ANNUAL STATEMENT

OF THE

BROOKE LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE YEAR ENDED
DECEMBER 31, 2021

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

2021

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

ANNUAL STATEMENT

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

Brooke Life Insurance Company

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 78620 Employer's ID Number 38-2764383

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

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

Incorporated/Organized 07/02/1987 Commenced Business 08/26/1987

Statutory Home Office 1 Corporate Way (Street and Number), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way (Street and Number or P.O. Box), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Don Wayne Cummings (Name), 517-381-5500 (Area Code) (Telephone Number)
statblic@jackson.com (E-mail Address), 517-706-5522 (FAX Number)

OFFICERS

President	Laura Louene Prieskorn	General Counsel and Secretary	Carrie Lynn Chelko #
Chief Financial Officer	Marcia Lynn Wadsten	Chief Actuary	Savvas (Steve) Panagiotis Binioris #

OTHER

Devkumar Dilip Ganguly #, Chief Operating Officer	Bradley Olan Harris, Chief Risk Officer	Michael Alan Costello, SVP and Treasurer
Don Wayne Cummings #, SVP and Chief Accounting Officer	Scott Jay Golde #, SVP	Guillermo Esteban Guerra, SVP
Laura Louise Hanson, SVP	Courtney Ann Hoffmann #, SVP	Thomas Paul Hyatte, SVP
Dana Scamarcia Rapier, SVP	Stacey Lynn Schabel, SVP	Elizabeth Ann Werner, SVP
Richard Charles White, SVP	Craig Alan Anderson #, VP and Controller	Marina Costa Ashiotou, VP
Dennis Allen Blue, VP	Robert Irl Boles #, VP	Barrett Mark Bonemer, VP
Pamela Lynn Bottles, VP	Andrew Robert Campbell, VP	Hilary Rae Cranmore #, VP
Lisa Ilene Fox, VP	Heather Anne Gahir, VP	Joseph Kent Garrett, VP
Margaret Creamer Garza #, VP	Robert William Hajdu, VP	Thomas Andrew Janda, VP
Heidi Lynn Kaiser #, VP	Scott Francis Klus, VP	Toni Lee Klus, VP
Deidre Jane Kosier #, VP	Matthew Fox Laker, VP	Lisa Ann-Crisp Lubahn #, VP
Aaron Todd Maguire #, VP	Ryan Tait Mellott, VP	Dean Michael Miller, VP
Jacky Morin, VP	Kristan Lee Richardson #, VP	James Aaron Schultz, VP
Muhammad Sajid Shami, VP	Brian Raymond Sward, VP	Dr. Bhatt Lakshmi Narayana Vadlamani, VP
John Frank Visicaro #, VP	Brian Michael Walta, VP	Weston Bartley Wetherell, VP

DIRECTORS OR TRUSTEES

Bradley Olan Harris	Laura Louene Prieskorn (Chair)	Marcia Lynn Wadsten

State of Michigan
County of Ingham
SS

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

Laura Prieskorn	Carrie L. Chelko	Craig A. Anderson
Laura Prieskorn President	Carrie L. Chelko Secretary	Craig A. Anderson Controller

Subscribed and sworn to before me this 22nd day of February, 2022

Rhonda Phillips-Langham

Rhonda Phillips-Langham
Notary Public
10-Nov-24

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

RHONDA PHILLIPS-LANGHAM
NOTARY PUBLIC-STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires November 10, 2024
Acting in the County of Ingham

ASSETS

	Current Year 1 Assets	Current Year 2 Nonadmitted Assets	Current Year 3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	314,871,760	0	314,871,760	207,823,034
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	6,098,185,448	0	6,098,185,448	4,780,510,279
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 103,563 , Schedule E - Part 1), cash equivalents ($ 8,754,971 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	8,858,534	0	8,858,534	31,924,249
6. Contract loans (including $ 0 premium notes)	618,149	0	618,149	681,826
7. Derivatives (Schedule DB)	0	0	0	0
8. Other invested assets (Schedule BA)	1,248,895	1,248,895	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,423,782,786	1,248,895	6,422,533,891	5,020,939,388
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	2,048,464	0	2,048,464	1,760,999
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	6,547,000	0	6,547,000	6,951,682
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	53,888	0	53,888	52,731
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	10,000	0	10,000	35,000
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	22,109,911
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	13,783,628
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	772,977	0	772,977	447,417
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,433,215,115	1,248,895	6,431,966,220	5,066,080,756
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	6,433,215,115	1,248,895	6,431,966,220	5,066,080,756
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Cash held by third party administrator	749,603	0	749,603	437,467
2502. Other assets	23,374	0	23,374	9,950
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	772,977	0	772,977	447,417

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 271,943,766 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 16,118,503 Modco Reserve)	271,943,766	284,548,312
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,345,089 Modco Reserve)	2,450,379	2,632,363
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	26,221,680	20,596,281
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 45 Modco)	9,118	9,397
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	922	1,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 33,453 assumed and $ 0 ceded	33,453	0
	9.4 Interest maintenance reserve (IMR, Line 6)	6,177,946	6,927,208
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 accident and health $ 0 and deposit-type contract funds $ 0	0	400
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	23,164	0
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	0	0
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	16,276	17,461
17.	Amounts withheld or retained by reporting entity as agent or trustee	25,021	24,588
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	0	0
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,395,543	2,060,063
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	122,499	0
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	0	0
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	26,871,802	26,806,236
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	336,291,569	343,623,628
27.	From Separate Accounts Statement	0	0
28.	Total liabilities (Lines 26 and 27)	336,291,569	343,623,628
29.	Common capital stock	51,500,000	51,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	2,000,000,000	2,000,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	2,176,188,014	651,188,014
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	1,867,986,637	2,019,769,114
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	6,044,174,651	4,670,957,128
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	6,095,674,651	4,722,457,128
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	6,431,966,220	5,066,080,756
	DETAILS OF WRITE-INS		
2501.	Interest payable on death claims	383,580	318,014
2502.	Interest payable on surplus note	26,488,222	26,488,222
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	26,871,802	26,806,236
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	30,459,458	33,199,277
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	(82,878,532)	(81,431,518)
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,137,751	914,632
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	87,292	94,696
7.	Reserve adjustments on reinsurance ceded	(513,973)	(793,604)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	2,305	20,644
	8.3 Aggregate write-ins for miscellaneous income	0	0
9.	Total (Lines 1 to 8.3)	(51,705,699)	(47,995,873)
10.	Death benefits	31,846,554	40,015,679
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	9,352,418	10,998,475
13.	Disability benefits and benefits under accident and health contracts	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	13,514,474	12,011,887
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	106,559	(93,960)
18.	Payments on supplementary contracts with life contingencies	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(12,604,546)	(2,820,203)
20.	Totals (Lines 10 to 19)	42,215,459	60,111,878
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	192,086	162,849
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,631	1,775
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	435,524	478,452
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2,982	3,403
25.	Increase in loading on deferred and uncollected premiums	(991)	(442)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	0	0
28.	Totals (Lines 20 to 27)	42,846,691	60,757,915
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(94,552,390)	(108,753,788)
30.	Dividends to policyholders and refunds to members	9,028	9,727
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(94,561,418)	(108,763,515)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(439,252)	(23,692,875)
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)	(94,122,166)	(85,070,640)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 0 (excluding taxes of $ 488,543 transferred to the IMR)	0	26
35.	Net income (Line 33 plus Line 34)	(94,122,166)	(85,070,614)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	4,722,457,128	4,760,494,896
37.	Net income (Line 35)	(94,122,166)	(85,070,614)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	(57,362,320)	(478,960,831)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	0	(324,615)
41.	Change in nonadmitted assets	37,489	(106,627)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(335,480)	424,919
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	1,525,000,000	526,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,373,217,523	(38,037,768)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	6,095,674,651	4,722,457,128
	DETAILS OF WRITE-INS		
08.301.			
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	0	0
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	0	0
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	30,863,577	33,769,490
2.	Net investment income	(83,108,038)	(67,702,383)
3.	Miscellaneous income	87,292	94,696
4.	Total (Lines 1 through 3)	(52,157,169)	(33,838,197)
5.	Benefit and loss related payments	49,525,191	58,618,586
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	609,059	646,088
8.	Dividends paid to policyholders	9,307	10,070
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(22,060,620)	103,150
10.	Total (Lines 5 through 9)	28,082,937	59,377,894
11.	Net cash from operations (Line 4 minus Line 10)	(80,240,106)	(93,216,091)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	51,817,058	112,554,072
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	32
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	51,817,058	112,554,104
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	158,029,855	9,754,215
	13.2 Stocks	1,375,000,000	500,000,000
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	0	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,533,029,855	509,754,215
14.	Net increase (decrease) in contract loans and premium notes	(63,677)	(130,701)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,481,149,120)	(397,069,410)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	1,539,000,000	512,000,000
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(236,773)	(237,111)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(439,716)	4,270,733
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,538,323,511	516,033,622
	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)	(23,065,715)	25,748,121
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	31,924,249	6,176,128
	19.2 End of year (Line 18 plus Line 19.1)	8,858,534	31,924,249

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

20.0001. Transfer of debt securities for debt securities and/or equity securities	1,027,666	1,028,743

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	30,459,458	74,410	0	4,307,888	0	0	0	0	26,077,160
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	0	0	XXX	XXX	0	XXX
3.	Net investment income	(82,878,532)	(4,294,587)	0	(77,323,499)	0	0	0	0	(1,260,446)
4.	Amortization of Interest Maintenance Reserve (IMR)	1,137,751	58,956	0	1,061,492	0	0	0	0	17,303
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	87,292	86,154	0	1,138	0	0	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(513,973)	(335,847)	0	(178,126)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	2,305	0	0	2,305	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	(51,705,699)	(4,410,914)	0	(72,128,802)	0	0	0	0	24,834,017
10.	Death benefits	31,846,554	398,127	0	0	0	XXX	XXX	0	31,448,427
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	9,352,418	XXX	XXX	9,352,418	0	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	13,514,474	44,037	0	13,470,437	0	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	106,559	0	0	106,559	0	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(12,604,546)	(779,138)	0	(11,370,353)	0	0	XXX	0	(455,055)
20.	Totals (Lines 10 to 19)	42,215,459	(336,974)	0	11,559,061	0	0	XXX	0	30,993,372
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	192,086	0	0	192,086	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	1,631	1,631	0	0	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	435,524	22,569	0	406,332	0	0	0	0	6,623
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,982	2,492	0	445	0	0	0	0	45
25.	Increase in loading on deferred and uncollected premiums	(991)	(991)	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	XXX	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	42,846,691	(311,273)	0	12,157,924	0	0	0	0	31,000,040
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(94,552,390)	(4,099,641)	0	(84,286,726)	0	0	0	0	(6,166,023)
30.	Dividends to policyholders and refunds to members	9,028	9,028	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(94,561,418)	(4,108,669)	0	(84,286,726)	0	0	0	0	(6,166,023)
32.	Federal income taxes incurred (excluding tax on capital gains)	(439,252)	(19,085)	0	(391,524)	0	0	0	0	(28,643)
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)	(94,122,166)	(4,089,584)	0	(83,895,202)	0	0	0	0	(6,137,380)
34.	Policies/certificates in force end of year	2,878	32	0	2,846	0	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
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.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	18,468,803	0	24,301	32,412	0	17,697	0	0	0	0	0	18,394,393
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	(5,519,953)	0	(2,076,055)	(44,300)	0	(2,174,232)	0	0	0	0	0	(1,225,366)
4.	Amortization of Interest Maintenance Reserve (IMR)	75,777	0	28,500	608	0	29,848	0	0	0	0	0	16,821
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	86,154	0	41,648	889	0	43,617	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(335,847)	0	(162,353)	(3,464)	0	(170,030)	0	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	12,774,934	0	(2,143,959)	(13,855)	0	(2,253,100)	0	0	0	0	0	17,185,848
10.	Death benefits	20,436,482	0	119,434	44,002	0	234,691	0	0	0	0	0	20,038,355
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	44,037	0	27,719	4,537	0	11,781	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,234,652)	0	(494,641)	5,926	0	(290,423)	0	0	0	0	0	(455,514)
20.	Totals (Lines 10 to 19)	19,245,867	0	(347,488)	54,465	0	(43,951)	0	0	0	0	0	19,582,841
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	1,631	0	525	1	0	1,105	0	0	0	0	0	0
23.	General insurance expenses	29,008	0	10,910	233	0	11,426	0	0	0	0	0	6,439
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,537	0	1,205	26	0	1,261	0	0	0	0	0	45
25.	Increase in loading on deferred and uncollected premiums	(991)	0	(404)	(587)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	19,278,052	0	(335,252)	54,138	0	(30,159)	0	0	0	0	0	19,589,325
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(6,503,118)	0	(1,808,707)	(67,993)	0	(2,222,941)	0	0	0	0	0	(2,403,477)
30.	Dividends to policyholders and refunds to members	9,028	0	8,748	280	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(6,512,146)	0	(1,817,455)	(68,273)	0	(2,222,941)	0	0	0	0	0	(2,403,477)
32.	Federal income taxes incurred (excluding tax on capital gains)	(30,250)	0	(8,442)	(317)	0	(10,326)	0	0	0	0	0	(11,165)
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)	(6,481,896)	0	(1,809,013)	(67,956)	0	(2,212,615)	0	0	0	0	0	(2,392,312)
34.	Policies/certificates in force end of year	32	0	31	1	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
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.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0
2701.													
2702.													
2703.													
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.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	7,682,767	0	0	0	0	0	0	0	7,682,767
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	(35,080)	0	0	0	0	0	0	0	(35,080)
4.	Amortization of Interest Maintenance Reserve (IMR)	482	0	0	0	0	0	0	0	482
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	7,648,169	0	0	0	0	0	0	0	7,648,169
10.	Death benefits	11,410,072	0	0	0	0	0	0	0	11,410,072
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	459	0	0	0	0	0	0	0	459
20.	Totals (Lines 10 to 19)	11,410,531	0	0	0	0	0	0	0	11,410,531
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	184	0	0	0	0	0	0	0	184
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	11,410,715	0	0	0	0	0	0	0	11,410,715
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,762,546)	0	0	0	0	0	0	0	(3,762,546)
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,762,546)	0	0	0	0	0	0	0	(3,762,546)
32.	Federal income taxes incurred (excluding tax on capital gains)	(17,478)	0	0	0	0	0	0	0	(17,478)
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)	(3,745,068)	0	0	0	0	0	0	0	(3,745,068)
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
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.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 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 0

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	4,307,888	4,307,888	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	(77,323,499)	(76,081,590)	0	0	0	(1,241,909)	0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,061,492	1,044,443	0	0	0	17,049	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	1,138	1,120	0	0	0	18	0
7.	Reserve adjustments on reinsurance ceded	(178,126)	(175,265)	0	0	0	(2,861)	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	2,305	2,305	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	(72,128,802)	(70,901,099)	0	0	0	(1,227,703)	0
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	9,352,418	9,202,207	0	0	0	150,211	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	13,470,437	13,470,437	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	106,559	106,559	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(11,370,353)	(11,246,733)	0	0	0	(123,620)	0
20.	Totals (Lines 10 to 19)	11,559,061	11,532,470	0	0	0	26,591	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	192,086	189,001	0	0	0	3,085	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	406,332	399,806	0	0	0	6,526	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	445	438	0	0	0	7	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	12,157,924	12,121,715	0	0	0	36,209	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(84,286,726)	(83,022,814)	0	0	0	(1,263,912)	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(84,286,726)	(83,022,814)	0	0	0	(1,263,912)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(391,524)	(385,653)	0	0	0	(5,871)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(83,895,202)	(82,637,161)	0	0	0	(1,258,041)	0
34.	Policies/certificates in force end of year	2,846	2,794	0	0	0	52	0
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	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 which columns are affected.

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	19,149,326	0	7,217,208	145,763	0	7,444,707	0	0	0	0	0	4,341,648
2.	Tabular net premiums or considerations	18,733,414	0	31,161	118,223	0	189,637	0	0	0	0	0	18,394,393
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4.	Tabular interest	1,161,156	0	299,085	8,394	0	312,123	0	0	0	0	0	541,554
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	0	0	0	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	39,043,896	0	7,547,454	272,380	0	7,946,467	0	0	0	0	0	23,277,595
9.	Tabular cost	20,698,170	0	635,210	114,739	0	573,202	0	0	0	0	0	19,375,019
10.	Reserves released by death	387,015	0	161,958	1,415	0	207,200	0	0	0	0	0	16,442
11.	Reserves released by other terminations (net)	44,037	0	27,719	4,537	0	11,781	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	21,129,222	0	824,887	120,691	0	792,183	0	0	0	0	0	19,391,461
15.	Reserve December 31 of current year	17,914,674	0	6,722,567	151,689	0	7,154,284	0	0	0	0	0	3,886,134
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	9,487,015	0	2,378,876	0	0	7,108,139	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	7,183,870	0	1,219,944	0	0	5,963,926	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) Individual and Group Credit Life are combined and included on ____ page. (Indicate whether included with Individual or Group.)

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	117,543	0	0	0	0	0	0	0	117,543
2.	Tabular net premiums or considerations	7,682,767	0	0	0	0	0	0	0	7,682,767
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	158,357	0	0	0	0	0	0	0	158,357
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	7,958,667	0	0	0	0	0	0	0	7,958,667
9.	Tabular cost	7,840,271	0	0	0	0	0	0	0	7,840,271
10.	Reserves released by death	394	0	0	0	0	0	0	0	394
11.	Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	7,840,665	0	0	0	0	0	0	0	7,840,665
15.	Reserve December 31 of current year	118,002	0	0	0	0	0	0	0	118,002
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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) 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 of prior year	265,281,443	261,050,203	0	0	0	4,231,240	0
2.	Tabular net premiums or considerations	4,049,674	4,049,674	0	0	0	0	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	12,495,508	12,360,299	0	0	0	135,209	0
5.	Tabular less actual reserve released	(5,028,759)	(4,920,141)	0	0	0	(108,618)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(63,921)	(63,921)	0	0	0	0	0
8.	Totals (Lines 1 to 7)	276,733,945	272,476,114	0	0	0	4,257,831	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	13,470,437	13,470,437	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	9,352,418	9,202,207	0	0	0	150,211	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	22,822,855	22,672,644	0	0	0	150,211	0
15.	Reserve December 31 of current year	253,911,090	249,803,470	0	0	0	4,107,620	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	238,867,746	238,867,746	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

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

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year							
2. Tabular net premiums or considerations							
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest							
5. Tabular less actual reserve released							
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)							
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies							
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)							
15. Reserve December 31 of current year							
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 9,121	9,121
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 8,226,700	8,514,283
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5	Contract loans	34,037	35,222
6	Cash, cash equivalents and short-term investments	(e) 7,485	7,367
7	Derivative instruments	(f) 0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income	(6)	(6)
10.	Total gross investment income	8,277,337	8,565,987
11.	Investment expenses		(g) 347,169
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 89,960,000
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		1,137,350
16.	Total deductions (Lines 11 through 15)		91,444,519
17.	Net investment income (Line 10 minus Line 16)		(82,878,532)
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	(6)	(6)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(6)	(6)
1501.	Reinsurance ceded investment expense		1,137,350
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		1,137,350

(a) Includes $ 251,492 accrual of discount less $ 292,595 amortization of premium and less $ 377,259 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 347,169 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 89,960,000 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	877,032	0	877,032	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	(57,324,831)	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	(37,489)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	877,032	0	877,032	(57,362,320)	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

			Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	0	0	0	0	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
6.4 Net	0	0	0	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	0	0	0	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	0	0	0	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	0	0	0	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	0	0	0	0	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	6,547,796	0	5,773,893	0	0	773,903	0	0	0	0	0	0
12. Deferred and accrued	59,640	0	59,640	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	505	0	505	0	0	0	0	0	0	0	0	0
13.2 Reinsurance assumed	6,657,744	0	5,883,841	0	0	773,903	0	0	0	0	0	0
13.3 Reinsurance ceded	50,813	0	50,813	0	0	0	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12)	6,607,436	0	5,833,533	0	0	773,903	0	0	0	0	0	0
14. Advance	922	0	922	0	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	6,606,514	0	5,832,611	0	0	773,903	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct	4,303,666	0	3,104	4,300,562	0	0	0	0	0	0	0	0
16.2 Reinsurance assumed	27,062,254	0	19,328,633	43,359	0	7,690,262	0	0	0	0	0	0
16.3 Reinsurance ceded	502,343	0	466,310	36,033	0	0	0	0	0	0	0	0
16.4 Net	30,863,577	0	18,865,427	4,307,888	0	7,690,262	0	0	0	0	0	0
17. Line 15 + Line 16.4	37,470,091	0	24,698,038	4,307,888	0	8,464,165	0	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	7,010,633	0	6,229,235	0	0	781,398	0	0	0	0	0	0
19. Renewal premiums and considerations:												
19.1 Direct	4,303,687	0	3,125	4,300,562	0	0	0	0	0	0	0	0
19.2 Reinsurance assumed	26,649,894	0	18,923,768	43,359	0	7,682,767	0	0	0	0	0	0
19.3 Reinsurance ceded	494,123	0	458,090	36,033	0	0	0	0	0	0	0	0
19.4 Net (Line 17 - Line 18)	30,459,458	0	18,468,803	4,307,888	0	7,682,767	0	0	0	0	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	4,303,687	0	3,125	4,300,562	0	0	0	0	0	0	0	0
20.2 Reinsurance assumed	26,649,894	0	18,923,768	43,359	0	7,682,767	0	0	0	0	0	0
20.3 Reinsurance ceded	494,123	0	458,090	36,033	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	30,459,458	0	18,468,803	4,307,888	0	7,682,767	0	0	0	0	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)

			Insurance									
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	0	0	0	0	0	0	0	0	0	0	0	0
22.	All other	6,428	0	6,428	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	87,292	0	86,154	1,138	0	0	0	0	0	0	0	0
	25.2 Reinsurance assumed	1,631	0	1,631	0	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	85,661	0	84,523	1,138	0	0	0	0	0	0	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	87,292	0	86,154	1,138	0	0	0	0	0	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	1,631	0	1,631	0	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	85,661	0	84,523	1,138	0	0	0	0	0	0	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	0	0	0	0	0	0	0	0	0	0	0	0
28.	Single	0	0	0	0	0	0	0	0	0	0	0	0
29.	Renewal	192,086	0	0	192,086	0	0	0	0	0	0	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	192,086	0	0	192,086	0	0	0	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	8,192	0	0	0	0	0	8,192
2. Salaries and wages	137,933	0	0	0	0	0	137,933
3.11 Contributions for benefit plans for employees	21,117	0	0	0	0	0	21,117
3.12 Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	3,401	0	0	0	0	0	3,401
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	1,683	0	0	0	0	0	1,683
4.2 Medical examination fees	0	0	0	0	0	0	0
4.3 Inspection report fees	0	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries	39,992	0	0	0	0	0	39,992
4.5 Expense of investigation and settlement of policy claims	14	0	0	0	0	0	14
5.1 Traveling expenses	1,586	0	0	0	0	0	1,586
5.2 Advertising	1,067	0	0	0	0	0	1,067
5.3 Postage, express, telegraph and telephone	4,703	0	0	0	0	0	4,703
5.4 Printing and stationery	716	0	0	0	0	0	716
5.5 Cost or depreciation of furniture and equipment	10,784	0	0	0	0	0	10,784
5.6 Rental of equipment	1,224	0	0	0	0	0	1,224
5.7 Cost or depreciation of EDP equipment and software	9,980	0	0	0	0	0	9,980
6.1 Books and periodicals	155	0	0	0	0	0	155
6.2 Bureau and association fees	1,296	0	0	0	0	0	1,296
6.3 Insurance, except on real estate	0	0	0	0	0	0	0
6.4 Miscellaneous losses	0	0	0	0	0	0	0
6.5 Collection and bank service charges	(499)	0	0	0	0	0	(499)
6.6 Sundry general expenses	3,084	0	0	0	0	0	3,084
6.7 Group service and administration fees	44,119	0	0	0	0	0	44,119
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1 Agency expense allowance	106	0	0	0	0	0	106
7.2 Agents' balances charged off (less $ ....0 recovered)	0	0	0	0	0	0	0
7.3 Agency conferences other than local meetings	0	0	0	0	0	0	0
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	0	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	0	0	0	0	347,169	0	347,169
9.3 Aggregate write-ins for expenses	144,871	0	0	0	0	0	144,871
10. General expenses incurred	435,524	0	0	0	347,169	(b) 0	(a) 782,693
11. General expenses unpaid Dec. 31, prior year	0	0	0	0	0	0	0
12. General expenses unpaid Dec. 31, current year	23,164	0	0	0	0	0	23,164
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	412,360	0	0	0	347,169	0	759,529
DETAILS OF WRITE-INS							
09.301. Administrator fees	101,571	0	0	0	0	0	101,571
09.302. Rating Agency fees	43,300	0	0	0	0	0	43,300
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	144,871	0	0	0	0	0	144,871

(a) Includes management fees of $ ....592,638 to affiliates and $ ....101,571 to non-affiliates.

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

1. Charitable ......$ ....0 ; 2. Institutional ..$ ....0 ; 3. Recreational and Health .$ ....0 ; 4. Educational ....$ 0
5. Religious ....$ ....0 ; 6. Membership .$ ....0 ; 7. Other ....$ ....0 ; 8. Total ....$ 0

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	0	0	0	0	0	0
2. State insurance department licenses and fees	490	0	0	0	0	490
3. State taxes on premiums	2,492	0	0	0	0	2,492
4. Other state taxes, including $ ....0 for employee benefits	0	0	0	0	0	0
5. U.S. Social Security taxes	0	0	0	0	0	0
6. All other taxes	0	0	0	0	0	0
7. Taxes, licenses and fees incurred	2,982	0	0	0	0	2,982
8. Taxes, licenses and fees unpaid Dec. 31, prior year	0	0	0	0	0	0
9. Taxes, licenses and fees unpaid Dec. 31, current year	0	0	0	0	0	0
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,982	0	0	0	0	2,982

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	0	0
2. Applied to shorten the endowment or premium-paying period	6,316	0
3. Applied to provide paid-up additions	112	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	6,428	0
6. Paid in cash	87	0
7. Left on deposit	2,792	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	9,307	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	9,118	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	9,118	0
16. Total from prior year	9,397	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	9,028	0
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSO 2.50% CRVM	863	0	863	0	0
0100002. 1941 CSO 2.50% NLP	5,963	0	5,963	0	0
0100003. 1941 CSO 3.00% CRVM	51,271	0	51,271	0	0
0100004. 1941 CSO 3.00% NLP	177,789	0	177,789	0	0
0100005. 130% 1941 CSO 3.00% NLP	684	0	684	0	0
0100006. 1958 CSO 0.00% CRVM	23,859	0	23,859	0	0
0100007. 1958 CSO 0.00% NLP	19,761	0	19,761	0	0
0100008. 1958 CSO 2.25% CRVM	153,555	0	153,555	0	0
0100009. 1958 CSO 2.25% NLP	5,052	0	5,052	0	0
0100010. 1958 CSO 2.625% NLP	35,306	0	35,306	0	0
0100011. 1958 CSO 3.00% CRVM	2,067,614	0	2,067,614	0	0
0100012. 1958 CSO 3.00% NLP	1,251,327	0	1,251,327	0	0
0100013. 1958 CSO 3.25% CRVM	3,618	0	3,618	0	0
0100014. 1958 CSO 3.50% CRVM	1,800,919	0	1,800,919	0	0
0100015. 1958 CSO 3.50% NLP	866,850	0	866,850	0	0
0100016. 1958 CSO 4.00% CRVM	1,925,357	0	1,925,357	0	0
0100017. 1958 CSO 4.00% NLP	1,499,975	0	1,499,975	0	0
0100018. 1958 CSO 4.50% CRVM	3,004,046	0	3,004,046	0	0
0100019. 1958 CSO 4.50% NLP	88,051	0	88,051	0	0
0100020. 1980 CSO 4.00% NLP	5,054,145	0	4,936,143	0	118,002
0100021. 1980 CSO 4.50% CRVM	1,361,201	0	1,361,201	0	0
0100022. 1980 CSO 5.00% NLP	596,356	0	596,356	0	0
0100023. 1980 CSO 5.50% CRVM	2,197,032	0	2,197,032	0	0
0100024. 1980 CSO 5.50% NLP	401,879	0	401,879	0	0
0100025. 1980 CSO 6.00% NLP	736,719	0	736,719	0	0
0100026. 1958 CET 3.00% NLP	1,784	0	1,784	0	0
0100027. 1958 CET 4.00% NLP	2,431	0	2,431	0	0
0100028. Substandard	7,628	0	7,628	0	0
0199997. Totals (Gross)	23,341,035	0	23,223,033	0	118,002
0199998. Reinsurance ceded	5,412,891	0	5,412,891	0	0
0199999. Life Insurance: Totals (Net)	17,928,144	0	17,810,142	0	118,002
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. DEFERRED ANNUITIES:	0	XXX	0	XXX	0
0200002. 1937 Standard Annuity Table 3.50% CRVM	114,728	XXX	114,728	XXX	0
0200003. 1971 IAM 4.00% CARVM	64,445	XXX	64,445	XXX	0
0200004. 1971 IAM 4.50% CARVM	264,637	XXX	264,637	XXX	0
0200005. 1971 IAM 7.25% CARVM	934,160	XXX	934,160	XXX	0
0200006. 1971 IAM 8.50% CARVM	893,991	XXX	893,991	XXX	0
0200007. 1971 IAM 8.75% CARVM	650,340	XXX	650,340	XXX	0
0200008. 1971 IAM 10.00% CARVM	247,468	XXX	247,468	XXX	0
0200009. 1983A 4.50% CARVM	63,634	XXX	63,634	XXX	0
0200010. 1983A 5.75% CARVM	1,884	XXX	1,884	XXX	0
0200011. 1983A 6.50% CARVM	835,305	XXX	835,305	XXX	0
0200012. 1983A 6.75% CARVM	34,997	XXX	34,997	XXX	0
0200013. 1983A 7.00% CARVM	917,620	XXX	917,620	XXX	0
0200014. Annuity 2000 3.75% CARVM	353,412	XXX	353,412	XXX	0
0200015. Annuity 2000 4.00% CARVM	220,796	XXX	220,796	XXX	0
0200016. Annuity 2000 4.25% CARVM	1,926,398	XXX	1,926,398	XXX	0
0200017. Annuity 2000 4.50% CARVM	5,493,318	XXX	5,493,318	XXX	0
0200018. Annuity 2000 4.75% CARVM	203,986,035	XXX	203,986,035	XXX	0
0200019. Annuity 2000 5.00% CARVM	14,538,073	XXX	14,538,073	XXX	0
0200020. Annuity 2000 5.50% CARVM	9,413,257	XXX	9,413,257	XXX	0
0200021. Annuity 2000 5.75% CARVM	781,080	XXX	781,080	XXX	0
0200022. IMMEDIATE ANNUITIES:	0	XXX	0	XXX	0
0200023. 1983A 4.00%	829,886	XXX	829,886	XXX	0
0200024. 1983A 5.25%	75,467	XXX	75,467	XXX	0
0200025. 1983A 6.00%	10,889	XXX	10,889	XXX	0
0200026. Annuity 2000 4.00%	51,996	XXX	51,996	XXX	0
0200027. Annuity 2000 4.25%	73,714	XXX	73,714	XXX	0
0200028. Annuity 2000 5.25%	20,059	XXX	20,059	XXX	0
0200029. Annuity 2000 5.50%	8,399	XXX	8,399	XXX	0
0200030. Annuity 2000 6.00%	4,119	XXX	4,119	XXX	0
0200031. IAR 2012 1.25%	15,501	XXX	15,501	XXX	0
0200032. IAR 2012 1.50%	165,083	XXX	165,083	XXX	0
0200033. IAR 2012 1.75%	692,697	XXX	692,697	XXX	0
0200034. IAR 2012 2.25%	47,569	XXX	47,569	XXX	0
0200035. IAR 2012 2.50%	22,960	XXX	22,960	XXX	0
0200036. IAR 2012 2.75%	75,772	XXX	75,772	XXX	0
0200037. IAR 2012 3.00%	398,326	XXX	398,326	XXX	0
0200038. IAR 2012 3.25%	25,884	XXX	25,884	XXX	0
0200039. IAR 2012 3.50%	1,109,043	XXX	1,109,043	XXX	0
0200040. IAR 2012 3.75%	394,337	XXX	394,337	XXX	0
0200041. IAR 2012 4.00%	94,696	XXX	94,696	XXX	0
0299997. Totals (Gross)	245,851,975	XXX	245,851,975	XXX	0
0299998. Reinsurance ceded	1,940,885	XXX	1,940,885	XXX	0
0299999. Annuities: Totals (Net)	243,911,090	XXX	243,911,090	XXX	0
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. None	0	0	0	0	0
0399997. Totals (Gross)	0	0	0	0	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	0	0	0	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001. 1959 ADB Table 1958 CSO 3.00%	1,358	0	1,358	0	0
0499997. Totals (Gross)	1,358	0	1,358	0	0
0499998. Reinsurance ceded	86	0	86	0	0
0499999. Accidental Death Benefits: Totals (Net)	1,272	0	1,272	0	0
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	155	0	155	0	0
0599997. Totals (Gross)	155	0	155	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0599998. Reinsurance ceded	29	0	29	0	0
0599999. Disability-Active Lives: Totals (Net)	126	0	126	0	0
DISABILITY-DISABLED LIVES:					
0600001. 1952 Dis Study 1958 CSO 3.00% Benefit 5	100,938	0	100,938	0	0
0699997. Totals (Gross)	100,938	0	100,938	0	0
0699998. Reinsurance ceded	7,819	0	7,819	0	0
0699999. Disability-Disabled Lives: Totals (Net)	93,119	0	93,119	0	0
MISCELLANEOUS RESERVES:					
0700001. For non-ded of deferred fractional prem or return of prem at death	24,533	0	24,533	0	0
0700002. For excess of valuation net premiums over corresponding gross premiums	0	0	0	0	0
0700003. Additional actuarial reserves - asset adequacy analysis	10,000,000	0	10,000,000	0	0
0799997. Totals (Gross)	10,024,533	0	10,024,533	0	0
0799998. Reinsurance ceded	14,518	0	14,518	0	0
0799999. Miscellaneous Reserves: Totals (Net)	10,010,015	0	10,010,015	0	0
9999999. Totals (Net) - Page 3, Line 1	271,943,766	0	271,825,764	0	118,002

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 156,831 ; Supplementary Contracts with Life Contingencies $ 0 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [ ] No [X]
1.2 If not, state which kind is issued.
Non-participating
2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [ ] No [X]
2.2 If not, state which kind is issued.
Non-participating
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year $ 0
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
N/A
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 0
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 0
Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 0
9.2 State the amount of reserves established for this business: $ 0
9.3 Identify where the reserves are reported in the blank:

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

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

NONE

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,156,954	0	1,156,954	0	0	0
2. Deposits received during the year	0	0	0	0	0	0
3. Investment earnings credited to the account	29,385	0	29,385	0	0	0
4. Other net change in reserves	55,289	0	55,289	0	0	0
5. Fees and other charges assessed	2,305	0	2,305	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	236,773	0	236,773	0	0	0
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,002,550	0	1,002,550	0	0	0
10. Reinsurance balance at the beginning of the year	1,475,409	0	0	0	1,458,885	16,524
11. Net change in reinsurance assumed	(36,670)	0	0	0	(37,331)	661
12. Net change in reinsurance ceded	(9,090)	0	0	0	(9,090)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	1,447,829	0	0	0	1,430,644	17,185
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,450,379	0	1,002,550	0	1,430,644	17,185

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	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted 2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other 2.21 Direct	7,994,098	0	0	7,994,098	0	0	0	0	0	0	0
2.22 Reinsurance assumed	13,260,430	0	9,958,350	0	0	0	3,302,080	0	0	0	0
2.23 Reinsurance ceded	126,793	0	126,793	0	0	0	0	0	0	0	0
2.24 Net	21,127,735	0	(b) 9,831,557	(b) 7,994,098	0	(b) 0	(b) 3,302,080	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	5,133,945	0	5,042,449	0	0	0	91,496	0	0	0	0
3.3 Reinsurance ceded	40,000	0	40,000	0	0	0	0	0	0	0	0
3.4 Net	5,093,945	0	(b) 5,002,449	(b) 0	0	(b) 0	(b) 91,496	0	(b) 0	(b) 0	(b) 0
4. TOTALS 4.1 Direct	7,994,098	0	0	7,994,098	0	0	0	0	0	0	0
4.2 Reinsurance assumed	18,394,375	0	15,000,799	0	0	0	3,393,576	0	0	0	0
4.3 Reinsurance ceded	166,793	0	166,793	0	0	0	0	0	0	0	0
4.4 Net	26,221,680	(a) 0	(a) 14,834,006	7,994,098	0	0	(a) 3,393,576	0	0	0	0

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
	Total	Industrial Life (a)	3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	5,700,154	0	17,035	5,683,119	0	0	0	0	0	0	0
1.2 Reinsurance assumed	31,386,468	0	19,714,809	96,451	0	0	11,575,208	0	0	0	0
1.3 Reinsurance ceded	1,538,049	0	1,451,453	86,596	0	0	0	0	0	0	0
1.4 Net	(d) 35,548,573	0	18,280,391	5,692,974	0	0	11,575,208	0	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	7,994,098	0	0	7,994,098	0	0	0	0	0	0	0
2.2 Reinsurance assumed	18,394,375	0	15,000,799	0	0	0	3,393,576	0	0	0	0
2.3 Reinsurance ceded	166,793	0	166,793	0	0	0	0	0	0	0	0
2.4 Net	26,221,680	0	14,834,006	7,994,098	0	0	3,393,576	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	10,000	0	10,000	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	4,338,956	0	4,302	4,334,654	0	0	0	0	0	0	0
4.2 Reinsurance assumed	16,551,320	0	12,992,608	0	0	0	3,558,712	0	0	0	0
4.3 Reinsurance ceded	293,995	0	293,995	0	0	0	0	0	0	0	0
4.4 Net	20,596,281	0	12,702,915	4,334,654	0	0	3,558,712	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	35,000	0	35,000	0	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	9,355,296	0	12,733	9,342,563	0	0	0	0	0	0	0
6.2 Reinsurance assumed	33,229,523	0	21,723,000	96,451	0	0	11,410,072	0	0	0	0
6.3 Reinsurance ceded	1,385,847	0	1,299,251	86,596	0	0	0	0	0	0	0
6.4 Net	41,198,972	0	20,436,482	9,352,418	0	0	11,410,072	0	0	0	0

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

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

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

(d) Includes $ 0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	1,248,895	1,286,384	37,489
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,248,895	1,286,384	37,489
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,248,895	1,286,384	37,489
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	1,248,895	1,286,384	37,489
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Brooke Life Insurance Company (the “Company”, or “Brooke Life”) are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners' (“NAIC”) Accounting Practices and Procedures Manual (“NAIC SAP”) to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

There were no differences in surplus or net income between NAIC SAP and practices prescribed or permitted by the State of Michigan, as illustrated in the following tables:

	SSAP #	F/S Page	F/S Line #	12/31/2021	12/31/2020
Net Income					
Brooke Life Insurance Company, Michigan basis				$ (94,122,166)	$ (85,070,614)
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:				-	-
Michigan Permitted Practices that increase/(decrease) NAIC SAP:				-	-
NAIC SAP				$ (94,122,166)	$ (85,070,614)
Capital and Surplus					
Brooke Life Insurance Company, Michigan basis				$6,095,674,651	$4,722,457,128
Michigan Prescribed Practices that increase/(decrease) NAIC SAP:				-	-
Michigan Permitted Practices that increase/(decrease) NAIC SAP:				-	-
NAIC SAP				$6,095,674,651	$4,722,457,128

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. These estimates and assumptions are based on management’s best estimates and judgments. Management evaluates its estimates and assumptions on an ongoing basis using historical experience and other factors as deemed appropriate. As facts and circumstances dictate, these estimates and assumptions may be adjusted. Since future events and their effects cannot be determined with precision, actual results could differ significantly from these estimates. Changes in estimates, including those resulting from continuing changes in the economic environment, will be reflected in the financial statements in the periods the estimates are changed.

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. Fee income is recognized when earned. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

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

(2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of “6,” which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method.

(3) The Company does not have investments in common stocks, except as described in item (7) below.

(4) The Company does not have investments in preferred stocks.

(5) The Company does not have investments in mortgage loans.

(6) Loan-backed and structured securities, hereafter collectively referred to as “loan-backed securities”, are stated at amortized cost except those with an NAIC carry rating of “6,” which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value loan-backed securities where the collection of all contractual cash flows is probable. For loan-backed securities where the collection of all contractual cash flows is not probable, the Company:

- Recognizes the accretable yield over the life of the loan-backed security as determined at the acquisition or transaction date,

- Continues to estimate cash flows expected to be collected at least quarterly, and
- Recognizes an other-than-temporary impairment loss if the loan-backed security is impaired (i.e., the fair value is less than the amortized cost basis) and if the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected.

Investments are reduced to estimated fair value (discounted cash flows for loan-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired loan-backed security or does not have the intent and ability to retain the impaired loan-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For loan-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the loan-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the loan-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the loan-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the loan-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

(7) The Company carries its wholly owned insurance subsidiary and non-insurance subsidiary at its statutory capital and surplus and U.S. generally accepted accounting principles ("GAAP") equity, respectively. The company nonadmits $1,248,895 in unaudited equity in a limited liability subsidiary with a carrying value of $1,248,895 on Schedule BA – Part 1.

(8) The Company carries ownership interests in partnerships and limited liability companies at fair value based on the GAAP equity of the investee.

(9) The Company does not have investments in derivative instruments.

(10) The Company does not write accident and health business and, therefore, does not require a premium deficiency calculation.

(11) The Company does not write accident and health business.

(12) The Company did not modify its fixed asset capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles or corrections of errors for the years ended December 31, 2021 and 2020.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company did not have business combinations during the year accounted for as a statutory purchase.

B. Statutory Merger

The Company did not have business combinations during the year accounted for as a statutory merger.

C. Assumption Reinsurance

The Company did not have goodwill resulting from assumption reinsurance during the year.

D. Impairment Loss

The Company did not recognize an impairment loss during the year with respect to business combinations and goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The Company does not have Total Admitted Goodwill.

4. Discontinued Operations

The Company did not have transactions during the year with respect to discontinued operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company does not have investments in mortgage loans.

B. Debt Restructuring

The Company did not have material debt restructurings during the year.

C. Reverse Mortgages

The Company does not have investments in reverse mortgages.

D. Loan-Backed Securities

(1) Principal prepayment assumptions for loan-backed and structured securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.

(2) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date.

(3) There were no loan-backed and structured securities with a recognized other-than-temporary impairment where the Company has the intent and ability to hold the securities for sufficient time to recover the amortized cost.

(4) The following table summarizes loan-backed and structured securities in an unrealized loss position as of December 31, 2021:

	Total		<12 Months		12+ Months	
Fair Value	$	3,508,743	$	3,508,743	$	-
Unrealized Loss	$	12,995	$	12,995	$	-

The carrying value and fair value of loan-backed securities and structured securities, regardless of whether the security is in an unrealized loss position, was $16,729,301 and $17,670,011 respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of recovery in value, and the Company's intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate the review, securities with significant declines in value, or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in the value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor's current and projected financial position, an issuer's current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries or issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party service capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company had no dollar repurchase agreements and/or securities lending transactions during 2021 or 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company does not have reverse repurchase agreements.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have repurchase agreements.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements.

J. Real Estate

The Company does not have investments in real estate.

K. Low-Income Housing Tax Credit Investments

The Company does not have investments in low-income housing tax credits.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
j. On deposit with states	$ 298,230	$ -	$ -	$ -	$ 298,230	$ 297,735	$ 495
o. Total Restricted Assets	$ 298,230	$ -	$ -	$ -	$ 298,230	$ 297,735	$ 495

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Current Year			
			Percentage	
	8	9	10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
j. On deposit with states	$ -	$ 298,230	0.00%	0.00%
o. Total Restricted Assets	$ -	$ 298,230	0.00%	0.00%

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company does not have assets pledged as collateral not captured in other categories.

(3) The Company does not have other restricted assets.

(4) The Company does not have collateral received and reflected as assets.

M. Working Capital Finance Investments

The Company does not have working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company does not have investments in derivatives, repurchase agreements and securities lending transactions.

O. 5GI Securities

The Company does not have 5GI securities as defined per the Purposes and Procedures Manual of the NAIC Investment Analysis Office.

P. Short Sales

The Company did not sell any securities short during 2021 or 2020.

Q. Prepayment Penalty and Acceleration Fees

During 2021, the Company sold, redeemed, or otherwise disposed of 13 securities due to the exercise of a callable or tender offer feature, generating investment income of $356,598 as a result of the associated prepayment penalty and/or acceleration fees. The Company sold, redeemed, or otherwise disposed of 10 securities due to the exercise of a callable or tender offer feature, generating investment income of $12,724 as a result of the associated prepayment penalty and/or acceleration fees during 2020.

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

The Company does not have a cash pooling arrangement.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize impairment writedowns on joint ventures, partnerships or limited liability companies during 2021 and 2020, respectively.

7. Investment Income

A. Investment income due and accrued was excluded on the following basis:

Bonds - securities in default and otherwise where collection of interest is uncertain.

B. At December 31, 2021, no income due and accrued on investments where collection is not likely was excluded from net investment income as all accrued income has been deemed to be collectible.

8. Derivative Instruments

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

The Company does not have any investments in financial derivative instruments.

B. Derivatives under *SSAP No. 108-Derivatives Hedging Variable Annuity Guarantees*

The Company does not have any derivative hedging variable annuity guarantees.

9. Income Taxes

A.

1. The components of the net deferred tax asset at December 31 are as follows:

	December 31, 2021			December 31, 2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Total gross DTA	$ 22,037,606	$ -	$ 22,037,606	$ 2,511,600	$ 7,244	$ 2,518,844	$ 19,526,006	$ (7,244)	$ 19,518,762
Statutory valuation allowance	20,225,501	-	20,225,501	269,090	-	269,090	19,956,411	-	19,956,411
Adjusted gross DTA	1,812,105	-	1,812,105	2,242,510	7,244	2,249,754	(430,405)	(7,244)	(437,649)
DTA nonadmitted	-	-	-	-	-	-	-	-	-
Subtotal net admitted DTA	1,812,105	-	1,812,105	2,242,510	7,244	2,249,754	(430,405)	(7,244)	(437,649)
Deferred tax liabilities	(1,710,862)	(101,243)	(1,812,105)	(1,876,635)	(373,119)	(2,249,754)	165,773	271,876	437,649
Net admitted DTA	$ 101,243	$ (101,243)	$ -	$ 365,875	$ (365,875)	$ -	$ (264,632)	$ 264,632	$ -

NOTES TO FINANCIAL STATEMENTS

2. Admission Calculation Components SSAP 101:

	December 31, 2021			December 31, 2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted gross DTA expected to be realized after application of the threshold limitation (Lesser of 2(b)1 or 2(b)2 below)	-	-	-	-	-	-	0	-	0
1. Adjusted gross DTA expected to be realized following the balance sheet date			-			-			0
2. Adjusted gross DTA allowed per limitation threshold			914,351,198			708,368,569			205,982,629
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	1,812,105	-	1,812,105	2,242,510	7,244	2,249,754	(430,405)	(7,244)	(437,649)
(d) DTA admitted as the result of application of SSAP No. 101	$ 1,812,105	$ -	$ 1,812,105	$ 2,242,510	$ 7,244	$ 2,249,754	$ (430,405)	$ (7,244)	$ (437,649)

3.

	2021	2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1146.4%	680.0%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation amount	$ 6,095,674,651	$ 4,722,457,128

4. Impact of tax planning strategies

	December 31, 2021		December 31, 2020		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a percentage						
1. Adjusted gross DTAs	$ 1,812,105	$ -	$ 2,242,510	$ 7,244	$ (430,405)	$ (7,244)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	41%	0%	-41%	0%
3. Net admitted adjusted gross DTAs	$ 1,812,105	$ -	$ 2,242,510	$ 7,244	$ (430,405)	$ (7,244)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	41%	0%	-41%	0%

(b) The Company's tax-planning strategies do not include the use of reinsurance.

B. Regarding deferred tax liabilities that are not recognized:

(1) There are no temporary differences for which deferred tax liabilities have not been recognized. Accordingly, there are no events that would cause unrecognized temporary differences to become taxable.

(2) There are no unrecognized temporary differences.

(3) There are no unrecognized deferred tax liabilities related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration.

(4) There are no other deferred tax liabilities not recognized.

NOTES TO FINANCIAL STATEMENTS

C. Significant components of income taxes incurred as of December 31 are:

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

	2021	2020	Change
Operations			
Federal taxes from operations	$ (506,296)	$ (23,708,187)	$ 23,201,891
Prior year under accrual of tax liabilities	67,044	15,312	51,732
Subtotal	(439,252)	(23,692,875)	23,253,623
Federal taxes on capital gains	488,543	1,582,959	(1,094,416)
Total federal current taxes incurred	$ 49,291	$ (22,109,916)	$ 22,159,207

Federal current taxes incurred are reflected in the accompanying statements as follows:

	2021	2020	Change
Federal taxes incurred	$ (439,252)	$ (23,692,875)	$ 23,253,623
Capital gains tax transferred to AVR	-	7	(7)
Taxes transferred to IMR	488,543	1,582,952	(1,094,409)
Total federal current taxes incurred	$ 49,291	$ (22,109,916)	$ 22,159,207

(2) The main components of deferred tax amounts at December 31 are as follows:

	2021	2020	Change
Deferred tax assets resulting from book/tax differences in:			
Ordinary:			
Insurance reserves	$ 2,478,090	$ 2,504,376	$ (26,286)
Deferred and uncollected premium	1,376	1,584	(208)
Net operating loss carryforward	19,552,808	-	19,552,808
Other	5,332	5,640	(308)
Total ordinary gross & adjusted gross deferred tax assets	22,037,606	2,511,600	19,526,006
Statutory valuation allowance adjustment	(20,225,501)	(269,090)	(19,956,411)
Deferred tax assets nonadmitted	-	-	-
Admitted ordinary gross deferred tax assets	1,812,105	2,242,510	(430,405)
Capital:			
Investments	-	7,244	(7,244)
Unrealized capital losses	-	-	-
Total capital gross & adjusted gross deferred tax assets	-	7,244	(7,244)
Deferred tax assets nonadmitted	-	-	-
Admitted capital gross deferred tax assets	-	7,244	(7,244)
Total admitted deferred tax assets	$ 1,812,105	$ 2,249,754	$ (437,649)
(3) Deferred tax liabilities resulting from book/tax differences in:			
Ordinary:			
Insurance reserves	$ 323,300	$ 404,125	$ (80,825)
Due and deferred premium	1,387,562	1,472,510	(84,948)
Total ordinary deferred tax liabilities	1,710,862	1,876,635	(165,773)
Total capital deferred tax liabilities	101,243	373,119	(271,876)
Total deferred tax liabilities	1,812,105	2,249,754	(437,649)
(4) Total net admitted deferred tax asset	$ -	$ -	$ -

In assessing the realizability of the deferred tax assets, management considers whether it is more likely than not that some portion or all of the deferred tax assets will not be realized. The ultimate realization of deferred tax assets is dependent upon the generation of future taxable income during the periods in which those temporary differences become deductible. Due to the decrease in our projections for future taxable income over the periods in which the deferred tax assets are deductible, management does not believe it is more likely than not that the Company will realize the benefits of these deductible differences and therefore, a valuation allowance in the amount of $20,225,501 was recorded against the net deferred tax asset balance as of December 31, 2021, due to the uncertainty of its ultimate realization. At the beginning of the year there was a valuation allowance in the amount of $269,090 recorded.

NOTES TO FINANCIAL STATEMENTS

The change in the net deferred income taxes is comprised of the following (this analysis is exclusive of the nonadmitted DTAs as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	2021	2020	Change
Total deferred tax assets	$ 22,037,606	$ 2,518,844	$ 19,518,762
Total deferred tax liabilities	(1,812,105)	(2,249,754)	437,649
Net deferred tax assets/liabilities	20,225,501	269,090	19,956,411
Statutory valuation allowance adjustment	(20,225,501)	(269,090)	(19,956,411)
Net DTA after statutory valuation allowance adjustment	-	-	-
Tax effect of unrealized gains (losses)	-	-	-
Change in net deferred income tax	$ -	$ -	$ -

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are:

	Amount	Tax Effect at a 21%	Effective Tax Rate
Income before taxes	$ (93,684,386)	$ (19,673,721)	21.0%
Interest maintenance reserve		(238,928)	0.3%
Valuation Allowance		19,956,411	-21.3%
Other		5,529	0.0%
Taxable income		$ 49,291	0.0%
Federal and foreign income taxed incurred		$ (439,252)	0.5%
Tax on capital gains		488,543	-0.5%
Change in net deferred taxes		-	0.0%
Total tax on income items		$ 49,291	0.0%

E. Tax operating loss carryforwards, tax credits or taxes incurred available for recoupment:

(1) At December 31, 2021, the Company had an ordinary loss carryforward of $93,108,611 originating from the 2021 tax year that may be carried forward indefinitely and used to offset up to 80% of taxable income in future periods. The Company had no capital loss carryforwards.

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Ordinary	Capital	Total
2021	$ -	$ -	$ -
2020	$ -	$ 1,543,018	$ 1,543,018
2019	$ -	$ 216,995	$ 216,995

(3) The Company has no deposits under IRC Section 6603.

F. Federal income tax allocations

(1) The Company files a consolidated federal income tax return with Jackson National Life Insurance Company, Jackson National Life Insurance Company of New York and Squire Reassurance Company II, Inc.

(2) The Company has entered into a written tax sharing agreement that is based on separate return calculations with benefits for credits and losses.

G. The Company does not believe that it is reasonably possible that the liability related to any federal or foreign tax loss contingencies will significantly increase within the next 12 months.

H. Repatriation Transition Tax (RTT)

The Company does not owe any Repatriation Transition Tax and has made no payment or expect to make any future payments to satisfy the RTT liability.

NOTES TO FINANCIAL STATEMENTS

I. Alternative Minimum Tax (AMT) Credit

		Amount
a.	Current year recoverable	$ -
b.	Deferred tax asset (DTA)	$ -
(2)	Beginning Balance of AMT Credit Carryforward	$ -
(3)	Amounts Recovered	$ -
(4)	Adjustments	$ -
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)	$ -
(6)	Reduction for Sequestration	$ -
(7)	Nonadmitted by Reporting Entity	$ -
(8)	Reporting Entity Ending Balance (8=5-6-7)	$ -

10. Information Concerning Parent, Subsidiaries and Affiliates

A.& B. On September 13, 2021, the Company received a capital contribution of $1,525,000,000 from its parent, Jackson Holdings, LLC ("JH LLC"). As of the same date, the Company contributed $1,375,000,000 to its subsidiary, Jackson.

On December 30, 2020, the Company received a capital contribution of $12,000,000 from its parent, JH LLC. On December 31, 2020, the Company received a capital contribution of $14,000,000 from its parent, JH LLC, that was non-cash and reported as a receivable, which was settled in the first quarter of 2021.

On August 31, 2020, the Company received a capital contribution of $500,000,000 from its parent, JH LLC. As of the same date, the Company contributed $500,000,000 to its subsidiary, Jackson.

On June 18, 2020, Jackson announced that it had entered into a funds withheld coinsurance agreement with Athene Life Re Ltd. effective June 1, 2020 to fully reinsure $26,722,725,194 of in-force book of fixed and fixed index annuity liabilities in exchange for a $1,231,133,274 ceding commission, subject to a post-closing adjustment. The $1,016,252,014 ceding commission, net of tax, was reported direct to surplus and will be amortized into income over the life of the business. In September, the post closing settlement resulted in ceded premium of $6,275,611 and a $28,535,680 decrease in ceding commission.

At December 31, 2021 and 2020, as part of a reserve financing transaction executed by Brooke Life's subsidiary, Jackson, Brooke Life assumed $4,004,136 and $4,459,192 of reserves, respectively ($8,479,537,495 and $9,663,700,131, respectively, of face value) under a monthly renewable term reinsurance agreement with Jackson's captive subsidiary, Squire Reassurance Company II, Inc.

C. The Company does not have any other transactions with related parties who are not reported on Schedule Y.

D. The Company did not have material amounts due from or to related parties as of the date of each balance sheet included in these financial statements that require further disclosure.

E. The Company has various agreements with its affiliates, Jackson National Life Insurance Company and Squire Reassurance Company II, Inc., including reinsurance agreements and agreements to obtain administrative and management services. The Company has contracted to receive investment management services from an affiliate, PPM America, Inc.

F. The Company has not made 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 Company's or any related party's assets or liabilities.

G. Jackson Holdings, LLC owns all outstanding shares of the Company. The company structure is shown in Schedule Y.

H. The Company does not own shares of an upstream intermediate entity or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled or affiliated company.

I. The Company owns 100% of the outstanding common stock of Jackson National Life Insurance Company, whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries Jackson National Life Insurance Company at its statutory capital and surplus value.

A quoted market price for Jackson National Life Insurance Company is not available.

The statement value of Jackson National Life Insurance Company total assets and liabilities as of December 31, 2021, was $303,194,152,848 and $297,095,967,400, respectively.

For the year ended December 31, 2021, Jackson National Life Insurance Company recorded a net income of $135,906,469.

J. The Company does not have any investments in impaired subsidiary, controlled or affiliated companies.

K. The Company does not have investments in foreign insurance subsidiaries.

L. The Company does not hold an investment in a downstream noninsurance holding company.

M. The Company does not hold an investment in a subsidiary, controlled and affiliated entity that requires disclosure.

N. Investment in Insurance Subsidiary, Controlled and Affiliated Entities

The financial statements of the Company's wholly owned subsidiary, Jackson National Life Insurance Company, are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services. The State of Michigan has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically:

(1) The value of the book of business arising from the acquisition of a subsidiary or through reinsurance may be recognized as an admitted asset if certain criteria are met. In NAIC SAP, goodwill may be admitted in amounts not to exceed 10% of an insurer's capital and surplus, as adjusted, and is eliminated in the event of a merger. The commissioner of insurance has the right to permit other specific practices that deviate from prescribed practices.

(2) The Valuation of Life Insurance Policies Model Regulation ("Model 830", also known as Regulation XXX), was effective for NAIC SAP in 2000. The State of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000 and 2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the 'unitary' method.

(3) Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the accounts as of December 31, 2021 and 2020.

(4) As a result of an acquisitions of business through statutory purchase or reinsurance, Jackson National Life Insurance Company has an admitted asset attributed to the value of the books of business acquired ("VOBA"). The VOBA value is fully recoverable by the present value of the future cash flows of the business acquired. Under Michigan law, the entire balance is recognized as an admitted asset. Under statutory goodwill accounting in accordance with paragraph 13 of SSAP No. 68, the entire VOBA at December 31, 2021, would be a reduction from the Michigan basis capital and surplus.

(5) Effective December 31, 2020, Jackson National Life Insurance Company received approval from the Department of Insurance and Financial Services regarding the use of a permitted practice, which allows early adoption of an exemption for ordinary life insurance certificates issued during 2020 and 2021 that would be subject to VM-20 of the NAIC Valuation Manual. The exemption for companies meeting the conditions of APF 2020-09 will be part of the 2022 Valuation Manual. The permitted practice does not result in differences in net income or capital and surplus between NAIC SAP and practices prescribed or permitted by the state of Michigan, as reserves are established utilizing the same methodology as prior years. However, the additional PBR requirements are eliminated.

The following table details the monetary effect at December 31, 2021 of the permitted and prescribed practices on net income and surplus of the Company's subsidiary, and the amount of the Company's investment in the subsidiary per the Company's audited statutory equity and as if the subsidiary financial statements had been prepared in accordance with NAIC SAP. The risk-based capital ("RBC") of Jackson National Life Insurance Company would not have triggered a regulatory event had the permitted and prescribed practices not been used according to its state of domicile.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Jackson National Life Insurance Company	$ (25,971,438)	$ 75,367,921	$ 6,098,185,448	$ 6,022,817,527

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

O. SCA and SSAP No. 48 Entity Loss Tracking

The Company does not hold an investment in a subsidiary, controlled and affiliated entity whose losses exceed its investment.

11. Debt

A. The Company does not have any borrowings at December 31, 2021 or 2020.

B. The Company does not have any Federal Home Loan Bank debt.

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

The Company does not have any employees and accordingly does not have, nor participate in, defined benefit plans, defined contribution plans, multiemployer plans or consolidated/holding company plans.

NOTES TO FINANCIAL STATEMENTS

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

A. The Company has 850,000 shares of common capital stock authorized and 515,000 shares issued and outstanding with each share having a par value of $100.

B. The Company has no preferred stock authorized, issued or outstanding.

C. Under Michigan insurance law, while the Company must provide notification to the Michigan commissioner of insurance prior to payment of any dividend, ordinary dividends on capital stock may only be distributed out of earned surplus, excluding any unrealized capital gains and the effect of permitted practices (referred to as adjusted earned surplus). At December 31, 2021, adjusted earned surplus was $1,164,656,158. Ordinary dividends in any twelve month period are also limited to the greater of 10% of statutory surplus as of the preceding year-end, excluding any increase arising from the application of permitted practices, or the statutory net income, excluding any net realized investment gains, for the twelve month period ended on the preceding December 31. The commissioner may approve payment of dividends in excess of these amounts, which would be deemed an extraordinary dividend. The maximum dividend that can be paid to parent in 2022, subject to the availability of earned surplus, without prior approval of the commissioner is approximately $514,457,465.

D. The Company did not pay a dividend in 2021.

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

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

G. The Company had no advances to surplus.

H. The Company held no stock, including stock of affiliated companies, for special purposes.

I. The Company had no special surplus funds.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains is $636,112,777.

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

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	11/6/2019	4.498%	$ 2,000,000,000	Y	$ 2,000,000,000	$ 2,000,000,000	$ -
Total	XXX	XXX	$ 2,000,000,000	XXX	$ 2,000,000,000	$ 2,000,000,000	$ -

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 89,960,000	$ 193,663,899	0.000%	$ -	$ -	11/6/2059
Total	$ 89,960,000	$ 193,663,899	XXX	$ -	$ -	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	N	N	N/A	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	N/A	N/A	N/A
Total	$ -	$ -	XXX

The surplus note in the amount of $2,000,000,000, listed in the above table, was issued to the Company's former parent, Prudential plc. On June 17, 2020, the surplus note was assigned to Jackson Finance, LLC, a subsidiary of Jackson Financial, Inc.

The surplus note has the following repayment conditions and restrictions: Payments of principal or semi-annual interest may be made only with the prior approval of the Director of the Michigan Department of Insurance and Financial Services, and only out of surplus earnings which the Director determines to be available for such payments under Michigan Insurance Law. The surplus note may be redeemed at the option of the Company after the thirtieth (30^{th}) anniversary on November 6, 2049.

Principal and interest of the surplus note is subordinated to claims of creditors of the Company.

The liquidation preference to the insurer's common shareholder is as follows: In the event that the Parent is subject to such a proceeding, holders of indebtedness, policy claims and prior claims would be afforded a greater priority and, accordingly, would have the right to be paid in full before any payments of interest or principal are made to Note holder.

L. The Company was not subject to a quasi-reorganization during the year.

M. The Company was not subject to a quasi-reorganization in the prior 10 years.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At December 31, 2021, the Company had no commitments or contingent commitments to an SCA entity, joint venture, partnership, or limited liability company.

B. Assessments

The Company is unaware of assessments that would have a material impact on its financial position or results of operations.

C. Gain Contingencies

The Company does not recognize gain contingencies except as provided under SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets - Revised. The Company did not realize a gain subsequent to the balance sheet date but prior to the issuance of the financial statements that requires disclosure.

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

The Company did not pay claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company does not have joint and several liabilities.

F. All Other Contingencies

The Company is not aware of any material loss contingency as of December 31, 2021.

15. Leases

The Company does not have material lease obligations.

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

The Company has no investment in financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

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

A. Transfers of Receivables Reported as Sales

No transfers as described by SSAP No. 42, Sale of Premium Receivables, have occurred during the year.

B. Transfer and Servicing of Financial Assets

No transfers as described by SSAP No. 103, Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities, have occurred during the year.

C. Wash Sales

No reportable wash sales occurred during the year.

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

The Company does not write accident and health insurance.

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

There was no direct premium written or produced by managing general agents or third party administrators.

20. Fair Value Measurements

A. The Company does not have assets that are carried at fair value.

B. The Company provides additional fair value information in Note 5.

C. The following table details the aggregate fair value of the Company's financial instruments:

December 31, 2021

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets at fair value:						
Bonds	$ 326,297,741	$ 314,871,760	$ 317,931	$ 325,979,810	$ -	$ -
Cash and cash equivalents	8,858,534	8,858,534	8,858,534	-	-	-
Policy loans	618,149	618,149	-	-	618,149	-
Total assets at fair value	$ 335,774,424	$ 324,348,443	$ 9,176,465	$ 325,979,810	$ 618,149	$ -
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 257,068,704	$ 249,803,470	$ -	$ -	$ 257,068,704	$ -
Liability for deposit-type contracts	2,509,103	2,450,379	-	-	2,509,103	-
Total liabilities at fair value	$ 259,577,807	$ 252,253,849	$ -	$ -	$ 259,577,807	$ -

December 31, 2020

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Assets at fair value:						
Bonds	$ 229,865,949	$ 207,823,034	$ 333,306	$ 229,532,643	$ -	$ -
Cash and cash equivalents	31,924,249	31,924,249	31,924,249	-	-	-
Policy loans	681,826	681,826	-	-	681,826	-
Total assets at fair value	$ 262,472,024	$ 240,429,109	$ 32,257,555	$ 229,532,643	$ 681,826	$ -
Liabilities at fair value:						
Reserves for life insurance and annuities (1)	$ 253,494,903	$ 261,050,203	$ -	$ -	$ 253,494,903	$ -
Liability for deposit-type contracts	2,701,096	2,632,363	-	-	2,701,096	-
Total liabilities at fair value	$ 256,195,999	$ 263,682,566	$ -	$ -	$ 256,195,999	$ -

(1) Annuity reserves represent only the components of deposits on investment contracts that are considered to be financial instruments.

D. At December 31, 2021 and 2020, the Company had no financial instruments where it was not practicable to estimate fair value.

21. Other Items

A. Extraordinary Items

The Company did not have an extraordinary event or transaction during the year.

B. Troubled Debt Restructuring

The Company did not restructure its debt during the year.

C. Other Disclosures and Unusual Items

We continue to closely monitor developments related to the COVID-19 pandemic. The COVID-19 pandemic has caused significant economic and financial turmoil both in the United States and around the world. These conditions could continue and could worsen in the future. The extent to which the COVID-19 pandemic impacts our business, results of operations, financial condition and cash flows will depend on future developments that are highly uncertain and cannot be predicted. The Company implemented business continuity plans that were already in place to ensure the availability of services for our customers, work at home capabilities for our employees, where appropriate, and other ongoing risk management activities. The Company has had employees, as needed or voluntarily, in our offices during this time, as permitted by local and state restrictions. During 2021, the Company rolled out a broader return to office plan for all employees.

On March 27, 2020, H.R. 748, the Coronavirus Aid, Relief, and Economic Security Act (the "CARES ACT") was signed into law and included a tax provision allowing a five-year carryback of net operating losses for 2018 through 2020. There was no impact to taxes from the enactment of this legislation.

On December 13, 2021, Jackson Financial Inc. announced, as part of its previously disclosed $300,000,000 share repurchase program, the repurchase of 2,242,516 shares of its Class A common stock from Prudential. Jackson also repurchased a total of 1,134,767 shares of its Class A common stock from Athene. With this repurchase activity, Prudential's remaining interest in Jackson was 18.4 percent as of December 31, 2021. Athene's voting interest in Class A common stock of Jackson was 9.9 percent reflecting the automatic conversion of Class B shares. Athene's economic interest in Jackson was 10.6 percent reflecting this repurchase activity.

On August 6, 2021, Jackson Financial Inc. and Prudential plc entered into a Demerger Agreement. The Demerger was implemented on September 13, 2021 and Prudential retained a 19.9 percent non-controlling interest in the Company.

The Company does not have any other unusual items that require disclosure.

D. Business Interruption Insurance Recoveries

The Company does not have business interruption insurance recoveries that require disclosure.

E. State Transferable or Non-transferable Tax Credits

The Company does not have transferable or non-transferable state tax credits.

F. Subprime Mortgage Related Risk Exposure

(1) The Company defines exposure to subprime mortgage related risk as investments in securities collateralized by mortgage loans in which the borrower has a FICO score of 680 or lower.

The Company mitigates subprime risk exposure by placing limits on the aggregate amount of these investments as well as the amount of subprime investments in subordinated tranches. All of the current holdings of subprime collateralized mortgage-backed securities are in senior tranches, with collateral consisting of primarily fixed-rate and first-lien mortgages.

(2) The Company has no direct exposure through investments in subprime loans.

(3) The following table summarizes the Company's direct exposure through investments in subprime RMBS at December 31, 2021:

	Actual Cost	Book Adjusted Carrying Value	Fair Value	Other-than-temporary Impairment Losses
Residential mortgage-backed securities	$ 1,081	$ 1,162	$ 1,188	$ -

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

The Company does not have retained asset accounts.

H. Insurance-Linked Securities (ILS) Contracts

The Company does not have insurance-linked securities contracts.

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.

The Company does not have any policies where it is the owner and beneficiary or has the right to control the policy.

22. Events Subsequent

The Company's subsidiary, Jackson, received approval from the Michigan Department of Insurance and Financial Services to pay a combined extraordinary dividend and return of capital of $600,000,000 to the Company on February 14, 2022. The Company expects to pay a $510,000,000 ordinary dividend to its parent, JH LLC, subsequent to the receipt of the $600,000,000 combined extraordinary dividend and return of capital from Jackson in the first quarter of 2022.

The Company is not aware of any other events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

The Company does not issue health insurance, and therefore, does not have risk sharing provisions of the Affordable Care Act reflected in special surplus.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) None of the reinsurers listed in Schedule S as non-affiliated are 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.

(2) None of the policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such Companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

(1) The Company does not have reinsurance agreements in effect under which the reinsurer may unilaterally cancel reinsurance for reasons other than for nonpayment of premium or other similar credits.

(2) The Company does not have 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.

Section 3 - Ceded Reinsurance Report - Part B

(1) 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) from termination of all reinsurance agreements, by either party, as of the date of this statement, is nil.

(2) The Company has not executed new agreements or amended existing agreements, 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.

B. Uncollectible Reinsurance

The Company did not write off reinsurance balances due from reinsurers.

C. Commutation of Ceded Reinsurance

The Company did not commute reinsurance during the period covered by this annual statement.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company does not cede reinsurance transactions to a certified reinsurer whose rating was downgraded or whose status is subject to revocation.

E.,F. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not reinsure variable annuity contracts with an affiliated captive reinsurer.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to XXX/AXXX Captive Framework

(1) The Company does not have captive reinsurers for which a risk-based capital shortfall exists for the reporting period.

(2) The Company does not have captive reinsurers for which a non-zero Primary Security Shortfall exists for the reporting period.

H. Reinsurance Credit

The Company does not have any reinsurance contracts that require disclosure.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company is not a party to retrospectively rated contracts or contracts subject to redetermination. In addition, the Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure.

NOTES TO FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

The Company is not part of a group of affiliated insurers that utilizes a pooling arrangement.

27. Structured Settlements

The Company does not have structured settlements that require disclosure.

28. Health Care Receivables

The Company does not have health care receivables that require disclosure.

29. Participating Policies

For the reporting year ended 2021, the Company's participating policies, acquired through reinsurance assumed, represented less than 0% of total inforce. The Company accounts for its policyholder dividends based upon recent experience factors. In 2021, the Company paid dividends in the amount of $9,307 to policyholders.

30. Premium Deficiency Reserves

The Company does not have accident and health or property/casualty premium deficiency reserves.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns premiums paid and due beyond the date of death. A reserve is held where a surrender value is promised in excess of the minimum required basic reserves. The excess required value has been established as a reserve in Exhibit 5, Miscellaneous Reserves Section.

(2) For policies issued on substandard lives, either the gross premiums are calculated on a rated age basis, or an extra premium is charged in addition to the standard premium at the true issue age. Mean reserves are calculated as the regular mean reserve for the plan at the rated age, the regular mean reserve for the plan at the true issue age plus one-half (1/2) of the extra premium charged, or a substandard reserve based on the appropriate multiple of the standard.

(3) As of December 31, 2021, the Company had $0 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the state of Michigan. Reserves to cover the above insurance totaled the gross amount of $0 at year-end and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest (Page 7, Line 4), the Tabular Less Actual Reserve Released (Page 7, Line 5), and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7.

(5) Tabular Interest on funds not involving life contingencies (Exhibit 7, Line 3) has been determined from the basic data for the calculation of policy reserves.

(6) The Company does not have other changes that require disclosure.

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract 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	$ -	$ -	$ -	$ -	0.0%
b. At book value less surrender charge of 5% or more	1,282,349	-	-	1,282,349	0.5%
c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value	1,282,349	-	-	1,282,349	0.5%
e. At book value without adjustment (minimal or no charge or adjustment)	241,369,469	-	-	241,369,469	98.2%
(2) Not subject to discretionary withdrawal	3,200,157	-	-	3,200,157	1.3%
(3) Total (gross)	245,851,975	-	-	245,851,975	100.0%
(4) Reinsurance Ceded	1,940,885	-	-	1,940,885	
(5) Total (net) (3) - (4)	$ 243,911,090	$ -	$ -	$ 243,911,090	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 913,709	$ -	$ -	$ 913,709	

B. Group Annuities

The company does not have group annuities.

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 surrender charge of 5% or more	1,002,550	-	-	1,002,550	35.0%
c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value	1,002,550	-	-	1,002,550	35.0%
e. At book value without adjustment (minimal or no charge or adjustment)	1,858,790	-	-	1,858,790	65.0%
(2) Not subject to discretionary withdrawal	-	-	-	-	0.0%
(3) Total (gross)	2,861,340	-	-	2,861,340	100.0%
(4) Reinsurance Ceded	410,961	-	-	410,961	
(5) Total (net) (3) - (4)	$ 2,450,379	$ -	$ -	$ 2,450,379	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Annuities Section, Total (net)	$ 243,911,090
2.	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	-
3.	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	2,450,379
4.	Subtotal	246,361,469
	Separate Accounts Annual Statement:	
5.	Exhibit 3, Line 0299999, Column 2	-
6.	Exhibit 3, Line 0399999, Column 2	
7.	Policyholder dividend and coupon accumulations	-
8.	Policyholder premiums	-
9.	Guaranteed interest contracts	-
10.	Other contract deposit funds	-
11.	Subtotal	-
12	Combined Total	$ 246,361,469

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	$ -	$ -	$ -
b. Universal Life	7,108,350	7,108,350	7,108,350
c. Universal Life with Secondary Guarantees	-	-	-
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	-	-	-
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	5,324,975	5,324,975
h. Variable Life	-	-	-
i. Variable Universal Life	-	-	-
j. Miscellaneous Reserves	-	-	-
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	10,907,710
b. Accidental Death Benefits	XXX	XXX	1,358
c. Disability - Active Lives	XXX	XXX	155
d. Disability - Disabled Lives	XXX	XXX	100,938
e. Miscellaneous Reserves	XXX	XXX	10,024,533
(3) Total (gross: direct + assumed)	7,108,350	12,433,325	33,468,019
(4) Reinsurance Ceded	3,733,726	3,733,726	5,435,343
(5) Total (net) (3) - (4)	$ 3,374,624	$ 8,699,599	$ 28,032,676

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

NOTES TO FINANCIAL STATEMENTS

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

D. Reconciliation of total life insurance actuarial reserves.

Life & Accident & Health Annual Statement:		
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 17,928,144
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	1,272
3.	Exhibit 5, Disability - Active Lives Section, Total (net)	126
4.	Exhibit 5, Disability - Disabled Lives Section, Total (net)	93,119
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	10,010,015
6.	Subtotal	28,032,676
Separate Accounts Annual Statement:		
7.	Exhibit 3, Line 0199999, Column 2	$ -
8.	Exhibit 3, Line 0499999, Column 2	-
9.	Exhibit 3, Line 0599999, Column 2	-
10.	Subtotal (Lines (7) through (9)	-
11.	Combined Total ((6) and (10))	$ 28,032,676

34. Premium and Annuity Considerations Deferred and Uncollected

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

	Type	Gross	Net of Loading
(1)	Industrial	$ -	$ -
(2)	Ordinary new business	-	-
(3)	Ordinary renewal	6,607,436	6,600,888
(4)	Credit Life	-	-
(5)	Group Life	-	-
(6)	Group Annuity	-	-
(7)	Totals	$ 6,607,436	$ 6,600,888

35. Separate Accounts

The Company does not have Separate Accounts business.

36. Loss/Claim Adjustment Expenses

The Company does not have loss/claim adjustment expenses that require disclosure.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

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

1.3 State Regulating? Michigan

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001822993

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. 12/31/2021

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/22/2020

3.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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 [X] No [ ]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [ ] No [X]
4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.2 If yes, give full information:

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

7.2 If yes,
7.21 State the percentage of foreign control; 18.4 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
United Kingdom	Corporation

GENERAL INTERROGATORIES

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

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

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Jackson National Life Distributors, LLC	Franklin, TN				YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP
Suite 1400
2323 Ross Avenue
Dallas, TX 75201-2721

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

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

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

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

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [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?
Ellen Jo Bode
1 Corporate Way
Lansing, MI 48951
Assistant Vice President/Appointed Actuary

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

12.11 Name of real estate holding company

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value $ 0

12.2 If, yes provide explanation:

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

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

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $ 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 reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $ 0
- 21.22 Borrowed from others $ 0
- 21.23 Leased from others $ 0
- 21.24 Other $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses $ 0
- 22.23 Other amounts paid $ 0

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

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

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

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

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0
25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.093 Total payable for securities lending reported on the liability page. $ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 0
26.28 On deposit with states $ 298,230
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 0
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	One Wall Street, 15th Floor, New York, NY 10286

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
PPM America, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107269	PPM America, Inc.	JJRYDUHUMCZ72M58YS96	Securities and Exchange Commission	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	314,871,760	326,297,740	11,425,980
31.2 Preferred stocks	0	0	0
31.3 Totals	314,871,760	326,297,740	11,425,980

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

Fair value sources for publicly traded securities include independent pricing services, broker quotes, and other independent sources. Fair value for private placement securities otherwise not available for independent sources are derived using a matrix pricing model developed by the Company's investment manager which considers appropriate interest rates, spreads to treasury securities, credit quality of issuers and duration.

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

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Securities included in Schedule D having a fair value determined by a broker are viewed as having a representative fair value as determined by applicable accounting guidance and reflective of current market levels/conditions. The Company will consider alternative pricing sources when valuations received from brokers are deemed unreasonable or not indicative of fair value.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 43,300

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

1 Name	2 Amount Paid
A.M. Best Company, Inc.	43,300

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

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

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] 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

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0

1.6 Individual policies:

Most current three years:
- 1.61 Total premium earned $ 0
- 1.62 Total incurred claims $ 0
- 1.63 Number of covered lives 0

All years prior to most current three years
- 1.64 Total premium earned $ 0
- 1.65 Total incurred claims $ 0
- 1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
- 1.71 Total premium earned $ 0
- 1.72 Total incurred claims $ 0
- 1.73 Number of covered lives 0

All years prior to most current three years
- 1.74 Total premium earned $ 0
- 1.75 Total incurred claims $ 0
- 1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	30,459,458	33,199,277
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	288,155,431	295,134,141
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

3.4 State the authority under which Separate Accounts are maintained:

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for “Transfers to Separate Accounts due or accrued (net)"? $ 0

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

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

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

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

GENERAL INTERROGATORIES

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

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

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 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 funds administered as of the reporting date. $ 0

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

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

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

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

7.1 Direct Premium Written $ 3,104

7.2 Total Incurred Claims $ 12,733

7.3 Number of Covered Lives 32

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

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

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [X] 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 $ 251,453

9.22 Received $ 0

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

10.2 If yes, what amount pertaining to these lines 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: $ 2,176,188,014

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

12.11 Cash $ 5,351,812,297

12.12 Stock $ 0

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

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

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

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

18.4 How many members of the governing body attended the last regular meeting? 0

18.5 How many of the same were delegates of the subordinate branches? 0

19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]

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

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

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

27.11 First Year 0.0 %

27.12 Subsequent Years 0.0 %

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

28.2 If so, what amount and for what purpose? $ 0

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

29.2 If yes, at what age does the benefit commence? 0

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

30.2 If yes, when?

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

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

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

32.3 If yes, explain

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

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

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

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

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

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	36,872	40,645	43,677	46,723	51,120
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	8,254,611	9,430,642	10,811,378	11,603,556	12,690,232
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	234,031	243,091	253,493	274,053	309,803
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	8,525,514	9,714,378	11,108,548	11,924,332	13,051,155
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	0	0	0	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	18,468,803	19,459,977	23,445,309	28,868,161	25,148,256
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	4,307,888	3,340,523	2,262,573	2,135,582	5,574,979
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	7,682,767	10,398,777	6,793,587	2,084,753	8,623,371
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	30,459,458	33,199,277	32,501,469	33,088,496	39,346,606
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	6,431,966,220	5,066,080,756	5,087,850,480	5,178,319,979	4,299,680,990
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	336,291,569	343,623,628	327,355,584	325,859,550	363,157,943
23.	Aggregate life reserves (Page 3, Line 1)	271,943,766	284,548,312	287,368,515	304,231,755	332,344,632
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	0	0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	2,450,379	2,632,363	2,455,860	2,586,915	2,226,016
26.	Asset valuation reserve (Page 3, Line 24.01)	2,395,543	2,060,063	2,484,982	2,738,534	2,829,800
27.	Capital (Page 3, Lines 29 and 30)	51,500,000	51,500,000	51,500,000	51,500,000	51,500,000
28.	Surplus (Page 3, Line 37)	6,044,174,651	4,670,957,128	4,708,994,896	4,800,960,429	3,885,023,047
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(80,240,106)	(93,216,091)	510,219,803	425,777,200	599,464,082
	Risk-Based Capital Analysis					
30.	Total adjusted capital	6,626,818,551	5,207,689,816	5,224,358,457	5,585,770,169	4,306,856,104
31.	Authorized control level risk - based capital	578,031,777	765,830,561	741,431,236	628,939,460	527,925,117
	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)	4.9	4.1	6.0	7.2	9.0
33.	Stocks (Lines 2.1 and 2.2)	94.9	95.2	93.8	92.7	90.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.1	0.6	0.1	0.1	0.4
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	0.0	0.0	0.0	0.0	0.0
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	6,098,185,448	4,780,510,279	4,759,577,738	4,788,440,263	3,884,108,506
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	1,248,895	1,286,384	1,179,757	1,095,343	1,084,399
50.	Total of above Lines 44 to 49	6,099,434,343	4,781,796,663	4,760,757,495	4,789,535,606	3,885,192,905
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,248,895	1,286,384	1,179,757	1,095,343	1,084,399
53.	Total admitted assets (Page 2, Line 28, Col. 3)	6,431,966,220	5,066,080,756	5,087,850,480	5,178,319,979	4,299,680,990
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	(82,878,532)	(81,431,518)	524,485,490	464,738,189	617,514,043
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	0	26	(155,562)	599	0
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(57,362,320)	(478,960,831)	(148,778,111)	752,099,186	(1,034,725,549)
57.	Total of above Lines 54, 55 and 56	(140,240,852)	(560,392,323)	375,551,817	1,216,837,974	(417,211,506)
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	54,713,446	63,026,041	61,199,083	63,495,888	65,318,055
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(779,138)	(773,935)	(984,374)	(867,758)	(818,031)
61.	Increase in A & H reserves (Line 19, Col. 6)	0	0	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	9,028	9,727	9,713	10,441	12,594
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	1.8	1.7	1.7	1.7	1.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	12.8	13.2	6.8	8.6	9.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	0.0	0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	0	0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	0	0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(4,089,584)	(4,316,848)	27,331,606	44,430,845	34,440,872
74.	Ordinary - individual annuities (Page 6, Col. 4)	(83,895,202)	(72,352,306)	480,753,373	424,203,144	567,426,797
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	0	0
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	0	0	0	(7,120,233)	2,822,181
78.	Group annuities (Page 6, Col. 5)	0	0	0	0	0
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	0	0	0	0	0
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	(94,122,166)	(85,070,640)	511,474,388	461,513,756	604,689,850

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

If no, please explain:

7 8 6 2 0 2 0 2 1 4 3 0 5 9 1 0 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE BROOKE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021

NAIC Group Code 0918 **LIFE INSURANCE** NAIC Company Code 78620

	1	2	3	4	5
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	3,104	0	0	0	3,104
2. Annuity considerations	4,300,562	0	0	0	4,300,562
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	4,303,666	0	0	0	4,303,666
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	17,035	0	0	0	17,035
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	5,683,119	0	0	0	5,683,119
12. Surrender values and withdrawals for life contracts	13,441,830	0	0	0	13,441,830
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	19,141,984	0	0	0	19,141,984
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind.Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	1	4,302	0	0	0	0	0	0	1	4,302
17. Incurred during current year	2	12,733	0	0	0	0	0	0	2	12,733
Settled during current year:										
18.1 By payment in full	3	17,035	0	0	0	0	0	0	3	17,035
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	3	17,035	0	0	0	0	0	0	3	17,035
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	3	17,035	0	0	0	0	0	0	3	17,035
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	34	299,004	0	(a) 0	0	0	0	0	34	299,004
21. Issued during year	0	0	0	0	0	0	0	0	0	0
22. Other changes to in force (Net)	(2)	(12,701)	0	0	0	0	0	0	(2)	(12,701)
23. In force December 31 of current year	32	286,303	0	(a) 0	0	0	0	0	32	286,303

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

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	147,009	9,471,287	0	0	2	3,442	243,091	9,714,378
2. Issued during year	0	0	0	0	0	0	0	0	0	0
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	39	2,222	0	0	0	3	95	2,317
5. Increased during year (net)	0	0	24	3,988	0	0	0	0	0	3,988
6. Subtotals, Lines 2 to 5	0	0	63	6,210	0	0	0	3	95	6,305
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	147,072	9,477,497	0	0	2	3,445	243,186	9,720,683
Deductions during year:										
10. Death	0	0	729	36,713	0	0	XXX	12	781	37,494
11. Maturity	0	0	0	0	0	0	XXX	0	0	0
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	0	331	0	0	0	0	2	333
14. Surrender	0	0	4,696	324,633	0	0	0	19	1,339	325,972
15. Lapse	0	0	10,469	809,463	0	0	0	98	6,885	816,348
16. Conversion	0	0	60	3,399	0	0	XXX	XXX	XXX	3,399
17. Decreased (net)	0	0	4	11,475	0	0	0	0	148	11,623
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	15,958	1,186,014	0	0	0	129	9,155	1,195,169
21. In force end of year (b) (Line 9 minus Line 20)	0	0	131,114	8,291,483	0	0	2	3,316	234,031	8,525,514
22. Reinsurance ceded end of year	XXX	0	XXX	40,010	XXX	0	XXX	XXX	0	40,010
23. Line 21 minus Line 22	XXX	0	XXX	8,251,473	XXX	(a) 0	XXX	XXX	234,031	8,485,504
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
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 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										
1902.										
1903.										
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 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	155
25.	Other paid-up insurance	0	0	1,153	10,372
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	72	712
28.	Term policies - other	0	0	128,284	8,253,860
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	0
31.	Totals (Lines 27 to 30)	0	0	128,356	8,254,572
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	16	39
34.	Totals, whole life and endowment	0	0	2,742	36,872
35.	Totals (Lines 31 to 34)	0	0	131,114	8,291,483

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	0
37.	Ordinary	0	0	8,288,288	3,195
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	234,031	0
40.	Totals (Lines 36 to 39)	0	0	8,522,319	3,195

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

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

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	3,133

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 Current - commuted values

47.2 Wife - $1,000 per unit, child's riders and children's benefits under family rider - $2,500 per unit

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48.	Waiver of Premium	0	0	26	784	0	0	0	0
49.	Disability Income	0	0	0	0	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0	(a) 0	26	(a) 784	0	(a) 0	0	(a) 0

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

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

SUPPLEMENTARY CONTRACTS

NONE

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

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	125	3,271	0	0
2.	Issued during year	0	0	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	10	0	0	0
5.	Totals (Lines 1 to 4)	135	3,271	0	0
	Deductions during year:				
6.	Decreased (net)	12	254	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	12	254	0	0
9.	In force end of year (line 5 minus line 8)	123	3,017	0	0
	Income now payable:				
10.	Amount of income payable	(a) 970,349	XXX	XXX	(a) 0
	Deferred fully paid:				
11.	Account balance	XXX	(a) 18,974,876	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 223,190,732	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

NONE

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	4	858
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	4	858
	Deductions During Year:		
6.	Decreased (net)	0	41
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	0	41
9.	In force end of year (line 5 minus line 8)	4	817
10.	Amount of account balance	(a) 17,185	(a) 1,430,644

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	6,927,208
2. Current year's realized pre-tax capital gains/(losses) of $ 877,032 transferred into the reserve net of taxes of $ 488,543	388,489
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	7,315,697
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,137,751
6. Reserve as of December 31, current year (Line 4 minus Line 5)	6,177,946

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2021	1,071,644	66,107	0	1,137,751
2. 2022	839,805	101,019	0	940,824
3. 2023	713,222	76,990	0	790,213
4. 2024	588,468	58,902	0	647,370
5. 2025	498,937	39,655	0	538,591
6. 2026	467,139	19,943	0	487,082
7. 2027	435,357	9,163	0	444,521
8. 2028	390,782	7,238	0	398,021
9. 2029	339,130	5,236	0	344,367
10. 2030	280,479	3,157	0	283,637
11. 2031	232,863	1,078	0	233,941
12. 2032	211,354	0	0	211,354
13. 2033	186,441	0	0	186,441
14. 2034	165,634	0	0	165,634
15. 2035	149,467	0	0	149,467
16. 2036	133,985	0	0	133,985
17. 2037	103,573	0	0	103,573
18. 2038	70,159	0	0	70,159
19. 2039	37,937	0	0	37,937
20. 2040	10,742	0	0	10,742
21. 2041	88	0	0	88
22. 2042	0	0	0	0
23. 2043	0	0	0	0
24. 2044	0	0	0	0
25. 2045	0	0	0	0
26. 2046	0	0	0	0
27. 2047	0	0	0	0
28. 2048	0	0	0	0
29. 2049	0	0	0	0
30. 2050	0	0	0	0
31. 2051 and Later	0	0	0	0
32. Total (Lines 1 to 31)	6,927,208	388,489	0	7,315,697

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,856,814	0	1,856,814	0	203,249	203,249	2,060,063
2. Realized capital gains/(losses) net of taxes - General Account	0	0	0	0	0	0	0
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	0	0	0	0	(29,616)	(29,616)	(29,616)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	521,287	0	521,287	0	0	0	521,287
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,378,101	0	2,378,101	0	173,633	173,633	2,551,734
9. Maximum reserve	2,651,625	0	2,651,625	0	197,325	197,325	2,848,950
10. Reserve objective	1,573,454	0	1,573,454	0	197,325	197,325	1,770,780
11. 20% of (Line 10 - Line 8)	(160,929)	0	(160,929)	0	4,738	4,738	(156,191)
12. Balance before transfers (Lines 8 + 11)	2,217,172	0	2,217,172	0	178,372	178,372	2,395,543
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	2,217,172	0	2,217,172	0	178,372	178,372	2,395,543

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	298,230	XXX	XXX	298,230	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	12,433,508	XXX	XXX	12,433,508	0.0005	6,217	0.0016	19,894	0.0033	41,031
2.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
2.3	1	NAIC Designation Category 1.C	995,639	XXX	XXX	995,639	0.0005	498	0.0016	1,593	0.0033	3,286
2.4	1	NAIC Designation Category 1.D	7,455,905	XXX	XXX	7,455,905	0.0005	3,728	0.0016	11,929	0.0033	24,604
2.5	1	NAIC Designation Category 1.E	4,494,737	XXX	XXX	4,494,737	0.0005	2,247	0.0016	7,192	0.0033	14,833
2.6	1	NAIC Designation Category 1.F	41,849,588	XXX	XXX	41,849,588	0.0005	20,925	0.0016	66,959	0.0033	138,104
2.7	1	NAIC Designation Category 1.G	44,079,200	XXX	XXX	44,079,200	0.0005	22,040	0.0016	70,527	0.0033	145,461
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	111,308,577	XXX	XXX	111,308,577	XXX	55,654	XXX	178,094	XXX	367,318
3.1	2	NAIC Designation Category 2.A	72,965,584	XXX	XXX	72,965,584	0.0021	153,228	0.0064	466,980	0.0106	773,435
3.2	2	NAIC Designation Category 2.B	88,866,946	XXX	XXX	88,866,946	0.0021	186,621	0.0064	568,748	0.0106	941,990
3.3	2	NAIC Designation Category 2.C	37,777,267	XXX	XXX	37,777,267	0.0021	79,332	0.0064	241,775	0.0106	400,439
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	199,609,797	XXX	XXX	199,609,797	XXX	419,181	XXX	1,277,503	XXX	2,115,864
4.1	3	NAIC Designation Category 3.A	1,550,362	XXX	XXX	1,550,362	0.0099	15,349	0.0263	40,775	0.0376	58,294
4.2	3	NAIC Designation Category 3.B	404,777	XXX	XXX	404,777	0.0099	4,007	0.0263	10,646	0.0376	15,220
4.3	3	NAIC Designation Category 3.C	996,867	XXX	XXX	996,867	0.0099	9,869	0.0263	26,218	0.0376	37,482
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,952,006	XXX	XXX	2,952,006	XXX	29,225	XXX	77,638	XXX	110,995
5.1	4	NAIC Designation Category 4.A	199,416	XXX	XXX	199,416	0.0245	4,886	0.0572	11,407	0.0817	16,292
5.2	4	NAIC Designation Category 4.B	503,734	XXX	XXX	503,734	0.0245	12,341	0.0572	28,814	0.0817	41,155
5.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	703,150	XXX	XXX	703,150	XXX	17,227	XXX	40,220	XXX	57,447
6.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
7.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	314,871,760	XXX	XXX	314,871,760	XXX	521,287	XXX	1,573,454	XXX	2,651,625
		PREFERRED STOCKS										
10.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	314,871,760	XXX	XXX	314,871,760	XXX	521,287	XXX	1,573,454	XXX	2,651,625

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num-ber	NAIC Desig-nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
44.		Commercial Mortgages - All Other - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR	6,098,185,448	XXX	XXX	6,098,185,448	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	6,098,185,448	0	0	6,098,185,448	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (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	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
31.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	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	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	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 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	1,248,895	XXX	XXX	1,248,895	0.0000	0	0.1580	197,325	0.1580	197,325
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,248,895	XXX	XXX	1,248,895	XXX	0	XXX	197,325	XXX	197,325
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,248,895	0	0	1,248,895	XXX	0	XXX	197,325	XXX	197,325

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65056	38-1659835	10/01/1990	Jackson National Life Insurance Company	MI	CO/I	OL	12,069,538	9,684,904	243,932	208,491	0	0
65056	38-1659835	12/30/1988	Jackson National Life Insurance Company	MI	CO/I	OL	33,622,112	17,463,591	328,802	397,756	0	0
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc.	MI	YRT/I	XXXL	8,245,506,119	3,886,134	17,612,995	14,394,552	0	0
16094	81-4741212	12/31/2016	Squire Reassurance Company II, Inc.	MI	YRT/G	XXXL	234,031,376	118,002	8,464,165	3,393,576	0	0
0199999. General Account - U.S. Affiliates - Captive							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0
0399999. Total General Account - U.S. Affiliates							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0
1099999. Total General Account - Non-Affiliates							0	0	0	0	0	0
1199999. Total General Account							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							8,525,229,145	31,152,631	26,649,894	18,394,375	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
11121	43-1917728	10/01/1990	Unified Life Insurance Company	TX	10,000	126,793
0899999. Life and Annuity - U.S. Non-Affiliates					10,000	126,793
1099999. Total Life and Annuity - Non-Affiliates					10,000	126,793
1199999. Total Life and Annuity					10,000	126,793
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					10,000	126,793
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					10,000	126,793

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65056	38-1659835	10/01/1990	Jackson National Life Insurance Company	MI	CO/I	OL	0	0	0	1,125	0	0	0	0
0199999. General Account - Authorized U.S. Affiliates - Captive							0	0	0	1,125	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	1,125	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	1,125	0	0	0	0
11121	43-1917728	10/01/1997	Unified Life Insurance Company	TX	CO/I	OL	95,332	39,265	41,668	1,042	0	0	0	0
11121	43-1917728	10/01/1997	Unified Life Insurance Company	TX	CO/I	OL	9,655,200	7,747,923	8,225,940	195,146	0	0	0	0
11121	43-1917728	10/01/1997	Unified Life Insurance Company	TX	MCO/I	OL	30,259,800	0	0	296,811	0	0	17,463,592	0
0899999. General Account - Authorized U.S. Non-Affiliates							40,010,332	7,787,188	8,267,608	492,998	0	0	17,463,592	0
1099999. Total General Account - Authorized Non-Affiliates							40,010,332	7,787,188	8,267,608	492,998	0	0	17,463,592	0
1199999. Total General Account Authorized							40,010,332	7,787,188	8,267,608	494,123	0	0	17,463,592	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							40,010,332	7,787,188	8,267,608	494,123	0	0	17,463,592	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							40,010,332	7,787,188	8,267,608	494,123	0	0	17,463,592	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0	0
9999999 - Totals							40,010,332	7,787,188	8,267,608	494,123	0	0	17,463,592	0

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	494	466	480	466	597
2.	Commissions and reinsurance expense allowances	87	95	102	109	118
3.	Contract claims	1,386	1,687	1,133	1,413	2,022
4.	Surrender benefits and withdrawals for life contracts	291	491	597	469	449
5.	Dividends to policyholders and refunds to members	12	40	41	43	51
6.	Reserve adjustments on reinsurance ceded	(514)	(794)	(1,220)	(547)	(998)
7.	Increase in aggregate reserve for life and accident and health contracts	(471)	(242)	(273)	(341)	(350)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	51	60	82	83	103
9.	Aggregate reserves for life and accident and health contracts	7,376	7,848	8,090	8,363	8,704
10.	Liability for deposit-type contracts	411	420	418	404	443
11.	Contract claims unpaid	167	294	83	90	125
12.	Amounts recoverable on reinsurance	10	35	0	28	220
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	36	37	39	41	43
15.	Commissions and reinsurance expense allowances due	0	0	0	0	0
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	0	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	6,422,533,891	(793,570)	6,421,740,321
2.	Reinsurance (Line 16)	10,000	(10,000)	0
3.	Premiums and considerations (Line 15)	6,600,888	50,813	6,651,701
4.	Net credit for ceded reinsurance	XXX	9,546,845	9,546,845
5.	All other admitted assets (balance)	2,821,441	(792,453)	2,028,988
6.	Total assets excluding Separate Accounts (Line 26)	6,431,966,220	8,001,635	6,439,967,855
7.	Separate Account assets (Line 27)	0	0	0
8.	Total assets (Line 28)	6,431,966,220	8,001,635	6,439,967,855
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	271,943,766	7,376,228	279,319,994
10.	Liability for deposit-type contracts (Line 3)	2,450,379	410,961	2,861,340
11.	Claim reserves (Line 4)	26,221,680	166,793	26,388,473
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	9,118	36,291	45,409
13.	Premium & annuity considerations received in advance (Line 8)	922	2,505	3,427
14.	Other contract liabilities (Line 9)	6,211,399	0	6,211,399
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	29,454,305	8,857	29,463,162
20.	Total liabilities excluding Separate Accounts (Line 26)	336,291,569	8,001,635	344,293,204
21.	Separate Account liabilities (Line 27)	0	0	0
22.	Total liabilities (Line 28)	336,291,569	8,001,635	344,293,204
23.	Capital & surplus (Line 38)	6,095,674,651	XXX	6,095,674,651
24.	Total liabilities, capital & surplus (Line 39)	6,431,966,220	8,001,635	6,439,967,855
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	7,376,228		
26.	Claim reserves	166,793		
27.	Policyholder dividends/reserves	36,291		
28.	Premium & annuity considerations received in advance	2,505		
29.	Liability for deposit-type contracts	410,961		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	10,000		
32.	Other ceded reinsurance recoverables	1,586,023		
33.	Total ceded reinsurance recoverables	9,588,801		
34.	Premiums and considerations	50,813		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	(8,857)		
40.	Total ceded reinsurance payable/offsets	41,956		
41.	Total net credit for ceded reinsurance	9,546,845		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

			Direct Business Only					
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	N	0	0	0	0	0	0
2.	Alaska AK	N	0	0	0	0	0	0
3.	Arizona AZ	N	0	25,000	0	0	25,000	0
4.	Arkansas AR	N	0	0	0	0	0	0
5.	California CA	N	0	0	0	0	0	0
6.	Colorado CO	N	0	0	0	0	0	0
7.	Connecticut CT	N	182	0	0	0	182	0
8.	Delaware DE	N	0	0	0	0	0	0
9.	District of Columbia DC	N	0	0	0	0	0	0
10.	Florida FL	N	151	0	0	0	151	0
11.	Georgia GA	N	0	15,000	0	0	15,000	0
12.	Hawaii HI	N	0	0	0	0	0	0
13.	Idaho ID	N	0	0	0	0	0	0
14.	Illinois IL	N	189	0	0	0	189	0
15.	Indiana IN	N	201	0	0	0	201	0
16.	Iowa IA	N	0	0	0	0	0	0
17.	Kansas KS	N	0	0	0	0	0	0
18.	Kentucky KY	N	0	0	0	0	0	0
19.	Louisiana LA	N	0	0	0	0	0	0
20.	Maine ME	N	0	0	0	0	0	0
21.	Maryland MD	N	0	0	0	0	0	0
22.	Massachusetts MA	N	0	0	0	0	0	0
23.	Michigan MI	L	1,862	3,931,658	0	0	3,933,520	0
24.	Minnesota MN	N	0	0	0	0	0	0
25.	Mississippi MS	N	0	0	0	0	0	0
26.	Missouri MO	N	45	0	0	0	45	0
27.	Montana MT	N	0	0	0	0	0	0
28.	Nebraska NE	N	0	0	0	0	0	0
29.	Nevada NV	N	0	0	0	0	0	0
30.	New Hampshire NH	N	0	0	0	0	0	0
31.	New Jersey NJ	N	0	0	0	0	0	0
32.	New Mexico NM	N	0	3,000	0	0	3,000	0
33.	New York NY	N	0	0	0	0	0	0
34.	North Carolina NC	N	0	278,333	0	0	278,333	0
35.	North Dakota ND	N	0	0	0	0	0	0
36.	Ohio OH	N	282	0	0	0	282	0
37.	Oklahoma OK	N	25	0	0	0	25	0
38.	Oregon OR	N	0	0	0	0	0	0
39.	Pennsylvania PA	N	85	0	0	0	85	0
40.	Rhode Island RI	N	0	0	0	0	0	0
41.	South Carolina SC	N	0	47,571	0	0	47,571	0
42.	South Dakota SD	N	0	0	0	0	0	0
43.	Tennessee TN	N	0	0	0	0	0	0
44.	Texas TX	N	82	0	0	0	82	0
45.	Utah UT	N	0	0	0	0	0	0
46.	Vermont VT	N	0	0	0	0	0	0
47.	Virginia VA	N	0	0	0	0	0	0
48.	Washington WA	N	0	0	0	0	0	0
49.	West Virginia WV	N	0	0	0	0	0	0
50.	Wisconsin WI	N	0	0	0	0	0	0
51.	Wyoming WY	N	0	0	0	0	0	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	XXX	3,104	4,300,562	0	0	4,303,666	0
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	0	0	0	0	0	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	3,104	4,300,562	0	0	4,303,666	0
96.	Plus reinsurance assumed	XXX	27,018,895	43,359	0	0	27,062,254	0
97	Totals (All Business)	XXX	27,021,999	4,343,921	0	0	31,365,920	0
98.	Less reinsurance ceded	XXX	466,310	36,033	0	0	502,343	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	26,555,689	4,307,888	(c) 0	0	30,863,577	0
	DETAILS OF WRITE-INS							
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

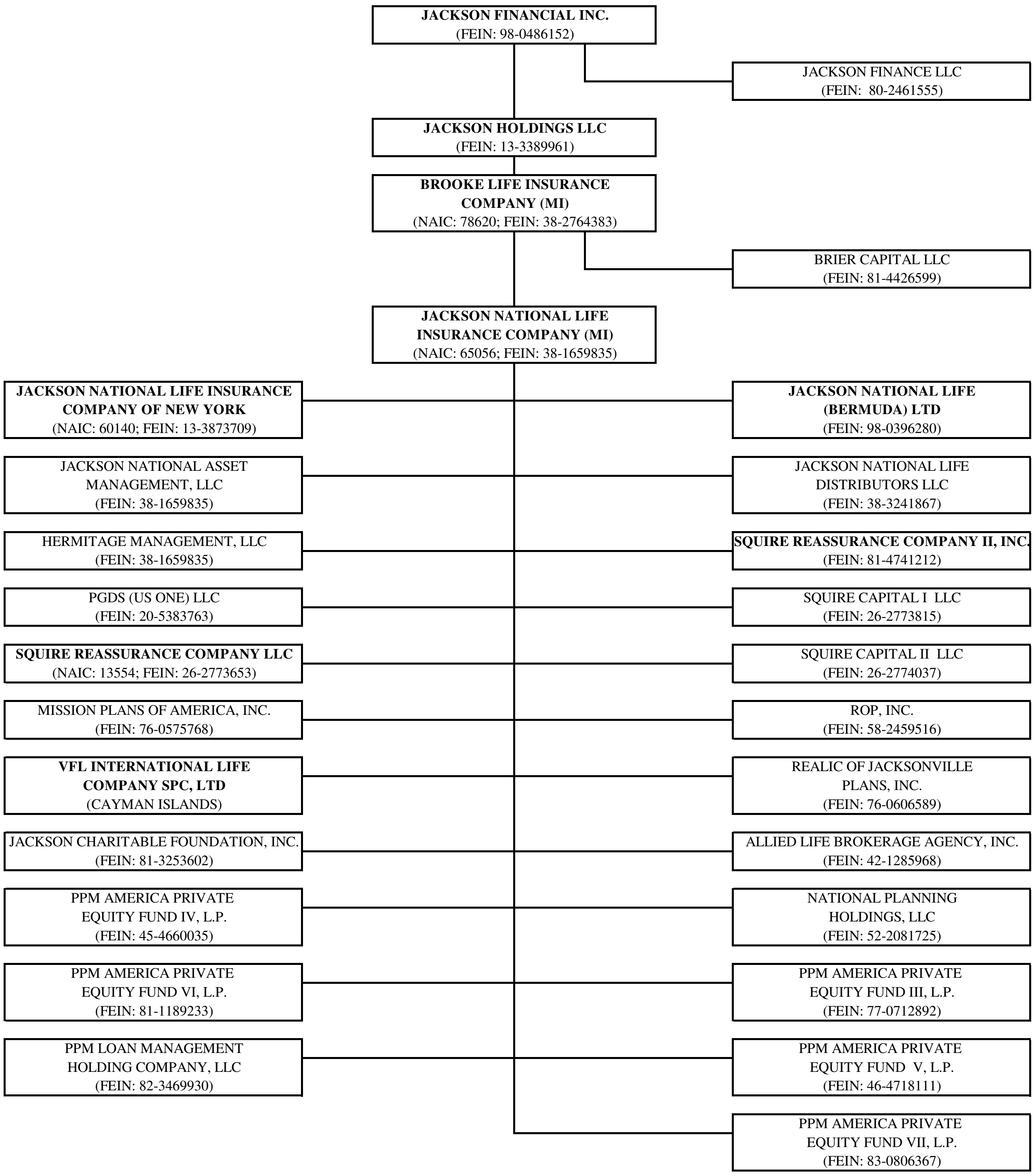
Premium and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium is received.

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

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	0	0	0	0	0	0
2.	Alaska	AK	0	0	0	0	0	0
3.	Arizona	AZ	0	25,000	0	0	0	25,000
4.	Arkansas	AR	0	0	0	0	0	0
5.	California	CA	0	0	0	0	0	0
6.	Colorado	CO	0	0	0	0	0	0
7.	Connecticut	CT	182	0	0	0	0	182
8.	Delaware	DE	0	0	0	0	0	0
9.	District of Columbia	DC	0	0	0	0	0	0
10.	Florida	FL	151	0	0	0	0	151
11.	Georgia	GA	0	15,000	0	0	0	15,000
12.	Hawaii	HI	0	0	0	0	0	0
13.	Idaho	ID	0	0	0	0	0	0
14.	Illinois	IL	189	0	0	0	0	189
15.	Indiana	IN	201	0	0	0	0	201
16.	Iowa	IA	0	0	0	0	0	0
17.	Kansas	KS	0	0	0	0	0	0
18.	Kentucky	KY	0	0	0	0	0	0
19.	Louisiana	LA	0	0	0	0	0	0
20.	Maine	ME	0	0	0	0	0	0
21.	Maryland	MD	0	0	0	0	0	0
22.	Massachusetts	MA	0	0	0	0	0	0
23.	Michigan	MI	1,862	3,931,658	0	0	0	3,933,520
24.	Minnesota	MN	0	0	0	0	0	0
25.	Mississippi	MS	0	0	0	0	0	0
26.	Missouri	MO	45	0	0	0	0	45
27.	Montana	MT	0	0	0	0	0	0
28.	Nebraska	NE	0	0	0	0	0	0
29.	Nevada	NV	0	0	0	0	0	0
30.	New Hampshire	NH	0	0	0	0	0	0
31.	New Jersey	NJ	0	0	0	0	0	0
32.	New Mexico	NM	0	3,000	0	0	0	3,000
33.	New York	NY	0	0	0	0	0	0
34.	North Carolina	NC	0	278,333	0	0	0	278,333
35.	North Dakota	ND	0	0	0	0	0	0
36.	Ohio	OH	282	0	0	0	0	282
37.	Oklahoma	OK	25	0	0	0	0	25
38.	Oregon	OR	0	0	0	0	0	0
39.	Pennsylvania	PA	85	0	0	0	0	85
40.	Rhode Island	RI	0	0	0	0	0	0
41.	South Carolina	SC	0	47,571	0	0	0	47,571
42.	South Dakota	SD	0	0	0	0	0	0
43.	Tennessee	TN	0	0	0	0	0	0
44.	Texas	TX	82	0	0	0	0	82
45.	Utah	UT	0	0	0	0	0	0
46.	Vermont	VT	0	0	0	0	0	0
47.	Virginia	VA	0	0	0	0	0	0
48.	Washington	WA	0	0	0	0	0	0
49.	West Virginia	WV	0	0	0	0	0	0
50.	Wisconsin	WI	0	0	0	0	0	0
51.	Wyoming	WY	0	0	0	0	0	0
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	0	0	0	0	0	0
54.	Puerto Rico	PR	0	0	0	0	0	0
55.	U.S. Virgin Islands	VI	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0
57.	Canada	CAN	0	0	0	0	0	0
58.	Aggregate Other Alien	OT	0	0	0	0	0	0
59.	Total		3,104	4,300,562	0	0	0	4,303,666

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	DS	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	RE	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	13554	26-2773653				SQUIRE REASSURANCE COMPANY LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	DS	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UDP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0396280				JACKSON NATIONAL LIFE (BERMUDA) LTD.	BMU	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			20-5383763				PGDS (US ONE) LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2773815				SQUIRE CAPITAL I LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			26-2774037				SQUIRE CAPITAL II LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-3253602				JACKSON CHARITABLE FOUNDATION, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			77-0712892				PPM AMERICA PRIVATE EQUITY FUND III L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			45-4660035				PPM AMERICA PRIVATE EQUITY FUND IV L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			46-4718111				PPM AMERICA PRIVATE EQUITY FUND V L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			81-1189233				PPM AMERICA PRIVATE EQUITY FUND VI L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			83-0806367				PPM AMERICA PRIVATE EQUITY FUND VII L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			82-3469930				PPM LOAN MANAGEMENT HOLDING COMPANY, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
78620	38-2764383	Brooke Life Insurance Company	0	150,000,000	0	0	0	0		0	150,000,000	(49,547,006)
	38-1659835	Jackson National Asset Management, LLC	(684,200,000)	0	0	0	(3,625,700)	0		0	(687,825,700)	0
65056	38-1659835	Jackson National Life Insurance Company	684,200,000	1,362,338,047	0	0	(82,232,071)	0		0	1,964,305,976	(832,390,809)
60140	13-3873709	Jackson National Life Insurance Company of New York	0	9,161,953	0	0	272,667	0		0	9,434,620	1,646,301,880
	52-2081725	National Planning Holdings, LLC	0	3,500,000	0	0	0	0		0	3,500,000	0
	38-3241867	Jackson National Life Distributors LLC	0	0	0	0	(13,293,462)	0		0	(13,293,462)	0
	98-0486152	Jackson Financial Inc.	0	(1,550,000,000)	0	0	98,878,566	0		0	(1,451,121,434)	0
	36-4075540	PPM Holdings, Inc.	0	25,000,000	0	0	0	0		0	25,000,000	0
16094	81-4741212	Squire Reaassurance Company II, Inc.	0	0	0	0	0	0		0	0	(484,039,373)
		VFL International LIfe Company SPC, LTD	0	0	0	0	0	0		0	0	124,599
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	280,449,291

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
BROOKE LIFE INSURANCE COMPANY	JACKSON HOLDINGS LLC	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY	BROOKE LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO
JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	JACKSON NATIONAL LIFE INSURANCE COMPANY	100.000	NO	JACKSON FINANCIAL INC.	JACKSON	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO

Explanations:

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Bar Codes:

10.	SIS Stockholder Information Supplement [Document Identifier 420]	7 8 6 2 0 2 0 2 1 4 2 0 0 0 0 0 0
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	7 8 6 2 0 2 0 2 1 3 6 0 0 0 0 0 0
12.	Trusteed Surplus Statement [Document Identifier 490]	7 8 6 2 0 2 0 2 1 4 9 0 0 0 0 0 0
13.	Participating Opinion for Exhibit 5 [Document Identifier 371]	7 8 6 2 0 2 0 2 1 3 7 1 0 0 0 0 0
15.	Actuarial Opinion on X-Factors [Document Identifier 442]	7 8 6 2 0 2 0 2 1 4 4 2 0 0 0 0 0
16.	Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]	7 8 6 2 0 2 0 2 1 4 4 3 0 0 0 0 0
17.	Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	7 8 6 2 0 2 0 2 1 4 4 4 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

18.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	7 8 6 2 0 2 0 2 1 4 4 5 0 0 0 0 0
19.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	7 8 6 2 0 2 0 2 1 4 4 6 0 0 0 0 0
20.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	7 8 6 2 0 2 0 2 1 4 4 7 0 0 0 0 0
21.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 8 6 2 0 2 0 2 1 4 4 8 0 0 0 0 0
22.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	7 8 6 2 0 2 0 2 1 4 4 9 0 0 0 0 0
23.	C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	7 8 6 2 0 2 0 2 1 4 5 0 0 0 0 0 0
24.	C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	7 8 6 2 0 2 0 2 1 4 5 1 0 0 0 0 0
25.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	7 8 6 2 0 2 0 2 1 4 5 2 0 0 0 0 0
26.	Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	7 8 6 2 0 2 0 2 1 4 5 3 0 0 0 0 0
27.	Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]	7 8 6 2 0 2 0 2 1 4 5 4 0 0 0 0 0
28.	Workers' Compensation Carve-Out Supplement [Document Identifier 495]	7 8 6 2 0 2 0 2 1 4 9 5 0 0 0 0 0
30.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 8 6 2 0 2 0 2 1 3 6 5 0 0 0 0 0
31.	Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	7 8 6 2 0 2 0 2 1 2 2 4 0 0 0 0 0
32.	Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	7 8 6 2 0 2 0 2 1 2 2 5 0 0 0 0 0
33.	Relief from the Requirements for Audit Committees [Document Identifier 226]	7 8 6 2 0 2 0 2 1 2 2 6 0 0 0 0 0
34.	VM-20 Reserves Supplement [Document Identifier 456]	7 8 6 2 0 2 0 2 1 4 5 6 0 0 0 0 0
35.	Health Care Receivables Supplement [Document Identifier 470]	7 8 6 2 0 2 0 2 1 4 7 0 0 0 0 0 0
37.	Long-Term Care Experience Reporting Forms [Document Identifier 306]	7 8 6 2 0 2 0 2 1 3 0 6 0 0 0 0 0
38.	Credit Insurance Experience Exhibit [Document Identifier 230]	7 8 6 2 0 2 0 2 1 2 3 0 0 0 0 0 0
39.	Accident and Health Policy Experience Exhibit [Document Identifier 210]	7 8 6 2 0 2 0 2 1 2 1 0 0 0 0 0 0
40.	Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	7 8 6 2 0 2 0 2 1 2 1 6 0 0 0 0 0
41.	Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	7 8 6 2 0 2 0 2 1 2 1 7 0 0 0 0 0
42.	Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	7 8 6 2 0 2 0 2 1 4 3 5 0 0 0 0 0
44.	Variable Annuities Supplement [Document Identifier 286]	7 8 6 2 0 2 0 2 1 2 8 6 0 0 0 0 0
45.	Executive Summary of the PBR Actuarial Report [Document Identifier 457]	7 8 6 2 0 2 0 2 1 4 5 7 0 0 0 0 0
46.	Life Summary of the PBR Actuarial Report [Document Identifier 458]	7 8 6 2 0 2 0 2 1 4 5 8 0 0 0 0 0
47.	Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	7 8 6 2 0 2 0 2 1 4 5 9 0 0 0 0 0
48.	Management's Report of Internal Control Over Financial Reporting [Document Identifier 223]	7 8 6 2 0 2 0 2 1 2 2 3 0 0 0 0 0

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	298,230	0.005	298,230	0	298,230	0.005
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	860,611	0.013	860,611	0	860,611	0.013
1.06 Industrial and miscellaneous	313,712,919	4.884	313,712,919	0	313,712,919	4.885
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	314,871,760	4.902	314,871,760	0	314,871,760	4.903
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	6,098,185,448	94.931	6,098,185,448	0	6,098,185,448	94.950
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	6,098,185,448	94.931	6,098,185,448	0	6,098,185,448	94.950
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	103,563	0.002	103,563	0	103,563	0.002
6.02 Cash equivalents (Schedule E, Part 2)	8,754,971	0.136	8,754,971	0	8,754,971	0.136
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	8,858,534	0.138	8,858,534	0	8,858,534	0.138
7. Contract loans	618,149	0.010	618,149	0	618,149	0.010
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	1,248,895	0.019	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	6,423,782,786	100.000	6,422,533,891	0	6,422,533,891	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,286,384
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(37,489)	
	5.2 Totals, Part 3, Column 9	0	(37,489)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,248,895
12.	Deduct total nonadmitted amounts		1,248,895
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,988,333,313
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,534,057,521
3.	Accrual of discount		251,492
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(57,324,831)	
	4.4. Part 4, Column 11	0	(57,324,831)
5.	Total gain (loss) on disposals, Part 4, Column 19		877,032
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		53,201,322
7.	Deduct amortization of premium		292,595
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		356,598
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,413,057,208
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		6,413,057,208

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	298,230	317,929	296,509	300,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	298,230	317,929	296,509	300,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	860,611	913,844	863,883	846,516
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	260,823,952	270,419,143	260,815,428	260,998,109
	9. Canada	4,975,924	5,141,405	4,971,085	5,000,000
	10. Other Countries	47,913,043	49,505,419	47,909,646	47,706,498
	11. Totals	313,712,919	325,065,967	313,696,159	313,704,607
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	314,871,760	326,297,740	314,856,551	314,851,123
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	6,098,185,448	6,098,185,448	5,462,072,671	
	25. Total Common Stocks	6,098,185,448	6,098,185,448	5,462,072,671	
	26. Total Stocks	6,098,185,448	6,098,185,448	5,462,072,671	
	27. Total Bonds and Stocks	6,413,057,208	6,424,483,188	5,776,929,222	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	0	298,230	0	0	0	XXX	298,230	0.1	297,735	0.1	298,230	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	0	298,230	0	0	0	XXX	298,230	0.1	297,735	0.1	298,230	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	168,438	354,052	203,052	135,069	0	XXX	860,611	0.3	1,285,623	0.6	860,611	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	168,438	354,052	203,052	135,069	0	XXX	860,611	0.3	1,285,623	0.6	860,611	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,085,749	27,956,116	50,857,708	29,534,026	14,367	XXX	110,447,966	35.1	78,471,413	37.8	79,200,418	31,247,548
6.2 NAIC 2	13,029,086	55,980,303	104,364,243	26,236,164	0	XXX	199,609,796	63.4	120,982,825	58.2	147,207,144	52,402,652
6.3 NAIC 3	0	1,381,616	748,548	821,842	0	XXX	2,952,006	0.9	5,514,117	2.7	2,041,161	910,845
6.4 NAIC 4	0	503,734	199,417	0	0	XXX	703,151	0.2	1,271,321	0.6	0	703,151
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	15,114,835	85,821,769	156,169,916	56,592,032	14,367	XXX	313,712,919	99.6	206,239,676	99.2	228,448,723	85,264,196
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,254,187	28,608,398	51,060,760	29,669,095	14,367	0	111,606,807	35.4	XXX	XXX	80,359,259	31,247,548
11.2 NAIC 2	(d) 13,029,086	55,980,303	104,364,243	26,236,164	0	0	199,609,796	63.4	XXX	XXX	147,207,144	52,402,652
11.3 NAIC 3	(d) 0	1,381,616	748,548	821,842	0	0	2,952,006	0.9	XXX	XXX	2,041,161	910,845
11.4 NAIC 4	(d) 0	503,734	199,417	0	0	0	703,151	0.2	XXX	XXX	0	703,151
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	15,283,273	86,474,051	156,372,968	56,727,101	14,367	0	(b) 314,871,760	100.0	XXX	XXX	229,607,564	85,264,196
11.8 Line 11.7 as a % of Col. 7	4.9	27.5	49.7	18.0	0.0	0.0	100.0	XXX	XXX	XXX	72.9	27.1
12. Total Bonds Prior Year												
12.1 NAIC 1	6,717,936	32,095,594	37,091,281	4,121,638	28,322	0	XXX	XXX	80,054,771	38.5	58,137,333	21,917,438
12.2 NAIC 2	9,233,760	58,884,058	49,871,470	2,993,537	0	0	XXX	XXX	120,982,825	58.2	95,764,787	25,218,038
12.3 NAIC 3	0	2,709,437	1,987,475	817,205	0	0	XXX	XXX	5,514,117	2.7	2,493,541	3,020,576
12.4 NAIC 4	499,668	771,653	0	0	0	0	XXX	XXX	1,271,321	0.6	749,668	521,653
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	16,451,364	94,460,742	88,950,226	7,932,380	28,322	0	XXX	XXX	(b) 207,823,034	100.0	157,145,329	50,677,705
12.8 Line 12.7 as a % of Col. 9	7.9	45.5	42.8	3.8	0.0	0.0	XXX	XXX	100.0	XXX	75.6	24.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,348,917	22,416,955	33,550,838	23,042,549	0	0	80,359,259	25.5	58,137,333	28.0	80,359,259	XXX
13.2 NAIC 2	11,287,528	44,160,861	71,553,924	20,204,831	0	0	147,207,144	46.8	95,764,787	46.1	147,207,144	XXX
13.3 NAIC 3	0	720,771	498,548	821,842	0	0	2,041,161	0.6	2,493,541	1.2	2,041,161	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	749,668	0.4	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	12,636,445	67,298,587	105,603,310	44,069,222	0	0	229,607,564	72.9	157,145,329	75.6	229,607,564	XXX
13.8 Line 13.7 as a % of Col. 7	5.5	29.3	46.0	19.2	0.0	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	4.0	21.4	33.5	14.0	0.0	0.0	72.9	XXX	XXX	XXX	72.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	905,270	6,191,443	17,509,922	6,626,546	14,367	0	31,247,548	9.9	21,917,438	10.5	XXX	31,247,548
14.2 NAIC 2	1,741,558	11,819,442	32,810,319	6,031,333	0	0	52,402,652	16.6	25,218,038	12.1	XXX	52,402,652
14.3 NAIC 3	0	660,845	250,000	0	0	0	910,845	0.3	3,020,576	1.5	XXX	910,845
14.4 NAIC 4	0	503,734	199,417	0	0	0	703,151	0.2	521,653	0.3	XXX	703,151
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	2,646,828	19,175,464	50,769,658	12,657,879	14,367	0	85,264,196	27.1	50,677,705	24.4	XXX	85,264,196
14.8 Line 14.7 as a % of Col. 7	3.1	22.5	59.5	14.8	0.0	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	0.8	6.1	16.1	4.0	0.0	0.0	27.1	XXX	XXX	XXX	XXX	27.1

(a) Includes $ 85,264,197 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	298,230	0	0	0	XXX	298,230	0.1	297,735	0.1	298,230	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	0	298,230	0	0	0	XXX	298,230	0.1	297,735	0.1	298,230	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.02 Residential Mortgage-Backed Securities	168,438	354,052	203,052	135,069	0	XXX	860,611	0.3	1,285,623	0.6	860,611	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	168,438	354,052	203,052	135,069	0	XXX	860,611	0.3	1,285,623	0.6	860,611	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	12,787,709	73,918,310	141,302,199	51,449,985	0	XXX	279,458,203	88.8	172,861,300	83.2	207,362,926	72,095,277
6.02 Residential Mortgage-Backed Securities	323,520	399,299	92,436	11,037	0	XXX	826,292	0.3	2,475,742	1.2	632,461	193,831
6.03 Commercial Mortgage-Backed Securities	0	996,950	6,592,736	0	0	XXX	7,589,686	2.4	7,604,071	3.7	3,559,139	4,030,547
6.04 Other Loan-Backed and Structured Securities	2,003,606	10,507,210	8,182,545	5,131,010	14,367	XXX	25,838,738	8.2	23,298,563	11.2	16,894,197	8,944,541
6.05 Totals	15,114,835	85,821,769	156,169,916	56,592,032	14,367	XXX	313,712,919	99.6	206,239,676	99.2	228,448,723	85,264,196
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	12,787,709	74,216,540	141,302,199	51,449,985	0	XXX	279,756,433	88.8	XXX	XXX	207,661,156	72,095,277
11.02 Residential Mortgage-Backed Securities	491,958	753,351	295,488	146,106	0	XXX	1,686,903	0.5	XXX	XXX	1,493,072	193,831
11.03 Commercial Mortgage-Backed Securities	0	996,950	6,592,736	0	0	XXX	7,589,686	2.4	XXX	XXX	3,559,139	4,030,547
11.04 Other Loan-Backed and Structured Securities	2,003,606	10,507,210	8,182,545	5,131,010	14,367	XXX	25,838,738	8.2	XXX	XXX	16,894,197	8,944,541
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	15,283,273	86,474,051	156,372,968	56,727,101	14,367	0	314,871,760	100.0	XXX	XXX	229,607,564	85,264,196
11.09 Line 11.08 as a % of Col. 7	4.9	27.5	49.7	18.0	0.0	0.0	100.0	XXX	XXX	XXX	72.9	27.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	13,178,731	77,595,542	75,555,868	6,828,894	0	XXX	XXX	XXX	173,159,035	83.3	135,584,586	37,574,449
12.02 Residential Mortgage-Backed Securities	1,269,833	1,717,080	519,370	252,546	2,536	XXX	XXX	XXX	3,761,365	1.8	2,211,609	1,549,756
12.03 Commercial Mortgage-Backed Securities	0	0	7,602,001	2,070	0	XXX	XXX	XXX	7,604,071	3.7	3,569,715	4,034,356
12.04 Other Loan-Backed and Structured Securities	2,002,800	15,148,120	5,272,987	848,870	25,786	XXX	XXX	XXX	23,298,563	11.2	15,779,419	7,519,144
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	16,451,364	94,460,742	88,950,226	7,932,380	28,322	0	XXX	XXX	207,823,034	100.0	157,145,329	50,677,705
12.09 Line 12.08 as a % of Col. 9	7.9	45.5	42.8	3.8	0.0	0.0	XXX	XXX	100.0	XXX	75.6	24.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	11,233,377	58,361,886	98,612,406	39,453,487	0	XXX	207,661,156	66.0	135,584,586	65.2	207,661,156	XXX
13.02 Residential Mortgage-Backed Securities	347,771	703,707	295,488	146,106	0	XXX	1,493,072	0.5	2,211,609	1.1	1,493,072	XXX
13.03 Commercial Mortgage-Backed Securities	0	996,950	2,562,189	0	0	XXX	3,559,139	1.1	3,569,715	1.7	3,559,139	XXX
13.04 Other Loan-Backed and Structured Securities	1,055,297	7,236,044	4,133,227	4,469,629	0	XXX	16,894,197	5.4	15,779,419	7.6	16,894,197	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	12,636,445	67,298,587	105,603,310	44,069,222	0	0	229,607,564	72.9	157,145,329	75.6	229,607,564	XXX
13.09 Line 13.08 as a % of Col. 7	5.5	29.3	46.0	19.2	0.0	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	4.0	21.4	33.5	14.0	0.0	0.0	72.9	XXX	XXX	XXX	72.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,554,332	15,854,654	42,689,793	11,996,498	0	XXX	72,095,277	22.9	37,574,449	18.1	XXX	72,095,277
14.02 Residential Mortgage-Backed Securities	144,187	49,644	0	0	0	XXX	193,831	0.1	1,549,756	0.7	XXX	193,831
14.03 Commercial Mortgage-Backed Securities	0	0	4,030,547	0	0	XXX	4,030,547	1.3	4,034,356	1.9	XXX	4,030,547
14.04 Other Loan-Backed and Structured Securities	948,309	3,271,166	4,049,318	661,381	14,367	XXX	8,944,541	2.8	7,519,144	3.6	XXX	8,944,541
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,646,828	19,175,464	50,769,658	12,657,879	14,367	0	85,264,196	27.1	50,677,705	24.4	XXX	85,264,196
14.09 Line 14.08 as a % of Col. 7	3.1	22.5	59.5	14.8	0.0	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	0.8	6.1	16.1	4.0	0.0	0.0	27.1	XXX	XXX	XXX	XXX	27.1

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	31,707,880	0	31,707,880	0
2. Cost of cash equivalents acquired	219,769,773	0	219,769,773	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	242,722,682	0	242,722,682	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,754,971	0	8,754,971	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,754,971	0	8,754,971	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Brier Capital LLC	0	Lansing	MI	N/A		10/26/2016		1,050,418	1,248,895	1,248,895	(37,489)	0	0	0	0	0	0	100.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,050,418	1,248,895	1,248,895	(37,489)	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									1,050,418	1,248,895	1,248,895	(37,489)	0	0	0	0	0	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									1,050,418	1,248,895	1,248,895	(37,489)	0	0	0	0	0	0	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ......$ 0						

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-4M-9	US TREASURY NOTES	SD			1.A	296,509	105.9770	317,929	300,000	298,230	0	496	0	0	2.875	3.062	AO	1,471	8,625	05/17/2018	04/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						296,509	XXX	317,929	300,000	298,230	0	496	0	0	XXX	XXX	XXX	1,471	8,625	XXX	XXX
0599999. Total - U.S. Government Bonds						296,509	XXX	317,929	300,000	298,230	0	496	0	0	XXX	XXX	XXX	1,471	8,625	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472			4	1.A FE	107,948	110.5940	118,349	107,012	107,948	0	96	0	0	4.500	4.202	MON	401	4,816	07/10/2009	06/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353			4	1.A FE	238,726	110.6570	262,120	236,876	238,705	0	309	0	0	4.500	4.306	MON	888	10,659	07/10/2009	07/01/2039
31398N-QW-7	FANNIE MAE REMICS 2010-116 BD			4	1.A FE	143,133	107.7360	151,089	140,240	141,936	0	203	0	0	4.500	4.051	MON	526	6,311	09/17/2010	10/25/2040
31412Y-TT-9	FANNIE MAE POOL 938962			4	1.A FE	8,362	100.4710	8,440	8,400	8,362	0	0	0	0	1.690	5.223	MON	12	189	08/20/2007	08/01/2037
31417D-TE-3	FANNIE MAE POOL AB6848			4	1.A FE	365,714	105.6100	373,846	353,988	363,660	0	1,310	0	0	3.000	2.440	MON	885	10,620	01/30/2013	11/01/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						863,883	XXX	913,844	846,516	860,611	0	1,918	0	0	XXX	XXX	XXX	2,712	32,595	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						863,883	XXX	913,844	846,516	860,611	0	1,918	0	0	XXX	XXX	XXX	2,712	32,595	XXX	XXX
00206R-DQ-2	AT&T			1	2.B FE	510,040	110.9890	554,945	500,000	505,638	0	(1,018)	0	0	4.250	3.995	MS	7,083	21,250	04/28/2017	03/01/2027
00206R-GL-0	AT&T			1	2.B FE	1,059,287	111.0450	1,191,513	1,073,000	1,062,531	0	(214)	0	0	4.100	4.282	FA	16,620	43,993	12/01/2017	02/15/2028
002824-BF-6	ABBOTT LABORATORIES			1	1.F FE	1,125,563	110.5660	1,253,818	1,134,000	1,129,438	0	823	0	0	3.750	3.840	MN	3,662	42,525	11/17/2016	11/30/2026
00287Y-AL-3	ABBVIE			1	2.B FE	1,990,530	101.8440	2,036,880	2,000,000	1,999,033	0	1,059	0	0	2.900	2.955	MN	8,861	58,000	03/06/2013	11/06/2022
00287Y-CT-4	ABBVIE			1	2.B FE	1,028,743	101.3540	1,013,540	1,000,000	1,009,730	0	(22,181)	0	0	3.250	1.291	AO	8,125	32,500	05/14/2020	10/01/2022
00912X-BF-0	AIR LEASE CORP			1	2.B FE	493,590	110.3860	551,930	500,000	495,339	0	568	0	0	4.625	4.787	AO	5,781	23,125	09/10/2018	10/01/2028
02343U-AG-0	AMCOR FINANCE USA			1	2.B FE	501,983	106.3910	531,955	500,000	510,958	0	9,424	0	0	3.625	3.049	AO	3,172	18,125	06/13/2019	04/28/2026
025816-CG-2	AMERICAN EXPRESS			2	1.G FE	996,780	103.3330	1,033,330	1,000,000	998,276	0	634	0	0	2.500	2.569	JJ	10,486	25,000	07/25/2019	07/30/2024
025816-CN-7	AMERICAN EXPRESS			2	1.G FE	534,815	107.2810	536,405	500,000	534,318	0	(497)	0	0	3.300	1.938	MN	1,421	0	12/02/2021	05/03/2027
030288-AC-8	AMER TRANS SYST			1	2.B FE	498,620	101.0470	505,235	500,000	498,624	0	4	0	0	2.650	2.681	JJ	1,104	0	11/29/2021	01/15/2032
03073E-AM-7	AMERISOURCEBERGEN			1	2.A FE	745,988	104.9240	786,930	750,000	748,568	0	416	0	0	3.250	3.313	MS	8,125	24,375	02/17/2015	03/01/2025
035240-AL-4	ANHEUSER-BUSCH INBEV			1	2.B FE	499,085	111.3130	556,565	500,000	499,370	0	83	0	0	4.000	4.022	AO	4,333	20,000	06/19/2018	04/13/2028
03740L-AC-6	AON CORP/AON GLOBAL HOLD			1	2.A FE	2,997,630	101.7980	3,053,940	3,000,000	2,997,613	0	(17)	0	0	2.600	2.609	JD	6,283	0	11/29/2021	12/02/2031
037411-AW-5	APACHE			1	3.A FE	815,000	113.0000	1,130,000	1,000,000	821,842	0	4,637	0	0	5.100	6.798	MS	17,000	51,000	06/29/2020	09/01/2040
052769-AH-9	AUTODESK INC			1	2.B FE	2,991,000	99.8290	2,994,870	3,000,000	2,991,125	0	125	0	0	2.400	2.433	JD	16,800	0	10/05/2021	12/15/2031
05369A-AF-8	AVIATION CAPITAL			1	2.B FE	494,205	104.8710	524,355	500,000	497,502	0	1,111	0	0	4.375	4.628	JJ	9,175	21,875	11/28/2018	01/30/2024
05526D-BB-0	BAT CAPITAL			1	2.B FE	1,000,000	104.9480	1,049,480	1,000,000	1,000,000	0	0	0	0	3.557	3.557	FA	13,438	35,570	08/08/2017	08/15/2027
05531F-BE-2	TRUIST FIN			2	1.G FE	498,990	107.5540	537,770	500,000	499,462	0	142	0	0	3.700	3.733	JD	1,336	18,500	05/31/2018	06/05/2025
06051G-JT-7	BANK OF AMERICA			1	1.F FE	4,161,480	101.5970	4,063,880	4,000,000	4,157,276	0	(4,204)	0	0	2.687	2.217	AO	20,600	53,740	09/20/2021	04/22/2032
07177M-AB-9	BAXALTA			1	2.B FE	295,986	107.8600	321,423	298,000	297,203	0	209	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025
071813-CQ-0	BAXTER INTERNATIONAL			1	2.B FE	2,999,880	101.1420	3,034,260	3,000,000	2,999,847	0	(33)	0	0	2.539	2.539	FA	6,348	0	11/16/2021	02/01/2032
07274N-AW-3	BAYER US FINANCE II			1	2.B FE	1,920,398	104.0740	2,081,480	2,000,000	1,963,868	0	13,224	0	0	3.375	4.131	JJ	31,125	67,500	07/16/2018	07/15/2024
08576P-AA-9	BERRY GLOBAL			1	3.B FE	148,000	101.5250	150,257	148,000	148,000	0	0	0	0	4.500	4.500	FA	2,516	6,660	01/19/2018	02/15/2026
09247X-AP-6	BLACKROCK			1	1.D FE	495,950	108.7470	543,735	500,000	496,889	0	367	0	0	3.250	3.346	AO	2,753	16,250	04/17/2019	04/30/2029
09247X-AS-0	BLACKROCK			1	1.D FE	1,982,200	99.3250	1,986,500	2,000,000	1,982,279	0	79	0	0	2.100	2.198	FA	2,450	0	12/01/2021	02/25/2032
097023-CJ-2	BOEING			1	2.C FE	1,049,700	104.9030	1,049,030	1,000,000	1,049,141	0	(559)	0	0	3.600	3.109	MN	6,000	0	11/02/2021	05/01/2034
097023-DC-6	BOEING			1	2.C FE	1,625,925	106.7500	1,601,250	1,500,000	1,620,544	0	(5,381)	0	0	3.625	2.601	FA	22,656	27,188	07/19/2021	02/01/2031
10373Q-AZ-3	BP CAP MARKETS AMERICA			1	1.F FE	480,684	108.0610	540,305	500,000	486,983	0	2,157	0	0	3.588	4.140	AO	3,837	17,940	12/14/2018	04/14/2027
11133T-AC-7	BROADRIDGE FINANCIAL SERVICES			1	2.A FE	479,170	106.4000	532,000	500,000	486,461	0	2,697	0	0	3.400	4.066	JD	189	17,000	03/13/2019	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SERVICES			1	2.A FE	1,554,330	103.4790	1,552,185	1,500,000	1,553,205	0	(1,125)	0	0	2.900	2.389	JD	3,625	21,750	10/25/2021	12/01/2029
11134L-AH-2	BROADCOM			1	2.C FE	497,790	108.4920	542,460	500,000	499,456	0	95	0	0	3.875	3.899	JJ	8,934	19,375	01/11/2017	01/15/2027
11135F-BL-4	BROADCOM			1	2.C FE	1,536,525	104.7360	1,571,040	1,500,000	1,535,957	0	(568)	0	0	3.469	3.226	AO	10,985	0	10/13/2021	04/15/2034
12527G-AH-6	CF INDUSTRIES			1	2.C FE	507,685	111.5280	557,640	500,000	504,661	0	(838)	0	0	4.500	4.287	JD	1,875	22,500	02/22/2018	12/01/2026
125523-AH-3	CIGNA			1	2.A FE	998,670	113.7400	1,137,400	1,000,000	999,014	0	115	0	0	4.375	4.391	AO	9,236	43,750	09/06/2018	10/15/2028
125523-CM-0	CIGNA			1	2.B FE	998,840	100.6250	1,006,250	1,000,000	998,913	0	73	0	0	2.375	2.388	MS	6,993	12,667	03/01/2021	03/15/2031
12636Y-AA-0	CRH AMERICA FINANCE			1	2.A FE	496,355	106.7980	533,990	500,000	497,877	0	352	0	0	3.400	3.487	MN	2,456	17,000	05/02/2017	05/09/2027
126408-HM-8	CSX			1	2.A FE	1,029,040	112.5190	1,125,190	1,000,000	1,021,514	0	(2,645)	0	0	4.250	3.894	MS	12,514	42,500	02/21/2019	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14040H-BF-1	CAPITAL ONE FINANCIAL			2	2.A FE	499,545	105.4140	527,070	500,000	499,859	0	49	0	0	3.750	3.761	AO	3,490	18,750	04/21/2014	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL			2	2.A FE	498,770	104.8220	524,110	500,000	499,567	0	128	0	0	3.200	3.229	FA	6,489	16,000	02/02/2015	02/05/2025
14040H-CJ-2	CAPITAL ONE FINANCIAL			2	2.A FE	2,000,000	99.8450	1,996,900	2,000,000	2,000,000	0	0	0	0	2.618	2.618	MN	8,581	0	10/28/2021	11/02/2032
14149Y-BJ-6	CARDINAL HEALTH			1	2.B FE	498,305	107.3160	536,580	500,000	498,761	0	202	0	0	3.410	3.460	JD	758	17,050	10/01/2019	06/15/2027
141781-BS-2	CARGILL			1	1.F FE	2,986,590	98.7150	2,961,450	3,000,000	2,986,725	0	135	0	0	2.125	2.175	MN	9,031	0	11/08/2021	11/10/2031
144141-CY-2	DUKE ENERGY PROGRESS			1	1.F FE	499,105	141.5920	707,960	500,000	499,282	0	23	0	0	6.300	6.313	AO	7,875	31,500	03/10/2008	04/01/2038
166754-AS-0	CHEVRON PHILLIPS CHEMICAL			1	1.G FE	999,020	109.2260	1,092,260	1,000,000	999,295	0	92	0	0	3.700	3.712	JD	3,083	37,000	02/05/2019	06/01/2028
166756-AP-1	CHEVRON USA			1	1.D FE	354,853	107.0500	385,380	360,000	356,086	0	1,234	0	0	3.900	4.305	MN	1,794	14,040	01/06/2021	11/15/2024
17136M-AA-0	CHURCH & DWIGHT CO INC			1	2.A FE	2,993,850	100.9750	3,029,250	3,000,000	2,993,861	0	11	0	0	2.300	2.323	JD	4,025	0	12/01/2021	12/15/2031
17252M-AN-0	CINTAS			1	1.G FE	498,080	109.4660	547,330	500,000	498,891	0	184	0	0	3.700	3.746	AO	4,625	18,500	03/09/2017	04/01/2027
172967-MY-4	CITIGROUP			1	1.G FE	4,121,960	100.6330	4,025,320	4,000,000	4,118,797	0	(3,163)	0	0	2.561	2.207	MN	17,073	50,366	09/20/2021	05/01/2032
186108-CJ-3	CLEVELAND ELECTRIC			1	2.A FE	994,660	110.0960	1,100,960	1,000,000	998,656	0	440	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009	08/15/2024
186108-CL-8	CLEVELAND ELECTRIC			1	2.B FE	499,625	114.8890	574,445	500,000	499,688	0	26	0	0	4.550	4.558	MN	2,907	22,750	10/30/2018	11/15/2030
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	499,429	107.8940	539,470	500,000	499,747	0	62	0	0	4.500	4.533	JD	1,875	22,500	05/19/2015	06/01/2025
20030N-CA-7	COMCAST			1	1.G FE	955,670	107.4130	1,074,130	1,000,000	970,944	0	4,155	0	0	3.150	3.684	FA	11,900	31,500	02/13/2018	02/15/2028
205887-BJ-0	CONAGRA BRANDS			1	2.C FE	994,420	101.6380	1,016,380	1,000,000	999,511	0	629	0	0	3.250	3.316	MS	9,569	32,500	09/10/2012	09/15/2022
205887-BR-2	CONAGRA BRANDS			1	2.C FE	147,636	101.9020	150,815	148,000	147,658	0	308	0	0	3.200	3.421	JJ	2,052	4,736	01/15/2013	01/25/2023
20825C-AZ-7	CONOCOPHILLIPS			1	1.G FE	4,111,200	100.4310	4,017,240	4,000,000	4,108,147	0	(3,053)	0	0	2.400	2.065	FA	36,267	0	09/20/2021	02/15/2031
21036P-BH-0	CONSTELLATION BRANDS			1	2.C FE	497,775	97.8520	489,260	500,000	497,857	0	82	0	0	2.250	2.300	FA	4,844	0	07/21/2021	08/01/2031
233293-AQ-2	DPL			1	3.A FE	249,620	106.2500	265,625	250,000	249,666	0	36	0	0	4.350	4.371	AO	2,296	10,875	04/08/2019	04/15/2029
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA			1	1.G FE	990,390	104.7860	1,047,860	1,000,000	997,184	0	1,020	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014	08/01/2024
233853-AF-7	DAIMLER TRUCKS FINAN NA			1	2.A FE	995,650	100.4890	1,004,890	1,000,000	995,685	0	35	0	0	2.000	2.092	JD	944	0	12/02/2021	12/14/2026
233853-AG-5	DAIMLER TRUCKS FINAN NA			1	2.A FE	1,993,860	100.5490	2,010,980	2,000,000	1,993,886	0	26	0	0	2.375	2.423	JD	2,243	0	12/02/2021	12/14/2028
24422E-TH-2	JOHN DEERE CAPITAL				1.F FE	1,999,660	104.6030	2,092,060	2,000,000	1,999,820	0	34	0	0	2.650	2.652	JD	3,092	53,000	06/07/2016	06/10/2026
25466A-AE-1	DISCOVER BANK				2.B FE	997,020	109.0860	1,090,860	1,000,000	998,727	0	260	0	0	4.250	4.282	MS	12,750	42,500	03/10/2014	03/13/2026
254687-DK-9	WALT DISNEY			1	2.A FE	502,653	107.6300	538,150	500,000	501,714	0	(337)	0	0	3.375	3.295	MN	2,156	16,875	03/20/2019	11/15/2026
25468P-DK-9	TWDC ENTERPRISES 18			1	2.A FE	1,992,000	105.8360	2,116,720	2,000,000	1,996,424	0	794	0	0	3.000	3.046	FA	23,000	60,000	01/05/2016	02/13/2026
256677-AC-9	DOLLAR GENERAL			1	2.B FE	498,685	102.4230	512,115	500,000	499,790	0	145	0	0	3.250	3.281	AO	3,431	16,250	04/08/2013	04/15/2023
256746-AJ-7	DOLLAR TREE			1	2.B FE	1,994,600	100.3350	2,006,700	2,000,000	1,994,615	0	15	0	0	2.650	2.681	JD	4,417	0	11/29/2021	12/01/2031
263901-AB-6	DUKE ENERGY INDIANA			1	1.F FE	997,080	143.6970	1,436,970	1,000,000	997,604	0	70	0	0	6.450	6.472	AO	16,125	64,500	03/18/2009	04/01/2039
26444H-AK-7	DUKE ENERGY FLORIDA			1	1.F FE	1,996,980	101.2700	2,025,400	2,000,000	1,996,982	0	2	0	0	2.400	2.417	JD	3,867	0	11/29/2021	12/15/2031
266233-AG-0	DUQUESNE LIGHT HOLDINGS			1	2.C FE	1,000,000	105.7630	1,057,630	1,000,000	1,000,000	0	0	0	0	3.616	3.616	FA	15,067	36,160	07/19/2017	08/01/2027
26875P-AK-7	EOG RESOURCES			1	1.G FE	465,103	101.7030	475,970	468,000	467,615	0	302	0	0	2.625	2.693	MS	3,617	12,285	09/05/2012	03/15/2023
26884U-AG-4	EPR PROPERTIES			1	2.C FE	991,740	99.0470	990,470	1,000,000	991,823	0	83	0	0	3.600	3.699	MN	6,400	0	10/13/2021	11/15/2031
278865-BD-1	ECOLAB			1	1.G FE	498,475	108.5930	542,965	500,000	502,961	0	(450)	0	0	3.250	3.139	JD	1,354	16,250	11/16/2017	12/01/2027
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	499,840	106.1130	530,565	500,000	499,931	0	17	0	0	4.300	4.304	MN	3,583	21,500	04/29/2014	05/01/2024
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICAL			1	1.F FE	568,212	110.4610	627,652	568,212	568,212	0	0	0	0	5.209	5.209	FA	11,510	29,598	02/03/2010	02/11/2030
29278N-AN-3	ENERGY TRANSFER PARTNERS			1	2.C FE	263,438	114.0750	285,188	250,000	259,329	0	(1,561)	0	0	5.500	4.679	JD	1,146	13,750	03/22/2019	06/01/2027
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	104.3750	1,043,750	1,000,000	999,808	0	25	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29366W-AC-0	ENTERGY MISSISSIPPI LLC			1	1.F FE	2,992,260	99.5100	2,985,300	3,000,000	2,992,283	0	23	0	0	2.550	2.575	JD	9,563	0	11/10/2021	12/01/2033
294429-AJ-4	EQUIFAX			1	2.B FE	986,440	101.7690	1,017,690	1,000,000	998,469	0	1,537	0	0	3.300	3.463	JD	1,467	33,000	01/25/2013	12/15/2022
30040W-AF-5	EVERSOURCE ENERGY			1	2.A FE	496,525	111.6100	558,050	500,000	497,351	0	302	0	0	4.250	4.335	AO	5,313	21,250	12/10/2018	04/01/2029
31620R-AK-1	FIDELITY NATIONAL TITLE			1	2.B FE	996,420	98.2420	982,420	1,000,000	996,794	0	305	0	0	2.450	2.489	MS	7,214	24,500	09/10/2020	03/15/2031
340711-BA-7	FLORIDA GAS TRANSMISSION			1	2.B FE	1,995,920	98.0190	1,960,380	2,000,000	1,995,980	0	60	0	0	2.300	2.323	AO	11,756	0	09/17/2021	10/01/2031
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	993,570	107.2510	1,072,510	1,000,000	997,463	0	666	0	0	4.000	4.079	JD	1,778	40,000	06/08/2015	06/15/2025
35805B-AB-4	FRESENIUS MED CARE III			1	2.C FE	996,990	95.6610	956,610	1,000,000	997,302	0	254	0	0	2.375	2.408	FA	8,906	21,771	09/09/2020	02/16/2031
361448-AN-3	GATX			1	2.B FE	990,500	101.8750	1,018,750	1,000,000	999,415	0	1,118	0	0	4.750	4.871	JD	2,111	47,500	06/05/2012	06/15/2022
361448-AY-9	GATX			1	2.B FE	993,150	104.6610	1,046,610	1,000,000	996,464	0	677	0	0	3.250	3.331	MS	9,569	32,500	09/08/2016	09/15/2026
370334-CQ-5	GENERAL MILLS			1	2.B FE	2,961,930	98.9260	2,967,780	3,000,000	2,962,205	0	275	0	0	2.250	2.395	AO	14,438	0	11/29/2021	10/14/2031
37045X-BQ-8	GENERAL MOTORS FINANCIAL			1	2.C FE	998,610	108.0360	1,080,360	1,000,000	999,219	0	137	0	0	4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
37045X-DP-8	GENERAL MOTORS FINANCIAL			1	2.C FE	997,500	99.8100	998,100	1,000,000	997,552	0	52	0	0	2.400	2.439	AO	5,067	0	10/12/2021	10/15/2028
373334-KE-0	GEORGIA POWER			1	2.A FE	1,992,480	105.6160	2,112,320	2,000,000	1,996,472	0	747	0	0	3.250	3.294	AO	16,250	65,000	03/02/2016	04/01/2026
375558-BF-9	GILEAD SCIENCES			1	2.A FE	1,006,120	107.7870	1,077,870	1,000,000	1,002,610	0	(609)	0	0	3.650	3.578	MS	12,167	36,500	09/28/2015	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372-AE-7	GLAXOSMITHKLINE CAPITAL			1	1.F FE	1,027,230	146.6550	1,466,550	1,000,000	1,020,638	0	(717)	0	0	6.375	6.172	MN	8,146	63,750	05/01/2009	05/15/2038
378272-AF-5	GLENCORE FUNDING			1	2.A FE	1,950,355	103.9920	2,079,840	2,000,000	1,991,126	0	5,843	0	0	4.125	4.449	MN	7,104	82,500	07/17/2013	05/30/2023
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	996,980	106.0360	1,060,360	1,000,000	999,193	0	329	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
38141G-YN-8	GOLDMAN SACHS GROUP			1	1.F FE	1,000,000	100.7450	1,007,450	1,000,000	1,000,000	0	0	0	0	2.650	2.650	AO	0	0	10/18/2021	10/21/2032
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	985,490	105.4110	1,054,110	1,000,000	994,675	0	1,609	0	0	3.500	3.685	JJ	15,361	35,000	09/24/2015	01/23/2025
40434L-AG-0	HP			1	2.B FE	2,513,930	98.6980	2,467,450	2,500,000	2,513,597	0	(333)	0	0	2.650	2.583	JD	2,576	33,309	09/20/2021	06/17/2031
410867-AF-2	HANOVER INSURANCE GROUP			1	2.B FE	997,670	109.6720	1,096,720	1,000,000	998,817	0	232	0	0	4.500	4.529	AO	9,500	45,000	04/05/2016	04/15/2026
423452-AE-1	HELMERICH AND PAYNE INC			1	2.A FE	2,491,705	98.2480	2,456,200	2,500,000	2,491,809	0	104	0	0	2.900	2.939	MS	18,528	0	10/19/2021	09/29/2031
436106-AA-6	HOLLYFRONTIER			1	2.C FE	536,100	112.2020	561,010	500,000	520,741	0	(4,610)	0	0	5.875	4.724	AO	7,344	29,375	06/18/2018	04/01/2026
437076-BM-3	HOME DEPOT			1	1.F FE	496,780	106.2950	531,475	500,000	498,523	0	318	0	0	3.000	3.074	AO	3,750	15,000	02/03/2016	04/01/2026
438516-BU-9	HONEYWELL INTERNATIONAL			1	1.F FE	996,430	104.8190	1,048,190	1,000,000	997,184	0	326	0	0	2.700	2.741	FA	10,200	27,000	07/30/2019	08/15/2029
444859-BF-8	HUMANA			1	2.C FE	998,770	109.3510	1,093,510	1,000,000	999,252	0	119	0	0	3.950	3.965	MS	11,631	39,500	03/13/2017	03/15/2027
445658-CF-2	JB HUNT TRANSPORTATION			1	2.A FE	499,970	108.7580	543,790	500,000	499,961	0	4	0	0	3.875	3.876	MS	6,458	19,375	02/26/2019	03/01/2026
446150-AQ-7	HUNTINGTON BANCSHARES			1	2.A FE	997,810	102.9950	1,029,950	1,000,000	998,813	0	431	0	0	2.625	2.672	FA	10,573	26,250	07/30/2019	08/06/2024
44891A-CA-3	HYUNDAI CAPITAL			1	2.A FE	1,498,350	97.2370	1,458,555	1,500,000	1,498,393	0	43	0	0	2.100	2.117	MS	9,100	0	09/14/2021	09/15/2028
459506-AC-5	INTL FLAVOR & FRAGRANCES			1	2.C FE	999,120	102.5270	1,025,270	1,000,000	999,842	0	94	0	0	3.200	3.210	MN	5,333	32,000	04/01/2013	05/01/2023
459506-AQ-4	INTL FLAVOR & FRAGRANCES			1	2.B FE	999,980	98.1640	981,640	1,000,000	999,986	0	22	0	0	2.300	2.300	MN	3,833	25,875	09/09/2020	11/01/2030
46647P-BX-3	JPMORGAN CHASE			1	1.F FE	3,931,080	96.4260	3,857,040	4,000,000	3,932,727	0	1,647	0	0	1.953	2.139	FA	31,899	0	09/20/2021	02/04/2032
46647P-CR-5	JPMORGAN CHASE			1	1.F FE	1,000,000	100.8120	1,008,120	1,000,000	1,000,000	0	0	0	0	2.545	2.545	MN	0	0	11/01/2021	11/08/2032
49326E-EG-4	KEYCORP				2.A FE	998,290	112.1000	1,121,000	1,000,000	998,791	0	158	0	0	4.100	4.121	AO	6,947	41,000	04/23/2018	04/30/2028
494550-BM-7	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	497,990	102.1230	510,615	500,000	499,735	0	216	0	0	3.450	3.496	FA	6,517	17,250	08/08/2012	02/15/2023
500255-AX-2	KOHL'S			1	2.C FE	2,032,640	101.9520	2,039,040	2,000,000	2,031,957	0	(683)	0	0	3.375	3.169	MN	11,250	39,563	10/12/2021	05/01/2031
501044-CY-5	KROGER			1	2.A FE	498,980	105.2000	526,000	500,000	499,739	0	111	0	0	4.000	4.025	FA	8,333	20,000	01/23/2014	02/01/2024
502431-AK-5	L3HARRIS TECH			1	2.B FE	533,140	105.7920	542,713	513,000	522,682	0	(4,273)	0	0	3.950	3.041	MN	1,857	20,264	07/02/2019	05/28/2024
53079E-BG-8	LIBERTY MUTUAL GROUP			1	2.B FE	1,558,320	115.0070	1,725,105	1,500,000	1,543,613	0	(5,216)	0	0	4.569	4.091	FA	28,556	68,535	01/28/2019	02/01/2029
532457-BH-0	ELI LILLY			1	1.F FE	471,089	104.3180	492,381	472,000	471,657	0	93	0	0	2.750	2.772	JD	1,082	12,980	02/24/2015	06/01/2025
534187-BF-5	LINCOLN NATIONAL			1	2.A FE	998,820	108.4960	1,084,960	1,000,000	999,321	0	123	0	0	3.625	3.640	MS	10,976	36,250	12/05/2016	12/12/2026
534187-BH-1	LINCOLN NATIONAL			1	2.A FE	997,670	109.7910	1,097,910	1,000,000	998,433	0	223	0	0	3.800	3.829	JD	3,167	38,000	02/07/2018	03/01/2028
548661-DY-0	LOWES			1	2.A FE	470,680	95.1150	475,575	500,000	472,369	0	1,689	0	0	1.700	2.401	AO	1,794	4,250	05/20/2021	10/15/2030
552676-AU-2	MDC HOLDINGS INC			1	2.C FE	483,920	96.7510	483,755	500,000	484,119	0	199	0	0	2.500	2.902	JJ	5,764	0	11/12/2021	01/15/2031
55279H-AK-6	MANUFACTURERS & TRADERS TRUST			2	1.G FE	499,440	104.5000	522,500	500,000	499,801	0	58	0	0	2.900	2.913	FA	5,840	14,500	02/03/2015	02/06/2025
55336V-AJ-9	MPLX			1	2.B FE	1,046,490	109.4590	1,094,590	1,000,000	1,020,107	0	(5,812)	0	0	4.875	4.191	JD	4,063	48,750	01/25/2017	06/01/2025
55336V-AK-6	MPLX			1	2.B FE	505,835	109.4720	547,360	500,000	503,318	0	(599)	0	0	4.125	3.975	MS	6,875	20,625	06/22/2017	03/01/2027
56585A-BC-5	MARATHON PETROLEUM			1	2.B FE	260,869	113.8690	284,673	250,000	256,900	0	(1,288)	0	0	5.125	4.469	JD	569	12,813	10/02/2018	12/15/2026
571748-BP-6	MARSH & MCLENNAN			1	2.A FE	1,997,520	101.0690	2,021,380	2,000,000	1,997,518	0	(2)	0	0	2.375	2.389	JD	3,035	0	12/01/2021	12/15/2031
571903-BG-7	MARRIOTT INTERNATIONAL			1	2.C FE	1,022,980	99.8050	998,050	1,000,000	1,022,370	0	(610)	0	0	2.850	2.571	AO	6,017	17,417	09/20/2021	04/15/2031
59156R-BM-9	METLIFE			1	1.G FE	497,140	105.1780	525,890	500,000	498,984	0	297	0	0	3.000	3.067	MS	5,000	15,000	03/02/2015	03/01/2025
591894-BY-5	METROPOLITAN EDISON			1	2.B FE	998,580	101.8230	1,018,230	1,000,000	999,764	0	158	0	0	3.500	3.517	MS	10,306	35,000	03/12/2013	03/15/2023
594918-BR-4	MICROSOFT			1	1.A FE	1,497,210	104.7050	1,570,575	1,500,000	1,498,615	0	278	0	0	2.400	2.421	FA	14,300	36,000	08/01/2016	08/08/2026
609207-AT-2	MONDELEZ INTERNATIONAL			1	2.B FE	1,055,340	103.1520	1,031,520	1,000,000	1,046,979	0	(5,320)	0	0	2.750	2.110	AO	5,958	27,500	05/29/2020	04/13/2030
615369-AW-5	MOODYS			1	2.A FE	493,330	97.3560	486,780	500,000	493,545	0	215	0	0	2.000	2.149	FA	3,667	0	08/10/2021	08/19/2031
61747Y-EH-4	MORGAN STANLEY			1	1.F FE	4,000,000	100.0210	4,000,840	4,000,000	4,000,000	0	0	0	0	2.510	2.510	AO	20,080	0	10/14/2021	10/20/2032
62854A-AN-4	MYLAN NV			1	2.C FE	1,044,205	107.8740	1,078,740	1,000,000	1,029,472	0	(6,497)	0	0	3.950	3.192	JD	1,756	39,500	02/03/2020	06/15/2026
62944T-AE-5	NVR			1	2.A FE	998,270	101.5700	1,015,700	1,000,000	999,808	0	199	0	0	3.950	3.971	MS	11,631	39,500	09/05/2012	09/15/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE			1	1.E FE	1,496,925	106.2570	1,593,855	1,500,000	1,498,208	0	299	0	0	3.050	3.074	AO	8,388	45,750	04/18/2017	04/25/2027
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS			1	1.G FE	992,820	106.4670	1,064,670	1,000,000	996,157	0	705	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026
649840-CT-0	NEW YORK STATE ELECTRIC & GAS			1	1.G FE	1,995,700	97.8910	1,957,820	2,000,000	1,995,775	0	75	0	0	2.150	2.174	AO	11,586	0	09/21/2021	10/01/2031
651229-AV-8	NEWELL BRANDS			1	3.A FE	229,929	103.0000	236,900	230,000	229,972	0	11	0	0	4.350	4.355	AO	2,501	10,005	03/18/2016	04/01/2023
65364U-AB-2	NIAGARA MOHAWK POWER			1	2.A FE	1,000,000	101.7090	1,017,090	1,000,000	1,000,000	0	0	0	0	2.721	2.721	MN	2,494	27,210	11/20/2012	11/28/2022
65364U-AL-0	NIAGARA MOHAWK POWER			1	2.A FE	999,990	110.1030	1,101,030	1,000,000	999,985	0	0	0	0	4.278	4.278	JD	1,901	42,780	11/29/2018	12/15/2028
664397-AK-2	EVERSOURCE ENERGY			1	2.A FE	997,420	101.7500	1,017,500	1,000,000	999,589	0	283	0	0	2.800	2.830	MN	4,667	28,000	05/08/2013	05/01/2023
67080L-AA-3	NUVEEN			1	1.C FE	994,030	110.9350	1,109,350	1,000,000	995,639	0	538	0	0	4.000	4.073	MN	6,667	40,000	10/17/2018	11/01/2028
677050-AG-1	OGLETHORPE POWER			1	2.A FE	1,000,000	133.0110	1,330,110	1,000,000	1,000,000	0	0	0	0	5.950	5.950	MN	9,917	59,500	10/26/2009	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68268N-AJ-2	ONEOK PARTNERS			1	2.B FE	995,760	101.1950	1,011,950	1,000,000	999,597	0	476	0	0	3.375	3.425	AO	8,438	33,750	09/10/2012	10/01/2022
693475-AL-9	PNC FINANCIAL SERVICES GROUP				1.G FE	1,011,867	101.8800	1,018,800	1,000,000	1,001,146	0	(1,302)	0	0	2.854	2.718	JD	1,665	28,540	11/01/2012	11/09/2022
69527A-AA-4	PACTIVE EVERGREEN GROUP			1	4.A FE	199,409	99.2500	198,500	200,000	199,416	0	8	0	0	4.375	4.424	AO	2,358	0	09/24/2021	10/15/2028
718172-CJ-6	PHILIP MORRIS INTERNATIONAL			1	1.F FE	493,335	107.8460	539,230	500,000	494,812	0	582	0	0	3.375	3.531	FA	6,375	16,875	04/29/2019	08/15/2029
718546-AC-8	PHILLIPS 66			1	2.A FE	498,815	100.8980	504,490	500,000	499,907	0	110	0	0	4.300	4.329	AO	5,375	21,500	03/07/2012	04/01/2022
718546-AR-5	PHILLIPS 66			1	2.A FE	499,500	108.4580	542,290	500,000	499,651	0	46	0	0	3.900	3.912	MS	5,742	19,500	02/26/2018	03/15/2028
737679-DC-1	POTOMAC ELECTRIC POWER			1	1.F FE	500,000	157.7790	788,895	500,000	500,000	0	0	0	0	7.900	7.900	JD	1,756	39,500	12/03/2008	12/15/2038
74164M-AB-4	PRIMERICA INC			1	1.G FE	1,991,000	101.0080	2,020,160	2,000,000	1,991,056	0	56	0	0	2.800	2.852	MN	6,533	0	11/16/2021	11/19/2031
744573-AU-0	PUBLIC SERVICE ENTERPRISE			1	2.B FE	2,994,420	98.9370	2,968,110	3,000,000	2,994,445	0	25	0	0	2.450	2.471	MN	10,821	0	11/04/2021	11/15/2031
747525-AU-7	QUALCOMM			1	1.F FE	1,496,070	107.9710	1,619,565	1,500,000	1,497,684	0	381	0	0	3.250	3.281	MN	5,552	48,750	05/19/2017	05/20/2027
74834L-BA-7	QUEST DIAGNOSTICS			1	2.B FE	997,070	112.9980	1,129,980	1,000,000	997,705	0	255	0	0	4.200	4.236	JD	117	42,000	03/07/2019	06/30/2029
749685-AV-5	RPM INTERNATIONAL			1	2.C FE	499,290	108.9220	544,610	500,000	499,581	0	68	0	0	3.750	3.767	MS	5,521	18,750	02/27/2017	03/15/2027
75513E-CN-9	RAYTHEON TECH			1	2.A FE	3,999,320	100.0150	4,000,600	4,000,000	3,999,276	0	(44)	0	0	2.375	2.377	MS	11,875	0	11/01/2021	03/15/2032
776696-AE-6	ROPER TECHNOLOGIES			1	2.A FE	1,455,465	101.4760	1,522,140	1,500,000	1,494,762	0	5,769	0	0	3.125	3.532	MN	5,990	46,875	05/07/2014	11/15/2022
778296-AG-8	ROSS STORES			1	2.A FE	2,946,630	95.9790	2,879,370	3,000,000	2,948,002	0	1,372	0	0	1.875	2.081	AO	11,875	28,125	09/20/2021	04/15/2031
78355H-KK-4	RYDER SYSTEM			1	2.B FE	999,380	105.0300	1,050,300	1,000,000	999,737	0	117	0	0	3.875	3.888	JD	3,229	38,750	10/30/2018	12/01/2023
785592-AU-0	SABINE PASS LIQUEFACTION			1	2.C FE	1,011,070	109.6140	1,096,140	1,000,000	1,007,827	0	(1,205)	0	0	4.200	4.044	MS	12,367	42,000	03/27/2019	03/15/2028
797440-BR-4	SAN DIEGO GAS & ELECTRIC			1	1.F FE	999,840	103.5130	1,035,130	1,000,000	999,932	0	18	0	0	3.600	3.602	MS	12,000	36,000	09/04/2013	09/01/2023
824348-AW-6	SHERWIN-WILLIAMS			1	2.B FE	473,295	108.2550	541,275	500,000	482,881	0	2,762	0	0	3.450	4.162	JD	1,438	17,250	04/30/2018	06/01/2027
824348-BN-5	SHERWIN-WILLIAMS			1	2.B FE	2,441,700	98.9560	2,473,900	2,500,000	2,442,099	0	399	0	0	2.200	2.458	MS	7,792	0	11/29/2021	03/15/2032
82967N-BA-5	SIRIUS XM RADIO			1	3.C FE	250,000	103.9340	259,835	250,000	250,000	0	0	0	0	5.000	5.000	FA	5,208	12,500	06/26/2017	08/01/2027
832696-AU-2	JM SMUCKER			1	2.B FE	2,892,090	96.8340	2,905,020	3,000,000	2,892,854	0	764	0	0	2.125	2.524	MS	17,177	0	11/29/2021	03/15/2032
842587-DE-4	SOUTHERN			1	2.B FE	1,090,470	108.8600	1,088,600	1,000,000	1,088,987	0	(1,483)	0	0	3.700	2.478	AO	6,269	0	11/04/2021	04/30/2030
84861T-AH-1	SPIRIT REALTY LP			1	2.B FE	1,472,040	97.4100	1,461,150	1,500,000	1,472,819	0	779	0	0	2.100	2.416	MS	9,275	0	10/19/2021	03/15/2028
854502-AH-4	STANLEY BLACK & DECKER			1	1.G FE	999,260	113.6900	1,136,900	1,000,000	999,426	0	65	0	0	4.250	4.259	MN	5,431	42,500	10/30/2018	11/15/2028
855030-AN-2	STAPLES			1	4.B FE	504,375	102.7500	513,750	500,000	503,734	0	(641)	0	0	7.500	7.290	AO	7,917	37,500	02/23/2021	04/15/2026
857477-BP-7	STATE STREET				1.F FE	1,495,590	99.2360	1,488,540	1,500,000	1,495,898	0	308	0	0	2.200	2.233	MS	10,817	16,500	02/26/2021	03/03/2031
85855C-AB-6	STELLANTIS			1	2.C FE	1,000,000	98.4510	984,510	1,000,000	1,000,000	0	0	0	0	2.691	2.690	MS	7,924	0	09/08/2021	09/15/2031
871829-BQ-9	SYSCO			1	2.B FE	995,780	100.3810	1,003,810	1,000,000	995,791	0	11	0	0	2.450	2.498	JD	1,157	0	12/01/2021	12/14/2031
872540-AP-4	TJX			1	1.F FE	999,110	101.8900	1,018,900	1,000,000	999,851	0	95	0	0	2.500	2.510	MN	3,194	25,000	04/29/2013	05/15/2023
87264A-CP-8	T-MOBILE USA			1	2.C FE	996,900	100.7520	1,007,520	1,000,000	996,907	0	7	0	0	2.700	2.734	MS	1,875	0	12/01/2021	03/15/2032
87264A-CR-4	T-MOBILE USA			1	2.C FE	999,340	101.0580	1,010,580	1,000,000	999,337	0	(3)	0	0	2.400	2.409	MS	1,667	0	12/01/2021	03/15/2029
872898-AC-5	TSMC ARIZONA CORP			1	1.D FE	1,991,220	101.3900	2,027,800	2,000,000	1,991,325	0	105	0	0	2.500	2.550	AO	9,167	0	10/20/2021	10/25/2031
883203-BW-0	TEXTRON			1	2.B FE	992,420	108.2410	1,082,410	1,000,000	996,391	0	761	0	0	4.000	4.093	MS	11,778	40,000	03/04/2016	03/15/2026
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	988,270	98.6480	986,480	1,000,000	988,628	0	358	0	0	2.000	2.129	AO	7,111	0	08/09/2021	10/15/2031
898813-AP-5	TUCSON ELECTRIC POWER			1	1.G FE	996,730	103.9530	1,039,530	1,000,000	998,821	0	336	0	0	3.050	3.088	MS	8,981	30,500	02/24/2015	03/15/2025
907818-DK-1	UNION PACIFIC RAILROAD			1	2.A FE	263,442	100.9830	233,271	231,000	231,998	0	(3,378)	0	0	4.163	2.660	JJ	4,434	9,617	06/23/2011	07/15/2022
907818-DR-6	UNION PACIFIC RAILROAD			1	2.A FE	1,024,955	104.5260	1,194,732	1,143,000	1,113,977	0	12,652	0	0	3.646	4.919	FA	15,743	41,674	08/16/2013	02/15/2024
911312-BR-6	UNITED PARCEL SERVICE			1	1.G FE	998,820	109.1620	1,091,620	1,000,000	999,076	0	107	0	0	3.400	3.414	MS	10,011	34,000	03/13/2019	03/15/2029
91159H-HR-4	US BANCORP			2	1.F FE	1,006,550	107.1390	1,071,390	1,000,000	1,004,454	0	(805)	0	0	3.150	3.054	AO	5,600	31,500	05/07/2019	04/27/2027
91913Y-AU-4	VALERO ENERGY			1	2.B FE	996,550	106.7380	1,067,380	1,000,000	998,197	0	340	0	0	3.400	3.441	MS	10,011	34,000	09/07/2016	09/15/2026
91913Y-BC-3	VALERO ENERGY			1	2.B FE	1,966,340	99.7550	1,995,100	2,000,000	1,966,553	0	213	0	0	2.800	2.996	JD	4,978	0	11/29/2021	12/01/2031
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,980	104.2200	1,042,200	1,000,000	999,486	0	217	0	0	3.450	3.474	FA	13,033	34,500	02/04/2014	02/15/2024
928563-AL-9	VMWARE INC			1	2.C FE	1,996,060	98.1820	1,963,640	2,000,000	1,996,188	0	128	0	0	2.200	2.222	FA	18,211	0	07/20/2021	08/15/2031
94106L-BB-4	WASTE MANAGEMENT			1	2.A FE	2,845,883	112.2490	2,806,225	2,500,000	2,842,280	0	(3,603)	0	0	3.900	2.622	MS	32,500	0	11/02/2021	03/01/2035
94973V-BJ-5	ANTHEM			1	2.B FE	994,980	105.6160	1,056,160	1,000,000	998,481	0	533	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014	08/15/2024
96145D-AD-7	WESTROCK			1	2.B FE	999,560	106.4550	1,064,550	1,000,000	999,709	0	40	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
969457-BU-3	WILLIAMS COMPANIES			1	2.B FE	244,063	102.2100	255,525	250,000	248,779	0	1,123	0	0	3.700	4.184	JJ	4,265	9,250	06/23/2017	01/15/2023
970648-AG-6	WILLIS NORTH AMERICA			1	2.B FE	499,835	111.8610	559,305	500,000	499,854	0	15	0	0	4.500	4.504	MS	6,625	22,500	09/05/2018	09/15/2028
98389B-AV-2	XCEL ENERGY			1	2.A FE	496,555	110.2720	551,360	500,000	497,603	0	317	0	0	4.000	4.085	JD	889	20,000	06/20/2018	06/15/2028
124900-AB-7	CCL INDUSTRIES			1	2.B FE	995,070	104.9660	1,049,660	1,000,000	997,434	0	485	0	0	3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
13645R-BF-0	CANADIAN PACIFIC RAILROAD			1	2.B FE	1,999,300	101.9170	2,038,340	2,000,000	1,999,285	0	(15)	0	0	2.450	2.454	JD	3,947	0	11/17/2021	12/02/2031
15135U-AW-9	CENOVUS ENERGY			1	2.C FE	980,980	97.9550	979,550	1,000,000	981,181	0	201	0	0	2.650	2.867	JJ	7,950	0	11/12/2021	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
775109-BE-0	ROGERS COMMUNICATIONS			1	2.A FE	496,260	106.3660	531,830	500,000	498,352	0	379	0	0	3.625	3.715	JD	806	18,125	12/01/2015	12/15/2025
87971M-BF-9	TELUS			1	2.A FE	499,475	108.4050	542,025	500,000	499,672	0	47	0	0	3.700	3.712	MS	5,447	18,500	03/01/2017	09/15/2027
00182E-BF-5	ANZ NEW ZEALAND		C		1.E FE	498,950	108.1670	540,835	500,000	499,367	0	101	0	0	3.450	3.475	JJ	7,858	17,250	07/11/2017	07/17/2027
00774M-AW-5	AERCAP IRELAND CAPITAL		C	1	2.C FE	2,994,540	101.5010	3,045,030	3,000,000	2,994,585	0	45	0	0	3.000	3.029	AO	15,500	0	10/21/2021	10/29/2028
01959E-AC-2	ALLIED WORLD ASSURANCE		C	1	2.B FE	999,520	107.3450	1,073,450	1,000,000	999,739	0	49	0	0	4.350	4.356	AO	7,492	43,500	10/26/2015	10/29/2025
034863-AG-5	ANGLO AMERICAN CAPITAL		C	1	2.B FE	496,240	102.3650	511,825	500,000	499,639	0	437	0	0	4.125	4.218	MS	5,385	20,625	09/20/2012	09/27/2022
034863-AT-7	ANGLO AMERICAN CAPITAL		C	1	2.B FE	485,950	107.5880	537,940	500,000	490,910	0	1,374	0	0	4.000	4.363	MS	6,111	20,000	02/22/2018	09/11/2027
046353-AL-2	ASTRAZENECA		C	1	2.A FE	1,499,205	107.3650	1,610,475	1,500,000	1,499,636	0	77	0	0	3.375	3.381	MN	6,328	50,625	01/21/2016	11/16/2025
05583J-AC-6	BPCE		C		2.A FE	2,118,438	105.3150	2,106,300	2,000,000	2,116,261	0	(2,177)	0	0	3.500	2.421	AO	13,222	0	11/23/2021	10/23/2027
05583J-AE-2	BPCE		C		2.A FE	486,840	113.7250	568,625	500,000	490,407	0	1,177	0	0	4.625	4.964	MS	7,002	23,125	10/12/2018	09/12/2028
06738E-BV-6	BARCLAYS		C	1	2.B FE	2,000,000	100.8270	2,016,540	2,000,000	2,000,000	0	0	0	0	2.894	2.894	MN	0	0	11/17/2021	11/24/2032
111021-AM-3	BRITISH TELECOMMUNICATIONS		C	1	2.B FE	999,730	105.7930	1,057,930	1,000,000	999,857	0	54	0	0	4.500	4.506	JD	3,375	45,000	11/29/2018	12/04/2023
22546Q-AP-2	CREDIT SUISSE NEW YORK		C		1.F FE	994,360	106.0640	1,060,640	1,000,000	998,236	0	599	0	0	3.625	3.693	MS	11,278	36,250	09/04/2014	09/09/2024
314890-AA-2	FERGUSON FINANCE		C	1	2.B FE	996,500	112.7170	1,127,170	1,000,000	997,391	0	313	0	0	4.500	4.544	AO	8,375	45,000	10/17/2018	10/24/2028
404280-BK-4	HSBC HOLDINGS		C	2	1.G FE	520,215	108.1610	540,805	500,000	511,684	0	(2,016)	0	0	4.041	3.544	MS	6,062	20,205	06/28/2017	03/13/2028
404280-BX-6	HSBC HOLDINGS		C	2	1.G FE	1,519,520	108.0100	1,620,150	1,500,000	1,511,855	0	(2,952)	0	0	4.292	4.058	MS	19,493	64,380	04/25/2019	09/12/2026
404280-CL-1	HSBC HOLDINGS		C	1	1.G FE	1,949,840	97.9590	1,959,180	2,000,000	1,950,311	0	471	0	0	2.013	2.415	MS	0	0	12/02/2021	09/22/2028
44962L-AJ-6	IHS MARKIT		C	1	3.A FE	248,555	113.7500	284,375	250,000	248,881	0	126	0	0	4.250	4.321	MN	1,771	10,625	04/03/2019	05/01/2029
453140-AB-1	IMPERIAL BRANDS FINANCE		C	1	2.B FE	999,000	101.8670	1,018,670	1,000,000	999,845	0	112	0	0	3.500	3.512	FA	13,611	35,000	02/05/2013	02/11/2023
47216Q-AC-7	JDE PEETS NV		C	1	2.C FE	1,991,820	96.3260	1,926,520	2,000,000	1,991,985	0	165	0	0	2.250	2.296	MS	12,125	0	09/21/2021	09/24/2031
50247V-AA-7	LYB INTERNATIONAL FINANCE		C	1	2.B FE	528,221	104.4820	559,290	535,298	534,002	0	794	0	0	4.000	4.163	JJ	9,873	22,026	07/11/2013	07/15/2023
55037A-AB-4	LUNDIN ENERGY FI		C	1	2.C FE	1,596,960	100.8240	1,613,184	1,600,000	1,597,103	0	143	0	0	3.100	3.122	JJ	25,902	0	06/16/2021	07/15/2031
55608J-AZ-1	MACQUARIE GROUP		C	2	1.G FE	3,000,000	99.8160	2,994,480	3,000,000	3,000,000	0	0	0	0	2.871	2.871	JJ	0	0	10/06/2021	01/14/2033
606822-BX-1	MITSUBISHI UFJ		C	2	1.G FE	1,500,000	98.7150	1,480,725	1,500,000	1,500,000	0	0	0	0	2.309	2.309	JJ	15,490	0	07/12/2021	07/20/2032
62954H-AD-0	NXP BV		C	1	2.B FE	2,674,525	106.6750	2,666,875	2,500,000	2,671,493	0	(3,032)	0	0	3.400	2.459	MN	14,167	0	11/03/2021	05/01/2030
63861V-AB-3	NATIONWIDE BLDG SOCIETY		C	2	2.A FE	500,000	110.2820	551,410	500,000	500,000	0	0	0	0	4.302	4.302	MS	6,752	21,510	03/01/2018	03/08/2029
68163W-AA-7	OLYMPUS CORP		C	1	2.B FE	1,000,000	100.6570	1,006,570	1,000,000	1,000,000	0	0	0	0	2.143	2.142	JD	1,369	0	12/02/2021	12/08/2026
81725W-AJ-2	SENSATA TECHNOLOGIES		C	1	3.C FE	262,188	108.5000	271,250	250,000	256,069	0	(1,466)	0	0	5.000	4.290	AO	3,125	12,500	06/29/2017	10/01/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	1,993,440	106.1280	2,122,560	2,000,000	1,996,864	0	656	0	0	2.875	2.913	MN	8,146	57,500	05/05/2016	05/10/2026
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND		C	1	2.B FE	998,810	106.1250	1,061,250	1,000,000	999,358	0	118	0	0	3.200	3.214	MS	8,711	32,000	09/19/2016	09/23/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT BV		C	1	1.E FE	1,996,120	105.7250	2,114,500	2,000,000	1,997,790	0	593	0	0	3.250	3.284	MN	6,139	65,000	02/20/2019	05/27/2025
82620K-BE-2	SIEMENS FINANCIERINGSMAT BV		C	1	1.E FE	499,330	99.7580	498,790	500,000	499,372	0	42	0	0	2.150	2.165	MS	3,285	5,375	03/02/2021	03/11/2031
853254-CC-2	STANDARD CHARTERED		C	2	1.G FE	2,964,690	98.1330	2,943,990	3,000,000	2,965,164	0	474	0	0	2.678	2.807	JD	446	40,170	11/04/2021	06/29/2032
85917P-AA-5	STERIS PLC		C	1	2.B FE	1,031,760	100.9690	1,009,690	1,000,000	1,030,891	0	(869)	0	0	2.700	2.315	MS	7,950	0	09/20/2021	03/15/2031
87124V-AF-6	SYDNEY AIRPORT FINANCE		C	1	2.A FE	499,750	106.0140	530,070	500,000	499,862	0	25	0	0	3.625	3.631	AO	3,172	18,125	04/21/2016	04/28/2026
87927Y-AA-0	TELECOM ITALIA		C	1	3.B FE	267,813	105.2460	263,115	250,000	256,777	0	(2,622)	0	0	5.303	4.110	MN	1,142	13,258	06/21/2017	05/30/2024
89400P-AG-8	TRANSURBAN FINANCE		C	1	2.A FE	496,370	106.1880	530,940	500,000	498,013	0	338	0	0	3.375	3.458	MS	4,641	16,875	09/15/2016	03/22/2027
89641U-AA-9	TRINITY ACQUISITION PLC		C	1	2.B FE	994,390	104.9130	1,049,130	1,000,000	998,855	0	636	0	0	4.625	4.696	FA	17,472	46,250	08/08/2013	08/15/2023
89641U-AC-5	TRINITY ACQUISITION PLC		C	1	2.B FE	497,890	109.4490	547,245	500,000	498,966	0	213	0	0	4.400	4.453	MS	6,478	22,000	03/17/2016	03/15/2026
92857W-BK-5	VODAFONE GROUP		C	1	2.B FE	988,940	112.6060	1,126,060	1,000,000	992,300	0	1,010	0	0	4.375	4.514	MN	3,767	43,750	06/19/2018	05/30/2028
980236-AQ-6	WOODSIDE FINANCE		C	1	2.A FE	998,170	111.8270	1,118,270	1,000,000	998,550	0	161	0	0	4.500	4.523	MS	14,625	45,000	02/25/2019	03/04/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						279,225,442	XXX	289,419,240	278,871,510	279,458,203	0	3,327	0	0	XXX	XXX	XXX	1,838,894	5,377,215	XXX	XXX
12667F-HW-8	CWALT 2004-9T1 A13			4	1.D FM	510,545	102.6860	532,304	518,381	514,683	0	80	0	0	5.500	5.708	MON	2,376	28,511	04/22/2004	07/25/2034
17310N-AF-5	CRMSI 2006-3 A6			4	1.D FM	1,081	101.6480	1,188	1,169	1,162	0	11	0	0	4.881	5.377	MON	5	54	06/17/2008	11/25/2036
46649Y-AC-9	JPMMT 2018-9 A3			4	1.A	155,642	100.7310	156,073	154,940	155,180	0	(462)	0	0	4.000	3.476	MON	516	7,101	02/08/2019	02/25/2049
46650P-AC-4	JPMMT 2019-LTV1 A3			4	1.A	38,790	100.0190	38,659	38,651	38,651	0	(139)	0	0	4.000	3.545	MON	129	1,908	02/20/2019	06/25/2049
92922F-MH-8	WAMU 2004-S1 B2			4	1.D FM	351,268	52.3810	378,780	723,126	116,616	0	(138,559)	0	0	5.844	5.782	MON	3,522	46,075	04/21/2004	03/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,057,326	XXX	1,107,004	1,436,267	826,292	0	(139,069)	0	0	XXX	XXX	XXX	6,548	83,649	XXX	XXX
060352-AJ-0	BANK 2017-BNK6 AS			4	1.A	1,029,961	107.3460	1,073,462	1,000,000	1,017,014	0	(3,203)	0	0	3.741	3.387	MON	3,118	37,410	07/14/2017	07/15/2060
06427D-AV-5	BACM 2017-BNK3 AS			4	1.A	1,029,988	107.1250	1,071,246	1,000,000	1,015,529	0	(3,265)	0	0	3.748	3.392	MON	3,123	37,480	02/02/2017	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44965L-AA-2	ILPT 2019-SURF A			4	1.A	2,059,862	110.9580	2,219,168	2,000,000	2,044,461	0	(5,654)	0	0	4.145	3.798	MON	6,908	82,900	03/01/2019	02/11/2041
55375K-AS-5	MSSG 2017-237P A			4	1.A	1,980,938	105.4720	2,109,433	2,000,000	1,986,086	0	1,845	0	0	3.397	3.537	MON	5,662	67,940	02/08/2019	09/13/2039
90276C-AH-4	UBSCM 2017-C2 AS			4	1.A	514,992	106.3740	531,871	500,000	508,410	0	(1,752)	0	0	3.740	3.393	MON	1,558	18,700	07/31/2017	08/15/2050
95001M-AK-6	WFCM 2017-C38 B			4	1.A	1,029,930	106.0050	1,060,054	1,000,000	1,018,186	0	(2,356)	0	0	3.917	3.546	MON	3,264	39,170	06/27/2017	07/15/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						7,645,671	XXX	8,065,234	7,500,000	7,589,686	0	(14,385)	0	0	XXX	XXX	XXX	23,633	283,600	XXX	XXX
03027X-AD-2	AMERICAN TOWER			1	2.C FE	499,440	107.6250	538,125	500,000	499,833	0	60	0	0	5.000	5.014	FA	9,444	25,000	08/14/2013	02/15/2024
03027X-AK-6	AMERICAN TOWER			1	2.C FE	990,040	106.3080	1,063,080	1,000,000	994,931	0	950	0	0	3.375	3.490	AO	7,125	33,750	05/10/2016	10/15/2026
03027X-BS-8	AMERICAN TOWER			1	2.C FE	1,491,660	97.2380	1,458,570	1,500,000	1,491,829	0	169	0	0	2.300	2.363	MS	9,008	0	09/23/2021	09/15/2031
05588U-AA-0	HGVGI 2019-A A			4	1.F FE	254,843	102.8860	262,264	254,908	254,843	0	0	0	0	3.280	3.353	MON	139	8,361	04/03/2019	09/26/2033
05607B-AB-7	BXGNT 2017-A B			4	2.C FE	311,387	101.0520	314,682	311,405	311,395	0	3	0	0	3.590	3.619	MON	901	11,180	05/24/2017	10/04/2032
126650-BP-4	CVS			1	2.B FE	434,807	114.0240	528,290	463,315	451,965	0	1,493	0	0	6.036	6.922	MON	1,631	27,966	03/27/2008	12/10/2028
133131-AS-1	CAMDEN PROPERTY TRUST			1	1.G FE	1,977,560	104.4790	2,089,580	2,000,000	1,996,483	0	2,242	0	0	4.875	5.000	JD	4,333	97,500	05/31/2011	06/15/2023
233046-AS-0	DNKN 2021-1A A23			4	2.B FE	1,500,000	99.7470	1,496,208	1,500,000	1,500,000	0	0	0	0	2.791	2.827	FMAN	8,140	0	10/15/2021	11/20/2051
26884A-BA-0	ERP OPERATING			1	1.G FE	1,486,650	102.2770	1,534,155	1,500,000	1,498,001	0	1,466	0	0	3.000	3.104	AO	9,500	45,000	04/03/2013	04/15/2023
29717P-AE-7	ESSEX PORTFOLIO			1	2.A FE	495,760	102.4010	512,005	500,000	499,388	0	431	0	0	3.250	3.342	MN	2,708	16,250	04/08/2013	05/01/2023
30225V-AG-2	EXTRA SPACE STORAGE LP			1	2.B FE	997,970	97.3290	973,290	1,000,000	998,000	0	30	0	0	2.350	2.372	MS	6,463	0	09/13/2021	03/15/2032
38217V-AA-8	GOODG 2017-1A A			4	1.A FE	839,467	103.4940	869,199	839,858	839,480	0	10	0	0	3.740	3.748	AO	6,631	32,527	04/21/2017	10/15/2052
42770X-AA-5	HERO 2016-3A A1			4	1.A FE	113,654	102.4100	116,402	113,663	113,672	0	0	0	0	3.080	3.078	MS	982	3,721	09/15/2016	09/20/2042
42771T-AA-3	HERO 2015-3A A			4	1.A FE	201,917	104.6700	211,361	201,931	201,921	0	0	0	0	4.280	4.319	MON	264	8,797	11/18/2015	09/20/2041
42771X-AA-4	HERO 2017-1A A1			4	1.A FE	314,673	103.3410	325,318	314,800	314,667	0	2	0	0	3.710	3.719	MS	3,277	12,327	04/21/2017	09/20/2047
49446R-AU-3	KIMCO REALTY			1	2.A FE	998,430	105.1420	1,051,420	1,000,000	999,284	0	211	0	0	3.300	3.324	FA	13,750	33,000	08/01/2017	02/01/2025
53948K-AA-7	LPSLT 2020-2GF A			4	1.F FE	794,763	101.7570	788,195	774,582	794,763	0	0	0	0	2.750	2.299	MON	651	21,301	09/10/2020	07/20/2047
55303X-AB-1	MGM GROWTH/MGM FINANCE			1	3.C FE	483,125	107.5000	537,500	500,000	490,798	0	1,708	0	0	4.500	4.945	MS	7,500	22,500	02/16/2017	09/01/2026
59523U-AN-7	MID-AMERICA APARTMENTS			1	2.A FE	497,900	108.0180	540,090	500,000	498,770	0	200	0	0	3.600	3.650	JD	1,500	18,000	05/02/2017	06/01/2027
61946C-AA-0	MSAIC 2019-1A			4	1.F FE	500,469	106.9710	535,534	500,635	500,469	0	0	0	0	4.370	4.473	MON	668	21,878	01/25/2019	12/21/2043
61946F-AA-3	MSAIC 2018-1A A			4	1.F FE	439,704	105.5080	463,948	439,726	439,707	0	3	0	0	4.010	4.044	MON	539	17,633	04/11/2018	06/22/2043
62942Q-CZ-4	NRART NRART 2020-T2			4	2.B FE	999,998	99.7470	997,470	1,000,000	999,998	0	0	0	0	2.863	2.880	MON	1,272	28,628	09/10/2020	09/15/2053
754907-AA-1	RAYONIER			1	2.C FE	997,810	100.0000	1,000,000	1,000,000	999,848	0	206	0	0	3.750	3.776	AO	9,375	37,500	02/29/2012	04/01/2022
76169X-AB-0	REXFORD INDUSTRIAL			1	2.B FE	958,060	94.5320	945,320	1,000,000	958,659	0	599	0	0	2.150	2.637	MS	8,481	0	11/02/2021	09/01/2031
82653E-AB-3	SRFC 2019-1A B			4	1.F FE	133,792	102.3120	136,915	133,821	133,794	0	(2)	0	0	3.420	3.454	MON	140	4,577	03/12/2019	01/20/2036
828807-DC-8	SIMON PROPERTY GROUP			1	1.G FE	496,920	107.3240	536,620	500,000	498,194	0	295	0	0	3.375	3.448	JD	750	16,875	05/22/2017	06/15/2027
828807-DQ-7	SIMON PROPERTY GROUP			1	1.G FE	3,470,950	97.7350	3,420,725	3,500,000	3,471,629	0	679	0	0	2.250	2.341	JJ	29,094	0	09/20/2021	01/15/2032
90265E-AR-1	UDR			1	2.A FE	1,042,420	104.2600	1,042,600	1,000,000	1,041,800	0	(620)	0	0	3.000	2.497	FA	11,333	0	11/02/2021	08/15/2031
94945P-AB-1	WLKRG 2017-AA B			4	2.C FE	226,948	99.9490	226,870	226,986	226,977	0	10	0	0	3.410	3.441	MON	344	7,740	06/15/2017	06/15/2033
95040Q-AH-7	WELLTOWER			1	2.A FE	995,550	111.9190	1,119,190	1,000,000	996,616	0	389	0	0	4.125	4.179	MS	12,146	41,250	02/13/2019	03/15/2029
38218Q-AA-8	GOODG 2017-2A A		C	4	1.A FE	467,071	101.6640	474,891	467,120	467,055	0	1	0	0	3.260	3.262	AO	3,215	15,787	11/08/2017	10/15/2053
75973L-AA-6	RENEW 2017-1A A		C	4	1.A FE	353,982	102.9920	364,672	354,080	353,969	0	3	0	0	3.670	3.675	MS	3,646	13,620	04/21/2017	09/20/2052
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						25,767,720	XXX	26,474,489	25,896,830	25,838,738	0	10,538	0	0	XXX	XXX	XXX	174,950	622,668	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						313,696,159	XXX	325,065,967	313,704,607	313,712,919	0	(139,589)	0	0	XXX	XXX	XXX	2,044,025	6,367,132	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						279,521,951	XXX	289,737,169	279,171,510	279,756,433	0	3,823	0	0	XXX	XXX	XXX	1,840,365	5,385,840	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,921,209	XXX	2,020,848	2,282,783	1,686,903	0	(137,151)	0	0	XXX	XXX	XXX	9,260	116,244	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						7,645,671	XXX	8,065,234	7,500,000	7,589,686	0	(14,385)	0	0	XXX	XXX	XXX	23,633	283,600	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						25,767,720	XXX	26,474,489	25,896,830	25,838,738	0	10,538	0	0	XXX	XXX	XXX	174,950	622,668	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						314,856,551	XXX	326,297,740	314,851,123	314,871,760	0	(137,175)	0	0	XXX	XXX	XXX	2,048,208	6,408,352	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 12,731,737	1B $ 0	1C $ 995,639	1D $ 7,455,904	1E $ 4,494,737	1F $ 41,849,585	1G $ 44,079,200
1B	2A $ 72,965,586	2B $ 88,866,947	2C $ 37,777,270				
1C	3A $ 1,550,361	3B $ 404,777	3C $ 996,867				
1D	4A $ 199,416	4B $ 503,734	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.
Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ .... 1B ..$ .... 1C ..$ .... 1D ..$ .... 1E ..$ .... 1F ..$ .... 1G ..$ ....
1B 2A ...$ .... 2B ..$ .... 2C ..$ ....
1C 3A ...$ .... 3B ..$ .... 3C ..$ ....
1D 4A ...$ .... 4B ..$ .... 4C ..$ ....
1E 5A ...$ .... 5B ..$ .... 5C ..$ ....
1F 6 ......$ ....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
468502-10-9	Jackson National Life Insurance Company			12,000,000.000	6,098,185,448	508.147	6,098,185,448	5,462,072,671	0	0	0	(57,324,831)	0	(57,324,831)	0	08/26/1987	
9299999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					6,098,185,448	XXX	6,098,185,448	5,462,072,671	0	0	0	(57,324,831)	0	(57,324,831)	0	XXX	XXX
9799999 - Total Common Stocks					6,098,185,448	XXX	6,098,185,448	5,462,072,671	0	0	0	(57,324,831)	0	(57,324,831)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					6,098,185,448	XXX	6,098,185,448	5,462,072,671	0	0	0	(57,324,831)	0	(57,324,831)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
025816-CN-7	AMERICAN EXPRESS		12/02/2021	Tax Free Exchange		534,815	500,000	0
03027X-BS-8	AMERICAN TOWER		09/23/2021	BARCLAYS CAPITAL		1,491,660	1,500,000	0
030288-AC-8	AMER TRANS SYST		11/29/2021	MORGAN STANLEY		498,620	500,000	0
03740L-AC-6	AON CORP/AON GLOBAL HOLD		11/29/2021	JP MORGAN		2,997,630	3,000,000	0
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY		2,991,000	3,000,000	0
06051G-JT-7	BANK OF AMERICA		09/20/2021	MORGAN STANLEY		4,161,475	4,000,000	44,783
071813-CQ-0	BAXTER INTERNATIONAL		11/16/2021	JP MORGAN		2,999,880	3,000,000	0
09247X-AS-0	BLACKROCK		12/01/2021	MORGAN STANLEY		1,982,200	2,000,000	0
097023-CJ-2	BOEING		11/02/2021	JP MORGAN		1,049,700	1,000,000	300
097023-DC-6	BOEING		07/19/2021	WELLS FARGO		1,625,925	1,500,000	25,677
11133T-AD-5	BROADRIDGE FINANCIAL SERVICES		10/25/2021	US BANCORP		1,554,330	1,500,000	17,642
11135F-BL-4	BROADCOM		10/13/2021	BARCLAYS CAPITAL		1,536,525	1,500,000	0
125523-CM-0	CIGNA		03/01/2021	CITICORP		998,840	1,000,000	0
14040H-CJ-2	CAPITAL ONE FINANCIAL		10/28/2021	CITIGROUP		2,000,000	2,000,000	0
141781-BS-2	CARGILL		11/08/2021	DEUTSCHE BANK		2,986,590	3,000,000	0
166756-AP-1	CHEVRON USA		01/06/2021	Tax Free Exchange		354,853	360,000	1,989
17136M-AA-0	CHURCH & DWIGHT CO INC		12/01/2021	BANK OF AMERICA		2,993,850	3,000,000	0
172967-MY-4	CITIGROUP		09/20/2021	MORGAN STANLEY		4,121,960	4,000,000	39,269
20825C-AZ-7	CONOCOPHILLIPS		09/20/2021	WELLS FARGO SECURITIES		4,111,200	4,000,000	9,867
21036P-BH-0	CONSTELLATION BRANDS		07/21/2021	BANK OF AMERICA		497,775	500,000	0
233046-AS-0	DNKN 2021-1A A23		10/15/2021	BARCLAYS CAPITAL		1,500,000	1,500,000	0
233853-AF-7	DAIMLER TRUCKS FINAN NA		12/02/2021	JP MORGAN SECURITIES		995,650	1,000,000	0
233853-AG-5	DAIMLER TRUCKS FINAN NA		12/02/2021	JP MORGAN SECURITIES		1,993,860	2,000,000	0
256746-AJ-7	DOLLAR TREE		11/29/2021	BANK OF AMERICA		1,994,600	2,000,000	0
26444H-AK-7	DUKE ENERGY FLORIDA		11/29/2021	BANK OF AMERICA		1,996,980	2,000,000	0
26884U-AG-4	EPR PROPERTIES		10/13/2021	JP MORGAN		991,740	1,000,000	0
29366W-AC-0	ENTERGY MISSISSIPPI LLC		11/10/2021	SCOTIA CAPITAL (USA)		2,992,260	3,000,000	0
30225V-AG-2	EXTRA SPACE STORAGE LP		09/13/2021	WELLS FARGO		997,970	1,000,000	0
340711-BA-7	FLORIDA GAS TRANSMISSION		09/17/2021	WELLS FARGO		1,995,920	2,000,000	0
370334-CQ-5	GENERAL MILLS		11/29/2021	HSBC SECURITIES (USA)		2,961,930	3,000,000	8,813
37045X-DP-8	GENERAL MOTORS FINANCIAL		10/12/2021	JP MORGAN		997,500	1,000,000	0
38141G-YN-8	GOLDMAN SACHS GROUP		10/18/2021	GOLDMAN SACHS		1,000,000	1,000,000	0
40434L-AG-0	HP		09/20/2021	JP MORGAN SECURITIES		2,513,930	2,500,000	16,894
423452-AE-1	HELMERICH AND PAYNE INC		10/19/2021	GOLDMAN SACHS		2,491,705	2,500,000	1,772
44891A-CA-3	HYUNDAI CAPITAL		09/14/2021	SG AMERICAS		1,498,350	1,500,000	0
46647P-BX-3	JPMORGAN CHASE		09/20/2021	MORGAN STANLEY		3,931,080	4,000,000	10,416
46647P-CR-5	JPMORGAN CHASE		11/01/2021	JP MORGAN SECURITIES		1,000,000	1,000,000	0
500255-AX-2	KOHL'S		10/12/2021	BARCLAYS CAPITAL		2,032,640	2,000,000	36,375
548661-DY-0	LOWES		05/20/2021	CITICORP		470,680	500,000	921
552676-AU-2	MDC HOLDINGS INC		11/12/2021	DEUTSCHE BANK		483,920	500,000	4,201
571748-BP-6	MARSH & MCLENNAN		12/01/2021	BANK OF AMERICA		1,997,520	2,000,000	0
571903-BG-7	MARRIOTT INTERNATIONAL		09/20/2021	DEUTSCHE BANK		1,022,980	1,000,000	15,596
615369-AW-5	MOODYS		08/10/2021	BANK OF AMERICA		493,330	500,000	0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY		4,000,000	4,000,000	0
649840-CT-0	NEW YORK STATE		09/21/2021	CITICORP		1,995,700	2,000,000	0
69527A-AA-4	PACTIVE EVERGREEN GROUP		09/24/2021	Various		199,409	200,000	27
74164M-AB-4	PRIMERICA INC		11/16/2021	WELLS FARGO		1,991,000	2,000,000	0
744573-AU-0	PUBLIC SERVICE ENTERPRISE		11/04/2021	JP MORGAN SECURITIES		2,994,420	3,000,000	0
75513E-CN-9	RAYTHEON TECH		11/01/2021	BANK OF AMERICA		3,999,320	4,000,000	0
76169X-AB-0	REXFORD INDUSTRIAL		11/02/2021	CITICORP		958,060	1,000,000	5,076
778296-AG-8	ROSS STORES		09/20/2021	BARCLAYS CAPITAL		2,946,630	3,000,000	24,531
824348-BN-5	SHERWIN-WILLIAMS		11/29/2021	JP MORGAN		2,441,700	2,500,000	3,208
828807-DQ-7	SIMON PROPERTY GROUP		09/20/2021	GOLDMAN SACHS		3,470,950	3,500,000	7,438
832696-AU-2	JM SMUCKER		11/29/2021	WELLS FARGO		2,892,090	3,000,000	11,865
842587-DE-4	SOUTHERN		11/04/2021	WELLS FARGO		1,090,470	1,000,000	822
84861T-AH-1	SPIRIT REALTY LP		10/19/2021	BARCLAYS CAPITAL		1,472,040	1,500,000	3,150
855030-AN-2	STAPLES		02/23/2021	GOLDMAN SACHS		504,375	500,000	13,542
857477-BP-7	STATE STREET		02/26/2021	BANK OF AMERICA		1,495,590	1,500,000	0
85855C-AB-6	STELLANTIS		09/08/2021	CITICORP		1,000,000	1,000,000	0
871829-BQ-9	SYSCO		12/01/2021	JP MORGAN		995,780	1,000,000	0
87264A-CP-8	T-MOBILE USA		12/01/2021	BARCLAYS CAPITAL		996,900	1,000,000	0
87264A-CR-4	T-MOBILE USA		12/01/2021	BARCLAYS CAPITAL		999,340	1,000,000	0
872898-AC-5	TSMC ARIZONA CORP		10/20/2021	GOLDMAN SACHS		1,991,220	2,000,000	0
883556-CL-4	THERMO FISHER SCIENTIFIC		08/09/2021	CITICORP		988,270	1,000,000	0
90265E-AR-1	UDR		11/02/2021	CITICORP		1,042,420	1,000,000	6,583

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91913Y-BC-3	VALERO ENERGY		11/29/2021	GOLDMAN SACHS		1,966,340	2,000,000	311
928563-AL-9	VMWARE INC		07/20/2021	BANK OF AMERICA		1,996,060	2,000,000	0
94106L-BB-4	WASTE MANAGEMENT		11/02/2021	Various		2,845,883	2,500,000	17,063
13645R-BF-0	CANADIAN PACIFIC RAILROAD		11/17/2021	GOLDMAN SACHS		1,999,300	2,000,000	0
15135U-AW-9	CENOVUS ENERGY		11/12/2021	WELLS FARGO		980,980	1,000,000	4,638
00774M-AW-5	AERCAP IRELAND CAPITAL	C	10/21/2021	GOLDMAN SACHS		2,994,540	3,000,000	0
05583J-AC-6	BPCE	C	11/23/2021	Various		2,118,438	2,000,000	5,185
06738E-BV-6	BARCLAYS	C	11/17/2021	BARCLAYS CAPITAL		2,000,000	2,000,000	0
404280-CL-1	HSBC HOLDINGS	C	12/02/2021	HSBC SECURITIES (USA)		1,949,840	2,000,000	8,276
47216Q-AC-7	JDE PEETS NV	C	09/21/2021	DEUTSCHE BANK		1,991,820	2,000,000	0
55037A-AB-4	LUNDIN ENERGY FI	C	06/16/2021	WELLS FARGO S		1,596,960	1,600,000	0
55608J-AZ-1	MACQUARIE GROUP	C	10/06/2021	GOLDMAN SACHS		3,000,000	3,000,000	0
606822-BX-1	MITSUBISHI UFJ	C	07/12/2021	MITSUBISHI		1,500,000	1,500,000	0
62954H-AD-0	NXP BV	C	11/03/2021	BANK OF AMERICA		2,674,525	2,500,000	944
68163W-AA-7	OLYMPUS CORP	C	12/02/2021	MORGAN STANLEY		1,000,000	1,000,000	0
82620K-BE-2	SIEMENS FINANC	C	03/02/2021	MORGAN STANLEY		499,330	500,000	0
853254-CC-2	STANDARD CHARTERED	C	11/04/2021	MORGAN STANLEY		2,964,690	3,000,000	28,786
85917P-AA-5	STERIS PLC	C	09/20/2021	BNP PARIBAS		1,031,760	1,000,000	525
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						155,419,523	154,660,000	376,485
8399997. Total - Bonds - Part 3						155,419,523	154,660,000	376,485
8399998. Total - Bonds - Part 5						3,637,998	3,640,000	774
8399999. Total - Bonds						159,057,521	158,300,000	377,259
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
468502-10-9	Jackson National Life		12/31/2021	JNL	0.000	1,375,000,000		0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						1,375,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						1,375,000,000	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						1,375,000,000	XXX	0
9899999. Total - Preferred and Common Stocks						1,375,000,000	XXX	0
9999999 - Totals						1,534,057,521	XXX	377,259

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472		12/01/2021	Paydown		52,660	52,660	53,121	53,073	0	(413)	0	(413)	0	52,660	0	0	0	1,178	06/01/2039
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353		12/01/2021	Paydown		109,825	109,825	110,683	110,530	0	(705)	0	(705)	0	109,825	0	0	0	2,328	07/01/2039
31398N-QW-7	FANNIE MAE REMICS 2010-116 BD		12/01/2021	Paydown		56,173	56,173	57,331	56,770	0	(598)	0	(598)	0	56,173	0	0	0	1,193	10/25/2040
31412Y-TT-9	FANNIE MAE POOL 938962		12/01/2021	Paydown		2,744	2,744	2,731	2,731	0	12	0	12	0	2,744	0	0	0	29	08/01/2037
31417D-TE-3	FANNIE MAE POOL AB6848		12/01/2021	Paydown		199,123	199,123	205,719	203,826	0	(4,703)	0	(4,703)	0	199,123	0	0	0	2,920	11/01/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						420,525	420,525	429,585	426,930	0	(6,407)	0	(6,407)	0	420,525	0	0	0	7,648	XXX
00440E-AP-2	CHUBB INA HOLDINGS		03/08/2021	JANE STREET		521,095	500,000	498,305	499,576	0	45	0	45	0	499,621	0	21,474	21,474	6,638	03/13/2023
009158-AR-7	AIR PRODUCTS & CHEMICALS		11/03/2021	Maturity		1,000,000	1,000,000	999,400	999,918	0	82	0	82	0	1,000,000	0	0	0	30,000	11/03/2021
02209S-AN-3	ALTRIA GROUP		02/18/2021	Call		1,008,750	1,000,000	983,050	996,748	0	270	0	270	0	997,018	0	2,982	2,982	53,713	08/09/2022
02209S-AP-8	ALTRIA GROUP		02/18/2021	Call		514,480	500,000	499,225	499,786	0	10	0	10	0	499,796	0	204	204	33,823	05/02/2023
0258M0-EL-9	AMERICAN EXPRESS CREDIT		12/02/2021	Tax Free Exchange		534,815	500,000	502,485	501,681	0	(222)	0	(222)	0	501,459	0	33,356	33,356	17,750	05/03/2027
032654-AJ-4	ANALOG DEVICES		10/05/2021	DIRECT		500,000	500,000	498,850	499,367	0	74	0	74	0	499,440	0	560	560	71,773	12/15/2025
045054-AD-5	ASHTEAD CAPITAL		08/18/2021	Call		510,315	500,000	469,375	478,117	0	2,708	0	2,708	0	480,825	0	19,175	19,175	31,112	08/15/2025
05588U-AA-0	HGVGI 2019-A A		12/25/2021	Paydown		80,450	80,450	80,430	80,430	0	20	0	20	0	80,450	0	0	0	1,352	09/26/2033
05607B-AB-7	BXGNT 2017-A B		12/02/2021	Paydown		116,813	116,813	116,806	116,809	0	5	0	5	0	116,813	0	0	0	2,191	10/04/2032
06053F-AA-7	BANK OF AMERICA		03/08/2021	JANE STREET ES		540,775	500,000	499,595	499,869	0	0	0	0	0	499,869	0	40,906	40,906	12,869	07/24/2023
06406H-CS-6	BANK OF NEW YORK MELLON		03/08/2021	MORGAN STANLEY		542,965	500,000	498,175	499,350	0	37	0	37	0	499,387	0	43,578	43,578	10,950	02/04/2024
08576P-AA-9	BERRY GLOBAL		05/28/2021	Call		104,295	102,000	102,000	102,000	0	0	0	0	0	102,000	0	0	0	5,772	02/15/2026
110122-DB-1	BRISTOL-MYERS SQUIBB		02/23/2021	Call		1,046,900	1,000,000	1,052,181	1,038,989	0	(1,748)	0	(1,748)	0	1,037,241	0	(37,241)	(37,241)	106,768	05/15/2024
124857-AG-8	VIACOMCBS		03/15/2021	DIRECT		500,000	500,000	478,015	496,532	0	624	0	624	0	497,157	0	2,843	2,843	23,619	03/01/2022
12652C-AC-3	CSMC 2017-HL2 A3		03/01/2021	Paydown		108,086	108,086	108,271	108,086	0	0	0	0	0	108,086	0	0	0	584	10/25/2047
126650-BP-4	CVS		12/10/2021	Redemption		52,786	52,786	49,538	51,323	0	1,463	0	1,463	0	52,786	0	0	0	1,742	12/10/2028
12667F-HW-8	CWALT 2004-9T1 A13		12/01/2021	Paydown		96,516	96,516	95,057	95,812	0	704	0	704	0	96,516	0	0	0	2,266	07/25/2034
17310N-AF-5	CRMSI 2006-3 A6		12/01/2021	Paydown		4,872	4,872	4,507	4,798	0	74	0	74	0	4,872	0	0	0	94	11/25/2036
19687X-AA-5	COLT 2019-A A1		02/01/2021	Paydown		341,657	341,657	341,652	341,657	0	0	0	0	0	341,657	0	0	0	2,135	03/25/2049
233851-AF-1	DAIMLER FINANCE NORTH AMERICA		09/15/2021	Maturity		500,000	500,000	493,500	499,415	0	585	0	585	0	500,000	0	0	0	19,375	09/15/2021
25470X-AE-5	DISH DBS		06/01/2021	Maturity		500,000	500,000	495,465	499,668	0	332	0	332	0	500,000	0	0	0	16,875	06/01/2021
26441Y-AX-5	DUKE REALTY		08/09/2021	DIRECT		1,000,000	1,000,000	991,790	997,828	0	548	0	548	0	998,376	0	1,624	1,624	82,034	04/15/2023
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICAL		08/11/2021	Redemption		51,953	51,953	51,953	51,953	0	0	0	0	0	51,953	0	0	0	2,038	02/11/2030
29444U-AR-7	EQUINIX		06/02/2021	DIRECT		500,000	500,000	521,250	512,496	0	(1,077)	0	(1,077)	0	511,419	0	(11,419)	(11,419)	50,969	05/15/2027
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES		03/03/2021	DIRECT		517,000	517,000	519,865	517,672	0	(51)	0	(51)	0	517,621	0	(621)	(621)	40,024	04/15/2023
36256U-AG-3	GMALT 2019-1 C		06/20/2021	Paydown		500,000	500,000	499,948	499,987	0	13	0	13	0	500,000	0	0	0	8,900	12/20/2022
38217V-AA-8	GOODG 2017-1A A		12/15/2021	Redemption		227,466	227,466	227,361	227,361	0	105	0	105	0	227,466	0	0	0	4,787	10/15/2052
40414L-AK-5	HCP		01/28/2021	Call		1,106,850	1,000,000	995,370	998,277	0	53	0	53	0	998,330	0	1,670	1,670	124,000	03/01/2024
42770X-AA-5	HERO 2016-3A A1		12/20/2021	Redemption		53,730	53,730	53,725	53,734	0	(4)	0	(4)	0	53,730	0	0	0	1,168	09/20/2042
42771T-AA-3	HERO 2015-3A A		12/20/2021	Paydown		87,710	87,710	87,704	87,706	0	4	0	4	0	87,710	0	0	0	2,559	09/20/2041
42771X-AA-4	HERO 2017-1A A1		12/20/2021	Redemption		119,319	119,319	119,271	119,268	0	51	0	51	0	119,319	0	0	0	2,945	09/20/2047
431282-AN-2	HIGHWOODS REALTY		04/15/2021	Call		326,000	326,000	322,685	325,755	0	138	0	138	0	325,893	0	107	107	3,477	06/15/2021
44107T-AU-0	HOST HOTELS & RESORTS		12/08/2021	DIRECT		1,000,000	1,000,000	939,140	980,009	0	6,426	0	6,426	0	986,434	0	13,566	13,566	96,960	10/15/2023
446150-AJ-3	HUNTINGTON BANCSHARES		02/16/2021	Call		623,000	623,000	621,773	622,909	0	50	0	50	0	622,959	0	41	41	8,177	03/14/2021
460146-CP-6	INTERNATIONAL PAPER		10/15/2021	DIRECT		572,000	572,000	569,849	570,654	0	156	0	156	0	570,810	0	1,190	1,190	69,183	02/15/2027
460146-CP-6	INTERNATIONAL PAPER		05/10/2021	Call		468,433	428,000	426,391	426,993	0	50	0	50	0	427,043	0	957	957	49,885	02/15/2027
460690-BK-5	INTERPUBLIC GROUP		02/18/2021	BARCLAYS CAPITAL		532,045	500,000	498,495	499,641	0	35	0	35	0	499,676	0	32,369	32,369	9,740	02/15/2023
46649Y-AC-9	JPMMT 2018-9 A3		12/01/2021	Paydown		342,184	342,184	343,735	343,735	0	(1,551)	0	(1,551)	0	342,184	0	0	0	6,918	02/25/2049
46650P-AC-4	JPMMT 2019-LTV1 A3		12/01/2021	Paydown		559,834	559,834	561,846	561,846	0	(2,012)	0	(2,012)	0	559,834	0	0	0	11,096	06/25/2049
48250N-AC-9	KFC/PIZZA HUT/TACO BELL		03/25/2021	JP MORGAN SECURITIES		262,500	250,000	254,375	252,608	0	(138)	0	(138)	0	252,471	0	10,029	10,029	3,892	06/01/2027
50540R-AL-6	LAB CORP OF AMERICA HOLDINGS		06/11/2021	DIRECT		1,000,000	1,000,000	998,840	999,742	0	55	0	55	0	999,797	0	203	203	70,680	08/23/2022
53948K-AA-7	LPSLT 2020-2GF A		12/20/2021	Paydown		161,755	161,755	165,969	165,969	0	(4,214)	0	(4,214)	0	161,755	0	0	0	2,510	07/20/2047
548661-DP-9	LOWES		05/20/2021	CITICORP		542,950	500,000	499,230	499,472	0	36	0	36	0	499,508	0	43,442	43,442	8,654	05/03/2027
594918-BJ-2	MICROSOFT		03/08/2021	BANK OF AMERICA		1,089,570	1,000,000	999,740	999,838	0	6	0	6	0	999,844	0	89,726	89,726	11,024	11/03/2025
61946C-AA-0	MSAIC 2019-1A		12/21/2021	Paydown		144,267	144,267	144,219	144,219	0	48	0	48	0	144,267	0	0	0	3,302	12/21/2043
61946F-AA-3	MSAIC 2018-1A A		12/20/2021	Paydown		130,363	130,363	130,356	130,356	0	7	0	7	0	130,363	0	0	0	2,906	06/22/2043
636180-BK-6	NATIONAL FUEL GAS		03/11/2021	DIRECT		1,000,000	1,000,000	998,670	999,808	0	(1)	0	(1)	0	999,807	0	193	193	45,041	12/01/2021
638612-AK-7	NATIONWIDE FINANCIAL SERVICES		03/25/2021	Maturity		1,500,000	1,500,000	1,667,745	1,505,427	0	(5,427)	0	(5,427)	0	1,500,000	0	0	0	40,313	03/25/2021
655044-AH-8	NOBLE ENERGY		01/06/2021	Tax Free Exchange		492,851	500,000	489,235	492,829	0	22	0	22	0	492,851	0	0	0	2,763	11/15/2024
655844-BG-2	NORFOLK SOUTHERN RAILWAY		09/01/2021	Call		1,000,000	1,000,000	994,220	999,372	0	392	0	392	0	999,764	0	236	236	24,375	12/01/2021
666807-BE-1	NORTHROP GRUMMAN		03/15/2021	Maturity		1,000,000	1,000,000	996,680	999,848	0	152	0	152	0	1,000,000	0	0	0	17,500	03/15/2021

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
67103H-AF-4	O'REILLY AUTOMOTIVE		10/21/2021	SUSQUEHANNA INTL		1,096,490	1,000,000	993,460	994,631	0	588	0	588	0	995,218	0	101,272	101,272	41,400	09/01/2027
713448-BY-3	PEPSICO		03/08/2021	TD SECURITIES (USA)		512,240	500,000	499,130	499,874	0	28	0	28	0	499,902	0	12,338	12,338	7,066	03/05/2022
718546-AC-8	PHILLIPS 66		12/16/2021	DIRECT		500,000	500,000	498,815	499,796	0	106	0	106	0	499,902	0	98	98	31,640	04/01/2022
74368C-AP-9	PROTECTIVE LIFE GLOBAL		03/08/2021	JANE STREET ES		535,345	500,000	500,000	500,000	0	0	0	0	0	500,000	0	35,345	35,345	6,251	04/15/2024
756109-AP-9	REALTY INCOME		12/31/2021	Call		1,060,066	1,000,000	997,750	999,288	0	252	0	252	0	999,539	0	461	461	125,941	08/01/2023
761735-AT-6	REYNOLDS GROUP		02/16/2021	Call		20,256	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	851	07/15/2023
82653E-AB-3	SRFC 2019-1A B		12/20/2021	Paydown		76,615	76,615	76,599	76,601	0	14	0	14	0	76,615	0	0	0	1,344	01/20/2036
87901J-AF-2	TEGNA		09/21/2021	TRUIST		520,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	20,000	20,000	24,608	03/15/2026
88033G-CU-2	THC ESCROW		06/17/2021	Call		253,203	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	11,246	05/01/2025
89233P-4S-2	TOYOTA MOTOR CREDIT		01/11/2021	Maturity		2,000,000	2,000,000	1,996,940	1,999,942	0	58	0	58	0	2,000,000	0	0	0	42,500	01/11/2021
91159H-HG-8	US BANCORP		03/08/2021	MARKET AXESS		542,215	500,000	499,460	499,801	0	8	0	8	0	499,808	0	42,407	42,407	11,306	01/30/2024
92826C-AD-4	VISA		03/08/2021	MARKET AXESS		1,088,550	1,000,000	996,340	998,032	0	50	0	50	0	998,082	0	90,468	90,468	7,525	12/14/2025
92922F-MH-8	WAMU 2004-S1 B2		12/01/2021	Paydown		154,295	154,295	74,951	54,447	0	99,848	0	99,848	0	154,295	0	0	0	4,163	03/25/2034
94945P-AB-1	WLKRG 2017-AA B		12/15/2021	Paydown		124,399	124,399	124,378	124,388	0	11	0	11	0	124,399	0	0	0	2,066	06/15/2033
125094-AQ-5	SERVICES FINANCIERS CDPQ		03/08/2021	BMO CAPITAL		1,626,900	1,500,000	1,494,390	1,497,773	0	98	0	98	0	1,497,871	0	129,029	129,029	29,663	07/24/2024
59151K-AK-4	METHANEX		01/27/2021	CITICORP		525,000	500,000	454,375	458,899	0	703	0	703	0	459,603	0	65,397	65,397	3,424	12/01/2024
67077M-AK-4	NUTRIEN		12/16/2021	DIRECT		1,000,000	1,000,000	995,955	997,970	0	786	0	786	0	998,755	0	1,245	1,245	76,368	06/01/2023
03835V-AD-8	APTIV	C	11/24/2021	DIRECT		500,000	500,000	499,710	499,820	0	13	0	13	0	499,833	0	167	167	85,500	01/15/2026
05523R-AB-3	BAE SYSTEMS	C	10/11/2021	Maturity		1,000,000	1,000,000	998,980	999,833	0	167	0	167	0	1,000,000	0	0	0	47,500	10/11/2021
05579H-AE-2	BNZ INTERNATIONAL FUNDING	C	03/08/2021	TD SECURITIES (USA)		1,024,670	1,000,000	998,240	999,555	0	82	0	82	0	999,637	0	25,033	25,033	16,031	02/21/2022
225433-AM-3	CREDIT SUISSE GROUP FUNDING	C	04/16/2021	Maturity		1,000,000	1,000,000	999,960	999,959	0	0	0	0	0	999,959	0	41	41	17,058	04/16/2021
30251G-AU-1	FMG RESOURCES	C	03/26/2021	Call		261,750	250,000	255,000	251,428	0	(295)	0	(295)	0	251,133	0	(1,133)	(1,133)	16,071	05/15/2022
377373-AD-7	GLAXOSMITHKLINE CAPITAL	C	03/08/2021	BANK OF AMERICA		1,029,060	1,000,000	993,200	998,939	0	144	0	144	0	999,082	0	29,977	29,977	9,658	05/08/2022
38218Q-AA-8	GOODG 2017-2A A	C	12/15/2021	Redemption		122,231	122,231	122,218	122,213	0	18	0	18	0	122,231	0	0	0	2,348	10/15/2053
50247V-AA-7	LYB INTERNATIONAL FINANCE	C	06/29/2021	DIRECT		464,702	464,702	458,559	462,888	0	336	0	336	0	463,224	0	1,478	1,478	17,202	07/15/2023
67054K-AA-7	ALTICE FRANCE SA	C	10/07/2021	Call		518,440	500,000	503,125	501,653	0	(315)	0	(315)	0	501,338	0	(1,338)	(1,338)	57,250	05/01/2026
68620Y-AA-0	ORIGIN ENERGY FINANCE	C	10/14/2021	Maturity		1,000,000	1,000,000	1,011,790	1,001,083	0	(1,083)	0	(1,083)	0	1,000,000	0	0	0	54,500	10/14/2021
75973L-AA-6	RENEW 2017-1A A	C	12/20/2021	Redemption		117,456	117,456	117,425	117,419	0	37	0	37	0	117,456	0	0	0	2,772	09/20/2052
80105N-AG-0	SANOFI	C	03/29/2021	Maturity		1,000,000	1,000,000	989,760	999,593	0	407	0	407	0	1,000,000	0	0	0	20,000	03/29/2021
902133-AM-9	TYCO ELECTRONICS GROUP	C	11/03/2021	Call		1,000,000	1,000,000	996,070	999,480	0	327	0	327	0	999,807	0	193	193	43,750	02/03/2022
92857W-AZ-3	VODAFONE GROUP	C	03/30/2021	Call		1,032,860	1,000,000	986,990	997,468	0	369	0	369	0	997,838	0	2,162	2,162	45,638	09/26/2022
92936M-AC-1	WPP FINANCE 2010	C	07/15/2021	DIRECT		1,389,000	1,389,000	1,377,374	1,386,677	0	717	0	717	0	1,387,394	0	1,606	1,606	93,237	09/07/2022
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,133,093	47,966,459	47,838,256	47,806,693	0	102,409	0	102,409	0	47,909,098	0	867,396	867,396	2,215,098	XXX
8399997. Total - Bonds - Part 4						49,553,618	48,386,984	48,267,841	48,233,623	0	96,002	0	96,002	0	48,329,623	0	867,396	867,396	2,222,746	XXX
8399998. Total - Bonds - Part 5						3,647,704	3,640,000	3,637,998	0	0	70	0	70	0	3,638,068	0	9,636	9,636	23,093	XXX
8399999. Total - Bonds						53,201,322	52,026,984	51,905,839	48,233,623	0	96,072	0	96,072	0	51,967,691	0	877,032	877,032	2,245,839	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 - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						53,201,322	XXX	51,905,839	48,233,623	0	96,072	0	96,072	0	51,967,691	0	877,032	877,032	2,245,839	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
166756-AP-1	CHEVRON USA 3.900% 11/15/24		01/06/2021	Tax Free Exchange	03/01/2021	BANK OF AMERICA MERRILL LYNCH	140,000	137,998	155,574	138,068	0	70	0	70	0	0	17,506	17,506	1,638	774
404280-CX-5	HSBC HOLDINGS 2.251% 11/22/27	C	11/15/2021	HSBC SECURITIES (USA)	12/02/2021	HSBC SECURITIES (USA)	2,000,000	2,000,000	1,996,360	2,000,000	0	0	0	0	0	0	(3,640)	(3,640)	1,751	0
62954W-AE-5	NTT FINANCE CORP 2.065% 04/03/31	C	02/24/2021	MORGAN STANLEY DEAN WITTER	10/20/2021	MITSUBISHI	1,500,000	1,500,000	1,495,770	1,500,000	0	0	0	0	0	0	(4,230)	(4,230)	19,704	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,640,000	3,637,998	3,647,704	3,638,068	0	70	0	70	0	0	9,636	9,636	23,093	774
8399998. Total - Bonds							3,640,000	3,637,998	3,647,704	3,638,068	0	70	0	70	0	0	9,636	9,636	23,093	774
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								3,637,998	3,647,704	3,638,068	0	70	0	70	0	0	9,636	9,636	23,093	774

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 TotalAmount of Goodwill Included in Book/ Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
468502-10-9	Jackson National Life Insurance Company		65056	38-1659835	8BI	6,098,185,448	0	0	12,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						6,098,185,448	0	0	XXX	XXX
1899999. Total Common Stocks						6,098,185,448	0	0	XXX	XXX
1999999 - Totals						6,098,185,448	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
01915*-10-2	ALLIED LIFE BROKERAGE AGENCY, INC.	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	900,000.000	100.0
46660@-10-2	JACKSON CHARITABLE FOUNDATION, INC.	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	1.000	100.0
46852*-10-2	JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	2,000.000	100.0
60510@-10-5	MISSION PLANS OF AMERICA, INC.	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	100.000	100.0
75001@-10-9	ROP, INC	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	100.000	100.0
75604#-10-8	REALIC OF JACKSONVILLE PLANS, INC	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	10,000.000	100.0
85226#-10-5	SQUIRE REASSURANCE COMPANY II, INC	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	1,000.000	100.0
G9310*-10-9	VFL INTERNATIONAL LIFE COMPANY SPC, LTD	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	100.000	100.0
G4987#-10-8	JACKSON NATIONAL LIFE (BERMUDA) LTD	JACKSON NATIONAL LIFE INSURANCE COMPANY	0	250,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Northern Trust	Chicago, IL		0.000	0	0	35,419	XXX
Bank of America	Troy, MI		0.000	0	0	37,844	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	30,300	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	103,563	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	103,563	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	103,563	XXX

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

1. January	(229,878)	4. April	(656,684)	7. July	176,478	10. October	(567,952)
2. February	(230,148)	5. May	202,799	8. August	222,298	11. November	(120,733)
3. March	17,688	6. June	383,027	9. September	274,459	12. December	103,563

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		12/31/2021	0.030		8,754,971	256	440
8699999. Subtotal - All Other Money Market Mutual Funds						8,754,971	256	440
9999999 - Total Cash Equivalents						8,754,971	256	440

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI	B	Life Ins & Annuities	298,230	317,931	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	298,230	317,931	0	0
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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