

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

### **PACIFIC LIFE & ANNUITY COMPANY**

Licensed as business type:  Incorporated/Organized  Statutory Home Office  NEWPORT B (City or Town, Sta  Mail Address  700 (Street  Primary Location of Books and Records  NEWPORT B (City or Town, Sta  Internet Website Address  Statutory Statement Contact  HANH.LAM@	09/20/1982  8825 N 23 <sup>RD</sup> AVENUE, SUIT (Street and Number)  EACH, CA, US 92660  te, Country and Zip Code)  NEWPORT CENTER DRIVE  et and Number or P.O. Box)  EACH, CA, US 92660  te, Country and Zip Code)  THIENG HAN (Name)  PACIFICLIFE.COM  ail Address)	E 100  700 NEW (St	STATES OF AMERICA  LIFE, ACCIDENT 8	HEALTH Business PHO (City or Town,  (Area Co NEWPOR (City or Town,	07/01/1983  ENIX, AZ, US 85021 State, Country and Zip Code)  949-219-3011 de) (Telephone Number) ET BEACH, CA, US 92660 State, Country and Zip Code)  949-219-3011 de) (Telephone Number)  949-219-4539 ea Code) (Telephone Number)  949-219-8742
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Chairman, President & Chief Executive Officer Senior Vice President &	PACIFICLIFE.COM ail Address)				949-219-8742
Chairman, President & Chief Executive Officer Senior Vice President &	ail Address)				(FAV Number)
Chief Executive Officer Senior Vice President &	JAMES THOMAS MOR	RRIS	OFFICERS		(FAX Number)
Chief Executive Officer Senior Vice President &	JAMES THOMAS MOR	RRIS			
Senior Vice President &	JAMES THOMAS MOT	VIVIO	Chief Executive C		DARRYL DOUGLAS BUTTON #
					BARRIE BOOGLAG BOTTON#
	JOSHUA D SCOTT	Γ			
			OTHER		
			OTHER		
JANE MARIE GUO! Vice President & Secret			IG WILSON LESLIE President & Treasurer		
		DIRECT	ORS OR TRUSTEES		
DARRYL DOUGLAS BU	ITON		IAN SCOTT GRIGGS		JAMES THOMAS MORRIS
JAY ORLANDI #		7.01	WW 00011 01W000		William World We
all of the herein described assets were statement, together with related exhibits, condition and affairs of the said reporting in accordance with the NAIC Annual Starules or regulations require differences in Furthermore, the scope of this attestation	the absolute property of the schedules and explanations entity as of the reporting pe itement Instructions and Acc reporting not related to acc on by the described officers	e said reporting therein content of the stated also counting Practiculars also includes	g entity, free and clear fr ained, annexed or referred sove, and of its income an tices and Procedures man ces and procedures, acco the related corresponding	om any liens or classifies on the first of the filling to the filli	entity, and that on the reporting period stated above aims thereon, except as herein stated, and that the statement of all the assets and liabilities and of the from for the period ended, and have been complete extent that: (1) state law may differ; or, (2) that state their information, knowledge and belief, respective with the NAIC, when required, that is an exact cop by various regulators in lieu of or in addition to the
James Thomas Morris Chairman, President & Chief Executive	e Officer Chief I		rryl Douglas Button îcer - Elect & Chief Financ	ial Officer	Joshua D Scott Senior Vice President & Chief Accounting Officer
a. Is this an original filing? b. If no, 1. State the amendment number 2. Date filed		1			
A notary public or other officer compidentity of the individual who signed is attached, and not the truthfulness,	he document to which this c	ertificate			
State of California	ornia	SS:			
County of Ora					
Subscribed and sworn to (or affirmed) be	fore me thisday of_	February, 20	22 by James Thomas Mor	<u>ris, Darryl Douglas</u>	Button, and Joshua D Scott,

Signature of Notary Public

### **ASSETS**

		OLIO	Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
4	Post (Ostorito P)	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	4,533,524,625		4,533,524,825	4,362,159,294
۷.	2.1 Preferred stocks				1 820 000
	2.2 Common stocks			3,647,400	
3.	Mortgage loans on real estate (Schedule B):	0,047,400			7,000,000
0.	3.1 First liens	377 880 394		377 880 394	385 611 416
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(2,173,417), Schedule E - Part 1), cash equivalents				
	(\$76,238,825 , Schedule E - Part 2) and short-term				
	investments (\$, Schedule DA)	74,065,408		74,065,408	134,567,580
6.	Contract loans (including \$ premium notes)	9,748,285	1,636	9,746,649	8,146,379
7.	Derivatives (Schedule DB)	16,168,765		16,168,765	25,071,436
8.	Other invested assets (Schedule BA)			25,909,254	28,383,707
9.	Receivables for securities			486,512	523,793
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,048,640,835	1,636	5,048,639,199	4,950,922,473
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	51,392,823		51,392,823	50,109,024
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(66,587)		(66,587)	9,515
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	111,770		111,770	116,149
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	463,226	34 , 434	428,792	4,400
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	45 , 162	61	45,101	51,047
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit			2,387,783	2,320,994
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates			550 044	
23.	Receivables from parent, subsidiaries and affiliates			·	· · · · · · · · · · · · · · · · · · ·
24.	Health care (\$ ) and other amounts receivable			5,430,838	1,028,231
25.	Aggregate write-ins for other than invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,149,393,875	24,807,233	5,124,586,642	5,019,399,107
27.	From Separate Accounts. Segregated Accounts and Protected Cell				
	Accounts	3,490,561,448		3,490,561,448	
28.	Total (Lines 26 and 27)	8,639,955,323	24,807,233	8,615,148,090	8,218,482,905
	DETAILS OF WRITE-INS				
1101.	Derivatives collateral receivable	7,209,992		7,209,992	267
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	7,209,992		7,209,992	267
2501.					
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)				

### LIABILITIES, SURPLUS AND OTHER FUNDS

	EIABIEITIES, SORI EOS AND OTTIERTO	1	2
1.	Aggregate reserve for life contracts \$3,731,026,521 (Exh. 5, Line 9999999) less \$	Current Year	Prior Year
2.	included in Line 6.3 (including \$ Modco Reserve)	3,731,026,521	3,602,532,588
3. 4.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)  Contract claims:		
4.	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	7,609,930	6,439,136
5.	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
J.	and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)		
7.	6.3 Coupons and similar benefits (including \$ Modco)		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$ discount; including \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	6 186	6 455
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		
	Service Act		
	ceded		
10.	Commissions to agents due or accrued-life and annuity contracts \$		
11.	\$0 and deposit-type contract funds \$418,054	947,904	1,121,396
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13.	Transfers to Separate Accounts due or accrued (net) (including \$	(55, 186, 726)	(49 235 078)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(134,170)	(199,053)
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
16.	Unearned investment income	700,000	700,000
17. 18.	Amounts withheld or retained by reporting entity as agent or trustee		
19.	Remittances and items not allocated	522,354	406,204
20. 21.	Net adjustment in assets and liabilities due to foreign exchange rates  Liability for benefits for employees and agents if not included above	1 701 665	1 330 927
22.	Borrowed money \$ and interest thereon \$		
23. 24.	Dividends to stockholders declared and unpaid  Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,808,056	4,677,611
	24.02 Reinsurance in unauthorized and certified (\$		
	24.04 Payable to parent, subsidiaries and affiliates	4,282,063	1,420,652
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.10 Payable for securities lending		
25.	24.11 Capital notes \$ and interest thereon \$ Aggregate write-ins for liabilities	19,657,420	22,329,899
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,587,709,377	4,464,628,717
27. 28.	From Separate Accounts Statement	3,490,561,448 8,078,270,825	3,199,083,798 7,663,712,515
29.	Common capital stock	2,900,000	
30. 31.	Preferred capital stock		
32.	Surplus notes		
33. 34.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	134,606,714	134,606,714
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ )		
	36.2 shares preferred (value included in Line 30 \$ )		
37. 38.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)  Totals of Lines 29, 30 and 37 (Page 4, Line 55)	533,977,265 536,877,265	551,870,390 554,770,390
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,615,148,090	8,218,482,905
2504	DETAILS OF WRITE-INS	1 000 700	1 507 450
2501. 2502.	Unclaimed amounts and uncashed checks Policy and contract claims for deposit-type contracts	1,962,708 4,356,440	1,567,452 3,003,743
2503.	Derivatives collateral payable and income accruals	1,955,093	7, 101,430
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page	11,383,180 19,657,420	10,657,275
3101.			
3102. 3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3402.			
3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

### **SUMMARY OF OPERATIONS**

Production   Pro			1	2
Contributional for Enginementary contains with the confrigenations (Contribution for Enginementary Contains with the Contribution of Contribut			-	
Commission for applicational process with the companies   22	1.		E00 000 000	450 044 000
3. No recent recent increme (primalism of Net Investment records (June 17)	2	++····/	, , .	, ,
4 Ameriman or interact Materians Confessor (IRM II. In 6)  5 Separa Approach control register for processor evoluting processor (Confessor II. Part 2, Lov 26 1, Col. 1)  7 Repairs equipment or control register for processor (Col. 1)  8 December 1 Confessor (Col. 1)  8 December 1 Col. 1)  9 December 1 Col. 2 Col. 1 Col. 1 Col. 1 Col. 2 Col. 1 Col. 2 Col. 1 Col. 2				
Some content and appeals above constructions and preference (content)   1,000   1,00		Amortization of Interest Maintenance Reserve (IMR, Line 5)	730,218	
1. Necessary description in consumers on contact   1.0	5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
Miscollancous Incomes		Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(80, 166)	256,692
1. Income from fees associated with investment management, administration and contract guarantees from Separate 2. 2, 157, 158, 159, 151, 152, 153, 153, 153, 153, 153, 153, 153, 153			(144,222)	(255,935)
Amounts 5 C Charge and New for deposet-type contracts 5 C Charge and New for deposet-type contracts 5 C Charge and New for to 6.3) 6 Total Lines 1 to 6.3) 7 Total Lines 1 to 6.3) 7 Total Lines 1 to 6.3) 8 Page 6 Total Lines 1 to 6.3) 8 Page 6 Total Lines 1 to 6.3) 8 Page 6 Total Lines 1 to 6.3) 9 Total Lines 2 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 2 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 2 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 2 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 2 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 3 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 3 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 3 to 6 Total Lines 3 to 6 Cols. 4 + 5) 9 Total Lines 3 to 6 Total Lines 3 to	8.			
8 2 Charges and less for depast Approximations income 2, 26, 16, 11 (2, 25, 17, 18) (2, 25, 17, 18) (3, 25, 17, 18) (3, 25, 17, 18) (4, 25, 17		Accounts	65.871.856	57.913.013
3. Agregate with risk for this Col. 1		8.2 Charges and fees for deposit-type contracts	3,387,578	, , , ,
5, 20				2,753,019
1.1 Matured environmental (sociolaring parameteris amus) pure enfortments)   159,155,986   141,357,729   130   1				
2	10.			
13. Dissality benefits and benefits under accident and health contracts   5.72   5.73   5.74   5.75   5.7				
14.   Coupons, guaranteed amount pure endovernest and smiller benefits   498,214,601   301,417,207		Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	156,315,646	
15   Surrogener benefit and withdrawals for file contracts   381.41,75   311.71,75   311				
16. Group conversions   33, 816, 724   33, 016, 568   17.				
17   Interest and adjustments or contract for deposit-type contract funds   33,816,724   \$3,05,686     Payments or supplementary contracts with 16 contracts with 16 contracts with 16 contracts   127,802,805   128,814,805     18   Interesse in aggregatin reserves for life and accident and health contracts   127,802,805   128,814,805     19   Interesse in aggregatin reserves for life and accident and health contracts   127,802,805   128,814,805     19   Interesse in aggregatin reserves for life and accident and health contracts   127,802,805   128,814,805     19   Interesse in aggregatin reserves for life and accident and health contracts   127,802,805   128,814,805     19   Interesse in aggregatin reserves for life and accident search contracts   127,802,805   128,814,805     19   Interesse in aggregatin reserves for contracts   127,805   127,814,805   127,814,805     19   Interesse in a development of reinsurance assumed (Exhibit 1, Part 2, Line 29,2,0,0,1)   1,713,805   1,		Group conversions		
19   Increase in aggregate reserves for life and accident and health contracts   177, 602, 992   123, 84, 198   126, 198   126, 198   126, 198   127, 602, 992   123, 84, 198   12		Interest and adjustments on contract or deposit-type contract funds	33,816,724	33,085,686
20. Totals (Lines 10 to 19)   191.   201.   191.   201.	18.	Payments on supplementary contracts with life contingencies		
2.1   Commissions on permiums, amusity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Oct. 1)   38, 389, 708   38, 389, 708   20, 20, 20, 20, 20, 20, 20, 20, 20, 20,	19.			
2, Line 31 Co.1 1). 35, 389,708 33, 684,355 22. Commissions and expense allowances on reinsurance assumed (Eribbit 1, Part 2, Line 26.2, Col. 1) 23. General insurance expenses and fraternal expenses (Eribbit 2, Line 10, Cols. 1, 2, 3, 4 and 6). 19,706,727 24. Insurance laces, illocates and free income traces (Eribbit 3, Line 7, Cols. 1 + 2 + 3 + 5). 1,713, 31 25. Applications of the control of			811,237,958	661,903,450
200   Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 28.2, Col. 1)   19,733, 872   17,490, 277   18,400,	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part	36 306 700	33 601 355
17,490   17,490   18,51,425	22	Commissions and expense allowances on reinsurance assumed (Eyhihit 1, Part 2, Line 26.2, Col. 1)		
1.81   1.82   1.85   1.82   1.85				
13.33   14.487	24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,771,492	1,851,426
28. Net transfers to or (from) Separate Accounts net of reinsurance       1,55,410,7631       1,40,811,820       0.003,520       32,784       1,000,305       0.003,520       0.884,697,000       381,742,380       384,697,000       381,742,380       384,697,000       381,742,380       384,697,000       381,742,380       384,697,000       381,742,380       384,697,000       381,697,000       381,742,380       384,697,000       381,697,000	25.	Increase in loading on deferred and uncollected premiums	13,331	(4,087)
28. Tradis (Lines 20 to 27).		Net transfers to or (from) Separate Accounts net of reinsurance	(55,410,763).	(40,881,420)
28		99 9		
Line 28)			813,742,360	684,047,000
10.   Dividends to policyholders and refunds to members	29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	65 004 051	76 520 222
Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus. Line 30)	30		03,904,931	
minus Line 30)				
22. Federal and foreign income taxes incurred (excluding tax on capital gains)   6,233,117   9,388,713		minus Line 30)	65,904,951	76,538,323
realized capital gains or (losses) (Line 31 minus Line 32)  8. Net readic capital gains (sosses) (excluding gains (losses) transferred to the IMR) (27,551,721)  8. Net income (Line 34) Line 34)  8. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)  8. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)  8. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)  8. Change in net unrealized capital gains (losses) less capital gains tax of \$8,086  9. Change in net unrealized capital gains (losses) less capital gains tax of \$8,086  9. Change in net unrealized capital gains (losses) less capital gains tax of \$8,086  111,555,622)  9. 9,112,828  9. Change in net unrealized capital gains (losses) less capital gains tax of \$8,086  111,555,622)  9. 9,122,828  122,2993  123,223,286  124, Change in net deferred income tax  125,2993  126,229,339  127,351,351,351,351,351,351,351,351,351,351	32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,223,117	9,398,713
Net realized capital gams (losses) (excluding gains (losses) transferred to the IMIR)   85	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	50 001 001	
\$ . (27,413) (excluding taxes of \$ .26,573 transferred to the IMR) (27,515,721) (59,774,519) (32,130,113 7,365,090			59,681,834	
Section   Sect	34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the livins) less capital gains tax or	(27 551 721)	(50 774 510)
CAPITAL AND SURPLUS ACCOUNT   554,770,380   545,580,035   37. Net income (Line 35)   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,113   7,365,080   32,130,180   32,13	35	Section (i.e. 33) (excluding taxes of \$		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)       554, 770, 380       555, 880, 035         Ne Income (Line 35)       3, 210, 113       7, 385, 580         38. Change in net unrealized capital gains (losse) less capital gains (loss)       3, 20, 283       2, 22, 288         40. Change in net unrealized capital gains (losse)       8, 8,086       (11, 355, 822)       9, 912, 928         41. Change in net deferred income tax       3, 322, 983       3, 222, 286         42. Change in nonadmitted assets       (2, 209, 286)       1, 360, 302         43. Change in reserve on account of change in valuation basis, (increase) or decrease       13, 564, 914         45. Change in reserve on account of change in valuation basis, (increase) or decrease       1, 869, 556       13, 584, 687         45. Change in tressury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1)       1, 869, 556       13, 584, 687         46. Surplus (contributed to withdrawn from Separate Accounts during period       0       1, 869, 556       13, 584, 687         47. Other changes in surplus in Separate Accounts during period       0       0       1, 869, 556       13, 384, 687         48. Change in surplus in Separate Accounts during period       0       0       0       1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1	33.		52, 100, 110	7,000,000
38. Change in net urnealized capital gains (losses) less capital gains tax of \$ 8, 086	36.		554,770,390	545,580,035
39. Change in net unrealized foreign exchange capital gain (loss)   3,522,993   3,222,286   1, 280,303   3,222,286   1, 380,302   2, 209,286   2, 209,286   1, 380,302   2, 209,286   2,	37.	Net income (Line 35)	32,130,113	7,365,090
40. Change in net deferred income tax.  1. 3, 522, 983 1. 223, 284 1. Change in Incandinitied assets 1. (2, 209, 286) 1. 1, 380, 302 1. 224 2. Change in liability for reinsurance in unauthorized and certified companies 1. 1, 364, 914 1. Change in asset valuation reserve 1. 1, 364, 914 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in asset valuation reserve 1. 1, 369, 556 1. 1, 364, 647 1. Change in surplus in Separate Accounts during period 1. Change in surplus in Separate Accounts during period 1. Change in surplus in Separate Accounts during period 1. Change in surplus in Separate Accounts during period 1. Change in surplus in Separate Accounts during period 1. Change in surplus as a cocounting principles 1. Capital changes: 1. Capital changes: 1. Surplus adjustment: 1. Paid in 1. Paid in 1. Surplus adjustment: 1. Surplus adjustment: 1. Surplus adju	38.	Change in net unrealized capital gains (losses) less capital gains tax of \$	(11,355,822)	9,912,926
1.1				
42. Change in liability for reinsurance in unauthorized and certified companies       13,564,914         43. Change in reserve on account of change in valuation basis, (increase) or decrease       1,869,556       13,954,647         44. Change in asset valuation reserve       1,869,556       13,954,647         45. Change in threasury stock (Page 3, Lines 36,1 and 36.2, Col. 2 minus Col. 1)       1         46. Surplus (contributed to withdrawn from Separate Accounts during period       47. Other changes in surplus in Separate Accounts Statement         47. Other changes in surplus in Separate Accounts Statement       48. Change in surplus notes         49. Cumulative effect of changes in accounting principles       49. Cumulative effect of changes in accounting principles         50. Tapati in       50.2 Transferred from surplus (Stock Dividend)         50.3 Transferred from surplus (Stock Dividend)       50.3 Transferred to capital (Stock Dividend)         51.1 Paid in       51.2 Transferred to capital (Stock Dividend)         51.2 Transferred to capital (Stock Dividend)       (150,680)         51.3 Transferred to capital (Stock Dividend)       (150,680)         52. Dividends to stockholders       (150,680)         53. Aggregate writle-ins for gains and losses in surplus         54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)         53. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 3				
43. Change in reserve on account of change in valuation basis, (increase) or decrease 4. Change in saset valuation reserve 4. Change in subset valuation reserve 4. Change in treasury stock (Page 3, Lines 38.1 and 36.2, Col. 2 minus Col. 1) 4. Surplus (contributed to) withdrawn from Separate Accounts during period 4. Other changes in surplus in Separate Accounts during period 4. Other changes in surplus in Separate Accounts during period 4. Change in surplus soles 4. Change in surplus soles 4. Change in surplus soles 5. Capital changes: 5. 11 Paid in 5. 2 Transferred for surplus (Stock Dividend) 5. 3 Transferred to surplus (Stock Dividend) 5. 3 Transferred to surplus (Stock Dividend) 5. 3 Transferred to capital (Stock Dividend) 5. 3 Transferred for capital 5. 14 Change in surplus as a result of reinsurance 5. Dividends to stockholders 5. Dividends to stockholders 5. Aggregate write-ins for gains and losses in surplus 5. Net change in capital and surplus for the year (Lines 37 through 53) 5. DETAILS OF WRITE-INS 6. 30.30.9 Miscel laneous income 6. 2. 976, 587 6. 2. 498, 843 6. 30.9 Totals (Lines 80.301 thru 08.303 plus 08.398)(Line 8.3 above) 6. 3. Summary of remaining write-ins for Line 8.3 from overflow page 6. 30.9 Miscel laneous income 7. Totals (Lines 08.301 thru 08.303 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Summary of remaining write-ins for Line 58 from overflow page 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 7. Totals (Lines 2701 t				
44. Change in asset valuation reserve 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1). 46. Surplus (contributed to) withdrawn from Separate Accounts during period				
45. Change in treasury stock (Page 3, Lines 36, 1 and 36,2 Col. 2 minus Col. 1). 46. Surplus (contributed to) withdrawn from Separate Accounts during period. 47. Other changes in surplus in Separate Accounts Statement. 48. Change in surplus notes. 49. Cumulative effect of changes in accounting principles. 50. Capital changes: 50.1 Paid in. 50.2 Transferred from surplus (Stock Dividend). 50.3 Transferred to surplus. 51.1 Paid in. 51.2 Transferred to capital (Stock Dividend). 51.3 Transferred from capital. 51.1 Paid in. 51.2 Transferred from capital. 51.2 Transferred from capital. 51.3 Transferred from capital. 51.4 Change in surplus as a result of reinsurance. 51.4 Change in surplus as a result of reinsurance. 51.4 Change in surplus as a result of reinsurance. 51.5 Aggregate write-ins for gains and losses in surplus. 52. Dividends to stockholders. 53. Aggregate write-ins for gains and losses in surplus. 54. Net change in capital and surplus for the year (Lines 37 through 53). 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 57. DETAILS OF WRITE-INS 68. 2, 976, 587 69. 2, 498, 843 69. 303. Wilscell laneous income 69. 2, 976, 587 69. 2, 498, 843 69. 303. Wilscell laneous income 69. 2, 976, 587 69. 2, 498, 843 69. 303. Summary of remaining write-ins for Line 8.3 from overflow page 69. 399. Totals (Lines 08.301 thru 08.303 plus 08.399)(Line 8.3 above) 69. 2, 764 69. 3, 259 69. 304. Summary of remaining write-ins for Line 27 from overflow page 69. 307 708. Summary of remaining write-ins for Line 27 from overflow page 709. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 700. 10, 000, 000 700. 303. Summary of remaining write-ins for Line 53 from overflow page 709. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 700. 2, 764 701. 3, 753, 701 702. Summary of remaining write-ins for Line 53 from overflow page				
46.   Surplus (contributed to) withdrawn from Separate Accounts Statement				
48. Change in surplus notes  49. Cumulative effect of changes in accounting principles  50. Capital changes:  50.1 Paid in  50.2 Transferred from surplus (Stock Dividend)  50.3 Transferred from surplus (Stock Dividend)  50.3 Transferred to surplus  51.1 Paid in  51.2 Transferred from capital  51.3 Transferred from capital  51.4 Change in surplus as a result of reinsurance  51.5 Transferred from capital  51.4 Change in surplus as a result of reinsurance  (150,680) (190,810)  52. Dividends to stockholders  53. Aggregate write-ins for gains and losses in surplus  54. Net change in capital and surplus for the year (Lines 37 through 53)  55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  56. DETAILS OF WRITE-INS  08.301. Fee income  (160,006) 254,176  08.302. Miscel laneous income  (160,006) 254,176  08.303. Surmary of remaining write-ins for Line 8.3 from overflow page  2701. Miscel laneous disbursements  2,764  3,250  2702. Cont ingent reserve  0 10,000,000  2703.  2708. Surmary of remaining write-ins for Line 27 from overflow page  2709. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  2,764  10,003,250  500.  50				
49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.6 Paid in 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.6 Paid in Stransferred from capital 51.6 Capital surplus as a result of reinsurance 51.7 Paid in 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.6 Paid in Stransferred from capital 51.6 Paid in Stransferred from capital 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 57. DETAILS OF WRITE-INS 68.303.1 Fee income 68.303.1 Fee income 69.303.2 Miscel laneous income 69.304. Miscel laneous income 69.305. Summary of remaining write-ins for Line 8.3 from overflow page 69.307.005. Paids (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 77. Diatals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 77. Diatals (Lines 07.01 thru 07.000 plus 27.000 plus 07.000 plu	47.	Other changes in surplus in Separate Accounts Statement		
50. Capital changes:				
50.1 Paid in 50.2 Transferred from surplus (Stock Dividend)       50.2 Transferred to surplus         51. Surplus adjustment:       51.1 Paid in 51.2 Transferred to capital (Stock Dividend)         51.1 Paid in 51.2 Transferred to capital (Stock Dividend)       (150,680) (190,810)         51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance (150,680) (41,700,000) (40,000,000)       (41,700,000) (40,000,000)         52. Dividends to stockholders (17,893,125) (17,893,		9 9! !		
50.2 Transferred from surplus (Stock Dividend)   50.3 Transferred to surplus   50.3 Transferred to surplus   50.3 Transferred to surplus   50.5 Transferred to surplus   50.5 Transferred to capital (Stock Dividend)   51.2 Transferred to capital (Stock Dividend)   51.2 Transferred from capital   51.4 Change in surplus as a result of reinsurance   (150,680)   (190,810)   (190,	50.	•		
50.3 Transferred to surplus 51.1 Surplus adjustment: 51.1 Paid in 51.2 Transferred from capital 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.6 Universed to the change in capital and surplus for the year (Lines 37 through 53) 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 556. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 557. DETAILS OF WRITE-INS 68.301. Fee income 68.302. Miscel laneous income 68.303. Summary of remaining write-ins for Line 8.3 from overflow page 68.309. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) 570. Summary of remaining write-ins for Line 27 from overflow page 770. Cont ingent reserve 770. Cont ingent reserve 770. Summary of remaining write-ins for Line 27 from overflow page 770. Summary of remaining write-ins for Line 27 from overflow page 770. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page 770. Summary of remaining write-ins for Line 53 from overflow page				
51.       Surplus adjustment:       51.1 Paid in         51.2       Transferred to capital (Stock Dividend)       (150,680)       (190,810)         51.2       Transferred from capital       (150,680)       (190,810)         52.       Dividends to stockholders       (41,700,000)       (40,000,000)         53.       Aggregate write-ins for gains and losses in surplus       (17,893,125)       9,190,356         54.       Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55.       Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS       2,976,587       2,498,843         08.301.       Fee income       2,976,587       2,498,843         08.302.       (180,006)       254,176         08.393.       Summary of remaining write-ins for Line 8.3 from overflow page       2,816,581       2,753,019         2701.       Miscel laneous disbursements       2,764       3,250         2702.       Cont lingent reserve       0       10,000,000         2703.       Cont lingent reserve       0       10,000,000         2798.       Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250		, ,		
51.1 Paid in       51.2 Transferred to capital (Stock Dividend)         51.2 Transferred from capital       (150,680)       (190,810)         51.3 Transferred from capital       (150,680)       (190,810)         52. Dividends to stockholders       (41,700,000)       (40,000,000)         53. Aggregate write-ins for gains and losses in surplus       (17,893,125)       9,190,356         54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       254,176         08.303.       (180,006)       254,176         08.304. Sicel laneous disbursements       2,764,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703. Summary of remaining write-ins for Line 27 from overflow page       2         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301. 5303. Summary of remaining write-ins for Line 53 from overflow page       2	51.	·		
51.3 Transferred from capital       51.4 Change in surplus as a result of reinsurance       (150,680)       (190,810)         52. Dividends to stockholders       (41,700,000)       (40,000,000)         53. Aggregate write-ins for gains and losses in surplus       (17,893,125)       9,190,356         54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel I aneous income       (160,006)       254,176         08.303. Wiscel I aneous income       (160,006)       254,176         08.309. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       2,816,581       2,753,019         2701. Miscel I aneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703. 2703.       Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301. 5303.       Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250		·		
51.4 Change in surplus as a result of reinsurance       (150,680)       (190,810)         52. Dividends to stockholders       (41,700,000)       (40,000,000)         53. Aggregate write-ins for gains and losses in surplus       (17,893,125)       9,190,356         54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       254,176         08.303.       303       303         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         2301.       5302.       2,764       10,003,250         5303.       5308. Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250		51.2 Transferred to capital (Stock Dividend)		
52. Dividends to stockholders       .(41,700,000)       .(40,000,000)         53. Aggregate write-ins for gains and losses in surplus       .(17,893,125)       9,190,356         54. Net change in capital and surplus for the year (Lines 37 through 53)       .55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       .536,877,265       .554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       .254,176         08.303. Uniscel laneous income				
53. Aggregate write-ins for gains and losses in surplus       (17,893,125)       9,190,356         54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       254,176         08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,2764       3,250         2702. Cont ingent reserve       0       10,000,000         2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         5301.       5302.       5303.       2,764       10,003,250         5303.       5303.       5303.       5303.       5303.       5304.         5398. Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250		51.4 Change in surplus as a result of reinsurance	(150,680).	(190,810)
54. Net change in capital and surplus for the year (Lines 37 through 53)       (17,893,125)       9,190,356         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       254,176         08.303.       Summary of remaining write-ins for Line 8.3 from overflow page       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703.       Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         2798. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         5301.       5302.       5303.       2,764       10,003,250         5303.       Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250			(41,700,000)	(40,000,000)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       536,877,265       554,770,390         DETAILS OF WRITE-INS         08.301. Fee income       2,976,587       2,498,843         08.302. Miscel Janeous income       (160,006)       254,176         08.398. Summary of remaining write-ins for Line 8.3 from overflow page			(17 803 125)	0 100 356
DETAILS OF WRITE-INS				
08.301. Fee income       2,976,587       2,498,843         08.302. Miscel laneous income       (160,006)       254,176         08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2798. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         5301.       5302.       2,764       10,003,250         5303.       Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250         5303.       Summary of remaining write-ins for Line 53 from overflow page       2,764       10,003,250	33.		300,077,203	334,770,000
08.302. Miscel laneous income       (160,006)       .254,176         08.303	08.301.		2.976.587	2.498.843
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2793. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301.       5302.       5303.       5303.       5304.       5305.       5306.       5307.       5308.       5308.       5309.				
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       2,816,581       2,753,019         2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703.           2798. Summary of remaining write-ins for Line 27 from overflow page       2,764       10,003,250         5301.           5302.           5303.           5398. Summary of remaining write-ins for Line 53 from overflow page	08.303.			
2701. Miscel laneous disbursements       2,764       3,250         2702. Cont ingent reserve       0       10,000,000         2703				
2702. Cont ingent reserve <t< td=""><td>08.399.</td><td>Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)</td><td></td><td></td></t<>	08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)		
2703.       Summary of remaining write-ins for Line 27 from overflow page       2798.       Summary of remaining write-ins for Line 27 from overflow page       2799.       Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301.       5302.       5303.       5303.       5303.       5303.       5304.       5305.       5306.       530				
2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301.       5302.         5303.       Summary of remaining write-ins for Line 53 from overflow page       5308.				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       2,764       10,003,250         5301.				
5301. 5302. 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page.				
5302. 5303. 5398. Summary of remaining write-ins for Line 53 from overflow page			,	, -, -
5303				
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)				
	5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

### **CASH FLOW**

		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	583,075,711	452,805,974
2.	Net investment income	224,182,997	237,735,770
3.	Miscellaneous income	71,832,098	66,481,293
4.	Total (Lines 1 through 3)	879,090,806	757,023,037
5.	Benefit and loss related payments	648,078,719	504,584,818
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(49,459,116)	(38, 198, 545)
7.	Commissions, expenses paid and aggregate write-ins for deductions	58,044,055	53, 154, 699
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$(11,642) tax on capital gains (losses)	8,696,449	7,389,052
10.	Total (Lines 5 through 9)	665,360,107	526,930,023
11.	Net cash from operations (Line 4 minus Line 10)	213,730,699	230,093,014
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	297,035,261	268,293,776
	12.2 Stocks	4,086,791	
	12.3 Mortgage loans	37,957,581	22,364,875
	12.4 Real estate		
	12.5 Other invested assets	957,709	987,686
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	4,883,628	19,016,613
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	344,920,970	310,662,951
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	490 , 787 , 107	381,424,247
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		150,749
	13.6 Miscellaneous applications		81,481,319
	13.7 Total investments acquired (Lines 13.1 to 13.6)		463,056,314
14.	Net increase (decrease) in contract loans and premium notes		(133,522
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		(152,259,842
16.	Cash from Financing and Miscellaneous Sources  Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		40,000,000
			(1,968,620
17.	16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	, i	(30,037,190
17.	Net cash from financing and miscenarieous sources (Lines 10.1 to 10.4 minus Line 10.5 plus Line 10.0)	(33,970,014)	(30,007,130
40	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	(60 502 172)	47 705 002
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(60,502,173)	47,795,982
19.	Cash, cash equivalents and short-term investments:	104 507 500	06 774 500
	19.1 Beginning of year		86,771,598
	19.2 End of year (Line 18 plus Line 19.1)	74,065,408	134,567,580
	supplemental disclosures of cash flow information for non-cash transactions:  11. Bonds disposed and acquired		80,985,481
0.000	12. Bond interest in-kind received	45,593	3,778
0.000	3.Dividends paid in bonds	20,006,200	0

### **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	Aı	VAL I SIS OF	OPERATION	3	OF BUSINE	55 - SUIVIIVIA	6	7	0	9
		ı	2	3	4	5	0	1	Other Lines of	YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	583,008,830	13,435,673		422,835,729	146,737,428				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	224,056,636	3,729,212	14,852	215,063,574	5,248,997				
4.	Amortization of Interest Maintenance Reserve (IMR)	730,218	12, 153	48	700,909	17 , 107				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	(80, 166)	(230,846)	97,952			52,728	XXX		
7.	Reserve adjustments on reinsurance ceded	(144,222)	(144,222)					XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	65,871,856	4,000,582		61,871,274			XXX		
	8.2 Charges and fees for deposit-type contracts	3,387,578			3,387,578		XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	2.816.581	53,612		2,762,969					
9.	Totals (Lines 1 to 8.3)	879,647,312	20,856,165	112,852	706.622.034	152.003.533	52.728			
10.	Death benefits	5.287.863	5,260,863	27.000	,,	,,	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	156,315,646	XXX	XXX	149,315,890	6,999,755	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	672	672		170,010,000			XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits	012						XXX		
15.	Surrender benefits and withdrawals for life contracts	488.214.661	71,900,557		416,314,104		XXX	XXX		
		400,214,001	11,900,557		4 10, 3 14, 104					
16.	Group conversions		22,058	339	33,794,327			XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	33,810,724	22,008		33,794,327			XXX		
18.	Payments on supplementary contracts with life contingencies	407.000.000	4 700 077	(0.055)	(47, 407, 005)	440,000,000	XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	127,602,392	1,729,277	(9,855)	(17,497,285)	143,380,255		XXX		
20.	Totals (Lines 10 to 19)	811,237,958	78,913,427	17,484	581,927,037	150,380,010		XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	36,396,708	1,556,457		34,828,060	12,190				xxx
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	19,730,872	902, 123		18,748,657	80,092				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,771,492	673,090		1,095,391	3,011				
25.	Increase in loading on deferred and uncollected premiums	13,331	13,331					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(55,410,763)	(66,090,843)		10,680,080			XXX		
27.	Aggregate write-ins for deductions	2,764			2,764					
28.	Totals (Lines 20 to 27)	813,742,360	15,967,584	17,484	647,281,989	150,475,303				
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	65,904,951	4,888,580	95,368	59,340,045	1,528,230	52,728			
30.	Dividends to policyholders and refunds to members	, ,	, ,		, ,		,	XXX		
31.	· · · · · · · · · · · · · · · · · · ·	65,904,951	4,888,580	95,368	59,340,045	1,528,230	52,728			
32.	Federal income taxes incurred (excluding tax on capital gains)	6,223,117	1,203,153	11,550	4,913,517	101,219	(6,321)			
33	Net gain from operations after dividends to policyholders, refunds to members and	3,220,111	1,200,100	11,000	1,010,011	101,210	(0,021)			<u> </u>
00.	federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	59,681,834	3,685,427	83,818	54,426,528	1,427,011	59.049			
3/1	Policies/certificates in force end of year	43.834	3.081	120	38.631	2.002	00,070	XXX		
54.	DETAILS OF WRITE-INS	70,007	0,001	120	00,001	2,002		^^^		
00 204	Fee Income	2,976,587	39,334		2,937,253					
	Miscellaneous income	(160,006)	14.278		(174,284)					
		(100,000)	14,2/0		(1/4,204)					
08.303							<del> </del>			<del> </del>
08.398		0.046.504	E0 040		0.700.000					
	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,816,581	53,612		2,762,969					
2701.	Miscellaneous disbursements	2,764			2,764					
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2,764			2,764					

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

	ANA	AL I OIO OI	2	3	NES OF BU	JOINTEOU -	6	7 LII L III		9	10	14	10
		1	2	3	4	5	6	/ Universal Life	8	9	10	11	12
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	13,435,673	madotnar Eno	866,592	349,438	4,226,732	1,037,618	4,241,310	Variable Elle	2,713,983	(9)	2.110	ruon only
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	3,729,212		460,569	249,368	1,426,470	8,097	616,908		815,573		152,226	
3. 4	Amortization of Interest Maintenance Reserve (IMR)	12,153		(105)	(53)	59	(1)	138		464		11.650	
4. 5.	Separate Accounts net gain from operations excluding unrealized gains or	12, 100		( 103)	(30)		(1)	100		404		11,000	
5.	losses												
6.	Commissions and expense allowances on reinsurance ceded	(230,846)	• • • • • • • • • • • • • • • • • • • •		19.174					(250,019)			
7.	Reserve adjustments on reinsurance ceded	(144,222)								(144,222)			
8.	Miscellaneous Income:	(177,222)								( 177,222)			
0.	8.1 Income from fees associated with investment management,												
	administration and contract guarantees from Separate Accounts	4.000.582								4,000,582			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	53.612			14 . 128			100		39.384			
_		20.856.165		1.327.056	632,055	E 0E0 000	1 045 714	4.858.456		7.175.746		163.876	
9.	Totals (Lines 1 to 8.3)	, . , .		847,825		5,653,262	1,045,714					103,8/6	
10.	Death benefits	5,260,863		847,825	101,581	405,788	54,887	2,047,584		1,803,198			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	672								672			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	71,900,557		532,801				371,595		67,398,259			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	22,058		11,884	352	201	65	1,384		8, 172			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	1,729,277		(149,404)	213,787	1,347,027	55,495	127, 196		135, 176			
20.	Totals (Lines 10 to 19)	78,913,427		1,243,106	315,721	5,350,917	110,447	2,547,760		69,345,477			
21.	Commissions on premiums, annuity considerations and deposit-type			, ,	,	, ,	· ·	, ,		, ,			
	contract funds (direct business only)	1,556,457		76,397	791	106, 134	874 , 173	189,245		309,717			XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	902, 123		10,251	25,030	97,684	228,580			403 , 171			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	673,090		23, 127	14,070	108,861	26, 145	139,241		119,855		241,791	
25.	Increase in loading on deferred and uncollected premiums	13,331		,	13,331							,	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(66,090,843)								(66,090,843)			
27.	Aggregate write-ins for deductions									. , , ,			
28.	Totals (Lines 20 to 27)	15,967,584		1.352.882	368,943	5.663.595	1,239,344	2.974.774		4,087,377		280.670	
29.	Net gain from operations before dividends to policyholders, refunds to	10,001,001		1,002,002	000,010	0,000,000	1,200,011	2,0,		1,001,011		200,0.0	
20.	members and federal income taxes (Line 9 minus Line 28)	4.888.580		(25,825)		(10,334)	(193.631)	1.883.682		3.088.369		(116,794)	
30.	Dividends to policyholders and refunds to members							,,					
31.	Net gain from operations after dividends to policyholders, refunds to												
51.	members and before federal income taxes (Line 29 minus Line 30)	4,888,580		(25,825)	263, 112	(10,334)	(193,631)	1,883,682		3,088,369		(116,794)	
32.	Federal income taxes incurred (excluding tax on capital gains)	1,203,153		(406,714)	(111,813)	(477,390)	(123,985)	789.891		1,581,204		(48,041)	
33.	Net gain from operations after dividends to policyholders, refunds to	1,200,100		(100,714)	(111,010)	(111,000)	(120,000)	100,001		1,001,204		(10,041)	
55.	members and federal income taxes and before realized capital gains or												
	(losses) (Line 31 minus Line 32)	3,685,427		380,889	374,925	467,056	(69,646)	1,093,792		1,507,165		(68,753)	
34.	Policies/certificates in force end of year	3,081		31	562	425	185	691		1,187			
	DETAILS OF WRITE-INS	2,201		0.		.20	.50	-31		.,.21			
08 301	Fee income	39.334								39,334			
	Miscellaneous income	14,278			14, 128			100		50			
08.302.		17,270			17, 120			100					
	Summary of remaining write-ins for Line 8.3 from overflow page									†		<b>†</b>	
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	53.612			14 . 128			100		39.384			
	rotais (Lines 00.501 tillu 00.505 pius 08.598) (Line 8.5 above)	JJ, 012			14, 120			100		აუ, ამ4			
2701.										***************************************		•	
2702.										<b>†</b>			
2703.				<del> </del>						<b>†</b>		<b>†</b>	
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)												

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1 ..........

<sup>(</sup>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.

<sup>(</sup>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)

		· • · = · · · · ·	JIIO DI LIIIL	<del></del>	1200 01100					
		1	2	3	4	5	6	7	8	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	Risk Only
1	Premiums for life contracts (b)	TOTAL	WHOIE LITE	reiiii Liie	Universal Life	Variable Life	Lile	(u)	(a)	Nisk Offiy
1.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2. 3.	Net investment income	14,852	14.852							
	Amortization of Interest Maintenance Reserve (IMR)	14,052	14,002 .							
	Separate Accounts net gain from operations excluding unrealized gains or losses	40	40							
5.		07.050							07.050	
6.	Commissions and expense allowances on reinsurance ceded	97,952							97,952	
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract									
	guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
	Totals (Lines 1 to 8.3)	112,852	14,900						97,952	
10.	Death benefits	27,000	27,000							
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	339	339							
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(9,855)	(9,855)							
20.	Totals (Lines 10 to 19)	17.484	17.484							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct	, , , , , , , , , , , , , , , , ,								
	business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses									
24.	Insurance taxes, licenses and fees, excluding federal income taxes									
25.	Increase in loading on deferred and uncollected premiums			•••••						
26.	Net transfers to or (from) Separate Accounts net of reinsurance.			••••••						
27.	Aggregate write-ins for deductions				***************************************					
28.	Totals (Lines 20 to 27)	17.484	17.484				1			
	Net gain from operations before dividends to policyholders, refunds to members and federal	17,484	17,484							
29.	income taxes (Line 9 minus Line 28)	95,368	(2,584)						97,952	
30.	Dividends to policyholders and refunds to members		(2,004)							
	Net gain from operations after dividends to policyholders, refunds to members and before				1					
31.	federal income taxes (Line 29 minus Line 30)	95,368	(2,584)						97,952	
32.	Federal income taxes incurred (excluding tax on capital gains)	11.550	(1.929)						13.479	
	Net gain from operations after dividends to policyholders, refunds to members and federal	,500	(1,520)						.5, .76	
00.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	83,818	(654)						84,473	
34.	Policies/certificates in force end of year	120	120						,	
	DETAILS OF WRITE-INS	,	.20							
08.301.										
08.302.										
08.303.										
	Summary of remaining write-ins for Line 8.3 from overflow page									
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.					-		-			
					-					
2703.	0 1 1 1 0 1 0 1				-					
	Summary of remaining write-ins for Line 27 from overflow page									
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									
(a) Include	se the following amounts for EEGLI/SGLI: Line 1	1.5	10	1: 00		1: 04				

<sup>(</sup>a) Includes the following amounts for FEGLI/SGLI: Line 1 ....., Line 10 ...., Line 16 ...., Line 23 ...., Line 24 ..... (b) Include premium amounts for preneed plans included in Line 1 .........

<sup>(</sup>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)

	ANALIGIO OF OF ENATIONO BY LIFE	1			erred		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
1.	Premiums for individual annuity contracts	422.835.729		indexed / initiaties	325,355,783	Without Guarantees	47.924.486	Other Attributes
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	215.063.574	52,989,278		4,408,800		157,665,497	
4	Amortization of Interest Maintenance Reserve (IMR)	700.909	157,229		959		542.722	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		107,220					
6	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Nescellaneous Income:  Miscellaneous Income:							
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	61.871.274			61.871.274			
	8.2 Charges and fees for deposit-type contracts	3,387,578					3,387,578	
	8.3 Aggregate write-ins for miscellaneous income	2,762,969			2,877,124		(114, 155)	
9.	Totals (Lines 1 to 8.3)	706.622.034	102,701,966		394.513.940		209,406,128	
l l	Death benefits	100,022,034	102,701,900		394,313,940		209,400,128	
10.								
11.	Matured endowments (excluding guaranteed annual pure endowments)	149.315.890	593.492		8.449		148.713.950	
	Annuity benefits	149,315,890			8,449		148,713,950	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits	440 044 404	405 000 000		040 000 004			
15.	Surrender benefits and withdrawals for life contracts	416,314,104	105,390,883		310,923,221			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	33,794,327	2,797				33,791,530	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(17,497,285)	( ), ,		(3,949,485)		4,688,011	
20.	Totals (Lines 10 to 19)	581,927,037	87,751,361		306,982,185		187, 193, 492	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	34,828,060	762,290		29,527,577		4,538,193	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	18 , 748 , 657	2,318,216		8,696,205		7,734,235	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,095,391	243,438		469,728			
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	10,680,080			10,767,334		(87,254)	
27.	Aggregate write-ins for deductions	2,764					2,764	
28.	Totals (Lines 20 to 27)	647,281,989	91,075,306		356,443,030		199,763,654	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	59,340,045	11,626,661		38,070,910		9,642,474	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	59,340,045	11,626,661		38,070,910		9,642,474	
32.	Federal income taxes incurred (excluding tax on capital gains)	4,913,517	2,515,023		196,354		2,202,140	
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)	54,426,528	9,111,638		37,874,556		7,440,334	
34.	Policies/certificates in force end of year	38,631	10,170		20,149		8,312	
	DETAILS OF WRITE-INS							
08.301.	Fee Income	2,937,253			2,937,253			
	Miscellaneous income	(174,284)			(60, 129)		(114, 155)	
08.303.								
	Summary of remaining write-ins for Line 8.3 from overflow page							
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,762,969			2,877,124		(114, 155)	
	instal claneous disbursements	2.764			2,5.7,121		2.764	
2701.	miscerialieuus uisuuiselleiits	2,104					2,104	
2702.			•			<u> </u>		
	Summary of remaining write-ins for Line 27 from overflow page					†		
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	2.764					2,764	
2199.	Totals (Lines 2701 tird 2703 pius 2798) (Line 27 above)	2,104	<u> </u>		1	1	2,104	

(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 (a)

ANALIGIO OF OF ENATIONS BY	1		6	7			
	ı	2	3	erred 4	5	Life Contingent	1
		2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Premiums for group annuity contracts	146,737,428	1 IXCU / WIII UILICS	ilidexed / illidities	with Guarantees	Without Guarantees	146,737,428	0 1101 7 1111 11100
Considerations for supplementary contracts with life contingencies.	170,707,720	XXX	XXX	XXX	XXX	170,707,720	XXX
· · · · · · · · · · · · · · · · · · ·	5,248,997					5,248,997	
Net investment income     Amortization of Interest Maintenance Reserve (IMR)							
	17 , 107					17 , 107	
·							
7. Reserve adjustments on reinsurance ceded							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income							
	152.003.533					152.003.533	
	152,003,533		+			102,003,033	
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)	0.000.755					0.000.755	
12. Annuity benefits	6,999,755					6,999,755	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
Increase in aggregate reserves for life and accident and health contracts	143,380,255					143,380,255	
20. Totals (Lines 10 to 19)	150,380,010					150,380,010	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,190					12, 190	
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	80,092					80,092	
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,011					3,011	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	150,475,303					150,475,303	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,528,230					1,528,230	
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,528,230					1,528,230	
32. Federal income taxes incurred (excluding tax on capital gains)	101,219		<u> </u>			101,219	
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)	1,427,011					1,427,011	
34. Policies/certificates in force end of year	2,002					2,002	
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)			<u> </u>				
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							
(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of receive and loans liability are appreciated with material blocks.	also of business and us	high actions are offered				l	

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

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

	<u>.</u>	1		ehensive	4	5	6	7 T	8	9	10	11	12	13
			2	3	Ī			Federal						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts													
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income													
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	52,728										52,728		
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
	Totals (Lines 1 to 8.3)	52,728										52,728		
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts													
14.	Coupons, guaranteed annual pure endowments and similar benefits				XXX								XXX	XXX
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	xxx	XXX	xxx	XXX	xxx	XXX	XXX	XXX	XXX
16. 17.	Group conversions													
17.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts													
20.	Totals (Lines 10 to 19)													
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)													
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	52,728										52,728		
30.	Dividends to policyholders and refunds to members			ļ						ļ				ļ
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	52,728						.				52,728		
32.	Federal income taxes incurred (excluding tax on capital gains)	(6,321)										(6,321)		
33.	Net gain from operations after dividends to policyholders, refunds to													
	members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	59,049										59.049		
34	Policies/certificates in force end of year	55,045		<u> </u>								00,040		
34.	DETAILS OF WRITE-INS													
08.301.	DETAILS OF WRITE-INS													
08.301.														
08.303.							[							
	Summary of remaining write-ins for Line 8.3 from overflow page													
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)			<u> </u>							<u> </u>			
2701.														
2702.														
2703.		ļ								ļ				ļ
2798.	Summary of remaining write-ins for Line 27 from overflow page	<b></b>												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)										I .			

<sup>(</sup>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 - INDIVIDUAL LIFE INSURANCE (a)

1 2 3 4 5 6 7 8 9 10 11 12													
	1	2	3	4	5	6	7	8	9	10	11		
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fratermal)	Other Individual	YRT Mortality Risk Only	
Involving Life or Disability Contingencies (Reserves)										(**************************************			
(Net of Reinsurance Ceded)													
Reserve December 31 of prior year	73.076.261		6.821.469	3,549,755	44.257.056	93,561	9,145,847		9.208.573				
Tabular net premiums or considerations	17,267,520		934.510	726,400	4,399,137	1,056,445	5,626,347		4,524,681				
Present value of disability claims incurred	, ,-		, ,	,	, , .	, , ,	, , ,		, , ,				
Tabular interest	3,819,717		239.745	129,209	2,785,689	7.819			328.740				
Tabular less actual reserve released	, ,			,		,	,, ,		,				
Increase in reserve on account of change in valuation basis													
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								xxx			
7. Other increases (net)	(51,601,576)		67,626	7,254	176,943	(81,307)	182,770		(51,954,862)				
8. Totals (Lines 1 to 7)	42,561,922		8,063,350	4,412,618	51,618,825	1,076,518	15,283,479		(37,892,868)				
9. Tabular cost	17,219,978		527,004	513,691	2,260,814	925,217	5,567,623		7,425,629				
10. Reserves released by death	1,283,263		331,867	29,745	133,694	1,832	2,672		783,453				
11. Reserves released by other terminations (net)	19,343,897		532,414	105,640	3,620,234	413	440 , 141		14,645,055				
12. Annuity, supplementary contract and disability payments involving life contingencies	672								672				
13. Net transfers to or (from) Separate Accounts	(70,091,426)								(70,091,426)				
14. Total Deductions (Lines 9 to 13)	(32,243,616)		1,391,285	649,076	6,014,742	927,462	6,010,436		(47,236,617)				
15. Reserve December 31 of current year	74,805,538		6,672,065	3,763,542	45,604,083	149,056	9,273,043		9,343,749				
Cash Surrender Value and Policy Loans													
16. CSV Ending balance December 31, current year	58, 159, 481		6,410,673		39,367,308	5,039	7,074,692		5,301,769				
17. Amount Available for Policy Loans Based upon Line 16 CSV	55,674,823		5,494,700		38,244,636	3,096	6,630,622		5,301,769				

<sup>(</sup>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)

		(	N/A Fratern	ai)					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	295,716	295,716							
Tabular net premiums or considerations									
Present value of disability claims incurred									
Tabular interest	12,916	12,916							
Tabular less actual reserve released									
Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)		308,632							
9. Tabular cost	6,405	6,405							
10. Reserves released by death		16,366							
11. Reserves released by other terminations (net)									
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	22,771	22,771							
15. Reserve December 31 of current year	285,861	285,861							
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year		285,861							
17. Amount Available for Policy Loans Based upon Line 16 CSV									

<sup>(</sup>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)

ANALIGIO OF INCREASE IN RESERVI				<del></del>			
	1		Defe	erred	<u> </u>	6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	3,495,776,233	1,325,126,271		43,699,222		2,126,950,740	
Tabular net premiums or considerations	420,905,664	49,555,460		325,355,783		45,994,421	
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	133,570,871	33,611,128		1, 156, 425		98,803,319	
Tabular less actual reserve released	6, 164, 384	5, 106, 960		(8, 175, 402)		9,232,827	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	4,056,417,152	1,413,399,818		362,036,028		2,280,981,306	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	417,301,744	105,695,533		311,606,211			
12. Annuity, supplementary contract and disability payments involving life contingencies	149,264,838	813,825				148,451,013	
13. Net transfers to or (from) Separate Accounts	10,680,080			10,680,080			
14. Total Deductions (Lines 9 to 13)	577,246,663	106,509,358		322,286,291		148,451,013	
15. Reserve December 31 of current year	3,479,170,488	1,306,890,460		39,749,736		2,132,530,293	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,312,460,597	1,272,710,860		39,749,737			
17. Amount Available for Policy Loans Based upon Line 16 CSV	8,760,984			8,760,984			

<sup>(</sup>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.

### 7.

## ANNUAL STATEMENT FOR THE YEAR 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY

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

		(IN/A I TaleIIIa	11 <i>)</i>					
		1		Def	erred		6	7
			2	3	4	5	Life Contingent	
					Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
1	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year						33,384,378	
2.	Tabular net premiums or considerations	146,528,989					146,528,989	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,321,154					2,321,154	
5.	Tabular less actual reserve released	1,529,867					1,529,867	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)						183,764,389	
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	6,999,755					6,999,755	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	6,999,755					6,999,755	
15.	Reserve December 31 of current year	176,764,634					176,764,634	
	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							

<sup>(</sup>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	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a)207, 113	208,916
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)206,371,656	206,964,088
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)118,300	118,300
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	215,328	215,327
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)19,365,811	19,235,479
4.	Real estate	(d)	
5	Contract loans	248,551	256,241
6	Cash, cash equivalents and short-term investments	(e)38,524	
7	Derivative instruments	(f)(3,577,199)	(3,323,674)
8.	Other invested assets	6, 186, 168	4,620,265
9.	Aggregate write-ins for investment income	53,483	53,483
10.	Total gross investment income	229,227,736	
11.	Investment expenses		(g)4,328,762
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		4,328,762
17.	Net investment income (Line 10 minus Line 16)		224,056,636
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	53,483	53,483
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	53,483	53,483
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes \$	2,050,577	accrual of discount less \$	1,418,296	amortization of premium and less \$	765,972	paid for accrued interest on purchases.	
(b) Includes \$		accrual of discount less \$		amortization of premium and less \$		paid for accrued dividends on purchases.	
(c) Includes \$	198,699	accrual of discount less \$		amortization of premium and less \$		paid for accrued interest on purchases.	
(d) Includes \$		for company's occupancy of	of its own building	s; and excludes \$	interest on encur	mbrances.	
(e) Includes \$		accrual of discount less \$		amortization of premium and less \$		paid for accrued interest on purchases.	
(f) Includes \$		accrual of discount less \$		amortization of premium.			
	and Separate Acco		3	investment taxes, licenses and fe	ees, excluding fede	eral income taxes, attributable to	
(h) Includes \$		interest on surplus notes ar	nd \$	interest on capital notes.			
(i) Includes \$		depreciation on real estate	and \$	depreciation on other inves	ted assets		

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
			_	-		
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	2,036,449	(5,094,439)	(3,057,990)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	32,558		32,558	(32,558)	
2.21	Common stocks of affiliates					
3.	Mortgage loans					65,360
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				81,985	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(22,220,115)	(5,232,480)	(27,452,594)	(11,347,736)	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

							Insu	rance					
		1	2	Ordi	nary	5		oup	Accident and Health			11	12
		Total	Industrial Life	3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benef Societies Only)
	FIRST YEAR (other than single)	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only
1.	` ,												
	Deferred and accrued												
	Deferred , accrued and uncollected:												
٥.	3.1 Direct												
	3.2 Reinsurance assumed												
	3.3 Reinsurance ceded												
	3.4 Net (Line 1 + Line 2)												
4	Advance												
	Line 3.4 - Line 4												
о.	Collected during year: 6.1 Direct	345,811,862		907,559	344,904,302								
		343,811,802		907, 309	344,904,302								
	6.2 Reinsurance assumed	4 000		4 000									
	6.3 Reinsurance ceded	1,638 1,638		1,638 905,921	344,904,302			····					-
-													
7.	Line 5 + Line 6.4	345,810,224		905,921	344,904,302			<b> </b>					
	Prior year (uncollected + deferred and accrued - advance)												
9.	First year premiums and considerations:	045 044 000		007 550	044 004 000								
	9.1 Direct	345,811,862		907,559	344,904,302								
	9.2 Reinsurance assumed												
	9.3 Reinsurance ceded	1,638		1,638									
	9.4 Net (Line 7 - Line 8)	345,810,224		905,921	344,904,302								
	SINGLE												
10.	Single premiums and considerations:												
	10.1 Direct	47,931,688			47,931,688								
	10.2 Reinsurance assumed												
	10.3 Reinsurance ceded												
	10.4 Net	47,931,688			47,931,688								
	RENEWAL												
	Uncollected	(51,904).		(51,904)									
	Deferred and accrued	112,170		112, 170									
13.	Deferred, accrued and uncollected:												
	13.1 Direct	154,944		154,944									
	13.2 Reinsurance assumed												
	13.3 Reinsurance ceded	94,678		94,678									
	13.4 Net (Line 11 + Line 12)	60,266		60,266									
	Advance	6, 186		6, 186									
	Line 13.4 - Line 14	54,080		54,080									
16.	Collected during year:												
	16.1 Direct	192,938,859		16,201,692	29,999,739			146,737,428					
	16.2 Reinsurance assumed	40,844		40,844									
	16.3 Reinsurance ceded	3,645,904		3,645,904									
	16.4 Net	189,333,800		12,596,633	29,999,739			146,737,428					.
17.	Line 15 + Line 16.4	189,387,880		12,650,713	29,999,739			146,737,428					
18.		120,961		120,961									
19.	Renewal premiums and considerations:												
	19.1 Direct	192,951,317		16,214,149	29,999,739			146,737,428					
	19.2 Reinsurance assumed	40,844		40,844				ļ					
	19.3 Reinsurance ceded	3,725,242		3,725,242									
	19.4 Net (Line 17 - Line 18)	189,266,919		12,529,751	29,999,739			146,737,428					
	TOTAL												
20.	Total premiums and annuity considerations:												
	20.1 Direct	586,694,866		17, 121, 709	422,835,729			146,737,428					
	20.2 Reinsurance assumed	40,844		40,844									
	20.3 Reinsurance ceded	3,726,880		3,726,880									
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	583,008,830		13,435,673	422,835,729			146,737,428					

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

							Insu	rance					
		1	2	Ordi	nary	5		oup		Accident and Health		11	12
		T-1-1	1.1.1.12.1196	3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefi
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums												
22.	All other												
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded												
	23.2 Reinsurance assumed												
	23.3 Net ceded less assumed												
24.	Single:												
	24.1 Reinsurance ceded												
	24.2 Reinsurance assumed												
	24.3 Net ceded less assumed												
25.	Renewal:												
	25.1 Reinsurance ceded	(80, 166)		(230,846)			97,952		52,728				
	25.2 Reinsurance assumed												
	25.3 Net ceded less assumed	(80, 166)		(230,846)			97,952		52,728				
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	(80, 166)		(230,846)			97,952		52,728				
	26.2 Reinsurance assumed (Page 6, Line 22)												
	26.3 Net ceded less assumed	(80, 166)		(230,846)			97,952		52,728				
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	17,249,086		870,867	16,378,220								
28.	Single	1,825,562			1,825,562								
29.		14,704,306		685,591	14,006,525			12,190					
30.	Deposit-type contract funds	. 2,617,754			2,617,754								
31.	Totals (to agree with Page 6, Line 21)	36,396,708		1.556.457	34.828.060			12.190					

### **EXHIBIT 2 - GENERAL EXPENSES**

			Insurar	ice		5	6	7
		1	Accident and 2	3	4 All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.		665,309				174,210		
2.		13,258,602				3, 162, 783		16,421,38
	Contributions for benefit plans for employees					167,686		
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans	276						27
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare					10,126		32,66
	Other agent welfare					18		6.77
		(23, 113)				102.236		79, 12
	Medical examination fees							
	Inspection report fees					2.361		3.90
	Fees of public accountants and consulting					68. 181		850.71
4.5	Expense of investigation and settlement of policy							
E 4	claims	3,238				0 100		3,23
	Traveling expenses					9, 190		182,28
	Advertising					28		570,74
	Postage, express, telegraph and telephone					11,287		
		260,462				16,111		
	Cost or depreciation of furniture and equipment					22,577		55,89
	Rental of equipment	13,404						13,40
5.7	Cost or depreciation of EDP equipment and							
	software	730,945				153,023		
6.1	Books and periodicals					3,966		
6.2	Bureau and association fees	105,243				3,673		108,91
6.3	Insurance, except on real estate	25,296				4,310		29,60
6.4	Miscellaneous losses	(101)						(10
6.5	Collection and bank service charges	80.407				(169)		
	Sundry general expenses							
	Group service and administration fees							,
	Reimbursements by uninsured plans							9.50
	Agency expense allowance							
	Agents' balances charged off (less \$							
	Official publication (Fraternal Benefit Societies	252,363				, ,		253,56
8.2	Only)  Expense of supreme lodge meetings (Fraternal	XXX	xxx	XXX	xxx	XXX		·
0.2	Benefit Societies Only)	XXX	xxx	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					415,965		415,96
9.3	Aggregate write-ins for expenses	1,398,022						1,398,02
10.	General expenses incurred	19.730.872				4.328.762	(b)	
11.	General expenses unpaid Dec. 31, prior year						(2)	
12.		182,407						182.40
	Amounts receivable relating to uninsured plans, prior year							102,10
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-	10 700 100				4 200 700		04 051 07
	12-13+14)	19,723,109				4,328,762		24,051,87
	DETAILS OF WRITE-INS							
		1,393,327			.			1,393,32
		4,542			.			4,54
		153						15
.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	1,398,022 2,206 to affiliates						1,398,02

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

			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	426,829					426,829
3.	State taxes on premiums	423,534					423,53
4.	Other state taxes, including \$						
	for employee benefits	152.521					152.52
5.	U.S. Social Security taxes						649, 29
6.	All other taxes						119,310
7.	Taxes, licenses and fees incurred						1,771,492
8.	Taxes, licenses and fees unpaid Dec. 31, prior year						(199,05
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(134, 170)					(134, 17
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1 706 609					1 706 609

### **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following lendar part		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract by handle in Line 3		
15.	Total Lines 10 through 14		
16.	Total from prior year	<u>-</u>	
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.		•	
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

### **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

Valuation Startford	1	2	3	4	5	6
March   Marc	ı ı	2	3	4		О
Company   Comp						
1.290   1.20			Industrial	Ordinary	Individual)	
0.00000   1980   22   20   10   20   20   20   20   2						
190000   1900   200						, .
Section   Sect	0100003. 1980 CS0 2.00% CNV 2000-2008 (1SL) (CNF)	R13				
1,000007   980   20   3.00   18   20   3.00   3	0100004. 1980 CS0 2.00% NLF 2000-2000 (13L) (CNF)	9 961 300		9 961 300		
1000007   180 CH   1.00   29   29   20   20   20   20   20						
10000000   1800   20   45   60   180   1						
300,0000   300,000   300	0100008. 1980 CS0 4 50% CRV 1987-1997 (CNF)	277 196				
0000010   200001				279 093		, .
0.000012   2001   201		26 987 435		26 987 435		
	0100011. 2001 CS0 2.00% NLP 2009-2015 (ISL) (CNF)	43		43		
	0100012. 2001 CSO 2.50% CRV 2009-2015 (ISL) (CNF)	1.830.299		1.830.299		
	0100013. 2001 CS0 2.50% NLP 2008-2015 (ISL) (CNF)	59		.59		
1900016   201   503   585   597   681 - 281   581   585   581   585   581   585   581   585   581   581   585   581	0100014. 2001 CS0 3.00% CRV 2009-2015 (ISL) (CNF)	8,234,730		8,234,730		
\$1000007, 2011 CS 20, 500, 607 R13 - 2019 (OF)				691,495		
20000012   2011 CS 2 5,85% ALP 2011 CS 1 (0.07 p. 18				2,721,918		
01000102   2017 (201 0.00 pt 40 pt 50 pt 18) (0FF)   0				14,053,320		
01000020   2017 GSS 3, 90% M-2019 2011 (19.1 (0F.1) 16.   64.154   64.554   75.866, 20.   75.866, 50.   75.8666, 50.   75.866,						
1909007   Tolis (Friedrich   1909007   Toli						
1999907   Coles (Coles)   79,982 374   77,399,513   22,856   1099908   Patriangue reduct   1,889,466   1,889,466   1,889,466   28,861   1,889,466   1,889,466   1,889,466   28,861   1,889,466   1,8	0100020. 2017 CSO 3.00% VM-20NPR 2021 (ISL) (CNF) NB	64,354				
1,689.465   1,689.465   1,689.465   1,689.465   255,681   200000000000000000000000000000000000		84,702		84,702		
1999999, Life Insurance: Totaling (Neal)	,					285,861
0.000001   983 Filial A 1.35 Collin 12 13 (1)				, ,		
0.000002   1883 TRAIL # 4 4.75 CARM 05 (1)   9.67,765   XXXX	0199999. Life Insurance: Totals (Net)	73,992,909				285,861
0.000001   1881 Falle & 4   5.00 CMP   0.00 (1)   1   1.00   5.5   5.00   5.0	0200001. 1983 TABLE A 3.75% CARVM 12 13 (I)	112,571,861		' '		
0.000001   1887   TABLE 5.5 (0.00 CAPM) (0.00 (1)   1.185, 681   XXX	0200002. 1983 TABLE A 4.25% CARVM 05 (I)	967,785				
0200005   1883 FREE   5.5 DC (PM) 00 01 05 06 (1)   328 887,588   XXX						
0000000   1883   TABLE   5 - 50 DEAN 0 0   04 OFT-09 (1)   38   887,518   DOC   39   689,443   DOC   39   680,443   DOC   39   680,44			XXX	1,135,831		
0.000007   1983 FAILE A & 505 CARM 02 (1)   90 (58) 483   XXX			XXX	128,587,998		
0.000006   1893 TABLE A 6.5% CAPM D1 (1)			XXX	539,857,518		
0.0000001   1980 FARE A 6.50% CAPMA 00 (1)	0200008 1083 TABLE A 6.00% CARVM 02 (1)	90,639,483	XXX	90,639,483		
0000011   1994 668,   M-22 2U80 - 2.58   20 (1 0 )   15,724   10   10   105,565   10   10   10   10   10   10   10   1			XXX	43,041,012		
Decoding   1994 GM,   Mr-2   JUNE   2.715 20 (1,0)						
0200012   1984 6PR, Mr-2 MN-LUBED 1,003 20-21 (1,0)						
020013   1994 698,   M-2 ZMY-LJMBD   1298 21 (1)   1,878   XXX					XXX	1 400 200
0200014   1994 688, W-2 NO-LUBED 1,598 20-21 (1,D)   1,010,1817			XXX		XXX	12 070
0200015   1994 (48); W-22 NNI-JUBB 0 1.755 (2-11 (1, D)   11 (0.01 817			XXX		XXX	
0200016   1994 (aR)   W-22 MN-JUBB 2 (0.05 22-21 (1, D)   51,985,200   XXX						11 001 817
0200017   1994 (eR, WL-22 NOL-JUBB 2 25 20-21 (I, D)   37, 865, 864   XXX						
0200018   1994 (AR, W-22 MN-JUBB 0 2.58 (2-21 (I, D)						
0200019   1994 GAP, WH-22 NOH-JUMB0 2.795 (2-21 (1.D)   23.095,396   XXX		41 154 010				
0200020   1994 (AP, MH-22 NON-JUBB 0 3.00) 20 (1.0)						
0200021   2012   IAR 3.05 CARM 15 21 (I.D.)		7 779 643				
0200022   2012   IAR 3   255 CAPM IN 5   72 0 (1, D)		48 988 702	XXX	48 988 702		, , , , , , , , , , , , , , , , ,
0200023   2012   IAR   3.50	0200022. 2012 IAB 3 25% CARVM 15 17 20 (I D)	94 198 092				
0200024   2012   IAR 3,75% CARM IT 3   15-19 (1, D)	0200023. 2012 IAR 3.50% CARVM 15-18 (I.D)	448.432.776	XXX	448 . 432 . 776		
0200025_2012   IRR 4_005 CARNN 14 16 (1,D)			XXX	444.977.720		
Decodor   Deco						
Decodors   2012   AR   Wi-22   NOH-JURBO   1.75%   CARW   20   1				, ,		
Decode   2012   AR WI-22 NON-JUBD 2.0% CARW 20 21   141,985   XXX						
	0200028. 2012 IAR VM-22 NON-JUMBO 1.75% CARVM 20 21					
	(1)	141,985	XXX	141,985	XXX	
	0200029. 2012 IAR VM-22 NON-JUMBO 2.00% CARVM 20 21					
0200030. 2012   IAR WIH-22 NON-JUIBO 2.25% CARNW 20 21   1,252,555   XXX	(1)	524,951	XXX	524,951	XXX	
December 2012   Jar Wil-22 NON-JUMBO 2.50s CARVII 19-21   1,899,465   XXX	I 0200030. 2012 IAR VM-22 NON-JUMBO 2.25% CARVM 20 21					
December 2012   Jar Wil-22 NON-JUMBO 2.50s CARVII 19-21   1,899,465   XXX	(1)	1,252,555	XXX	1,252,555	XXX	
C200032	1 0200031. 2012 IAR VM-22 NON-JUMBO 2 50% CARVM 19-21					
COCOCCIDENT   COLOR	(1)	1,899,465	XXX	1,899,465	XXX	
0200033	I 0200032. 2012 IAR VM-22 NON-JUMBO 2.75% CARVM 18-21					
(1) 0200034. 2012 IAR VIII-22 NON-JUMBO 3.25% CARVM 18 19 (1) 0200035. 2012 IAR VIII-22 NON-JUMBO 3.50% CARVM 18 19 (1) 0200036. 2012 IAR VIII-22 NON-JUMBO 3.75% CARVM 18 19 (1) 0200036. 2012 IAR VIII-22 NON-JUMBO 3.75% CARVM 18 19 (1) 0200037. 2012 IAR VIII-22 NON-JUMBO 4.00% CARVM 18 19 (1) 0200038. 2012 IAR VIII-22 NON-JUMBO 4.00% CARVM 18 19 (1) 0200038. 2012 IAR VIII-22 NON-JUMBO 4.00% CARVM 18 19 (1) 0200038. 2012 IAR VIII-22 NON-JUMBO 4.25% CARVM 19 (1) 0200038. 2012 IAR VIII-22 NON-JUMBO 4.25% CARVM 19 (1) 0200039. ANNUITY 2000 4.05% CARVM 12 13 (1,D) 02000404. ANNUITY 2000 4.05% CARVM 11 (10) 0200041. ANNUITY 2000 4.25% CARVM 11 (10) 0200042. ANNUITY 2000 4.75% CARVM 10 (10) 0200043. ANNUITY 2000 4.75% CARVM 10 (10) 0200044. ANNUITY 2000 4.75% CARVM 10 (10) 0200045. ANNUITY 2000 4.75% CARVM 10 (10) 0200046. ANNUITY 2000 4.50% CARVM 10 (10) 0200047. ANNUITY 2000 6.00% CARVM 10 (11) 0200048. ANNUITY 2000 6.00% CARVM 10 (11) 0200049. ANNUITY 2000 6.00% CARVM 10 (11) 0200049. ANNUITY 2000 6.00% CARVM 10 (11) 0200049. ANNUITY 2000 PL ERM MI 3.50% CARVM 15 16 (1) 0200040. ANNUITY 2000 PL ERM MI 3.50% CARVM 15 16 (1) 0200040. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (1) 0200041. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (1) 0200042. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (1) 0200043. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (1) 0200046. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (1) 0200047. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200047. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200048. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 15 16 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 16 10 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 16 10 (1) 0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 16 10 (1) 0200404. ANNUITY 2000, PL ERM MI 4.00% CARVM 16 10 (1) 0200404. ANNUITY 2000, PL ERM MI	(1)	1,292,004	XXX	1,292,004	XXX	
0200034. 2012   IAR VIII-22 NON-JUMBO 3.25% CARVM 18 19	0200033. 2012 IAR VM-22 NON-JUMBO 3.00% CARVM 18-20					
(1)	(1)	1,350,016	XXX	1,350,016	XXX	
0200035. 2012   IAR VM-22 NON-JUMBO 3.50% CARVM 18 19	0200034. 2012 IAR VM-22 NON-JUMBO 3.25% CARVM 18 19					
(I) 0200036. 2012 IAR VIII—22 NON—JUMBO 3.75% CARVM 18 19 (I) 0200037. 2012 IAR VIII—22 NON—JUMBO 4.00% CARVM 18 19 (I) 0200038. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 0200038. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 0200038. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 0200038. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 0200038. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 035, 487 0200048. 2012 IAR VIII—22 NON—JUMBO 4.25% CARVM 19 (I) 035, 487 0200040. ANNUITY 2000 4.75% CARVM 12 14 (ID) 040, 700, 949 040, 70		589,209	XXX	589,209	XXX	
0200036. 2012   IAR VM-22 NON-JUMBO 3.75% CARVM 18 19		0.000.000		0.000.000	1021	
(I) 992,344	(1)	2,326,923	XXX	2,326,923	XXX	
0200037. 2012   IAR VM-22 NON-JUMBO 4.0% CARVM 18 19		000 044	V/A/	000 044	V00/	
(I) 935,487 XXX 935,487 XXX 0200038. 2012 IAR VM-22 NON-JUMBO 4.25% CARVM 19 (I) 414,313 XXX 414,313 XXX 414,313 XXX 0200039. ANNUITY 2000 3.75% CARVM 12 13 (I,D) 50,705,328 XXX 50,705,328 XXX 40,700,949 XXX 40,700,9		992,344	XXX	992,344	XXX	
0200038. 2012 IAR VM-22 NON-JUMBO 4.25% CARVM 19 (I)	0200037. 2012 IAM VM-22 NUN-JUMBU 4.00% CAHVM 18 19	005 407	VVV	005 407	V///	
0200039.   ANNUITY 2000 3.75%   CARVM 12 13 (I,D)   50,705,328   XXX   50,705,328   XXX   2020040.   ANNUITY 2000 4.00%   CARVM 12 14 (D)   40,700,949   XXX   40,700,949   XXX   2020041.   ANNUITY 2000 4.25%   CARVM 11 (D)   1,698,453   XXX   1,698,453   XXX   2020042.   ANNUITY 2000 4.50%   CARVM 10 11 (D)   38,976,896   XXX   38,976,896   XXX   2020043.   ANNUITY 2000 4.75%   CARVM 10 (D)   1,214,295   XXX   1,214,295   XXX   2020044.   ANNUITY 2000 5.00%   CARVM 09 11 (I,D)   192,870,128   XXX   192,870,128   XXX   2020045.   ANNUITY 2000 5.50%   CARVM 09 (I)   207,752   XXX   2020046.   ANNUITY 2000 6.00%   CARVM 09 (I)   13,691   XXX   13,691   XXX   2020047.   ANNUITY 2000, PL ERM MI 3.25%   CARVM 15 16 (I)   2020048.   ANNUITY 2000, PL ERM MI 4.00%   CARVM 15 16 (I)   2020049.   ANNUITY 2000, PL ERM MI 4.00%   CARVM 14 (I)   25,152,321   XXX   25,152,321   XXX   2020050.   ANNUITY 2000, PL ERM MI VM-22   NON-JUMBO 1.75%   CARVM 20 21 (I)   306,466   XXX   306,466   XXX   306,466   XXX   306,466   XXX   306,466   XXX   306,423   X	0200038 2012 LAD VM_22 MON HIMDO 4 250 CADVM 40 (1)	930,48/				
0200040. ANNUITY 2000 4.00% CARVM 12 14 (D)	0200039 ANNITY 2000 3 75% CABVM 12 12 (1 D)	50 705 220				
0200041. ANNUITY 2000 4.25% CARVM 11 (D)	0200040 ANNITITY 2000 3.73% CARTYM 12 13 (1,U)	ر ۱۰۰۰, ۱۷۵, ۱۷۵, ۱۸۵ ۸۸۸ ۸۸۸ ۸۸۸				
0200042. ANNUITY 2000 4.50% CARVM 10 11 (D)   38,976,896   XXX   38,976,896   XXX   0200043. ANNUITY 2000 4.75% CARVM 10 (D)   1,214,295   XXX   1,214,295   XXX   0200044. ANNUITY 2000 5.00% CARVM 09 11 (I,D)   192,870,128   XXX   192,870,128   XXX   192,870,128   XXX   0200045. ANNUITY 2000 6.00% CARVM 09 (I)   207,752   XXX   20						
0200043. ANNUITY 2000 4.75% CARVM 10 (D)       1,214,295       XXX       1,214,295       XXX         0200044. ANNUITY 2000 5.00% CARVM 09 11 (I,D)       192,870,128       XXX       192,870,128       XXX         0200045. ANNUITY 2000 5.50% CARVM 07 (I)       207,752       XXX       207,752       XXX         0200046. ANNUITY 2000 6.00% CARVM 09 (I)       13,691       XXX       13,691       XXX         0200047. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)       51,194,089       XXX       51,194,089       XXX         0200048. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (I)       68,861,418       XXX       68,861,418       XXX         0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)       25,152,321       XXX       25,152,321       XXX         0200050. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75% CARVM 20 21 (I)       306,466       XXX       306,466       XXX         0200051. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.00% CARVM 21 (I)       636,223       XXX       636,223       XXX						
0200044. ANNUITY 2000 5.00% CARVM 09 11 (I,D)   192,870,128   XXX   192,870,128   XXX   207,752   XXX   207,						
0200045. ANNUITY 2000 5.50% CARVM 07 (I)       207,752       XXX       207,752       XXX         0200046. ANNUITY 2000 6.00% CARVM 09 (I)       13,691       XXX       13,691       XXX         0200047. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)       51,194,089       XXX       51,194,089       XXX         0200048. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (I)       68,861,418       XXX       68,861,418       XXX         0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)       25,152,321       XXX       25,152,321       XXX         0200050. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75% CARVM 20 21 (I)       306,466       XXX       306,466       XXX         0200051. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.00% CARVM 21 (I)       636,223       XXX       636,223       XXX						
0200046. ANNUITY 2000 6.00% CARVM 09 (I)       13,691       XXX       13,691       XXX         0200047. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)       51,194,089       XXX       51,194,089       XXX         0200048. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (I)       68,861,418       XXX       68,861,418       XXX         0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)       25,152,321       XXX       25,152,321       XXX         0200050. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75% CARVM 20 21 (I)       306,466       XXX       306,466       XXX         0200051. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.00% CARVM 21 (I)       636,223       XXX       636,223       XXX						
0200047. ANNUITY 2000, PL ERM MI 3.25% CARVM 17 (I)						
0200048. ANNUITY 2000, PL ERM MI 3.50% CARVM 15 16 (I)  0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)		51 194 089				
68,861,418						
0200049. ANNUITY 2000, PL ERM MI 4.00% CARVM 14 (I)			XXX	68.861.418	XXX	
0200050. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75%	0200049. ANNUITY 2000. PL ERM MI 4.00% CARVM 14 (I)	25.152.321				
CARVM 20 21 (I)	0200050. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 1.75%					
0200051. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.00% CARVM 21 (I)	CARVM 20 21 (I)	306,466	XXX	306,466	XXX	
CARVM 21 (I)	0200051. ANNULTY 2000 PL FRM MI VM-22 NON-JUMBO 2 00%					
L 0200052 ANNITITY 2000 PL FRM MI VM-22 NON-JUMBO 2 25% I	CARVM 21 (I)	636,223	XXX	636,223	XXX	
CARWI 20 21 (I)31,811,166  xxx  31,811,166  xxx	0200052. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.25%					
	CARVM 20 21 (I)	31,811,166	XXX	31,811,166	XXX	

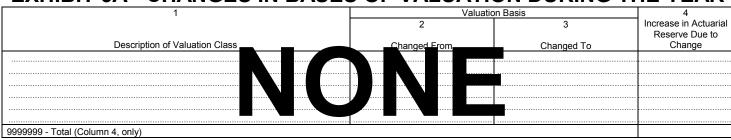
### **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5 Credit	6
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0200053. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.50%				, , ,	
	14,361,553	XXX	14,361,553	XXX	
0200054. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 2.75%					
	24,856,703	XXX	24,856,703	XXX	
0200055. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.00%					
	65,429,087	XXX	65,429,087	XXX	
0200056. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.25%					
	17,996,405	XXX	17,996,405	XXX	
0200057. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.50%	10 010 051		40.040.054		
	42,218,654	XXX	42,218,654	XXX	
0200058. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 3.75%	0 044 440		3,811,113		
CARVM 18 19 (I)	3,811,113	XXX	3,811,113	XXX	
	55,054,428	VVV	55,054,428	XXX	
0200060. ANNUITY 2000, PL ERM MI VM-22 NON-JUMBO 4.25%					
	18,651,996	<b>VVV</b>	18,651,996	XXX	
	39,749,737	XXX	39,749,737	XXX	
0299997. Totals (Gross)	3,655,935,122	XXX	3,479,170,488	XXX	176,764,634
0299998. Reinsurance ceded	0,000,000,122	XXX	0,470,170,400	XXX	170,704,00
0299999. Annuities: Totals (Net)	3,655,935,122	XXX	3,479,170,488	XXX	176,764,634
0399998. Reinsurance ceded	0,000,000,122		0,470,170,400		170,704,00
0399999, SCWLC: Totals (Net)					
0400001. 1959 ADB 4.00% (ISL)	21		21		
0499997. Totals (Gross)	21		21		
0499998. Reinsurance ceded	21				
0499999. Accidental Death Benefits: Totals (Net)	21		21		
	1,347		1,347		
	1.688		1.688		
	37, 196				
0599997. Totals (Gross)	40,231		40.231		
0599998. Reinsurance ceded	23.786		23.786		
0599999. Disability-Active Lives: Totals (Net)	16.445		16.445		
	172,561		172.561		
	5,894,926				5,894,920
0699997. Totals (Gross)	6,067,487		172.561		5,894,920
0699998. Reinsurance ceded	5,894,926		,,,,,		5,894,926
0699999. Disability-Disabled Lives: Totals (Net)	172.561		172.561		-, -, -,-
			72		
	912,983		912,983		
0799997. Totals (Gross)	913,055		913,055		
0799998. Reinsurance ceded	3,592		3,592		
0799999. Miscellaneous Reserves: Totals (Net)	909,463		909,463		
9999999. Totals (Net) - Page 3, Line 1	3,731,026,521		3,553,976,026		177.050.495

### **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [ ] No [ X ]
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?  If not, state which kind is issued.	Yes [ ] No [ X ]
	NON-PARTICIPATING	
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes [ X ] No [ ]
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	
4.	Has the reporting entity any assessment or stipulated premium contracts in force?  If so, state:	Yes [ ] No [ X ]
	4.1 Amount of insurance?	
	4.2 Amount of reserve?	
	4.3 Basis of reserve:	
	4.4 Basis of regular assessments:	
	4.5 Basis of special assessments:	
	4.6 Assessments collected during the year \$	
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.  THE CONTRACT LOAN INTEREST RATE ON VARIOUS VARIABLE UNIVERSAL LIFE AND UNIVERSAL LIFE INSURANCE CONTRACTS IS LESS THAN 5%, HOWEVER THE INTEREST RATE CREDITED ON THE LOANED ACCUMULATION VALUE ON SUCH CONTRACTS IS NO GREATER THAN THE CONTRACT LOAN INTEREST RATE.	
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?	
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:	1,539,324,585
	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:  \$.	1,862,299,393
	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\$	
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:	
	7.3 State the amount of reserves established for this business:	
	7.4 Identify where the reserves are reported in the blank:	
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:	
	8.2 State the amount of reserves established for this business:	
	8.3 Identify where the reserves are reported in the blank:	
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes [ X ] No [ ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	
	9.2 State the amount of reserves established for this business:	
	9.3 Identify where the reserves are reported in the blank: Page 3, Line 1	
	ATTACHMENT TO EXHIBIT 5 INTERROGATORIES: ITEM NO. 6: THE COMPANY UTILIZES THE METHODOLOGY IN ACTUARIAL GUIDE DETERMINING SUBSTANDARD RESERVES.	LINE IX-A FOR

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



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

		/\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\				• · · · · · · · ·		, , , , , , , , , , , , , , , , , , ,			10010		1	
		1	Compreh	nensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
								Employees						
					Medicare			Health Benefits	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves													
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)													
8.	Reinsurance ceded													
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	971,522										971,522		
11.	Additional actuarial reserves-Asset/Liability analysis	, ,										, ,		
12.														
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	971,522										971,522		
15.	Reinsurance ceded	971,522										971,522		
16.	Totals (Net)													
-	TOTAL (Net)													
	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601	DETAILS OF WHITE ING													
0603.														
	Summary of remaining write-ins for Line 6 from overflow page													
0699	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
	TO TALES (Lines 6001 till d 6000 plus 6000) (Line 6 dbove)													
								1						
1302.					T	İ		†			+		İ	İ
	Summary of remaining write-ins for Line 13 from overflow page				1	İ		†			+		İ	İ
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													
1399.	TOTALS (Lines 1301 tillu 1303 plus 1398) (Line 13 above)					1								1

<sup>(</sup>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.

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

### **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	861,987,977		861,987,977			
Deposits received during the year			64,965,590			
	30,587,445		30,587,445			
Investment earnings credited to the account	, ,		, ,			
Other net change in reserves	3,204,085		3,204,085			
5. Fees and other charges assessed	3,387,578		3,387,578			
6. Surrender charges						
7. Net surrender or withdrawal payments	96,712,604		96,712,604			
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	860,644,914		860,644,914			
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
			000 044 044			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	860,644,914		860,644,914			

### **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year
Ordinary

Accident and Health

		Total	Industrial Life	Life Insura	nce Indi	4 vidual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurar	nce	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
Due and unpaid:														
	1.1 Direct													
	1.2 Reinsurance assumed													
	1.3 Reinsurance ceded													
	1.4 Net													
2. In course of settlement:														
2.1 Resisted	2.11 Direct													
	2.12 Reinsurance assumed													
	2.13 Reinsurance ceded													
	2.14 Net			(b)	(b)			(b)	(b)					
2.2 Other	2.21 Direct	7.096.053		34	1.927	6,697,955			10	0.000	46.170			
2.2 Outof	2.22 Reinsurance assumed	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1,027									
	2.23 Reinsurance ceded													
	2.24 Net	7.096.053		(b)34	1.927 (b)	6,697,955		(b)	(b) 1	0.000	46.170	(b)	(b)	(b)
3. Incurred but unreported:		, ,			, (-)	,				,	,			(-)
	3.1 Direct	513,877		51	3,877									
	3.2 Reinsurance assumed													
	3.3 Reinsurance ceded													
	3.4 Net	513,877		(b)51	3,877 (b)			(b)	(b)			(b)	(b)	(b)
4. TOTALS	4.1 Direct	7.609.930		85	5.804	6.697.955			10	0.000	46.170			
	4.2 Reinsurance assumed										, , , , , , , , , , , , , , , , , , ,			
	4.3 Reinsurance ceded													
	4.4 Net	7,609,930	(a)	(a) 85	5,804	6,697,955			(a) 1	0,000	46,170			

Individual Annuities \$ ......, Credit Life (Group and Individual) \$ ....., and Group Life \$ ....., are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$

Credit (Group and Individual) Accident and Health \$ ......, and Other Accident and Health \$ ...... 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	Gro	oup		Accident and Health	
			3	4	5	1	7	8	9	10	11
		Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
	Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1. Settlements During the Y											
1.1 Direct	165,372,216		9,222,402	148,317,636			576,710	6,953,585	301,882		
1.2 Reinsurance assume											
1.3 Reinsurance ceded	4,514,436		3,656,002				556,552		301,882		
1.4 Net	(d)160,857,780		5,566,400	148,317,636			20 , 158	6,953,585			
<ol><li>Liability December 31, cu year from Part 1:</li></ol>											
2.1 Direct	7,609,930		855,804	6,697,955			10,000	46,170			
2.2 Reinsurance assume	ed										
2.3 Reinsurance ceded											
2.4 Net	7,609,930		855,804	6,697,955			10,000	46 , 170			
Amounts recoverable from reinsurers December 31 year	1, current		428,792								
4. Liability December 31, pr 4.1 Direct	rior year: 6,456,736		753,877	5,699,701			3,158				
4.2 Reinsurance assume											
4.3 Reinsurance ceded	17,600		17,600								
4.4 Net	6,439,136		736,277	5,699,701			3, 158				
Amounts recoverable from reinsurers December 31 year			4.400								
Incurred Benefits	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,								
6.1 Direct	166,525,409		9,324,329	149,315,890				6,999,755	301,882		
6.2 Reinsurance assume			, . , . , . , . , , , , , , ,					,,	,		
6.3 Reinsurance ceded	4.921.228		4,062,794				556,552		301.882		
6.4 Net	161,604,181		5,261,535	149,315,890			27,000	6,999,755			

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

### **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	HOSEIS	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,636	5,052	3,416
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,636	5,052	3,416
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	34,434		(34,434)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	61		(61)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	24,624,083	22,465,252	(2,158,831)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	147,019	127,643	(19,376)
25.	Aggregate write-ins for other than invested assets			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,807,233	22,597,948	(2,209,286)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	24,807,233	22,597,948	(2,209,286)
1101.	DETAILS OF WRITE-INS			
1102.				
1102.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.				
	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.				
2502. 2503.				
2503. 2598.	Summary of remaining write ins for Line 25 from overflow page			
	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)			

### **NOTES TO FINANCIAL STATEMENTS**

#### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

#### A. Accounting Practices:

The accompanying financial statements of Pacific Life & Annuity Company (the Company) are presented in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) as adopted by the Arizona Department of Insurance and Financial Institutions (AZ DIFI).

The following table reconciles the Company's net income for the years ended December 31, 2021 and 2020 and statutory surplus as of December 31, 2021 and 2020 between NAIC SAP and practices prescribed and permitted by the AZ DIFI:

		SSAP #	F/S Page	F/S Line	December 31, 2021	December 31, 2020
NET	TINCOME					
1.	Net Income, Arizona Basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$32,130,113	\$7,365,090
2.	State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
3.	State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
4.	Net Income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$32,130,113	\$7,365,090
SUR	RPLUS					
5.	Statutory Surplus, Arizona Basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$536,877,265	\$554,770,390
6.	State Prescribed Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
7.	State Permitted Practices That Are an Increase/(Decrease) from NAIC SAP:				0	0
8.	Statutory Surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$536,877,265	\$554,770,390

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

The preparation of financial statements in conformity with accounting practices prescribed or permitted by regulatory authorities requires management to make estimates and assumptions that affect the reported amounts of admitted assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

#### C. Accounting Policies:

Life insurance premiums are recognized as income when due from the policyholder under the terms of the insurance contract. Premiums for flexible premium products are recognized when received from the policyholder. Annuity considerations are recognized as premiums when received.

Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Payments received on deposit-type contracts, which do not incorporate any mortality or morbidity risk, are recorded directly to the liability for deposit-type contracts. Interest credited to deposit-type contracts is recorded as an expense in the summary of operations when earned under the terms of the contract.

Other accounting policies used by the Company are:

- 1. Short-term investments are stated at amortized cost and approximate fair value. Short-term investments include, but are not limited to, bonds and commercial paper whose maturities at the time of purchase were greater than three months and less than or equal to one year. Cash and cash equivalents are stated at amortized cost and approximate fair value. Cash and cash equivalents include money market instruments, cash on deposit and highly liquid debt instruments with maturities of three months or less from purchase date.
- 2. Bonds not backed by other loans are generally stated at amortized cost using the effective interest method. Bonds, including loan-backed and structured securities (LBASS), with a NAIC designation of 6 are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.
- 3. Investments in unaffiliated common stocks are valued at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.
- 4. Preferred stocks are generally stated at amortized cost. Preferred stocks designated low quality, lower quality and in or near default are stated at the lower of amortized cost or fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. Perpetual preferred stocks are reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax.
- 5. Mortgage loans on real estate are carried at their unpaid principal balance, net of deferred origination fees and impairment losses. Mortgage loans on real estate do not include accrued interest, which is included in investment income due and accrued.
- 6. LBASS are generally stated at amortized cost using the effective interest method. Income is determined considering anticipated cash flows based on industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation. For LBASS purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, including those where cash flows are deemed other than temporarily impaired, effective yield is recalculated on a prospective basis.

### NOTES TO FINANCIAL STATEMENTS

- 7. The Company carries a non-life insurance subsidiary, Pacific Life Fund Advisors LLC (PLFA), 99% owned by Pacific Life Insurance Company (Pacific Life) and 1% owned by the Company, at values based on their underlying audited accounting principles generally accepted in the United States of America (U.S. GAAP) equity.
- 8. The Company generally carries its investments in joint ventures, partnerships and limited liability companies based on the underlying audited equity of the investee as determined in accordance with U.S. GAAP. These investments include affiliated companies as well as those where the Company has minor ownership interests.
- 9. The Company applies hedge accounting as prescribed by Statement of Statutory Accounting Principles (SSAP) No. 86, *Derivatives*, by designating derivative instruments as either fair value or cash flow hedges on the inception date of the hedging relationship. At the inception of the hedging relationship, the Company formally documents its risk management objective and strategy for undertaking the hedging transaction. In this documentation, the Company specifically identifies the asset, liability, firm commitment or forecasted transaction that has been designated as the hedged item and states how the hedging instrument is expected to hedge the risks related to the hedged item. The Company formally assesses and measures effectiveness of its hedging relationships both at the hedge inception date and on an ongoing basis in accordance with its risk management policy.

Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are considered effective hedges and are reported in the financial statements in a manner consistent with the hedged asset or liability (amortized cost or fair value). Changes in the carrying value of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the carrying value of the hedged asset or liability are recorded.

To the extent the Company chooses not to designate a derivative as a hedge or the designated derivative no longer meets the criteria of an effective hedge, the derivative is accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax and any change in fair value attributable to changes in foreign exchange rates are reflected as adjustments to unassigned surplus as a change in net unrealized foreign exchange capital gain (loss) consistent with the hedged items. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

Carrying value is calculated based on the gross derivative asset or liability position. If the carrying value of the derivative is positive, the amount is recorded in assets, derivatives. If the carrying value of the derivative is negative, the amount is recorded in liabilities, derivatives. The Company's receivable for the return of cash collateral pledged is recorded in assets, aggregate write-ins for invested assets. The Company's obligation to return cash collateral received is recorded in liabilities, aggregate write-ins for liabilities.

Gains and losses on terminated derivative instruments that are hedging bonds are subject to the Interest Maintenance Reserve (IMR). Gains and losses on terminated forward starting swap positions that are hedging anticipatory purchases of bonds are deferred to unearned investment income if the effective date of the forward starting swap is beyond the current fiscal year. Once the effective date is within the current fiscal year, the gains and losses are transferred from unearned investment income to the IMR.

Periodic net settlements on derivatives designated as hedges are recorded on an accrual basis consistent with the hedged items. Periodic net settlements on derivatives not designated as hedging are recorded on an accrual basis in net investment income.

- 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 has not modified its capitalization policy from the prior year.
- 13. The Company does not have any pharmaceutical rebates receivable.
- D. Going Concern: The Company is not aware of any current situation or event that would cause substantial doubt about its ability to continue as a going concern.

#### 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Effective January 1, 2021, the Company adopted revisions to SSAP No. 86, *Derivatives*, to ensure reporting consistency for derivatives with financing components. A financing derivative is one which the premium to acquire the derivative is paid throughout the derivative term, or at maturity. The revisions require that at acquisition and subsequently, the gross reported fair value of the derivative shall exclude the impact of the financing premiums and the premiums payable shall be separately reported as payable for securities. The impact of the adoption on January 1, 2021 was an increase to Derivatives (page 2, line 7) of \$0.8 million, an increase to Investment Income Due and Accrued (page 2, line 14) of \$0.8 million and an increase to Payable for Securities (page 3, line 24.09) of \$1.5 million.

Effective January 1, 2021, the Company adopted SSAP No. 26R, *Bonds*, and SSAP No. 32R, *Preferred Stock*, which clarified the valuation and measurement for perpetual bonds and stocks held as investments. Perpetual bonds and preferred stocks, previously reported at amortized cost, shall now be reported at fair value, not to exceed any current effective call price, with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. The impact of this adoption on the Company's financial statements was immaterial.

Variable annuity contracts are subject to Actuarial Guideline 43 (AG43) and the Valuation Manual section VM-21 (VM-21). As a result of updates to AG43 and VM-21, effective January 1, 2020, for all variable annuity contracts, \$13.6 million of reserves were released with an offsetting adjustment in surplus, change in reserve on account of change in valuation basis, (increase) or decrease (page 4, line 43).

#### 3. BUSINESS COMBINATIONS AND GOODWILL

The Company did not participate in business combinations or record goodwill.

#### 4. DISCONTINUED OPERATIONS

The Company had no discontinued operations.

### NOTES TO FINANCIAL STATEMENTS

#### 5. INVESTMENTS

- A. Mortgage Loans, Including Mezzanine Real Estate Loans:
  - $1. \quad \text{The maximum and minimum lending rates for new mortgage loans during } 2021 \text{ were:} \\$

		Maximum	Minimum
a.	Construction and Land Development	NA	NA
b.	Multi-family Residential	NA	NA
c.	Commercial	3.10%	2.70%
d.	Mezzanine	NA	NA

- The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 69%.
- 3. There were no taxes, assessments and any amounts advanced and not included in the mortgage loan total.
- 4. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

			Residential		Comn	nercial		
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Cu	rrent Year							
1.	Recorded Investment (All)							
	(a) Current	\$0	\$0	\$0	\$0	\$351,190,955	\$26,689,439	\$377,880,394
	(b) 30-59 Days Past Due	0	0	0	0	0	0	0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant or Co-Lender in a Mortgage Loan Agreement							
	(a) Recorded Investment (1)	\$0	\$0	\$0	\$0	\$19,122,397	\$26,689,439	\$45,811,836
b. Prior								
1.	Recorded Investment				4.0	****	<b>**</b> **********************************	0007 544 445
	(a) Current	\$0	\$0	\$0	\$0	\$358,940,777		\$385,611,416
	(b) 30-59 Days Past Due	0	0	0	0	0	0	0
	(c) 60-89 Days Past Due	0	0	0	0	0	0	0
	(d) 90-179 Days Past Due	0	0	0	0	0	0	0
_	(e) 180+ Days Past Due	0	0	0	0	0	0	0
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
_	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	\$0	\$0	\$0	\$0	\$0	\$0	\$0
	(b) Number of Loans	0	0	0	0	0	0	0
	(c) Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant or Co-Lender in a Mortgage Loan Agreement							
	(a) Recorded Investment (1)	\$0	\$0	\$0	\$0	\$42,398,659	\$26,670,639	\$69,069,298
(1)	Excluded from the Commercial All Other ar	nounts are mo	rtagae logn r	articinations	where the cole	narticinante are t	he Company as	nd its narent

- (1) Excluded from the Commercial All Other amounts are mortgage loan participations where the sole participants are the Company and its parent company, Pacific Life. The total amounts were \$332.1 million and \$316.5 million as of December 31, 2021 and December 31, 2020, respectively.
- 5. The Company had no investments in impaired mortgage loans.
- 6. The Company did not have mortgage loans that were impaired or in nonaccrual status and did not recognize any interest income on mortgage loans using the cash-basis of accounting.
- 7. The Company had no allowance for credit losses.

### **NOTES TO FINANCIAL STATEMENTS**

- 8. No mortgage loans were derecognized as a result of foreclosure.
- 9. The Company generally recognizes interest income on its impaired loans upon receipt.
- B. Debt Restructuring:

The Company had no restructured debt for which the Company is a creditor.

- C. The Company does not have any reverse mortgages.
- D. Loan-backed Securities:
  - Prepayment assumptions for LBASS were obtained from industry prepayment models and internal estimates. These assumptions are consistent with the current interest rate and economic conditions at the time of valuation.
  - 2. No other than temporary impairments (OTTIs) were recognized on LBASS due to intent to sell or inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.
  - 3. The Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
  - 4. The unrealized losses of LBASS where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of December 31, 2021 are as follows:

			December 31, 2021
a.	The Aggregate Amount of Unrealized Losses:		
		1. Less than 12 Months	\$2,164,408
		2. 12 Months or Longer	47,755
b.	The Aggregate Related Fair Value		
	of Securities with Unrealized Losses:	1. Less than 12 Months	\$92,861,648
		2. 12 Months or Longer	2,697,063

5. Additional Information: OTTI evaluation is a quantitative and qualitative process subject to significant estimates and management judgment. The Company has controls and procedures in place to monitor securities and identify those that are subject to greater analysis for OTTI. The Company has an investment impairment committee that reviews and evaluates investments for potential OTTI at least on a quarterly basis.

In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value, the reasons for the decline (credit event, currency or interest rate related including spread widening), the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

- E. The Company does not have any dollar repurchase agreements and/or securities lending agreements.
- F. The Company did not have any repurchase agreements transactions accounted for as secured borrowing.
- G. The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing.
- H. The Company did not have any repurchase agreements transactions accounted for as a sale.
- I. The Company did not have any reverse purchase agreements transactions accounted for as a sale.
- J. The Company does not have investments in real estate.
- K. The Company does not have investments in low income housing tax credits (LIHTC).

### **NOTES TO FINANCIAL STATEMENTS**

#### L. Restricted Assets:

1. Restricted Assets (Including Pledged)

			Gross (Admitte	ed & Nonadmi	tted) Restricted					Percent	age
			Current Year								
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	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)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
Subject to Contractual Obligation for Which a. Liability is Not Shown	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	0.000%	0.000%
Collateral Held Under Security Lending b. Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Subject to Repurchase c. Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Subject to Reverse d. Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Subject to Dollar e. Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Subject to Dollar Reverse f. Repurchase Agreements	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Placed Under Option g. Contracts	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Letter Stock or Securities Restricted as to Sale - Excluding FHLB Capital h. Stock	0	0	0	0	0	0	0	0	0	0.000%	0.000%
i. FHLB Capital Stock	3,647,400	0	0	0	3,647,400	4,638,600	(991,200)	0	3,647,400	0.042%	0.042%
j. On Deposit With States	6,079,159	0	0	0	6,079,159	6,092,904	(13,745)	0	6,079,159	0.070%	0.071%
On Deposit With Other k. Regulatory Bodies	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Pledged Collateral to FHLB (Including Assets Backing I. Funding Agreements)	0	0	0	0	0	0	0	0	0	0.000%	0.000%
Pledged as Collateral Not Captured in Other m. Categories	0	0	0	0	0	0	0	0	0	0.000%	0.000%
n. Other Restricted Assets	0	0	0	0	0	0	0	0	0	0.000%	0.000%
o. Total Restricted Assets	\$9,726,559	\$0	\$0	\$0	\$9,726,559	\$10,731,504	(\$1,004,945)	\$0	\$9,726,559	0.112%	0.113%

- (a) Subset of Column 1
- (b) Subset of Column 3
- (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.

### **NOTES TO FINANCIAL STATEMENTS**

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	Conatoral Received and Reflected as 7155cts WI	1	2	3	4
		Book/Adjusted		% of BACV to Total Assets (Admitted &	% of BACV to
		Carrying Value		Nonadmitted)	Total Admitted
	Collateral Assets	(BACV)	Fair Value	(*)	Assets (**)
Ge	neral Account:				
a.	Cash, Cash Equivalents and Short-Term Investments	\$1,231,767	\$1,231,767	0.024%	0.024%
b.	Schedule D, Part 1	0	0	0.000%	0.000%
c.	Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
d.	Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
e.	Schedule B	0	0	0.000%	0.000%
f.	Schedule A	0	0	0.000%	0.000%
g.	Schedule BA, Part 1	0	0	0.000%	0.000%
h.	Schedule DL, Part 1	0	0	0.000%	0.000%
i.	Other	0	0	0.000%	0.000%
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$1,231,767	\$1,231,767	0.024%	0.024%
Sep	parate Account:				
k.	Cash, Cash Equivalents and Short-Term Investments	0	0	0.000%	0.000%
1.	Schedule D, Part 1	0	0	0.000%	0.000%
m.	Schedule D, Part 2, Section 1	0	0	0.000%	0.000%
n.	Schedule D, Part 2, Section 2	0	0	0.000%	0.000%
0.	Schedule B	0	0	0.000%	0.000%
p.	Schedule A	0	0	0.000%	0.000%
q.	Schedule BA, Part 1	0	0	0.000%	0.000%
r.	Schedule DL, Part 1	0	0	0.000%	0.000%
S.	Other	0	0	0.000%	0.000%
t.	Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$0	\$0	0.000%	0.000%

<sup>(\*)</sup> j = Column 1 divided by Asset Page, Line 26, Column 1

t = Column 1 divided by Asset Page, Line 27, Column 3

	1	2
	Amount	% of Liability to Total Liabilities (*)
u. Recognized Obligations to Return Collateral Asset	\$1,231,767	0.027%
v. Recognized Obligations to Return Collateral Asset (Separate Account)	\$0	0.000%

<sup>(\*)</sup> u = Column 1 divided by Liability Page, Line 26, Column 1

- M. The Company does not have any working capital finance investments (WCFI).
- N. The Company does not have any offsetting and netting of assets and liabilities.
- O. 5GI Securities

	Number of 5GI* Securities		Aggregat	e BACV	Aggregate Fair Value		
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year	
Bonds - Amortized Cost	2	2	\$7,896,380	\$8,296,132	\$8,021,939	\$7,563,697	
LBASS - Amortized Cost	0	0	0	0	0	0	
Preferred Stocks - Amortized Cost	0	0	0	0	0	0	
Preferred Stocks - Fair Value	0	0	0	0	0	0	
Total (1+2+3+4)	2	2	\$7,896,380	\$8,296,132	\$8,021,939	\$7,563,697	

P. The Company did not have any short sale transactions.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1.	Number of CUSIPs	23	0
2.	Aggregate Amount of Investment Income	\$5,894,208	\$0

R. The Company did not participate in cash pooling.

t = Column 1 divided by Asset Page, Line 27, Column 1

<sup>(\*\*)</sup> j = Column 1 divided by Asset Page, Line 26, Column 3

v = Column 1 divided by Liability Page, Line 27, Column 1

### NOTES TO FINANCIAL STATEMENTS

#### 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- A. The Company does not have investments in joint ventures, partnerships and limited liability companies that exceed 10% of admitted assets.
- B. The Company does not have impaired investments in joint ventures, partnerships and limited liability companies.

#### 7. INVESTMENT INCOME

- A. The Company accrues interest income on impaired loans to the extent it is deemed collectible. If any interest income due and accrued is deemed uncollectible, interest accrual ceases and previously accrued amounts are written off. Accrued interest income more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued over 90 days past due is nonadmitted.
- B. There was no investment income due and accrued excluded from surplus.

#### 8. DERIVATIVE INSTRUMENTS

- A. Derivatives Under SSAP No. 86, Derivatives
  - Market risk is the possibility that future changes in market conditions may make the derivative financial instrument less valuable.
     Credit risk is defined as the possibility that a loss may occur from the failure of another party to perform in accordance with the terms of the contract, which exceeds the value of existing collateral, if any. The Company mitigates these risks through established market and credit risk limits.
  - 2. The Company primarily utilizes derivative instruments to manage its exposure to interest rate risk, foreign currency risk and equity risk, collectively "market risk" and credit risk. Derivative instruments are also used to manage the duration mismatch of general account assets and liabilities. Derivatives may be exchange-traded or contracted in the over-the-counter (OTC) market. The Company's OTC derivatives are primarily bilateral contracts between two counterparties. Certain of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The Company utilizes a variety of derivative instruments including swaps, exchange-traded futures and options. See Note 16.

#### Fair Value Hedges

The Company offers life insurance products with indexed account options. The interest credited on the indexed accounts is a function of the underlying domestic and/or international equity index, subject to various caps, thresholds and participation rates.

The Company utilizes equity call options to hedge the credit paid to the policyholder on the underlying index for its life insurance products with indexed account options. These equity call options are contracts to buy the index at a predetermined time at a contracted price. The contracts will be net settled in cash based on differentials in the index at the time of exercise and the strike price subject to a cap, net of option premiums. These equity call options are designated as a fair value hedge under statutory accounting principles with changes in fair value recorded in net realized capital gains (losses).

#### **Derivatives Not Designated as Hedging Instruments**

The Company offers a rider on certain variable annuity contracts that guarantees net principal over specified periods, as well as riders on certain variable annuity contracts that guarantee a minimum withdrawal benefit over specified periods, subject to certain restrictions.

The Company utilizes total return swaps and exchange-traded futures based upon domestic and international equity market indices to economically hedge the equity risk of the guarantees in its variable annuity products. Total return swaps are swaps whereby the Company agrees to exchange the difference between the economic risk and reward of an equity index and a floating rate of interest, calculated by reference to an agreed upon notional amount. Cash is paid and received over the life of the contract based on the terms of the swap. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the underlying equity indices, and to post variation margin on a daily basis in an amount equal to the change in the daily fair value of those contracts. The Company also utilizes interest rate swaps to manage interest rate risk in the variable annuity products.

Interest rate swaps are used by the Company to reduce market risk from changes in interest rates and other interest rate exposure arising from duration mismatches between assets and liabilities. An interest rate swap agreement involves the exchange, at specified intervals, of interest payments resulting from the difference between fixed rate and floating rate interest amounts calculated by reference to an underlying notional amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party.

Foreign currency interest rate swap agreements are used to convert fixed or floating rate foreign-denominated assets to U.S. dollar fixed or floating rate assets. A foreign currency interest rate swap involves the exchange of an initial principal amount in two currencies, and the agreement to re-exchange the currencies at a future date, at an agreed-upon exchange rate. There are also periodic exchanges of interest payments in the two currencies at specified intervals, calculated using agreed-upon interest rates, exchange rates, and the exchanged principal amounts. The Company enters into these agreements primarily to manage the currency risk associated with investments that are denominated in foreign currencies. The main currency that the Company economically hedges is the Canadian dollar.

- 3. See Note 1.C.9.
- 4. The Company has equity call options with premiums which are paid at the end of the derivative contract.
- 5. \$1.5 million of option premium expense was recorded in net investment income for the one-year equity call options hedging life indexed account insurance products. This amount was excluded from the assessment of hedge effectiveness. For all other hedging relationships, no component of the hedging instrument's fair value was excluded from the assessment of hedge effectiveness.
- The Company did not record any unrealized capital gain or loss resulting from derivatives that no longer qualified for hedge accounting.

### NOTES TO FINANCIAL STATEMENTS

- 7. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.
- For equity call options with deferred financing premiums which are paid at the end of the derivative contract, summarized in the tables below are the undiscounted future settled premium commitments, equity call option fair value and equity call option fair value excluding impact of discounted future settled premiums:

Fiscal Year	Premium Payments Due
2022	\$1,500,819
2023	0
2024	0
2025	0
Thereafter	0
Total Undiscounted Future Settled Premium Commitments	\$1,500,819

	Undiscounted Future Premium Commitments	Derivative Fair Value (Reported on Schedule DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
Prior Year - 2020 (a)	\$1,548,531	\$1,581,411	\$2,374,348
Current Year - 2021	\$1,500,819	\$2,242,908	\$2,242,908

<sup>(</sup>a) The derivative fair value (reported on Schedule DB) excludes accrued premium liability of \$0.8 million as of December 31, 2020.

B. The Company does not have any derivatives accounted for under SSAP No. 108, Derivatives Hedging Variable Annuity Guarantees.

#### 9. **INCOME TAXES**

1.

The components of the net deferred tax asset/(liability) at December 31 are as follows:

		December 31, 2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	\$46,864,431	\$5,244,255	\$52,108,686
(b)	Statutory Valuation Allowance Adjustments	0	0	0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	46,864,431	5,244,255	52,108,686
(d)	Deferred Tax Assets Nonadmitted	22,624,633	1,999,450	24,624,083
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	24,239,798	3,244,805	27,484,603
(f)	Deferred Tax Liabilities	8,575,516	3,244,805	11,820,321
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$15,664,282	\$0	\$15,664,282

		(4) Ordinary
(a)	Gross Deferred Tax Assets	\$44,221,750
(b)	Statutory Valuation Allowance Adjustments	0
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	44,221,750
(d)	Deferred Tax Assets Nonadmitted	20,619,362
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	23,602,388
(f)	Deferred Tax Liabilities	9,294,183
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	\$14,308,205

C	Change During 2021				
(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total			
\$2,642,681	\$655,437	\$3,298,118			
0	0	0			
2,642,681	655,437	3,298,118			
2,005,271	153,560	2,158,831			
637,410	501,877	1,139,287			
(718,667)	501,877	(216,790)			
\$1,356,077	\$0	\$1,356,077			

December 31, 2020

Capital

\$4,588,818

4,588,818

1,845,890

2,742,928

2,742,928

0

\$0

(6) (Col 4+5)

Total

\$48,810,568

48,810,568

22,465,252

26,345,316 12,037,111

\$14,308,205

(a)	Gross Deferred Tax Assets
(b)	
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)
(d)	Deferred Tax Assets Nonadmitted
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)
(f)	Deferred Tax Liabilities
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)

### **NOTES TO FINANCIAL STATEMENTS**

2.

Admission	Calculation	Components	SSAP No.	101	Income Taxes
Aumission	Calculation	Components	SOAF NO.	IVI.	income raxes

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks
- (b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date
  - 2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities
- (d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))

Admission Calculation Components SSAP No. 101, Income Taxes

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks
- (b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date
  - 2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities
- (d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a) + 2(b) + 2(c))

Admission Calculation Components SSAP No. 101, Income Taxes

- (a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks
- (b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets From 2(a) Above) After Application of the Threshold Limitation (the Lesser of 2(b)1 and 2(b)2 Below)
  - Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date
  - 2. Adjusted Gross Deferred Tax Assets Allowed Per Limitation Threshold
- (c) Adjusted Gross Deferred Tax Assets (Excluding the Amount of Deferred Tax Assets From 2(a) and 2(b) Above) Offset by Gross Deferred Tax Liabilities
- (d) Deferred Tax Assets Admitted as the Result of Application of SSAP No. 101 Total (2(a)+2(b)+2(c))

December 31, 2021			
(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	
\$0	\$0	\$0	
15,664,282	0	15,664,282	
15,664,282	0	15,664,282	
XXX	XXX	78,181,947	
8,575,516	3,244,805	11,820,321	
\$24,239,798	\$3,244,805	\$27,484,603	

December 31, 2020		
(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
\$0	\$0	\$0
14,308,205	0	14,308,205
14,308,205	0	14,308,205
XXX	XXX	81,069,328
9,294,183	2,742,928	12,037,111
\$23,602,388	\$2,742,928	\$26,345,316

Change During 2021				
(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total		
\$0	\$0	\$0		
1,356,077	0	1,356,077		
1,356,077	0	1,356,077		
XXX	XXX	(2,887,381)		
(718,667)	501,877	(216,790)		
\$637,410	\$501,877	\$1,139,287		

## **NOTES TO FINANCIAL STATEMENTS**

3.			2021	2020
	(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	1,122%	1,343%
	(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	\$521,212,983	\$540,462,185
4.				
			December :	
	Impa	act of Tax Planning Strategies	(1) Ordinary	(2) Capital
	(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
		1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	\$46,864,431	\$5,244,255
		<ol> <li>Percentage of Adjusted Gross DTAs by Tax Character Attributable to the Impact of Tax Planning Strategies</li> </ol>	0%	0%
		<ol> <li>Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)</li> <li>Percentage of Net Admitted Adjusted Gross DTAs by Tax</li> </ol>	24,239,798	3,244,805
		Character Admitted Because of the Impact of Tax Planning Strategies	0 %	0 %
			December 3	31, 2020
			(3) Ordinary	(4) Capital
	(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage		
		1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	\$44,221,750	\$4,588,818
		2. Percentage of Adjusted Gross DTAs by Tax Character	0.07	0.07
		Attributable to the Impact of Tax Planning Strategies  3. Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	0 % 23,602,388	0 % 2,742,928
		Percentage of Net Admitted Adjusted Gross DTAs by Tax     Character Admitted Because of the Impact of Tax Planning	25,002,566	2,742,926
		Strategies	0 %	0 %
			Chan	ge
			(5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
	(a)	Determination of Adjusted Gross Deferred Tax Assets, and Net Admitted Deferred Tax Assets, by Tax Character as a Percentage	<u> </u>	·
		1. Adjusted Gross DTAs Amount from Note 9.A.1.(c)	\$2,642,681	\$655,437
		2. Percentage of Adjusted Gross DTAs by Tax Character	0.0/	0.0/
		Attributable to the Impact of Tax Planning Strategies  3. Net Admitted Adjusted Gross DTAs Amount from Note 9.A.1.(e)	0 % 637,410	0 % 501,877
		4. Percentage of Net Admitted Adjusted Gross DTAs by Tax	057,110	201,077
		Character Admitted Because of the Impact of Tax Planning Strategies	0 %	0 %
	(b)	Do the Company's Tax-Planning Strategies Include the Use of Reinsurance? No		

## **NOTES TO FINANCIAL STATEMENTS**

- B. The Company had no temporary differences for which a deferred tax liability had not been established.
- C. Current income taxes incurred consist of the following major components:

1.	Current Income Tax	(1) December 31, 2021	(2) December 31, 2020	(3) (Col 1-2) Change
	(a) Federal	\$6,223,117	\$9,398,713	(\$3,175,596)
	(b) Foreign	0	0	0
	(c) Subtotal	6,223,117	9,398,713	(3,175,596)
	(d) Federal Income Taxes on Net Capital Gains	(840)	266,642	(267,482)
	(e) Utilization of Capital Loss Carry-forwards	0	0	0
	(f) Other	0	0	0
	(g) Federal and Foreign Income Taxes Incurred	\$6,222,277	\$9,665,355	(\$3,443,078)
2.	Deferred Tax Assets			
	(a) Ordinary			
	(1) Discounting of Unpaid Losses	\$0	\$0	\$0
	(2) Unearned Premium Reserve	0	0	0
	(3) Policyholder Reserves	33,596,298	30,993,692	2,602,606
	(4) Investments	0	0	0
	(5) Deferred Acquisition Costs	10,618,144	10,620,984	(2,840)
	(6) Policyholder Dividend Accruals	0	0	0
	(7) Fixed Assets	256 202	0	0
	<ul><li>(8) Compensation and Benefits Accrual</li><li>(9) Pension Accrual</li></ul>	356,203 0	281,646	74,557
	(10) Receivables - Nonadmitted	0	0	0
	(11) Net Operating Loss Carry-forward	0	0	0
	(12) Tax Credit Carry-forward	0	0	0
	(13) Other (Including Items < 5% of Total Ordinary	·	•	·
	Tax Assets)	2,293,786	2,325,428	(31,642)
	(99) Subtotal	46,864,431	44,221,750	2,642,681
	(b) Statutory Valuation Allowance Adjustment	0	0	0
	(c) Nonadmitted	22,624,633	20,619,362	2,005,271
	(d) Admitted Ordinary Deferred Tax Assets (2a99 - 2b - 2c)	\$24,239,798	\$23,602,388	\$637,410
	(e) Capital			
	(1) Investments	\$5,244,255	\$4,588,818	\$655,437
	(2) Net Capital Loss Carry-forward	0	0	0
	(3) Real Estate	0	0	0
	(4) Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
	(99) Subtotal	5,244,255	4,588,818	655,437
	(f) Statutory Valuation Allowance Adjustment	0	0	0
	(g) Nonadmitted	1,999,450	1,845,890	153,560
	(h) Admitted Capital Deferred Tax Assets (2e99 - 2f - 2g)	\$3,244,805	\$2,742,928	\$501,877
	(i) Admitted Deferred Tax Assets (2d + 2h)	\$27,484,603	\$26,345,316	\$1,139,287

## NOTES TO FINANCIAL STATEMENTS

3.	Deferred T	Tax Liabilities	(1) December 31, 2021	(2) December 31, 2020	(3) (Col 1-2) Change
	(a) Ordin	nary			
	(1)	Investments	\$7,912,475	\$8,632,988	(\$720,513)
	(2) I	Fixed Assets	0	0	0
	(3)	Deferred and Uncollected Premiums	0	0	0
	(4) I	Policyholder Reserves	0	0	0
		Other (Including Items < 5% of Total Ordinary Tax Assets) (99) Subtotal	663,041 8,575,516	661,195 9,294,183	1,846 (718,667)
	(b) Capita	al			
	(1)	Investments	3,244,805	2,742,928	501,877
	(2)	Real Estate	0	0	0
		Other (Including Items < 5% of Total Ordinary Tax Assets)	0	0	0
	(	(99) Subtotal	3,244,805	2,742,928	501,877
	(c) Defer	red Tax Liabilities (3a99 + 3b99)	\$11,820,321	\$12,037,111	(\$216,790)
4.	Net Deferr	red Tax Assets/Liabilities (2i - 3c)	\$15,664,282	\$14,308,205	\$1,356,077

- 5. The Company had no investment tax credits.
- 6. The Company had no benefits of operation loss carry-forwards.
- 7. The Company had no adjustments of deferred tax assets (DTAs) and deferred tax liabilities (DTLs) for enacted changes in tax laws or a change in tax status.
- 8. The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.
- D. The change in net deferred income taxes is comprised of the following (this is exclusive of nonadmitted assets 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):

	December 31, 2021	December 31, 2020	Change
Total Deferred Tax Assets	\$52,108,686	\$48,810,568	\$3,298,118
Total Deferred Tax Liabilities	11,820,321	12,037,111	(216,790)
Net Deferred Tax Asset	\$40,288,365	\$36,773,457	3,514,908
Tax Effect of Unrealized Gains			8,085
Change in Net Deferred Income Tax		_	3,522,993
Tax Effect of Non Operating Deferred Income Tax			0
Change in Net Operating Deferred Income Tax		=	\$3,522,993

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

	December 31, 2021	Effective Tax Rate
Provision Computed at Statutory Rate	\$8,074,995	21.00%
Tax Contingency	215,000	0.56%
Tax Exempt Interest	(96,469)	(0.25%)
Amortization of IMR	(153,345)	(0.40%)
Distribution from Affiliates	(1,090,202)	(2.84%)
Separate Account Dividends Received Deduction (DRD)	(1,714,230)	(4.46%)
Taxable derivative gain/(loss)	(2,382,613)	(6.19%)
Other	(153,852)	(0.40%)
Total	\$2,699,284	7.02%
Federal Income Taxes Incurred	\$6,222,277	16.18%
Change in Net Deferred Income Taxes	(3,522,993)	(9.16%)
Total Statutory Income Taxes	\$2,699,284	7.02%

### NOTES TO FINANCIAL STATEMENTS

#### E. Additional Disclosures:

- 1. The Company had no low income housing and foreign tax credit carryforwards.
- 2. The following are income taxes incurred in the current year that will be available for recoupment in the event of future net losses:

	_	Ordinary	Capital
2021	Estimated	\$0	\$0
2020		0	306,700
2019		0	7,320

- 3. The Company had no deposits under Section 6603 of the Internal Revenue Code.
- F. Consolidation of Return with Other Entities:
  - The Company's federal income tax return is consolidated with the following entities: Pacific Mutual Holding Company, Pacific LifeCorp, Pacific Life, Pacific Alliance Reinsurance Company of Vermont, Pacific Baleine Reinsurance Company, PLFA and Pacific Life Re Global Limited.
  - 2. The method of tax allocation between companies is subject to written tax sharing agreements, approved by the Company's Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent utilized in the consolidated return. If the consolidated return has tax losses, intercompany balances are generally settled as refunds are received. If the consolidated return has a tax payable, the intercompany balances are generally settled as paid.
- G. The Company had no federal or foreign income tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within 12 months from December 31, 2021.
- H. The Company had no liability for Repatriation Transition Tax.
- I. The Company had no Alternative Minimum Tax credit carryforward.

#### 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A-B. PLFA is the investment adviser for the Pacific Select Fund, the investment vehicle provided to the Company's variable life insurance policyholders and variable annuity contract owners. PLFA is owned 99% by Pacific Life and 1% by the Company. Distributions to the Company from PLFA, reflecting net revenues and expenses, net of taxes, are recorded by the Company as net investment income when declared, to the extent they are not in excess of undistributed accumulated earnings. Distributions from PLFA to the Company included in net investment income for the years ended December 31, 2021 and 2020 were \$5.2 million and \$4.3 million, respectively. Any undistributed net revenue and expense, net of tax, is recorded directly to surplus.

Pacific Select Distributors, LLC (PSD), a wholly-owned broker-dealer subsidiary of Pacific Life, serves as the distributor of variable life and annuity contracts issued by the Company and Pacific Life (Variable Products). In connection with PSD's distribution of Variable Products, the Company incurred commission expense of \$34.0 million and \$28.4 million during the years ended December 31, 2021 and 2020, respectively. A service plan was adopted by the Pacific Select Fund whereby Pacific Select Fund pays PSD, as distributor of the funds, a service fee in connection with services rendered or procured to or for shareholders of the fund or their variable contract owners. These services may include, but are not limited to, payment of compensation to broker-dealers, including PSD itself, and other financial institutions and organizations, which assist in providing any of the services. From these service fees, PSD reimbursed the Company \$4.2 million and \$3.6 million for paying trail commissions on its behalf for the years ended December 31, 2021 and 2020, respectively.

The Company's structured settlement transactions are typically designed such that an affiliated assignment company assumes settlement obligations from external parties in exchange for consideration. The affiliated assignment company then funds the assumed settlement obligations by purchasing annuity contracts from the Company. Consequently, substantially all of the Company's structured settlement annuities are sold to an affiliated assignment company. Included in the liability for aggregate reserves are insurance contracts with the affiliated assignment company with contract values of \$1,914.2 million and \$1,901.6 million as of December 31, 2021 and 2020, respectively. In addition, included in the liability for deposit-type contracts are insurance contracts with the affiliated assignment company of \$830.4 million and \$830.2 million as of December 31, 2021 and 2020, respectively. Related to these annuity contracts, the Company received \$41.6 million and \$62.9 million of premium and annuity considerations and paid \$126.2 million and \$118.4 million of current and future policy benefits for the years ended December 31, 2021 and 2020, respectively.

During the quarter ended June 30, 2021, participants previously covered by a group annuity contract at Pacific Life were transferred to the Company. As a result, the Company recognized \$72.6 million of premium revenue and an increase in reserves of \$72.6 million.

For additional disclosures, see item F. below. See Schedule Y, Part 2 for other reportable transactions.

- C. The Company did not have transactions with related parties who are not reported on Schedule Y.
- D. As of December 31, 2021, the Company reported \$204 thousand and \$348 thousand as amounts due from its parent company, Pacific Life, and other affiliated companies, respectively. As of December 31, 2020, the Company reported \$204 thousand and \$325 thousand as amounts due from Pacific Life and other affiliated companies, respectively. The Company reported \$4.3 million and \$1.4 million due to Pacific Life as of December 31, 2021 and 2020, respectively. The Company reported no amounts payable to other affiliated companies as of December 31, 2021 and 2020. It is the Company's policy to settle these amounts no later than 90 days after the due date.

The Company has an agreement with Pacific Life to borrow up to \$100 million at variable interest rates. There was no amount outstanding as of December 31, 2021.

### **NOTES TO FINANCIAL STATEMENTS**

- E. Pacific Life provides general administrative and investment management services to the Company under an administrative services agreement. Product contract services relating to the Company's variable universal life insurance, other life insurance, variable annuities and investment management services are under a separate services agreement. Amounts charged by Pacific Life to the Company for these services were \$22.7 million and \$19.9 million for the years ended December 31, 2021 and 2020, respectively, and are included in Exhibit 2 general expenses.
- F. The Company has not made any guarantees or undertakings for the benefit of an affiliate or related party, which result in a material contingent exposure of the Company's or any related party's assets or liabilities. See Note 14.A.2.
- G. All outstanding shares of the Company are owned by Pacific Life.
- H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated entity (SCA).
- I. The Company holds no investments in SCA entities that exceed 10% of admitted assets of the Company.
- J. The Company did not recognize any impairment write-downs for its investments in SCA entities.
- K. The Company did not have investments in foreign insurance subsidiaries with adjusted U.S. GAAP reserves.
- L. The Company did not have an investment in a downstream insurance holding company.
- M. The Company did not have any 8bi SCA investments.
- N. The Company did not report any investments in an insurance SCA for which the statutory capital and surplus reflects a departure from the NAIC statutory accounting practices and procedures.
- O. The Company did not have investments in SCA or SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies*, entities where its share of losses exceeds its investments.

#### 11. **DEBT**

A. The Company did not have outstanding debt.

The Company maintains reverse repurchase lines of credit with various financial institutions. There was no debt outstanding in connection with reverse repurchase lines of credit.

- B. FHLB (Federal Home Loan Bank) Agreements
  - 1. The Company is a member of the FHLB of San Francisco. The Company is eligible to receive advances from the FHLB based on a percentage of the Company's net admitted assets provided it has sufficient available eligible collateral and is in compliance with the FHLB requirements and insurance laws and regulations. The Company's estimated maximum borrowing capacity (after taking into account required collateralization levels) was \$11.0 million and \$16.0 million as of December 31, 2021 and 2020, respectively. However, asset eligibility determination is subject to the FHLB's discretion and to the availability of qualifying assets at the Company. Interest is at variable or fixed rates.

### NOTES TO FINANCIAL STATEMENTS

#### 2. FHLB Capital Stock

#### a. Aggregate Totals

#### 1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account
(a)	Membership Stock - Class A *	\$0	\$0	\$0
(b)	Membership Stock - Class B *	3,647,400	3,647,400	0
(c)	Activity Stock	0	0	0
(d)	Excess Stock	0	0	0
(e)	Aggregate Total (a+b+c+d)	\$3,647,400	\$3,647,400	\$0
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$11,000,000	XXX	XXX

#### 2. Prior Year

		1 Total 2+3	2 General Account	3 Separate Account
(a) l	Membership Stock - Class A *	\$0	\$0	\$0
(b) 1	Membership Stock - Class B *	4,490,300	4,490,300	0
(c) A	Activity Stock	0	0	0
(d) l	Excess Stock	148,300	148,300	0
(e) A	Aggregate Total (a+b+c+d)	\$4,638,600	\$4,638,600	\$0
	Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$16,000,000	XXX	XXX

<sup>\*</sup> Required stock

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	\$0	\$0	\$0	\$0	\$0	\$0
2. Class B	3,647,400	3,647,400	0	0	0	0

<sup>3.</sup> The Company had no collateral pledged to the FHLB.

# 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A-D. The Company was not a sponsor of defined benefit pension or other postretirement plans.

- E. The Company was not a sponsor of defined contribution or other postretirement plans.
- F. The Company does not participate in multiemployer pensions or other postretirement plans.
- G. The Company does not participate in pension or postretirement benefit plans sponsored by an affiliated consolidated/holding company.
- H. The Company has no obligation for postemployment benefits or compensated absences that have not been accrued for in accordance with SSAP No. 11, *Postemployment Benefits and Compensated Absences*.
- I. The Company was not a sponsor of other postretirement benefit plans.

<sup>4.</sup> The Company had no borrowing from the FHLB.

### **NOTES TO FINANCIAL STATEMENTS**

#### 13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- A. The Company has 5 million shares of common stock authorized of which 2.9 million shares are issued and outstanding with a par value of \$1.00 per share. There is only one class of shares.
- B. The Company has no preferred stock authorized or outstanding.
- C. The payment of dividends by the Company to its parent is subject to restrictions set forth in the State of Arizona insurance laws. These laws require (i) notification to the AZ DIFI for the declaration and payment of any dividend and (ii) approval by the AZ DIFI for accumulated dividends within the preceding twelve months that exceed the lesser of 10% of statutory surplus as regards to policyholders as of the preceding December 31 or statutory net gain from operations for the preceding twelve months ended December 31. Based on these restrictions and 2021 statutory results, the Company could pay \$39.9 million in dividends to its parent in 2022 without prior regulatory approval, and subject to the notification requirement.
- D. The Company paid a \$41.7 million ordinary dividend in the form of cash and bonds on December 23, 2021 and a \$40.0 million ordinary cash dividend on December 22, 2020 to Pacific Life.
- E. Within the limitations of item C. above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. There are no other restrictions on unassigned surplus.
- G. There were no advances to surplus.
- H. The Company does not hold any stock for special purposes.
- I. There is no change in the balance of special surplus funds from the prior year.
- J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Each of the Following as of December 31, 2021:
  - 1. Cumulative Unrealized Gains and (Losses): \$0.4 million
  - 2. Nonadmitted Assets: (\$24.8) million
  - 3. Separate Account Business: \$0.0
  - 4. Asset Valuation Reserve (AVR): (\$2.8) million
  - 5. Provision for Reinsurance: \$0.0
- K. The Company has not issued surplus notes.
- L-M. The Company has not had any quasi-reorganizations.

#### 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A. Contingent Commitments
  - The Company has no outstanding commitments to make investments in SCA entities, joint ventures, partnerships and limited liability companies.

The Company has no commitments or contingent commitments related to LIHTC investments.

2-3. The Company has not guaranteed the indebtedness of others.

#### B. Assessments

The Company is required by law to participate in the guaranty associations of the various states in which it is licensed to do business.
 The state guaranty associations ensure payments of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business. The Company has not received notification of any insolvency that is expected to result in a material guaranty fund assessment.

The Company has a liability for estimated guaranty fund assessments and a related premium tax asset. As of December 31, 2021 and 2020, the estimated liability was \$0.2 million and \$0.1 million, respectively. As of December 31, 2021 and 2020 the related premium tax asset was \$2.4 million and \$2.3 million, respectively. These amounts represent management's best estimate based on information received from the state in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. Future guaranty fund assessments are expected to be paid based on anticipated funding periods for each guaranty association obligation. Premium tax offsets are expected to be realized based on regulations set forth by various state taxing authorities.

## **NOTES TO FINANCIAL STATEMENTS**

2. Assets from Paid and Accrued Premium Tax Offset Rollforward:

		December 31, 2021
a.	Assets Recognized from Paid and Accrued Premium Tax Offsets	
	and Policy Surcharges Prior Year-end	\$2,320,994
b.	Decreases Current Year:	
	Premium Tax Offsets Applied	(210)
	Change in Accrued Capitalized Premium Tax Offset	67,000
c.	Increases Current Year:	
	Guaranty Fund Assessments Paid	0
d		
u.	Assets Recognized from Paid and Accrued Premium Tax Offsets and Policy Surcharges Current Year-end	\$2,387,784

- The Company does not have guaranty fund liabilities and assets related to assessments from insolvencies of entities that wrote longterm care contracts.
- C. The Company did not recognize any gain contingencies.
- D. The Company did not have claims related extra contractual obligations or bad faith losses stemming from lawsuits.
- E. The Company did not have joint and several liability arrangements accounted for under SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets.
- F. All Other Contingencies

The Company is a respondent in a number of legal proceedings, some of which involve allegations for extra-contractual damages. Although the Company is confident of its position in these matters, success is not a certainty and a judge or jury could rule against the Company. In the opinion of management, the outcome of such proceedings is not likely to have a material adverse effect on the Company's financial statements.

Issues were identified in a market conduct exam that may be indicative of potential losses. The Company has accrued a loss contingency based on management's best estimate and does not expect these issues to have a materially adverse effect on the Company's financial statements

In 2007, the Internal Revenue Service (IRS) issued Rev. Rul. 2007-54, interpreting then-current tax law regarding the computation of the DRD. Later in 2007, the IRS issued Revenue Ruling 2007-61, suspending Rev. Rul. 2007-54 and indicating that the IRS would re-address this issue in a future regulation project. In 2014, the IRS issued Rev. Rul. 2014-7, stating that it would not address this issue through regulation, but instead would defer to legislative action. Rev. Rul. 2014-7 also expressly superseded Rev. Rul. 2007-54, and declared Rev. Rul. 2007-61 obsolete. With the enactment of the Act on December 22, 2017, DRD computations have been modified effective January 1, 2018. Therefore, the Company does not expect that any of the rulings described above will affect DRD computations in the future. However, in open tax years before 2018, the Company could still lose a substantial portion of its DRD claims, which could in turn have a material adverse effect on the Company's financial statements.

In the course of its business, the Company provides certain indemnifications related to dispositions, investments, lease agreements or other transactions that are triggered by, among other things, breaches of representations, warranties or covenants provided by the Company. These obligations are typically subject to time limitations that vary in duration, including contractual limitations and those that arise by operation of law, such as applicable statutes of limitation. Because the amounts of these types of indemnifications often are not explicitly stated, the overall maximum amount of the obligation under such indemnifications cannot be reasonably estimated. The Company has not made material payments for these types of indemnifications. The estimated maximum potential amount of future payments under these obligations is not determinable due to the lack of a stated maximum liability for certain matters, and therefore, the Company may record a contingent reserve for such matters. Management believes that judgments, if any, against the Company related to such matters are not likely to have a material adverse effect on the Company's financial statements.

#### 15. LEASES

- A. The Company did not have any lessee operating leases.
- B. Leasing is not a business activity of the Company.

#### **NOTES TO FINANCIAL STATEMENTS**

## 16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

1. The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance-sheet risk.

	Ass	sets	Liabilities		
	December 31, 2021			December 31, 2020	
a. Swaps	\$262,857,600	\$204,958,497	\$0	\$0	
b. Futures	122,866,107	130,297,785	0	0	
c. Options	41,360,037	38,179,996	0	0	
d. Total	\$427,083,744	\$373,436,278	\$0	\$0	

See Schedule DB for additional detail.

- 2. The notional amount of a derivative does not represent an amount that must be paid or received in the future, except in the case of currency swaps. However, such amounts do provide an indication of their potential sensitivity to interest rates, equity indices or currencies, as applicable. The market sensitivity of a derivative would approach that of a cash instrument having a face amount equal to the derivative's notional amount. Included in the table above is the notional for all derivative positions whether designated as a hedge or not. See Notes 1.C. and 8. for the accounting policies for derivative transactions and discussion of credit and market risk.
- 3. The Company is exposed to credit-related losses in the event of nonperformance by derivative counterparties to OTC derivatives. The Company manages its credit risk by dealing with creditworthy counterparties, establishing risk-control limits, executing legally enforceable master netting agreements, and obtaining collateral where appropriate. In addition, the Company evaluates the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned.

The Company's credit exposure is measured on a counterparty basis as the net positive fair value of all derivative positions with the counterparty, net of income or expense accruals and collateral received. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for the years ended December 31, 2021 and 2020. The Company does not expect any counterparties to fail to meet their obligations given their investment-grade ratings.

The Company's OTC-cleared derivatives are effected through central clearing counterparties and its exchange-traded derivatives are effected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivatives.

4. For OTC derivative transactions, the Company enters into legally enforceable master netting agreements which provide for the netting of payments and receipts with a single counterparty. The net position with each counterparty is calculated as the aggregate fair value of all derivative instruments with each counterparty, net of income or expense accruals and collateral paid or received. These master netting agreements include collateral arrangements with derivative counterparties, which requires positions be marked to market and margined on a daily basis by the daily settlement of variation margin. The Company has minimal counterparty exposure to credit-related losses in the event of non performance by these counterparties.

The OTC agreements may include a termination event clause associated with financial strength ratings assigned by certain independent rating agencies. If these financial strength ratings were to fall below a specified level, as defined within each counterparty master agreement, or if one of the rating agencies were to cease to provide a financial strength rating, the counterparty could terminate the master agreement with payment due based on the net fair value of the underlying derivatives. As of December 31, 2021 and 2020, the Company's financial strength ratings were above the specified level.

### 17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. The Company did not have any transfers of receivables reported as sales.
- B. The Company did not have any transfers and servicing of financial assets.
- C. The Company did not have wash sales to report.

## 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

- A. The Company is not an administrator for any ASO Plans.
- B. The Company is not an administrator for any ASC Plans.
- C. The Company is not an administrator for any medicare or other similarly structured cost-based reimbursement contract.

## $19. \ \ \, \underline{\textbf{DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS}} \\$

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Types of Business Written	Type of Authority Granted*	Total Direct Premium Written/ Produced By
M Financial Holdings 1125 NW Couch Street, Suite 900 Portland, OR 97209	93-1189872	No	Direct Premiums	P	\$267,962
Total	XXX	XXX	XXX	XXX	\$267,962

<sup>\*</sup>P - Premium Collection

### **NOTES TO FINANCIAL STATEMENTS**

#### 20. FAIR VALUE MEASUREMENTS

- A. The Company's financial assets and liabilities that are carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100R, *Fair Value*. The determination of fair value requires the use of observable market data when available. The hierarchy consists of the following three levels that are prioritized based on observable and unobservable inputs.
  - Level 1: Unadjusted quoted prices for identical instruments in active markets. Level 1 financial instruments include securities that are traded in an active exchange market.
  - Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in inactive markets, and model-derived valuations for which all significant inputs are observable market data.
  - Level 3: Valuations derived from valuation techniques in which one or more significant inputs are not market observable.

Investments reported at Net Asset Value (NAV) are not captured within the fair value hierarchy, but are separately identified in the table below.

1. Fair Value Measurements of Financial Assets and Liabilities Carried at Fair Value or NAV as of December 31, 2021:

	T 11			Net Asset Value	m . 1
Description for Each Class of Asset or Liability	Level 1	Level 2	Level 3	(NAV)	Total
a. Assets at Fair Value					
Common Stocks					
Industrial and Miscellaneous	\$0	\$0	\$3,647,400	\$0	\$3,647,400
Total Common Stocks	0	0	3,647,400	0	3,647,400
Derivatives					
Interest Rate and Foreign Currency Swaps	0	7,535,001	0	0	7,535,001
Equity Derivatives	6,390,856	0	2,242,908	0	8,633,764
Total Derivatives	6,390,856	7,535,001	2,242,908	0	16,168,765
Separate Account Assets (a)	3,472,565,742	0	0	17,995,706	3,490,561,448
Total Assets at Fair Value/NAV	\$3,478,956,598	\$7,535,001	\$5,890,308	\$17,995,706	\$3,510,377,613
b. Liabilities at Fair Value					
Derivatives					
Interest Rate and Foreign Currency Swaps	\$0	\$4,715,955	\$0	\$0	\$4,715,955
Equity Derivatives	0	0	316,000	0	316,000
Total Derivatives	0	4,715,955	316,000	0	5,031,955
Total Liabilities at Fair Value	\$0	\$4,715,955	\$316,000	\$0	\$5,031,955

- (a) Consists of separate account assets that are primarily invested in mutual funds and hedge funds. Investment performance related to separate account assets is offset by corresponding amounts credited to contract holders whose liability is recorded in the separate account liabilities. Separate account liabilities are measured to equal the fair value of separate account assets.
- 2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy:

	Beginning Balance at January 1, 2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at December 31, 2021
Common Stocks										
Industrial and Miscellaneous	\$4,638,600	\$0	\$0	\$32,558	(\$32,558)	\$1,275,600	\$0	(\$2,266,800)	\$0	\$3,647,400
Derivatives, net	1,280,618	0	0	2,849,004	(15,206)	777,492	0	0	(2,965,000)	1,926,908
Total	\$5,919,218	\$0	\$0	\$2,881,562	(\$47,764)	\$2,053,092	\$0	(\$2,266,800)	(\$2,965,000)	\$5,574,308

3. Transfers in and/or out are recognized at the end of each quarter.

### NOTES TO FINANCIAL STATEMENTS

4. The fair values of bonds, preferred stocks and common stocks are determined by management after considering external pricing sources and internal valuation techniques. For securities with sufficient trading volume, prices are obtained from third-party pricing services. For securities that are traded infrequently, fair values are determined after evaluating prices obtained from third-party pricing services and independent brokers or are valued internally using various valuation techniques.

The Company's management analyzes and evaluates prices received from independent third parties and determines whether they are reasonable estimates of fair value. Management's analysis may include, but is not limited to, review of third-party pricing methodologies and inputs, analysis of recent trades, comparison to prices received from other third parties and development of internal models utilizing observable market data of comparable securities. The Company assesses the reasonableness of valuations received from independent brokers by considering current market dynamics and current pricing for similar securities.

For prices received from independent pricing services, the Company applies a formal process to challenge any prices received that are not considered representative of fair value. If prices received from independent pricing services are not considered reflective of market activity or representative of fair value, independent non-binding broker quotations are obtained or an internally developed valuation is prepared. Upon evaluation, the Company determines which source represents the best estimate of fair value. Overrides of third-party prices to internally developed valuations of fair value did not produce material differences in the fair values for the majority of the portfolio; accordingly, overrides were not material. In the absence of such market observable activity, management's best estimate is used.

Fair values determined by internally derived valuation tools use market-observable data if available. Generally, this includes using an actively traded comparable security as a benchmark for pricing. These internal valuation methods primarily represent discounted cash flow models that incorporate significant assumptive inputs such as spreads, discount rates, default rates, severity and prepayment speeds. These inputs are analyzed by the Company's portfolio managers and analysts, investment accountants and risk managers. Internally developed estimates may also use unobservable data, which reflect the Company's own assumptions about the inputs market participants would use.

Most securities priced by a major independent third-party service have been classified as Level 2, as management has verified that the significant inputs used in determining their fair values are market observable and appropriate. Externally priced securities for which fair value measurement inputs are not sufficiently transparent, such as securities valued based on broker quotations, have been classified as Level 3. Internally valued securities, including adjusted prices received from independent third parties, where significant management assumptions have been utilized in determining fair value, have been classified as Level 3. Securities categorized as Level 1 consist primarily of investments in mutual funds.

The Company applies controls over the valuation process. Prices are reviewed and approved by the Company's professional credit analysts that have industry expertise and considerable knowledge of the issuers. Management performs validation checks to determine the completeness and reasonableness of the pricing information, which include, but are not limited to, changes from identified pricing sources, significant or unusual price fluctuations above predetermined tolerance levels from the prior period, and back-testing of fair values against prices of actual trades. A group comprised of the Company's investment accountants, portfolio managers and analysts and risk managers meet to discuss any unusual items above the tolerance levels that may have been identified in the pricing review process. These items are investigated, further analysis is performed and resolutions are appropriately documented.

Derivative instruments are reported at fair value using pricing valuation models which utilize market data inputs or independent broker quotations or exchange prices for exchange-traded futures. The Company calculates the fair value of derivatives using market standard valuation methodologies for foreign currency and interest rate swaps and equity options. Internal models are used to value equity total return swaps. The derivatives are valued using mid-market inputs that are predominantly observable in the market. Inputs include, but are not limited to, interest swap rates, foreign currency forward and spot rates, credit spreads and correlations, interest volatility, equity volatility and equity index levels. On a monthly basis, the Company performs an analysis of derivative valuations, which includes both quantitative and qualitative analyses. Examples of procedures performed include, but are not limited to, review of pricing statistics and trends, analysis of the impacts of changes in the market environment and review of changes in the market value for each derivative by both risk managers and investment accountants. Internally calculated fair values are reviewed and compared to external broker fair values for reasonableness.

Derivative instruments classified as Level 1 are exchange-traded. Derivative instruments classified as Level 2 primarily include foreign currency and interest rate swaps. The derivative valuations are determined using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data, primarily interest swap rates, interest rate volatility and foreign currency forward and spot rates.

Derivative instruments classified as Level 3 include complex derivatives, such as equity options and total return swaps. These derivatives are valued using pricing models which utilize both observable and unobservable inputs, primarily interest rate volatility, equity volatility, equity index levels, and to a lesser extent, broker quotations. A derivative instrument containing Level 2 inputs would be classified as a Level 3 financial instrument in its entirety if it has at least one significant Level 3 input.

The fair value of separate account assets is based on the fair value or NAV of the underlying assets. Separate account assets held at fair value primarily consist of mutual funds and hedge funds.

Level 1 separate account assets include mutual funds that are valued based on reported net asset values provided by fund managers daily and can be redeemed without restriction. Management performs validation checks to determine the reasonableness of the pricing information, which include, but are not limited to, price fluctuations above predetermined thresholds from the prior day and validation against similar funds or indices. Variances are investigated, further analysis is performed and resolutions are appropriately documented.

## **NOTES TO FINANCIAL STATEMENTS**

#### B. Disclosure of Fair Value of Financial Instruments:

The following methods and assumptions were used to estimate the fair value of these financial instruments as of December 31, 2021:

Mortgage Loans: The fair value of the mortgage loan portfolio is determined by discounting the estimated future cash flows, using current rates that are applicable to similar credit quality, property type and average maturity of the composite portfolio.

Cash and Cash Equivalents: Cash equivalents are money market mutual funds that have fair values that approximate their book/adjusted carrying values due to the short maturities of the underlying investments of the funds. The carrying value of cash approximates the fair value.

Contract Loans: Contract loans are not separable from their associated insurance contract and bear no credit risk since they do not exceed the contract's cash surrender value, making these assets fully secured by the cash surrender value of the contracts. Therefore, the carrying amount of the contract loans is a reasonable approximation of fair value.

Other Invested Assets: Other invested assets consist of surplus note investments held from other insurance providers. The fair value of the surplus note investments are priced by an independent pricing service as described for bonds above.

Liability for Deposit-Type Contracts: The primary methods used to determine the estimated fair value of liability for deposit-type contracts are based on discounted cash flow methodologies using significant unobservable inputs.

Separate Account Liability for Deposit-Type Contracts: The statement value of separate account liability for deposit-type contracts is reported under separate account liabilities and is a reasonable estimate of their fair value because the contractual interest rates are variable and based on current market rates.

#### C. Fair Value by Financial Instrument Type:

#### December 31, 2021

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$5,275,416,726	\$4,533,524,825	\$0	\$5,201,141,586	\$74,275,140	\$0	\$0
Common Stocks	3,647,400	3,647,400	0	0	3,647,400	0	0
Mortgage Loans	399,540,929	377,880,394	0	0	399,540,929	0	0
Cash and Cash Equivalents	74,065,408	74,065,408	74,065,408	0	0	0	0
Contract Loans	9,746,649	9,746,649	0	0	9,746,649	0	0
Derivatives, net	11,136,810	11,136,810	6,390,856	2,819,046	1,926,908	0	0
Other Invested Assets (2)	28,572,134	24,939,130	0	28,572,134	0	0	0
Separate Account Assets	3,490,561,448	3,490,561,448	3,472,565,742	0	0	17,995,706	0
Liabilities:							
Liability for Deposit-Type Contracts	1,008,085,747	860,644,914	0	0	1,008,085,747	0	0
Separate Account Liability for Deposit-Type Contracts	3,461,524	3,461,524	0	0	3,461,524	0	0

#### December 31, 2020

Type of Financial Instrument (1)	Aggregate Fair Value	Admitted Assets/ Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$5,330,872,793	\$4,362,159,294	\$0	\$5,249,447,443	\$81,425,350	\$0	\$0
Preferred Stocks	2,092,636	1,820,000	0	2,092,636	0	0	0
Common Stocks	4,638,600	4,638,600	0	0	4,638,600	0	0
Mortgage Loans	402,405,629	385,611,416	0	0	402,405,629	0	0
Cash and Cash Equivalents	134,567,580	134,567,580	134,567,580	0	0	0	0
Contract Loans	8,146,379	8,146,379	0	0	8,146,379	0	0
Derivatives, net	24,371,133	24,371,133	8,392,650	14,697,865	1,280,618	0	0
Other Invested Assets (2)	29,407,748	24,937,957	0	29,407,748	0	0	0
Separate Account Assets	3,199,083,798	3,199,083,798	3,180,187,103	0	0	18,896,695	0
Liabilities:							
Liability for Deposit-Type Contracts	1,060,614,692	861,987,977	0	0	1,060,614,692	0	0
Separate Account Liability for Deposit-Type Contracts	3,255,803	3,255,803	0	0	3,255,803	0	0

<sup>(1)</sup> The tables above exclude the following financial instruments: investment income due and accrued and derivatives collateral receivable and payable. The fair value of these financial instruments, which are primarily classified as Level 2, approximates carrying value as they are short-term in nature such that there is minimal risk of material changes in fair value due to changes in interest rates or counterparty credit.

<sup>(2)</sup> Excludes investments accounted for under the equity method.

## **NOTES TO FINANCIAL STATEMENTS**

- D. The Company had no investments where it was not practicable to estimate fair value.
- E. Investments Measured Using the NAV Practical Expedient:

Separate account assets include hedge funds where the fair value is based on the net asset value obtained from the fund managers. Investment strategies related to separate account hedge funds include multi-strategy primarily invested in U.S. and international equity, fixed income, long/short equity, loans, derivatives, privately held companies and private partnerships. The redemption frequency is quarterly. There are no remaining lockup periods or unfunded commitments of investments measured using the NAV practical expedient as of December 31, 2021.

#### 21. OTHER ITEMS

- A. The Company did not have any unusual or infrequent items.
- B. The Company did not have troubled debt restructuring during 2021.
- C. Other Disclosures

The Company is working with borrowers who are experiencing financial difficulty as a direct result of the COVID-19 pandemic. When necessary, the Company is providing loan modifications to assist borrowers with their present circumstances. These loans are accruing interest and are classified as current when performing under the terms of the modified loan agreement. On April 7, 2020, a group of banking agencies issued an Interagency Statement that offers practical expedients for evaluating whether loan modifications that occur in response to COVID-19 are troubled debt restructures (TDR) consistent with the Coronavirus Aid, Relief and Economic Security Act (the CARES Act). The Consolidated Appropriations Act, signed into law on December 27, 2020 extended the relief offered in the CARES Act through January 1, 2022 and clarified that insurance companies are covered under the CARES Act. The Company's loan modifications fall within the guidance of either the April 7, 2020 Interagency Statement or the CARES Act, both as adopted by the NAIC under Interpretation of the Statutory Accounting Principles Working Group (INT) 20-03, and do not qualify as TDRs. As of December 31, 2021, mortgage loans with a total book value of \$72.3 million are in a forbearance period where the Company has provided loan modifications with principal and/or interest payment relief and these mortgage loans do not qualify as TDRs.

Economic and capital market uncertainties have arisen as a result of the spread of COVID-19. The impact of COVID-19 on the Company is constantly evolving and its future effects are uncertain and cannot be reasonably estimated as of the date of this filing. Interest rates and equity market levels have had the most significant effect on the Company's financial statements. COVID-19 related claims have not been material for the years ended December 31, 2021 and 2020. The Company continues to actively monitor direct and indirect impacts of the pandemic on its financial statements, especially in relation to claims and the investments portfolio.

The Company has ceded reinsurance contracts in place with a reinsurer whose financial stability has deteriorated. In March, 2019, the reinsurer's domiciliary state regulator issued a rehabilitation and injunction order in which the regulator shall conduct and continue business of the reinsurer. The Company does not expect the financial deterioration of the reinsurer to have a material adverse effect on the Company's financial statements as of December 31, 2021.

- D. The Company did not have any business interruption insurance recoveries.
- E. The Company did not have unused state tax credits.
- F. Subprime-Mortgage-Related Risk Exposure:
  - Alt-A mortgage lending is the origination of residential mortgage loans to customers who have good credit ratings, but have limited
    documentation for their source of income or some other standard input used to underwrite the mortgage loan. The greater use of
    affordable mortgage products and relaxed underwriting standards by some originators for these loans led to higher delinquency and
    loss rates, especially within the 2007 and 2006 vintage years.

The Company has exposure to Alt-A residential loans through direct purchases of residential mortgage-backed securities (RMBS). Exposure to Alt-A securities is managed by investing in super senior and senior tranches with significant subordination. These securities were highly rated at purchase.

- 2. The Company did not have direct exposure to subprime mortgage loans.
- 3. Direct Exposure Through Other Investments:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized (*)
a.	RMBS	\$722,687	\$854,962	\$857,786	\$121,833
b.	Commerical Mortgage-backed Securities	0	0	0	0
c.	Collateralized Debt Obligations	0	0	0	0
d.	Structured Securities	0	0	0	0
e.	Equity Investment in SCA's	0	0	0	0
f.	Other Assets	0	0	0	0
g.	Total	\$722,687	\$854,962	\$857,786	\$121,833

OTTI losses recognized to date exclude OTTI on securities no longer held as of December 31, 2021.

 The Company had no underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage during 2021.

### **NOTES TO FINANCIAL STATEMENTS**

#### G. Retained Assets

- 1. The Company pays death benefit claims in one lump sum, unless otherwise requested by the policy beneficiary. This is specifically stated on the Company's claim form. For policy beneficiaries who do not wish to receive the death benefit in one lump sum, the Company has a Retained Asset Account (RAA) available as a settlement option, which is listed on the claim form. The RAA is a draft account established in the beneficiary's name where drafts can be written against the account at any time for amounts over \$250. The RAAs earn an interest rate of at least 50% of the 30-day Commercial Paper rate, as published by Bloomberg. The interest rate may change weekly. The total liability was \$0 as of December 31, 2021 and 2020.
- 2-3. The Company does not have retained asset accounts in force.
- H. The Company did not have insurance-linked securities transactions.
- I. There were no amounts realized on life insurance policies where the Company is owner and beneficiary.

#### 22. EVENTS SUBSEQUENT

The Company has evaluated events subsequent to December 31, 2021 and through February 25, 2022, the date this Annual Statement was filed, and has concluded that no events have occurred that required adjustments to this Annual Statement. The Company has not evaluated subsequent events after the filing date.

#### 23. REINSURANCE

A. Ceded Reinsurance Report:

Section 1 – General Interrogatories

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

Yes [ ] No [ X ] If yes, give full details.

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

Yes [ ] No [ X ] If yes, give full details.

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [ X ]

- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?
- 2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [ X ] If yes, give full details.

#### NOTES TO FINANCIAL STATEMENTS

Section 3 - Ceded Reinsurance Report - Part B

- 1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$1.7 million
- 2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
  - Yes [ ] No [ X ] If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?
- B. The Company did not write off any uncollectible reinsurance.
- C. The Company did not commute any ceded reinsurance.
- D. The Company did not have any certified reinsurers' rating downgraded or status subject to revocation.
- E-F. The Company did not have reinsurance of variable annuity contracts with affiliated captive reinsurers.
- G. The Company did not utilize reinsurers to assume reserves subject to the XXX/AXXX captive framework.
- H. The Company does not have any reinsurance contracts that includes provisions which limit the reinsurer's assumption of significant risks or results in delay of payment.

#### 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

- A-C. The Company did not write retrospectively rated contracts or contracts subject to redetermination.
- D. The Company had no medical loss ratio rebates required by the Public Health Service Act.
- E. The Company did not write any accident and health insurance premiums that is subject to the Affordable Care Act risk-sharing provisions.

#### 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

- A. The Company did not have any provisions for incurred claim and claim adjustment expenses attributable to insured events of prior years.
- B. The Company had no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustments.

#### 26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

#### 27. STRUCTURED SETTLEMENTS

The Company had no structured settlements.

#### 28. HEALTH CARE RECEIVABLES

The Company had no health care receivables.

#### 29. PARTICIPATING POLICIES

The Company did not have participating policies.

#### 30. PREMIUM DEFICIENCY RESERVES

The Company does not write accident and health contracts and property and casualty contracts. Therefore, there are no related premium deficiency reserves.

## **NOTES TO FINANCIAL STATEMENTS**

#### 31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

- The Company waives deduction of deferred fractional premium upon death of insured. The Company does not return any portion of
  the final premium for periods beyond the date of death. Continuous or modal premium assumptions are used for all reserves. All
  reserves are equal to the greater of the computed reserve and surrender value or, on certain products, a higher alternative comparison
  value.
- 2. For policies with a substandard rating or flat extra, mean reserves are based on an appropriate multiple of or addition to the valuation mortality table.
- 3. The Company had \$279.5 million of insurance in force for which gross premiums were less than the net premiums according to the valuation standard set by the State of Arizona.
- 4. For traditional policies, tabular interest, tabular less actual reserve released, and tabular cost have been determined by formula as described in the instructions for Page 7. For non-traditional universal life type policies, the tabular interest and tabular cost are based on the actual interest credited to and monthly deductions from the policies. For some deferred annuity policies and some immediate payout policies, tabular interest was calculated using basic data.
- 5. The tabular interest on deposit funds not involving life contingencies has been determined from actual interest credited to deposits.
- 6. The Components for Other Reserve Changes (Page 7, Line 7):

				Ordinary			Grou	ір
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
The Components of Other Reserve Changes Include the Change of Separate Account Fair Value, Surrender or Alternative Comparison Values, Partial Withdrawals, Changes in Deficiency Reserves and Change in CRVM Expense Allowances	(\$51,601,576)	\$0	(\$51,601,576)	\$0	\$0	\$0	\$0	\$0
3106999 Total	(\$51,601,576)	\$0	(\$51,601,576)	\$0	\$0	\$0	\$0	\$0

# 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	\$76,884,659	\$0	\$0	\$76,884,659	1%
	b. At Book Value Less Current Surrender Charge of 5% or More *	460,753,904	0	0	460,753,904	7%
	c. At Fair Value	0	0	3,333,828,156	3,333,828,156	49%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	537,638,563	0	3,333,828,156	3,871,466,719	57%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	836,147,494	0	0	836,147,494	12%
(2).	Not Subject to Discretionary Withdrawal	2,105,384,432	0	403,034	2,105,787,466	31%
(3).	Total (Gross: Direct + Assumed)	3,479,170,489	0	3,334,231,190	6,813,401,679	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	\$3,479,170,489	\$0	\$3,334,231,190	\$6,813,401,679	
(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:	\$314,845,399	\$0	\$0	\$314,845,399	

### B. GROUP ANNUITIES

	•	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subject to Discretionary Withdrawal:					
	a. With Market Value Adjustment	\$0	\$0	\$0	\$0	0%
	b. At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c. At Fair Value	0	0	0	0	0%
	d. Total with Market Value Adjustment or at Fair Value (Total of a Through c)	0	0	0	0	0%
	e. At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not Subject to Discretionary Withdrawal	176,764,633	0	0	176,764,633	100%
(3).	Total (Gross: Direct + Assumed)	176,764,633	0		176,764,633	100%
(4).	Reinsurance Ceded	0	0	0	0	
(5).	Total (Net) (3) - (4)	\$176,764,633	\$0	\$0	\$176,764,633	
(6).	Amount Included in B(1)b Above that will Move to B(1)e for the First Time Within the Year After the Statement Date:	\$0	\$0	\$0	\$0	

## **NOTES TO FINANCIAL STATEMENTS**

### C. DEPOSIT-TYPE CONTRACTS

			General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1).	Subj	ect to Discretionary Withdrawal:					
	a.	With Market Value Adjustment	\$6,429,347	\$0	\$0	\$6,429,347	1%
	b.	At Book Value Less Current Surrender Charge of 5% or More *	0	0	0	0	0%
	c.	At Fair Value	0	0	3,461,524	3,461,524	0%
	d.	Total with Market Value Adjustment or at Fair Value (Total of a Through c)	6,429,347	0	3,461,524	9,890,871	1%
	e.	At Book Value without Adjustment (Minimal or No Charge or Adjustment)	0	0	0	0	0%
(2).	Not	Subject to Discretionary Withdrawal	854,215,567	0	0	854,215,567	99%
(3).	Tota	ıl (Gross: Direct + Assumed)	860,644,914	0	3,461,524	864,106,438	100%
(4).	Reir	surance Ceded	0	0	0	0	
(5).	Tota	ıl (Net) (3) - (4)	\$860,644,914	\$0	\$3,461,524	\$864,106,438	
(6).	C(1)	ount Included in C(1)b Above that will Move to be for the First Time Within the Year After the ement Date:	\$0	\$0	\$0	\$0	

<sup>\*</sup> Withdrawal characteristic categories were evaluated using effective surrender charge rates, where applicable.

D.	Life & Accident	& Haulth Annual	Statement:
ν.	Life & Accident	ex Health Allinual	Statement.

(1).	Exhibit 5, Annuities Section, Total (net)	\$3,655,935,122
(2).	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	0
(3).	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	860,644,914
(4).	Subtotal	4,516,580,036
Separ	rate Accounts Annual Statement:	
(5).	Exhibit 3, Line 0299999, Column 2	3,334,231,190
(6).	Exhibit 3, Line 0399999, Column 2	0
(7).	Policyholder Dividend and Coupon Accumulations	0
(8).	Policyholder Premiums	0
(9).	Guaranteed Interest Contracts	0
(10).	Other Contract Deposit Funds	3,461,524
(11).	Subtotal	3,337,692,714
(12).	Combined Total	\$7,854,272,750

## **NOTES TO FINANCIAL STATEMENTS**

#### 33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

(4). Reinsurance Ceded (5). Total (net) (3) - (4)

		Account Value	Cash Value	Reserve
A. Gene	ral Account	11000uiii vuide	Cush vuide	Treserve
	Subject to Discretionary Withdrawal, Surrender Values, or Policy Loans:			
(1).	a. Term Policies with Cash Value	\$0	\$0	\$0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	9,216,347	8,813,098	9,264,442
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	45,163,865	43,519,688	45,523,907
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	6,742,808	6,701,573	7,106,982
	h. Variable Life	0	0	0
	i. Variable Universal Life	9,183,370	9,144,192	9,169,851
	j. Miscellaneous Reserves	0	0	0
(2)	Not Subject to Discretionary Withdrawal or No Cash Values:			
(2).	a. Term Policies without Cash Value	XXX	XXX	4,617,192
	b. Accidental Death Benefits	XXX	XXX	4,017,192
	c. Disability - Active Lives	XXX	XXX	40,231
	d. Disability - Disabled Lives	XXX	XXX	6,067,487
	e. Miscellaneous Reserves	XXX	XXX	913,055
(3)	Total (Gross: Direct + Assumed)	\$70,306,390	\$68,178,551	\$82,703,168
	Reinsurance Ceded	0	0	7,611,769
( )	Total (net) (3) - (4)	\$70,306,390	\$68,178,551	\$75,091,399
B Senai	rate Account with Guarantees	Account Value	Cash Value	Reserve
(1).				
(1).	a. Term Policies with Cash Value	\$0	\$0	\$0
	b. Universal Life	0	0	0
	c. Universal Life with Secondary Guarantees	0	0	0
	d. Indexed Universal Life	0	0	0
	e. Indexed Universal Life with Secondary Guarantees	0	0	0
	f. Indexed Life	0	0	0
	g. Other Permanent Cash Value Life Insurance	0	0	0
	h. Variable Life	0	0	0
	i. Variable Universal Life	0	0	0
	· 14: 11 D	0	0	0
(2).	j. Miscellaneous Reserves			
( ).				
	Not Subject to Discretionary Withdrawal or No Cash Values a. Term Policies without Cash Value	XXX	XXX	0
	Not Subject to Discretionary Withdrawal or No Cash Values		XXX XXX	0 0
	Not Subject to Discretionary Withdrawal or No Cash Values a. Term Policies without Cash Value	XXX		
	Not Subject to Discretionary Withdrawal or No Cash Values a. Term Policies without Cash Value b. Accidental Death Benefits c. Disability - Active Lives	XXX XXX	XXX	0
	Not Subject to Discretionary Withdrawal or No Cash Values a. Term Policies without Cash Value b. Accidental Death Benefits c. Disability - Active Lives	XXX XXX XXX	XXX XXX	0 0
(3).	Not Subject to Discretionary Withdrawal or No Cash Values  a. Term Policies without Cash Value  b. Accidental Death Benefits  c. Disability - Active Lives  d. Disability - Disabled Lives	XXX XXX XXX XXX	XXX XXX XXX	0 0 0

\$0

\$0

## **NOTES TO FINANCIAL STATEMENTS**

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1). Subject to Discretionary Withdrawal, Surrender Values, or Pol	-		
a. Term Policies with Cash Value	\$0	\$0	\$0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	93,843,853	93,801,836	93,801,836
j. Miscellaneous Reserves	0	0	0
(2). Not Subject to Discretionary Withdrawal or No Cash Values			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3). Total (Gross: Direct + Assumed)	\$93,843,853	\$93,801,836	\$93,801,836
(4). Reinsurance Ceded	0	0	0
(5). Total (net) (3) - (4)	\$93,843,853	\$93,801,836	\$93,801,836
D. Life & Assidant & Health Assessed Statement			
D. Life & Accident & Health Annual Statement:			Ф <b>72</b> 00 <b>2</b> 000
(1). Exhibit 5, Life Insurance Section, Total (net)			\$73,992,909
(2). Exhibit 5, Accidental Death Benefits Section, Total (net)			21
(3). Exhibit 5, Disability - Active Lives Section, Total (net)			16,445
(4). Exhibit 5, Disability - Disabled Lives Section, Total (net)			172,561
(5). Exhibit 5, Miscellaneous Reserves Section, Total (net)		_	909,463
(6). Subtotal		_	75,091,399
Separate Accounts Annual Statement:			
(7). Exhibit 3, Line 0199999, Column 2			93,801,836
(8). Exhibit 3, Line 0499999, Column 2			0 0
(9). Exhibit 3, Line 0599999, Column 2			0
(10). Subtotal (Lines (7) through (9))		_	93,801,836
		_	
(11). Combined Total ((6) and (10))		_	\$168,893,235

### 34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations as of December 31, 2021:

	December	r 31, 2021
	Gross	Net of Loading
Industrial	\$0	\$0
Ordinary New Business	0	0
Ordinary Renewal	60,266	45,183
Credit Life	0	0
Group Life	0	0
Group Annuity	0	0
Totals	\$60,266	\$45,183
	Ordinary New Business Ordinary Renewal Credit Life Group Life Group Annuity	Industrial \$0 Ordinary New Business 0 Ordinary Renewal 60,266 Credit Life 0 Group Life 0 Group Annuity 0

## **NOTES TO FINANCIAL STATEMENTS**

#### 35. SEPARATE ACCOUNTS

#### A. Separate Account Activity

- The Company utilizes Separate Accounts to record and account for assets and liabilities related to variable annuities and variable universal life. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risk associated with market value changes are generally borne by the contract holders.
- In accordance with the products recorded within the Separate Account, some assets are considered legally insulated whereas others are not legally insulated from the General Account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the General Account.

As of December 31, 2021 and December 31, 2020, the Company's Separate Account statement included legally insulated assets of \$3,490.6 million and \$3,199.1 million, respectively. The assets legally insulated from the General Account as of December 31, 2021 are attributed to the following products:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Annuities	\$3,396,717,418	\$0
Variable Universal Life	93,844,030	0
Total	\$3,490,561,448	\$0

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

To compensate the General Account for the risk taken, the Separate Account paid risk charges as follows for the year ended December 31, 2021 and for the prior four years:

a.	2021	\$18,442,247
b.	2020	\$16,738,416
c.	2019	\$16,724,397
d.	2018	\$17,353,612
e.	2017	\$17,922,793

As of December 31, 2021, the General Account of the Company had paid \$0.0 million toward the Separate Account guarantees. Payments for the preceding four years ended December 31, 2020, 2019, 2018 and 2017 were \$0.1 million, \$0.1 million, \$0.2 million and \$0.1 million, respectively.

4. The Company does not engage in securities lending transactions within the Separate Account.

## **NOTES TO FINANCIAL STATEMENTS**

#### B. General Nature and Characteristics of Separate Accounts Business:

The Company's Separate Accounts without guarantees consist of the variable annuities and variable universal life businesses where the assets of these accounts are carried at fair value. The Company has no Separate Accounts with guarantees.

Information regarding the Separate Accounts of the Company is as follows:

		Separate	Accounts with	Guarantees	Without Guarantees	
	- -	(1)	(2) Nonindexed Guarantee	(3) Nonindexed Guarantee	(4) Nonguaranteed Separate	(5)
	_	Indexed	4% or Less	More than 4%	Accounts	Total
(1).	Premiums, Considerations or Deposits for the Year Ended December 31, 2021	\$0	\$0	\$0	\$331,694,509	\$331,694,509
(2).	Reserves at December 31, 2021 For Accounts With Assets At:					
	a. Fair Value	\$0	\$0	\$0	\$3,431,494,550	\$3,431,494,550
	b. Amortized Cost	0	0	0	0	0
	c. Total Reserves *	\$0	\$0	\$0	\$3,431,494,550	\$3,431,494,550
(3).	By Withdrawal Characteristics: a. Subject to Discretionary Withdrawal 1. With Market Value Adjustment 2. At Book Value Without Market Value Adjustment and	\$0	\$0	\$0	\$0	\$0
	With Current Surrender Charge					
	of 5% or More	0	0	0	0	0
	<ul><li>3. At Fair Value</li><li>4. At Book Value Without Market</li><li>Value Adjustment and With</li><li>Current Surrender Charge</li></ul>	0	0	0	3,431,091,516	3,431,091,516
	Less Than 5%	0	0	0	0	0
	5. Subtotal	0			3,431,091,516	3,431,091,516
	b. Not Subject to Discretionary				-, - , ,-	-, - , ,-
	Withdrawal	0	0	0	403,034	403,034
	c. Total	\$0	\$0	\$0	\$3,431,494,550	\$3,431,494,550
	* Line 2(c) Should Equal Line 3(c).					
(4).	Reserves For Asset Default Risk in Lieu of AVR	\$0	\$0	\$0	\$0	\$0
Reco	nciliation of Net Transfers To (or From) Sep	arate Accounts	:			
(1).	Transfers as Reported in the Summary of O a. Transfers to Separate Accounts (Page 4, b. Transfers from Separate Accounts (Page c. Net Transfers to (from) Separate Accounts	Line 1.4) 4, Line 10)	e Separate Acco	unts Statement:	\$331,199,587 386,613,585 (55,413,998)	
(2).	Reconciling Adjustments: a. Net Lag Gain/Loss for Annuities in General Control of the Control of	eral Account C	only		3,235	
(3).	Transfers as Reported in the Summary of O Health Annual Statement $(1c) + (2) = (Page)$	-	e Life, Accident	&	(\$55,410,763)	

#### 36. LOSS/CLAIM ADJUSTMENT EXPENSES

C.

The Company has no reserves for unpaid claims and related claims adjustment expenses for accident and health contracts.

## **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System is an insurer?  If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.				Yes [ X	] N	0[]
1.2	If yes, did the reporting entity register and file with its domiciliary State Insursuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Naits Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to the	Holding Company System, a regi ational Association of Insurance C gulations pertaining thereto, or is	stration statement commissioners (NAIC) in the reporting entity	Yes [ X	[ ] No [	1	N/A [ ]
1.3	State Regulating?				ARIZO	NA	
1.4	Is the reporting entity publicly traded or a member of a publicly traded group	?			Yes [	] N	o [ X ]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issue	ed by the SEC for the entity/group	· ·····- <u>-</u>				
2.1	Has any change been made during the year of this statement in the charter, reporting entity?				Yes [	] N	o [ 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	<u>-</u>		12/31/	2020	
3.2	State the as of date that the latest financial examination report became availentity. This date should be the date of the examined balance sheet and not				12/31/	2016	
3.3	State as of what date the latest financial examination report became availab domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not	the date of the		05/08/	2018	
3.4	By what department or departments? ARIZONA DEPARTMENT OF INSURANCE AND FINANCIAL INSTITUTION						
3.5	Have all financial statement adjustments within the latest financial examinat statement filed with Departments?	ion report been accounted for in a	a subsequent financial	Yes [	] No [	]	N/A [ X ]
3.6	Have all of the recommendations within the latest financial examination repo	ort been complied with?		Yes [	] No [	]	N/A [ X ]
4.1		of the reporting entity), receive cruived on direct premiums) of: new business??  ition owned in whole or in part by the	edit or commissions for or c	control	Yes [ Yes [	-	
	premiums) of:	new business?			Yes [	1 N	1 X 1 o
		?				-	
5.1	Has the reporting entity been a party to a merger or consolidation during the lf yes, complete and file the merger history data file with the NAIC.	period covered by this statemen	?		Yes [	] N	o [ X ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of do ceased to exist as a result of the merger or consolidation.	micile (use two letter state abbrev	viation) for any entity that ha	is			
	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 registra revoked by any governmental entity during the reporting period?	ations (including corporate registra	ation, if applicable) suspend		Yes [	] N	o [ X ]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly co	ontrol 10% or more of the reporting	g entity?		Yes [	] N	o [ X ]
7.2	If yes, 7.21 State the percentage of foreign control;						%
	7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity attorney-in-fact; and identify the type of entity(s) (e.g., individual, corpo						
	1 Nationality	2 Type of E	ntity				

## **GENERAL INTERROGATORIES**

8.1 8.2	Is the company a subsidiary of a depository institution holding compan If the response to 8.1 is yes, please identify the name of the DIHC.				Yes [	]	No [	[ X ]	ĺ
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities fill response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission	n (city and state of the main office) of any affiliates regulated of the Comptroller of the Currency (OCC), the F	ulated by a fe ederal Depo	ederal	Yes [	]	No [	[ X ]	l
	1	<del>-</del>	3 4	5	6	1			
	Affiliate Name	Location (City, State)	RB OCC	FDIC	SEC	_			
8.5	Is the reporting entity a depository institution holding company with sig Federal Reserve System or a subsidiary of the reporting entity?	inificant insurance operations as defined by the Board			Yes [	1	No I	ГХТ	1
8.6	If response to 8.5 is no, is the reporting entity a company or subsidiary Federal Reserve Board's capital rule?	of a company that has otherwise been made subject t	to the						
9.	What is the name and address of the independent certified public according to the property of	ountant or accounting firm retained to conduct the annu	ual audit?		, ,			•	
	Has the insurer been granted any exemptions to the prohibited non-au requirements as allowed in Section 7H of the Annual Financial Reporting or regulation?	ing Model Regulation (Model Audit Rule), or substantia	ally similar st	ate	Yes [	]	No [	[ X ]	]
10.2	If the response to 10.1 is yes, provide information related to this exemp	ption:							
<ul><li>10.3</li><li>10.4</li></ul>	Has the insurer been granted any exemptions related to the other requallowed for in Section 18A of the Model Regulation, or substantially sin If the response to 10.3 is yes, provide information related to this exemption	milar state law or regulation?ption:			Yes [	]	No [	[ X ]	J
10.5	Has the reporting entity established an Audit Committee in compliance	e with the domiciliary state insurance laws?		 Yes [ X	1 No [	1	N/	ΙД	1
10.6	If the response to 10.5 is no or n/a, please explain			-	] 140 [	,	14/ /	٦ [	,
11.	What is the name, address and affiliation (officer/employee of the reportirm) of the individual providing the statement of actuarial opinion/certific KRISTINA L. KENNEDY, VICE PRESIDENT & APPOINTED ACTUAF PACIFIC LIFE & ANNUITY COMPANY 700 NEWPORT CENTER DRIVE, NEWPORT BEACH, CA 92660	orting entity or actuary/consultant associated with an adfication? RY	ctuarial cons	ulting					
12.1	Does the reporting entity own any securities of a real estate holding co				Yes [	1	No [	[ X ]	ı
	12.11 Name of real e	estate holding company			_	-			
		rcels involved							
	12.13 Total book/adj	justed carrying value			\$				
12.2	If, yes provide explanation:								
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITI								
13.1	What changes have been made during the year in the United States m	nanager or the United States trustees of the reporting e	entity?						
13.2	Does this statement contain all business transacted for the reporting e	entity through its United States Branch on risks whereve	er located?.		Yes [	]	No [	[ ]	]
13.3	, , ,				Yes [				l
	If answer to (13.3) is yes, has the domiciliary or entry state approved the				] No [	]	N/A	Α[	]
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, whi a. Honest and ethical conduct, including the ethical handling of actual relationships;	ich includes the following standards?			Yes [ )	( ]	No [	[ ]	I
	<ul> <li>b. Full, fair, accurate, timely and understandable disclosure in the period</li> <li>c. Compliance with applicable governmental laws, rules and regulation</li> <li>d. The prompt internal reporting of violations to an appropriate person</li> <li>e. Accountability for adherence to the code.</li> </ul>	ns;							
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 amendme	• /			-	-			
14.3 14.31	Have any provisions of the code of ethics been waived for any of the s If the response to 14.3 is yes, provide the nature of any waiver(s).				Yes [	]	No [	[ X ]	J
	,								

## **GENERAL INTERROGATORIES**

the response to ank of the Letter of the Let	or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the procedure for disclosure to its boofficers, directors, trustees or responsible employees the entity been prepared using a basis of accounting other than	Circumstances  Circumstances  DOF DIRECTOR  Upon either by the board of directors or trustee at is in conflict with the of	That Can Trigger the Letter of Credit  That Can Trigger the Letter of Credit  Soft directors or a subordinate committee Trectors and all subordinate committees The soft any material interest or affiliation on the	Yes [ X ] No [
American Bankers Association ABA) Routing Number  sthe purchase of the reportion of the rep	Issuing or Confirming Bank Name  BOARI or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the proof gentity an established procedure for disclosure to its bo officers, directors, trustees or responsible employees the	D OF DIRECTOR upon either by the board of eedings of its board of dir ard of directors or trustee at is in conflict with the of	That Can Trigger the Letter of Credit  S of directors or a subordinate committee rectors and all subordinate committees es of any material interest or affiliation on the	Amount  Yes [ X ] No [ Yes [ X ] No [
Number  s the purchase of the reportion of the reporting art of any of its las this statement occounting Prince	BOARI or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the procedure for disclosure to its boofficers, directors, trustees or responsible employees the entity been prepared using a basis of accounting other than	D OF DIRECTOR upon either by the board of eedings of its board of dir ard of directors or trustee at is in conflict with the of	S of directors or a subordinate committee rectors and all subordinate committees es of any material interest or affiliation on the	Yes [ X ] No [ Yes [ X ] No [
s the purchase onereof?	BOARI or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the proof g entity an established procedure for disclosure to its bo officers, directors, trustees or responsible employees the	D OF DIRECTOR upon either by the board of eedings of its board of directors or trustee ard of directors or trustee at is in conflict with the or	of directors or a subordinate committee rectors and all subordinate committees es of any material interest or affiliation on the	Yes [ X ] No [ Yes [ X ] No [
nereof?	or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the procedure for disclosure to its boofficers, directors, trustees or responsible employees the entity been prepared using a basis of accounting other than	eedings of its board of directors or trustee at is in conflict with the or	of directors or a subordinate committee rectors and all subordinate committees res of any material interest or affiliation on the	Yes [ X ] No [
nereof?	or sale of all investments of the reporting entity passed using entity keep a complete permanent record of the procedure for disclosure to its boofficers, directors, trustees or responsible employees the entity been prepared using a basis of accounting other than	eedings of its board of directors or trustee at is in conflict with the or	of directors or a subordinate committee rectors and all subordinate committees res of any material interest or affiliation on the	Yes [ X ] No [
loes the reporting records the reporting art of any of its as this statement coounting Prince	ng entity keep a complete permanent record of the processing entity an established procedure for disclosure to its bo officers, directors, trustees or responsible employees the ent been prepared using a basis of accounting other than	eedings of its board of directors or trustee at is in conflict with the or	rectors and all subordinate committees es of any material interest or affiliation on the	
las the reporting art of any of its las this stateme.	g entity an established procedure for disclosure to its bo officers, directors, trustees or responsible employees the ent been prepared using a basis of accounting other than	ard of directors or trustee at is in conflict with the or	es of any material interest or affiliation on the	
ccounting Princ	ent been prepared using a basis of accounting other than			
ccounting Princ	ent been prepared using a basis of accounting other than			
	ciples)?			Yes [ ] No [ X
otal amount loa	aned during the year (inclusive of Separate Accounts, ex	cclusive of policy loans):		
				\$
			20.13 Trustees, supreme or grand	
-4-1	1	-4- 4		.\$
	loans outstanding at the end of year (inclusive of Separa	ate Accounts, exclusive o	20 21 To directors or other officers	\$
oney loane).				
			(Fraternal Only)	\$
Vere any assets bligation being	reported in this statement subject to a contractual oblig	gation to transfer to anoth	er party without the liability for such	
yes, state the a	amount thereof at December 31 of the current year:			
			21.22 Borrowed from others	\$
				\$
uaranty associa			<u> </u>	
answer is yes:				
		2	2.23 Other amounts paid	.\$
oes the reporting	ng entity report any amounts due from parent, subsidiari	es or affiliates on Page 2	of this statement?	Yes [ X ] No [
				\$204
0 days?				Yes [ ] No [ X
me response t	o 24. i is yes, identiliy the third-party that pays the agent	s and whether they are a	related party.	
	Name of Third Darty		ty	
	ivame or iniro-Party	(Tes/No)		
000 Vib )	otal amount load otal amount of olicy loans):  ere any assets oligation being yes, state the acceptance of the reporting yes, indicate an oes the insurer of days?	otal amount loaned during the year (inclusive of Separate Accounts, explain a second process of the second pro	otal amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):  otal amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive  20.11 To directors or other officers	

## **GENERAL INTERROGATORIES**

25.02	If no, give full and complete information relating thereto		
25.03	whether collateral is carried on or off-balance sheet. (an alterna	ogram including value for collateral and amount of loaned securities, and attive is to reference Note 17 where this information is also provided)	
25.04		ount of collateral for conforming programs as outlined in the Risk-Based Capital	
25.05	For the reporting entity's securities lending program, report and	ount of collateral for other programs.	\$
25.06	Does your securities lending program require 102% (domestic soutset of the contract?	securities) and 105% (foreign securities) from the counterparty at the	[ ] No [ ] N/A [ X
25.07	Does the reporting entity non-admit when the collateral received	d from the counterparty falls below 100%? Yes [	[ ] No [ ] N/A [ X
25.08	Does the reporting entity or the reporting entity 's securities lend conduct securities lending?	ding agent utilize the Master Securities lending Agreement (MSLA) to	[ ] No [ ] N/A [ X
25.09	For the reporting entity's securities lending program state the ar	mount of the following as of December 31 of the current year:	
	25.092 Total book adjusted/carrying value of re	assets reported on Schedule DL, Parts 1 and 2einvested collateral assets reported on Schedule DL, Parts 1 and 2orted on the liability page.	\$
26.1	control of the reporting entity, or has the reporting entity sold or	entity owned at December 31 of the current year not exclusively under the transferred any assets subject to a put option contract that is currently in .03).	. Yes [ X ] No [ ]
26.2	If yes, state the amount thereof at December 31 of the current y	year: 26.21 Subject to repurchase agreements	\$\$\$\$
		26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock 26.27 FHLB Capital Stock 26.28 On deposit with states 26.29 On deposit with other regulatory bodies 26.30 Pledged as collateral - excluding collateral pledged an FHLB 26.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$ 3,647,40 \$ 6,079,15 \$
		backing funding agreements 26.32 Other	\$
26.3	For category (26.26) provide the following:		
26.3	For category (26.26) provide the following:  1  Nature of Restriction	2 Description	3 Amount
26.3	1 Nature of Restriction	Description	Amount
26.3	Nature of Restriction  Does the reporting entity have any hedging transactions reported	Description  ed on Schedule DB?	. Yes [ X ] No [ ]
27.1 27.2	Nature of Restriction  Does the reporting entity have any hedging transactions reporter lf yes, has a comprehensive description of the hedging program If no, attach a description with this statement.	Description  ed on Schedule DB?	. Yes [ X ] No [ ]
27.1 27.2 .INES 2	Nature of Restriction  Does the reporting entity have any hedging transactions reported lifyes, has a comprehensive description of the hedging program of the no, attach a description with this statement.  To 3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITY	Description  ed on Schedule DB?  n been made available to the domiciliary state?  TIES ONLY:	Amount  Yes [ X ] No [ ]  X ] No [ ] N/A [
27.1 27.2 INES 2 27.3	Nature of Restriction  Does the reporting entity have any hedging transactions reporter lifyes, has a comprehensive description of the hedging program of no, attach a description with this statement.  Toes the reporting entity utilize derivatives to hedge variable and the statement of the hedging program of the hedging	Description  ed on Schedule DB?	. Yes [ X ] No [ ]
27.1 27.2 .INES 2	Nature of Restriction  Does the reporting entity have any hedging transactions reporter If yes, has a comprehensive description of the hedging program If no, attach a description with this statement.  T.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTIT Does the reporting entity utilize derivatives to hedge variable ar If the response to 27.3 is YES, does the reporting entity utilize:	Description  ed on Schedule DB?	Amount  Yes [ X ] No [ ]  X ] No [ ] N/A [  Yes [ X ] No [ ]
27.1 27.2 INES 2 27.3	Nature of Restriction  Nature of Restriction  Does the reporting entity have any hedging transactions reporter of the second of the hedging program of the nedging riable and the reporting entity utilize derivatives to hedge variable and of the response to 27.3 is YES, does the reporting entity utilize:	Description  ed on Schedule DB?	Amount  Yes [ X ] No [ ]  X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]
27.1 27.2 INES 2 27.3	Nature of Restriction  Nature of Restriction  Does the reporting entity have any hedging transactions reported if yes, has a comprehensive description of the hedging program of no, attach a description with this statement.  Through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITY Does the reporting entity utilize derivatives to hedge variable and of the response to 27.3 is YES, does the reporting entity utilize:  By responding YES to 27.41 regarding utilizing the special accordiolowing:  The reporting entity has obtained explicit approval from the Hedging strategy subject to the special accounting pro  Actuarial certification has been obtained which indicate reserves and provides the impact of the hedging strates.  Financial Officer Certification has been obtained which	Description  ed on Schedule DB?	Amount  Yes [ X ] No [ ]  [ X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]  Yes [ X ] No [ ]
27.1 27.2 INES 2 27.3 27.4	Nature of Restriction  Nature of Restriction  If yes, has a comprehensive description of the hedging program If no, attach a description with this statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTIT Does the reporting entity utilize derivatives to hedge variable ar If the response to 27.3 is YES, does the reporting entity utilize:  27 27 27 27 28  By responding YES to 27.41 regarding utilizing the special accordiolowing:  The reporting entity has obtained explicit approval from Hedging strategy subject to the special accounting pro Actuarial certification has been obtained which indicate reserves and provides the impact of the hedging strate Financial Officer Certification has been obtained which Hedging Strategy within VM-21 and that the Clearly De its actual day-to-day risk mitigation efforts.  Were any preferred stocks or bonds owned as of December 31	Description  ed on Schedule DB?	Amount  Yes [ X ] No [ ]  [ X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]  Yes [ X ] No [ ]  Yes [ X ] No [ ]
27.1 27.2 IINES 2 27.3 27.4	Nature of Restriction  Nature of Restriction  If yes, has a comprehensive description of the hedging program of the no, attach a description with this statement.  Through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITY  Does the reporting entity utilize derivatives to hedge variable and of the response to 27.3 is YES, does the reporting entity utilize:  The response to 27.41 regarding utilizing the special according of the hedging strategy subject to the special accounting profunction of the hedging strategy subject to the special accounting profunction of the hedging strategy subject to the special accounting profunction of the hedging strate of the hedging strategy subject to the special accounting profunction of the hedging strate of the hed	Description  and on Schedule DB?	Amount  Yes [ X ] No [ ]  X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]  Yes [ X ] No [ ]  Yes [ X ] No [ ]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Nature of Restriction  If yes, has a comprehensive description of the hedging program of no, attach a description with this statement.  17.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITY  Does the reporting entity utilize derivatives to hedge variable and of the response to 27.3 is YES, does the reporting entity utilize:  27. 27. 27. 27. 27. 27. 27. 27. 27. 27.	Description  ed on Schedule DB?  In been made available to the domiciliary state?  In been made available to the domiciliary state?  In been made available to the domiciliary state?  In the state of interest rate sensitivity?  In the domiciliary state.  In the domiciliary state.  In the domiciliary state.  In the domiciliary state.  In the domiciliary state.  In the domiciliary state.  In the domiciliary state in the hedging strategy is incorporated within the establishment of VM-21 and the hedging strategy is incorporated within the establishment of VM-21 and the hedging strategy is incorporated within the establishment of VM-21 and the hedging strategy meets the definition of a Clearly Defined defined Hedging Strategy is the hedging strategy being used by the company in the of the current year mandatorily convertible into equity, or, at the option of the	Amount  Yes [ X ] No [ ]  [ X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]  Yes [ ] No [ ]  Yes [ ] No [ ]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Nature of Restriction  Does the reporting entity have any hedging transactions reported the second of the statement of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging program of the nedging entity utilized derivatives to hedge variable and of the response to 27.3 is YES, does the reporting entity utilized the response to 27.3 is YES, does the reporting entity utilized of the response of the nedging entity has obtained explicit approval from the Hedging strategy subject to the special accounting promption of the nedging strategy subject to the special accounting promption of the nedging strategy entities the impact of the hedging strategone of the nedging strategone of the n	Description  ed on Schedule DB?  In been made available to the domiciliary state?  In been made available to the domiciliary state?  In been made available to the domiciliary state?  In the state of interest rate sensitivity?  In the state of interest rate sensitivity?  In the domiciliary state.  In the domiciliary state.  In the domiciliary state.  In the domiciliary state ovisions is consistent with the requirements of VM-21.  In the state the hedging strategy is incorporated within the establishment of VM-21 and indicates that the hedging strategy meets the definition of a Clearly Defined defined Hedging Strategy is the hedging strategy being used by the company in the fined Hedging Strategy is the hedging strategy being used by the company in the current year mandatorily convertible into equity, or, at the option of the state, mortgage loans and investments held physically in the reporting entity's and other securities, owned throughout the current year held pursuant to a accordance with Section 1, III - General Examination Considerations, F.	Amount  Yes [ X ] No [ ]  [ X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ ] No [ X ]  Yes [ ] No [ ]  Yes [ ] No [ ]
27.1 27.2 INES 2 27.3 27.4 27.5	Nature of Restriction  Does the reporting entity have any hedging transactions reported if yes, has a comprehensive description of the hedging program if no, attach a description with this statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITY Does the reporting entity utilize derivatives to hedge variable and if the response to 27.3 is YES, does the reporting entity utilize:  27. 27. 27. 27. 27. 27. 27. 27. 27. 27.	Description  ed on Schedule DB?  In been made available to the domiciliary state?  THES ONLY:  Innuity guarantees subject to fluctuations as a result of interest rate sensitivity?  The second accounting provision of SSAP No. 108  The second accounting practice  The second state accounting guidance  Dounting provisions of SSAP No. 108, the reporting entity attests to the sensitivity of the domiciliary state.  The sensitivity of the second state accounting the sensitivity of the sensit	Amount  Yes [ X ] No [ ]  [ X ] No [ ] N/A [  Yes [ X ] No [ ]  Yes [ ] No [ X ]  Yes [ X ] No [ ]  Yes [ X ] No [ ]  Yes [ X ] No [ ]

## **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	2	3
Name(s)	Location(s)	Complete Explanation(s)
N/A		

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
N/A			

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	2
Name of Firm or Individual	Affiliation
PACIFIC LIFE INSURANCE COMPANY	A
PACIFIC LIFE FUND ADVISORS LLC	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	2	3	4	5
				Investment
				Management
Central Registration Depository Number				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
			U.S. SECURITIES & EXCHANGE	
CRD# 168830	PACIFIC PRIVATE FUND ADVISORS LLC	549300HIYCK0W1F1YN98	COMMISSION	NO
N/A	PACIFIC LIFE INSURANCE COMPANY	8WC3XYHE06SQFW7CQK10	N/A	DS
			U.S. SECURITIES & EXCHANGE	
CRD# 105169	PACIFIC LIFE FUND ADVISORS LLC	07U30JM00W0Y1MFFC542	COMMISSION	DS

30.2 If yes, complete the following schedule:

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

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	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	2	3
			Excess of Statement over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	4,533,524,825	5,275,416,726	741,891,901
31.2 Preferred stocks			
31.3 Totals	4,533,524,825	5,275,416,726	741,891,901

31.4	Describe the sources or methods utilized in determining the fair values:  SEE NOTE 20 FOR EXPLANATION OF THE SOURCES AND METHODS UTILIZED IN DETERMINING FAIR VALUES.		
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 ] N	0 [ ]
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 [ ] N	o [ 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:  SEE NOTE 20 FOR EXPLANATION OF PROCESS FOR DETERMINING A RELIABLE PRICING SOURCE FOR PURPOSES OF DISCLOSURE OF FAIR VALUE.		
	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [ ] N	o [ X ]
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 [ X ] N	o [ ]
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 [ ] N	o [ 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 [ ] N	o [ 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.	1.10.7.1	M/A T V

## **GENERAL INTERROGATORIES**

## OTHER

38.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	
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 tra service organizations and statistical or rating bureaus during the period covered by this statement.	de associations,
	1 2 Name Amount Paid	
	AM BEST RATING SERVICES 81,6	300
39.1	Amount of payments for legal expenses, if any?	\$34,144
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 expeduring the period covered by this statement.	nses
	1 2 Name Amount Paid	
	MAYER BROWN LLP	144
40.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government	t, if any?\$
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 of the connection with matters before legislative bodies, officers or departments of government during the period covered by this statement of the connection with matters before legislative bodies, officers or departments of government during the period covered by this statement of the connection with matters before legislative bodies, officers or departments of government during the period covered by this statement of the connection with matters before legislative bodies, officers or departments of government during the period covered by this statement of the connection with matters before legislative bodies, officers or departments of government during the period covered by this statement of the connection with the period covered by this statement of the connection with the period covered by this statement of the connection with the period covered by this statement of the connection with the connection of the connection of the connection with the connection of	
	1 2	
	Name Amount Paid  AMERICAN COUNCIL OF LIFE INSURERS 41.8	308
	AMERICAN COUNCIL OF LIFE INSURERS	
	III. HOURING COUNTE OF THE TOTAL	

## **GENERAL INTERROGATORIES**

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

,	s, indicate premium earned on U.S. business only			\$	
	nt portion of Item (1.2) is not reported on the Medicare Supplement Insurance Expe Reason for excluding:			\$	
Indic	rate amount of earned premium attributable to Canadian and/or Other Alien not inc			\$	
	ate total incurred claims on all Medicare Supplement insurance.				
marv	idual policies:	Most current th	ree years: nium earned	\$	
			red claims		
			covered lives		
		All years prior to	o most current three years	3	
			nium earned		
			red claims		
		1.66 Number of	covered lives		
Grou	ip policies:	Most current th	ree years:		
			nium earned	\$	
		1.72 Total incu	red claims	\$	
			covered lives		
		All years prior to	o most current three years	3	
			nium earned		
			red claims		
			covered lives		
Hea	th Test:				
		1 Current Year	2 Prior Year		
2.1	Premium Numerator				
2.2	Premium Denominator				
2.3	Premium Ratio (2.1/2.2)				
2.4	Reserve Numerator				
2.5	Reserve Denominator				
2.6	Reserve Ratio (2.4/2.5)		0.000		
Doe					[
DUC	s this reporting entity have Separate Accounts?			Yes [ X ] No	
	s this reporting entity have Separate Accounts?s, has a Separate Accounts Statement been filed with this Department?				N/A [
If yes		ne Separate Accounts stater	Yes	[ X ] No [ ]	
If yes Wha distri	s, has a Separate Accounts Statement been filed with this Department?t	ne Separate Accounts stater I account?	nent, is not currently	[ X ] No [ ]	
What district State ARIZ	s, has a Separate Accounts Statement been filed with this Department?t portion of capital and surplus funds of the reporting entity covered by assets in the ibutable from the Separate Accounts to the general account for use by the general ethe authority under which Separate Accounts are maintained:	ne Separate Accounts stater I account?	nent, is not currently	[ X ] No [ ] \$53	,145,
What district State ARIZ	s, has a Separate Accounts Statement been filed with this Department?	ne Separate Accounts stater I account?	nent, is not currently	[ X ] No [ ]\$	, 145, [
What district State ARIZ Was Has	s, has a Separate Accounts Statement been filed with this Department?	ne Separate Accounts stater I account?  per 31?  of December 31?  nsurance assumed receivate for "Transfers to Separate A	nent, is not currently  le for reinsurance of Sepa	[ X ] No [ ]\$	, 145, [ [ X
If yes Wha district State ARIZ Was Has If the Accc (net)	s, has a Separate Accounts Statement been filed with this Department?	ne Separate Accounts stater I account?  per 31?  of December 31?  nsurance assumed receivate for "Transfers to Separate Accounts asing the annuities has obtainly:	nent, is not currently  le for reinsurance of Sepa accounts due or accrued	[ X ] No [ ]\$	, 145, [ [ X
What district State ARIZ Was Has If the Accc (net)	the portion of capital and surplus funds of the reporting entity covered by assets in the ibutable from the Separate Accounts to the general account for use by the general enth authority under which Separate Accounts are maintained:  20NA INSURANCE CODE, TITLE 20, SECTION 651  any of the reporting entity's Separate Accounts business reinsured as of December the reporting entity assumed by reinsurance any Separate Accounts business as a reporting entity has assumed Separate Accounts business, how much, if any, reinsures reserve expense allowances is included as a negative amount in the liability "?	ne Separate Accounts stater I account?  per 31?  of December 31?  nsurance assumed receivate for "Transfers to Separate Accounts asing the annuities has obtainly:	nent, is not currently  le for reinsurance of Sepa accounts due or accrued	[ X ] No [ ]\$	, 145, [ [ X
What district the state of the	s, has a Separate Accounts Statement been filed with this Department?	ne Separate Accounts stater I account?  per 31?  of December 31?  nsurance assumed receivate for "Transfers to Separate Accounts asing the annuities has obtainly:	nent, is not currently  le for reinsurance of Sepa accounts due or accrued  ned a release of liability fro	[ X ] No [ ]\$	, 145, [ [ X
What district the state of the	the authority under which Separate Accounts are maintained:  20NA INSURANCE CODE, TITLE 20, SECTION 651  any of the reporting entity assumed by reinsurance any Separate Accounts business as a reporting entity has assumed Separate Accounts business, how much, if any, reinsurance expenses expenses allowances is included as a negative amount in the liability "?  20NA INSURANCE CODE, TITLE 20, SECTION 651  30NA INSURANCE CODE, TITLE 20, SECTION 651  41 Any of the reporting entity's Separate Accounts business reinsured as of December the reporting entity assumed by reinsurance any Separate Accounts business as a reporting entity has assumed Separate Accounts business, how much, if any, reinsurance expense allowances is included as a negative amount in the liability "?  31 Proporting entities having sold annuities to another insurer where the insurer purchase and (payee) as the result of the purchase of an annuity from the reporting entity of unit of loss reserves established by these annuities during the current year:	ne Separate Accounts stater I account?  per 31?  of December 31?  nsurance assumed receivate for "Transfers to Separate Accounts asing the annuities has obtainly:	nent, is not currently  le for reinsurance of Sepa accounts due or accrued  ned a release of liability fro	[ X ] No [ ]\$	, 145, [ [ X

## **GENERAL INTERROGATORIES**

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

5.1	Do you act as a custodian for health savings accour	nts?					. Yes [	] No [ X ]
5.2	If yes, please provide the amount of custodial funds	held as of the re	eporting date				\$	
5.3	Do you act as an administrator for health savings ac	counts?					. Yes [	] No [ X ]
5.4	If yes, please provide the balance of funds administration	ered as of the re	porting date				\$	
6.1 6.2	Are any of the captive affiliates reported on Schedul If the answer to 6.1 is yes, please provide the follow		orized reinsurers?			Yes [	] No [	] N/A [ X ]
	1	2 NAIC	3	4	Assets 5	Supporting Reserved	ve Credit	
	Company Name	Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other	
7.	Provide the following for individual ordinary life insurceded):	ance* policies (l	U.S. business only	for the current ye	ear (prior to reinsur	ance assumed or		
	55454).							
		*Ordir	nary Life Insurance	Includos				
	Term (whether full un	derwriting,limite	d underwriting,jet is	sue,"short form a				
	Whole Life (whether to Variable Life (with or			j,jet issue,"short f	orm app")			
	Universal Life (with o Variable Universal Life			intee)				
		•						
8.	Is the reporting entity licensed or chartered, register		-				Yes [ X	] No [ ]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [	] No [ ]
Life, Ac	cident and Health Companies Only:							
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	group contracts	and joint mortality	or morbidity		] No [ ]
9.2	Net reimbursement of such expenses between repo	rtina entities:						
0.2		. unig ontatioo						
				9.22	Received		\$	
10.1	Does the reporting entity write any guaranteed interest	est contracts?					Yes [	] No [ X ]
10.2	If yes, what amount pertaining to these lines is inclu	ded in:						
11.	For stock reporting entities only:			10.22	. r age +, Line r		Ψ	
11.1	Total amount paid in by stockholders as surplus fun	ds since organiz	ation of the reporti	ng entity:			\$	134,606,714
12.	Total dividends paid stockholders since organization	of the reporting	entity:					
	·		,					
				12.12	Stock		\$	
13.1	Does the reporting entity reinsure any Workers' Con Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident exp written as workers' compensation insurance.	assumed by life	and health insurers	of medical, wage	e loss and death		Yes [	] No [ X ]
13.2	If yes, has the reporting entity completed the Worke	rs' Compensatio	n Carve-Out Supp	ement to the Ann	ual Statement?		. Yes [	] No [ ]
13.3	If 13.1 is yes, the amounts of earned premiums and	claims incurred		re:	2	2		
			1 Reinsurai Assume		2 nsurance Ceded	3 Net Retained		
	13.31 Earned premium							
	13.32 Paid claims							
	13.33 Claim liability and reserve (beginning of year) 13.34 Claim liability and reserve (end of year)							
	13.35 Incurred claims							

## **GENERAL INTERROGATORIES**

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

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribut	tion of the amounts rep	ported in Lines 13.31 and	t				
	13.34 for Column (1) are:	1	2					
	Attachment	Earned	Claim Liability					
	Point	Premium	and Reserve					
	13.41 <\$25,000							
	1=3,000							
	13.43 \$100,000 - 249,999							
	13.44 \$250,000 - 999,999							
	13.45 \$1,000,000 or more							
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$				
raterna	al Benefit Societies Only:							
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work	and representative for	rm of government?	l agV	1	No I	1	
15.	How often are meetings of the subordinate branches required to be held?	and representative for	iii oi goveriiiieit:	169 [	1	NO [	1	
	·							
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?							
10.0	When was the last regular meeting of the governing hady hold?							
18.2 18.3	When was the last regular meeting of the governing body held?							
10.3	which and where will the next regular or special meeting of the governing body be neith?							
18.4	How many members of the governing body attended the last regular meeting?			······				
18.5	How many of the same were delegates of the subordinate branches?			····· <u> </u>				
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?				1	No [	1	
25.	Are applicants admitted to membership without filing an application with and becoming a member	er 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 expense							
	27.11 First Year		-					%
20.1	27.12 Subsequent Years		_		<del>_</del>	Na f	_	%
28.1 28.2	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or paym If so, what amount and for what purpose?							
29.1	Does the reporting entity pay an old age disability benefit?				]	No [	]	
29.2	If yes, at what age does the benefit commence?							
30.1	Has the constitution or have the laws of the reporting entity been amended during the year? If yes, when?				]	No [	]	
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution force at the present time?	tion and all of the laws	s, rules and regulations	 Yes [	1	No [	1	
32.1	in force at the present time?	ent year under premiun	n-paying certificates on				J	
32.2	account of meeting attained age or membership requirements?			Yes [ ] No [	-	No [ ] N/A	. [	1
32.3	If yes, explain		100 [	, 110 [		] 14771		,
22.4	Les the reporting antity reinquired ampliagmented with an absorbed any company order assists.				1	Na r	,	
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society,	•	•	Yes [	]	NO [	J	
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, director, trustee, or any other person, or firm, corporation, society or association, received or is to							
	emolument, or compensation of any nature whatsoever in connection with, on an account of sucl	h reinsurance, amalga	amation,				_	
0.4	absorption, or transfer of membership or funds?			] No [		] N/A	[	]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm claims of any nature whatsoever against this reporting entity, which is not included in the liabilitie			Yes [	1	No [	1	
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefit				•	No [	1	
	If yes, what is the date of the original lien and the total outstanding balance of liens that remain in			•	-	٠	-	
	Outstanding							

	Outstanding
Date	Lien Amount

## **FIVE-YEAR HISTORICAL DATA**

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

		000 omitted for am			4 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)	1,641,335	1,581,322	1,428,758	1,414,892	1,471,444
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2 539 266	2,849,587	3,008,457	2,901,278	3,484,342
3.	Credit life (Line 21, Col. 6)					, 404,042
	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)	472	499	504	514	527
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	4,181,073	4,431,407	4,437,719	4,316,684	4,956,314
7.1	Total in force for which VM-20					
	deterministic/stochastic reserves are calculated					
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	213,625	187,100	48,259	31,285	109,903
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)			256,352	137,836	383,486
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	213,625	187, 100	304,612	169 , 121	493,388
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)					24,045,966
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)			551,005,621		496,508,215
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
	Aggregate of all other lines of business (Line					
	20.4,Col. 11)					
20.	Total	583,008,830	452,814,326	566,495,301	544,881,810	520,554,180
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts	E 104 E06 640	E 010 200 107	4,861,354,804	4,511,528,312	4 000 E44 407
22.	business (Page 2, Line 26, Col. 3)		5,019,399,107	4,001,304,604	4,511,526,312	4,203,341,437
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	4,587,709,377	4,464,628,717	4,315,774,770	3,961,119,233	3,662,922,250
23.	Aggregate life reserves (Page 3, Line 1)		3,602,532,588			2,975,136,203
	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					
	Aggregate A & H reserves (Page 3, Line 2)					
	Deposit-type contract funds (Page 3, Line 3)		861,987,977	· · ·	, ,	686,240,656
	Asset valuation reserve (Page 3, Line 24.01)					14,839,986
	Capital (Page 3, Lines 29 and 30)					2,900,000
	Surplus (Page 3, Line 37)		551,870,390	542,680,035	547,509,079	537,719,186
	Cash Flow (Page 5)  Net Cash from Operations (Line 11)	212 720 600	230,093,014	367,110,487	310,015,718	288,742,263
29.	Risk-Based Capital Analysis	210,700,033	200,030,014 [			200,142,200
30.	Total adjusted capital	530 685 331	559,448,001	564,212,294	577,177,761	555,459,172
	Authorized control level risk - based capital		41,649,761			34,076,826
01.	Percentage Distribution of Cash, Cash				90,002,714	
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)	89.8	88.1			85.6
33.	Stocks (Lines 2.1 and 2.2)	0.1	0.1	0.1		0.2
	Mortgage loans on real estate(Lines 3.1 and 3.2)					
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.5	2.7	1.8	1.3	2 2
37.	Contract loans (Line 6)					0.2
38.	Derivatives (Page 2, Line 7)					0.1
39.	Other invested assets (Line 8)	0.5				0.8
40.	Receivables for securities (Line 9)	0.0				0.0
	Securities lending reinvested collateral assets (Line					
	10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets	100.0	100.0	100.0	100.0	100 0
	(Line 12)	100.0	100.0	100.0	IUU.U	100.0

## **FIVE-YEAR HISTORICAL DATA**

(Continued) . 2018 2021 2020 Investments in Parent, Subsidiaries and Affiliated bonds (Schedule D Summary, Line 12, Col. 1) Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1). 46 Affiliated common stocks (Schedule D Summary 21,209 .21,733 Line 24, Col. 1), . Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10) Affiliated mortgage loans on real estate 520,658 411,270 476,669 443,075 All other affiliated. 480,194 49. 50. Total of above Lines 44 to 49 480.194 520.658 411.270 497.878 464.808 51. Total Investment in Parent included in Lines 44 to 49 above. **Total Nonadmitted and Admitted Assets** 24,807,233 22.597.948 23,958,250 19,779,620 .7,855,251 Total nonadmitted assets (Page 2, Line 28, Col. 2). .8,615,148,090 8,218,482,905 .7,786,118,308 .7,132,788,310 .7,125,281,307 Total admitted assets (Page 2, Line 28, Col. 3). 53. Investment Data Net investment income (Exhibit of Net Investment 224,056,636 .215,825,409 .222,953,979 .198,283,414 Income). 240,455,579 55. Realized capital gains (losses) (Page 4, Line 34, .(27,551,721) .(59,774,519) .(10,333,044) (509,229) (2,801,856) Column 1).. 56. Unrealized capital gains (losses) (Page 4, Line 38, (11,355,822) 9,912,926 (5,333,514) 6.157.044 (3,700,245) 57. Total of above Lines 54, 55 and 56 .185, 149, 093 190,593,986 200, 158, 851 228,601,794 .191,781,313 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) ..... 555.237.301 468.233.060 649.818.842 505.003.570 516.026.193 Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6). Increase in life reserves - other than group and 60. annuities (Line 19, Col. 2) 1,729,277 1,668,789 .7,471,088 .(4,117,765) .3,243,144 Increase in A & H reserves (Line 19, Col. 6). 61. 62. Dividends to policyholders and refunds to members Operating Percentages Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 63 10.2 9.6 11 2 .10.0 .10.5 plus Exhibit 7, Col. 2, Line 2) x 100.0 .. 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 ...... 9.6 .5.0 .4.6 5.2 20.4 65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) A & H cost containment percent (Schedule H, Pt. 1. 66. A & H expense percent excluding cost containment expenses (Schedule H. Pt. 1, Line 10, Col. 2) A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health (Schedule H. Part 3. Line 3.1 Col. 2) Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) ..... 69 than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) Incurred losses on prior years' claims-health other 70. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2). Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Fede Income Taxes by Lines of Business (Page 6.x. Industrial life (Page 6.1, Col. 2). Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 73. and 12) 3.685.427 3.260.396 (752.436) 5.950.389 (2.615.269) Ordinary - individual annuities (Page 6, Col. 4). .54,426,528 .63,565,677 .43,784,597 .53,552,084 .51,351,274 Ordinary-supplementary contracts XXX XXX. 75. XXX. 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) 77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) .83.818 14.660 .73, 197 .90,847 .56,675 Group annuities (Page 6, Col. 5). ..1,427,011 .201,618 78. 79 A & H-group (Page 6.5, Col. 3) 104 591 49 844 80. A & H-credit (Page 6.5, Col. 10) 59.049 .97,259 .(4,625) A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) 81. Aggregate of all other lines of business (Page 6, Col. 8) 82 83. Fraternal (Page 6, Col. 7)

67,139,610

43,100,733

59.697.910

48.842.524

59,681,834

Total (Page 6, Col. 1)



# PACIFIC LIFE & ANNUITY COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2021 LIEE INCLIDANCE

NAIC	Group Code 0709	LIFE INSURANCE			NAIC Company Code 97268		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	17, 108,579				17, 108, 579	
2.		422,835,729		146,737,428			
3.	Deposit-type contract funds	64,412,158			XXX	64,412,158	
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	504,356,466		146,737,428		651,093,895	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS						
Life in	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
6.5	Totals (Sum of Lines 6.1 to 6.4)						
Annu							
7.1							
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits			576,710		9,798,441	
10.	Matured endowments						
11.	Annuity benefits			6,953,585		251,468,884	
12.	Surrender values and withdrawals for life contracts	486,267,564				486,267,564	
	Aggregate write-ins for miscellaneous direct claims and benefits paid						
	· ·						
15.	Totals	740,004,593		7,530,295		747,534,889	
	DETAILS OF WRITE-INS						
1301							
1302							
1303							
1398							
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						

				Credit Life						
		Ordinary	(Group	and Individual)		Group	In	dustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior									_	
year17. Incurred during current year	3	240,000			2	3, 158			5	243, 158
17. Incurred during current year	15	9,323,657			54	583,552			69	9,907,210
Settled during current year:										
18.1 By payment in full	17	9,221,730			54	576,710			71	9,798,441
18.2 By payment on										
compromised claims	,									
compromised claims	17	9,221,730			54	576,710			71	9,798,441
18.4 Reduction by compromise										
18.5 Amount rejected										
18.5 Amount rejected	17	9,221,730			54	576,710			71	9,798,441
19. Unpaid Dec. 31, current										
year (16+17-18.6)	1	341,927			2	10,000			3	351,927
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	3,336	4,398,400,126		(a)	5	499,014			3,341	4,398,899,140
21. Issued during year	96	213,625,000							96	213,625,000
22. Other changes to in force										
(Net)	(351)	(463,386,925)				(26,886)			(351)	(463,413,811)
23. In force December 31 of										
current year	3,081	4,148,638,201		(a)	5	472, 128			3,086	4,149,110,329

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

### **ACCIDENT AND HEALTH INSURANCE**

	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)				301,882	301,882
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)				301,882	301,882
(b) For health business on indicated lines report: Number	er of persons insured under	er PPO managed care p	oroducts	0 and numbe	r of persons

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products insured under indemnity only products \_\_\_\_\_\_\_0 .

insured under indemnity only products

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

				(\$000 Omitt	ed for Amounts of						
		Indu	ıstrial		inary	Credit Life (Grou	ıp and Individual)		Group		10
		1 2		3	4	5 Number of Individual Policies and Group	6	7	Number of 8	9	Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
1.	In force end of prior year			3,338	4,430,908			1 00.00	5 126	499	4,431,407
	Issued during year			96	213,625				120		213,625
3.	Reinsurance assumed			00	2 10,023						210,020
3. 4.	Revived during year			7	8,950						8,950
	Increased during year (net)				0,930					0	0,330
5.				103	222.575					0	222.575
6.	Subtotals, Lines 2 to 5				222,373						222,373
7.		XXX		XXX		XXX		XXX	XXX		
	Aggregate write-ins for increases										4 050 000
9.	Totals (Lines 1 and 6 to 8)			3,441	4,653,483				5	499	4,653,983
	Deductions during year:										
10.	Death			15	9,320			XXX	6	27	9,347
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry				104						104
14.	Surrender			94	64,687						64,687
15.	Lapse			249	349,460						349,460
16.	Conversion				,			XXX	XXX	XXX	,
17.	Decreased (net)				49,312						49.312
18.	Reinsurance	***************************************									
19.	Aggregate write-ins for decreases	*									
	Totals (Lines 10 to 19)			358	472,882				6	.27	472,909
	In force end of year (b) (Line 9 minus Line 20)			3.083	4, 180, 601				5 120	472	4.181.073
		XXX		XXX	1,575,734	XXX		XXX	XXX	412	1.575.734
	Reinsurance ceded end of year	XXX		XXX	2,604,868	XXX	/-\		XXX	472	2,605,340
23.	Line 21 minus Line 22	XXX		XXX	2,004,000	XXX	(a)	XXX	XXX	4/2	2,000,340
	DETAILS OF WRITE-INS										
0802.		•									
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow										
	page.	,									
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1001	,										
1901.			<del> </del>		<del> </del>						
1902.											
1903.			·····		<del> </del>						
	Summary of remaining write-ins for Line 19 from overflow page.	,									
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										
Life, Ac	cident and Health Companies Only:										
	; Individual \$										
	al Benefit Societies Only:										
	-up insurance included in the final totals of Line 21 (includin	o additions to certificat	es) number of certificate	s	Amount \$						
-,		.g	,		,						

(a) Group \$; Individual \$	
Fraternal Benefit Societies Only:	
(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$	
Additional accidental death benefits included in life certificates were in amount \$, 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

	ADDITIONAL INFORMATION ON	INSURANCE IN FU	IRCE END OF TEAL	τ	
		Indu	strial	Ordi	inary
		1	2	3	4
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			12	18,362
26	Dehit ordinary insurance	xxx	xxx		,

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing					
28.	Term policies - other			564	511,016	
29.	Other term insurance - decreasing			XXX		
30.	Other term insurance			XXX	2,028,250	
31.	Totals (Lines 27 to 30)			564	2,539,266	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX			
34.	Totals, whole life and endowment		213,625	2,519	1,641,335	
35.	Totals (Lines 31 to 34)	96	213,625	3,083	4,180,601	

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

			ıring Year	In Force End of Year	
		(Included	in Line 2)	(Included in Line 21)	
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial				
37.	Ordinary	213,625		4, 180,601	
38.	Credit Life (Group and Individual)				
39.	Group			472	
40.	Totals (Lines 36 to 39)	213,625		4,181,073	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INI ORMATION ON	CICEDIT EILE AND	GIVOOL INSOLVAING	<i>,</i> _	
		Cred	it Life	Gro	oup
		_1 _	2	3	4
		licie Gro			
		Central	/ nsurance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to er land lies	XX		XXX	
42.	Number in force end of year if the number under ured so is steed 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	550
---	-----

#### BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

BAGIO OI GALGOLA	THOR OF ORDINARY PERMINDORANGE
47. State basis of calculation of (47.1) decreasing term insurance conta	ned 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 Not applicable	
47.2 Not applicable	

#### POLICIES WITH DISABILITY PROVISIONS

POLICIES WITH DISABILITY PROVISIONS									
		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
								Number of	
		Number of		Number of		Number of		Certifi-	Amount of Ins
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance
48.	Waiver of Premium			115	9,530				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	115	(a) 9 530		(a)		(a)

<sup>(</sup>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

	SUPPLEMENTARY CONTRACTS											
		Ord	linary	G	oup							
		1	2	3	4							
		Involving Life Contingencies	Not Involving Life Contingencies	Involving Life Contingencies	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)									
11.	Income now payable											
12.	Amount of income payable	(a)	(a)	(a)	(a)							

#### ANNUITIES

		ANNUITI	LJ					
			Ordi	inary			roup	
			1		2	3		4
			nmediate		Deferred	Contracts		Certificates
1.	In force end of prior year		8,015		30,628	1	l	447
2.	In force end of prior year		434		1,813		)	1,569
3.	Reinsurance assumed							
4.	Increased during year (net)							
5.	Totals (Lines 1 to 4)		8,449		32,441	20	)	2,016
	Deductions during year:							
6.	Decreased (net)		137		2,122			14
7.	Reinsurance ceded							
8.	Totals (Lines 6 and 7)		137		2,122			14
9.	In force end of year (line 5 minus line 8)		8,312		30,319	.20	)	2,002
	Income now payable:							
10.	Amount of income payable	(a)	143,231,562		XXX	XXX	(a)	11,799,307
	Deferred fully paid:	, ,						
11.	Account balance		XXX	(a)	1,360,485,870	XXX	(a)	
	Deferred not fully paid:			<u> </u>	·		, , ,	
12.	Account balance		XXX	(a)		XXX	(a)	

#### **ACCIDENT AND HEALTH INSURANCE**

		Gro	oup	Cro	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	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
	Deductions during year:						
6.	Conversions		xx	×		XXX	XXX
7.	Decreased (net)		×xx		XXX		XXX
8.	Reinsurance ceded	-	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**

	DEFOSIT FORDS AND DIVIDEND ACCOMIDENTIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	4,956	
2.	Issued during year	296	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)	337	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	. 337	
9.	In force end of year (line 5 minus line 8)	4,915	
10	Amount of account balance	(a) 860 644 916	(a)

Amount of account balance
 (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	5,702,654
2.	Current year's realized pre-tax capital gains/(losses) of \$	99,966
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	5,802,620
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	730,218
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	5,072,402

#### AMORTIZATION

	<del>-</del>	1	1 0	3	A
	Year of Amortization	Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	714,909	15,309		730,218
2.	2022	573,046	(1,604)		571,442
3.	2023	434,763	7,626		442,389
4.	2024	349,067	7,625		356,692
5.	2025	304,949	7,629		312,578
6.	2026	305,819	7,715		313,534
7.	2027	328,898	7,570		336,468
8.	2028	353,450	7,086		360,536
9.	2029	352,324	6,615		358,939
10.	2030	326,502	6, 193		332,694
11.	2031	285,954	5,667		291,621
12.	2032	239,254	4,880		244 , 134
13.	2033	191,260	3,791		195,051
14.	2034	157,695	2,674		160,369
15.	2035	147,331	1,453		148,784
16.	2036	135,495	231		135,726
17.	2037	117,564	(99)		117,465
18.	2038	101,791	359		102,150
19.	2039	84,345	775		85,121
20.	2040	63,394	1,335		64,729
21.	2041	47,622	1,820		49,442
22.	2042	33,938	1,896		35,834
23.	2043	22,721	1,450		24, 171
24.	2044	14,735	1,078		15,813
25.	2045	8,819	669		9,489
26.	2046	4,792	223		5,015
27.	2047	1,976			1,976
28.	2048	240			240
29.	2049				
30.	2050				
31.	2051 and Later				
32.	Total (Lines 1 to 31)	5,702,654	99,966		5,802,620

#### N

### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY

#### **ASSET VALUATION RESERVE**

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	0	4,384,473	4,384,473	12,234	280,904	293 , 138	4,677,611
Realized capital gains/(losses) net of taxes - General Account	(24,046,534)		(24,046,534)	25,721		25,721	(24,020,813)
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	(9,003,758)		(9,003,758)	(25,721)	64,768	39,047	(8,964,712)
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	7,763,923	1,015,190	8,779,113		12,470	12,470	8,791,583
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	(25,286,369)	5,399,663	(19,886,706)	12,234	358,141	370,375	(19,516,331)
9. Maximum reserve		4,444,590	41,975,360	35,380	270,988	306,368	42,281,728
10. Reserve objective	22,159,598	3,418,223	25,577,822	22,249	228,592	250,841	25,828,663
11. 20% of (Line 10 - Line 8)	9,489,194	(396,288)	9,092,906	2,003	(25,910)	(23,907)	9,068,999
12. Balance before transfers (Lines 8 + 11)	(15,797,176)	5,003,375	(10,793,800)	14,237	332,231	346,468	(10,447,332)
13. Transfers	2,501,688	(2,501,688)		21,142	(21, 142)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	13,295,488		13,295,488		(40, 100)	(40,100)	13,255,388
16. Reserve as of December 31. current year (Lines 12 + 13 + 14 + 15)	0	2.501.688	2.501.688	35.380	270.988	306.368	2.808.056

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

_					AOLIO							
			1	2	3	4	Basic C	ontribution	Reserve	Objective		m Reserve
1 :	NIAIO			Deslessif.		Balance for	5	6	7	8	9	10
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	AVR Reserve		A		A 4		A
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
Dei	Hation	LONG-TERM BONDS	Carrying value	Liteumbrances	Liteumbrances	(COIS. 1 + 2 + 3)	i actor	(C015.4 X 3)	i actor	(COIS. 4 X I )	i actor	(COIS. 4 X 9)
1.		Exempt Obligations	9,079,158	xxx	xxx	9.079.158	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	192,950,465	XXX	XXX	192,950,465	0.0005		0.0016	308,721	0.0033	636,737
2.1	1	NAIC Designation Category 1.B	57,845,671	XXX	XXX	57,845,671	0.0005	28,923	0.0016	92,553	0.0033	190,891
2.2		NAIC Designation Category 1.C	171,995,888	XXX	XXX	171,995,888	0.0005		0.0016	275,193	0.0033	567,586
2.3	1	NAIC Designation Category 1.0	202,853,024	XXX	XXX	202,853,024	0.0005	101,427	0.0016	324,565	0.0033	669,415
2.5	'	NAIC Designation Category 1.E	230,524,401	XXX	XXX	230,524,401	0.0005	115.262	0.0016	368.839	0.0033	760,731
2.6	1	NAIC Designation Category 1.E	737,873,115	XXX	XXX	737,873,115	0.0005		0.0016	1, 180,597	0.0033	2,434,981
2.7	'1	NAIC Designation Category 1.6	608,027,597	XXX	XXX	608,027,597	0.0005	304,014	0.0016	972,844	0.0033	2,006,491
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	2,202,070,161	XXX	XXX	2,202,070,161	XXX	1,101,035	XXX	3,523,312	XXX	7,266,832
3.1	2	NAIC Designation Category 2.A	1,044,909,626	XXX	XXX	1,044,909,626	0.0021	2,194,310	0.0064	6,687,422	0.0106	11,076,042
3.1	2	NAIC Designation Category 2.B	812,890,111	XXX	XXX	812,890,111	0.0021	1,707,069	0.0064	5,202,497	0.0106	8,616,635
3.3	2	NAIC Designation Category 2.C	352,424,976	XXX	XXX	352,424,976	0.0021	740,092	0.0064	2,255,520	0.0106	3,735,705
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	2,210,224,713	XXX	XXX	2,210,224,713	XXX	4,641,472	XXX	14,145,438	XXX	23,428,382
4.1	3	NAIC Designation Category 3.A	29.242.074	XXX	XXX	29,242,074	0.0099	289,497	0.0263	769,067	0.0376	1,099,502
4.1		NAIC Designation Category 3.A		XXX	XXX	40,734,716	0.0099	403,274	0.0263	1,071,323	0.0376	1,531,625
4.2	3	NAIC Designation Category 3.C	20,107,522	XXX	XXX	20,107,522	0.0099	199,064	0.0263	528,828	0.0376	756,043
4.3	3	Subtotal NAIC 3 (4.1+4.2+4.3)	90,084,312	XXX	XXX	90,084,312	XXX	891,835	XXX	2,369,217	XXX	3,387,170
5.1		NAIC Designation Category 4.A	141,369	XXX	XXX	141,369	0.0245	3,464	0.0572	8,086	0.0817	11,550
5.1	4		6,759,126	XXX	XXX	6,759,126	0.0245	165.599	0.0572	386.622	0.0817	552,221
	4	NAIC Designation Category 4.B	0,/39,120	XXX	XXX	0,739,120	0.0245		0.0572	300,022	0.0817	
5.3	4	NAIC Designation Category 4.C	C 000 40F			C 000 40F		100,000		004.700		563,770
5.4	_	Subtotal NAIC 4 (5.1+5.2+5.3)	6,900,495	XXX	XXX	6,900,495	XXX 0.0630	169,062	XXX 0.1128	394,708	XXX 0.1880	203,770
6.1	5	NAIC Designation Category 5.A	4F 4CF 000	XXX	XXX	4F 40F 000			0.1128	4 740 700		0.001.000
6.2	5	NAIC Designation Category 5.B	15, 165, 986	XXX	XXX	15,165,986	0.0630 0.0630	955,457	0.1128	1,710,723	0.1880 0.1880	2,851,205
6.3	5	NAIC Designation Category 5.C	15.165.986	XXX	XXX	4F 40F 000		055 457		4 740 700		0.001.000
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	15, 165,986	XXX	XXX	15,165,986	XXX	955,457	XXX	1,710,723	XXX	2,851,205
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	4 500 504 005	XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	4,533,524,825	XXX	XXX	4,533,524,825	XXX	7,758,861	XXX	22,143,399	XXX	37,497,359
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX	·	0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX	·····	0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX	·····	0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX	·	0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

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

			· · · · · · · · · · · · · · · · · · ·		1	OIVII OIVLI		-				
			1	2	3	4		Contribution	Reserv	e Objective		m Reserve
1:	NIAIC			Dealessif.		Balance for	5	6	7	8	9	10
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	AVR Reserve Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
Dei	Hation	SHORT-TERM BONDS	Carrying value	Liteumbrances	Liteumbrances	(Cois. 1 + 2 + 3)	i actoi	(COIS.4 X 3)	i actor	(COIS. 4 X 7)	i actoi	(0015. 4 x 9)
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.0		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.6		XXX	XXX		0.0005		0.0016		0.0033	
19.8	'	Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.1	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
20.4	2	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.1	3	, ,		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3			XXX	XXX		0.0099		0.0263		0.0376	
	3	NAIC Designation Category 3.C										
21.4	4	Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX 0.0245		XXX 0.0572		XXX 0.0817	
22.1	4	NAIC Designation Category 4.A		XXX								
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572 0.0572		0.0817 0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245					
22.4	_	Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	6,390,856	XXX	XXX	6,390,856	0.0005	3, 195	0.0016	10,225	0.0033	21,090
27.	1	Highest Quality	3,733,563	XXX	XXX	3,733,563	0.0005	1,867	0.0016	5,974	0.0033	12,321
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	10, 124, 419	XXX	XXX	10,124,419	XXX	5,062	XXX	16,199	XXX	33,411
34.		Total (Lines 9 + 17 + 25 + 33)	4,543,649,244	XXX	XXX	4,543,649,244	XXX	7,763,923	XXX	22,159,598	XXX	37,530,770

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### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY

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

Line Number   Description					I AGE I G							
Line   NAIC   NAIC   NAIC   NAIC   NAIC   NAIC   Reserve   Carrying Value   Reclassify   Redistribution   Reclassify   R			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximun	n Reserve
NORTGAGE LOANS   In Good Standing	Num- Desig-	-		Related Party		AVR Reserve Calculations		Amount	7			10 Amount
In Good Standing:	ber nation	'	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
Farm Mortgages - CM2 - High Coullity												
Farm Mortgages - CM2 - High Quality												
Farm Mortgages - CM3 - Medium Quality   XXX   0.0099   0.000   0.027												
Farm Mortgages - CM - Low Medium Quality		0 0										
Farm Mortgages - CMS - Low Quality												
Residential Mortgages - Insured or Guaranteed		,										
Residential Mortgages - All Other												
Commercial Mortgages - Insured or Guaranteed	40.											
Commercial Mortgages - All Other - CM1 - Highest Quality   200, 781, 764   XXX   200, 781, 764   0.0011   220, 860   0.0057   1.144, 456   0.0074	41.											
Commercial Mortgages - All Other - CM2 - High Quality   147, 465, 723   XXX   147, 465, 723   0.0040   589, 863   0.0114   1, 681, 109   0.0149	42.											
45.   Commercial Mortgages - All Other - CM3 - Medium Quality   29,632,907   XXX   29,632,907   0.0069   204,467   0.0200   592,658   0.0257     46.   Commercial Mortgages - All Other - CM4 - Low Medium Quality   XXX   0.0120   0.0343   0.0428     47.   Commercial Mortgages - All Other - CM5 - Low Quality   XXX   0.0183   0.0486   0.0628     48.   Farm Mortgages   Farm Mortgages - Insured or Guaranteed   XXX   0.0480   0.0066   0.0144   0.0023     50.   Residential Mortgages - All Other   XXX   0.0006   0.0014   0.0023     51.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0480   0.0868   0.1371     52.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0480   0.0868   0.1371     53.   Farm Mortgages - All Other   XXX   0.0480   0.0868   0.1371     54.   Residential Mortgages - Insured or Guaranteed   XXX   0.0480   0.0868   0.1371     55.   Farm Mortgages - All Other   XXX   0.0000   0.0480   0.0868   0.1371     56.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0000   0.0046   0.0046     57.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0000   0.0046   0.0046     58.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0000   0.0046   0.0046     57.   Commercial Mortgages - Insured or Guaranteed   XXX   0.0000   0.0046   0.0046     58.   Total Schedule B Mortgages (Sum of Lines 35 through 57)   377,880,384   XXX   377,880,384   XXX   1,015,190   XXX   3,418,223   XXX	43.					, ,						1,485,78
Commercial Mortgages - All Other - CM4 - Low Medium   XXX	44.	Commercial Mortgages - All Other - CM2 - High Quality	, , , ,		XXX	147,465,723		589,863	0.0114			2, 197, 23
Quality	45.	Commercial Mortgages - All Other - CM3 - Medium Quality	29,632,907		XXX	29,632,907	0.0069	204,467	0.0200	592,658	0.0257	761,56
A8.   Farm Mortgages	46.	Commercial Mortgages - All Other - CM4 - Low Medium Quality			xxx		0.0120		0.0343		0.0428	
A8.   Farm Mortgages	47.	Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
Residential Mortgages - Insured or Guaranteed   XXX												
Residential Mortgages - Insured or Guaranteed   XXX   0.0006   0.0014   0.0023	48.	Farm Mortgages			XXX		0.0480		0.0868		0.1371	
Residential Mortgages - All Other	49.	Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
51.         Commercial Mortgages - Insured or Guaranteed         XXX         0.0006         0.0014         0.0023           52.         Commercial Mortgages - All Other         XXX         0.0480         0.0868         0.1371           53.         Farm Mortgages         XXX         0.0000         0.1942         0.1942           54.         Residential Mortgages - Insured or Guaranteed         XXX         0.0000         0.0046         0.0046           55.         Residential Mortgages - All Other         XXX         0.0000         0.0149         0.0149           56.         Commercial Mortgages - Insured or Guaranteed         XXX         0.0000         0.0046         0.0046           57.         Commercial Mortgages - All Other         XXX         0.0000         0.1942         0.1942           58.         Total Schedule B Mortgages (Sum of Lines 35 through 57)         377,880,394         XXX         377,880,394         XXX         1,015,190         XXX         3,418,223         XXX	50.				XXX		0.0029		0.0066		0.0103	
52.       Commercial Mortgages - All Other       XXX       0.0480       0.0868       0.1371         51.       Farm Mortgages       XXX       0.0000       0.1942       0.1942         54.       Residential Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         55.       Residential Mortgages - All Other       XXX       0.0000       0.0149       0.0149         56.       Commercial Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         57.       Commercial Mortgages - All Other       XXX       0.0000       0.1942       0.1942         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       377,880,394       XXX       377,880,394       XXX       1,015,190       XXX       3,418,223       XXX	51.	5 5			XXX		0.0006		0.0014		0.0023	
In Process of Foreclosure:	52.						0.0480		0.0868		0.1371	
54.       Residential Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         55.       Residential Mortgages - All Other       XXX       0.0000       0.0149       0.0149         56.       Commercial Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         57.       Commercial Mortgages - All Other       XXX       0.0000       0.1942       0.1942         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       377,880,394       XXX       377,880,394       XXX       1,015,190       XXX       3,418,223       XXX												
54.       Residential Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         55.       Residential Mortgages - All Other       XXX       0.0000       0.0149       0.0149         56.       Commercial Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         57.       Commercial Mortgages - All Other       XXX       0.0000       0.1942       0.1942         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       377,880,394       XXX       377,880,394       XXX       1,015,190       XXX       3,418,223       XXX	53.	Farm Mortgages			XXX		0.0000		0.1942		0.1942	
55.       Residential Mortgages - All Other       XXX       0.0000       0.0149       0.0149         56.       Commercial Mortgages - Insured or Guaranteed       XXX       0.0000       0.0046       0.0046         57.       Commercial Mortgages - All Other       XXX       0.0000       0.1942       0.1942         58.       Total Schedule B Mortgages (Sum of Lines 35 through 57)       377,880,394       XXX       377,880,394       XXX       1,015,190       XXX       3,418,223       XXX									0.0046			
56.     Commercial Mortgages - Insured or Guaranteed     XXX     0.0000     0.0046     0.0046       57.     Commercial Mortgages - All Other     XXX     0.0000     0.1942     0.1942       58.     Total Schedule B Mortgages (Sum of Lines 35 through 57)     377,880,394     XXX     377,880,394     XXX     1,015,190     XXX     3,418,223     XXX	-						0.0000		0.0149		0.0149	
57.         Commercial Mortgages - All Other         XXX         0.0000         0.1942         0.1942           58.         Total Schedule B Mortgages (Sum of Lines 35 through 57)         377,880,394         XXX         377,880,394         XXX         1,015,190         XXX         3,418,223         XXX		5 5										
58. Total Schedule B Mortgages (Sum of Lines 35 through 57) 377,880,394 XXX 377,880,394 XXX 1,015,190 XXX 3,418,223 XXX		0 0										
	-	0 0	377 880 394			377 880 394		1 015 190		3 418 223		4,444,5
		0 0 1	3.1,555,001			3,555,001		.,5.5,100		3,, 220		.,,00
60. Total Mortgage Loans on Real Estate (Lines 58 + 59) 377,880,394 XXX 377,880,394 XXX 1,015,190 XXX 3,418,223 XXX			377 880 304			377 880 304		1 015 190		3 418 223		4.444.59

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

	1					TIED AGGE						
			1	2	3	4		Contribution	Reserve		Maximum Reserve	
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank	3,647,400	XXX	XXX	3,647,400	0.0000		0.0061	22,249	0.0097	35,380
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					( )		. ,		( )	
		Manual)	,	XXX	XXX		0.0000		0 . 1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	3,647,400			3,647,400	XXX		XXX	22,249	XXX	35,380
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3	4		Contribution	Poson.	Objective	Maximur	n Reserve
			ı	2	3	Balance for	5 Basic C	6	7 Reserve	e Objective	g	10
Line	NAIC			Reclassify		AVR Reserve	5	0	1	٥	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
- 50:	11000011	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	canjing value	2110011101011000	2.1104111011011000	(00.0 0)	1 45151	(66.6.1 × 6)	. 40.0.	(00.01 171)	. 40101	(00.0. 1 / 0)
		OF PREFERRED STOCKS										
30.	1	Highest Quality	24,939,130	XXX	XXX	24,939,130	0.0005	12,470	0.0016	39.903	0.0033	82.299
31.	2	High Quality	27,000,100	XXX	XXX	24,000,100	0.0021	12,470	0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	5	In or Near Default		XXX	XXX		0.0000		0.1128		0.1880	
36.	0	Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
				<b>XXX</b>	***		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	24,939,130	XXX	XXX	24,939,130	xxx	12,470	xxx	39,903	XXX	82,299
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	24,303,100	^^^	^^^	24,303,100	^^^	12,470	^^^	03,300	^^^	02,233
		OF MORTGAGE LOANS										
00		In Good Standing Affiliated:			2007		0.0011		0.0057		0.0074	
38.		Mortgages - CM1 - Highest Quality			XXX		0.0040		0.0057		0.0149	
39.		Mortgages - CM2 - High Quality			XXX				0.0114			
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government					` '		( )		,	
		Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

## ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			1	2	3			Contribution	Posser	e Obiective	Maximu	m Reserve
Line	NAIC		'	2 Reclassify	3	Balance for AVR Reserve	5	6	7	8 8	9	10
Num-			Book/Adjusted	Reclassily Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	zam,jg ramaz			(00.01 - 0)		(00.01.11.0)		(00.01.11.1)		(00.01.11.0)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	489,930	XXX	XXX	489,930	0.0000		0.1945	95,291	0. 1945	95,291
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX		0.0000		0 . 1580		0.1580	
69.		Affiliated Other - All Other	480,194	XXX	XXX	480,194	0.0000		0.1945	93,398	0.1945	93,398
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	970,124	xxx	xxx	970,124	XXX		XXX	188,689	XXX	188,689
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					xxx		XXX		xxx	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	25 909 254			25,909,254	XXX	12,470	XXX	228,592	XXX	270,988

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

## Asset Valuation Reserve - Replications (Synthetic) Assets ${f N} \ {f O} \ {f N} \ {f E}$

Schedule F - Claims

NONE

#### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

					<u> </u>	Credi						I LXIIIL		Other Individual	Contracts				
				Group Acc		Accident and	l Health		•					Non-Renewable	e for Stated				
		Tota		and Hea		(Group and In		Collectively Re		Non-Car		Guaranteed Re		Reasons		Other Accide		All Othe	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
		Amount	70	Amount	70			NALYSIS OF U				Amount	70	Amount	70	Amount	70	Amount	
	Premiums written		2007		2004		2007		2004		2007		2007		2007		2007		2004
1.	Premiums written		XXX		XXX		XXX		XXX		XXX	-	XXX		XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims																		
4.	Cost containment expenses											-							
5.	Incurred claims and cost containment expenses (Lines 3 and 4)																		
6.	Increase in contract reserves																		
7.	Commissions (a)	(52,728)		(52,728)								-							
8.	Other general insurance expenses											-							
9.	Taxes, licenses and fees																		
10.	Total other expenses incurred	(52,728)		(52,728)															
11.	Aggregate write-ins for deductions .																		
12.	Gain from underwriting before dividends or refunds	52,728		52,728															
13.	Dividends or refunds																		
14.	Gain from underwriting after dividends or refunds	52,728		52,728															
	DETAILS OF WRITE-INS																		
1101.																			
1102.																			
1103.																			
1198.	Summary of remaining write-ins for Line 11 from overflow page																		
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

#### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

1	2	3	4		(	Other Individual Contract	S	
		Credit		5	6	7	8	9
		Accident and Health				Non-Renewable		
	Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
Total			Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
	PART 2	- RESERVES AND I	LIABILITIES					
	Total	Total and Health	Group Accident (Group and Total and Health Individual)	Group Accident	Accident and Health Group Accident (Group and Collectively Total and Health Individual) Renewable Non-Cancelable	Credit Accident and Health Group Accident Group Accident Total  Credit Accident and Health (Group and Individual)  Collectively Renewable Non-Cancelable Renewable	Credit Accident and Health Group Accident Total  Credit Accident and Health Group Accident (Group and Individual)  Collectively Renewable Renewable Non-Cancelable Renewable Reasons Only	Accident and Health Group Accident (Group and Total Accident and Health (Group and Individual) Collectively Renewable Non-Cancelable Renewable Non-Cancelable Renewable Reasons Only Only

	PART 3 TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES
Claims paid during the year:	
1.1 On claims incurred prior to current year	
1.2 On claims incurred during current year	
2. Claim reserves and liabilities, December 31, current year:	
2.1 On claims incurred prior to current year	
2.2 On claims incurred during current year	
3. Test:	
3.1 Lines 1.1 and 2.1	
3.2 Claim reserves and liabilities, December 31, prior year	
3.3 Line 3.1 minus Line 3.2	

	PART 4 REINSUR	ANCE		
A. Reinsurance Assumed:				
1. Premiums written			 	 
2. Premiums earned			 	 
3. Incurred claims			 	 
4. Commissions				
B. Reinsurance Ceded:				
1. Premiums written			 	 
2. Premiums earned			 	
3. Incurred claims	76,782		 	
4. Commissions 52,728	52,728			

(a) Includes \$	premium	deficiency reserve
-----------------	---------	--------------------

#### **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	ct:				
1.	Incurred Claims			76,782	76,782
2.	Beginning Claim Reserves and Liabilities			1,196,622	1,196,622
3.	Ending Claim Reserves and Liabilities			971,522	971,522
4.	Claims Paid			301,882	301,882
B. Ass	umed Reinsurance:				
5.	Incurred Claims				
6.	Beginning Claim Reserves and Liabilities				
7.	Ending Claim Reserves and Liabilities				
8.	Claims Paid				
C. Ced	ed Reinsurance:				
9.	Incurred Claims			76,782	76,782
10.	Beginning Claim Reserves and Liabilities			1,196,622	1,196,622
11.	Ending Claim Reserves and Liabilities			971,522	971,522
12.	Claims Paid			301,882	301,882
D. Net:					
13.	Incurred Claims				
14.	Beginning Claim Reserves and Liabilities				
15.	Ending Claim Reserves and Liabilities				
16.	Claims Paid				
E. Net	Incurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses				
18.	Beginning Reserves and Liabilities				
19.	Ending Reserves and Liabilities				
20.	Paid Claims and Cost Containment Expenses				

#### **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 5 13 NAIC Reinsurance Payable Modified Type of Type of Company ID Effective Domiciliary Reinsurance Business Amount of In Force at on Paid and Coinsurance Funds Withheld Jurisdiction Unpaid Losses **Under Coinsurance** Date Name of Reinsured Assumed Assumed End of Year Reserve Premiums Reserve Code Number 0399999. Total General Account - U.S. Affiliates 0699999. Total General Account - Non-U.S. Affiliates 0799999. Total General Account - Affiliates ..YRT/I.. ..31,962,918 .40,844 0899999. General Account - U.S. Non-Affiliates 31,962,918 40.844 1099999. Total General Account - Non-Affiliates 40,844 31,962,918 31,962,918 40,844 1199999. Total General Account 1499999. Total Separate Accounts - U.S. Affiliates 1799999. Total Separate Accounts - Non-U.S. Affiliates 1899999. Total Separate Accounts - Affiliates 2199999. Total Separate Accounts - Non-Affiliates 2299999. Total Separate Accounts 2399999, Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 31.962.918 40.844 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 9999999 - Totals 31.962.918 40.844

#### **SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31. Current	Δar

NAIC Company Code Number Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsured Date Name of Reinsurance Assumed Premiums Premiums Premiums Premiums Premiums Premiums Name of Reinsurance Payable Other Than for Unearned Premiums Premiums Unpaid Losses	Coinsurance	Funds Withheld Under Coinsurance
		<b>4</b>
		1
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9999999 - Totals		

## SCHEDULE S - PART 2 and Unpaid Losses Listed by Reinsuring Company

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year 1	
Company   Code   Number   Date   Date   Name of Company   Jurisdiction   Paid Losses   Unpaid	
Code         Number         Date         Name of Company         Jurisdiction         Paid Losses         Unpaid           0399999. Total Life and Annuity - U.S. Affiliates         0699999. Total Life and Annuity - Non-U.S. Affiliates         0699999. Total Life and Annuity - Non-U.S. Affiliates         0799999. Total Life and Annuity - Affiliates         089999. Total Life and Annuity - Affiliates         089999. Total Life and Annuity - U.S. Affiliates         089999. Total Life and Annuity - U.S. Affiliates         0800.000         0800	
0399999. Total Life and Annuity - U.S. Affiliates   0699999. Total Life and Annuity - Non-U.S. Affiliates   0799999. Total Life and Annuity - Affiliates   0799999. Total Life and Annuity - Affiliates   0799999. Total Life and Annuity - Affiliates   0799999. Total Life and Annuity - Affiliates   0799999. Total Life and Annuity - Affiliates   0799999. Total Accident and Health - Non-U.S. Affiliates   0799999. Total Accident and Health - Non-Affiliates   0799999999999999999999999999999999999	osses
0699999. Total Life and Annuity - Non-U.S. Affiliates   0799999. Total Life and Annuity - Affiliates   39372	
0799999. Total Life and Annuity - Affiliates   93572	
93572	
Address	
87017	
9707113-312681901/19/2005 SCOR GLOBAL LIFE USA REINSURANCE COMPANY	
13-3126819	
82627       .06-0839705       .03/01/2003       SWISS RE LIFE & HEALTH AMERICA, INC.       M0.       .78,045         0899999. Life and Annuity - U.S. Non-Affiliates       428,792         1099999. Total Life and Annuity - Non-Affiliates       428,792         1199999. Total Accident and Health - U.S. Affiliates       428,792         1799999. Total Accident and Health - Non-U.S. Affiliates       428,792         1899999. Total Accident and Health - Affiliates       428,792         2199999. Total Accident and Health - Non-Affiliates       428,792         2299999. Total Accident and Health - Non-Affiliates       428,792         2399999. Total Accident and Health - Non-Affiliates       428,792	
0899999. Life and Annuity - U.S. Non-Affiliates       428,792         1099999. Total Life and Annuity - Non-Affiliates       428,792         1199999. Total Life and Annuity       428,792         1499999. Total Accident and Health - U.S. Affiliates       428,792         1799999. Total Accident and Health - Non-U.S. Affiliates       428,792         1899999. Total Accident and Health - Affiliates       428,792         2199999. Total Accident and Health - Non-Affiliates       428,792         2399999. Total Accident and Health       428,792	
0899999. Life and Annuity - U.S. Non-Affiliates       428,792         1099999. Total Life and Annuity - Non-Affiliates       428,792         1199999. Total Life and Annuity       428,792         1499999. Total Accident and Health - U.S. Affiliates       428,792         1799999. Total Accident and Health - Non-U.S. Affiliates       428,792         1899999. Total Accident and Health - Affiliates       428,792         2199999. Total Accident and Health - Non-Affiliates       428,792         2399999. Total Accident and Health       428,792	
1199999. Total Life and Annuity       428,792         1499999. Total Accident and Health - U.S. Affiliates       1799999. Total Accident and Health - Non-U.S. Affiliates         1899999. Total Accident and Health - Affiliates       2199999. Total Accident and Health - Non-Affiliates         2299999. Total Accident and Health - Non-Affiliates       2299999. Total Accident and Health         2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)       428,792	
1499999. Total Accident and Health - U.S. Affiliates         1799999. Total Accident and Health - Non-U.S. Affiliates         1899999. Total Accident and Health - Affiliates         2199999. Total Accident and Health - Non-Affiliates         2299999. Total Accident and Health         239999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)         428,792	
1499999. Total Accident and Health - U.S. Affiliates         1799999. Total Accident and Health - Non-U.S. Affiliates         1899999. Total Accident and Health - Affiliates         2199999. Total Accident and Health - Non-Affiliates         2299999. Total Accident and Health         239999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)         428,792	
1799999. Total Accident and Health - Non-U.S. Affiliates       1899999. Total Accident and Health - Affiliates         2199999. Total Accident and Health - Non-Affiliates       2299999. Total Accident and Health         2399999. Total Accident and Health       428,792	
1899999. Total Accident and Health - Affiliates       2199999. Total Accident and Health - Non-Affiliates         2299999. Total Accident and Health       2299999. Total Accident and Health         2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)       428,792	
2199999. Total Accident and Health - Non-Affiliates         2299999. Total Accident and Health         2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)         428,792	
2299999. Total Accident and Health         2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)       428,792	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 428,792	
9999999 Totals - Life, Annuity and Accident and Health 428,792	

82627

...10/15/2001 .

SWISS RE LIFE & HEALTH AMERICA, INC.

..06-0839705

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY

#### 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 Reserve Credit Taken 11 Outstanding Surplus Relief 15 6 Domi-10 12 13 NAIC ciliarv Type of Type of Modified Funds Withheld Company ID Effective Juris-Reinsurance Business Amount in Force Coinsurance Under Coinsurance Code Number Date Name of Company diction Ceded Ceded at End of Year Current Year Prior Year Premiums **Current Year** Prior Year Reserve 0399999. Total General Account - Authorized U.S. Affiliates 0699999. Total General Account - Authorized Non-U.S. Affiliates 0799999. Total General Account - Authorized Affiliates GENERAL RE LIFE CORPORATION 37 109 .86258 ..13-2572994 ....01/01/2002 . YRT/I. ..4.173 88340 59-2859797 10/01/2008 HANNOVER LIFE REASSURANCE CO OF AMERICA YRT/I 64.324.841 86.275 .88340 .59-2859797 06/01/2013 HANNOVER LIFE BEASSURANCE CO OF AMERICA YRT/I. .0L. 51.599.212 26.099 08/02/1999 LINCOLN NATIONAL LIFE INSURANCE COMPANY YRT/I 2.207 65676 35-0472300 0L 299.141 93580 84-0849721 11/01/2003 M LIFE INSURANCE COMPANY MCO/I 46.306.963 37.269 .66346 58-0828824 06/01/2020 MUNICH AMERICAN REASSURANCE COMPANY YRT/I OI .68.143.611 ..6.926 .70785 .35-1137395 .04/27/2005 PACIFICARE LIFE AND HEALTH INSURANCE COMPANY OTH/G .23,130 .93572 .43-1235868 .08/02/1999 RGA REINSURANCE COMPANY MO YRT/I. .OL. ..928.098 ..9.612 .93572 ..43-1235868 .08/02/1999 RGA REINSURANCE COMPANY MO YRT/I 0L .42,759,913 .209,679 .93572 .43-1235868 03/01/2003 RGA REINSURANCE COMPANY MO. YRT/I. .OL. .20.849.145 106.621 .93572 .43-1235868 03/01/2003 RGA REINSURANCE COMPANY MO YRT/I ...4,230,221 .18, 182 ΟI 93572 43-1235868 03/01/2003 RGA REINSURANCE COMPANY MO. YRT/I .0L. ..891.526 . 6. 187 03/01/2003 RGA REINSURANCE COMPANY MO. ..9,278,000 215,943 .227,428 .93572 ..43-1235868 00/1 ..OL. ..9,533 93572 43-1235868 03/01/2003 RGA REINSURANCE COMPANY MO CO/I DIS 674 636 238 .93572 .43-1235868 01/19/2005 RGA REINSURANCE COMPANY MO. YRT/I. .5.947.599 ..9.726 ΟI .93572 ..43-1235868 .08/28/2006 RGA REINSURANCE COMPANY MO YRT/I. .OL. ..9,504,503 .58,905 .93572 .43-1235868 .05/01/2008 RGA REINSURANCE COMPANY MO YRT/I. OI .1.670.016 1 406 .93572 .43-1235868 .05/01/2008 RGA REINSURANCE COMPANY MO .00/1 ..7,800,000 .126,894 .125,313 ..5,900 0L .93572 .43-1235868 05/01/2008 RGA REINSURANCE COMPANY MO CO/I .DIS. .1.009 946 102 .93572 ..43-1235868 10/01/2008 RGA REINSURANCE COMPANY MO YRT/I ΟI 73.079.014 118.935 93572 43-1235868 12/01/2008 RGA REINSURANCE COMPANY MO. YRT/I ΟI 11.356.064 46.978 .93572 .43-1235868 12/01/2009 RGA REINSURANCE COMPANY MO CO/I ΟI .31,303,496 330.825 321.046 .41,392 .93572 ..43-1235868 .12/01/2009 RGA REINSURANCE COMPANY MO CO/I .DIS. ..10, 127 .8,961 .750 .87017 ..62-1003368 .08/02/1999 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE. YRT/I. .72.689 .623 .87017 ..62-1003368 .10/01/2000 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE YRT/I. ..257,642 .655 .87017 ..62-1003368 .03/01/2003 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE YRT/I. ΟI .2,148,393 ..8,504 .87017 ..62-1003368 .03/01/2003 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE. YRT/I ΟI .14,397,492 .60,791 .87017 .62-1003368 08/28/2006 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE YRT/I ...7,038,701 .54.471 OI 87017 62-1003368 08/01/2009 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE YRT/I 0L 1.575.652 1.078 87017 62-1003368 08/01/2009 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE 47.225 46.590 2.392 00/1 OI 3.400.000 .87017 .62-1003368 .08/01/2009 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE. ...1.009 946 00/1 .DIS. 87017 62-1003368 12/01/2009 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE CO/I 0L .31,303,495 .330,825 321.046 .41,392 .87017 ..62-1003368 12/01/2009 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE. .CO/I. .DIS. ..10.127 .8.961 .750 .07/01/2010 YRT/I .87017 ..62-1003368 SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE DE. .OL. .53,423,365 .76,922 01/19/2005 DE. YRT/I ...97071 ..13-3126819 SCOR GLOBAL LIFE USA REINSURANCE COMPANY .OL. .6.932.745 .28.755 .08/28/2006 97071 ..13-3126819 SCOR GLOBAL LIFE USA REINSURANCE COMPANY DE. YRT/I 0L 21.116.099 153.167 .97071 .13-3126819 08/01/2007 SCOR GLOBAL LIFE USA REINSURANCE COMPANY DE. YRT/I. .0L 3.758.783 .17.170 97071 08/01/2007 SCOR GLOBAL LIFE USA REINSURANCE COMPANY DE CO/I 480.000 17.240 13-3126819 0L 659 97071 13-3126819 12/01/2008 SCOR GLOBAL LIFE USA REINSURANCE COMPANY DE YRT/I 2.930.517 22.944 .97071 ..13-3126819 .06/01/2020 SCOR GLOBAL LIFE USA REINSURANCE COMPANY DE. YRT/I... .OL. 15.973.445 ..3.314 87572 .23-2038295 .03/01/2003 SCOTTISH RE (U.S.), INC. YRT/I 0L ..7,644,266 30.849 SCOTTISH RE (U.S.), INC. YRT/I. .03/01/2003 .87572 .23-2038295 DE. .OL. ...336.741 ..1.068 .03/01/2003 SCOTTISH RE (U.S.), INC. .37,500 48.293 .87572 .23-2038295 DE CO/I 0L ..2, 182, 500 ..2,773 .87572 .23-2038295 01/19/2005 SCOTTISH RE (U.S.), INC. YRT/I. .OL. ..3,065,769 .20.008 .68713 .84-0499703 .08/02/1999 SECURITY LIFE OF DENVER INSURANCE COMPANY YRT/I ΟI ..334,983 ..1,545 68713 84-0499703 03/01/2003 SECURITY LIFE OF DENVER INSURANCE COMPANY YRT/I .0L 7.461.912 40.168 .84-0499703 03/01/2003 SECURITY LIFE OF DENVER INSURANCE COMPANY .4,230,000 .77,322 68713 CO/I .OL. ..6,380 .84-0499703 .04/01/2003 SECURITY LIFE OF DENVER INSURANCE COMPANY YRT/I ..54,886 .68713 .OL. 481 .68713 .84-0499703 11/01/2003 SECURITY LIFE OF DENVER INSURANCE COMPANY YRT/I. ..1.257.762 ..3.311 ΟI SWISS RE LIFE & HEALTH AMERICA, INC. .82627 ..06-0839705 .08/02/1999 MO YRT/I. 0L ..2,091,515 .30,062 .82627 .06-0839705 08/02/1999 SWISS RE LIFE & HEALTH AMERICA. INC. MO. YRT/I. .58.494.730 .312.154 .0L

...1,443,818

..17,522

MO.

.YRT/I.

..QL.

#### **SCHEDULE S - PART 3 - SECTION 1**

							ARI3-S							
	_	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds an	_	abilities Without	Life or Disabi	lity Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705 .		SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	0L	63,760,290			228,627				
82627	06-0839705 .	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	10,562,204			38,441				
82627	06-0839705 .	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	00/I	OL	12,242,000	301,761	340,929	15,310				
82627	06-0839705 .	03/01/2003	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	00/1	DIS		517	481	43				
82627	06-0839705 .		SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	13,381,384			22,597				
82627	06-0839705 .	08/28/2006	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	11,281,579			81,203				
82627	06-0839705 .	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL	28,309			85				
82627	06-0839705	05/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	00/1	OL	1,320,000	23,901	23,617	1,052				
82627	06-0839705	10/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	OL.				358,871				
82627	06-0839705	12/01/2008	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	0L				75,319				
82627	06-0839705	06/01/2020	SWISS RE LIFE & HEALTH AMERICA, INC.	MO	YRT/I	0L	59,269,542			3,640				
80659	82-4533188	06/01/2020	THE UNITED STATES BUSINESS OF THE CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	23,836,241			3, 183				
70688	36-6071399 .	08/02/1999	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	0L	506,259			3,225				
70688	36-6071399 .	01/01/2001	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	0L	1,235,621			6,084				
0899999.	General Acco	ount - Authori	zed U.S. Non-Affiliates	•	•	•	1,201,698,163	1.556.029	1,629,173	2.584.778				
			uthorized Non-Affiliates				1,201,698,163	1,556,029	1,629,173	2.584.778				
		I Account Aut					1,201,698,163	1,556,029	1,629,173	2,584,778				
			nauthorized U.S. Affiliates				1,201,000,100	1,000,020	1,020,170	2,001,110				
			nauthorized Non-U.S. Affiliates											
			nauthorized Affiliates											
				Inc	VDT (I		7 000 000			F0 700				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I		7,038,666			50,736				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	7,517,566			33,374				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	00/1	OL	4,042,500	127,852	127,825	4,623				
64688	75-6020048	12/11/2006	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	00/1	DIS		323	301	27				
64688	75-6020048	07/01/2007	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	57,910,911			316,149				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	YRT/I	OL	66,054			223				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY	DE	00/1	OL	3,080,000	55,769	55, 106	2,456				
			orized U.S. Non-Affiliates		•		79,655,697	183,944	183,232	407,588				
			MARKEL BERMUDA LIMITED	BMU		OL		5,871,796	6,397,292					
			orized Non-U.S. Non-Affiliates					5,871,796	6,397,292					
2199999.	Total Genera	I Account - U	nauthorized Non-Affiliates				79,655,697	6,055,740	6,580,524	407,588				
2299999.	Total Genera	I Account Un	authorized				79,655,697	6,055,740	6,580,524	407,588				
2599999.	Total Genera	I Account - C	ertified U.S. Affiliates											
			ertified Non-U.S. Affiliates											
			ertified Affiliates											
00000	AA-1460100		NEW REINSURANCE CO LTD	CHE	YRT/I	OL.	909.023			8,042				
00000	AA-1460100		NEW REINSURANCE CO LTD	CHE	YRT/I	OL.	19,035,488			55,448				
00000	AA-1460100 .		NEW REINSURANCE CO LTD	CHE	YRT/I	OL.		• • • • • • • • • • • • • • • • • • • •		249,416				
00000	AA-1460100 .		NEW REINSURANCE CO LTD	CHE	YRT/I	0L	14.077.403			122.052				
00000	AA-1460100 .		NEW REINSURANCE CO LTD	CHE	YRT/I	OL				184,904				
00000			NEW REINSURANCE CO LTD	CHE	YRT/I	OL	2,775,598			45,477				
00000			NEW REINSURANCE CO LTD	CHE	YRT/I	0L	120.398.155			69.176				
			d Non-U.S. Non-Affiliates	OI IL		UL	294,379,686			734.514				
			ertified Non-Affiliates				294,379,686			734,514			1	
							. , ,			- /-				
		I Account Ce					294,379,686			734,514			1	
			eciprocal Jurisdiction U.S. Affiliates										ļ	
			eciprocal Jurisdiction Non-U.S. Affiliates											
40999999.	Total Genera	I Account - R	eciprocal Jurisdiction Affiliates											
4399999.	Total Genera	I Account - R	eciprocal Jurisdiction Non-Affiliates											
4499999.	Total Genera	I Account Re	ciprocal Jurisdiction											
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				1.575.733.546	7,611,769	8.209.697	3.726.880				
			Authorized U.S. Affiliates				, , ,	.,,	-,,	-,,500				
			Authorized Non-U.S. Affiliates										1	
0.00000.	. Juli Jopaia		, tau.o				1	l					1	

#### **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

		rtciriou	mance ceded the insurance, Annulues, Deposit i dilus an	a Other Ele	Dilitics Without	Life of Disabil	ity contingendes,	and reduced be	nento Libica by i	cinouning compe	arry do or becen	ber or, carrent	i cui	
1	2	3	4	5	6	7	8	Reserve Ci	redit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
5299999.	Total Separat	e Accounts -	Authorized Affiliates											
93580	84-0849721	.11/01/2003	M LIFE INSURANCE COMPANY	CO	MCO/I	OL							14,464,177	
5399999.	Separate Acc	ounts - Autho	orized U.S. Non-Affiliates										14,464,177	
5599999.	Total Separat	e Accounts -	Authorized Non-Affiliates										14,464,177	
5699999.	Total Separat	e Accounts A	Authorized										14,464,177	
5999999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates											
6299999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates											
6399999.	Total Separat	e Accounts -	Unauthorized Affiliates											
6699999.	Total Separate	e Accounts -	Unauthorized Non-Affiliates											
6799999.	Total Separate	e Accounts U	Jnauthorized											
7099999.	Total Separate	e Accounts -	Certified U.S. Affiliates											
7399999.	Total Separate	e Accounts -	Certified Non-U.S. Affiliates											
7499999.	Total Separate	e Accounts -	Certified Affiliates											
7799999.	Total Separate	e Accounts -	Certified Non-Affiliates											
7899999.	Total Separate	e Accounts C	Dertified											
8199999.	Total Separate	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates											
8499999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Affiliates											
8899999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-Affiliates											
			Reciprocal Jurisdiction											
9099999.	Total Separat	e Accounts A	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified										14,464,177	
9199999.	Total U.S. (Su	ım of 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 419	99999, 48999	99, 5399999, 599	99999, 6499999,			_	_				
	7099999, 75	99999, 8199	9999 and 8699999)				1,281,353,860	1,739,973	1,812,405	2,992,366			14,464,177	
9299999.	Total Non-U.S	6. (Sum of 06	699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999	9, 4299999, 5	199999, 5499999	, 6299999,								
	6599999, 73	99999, 7699	9999, 8499999 and 8799999)				294,379,686	5,871,796	6,397,292	734,514				
9999999 -	Totals						1,575,733,546	7,611,769	8,209,697	3,726,880			14,464,177	

#### **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31. Current Year

			Reinsurai	nce Ceded Accid	ient and Healt	n insurance Li	sted by Reinsuring	Company as of Dece	ember 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
			uthorized U.S. Affiliates					(======================================					
			uthorized Non-U.S. Affiliates						1				
0799999. Total General Account - Authorized Affiliates  1099999. Total General Account - Authorized Non-Affiliates													
	1199999. Total General Account Authorized												
	1499999. Total General Account - Unauthorized U.S. Affiliates												
			nauthorized Non-U.S. Affiliates					<u> </u>					
			nauthorized Affiliates										
			MARKEL BERMUDA LIMITED	BMU	0TH/G	HQ			971,522				
			orized Non-U.S. Non-Affiliates						971,522				
			nauthorized Non-Affiliates						971,522				
	Total General								971,522				
2599999.	Total General	I Account - Co	ertified U.S. Affiliates					1					
2899999.	Total Genera	I Account - Co	ertified Non-U.S. Affiliates										
2999999.	Total General	I Account - Co	ertified Affiliates										
3299999.	Total General	I Account - Co	ertified Non-Affiliates										
	Total General												
			eciprocal Jurisdiction U.S. Affiliates										
			eciprocal Jurisdiction Non-U.S. Affiliates										
			eciprocal Jurisdiction Affiliates					1					
			eciprocal Jurisdiction Non-Affiliates										
			ciprocal Jurisdiction					+				<del> </del>	
			ciprocal surisdiction thorized, Unauthorized, Reciprocal Jurisdiction and Certifi	od				+	971.522			<del> </del>	
			Authorized U.S. Affiliates	5u				+	3/1,322				
			Authorized U.S. Affiliates Authorized Non-U.S. Affiliates						+			+	
								1					
			Authorized Affiliates					1					
			Authorized Non-Affiliates					1					
	Total Separat												
			Unauthorized U.S. Affiliates					1				1	
			Unauthorized Non-U.S. Affiliates					1					
			Unauthorized Affiliates					1					
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
7499999.	Total Separat	te Accounts -	Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
			Reciprocal Jurisdiction U.S. Affiliates					İ					
			Reciprocal Jurisdiction Non-U.S. Affiliates					İ					
								1					
	8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates  8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates												
			Reciprocal Jurisdiction					†					
			Authorized, Unauthorized, Reciprocal Jurisdiction and Cer	rified				†	+				
			99, 0899999, 1499999, 1999999, 2599999, 3099999, 369		00000 5200000	5000000		+					
9 199999.			99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699 999, 8199999 and 8699999)	, 4 199999, 48	, 2399999 19999999999999999999999999999999	, <del>บรรรรรร</del>							
000000			999, 8199999 and 8699999) 699999, 0999999, 1799999, 2099999, 2899999, 3199999,	2000000 400000	E400000 E40	2000 6200000		1					
9∠99999.			599999, 0999999, 1799999, 2099999, 2899999, 3199999, 999, 8499999 and 8799999)	Jana 429999	a, o 199999, 5499	#####################################		1	074 500				
0000000		1099	aaa, 04aaaaa anu 07aaaaa)					1	971,522				
9999999	- ı otais							1	971,522				

#### **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

4		Ciriodianoc oc	7	0		40	44	10	40	1.1	1 45
1 2 3 4	5	ь	/	8	9	10	11	12 Funds	13	14	15
		Paid and				Issuing or Confirming		Deposited by			Sum of Cols. 9+11+12+13
NAIC		Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID Effective	Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates	Credit raken	(Debit)	Other Debits	(COIS.5+0+7)	Credit	XXX	Agreements	Remoders	Other	(Credit)	COI. 6
0699999. Total General Account - Life and Annuity U.S. Affiliates						XXX					
0799999. Total General Account - Life and Annuity Non-o.s. Allillates						XXX					
	127,852			407.000	527,273	0001					127,852
	127,852			127,852	1,332	0001					323
	323	58,534		58.534	241.399	0001					
					241,399	0001					
	55.769			55.769	229.996	0001					55,769
					229,990	0001					
0899999. General Account - Life and Annuity U.S. Non-Affiliates	183.944	58.534		242.478	1.000.000	XXX					242.478
	5.871.796	30,334		5.871.796	1,000,000	////	7.003.060				5,871,796
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates	5,871,796			5.871.796		XXX	7,003,060				5,871,796
1099999. Total General Account - Life and Annuity Non-Affiliates	6.055.740	58,534		6.114.274	1.000.000	XXX	7,003,060				6,114,274
1199999. Total General Account Life and Annuity	6,055,740	58,534		6,114,274	1,000,000	XXX	7,003,060				6,114,274
1499999. Total General Account - Accident and Health U.S. Affiliates	0,000,710	00,001		0,111,271	1,000,000	XXX	7,000,000				0,111,271
1799999. Total General Account - Accident and Health Non-U.S. Affiliates						XXX					
1899999. Total General Account - Accident and Health Affiliates						XXX					
	971.522			971.522		////	1.158.696				971.522
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates	971.522			971,522		XXX	1.158.696				971,522
2199999. Total General Account - Accident and Health Non-Affiliates	971.522			971.522		XXX	1,158,696				971,522
2299999. Total General Account Accident and Health	971.522			971.522		XXX	1,158,696				971.522
2399999. Total General Account	7.027.262	58.534		7.085.796	1.000.000	XXX	8, 161, 756				7.085.796
2699999. Total Separate Accounts - U.S. Affiliates	1,021,202	30,334		7,000,790	1,000,000	XXX	0, 101,730				7,000,790
2999999. Total Separate Accounts - 0.3. Affiliates						XXX					
3099999. Total Separate Accounts - Non-O.S. Anniates						XXX					
3399999. Total Separate Accounts - Non-Affiliates						XXX					
3499999. Total Separate Accounts - Non-Anniales						XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)	183.944	58.534		242.478	1.000.000	XXX					242.478
	6,843,318	30,334		6.843.318	1,000,000	XXX	8,161,756				6,843,318
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 20999999, 2999999 and 3299999)	7.027.262	58.534		7.085.796	1.000.000	XXX	8, 161, 756				7,085,796
9999999 - Totals	7,027,262	58,534		7,085,796	1,000,000	XXX	8, 161, 756				7,085,796

(a)	Issuing or Confirming Bank	Letters				
	Reference	Credit	American Bankers Association		Letters of	İ
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount	Ì
	0001	1	021000021	JPMORGAN CHASE BANK	1,000,000	Ì
						ĺ

## Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

#### **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	2021	2020	2013	2010	2017
1.	Premiums and annuity considerations for life and					
-	accident and health contracts					
2.	Commissions and reinsurance expense allowances	(80)	257	138	312	345
3.	Contract claims	4,921	7,824	6,267	5,372	7,080
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(144)	(256)	(120)	(127)	(142)
7.	Increase in aggregate reserve for life and accident and health contracts	(823)	(967)	(669)	(940)	(1,595)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	95	15	31	90	76
9.	Aggregate reserves for life and accident and health contracts	8,583	9,406	10,373	11,042	11,982
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid		18	657	1,548	4,505
12.	Amounts recoverable on reinsurance	429	4	0	0	47
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	0	25	23	20	7
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	1,000	1,000			
20.	Trust agreements (T)	8,162	9,159	9,911	10,808	11,216
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

#### **SCHEDULE S - PART 7**

		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)	5,048,639,199		5,048,639,199
2.	Reinsurance (Line 16)	473,893	(473,893)	
3.	Premiums and considerations (Line 15)	45 , 183	94,678	139,86
4.	Net credit for ceded reinsurance	xxx	8,962,506	8,962,500
5.	All other admitted assets (balance)	75,428,367		75,428,36
6.	Total assets excluding Separate Accounts (Line 26)	5,124,586,642	8,583,291	5, 133, 169, 93
7.	Separate Account assets (Line 27)	3,490,561,448		3,490,561,44
8.	Total assets (Line 28)	8,615,148,090	8,583,291	8,623,731,38
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,731,026,521	8,583,291	3,739,609,81
10.	Liability for deposit-type contracts (Line 3)	860,644,914		860,644,91
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	6,186		6 , 18
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	(16,899,020)		(16,899,02
20.	Total liabilities excluding Separate Accounts (Line 26)	4,587,709,377	8,583,291	4,596,292,66
21.	Separate Account liabilities (Line 27)	3,490,561,448		3,490,561,44
22.	Total liabilities (Line 28)	8,078,270,825	8,583,291	8,086,854,11
23.	Capital & surplus (Line 38)	536,877,265	XXX	536,877,26
24.	Total liabilities, capital & surplus (Line 39)	8,615,148,090	8,583,291	8,623,731,38
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	8,583,291		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	473,893		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	9,057,184		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	04.070		
<del>-</del> ∪.	rotal octor felloulaine payable/offocio	37,070		

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories Direct Business Only 5 Life Contracts Accident and Health Accident and Hear nsurance Premium Including Policy, Membership and Other Fees Total Columns 2 through 5 Active Status Life Insurance Premiums (a) (b) Alabama AL 2.361 2.361 Alaska ΑK 3. Arizona ΑZ 2.200 1.084.662 1 086 862 AR .348,180 5. California .(95,793) 252,387 6. Colorado .61.378.051 41.727.022 41.749.948 CO .22.926 Connecticut 208,734 .75,688 284,421 СТ 8. Delaware DE 327 482 150 000 477 482 District of Columbia .66,907 .66,907 DC 10. Florida FL 842 137 17 418 163 18 260 300 11. Georgia 1,636,568 .14,429,957 16,066,526 GΑ 12 Hawaii 13. Idaho. ID 14. Illinois .85.784 .3,971,213 .4,056,997 IL 15. Indiana IN IΑ 17. Kansas KS .1,388 .1,388 18. Kentucky KY 19. Louisiana 20. Maine . ME 75.128 75.128 21 Maryland 99.314 174,314 MD 22. Massachusetts MA .58.193 244.545 302.738 23. Michigan MI 24. Minnesota MN 453 269 4 000 457 269 25. Mississippi MS 26 Missouri МО 4.685 8,628,831 8.633.516 27. Montana MT 28 Nebraska 15.378 369.97 NE 29. Nevada. NV .5.483 5 483 30 New Hampshire NH 31. New Jersey NJ 130 958 835 123 966 082 ..8,941 ...8,941 NM 33 New York .11.383.265 476 911 909 488.295.174 .3.034.107 34. North Carolina 369,805 NC 1,615,983 .1,985,788 35 North Dakota ND 352.645 36. Ohio. ОН 58.420 294.225 37. Oklahoma .3,300 .3,300 OK Oregon 38. ΛR 6 968 90 866 97 833 Pennsylvania 208,632 .210,935 .419,568 PΑ 40 Rhode Island RI 41. South Carolina .8.947 1.071.546 1.080.494 SC SD 42 South Dakota 158,000 54,054 212,054 43. Tennessee. TN .608 39.865 .40.472 70,904 .7,500 .78,404 TΧ 45. Utah. UT Vermont 4,313 .82,833 VT 47 Virginia . VA 79,963 168.255 248 218 48. Washington 32,611 .33,051 .440 WA 49 West Virginia 2.946 50. Wisconsin WΙ Wyoming WY 52. American Samoa AS GU 54. Puerto Rico 55. U.S. Virgin Islands 13.056 13.056 V١ 56 Northern Mariana Islands 57. Canada . CAN N Aggregate Other Alien ..... 279,947 279,947 OT XXX 59. Subtotal XXX .17, 108, 579 569.573.157 586,681,737 64.412.158 90. Reporting entity contributions for employee benefits XXX Dividends or refunds applied to purchase paid-up 91. additions and annuities.

Dividends or refunds applied to shorten endowmen XXX 92. or premium paying period... Premium or annuity considerations waived under disability or other contract provisions. 93. .672 .672 XXX Aggregate or other amounts not allocable by State 94 XXX 95. Totals (Direct Business)... XXX 17 109 251 569 573 157 586 682 409 64 412 158 Plus reinsurance assumed 40,844 40,844 XXX Totals (All Business)... 97 XXX 17 150 096 .569.573.157 586 723 253 .64.412.158 Less reinsurance ceded .3,647,542 3,647,542 XXX 99 Totals (All Business) less Reinsurance Ceded 13,502,554 569,573,157 583,075,711 64,412,158 XXX DETAILS OF WRITE-INS 58001 XXX 279,947 279,947 58002. XXX 58003 XXX. 58998. Summary of remaining write-ins for Line 58 from XXX 58999. 279,947 279,947 58998)(Line 58 above) XXX 9401 9402. XXX 9403 XXX 9498. Summary of remaining write-ins for Line 94 from XXX

94 above)	XXX						
(a) Active Status Counts:							
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG							
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state							
N - None of the above - Not allowed to write business in the	e state		6				

9499

<sup>(</sup>b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations ALLOCATED BASED ON ADDRESSES ON RECORD OF POLICYOWNER OR PAYOR SUBMITTING PREMIUMS.

<sup>(</sup>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, or with Schedule H, Part 1, Line 1, indicate which: 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, or with Schedule H, Part 1, Line 1, indicate which: 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, or with Schedule H, Part 1, Line 1, indicate which: 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, or with Schedule H, Part 1, Line 1, indicate which: 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, or with Schedule H, Part 1, Line 1, indicate which: 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, or with Schedule H, Part 1, Line 1, indicate which: 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, Indicate which Indicate whic

#### **SCHEDULE T - PART 2**

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN Allocated by States and Territories Direct Business Only

						iness Only	_	
			1 Life	2 Annuities	3 Disability	4 Long-Term	5	6
	States, Etc.		(Group and Individual)	(Group and Individual)	Income (Group and Individual)	Care (Group and Individual)	Deposit-Type Contracts	Totals
1	Alabama	AI	2.361					2.36
2.		AK						,,,,,
3.	Arizona		2,200	1,084,662				1,086,86
	Arkansas		,					1,000,00
4.			348 , 180	(95,793)				
5.	California							252,38
6.	Colorado		22,926	41,727,022				103 , 127 , 99
7.	Connecticut		208,734	75,688				284 , 42
8.	Delaware	DE	327,482	150,000				477,48
9.	District of Columbia	DC	66,907					66,90
10.	Florida	FL	842,137	17,418,163				18,260,30
11.	Georgia	GA	1,636,568	14,429,957				16,066,52
12.	Hawaii	НІ						
13.	ldaho	ID						
14.	Illinois	IL	85 , 784	3,971,213				4,056,99
15.	Indiana	IN						
16.	lowa							
10. 17.	Kansas			1,388				1 20
18.	Kentucky							
19.	Louisiana			75.400				
20.	Maine			75 , 128				
21.	Maryland	MD	99,314	75,000				174,3
22.	Massachusetts	MA	58 , 193	244,545				302,73
23.	Michigan	MI	152,623					152,62
24.	Minnesota	MN	453,269	4,000				457,26
25.	Mississippi	MS						
26.	Missouri	МО	4.685	8.628.831				8.633.5 <sup>-</sup>
27.	Montana		,	, , -				, , , , ,
28.	Nebraska		15,378	354,593				369,97
			5,483					5,48
29.	Nevada							,
30.	New Hampshire							
31.	New Jersey	NJ	130,958	835 , 123				966,08
32.	New Mexico		8,941					8,94
33.	New York	NY	11,383,265	476,911,909			3,034,107	491,329,28
34.	North Carolina	NC	369,805	1,615,983				1,985,78
35.	North Dakota	ND						
36.	Ohio	ОН	58,420	294,225				352,64
37.	Oklahoma	OK	3,300					3,30
38.	Oregon	OR	6,968	90,866				97,83
39.	Pennsylvania		208,632	210,935				419,56
40.	Rhode Island							
	South Carolina		8,947	1,071,546				1,080,49
11. 10			,					, ,
42.	South Dakota		158,000	54,054				,
43.	Tennessee		608	39,865				,
44.	Texas		70,904	7,500				78,40
45.	Utah	UT						
46.	Vermont	VT	4,313	82,833				87 , 14
47.	Virginia	VA	79,963	168,255				248,2
<del>1</del> 8.	Washington	WA	440	32,611				33,0
19.	West Virginia	WV	2,946					2,9
50.	Wisconsin							
51.	Wyoming							
52.	American Samoa							
53.	Guam							
54.	Puerto Rico							
55.	U.S. Virgin Islands			13,056				13,0
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate Other Alien	ОТ	279,947					279,9
	Total		17,108,579	569,573,157			64,412,158	651,093,8

	NAIC		
Federal ID	Company	Domiciliary	
Number	Code	Location	Company
33-0769202		NE	Pacific Mutual Holding Company
33-0769203		DE	Pacific LifeCorp
33-0769203		DE	Bella Sera Holdings, LLC
91-2025652		CO	Pacific Life & Annuity Services, Inc.
95-1079000	67466	NE	Pacific Life Insurance Company
58-1516006	10000	GA	Confederation Life Insurance and Annuity Company
26-1220784	13069	VT	Pacific Alliance Reinsurance Company of Vermont
95-1079000		DE DE	Pacific Asset Holding LLC 700 Main Street LLC
95-1079000 86-0966932		DE	Grayhawk Golf Holdings, LLC
95-1079000		AZ	Grayhawk Golf Club L.L.C.
95-1079000		DE	GW Member LLC
46-3942695		DE	GW Apartments LLC
33-0738940		DE	Las Vegas Golf I, LLC
33-0738940		NV	Angel Park Golf, LLC
95-1079000		DE	Pacific TriGuard Partners LLC
95-1079000		DE	PL 803 Division Street Member, LLC
84-3891231		DE	Nashville Gulch Venture LLC
84-4242104		DE	Nashville Gulch Owner LLC
95-1079000		DE	PL 922 Washington Owner, LLC
95-1079000		DE	PL Adley Member, LLC
86-3380647		DE	Redwood PL Adley LLC
81-0891843		GA	DD 6075 Roswell LLC
95-1079000		DE	PL Alara Member, LLC
82-2456999		DE DE	Greenwood Village Apartment Investors, LLC
82-2442057 95-1079000		DE	Greenwood Village Owner, LLC PL Allston Yard Member, LLC
95-1079000		DE	PL Andante Member, LLC
82-1256174		DE	Andante Wenture LLC
82-1235929		DE	
95-1079000		DE	PL Anthology Member, LLC
84-3246397		DE	Anthology Venture LLC
84-3298163		DE	Anthology Owner LLC
84-3246397		DE	Anthology CEA Owner LLC
95-1079000		DE	PL Arkins Member, LLC
95-1079000		DE	PL Aster Member, LLC
84-1985886		DE	Alston Manor Investors JV LLC
95-1079000		DE	PL Beardslee Member, LLC
82-1550435		DE	Village at Beardslee Investor, LLC
82-1550515		DE DE	Village at Beardslee Phase I, LLC
82-1558241 95-1079000		DE	Village at Beardslee Phase II, LLC PL Brier Creek Member, LLC
81-3033328		DE	Brier Creek Investors JV LLC
95-1079000		DE	PL Bromwell Member, LLC
95-1079000		DE	PL Cedarwest Member, LLC
84-1816250		DE	
84-1780378		DE	
95-1079000		DE	PL Dairies Owner, LLC
95-1079000		DE	PL Deer Run Member, LLC
83-1232815		DE	Deer Run JV LLC
83-0768213		WA	Deer Run Spokane LLC
95-1079000		DE	PL Denver Member, LLC
47-5579220		DE	1776 Curtis, LLC
95-1079000		DE	PL Elk Meadows Member, LLC
82-5266812		DE	Elk Meadows JV LLC
45-2101622		UT DE	
95-1079000 83-2205761		DE	PL Fairfax Gateway Member, LLC Fairfield Fairfax Gateway LLC
95-1079000		DE	
86-3682155		DE	Fountain Springs Member, LLC
86-3652580		CO	
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	NAIC		
Federal ID	Company	Domiciliary	
Number	Code	Location	Company
95-1079000		DE	PL GAAV Member, LLC
84-4784190		DE	Greystar Active Adult Venture I, LP
84-4833452		DE	GS AA Riverwalk HoldCo, LLC
84-4812035		DE	GS AA Riverwalk Owner, LLC
84-5012344		DE	GS AA Stapleton HoldCo, LLC
84-5002983		DE	GS AA Stapleton Owner, LLC
84-4865459		DE	GS AA San Marcos HoldCo, LLC
84-4923357		DE	GS AA San Marcos Owner, LLC
95-1079000		DE	PL Gramax Member, LLC
85-0814463		DE	ASI Gramax LLC
95-1079000		DE	PL Hana Place Member, LLC
83-2845622		DE	Hana Place JV LLC
83-2862606		DE	Hana Place Seattle LLC
95-1079000 87-2075960		DE DE	PL Hawkins Press Member, LLC Hawkins Press Investors JV, LLC
95-1079000		DE	PL/KBS Fund Member, LLC
20-8908816		DE	
95-1079000		DE	PL Kierland Member, LLC
82-2835217		DE	T&L Apartment Investor, LLC
82-2851607		DE	LAK Apartments, LLC
82-2854486		DE	TAK Apartments, LLC
95-1079000		DE	PL Lakemont Member, LLC
81-2465746		DE	Overlook at Lakemont Venture LLC
95-1079000		DE	PL LasCo Owner, LLC
95-1079000		DE	PL Little Italy Member, LLC
84-2725289		DE	
95-1079000		DE	PL Loso Member, LLC
95-1079000		DE	PL Milieu Guarantor, LLC
95-1079000		DE	PL Monterone Member, LLC
82-1850100		DE	Monterone Apartment Investor, LLC
95-1079000		DE	PL Mortgage Fund, LLC
95-1079000		DE	PL One Jefferson Member, LLC
81-3664344		DE	One Jefferson Venture LLC
95-1079000		DE	PL Park Row Member, LLC
95-1079000		DE	PL Peoria Member, LLC
82-4779880		DE	205 Peoria Street Owner, LLC
95-1079000		DE DE	PL Redland Member, LLC
81-4254723 95-1079000		DE	Redland Road Apartment Investor LLC PL Reno Member, LLC
82-1578285		DE	
82-1595140		DE	NPLC BV Investment Company LLC
95-1079000		DE	PL Savannah Member, LLC
81-3715142		DE	
81-3961638		DE	Savannah at Park Place Apartments LLC
95-1079000		DE	PL SFR HD Member, LLC
86-3271879		DE	SFR JV-HD LP
86-3318561		DE	SFR JV-HD Equity LLC
86-3292344		DE	SFR JV-HD Property LLC
95-1079000		DE	PL SFR MLS Member, LLC
87-1130774		DE	SFR JV-2 LP
87-1318011		DE	SFR JV-2 Equity LLC
87-1106735		DE	SFR JV-2 Property LLC
95-1079000		DE	PL Spectrum Member, LLC
81-4621690		DE	9242 West Russell Road Apartment Investors, LLC
95-1079000		DE	PL Stonebriar Member, LLC
83-1386887		DE	Stonebriar Apartment Investor, LLC
95-1079000		DE	PL Teravista Member, LLC
81-2435437		DE	401 Teravista Apartment Investors, LLC
95-1079000		DE	PL Tessera Member, LLC
83-1584526		DE	Tessera Venture LLC
83-1613080	i l	DE	Tessera Owner LLC

	NAIC		
Federal ID	Company	Domiciliary	
Number	Code	Location	Company
95-1079000		DE	PL Timberlake Member, LLC
47-5512147		DE	80 South Gibson Road Apartment Investors, LLC
95-1079000		DE	PL TOR Member LLC
47-4506277		DE	2803 Riverside Apartment Investors, LLC
95-1079000		DE	PL Towerview Member, LLC
95-1079000		DE	PL Tranquility Lake Member, LLC
95-1079000		DE	PL Trelago Member, LLC
84-3836278		DE	Trelago Way Investors JV LLC
95-1079000		DE	PL Tupelo Member, LLC
84-2252135		DE	Tupelo Alley Apartment Investors, LLC
84-2492971		DE	Tupelo Alley Owner, LLC
95-1079000		DE	PL Van Buren Member, LLC
81-1841112		DE	1035 Van Buren Holdings, L.L.C.
61-1788296		DE	
95-1079000		DE	PL Vantage Member, LLC
38-4098145		DE	Vantage Post Oak Apartments, LLC
95-1079000		DE	PL Wabash Member, LLC
82-2382409		DE	THC 1333 S. Wabash LLC
95-1079000		DE	PL Walnut Creek Member, LLC
85-3269025		DE	Del Hombre Walnut Creek Holdings LLC
95-1079000		DE DE	PL Wardman Member, LLC
95-1079000 95-1079000		DE	
87-2067254		DE	Redwood PL Wilder, LLC
87-2067063		DE	
95-1079000		DE	PL Wilshire Member, LLC
84-1953073		DE	
84-1953073		DE	1 1111 Wilshire Owner, LLC
95-1079000		DE	Wildflower Member, LLC
26-2387139		FL	Epoch-Wildflower, LLC
46-3586207	15368	VT	Pacific Baleine Reinsurance Company
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
46-0831471		DE	Pacific Global Asset Management LLC
04-3244012		DE	Cadence Capital Management LLC
95-1079000		DE	Cadence Global Equity GP LLC
81-4946475		DE	Cadence Global Equity Fund L.P.
95-1079000		DE	Pacific Asset Management LLC
46-5070548		DE	PAM Bank Loan GP LLC
46-5076716		DE	Pacific Asset Management Bank Loan Fund L.P.
82-5064321		DE	PAM CLO Opportunities GP LLC
82-5046546		DE	Pacific Asset Management CLO Opportunities Fund L.P.
95-1079000		DE	Pacific Global Advisors LLC
36-4770311		DE	Pacific Private Fund Advisors LLC
95-1079000		DE DE	CAA-PPFA Equity Opportunities I GP LLC CAA-PPFA Equity Opportunities Fund L.P.
86-3846394 83-3631022		DE	Pacific Co-Invest Credit I GP LLC
83-3584534		DE	Pacific Co-Invest Credit Fund I L.P.
86-1729494		DE	Pacific Co-Invest Credit II GP LLC
86-1701945		DE	Pacific Co-Invest Credit Fund II L.P.
83-1910016		DE	Pacific Co-Invest Opportunities I GP LLC
83-1901561		DE	Pacific Co-Invest Opportunities Fund I L.P.
86-1814349		DE	Pacific Co-Invest Opportunities II GP LLC
86-1780626		DE	Pacific Co-Invest Opportunities Fund II L.P.
81-2502241		DE	Pacific Private Credit II GP LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3306657		DE	Pacific Private Credit III GP LLC
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1866611		DE	Pacific Private Credit IV GP LLC
83-1842548		DE	Pacific Private Credit Fund IV L.P.

	NAIC		
Federal ID	Company	Domiciliary	
Number	Code	Location	Company
86-1871009		DE	Pacific Private Credit V GP LLC
86-1843877		DE	Pacific Private Credit Fund V L.P.
95-1079000		DE	Pacific Private Equity I GP LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2508604		DE	Pacific Private Equity Opportunities II GP LLC
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
82-3293185		DE	Pacific Private Equity Opportunities III GP LLC
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1886805		DE	Pacific Private Equity Opportunities IV GP LLC
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
86-1953348 86-1896517		DE DE	Pacific Private Equity Opportunities V GP LLC Pacific Private Equity Opportunities Fund V L.P.
95-1079000		DE	
83-3991753		DE	
95-1079000		DE	Pacific Private Feeder IV GP LLC
85-3467221		DE	
83-1842548		DE	Pacific Private Credit Fund IV L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
85-1055644		DE	PPFA Credit Opportunities I GP LLC
85-1004202		DE	CAA – PPFA Credit Opportunities Fund I L.P.
85-1023345		DE	PPFA Credit Opportunities Fund I L.P.
95-1079000		DE	Pacific Investment Enterprises, LLC
95-3769814	97268	AZ	Pacific Life & Annuity Company
61-1521500		DE	Pacific Life Fund Advisors LLC
95-1079000		DE	Pacific Life Aviation Holdings LLC
81-4711734		DE	Aviation Capital Group Holdings, Inc.
61-1521500		DE	Pacific Life Fund Advisors LLC
61-1521500		DE	Pacific Life Trade Receivable GP LLC
83-0796120 95-1079000		DE DE	Pacific Life Investment Grade Trade Receivable Fund L.P. Pacific Life Purchasing LLC
81-2527906		DE	Pacific Private Credit Fund II L.P.
82-3274195		DE	Pacific Private Credit Fund III L.P.
83-1842548		DE	Pacific Private Credit Fund IV L.P.
46-4076972		DE	Pacific Private Equity Incentive Allocation LLC
46-4081630		DE	Pacific Private Equity Fund I L.P.
81-2546748		DE	Pacific Private Equity Opportunities Fund II L.P.
82-3258645		DE	Pacific Private Equity Opportunities Fund III L.P.
83-1828750		DE	Pacific Private Equity Opportunities Fund IV L.P.
82-4117401		DE	Pacific Private Feeder Fund II LP
83-3991753		DE	Pacific Private Feeder Fund III L.P.
85-3467221		DE	Pacific Private Feeder Fund IV L.P.
95-2594489		DE	Pacific Select Distributors, LLC
33-0769203		DE	Pacific Life Re Holdings LLC
		BMU	Pacific Life Holdings Bermuda Limited
		GBR SGP	Pacific Life Re Services Limited Pacific Life Re Services Singapore Pte. Limited
		BMU	Pacific Life Services Singapore Fte. Limited  Pacific Life Services Bermuda Limited
		GBR	UnderwriteMe Limited
		GBR	UnderwriteMe Technology Solutions Limited
		AUS	UnderwriteMe Australia Pty Limited
98-1012719		BMU	Pacific Life Re Global Limited
,		BMU	
		AUS	Pacific Life Re (Australia) Pty Limited
46-0520835		GBR	Pacific Life Re Holdings Limited
98-0391994		GBR	Pacific Life Re Limited
98-1018533		CAN	Pacific Services Canada Limited
	-		

Federal ID Number	NAIC Company Code	Domiciliary Location	Company
Pacific Life In:	surance Com	pany - entities un	der significant influence or beneficial interest
	1 1	IRL	Candoris QIAIF ICAV
Various		DE	Pacific Funds Series Trust
Various		DE	Pacific Global ETF Trust
95-3433806		CA	Pacific Life Foundation
		CYM	Pacific Life Funding, LLC
		CYM	Pacific Life Global Funding
		DE	Pacific Life Global Funding II
95-1079000			Pacific Life Insurance Company Retirement Incentive Savings Plan
		CYM	Pacific Pilot Funding
		CYM	Pacific Pilot Funding III
Various		MA	Pacific Select Fund
		CYM	Trestles CLO 2017-1, Ltd.
		CYM	Trestles CLO II, Ltd.
		CYM	Trestles CLO III, Ltd.
		CYM	Trestles CLO IV, Ltd.
		CYM	Trestles CLO V, Ltd.
		CYM	Trestles CLO VI, Ltd.

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Ì						Exchange		Domi-	ship		Management,	ship		Filing	
İ		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired'	?
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	
Code	Group Harrie	Oouc	33-0769202	ROOD	Ont	international)	Pacific Mutual Holding Company	NE	UIP	(Name of Entry/ Croon)	Other)	tage	Entity(les)/1 cracin(s)	NO	4
			33-0769202				Pacific LifeCorp	NE	UIP	Pacific Mutual Holding Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0769203				Bella Sera Holdings, LLC	DE	NIA	Pacific LifeCorp	Owner ship	100.000	Pacific Mutual Holding Company	NO	
0700	D : (1   1   1   0	07400	91-2025652				Pacific Life & Annuity Services, Inc.		NIA	Pacific LifeCorp	Owner ship	100.000	Pacific Mutual Holding Company	NO	
0709	Pacific Life Group	67466	95-1079000				Pacific Life Insurance Company	NE	UDP	Pacific LifeCorp	Ownership	100.000	Pacific Mutual Holding Company	NO	
Ì							Confederation Life Insurance and Annuity								
			58-1516006				Company	GA	NIA	Pacific Life Insurance Company	. Ownership	100.000	. Pacific Mutual Holding Company	NO	
Ì							Pacific Alliance Reinsurance Company of								
0709	Pacific Life Group	13069	26-1220784				Vermont	VT	IA	Pacific Life Insurance Company	. Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Holding LLC	DE	NIA	Pacific Life Insurance Company	. Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				700 Main Street LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-0966932				Grayhawk Golf Holdings, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	95.000	Pacific Mutual Holding Company	NO	]
1			95-1079000				Grayhawk Golf Club L.L.C.	AZ	NIA	Grayhawk Golf Holdings, LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
1			95-1079000				GW Member LLC	DF	NIA	Pacific Asset Holding LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
1			46-3942695				GW Apartments LLC	DE	NIA	GW Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			33-0738940				Las Vegas Golf I, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			33-0738940				Angel Park Golf, LLC	NV	NIA	Las Vegas Golf I, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific TriGuard Partners LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 803 Division Street Member, LLC	UE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
								DE							
			84-3891231				Nashville Gulch Venture LLC	DE	NIA	PL 803 Division Street Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-4242104				Nashville Gulch Owner LLC	DE	NIA	Nashville Gulch Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL 922 Washington Owner, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				PL Adley Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
			86-3380647				Redwood PL Adley LLC	DE	NIA	PL Adley Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
1			81-0891843				DD 6075 Roswell LLC	GA	NIA	Redwood PL Adley LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
Í			95-1079000				PL Alara Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
Ì			82-2456999				Greenwood Village Apartment Investors, LLC	DE	NIA	PL Alara Member, LLC	Owner ship	90.000	Pacific Mutual Holding Company	NO	
1			82-2442057				Greenwood Village Owner, LLC	DE	NIA	Greenwood Village Apartment Investors LLC .	Ownership	100.000	Pacific Mutual Holding Company	NO	
1			95-1079000				PL Aliston Yard Member, LLC	DF	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
1			95-1079000				PL Andante Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1256174				Andante Venture LLC	DE	NIA	PL Andante Member . LLC	Ownership	90.000	Pacific Mutual Holding Company	NO NO	
			82-1235929				Andante Owner LLC	DE	NIA	Andante Wember, LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000						NIA			100.000		NO	
			84-3246397				PL Anthology Member, LLC	DE		Pacific Asset Holding LLC	Ownership		Pacific Mutual Holding Company		
							Anthology Venture LLC	DE	NIA	PL Anthology Member, LLC	. Ownership	90.000	Pacific Mutual Holding Company	NO	
			84-3298163				Anthology Owner LLC	DE	NIA	Anthology Venture LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3246397				Anthology CEA Owner LLC	DE	NIA	Anthology Venture LLC	Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				PL Arkins Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				PL Aster Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
			84-1985886			l	Alston Manor Investors JV LLC	DE	NIA	PL Aster Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Beardslee Member, LLC	DE	NI A	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
l			82-1550435				Village at Beardslee Investor, LLC	DE	NIA	PL Beardslee Member. LLC	Owner ship.	90.000	Pacific Mutual Holding Company	NO	]
1			82-1550515				Village at Beardslee Phase I, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			82-1558241				Village at Beardslee Phase II, LLC	DE	NIA	Village at Beardslee Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
1			95-1079000				PL Brier Creek Member. LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
l			81-3033328				Brier Creek Investors JV LLC		NIA	PL Brier Creek Member, LLC	Owner ship.	90.000	Pacific Mutual Holding Company	NO	
l			95-1079000				PL Bromwell Member, LLC	DE	NIA			100.000	Pacific Mutual Holding Company	NO	
								UE		Pacific Asset Holding, LLC	. Ownership				
			95-1079000				PL Cedarwest Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-1816250				Cedarwest JV LLC	DE	NIA	PL Cedarwest Member LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			84-1780378				Cedarwest Bend LLC	DE	NIA	Cedarwest JV LLC	Ownership	100.000	. Pacific Mutual Holding Company	NO	
			95-1079000				PL Deer Run Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
	1		83-1232815	ll	l	l	Deer Run JV LLC	DE	NIA	PL Deer Run Member, LLC	Ownership.	60.000	Pacific Mutual Holding Company	NO	
I			83-0768213					WA	NIA			99.990		NO.	

PART IA - DETAIL OF INSURANCE HOLDING COMPANT STSTEM															
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						Name of Securities			Relation-		Board.	Owner-		SCA	
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Group	O No.	Company	ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
			95-1079000				PL Denver Member, LLC 1776 Curtis, LLC	DE	NIA NIA	Pacific Asset Holding LLCPL Denver Member, LLC	Ownership	61.700	Pacific Mutual Holding Company	NO	
			47-5579220 95-1079000				PL Dairies Owner. LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship	100.000	Pacific Mutual Holding Company Pacific Mutual Holding Company	NO	
			95-1079000				PL Elk Meadows Member, LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
			82-5266812				Elk Meadows JV LLC	DE	NIA	PL Elk Meadows Member, LLC	Owner ship	59.994	Pacific Mutual Holding Company	NO	
			45-2101622				Elk Meadows Park City, LLC	UT	NIA	Elk Meadows JV LLC	Owner ship.	99.990	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fairfax Gateway Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-2205761				Fairfield Fairfax Gateway LLC	DE	NIA	PL Fairfax Gateway Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Fountain Springs Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3682155				Fountain Springs JV LLC	DE	NIA	PL Fountain Springs Member, LLC	Ownership.	80.000	Pacific Mutual Holding Company	NO	
			86-3652580				Fountain Springs LLC	CO	NI A	Fountain Springs JV LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL GAAV Member, LLC	DE	NI A	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4784190				Greystar Active Adult Venture I, LP	DE DE	NIA	PL GAAV Member, LLC	Ownership	45.000	Pacific Mutual Holding Company	NO	
			84-4833452				GS AA Riverwalk HoldCo, LLC	DE	NIA	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4812035				GS AA Riverwalk Owner, LLC	DE	NI A	GS AA Riverwalk HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
			84-4865459				GS AA San Marcos HoldCo, LLC	DE	NI A	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-4923357				GS AA San Marcos Owner, LLC	DE	NIA	GS AA San Marcos HoldCo, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-5012344				GS AA Stapleton HoldCo, LLC	DE	NI A	Greystar Active Adult Venture I, LP	Ownership	100.000	Pacific Mutual Holding Company	N0	
			84-5002983				GS AA Stapleton Owner, LLC	DE	NIA	GS AA Stapleton HoldCo, LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			. 95-1079000 85-0814463				PL Gramax Member, LLC	DE	NIA NIA	Pacific Asset Holding LLCPL Gramax Member. LLC	Ownership	100.000 90.000	Pacific Mutual Holding Company Pacific Mutual Holding Company	NO NO	
			95-1079000				PL Hana Place Member, LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			83-2845622				Hana Place JV LLC	DE	NIA	PL Hana Place Member, LLC	Ownership	60.000	Pacific Mutual Holding Company	NO	
			83-2862606				Hana Place Seattle LLC	DE	NIA	Hana Place JV LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Hawkins Press Member. LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2075960				Hawkins Press Investors JV, LLC	DE	NIA	PL Hawkins Press Member, LLC	Ownership.	85.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL/KBS Fund Member, LLC	DE	NI A	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			20-8908816				Offices at University, LLC	DE	NIA	PL/KBS Fund Member, LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Kierland Member, LLC	DE	NI A	Pacific Asset Holding LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			82-2835217				T&L Apartment Investor, LLC	DE	NIA	PL Kierland Member, LLC	Owner ship	90.000	Pacific Mutual Holding Company	NO	
			82-2851607				LAK Apartments, LLC	DE	NI A	T&L Apartment Investor, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2854486				TAK Apartments, LLC	DE	NIA	T&L Apartment Investor, LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			. 95-1079000 81-2465746				PL Lakemont Member, LLC Overlook at Lakemont Venture LLC	DE	NIA NIA	Pacific Asset Holding LLC PL Lakemont Member, LLC	Ownership	100.000	Pacific Mutual Holding Company Pacific Mutual Holding Company	NO NO	
			95-1079000				PL LasCo Owner. LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000	1			PL Little Italy Member, LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
			84-2725289				Little Italy Apartments LLC	DE	NIA	PL Little Italy Member, LLC	Ownership	69.185	Pacific Mutual Holding Company	NO	
			95-1079000				PL Loso Member. LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Milieu Guarantor, LLC		NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Monterone Member, LLC	DE DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1850100				Monterone Apartment Investor, LLC	DE	NIA	PL Monterone Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Mortgage Fund, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
			95-1079000				PL One Jefferson Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-3664344	-			One Jefferson Venture LLC	DE	NIA	PL One Jefferson Member, LLC	Owner ship	90.000	Pacific Mutual Holding Company	N0	
			. 95-1079000 95-1079000				PL Park Row Member, LLC PL Peoria Member. LLC	DE	NIA NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	N0 N0	
			. 95-10/9000 . 82-4779880				PL Peoria Member, LLC	DE	NIANIA	PL Peoria Member, LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Redland Member, LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			81-4254723	1			Redland Road Apartment Investor LLC	DE	NIA	PL Redland Member. LLC	Owner ship	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Reno Member. LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-1578285				NPLC BV Manager LLC	DE	NI A	PL Reno Member, LLC	Owner ship.		Pacific Mutual Holding Company	NO	
			82-1595140	.			NPLC BV Investment Company LLC	DE	NIA	NPLC BV Manager LLC	Ownership		Pacific Mutual Holding Company	NO	

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						Name of Constition			Relation-		Board.	Owner-		SCA	
						Name of Securities					/				
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	'		95-1079000			, , , , , , , , , , , , , , , , , , ,	PL Savannah Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			81-3715142				PRP Savannah, LLC	DE	NIA	PL Savannah Member LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			81-3961638				Savannah at Park Place Apartments LLC	DE	NIA	PRP Savannah, LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	]
			95-1079000				PL SFR HD Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3271879				SFR JV-HD LP	DE	NIA	PL SFR HD Member LLC	Ownership	33.000	Pacific Mutual Holding Company	NO	
			86-3318561				SFR JV-HD Equity LLC	DE	NIA	SFR JV-HD LP	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
			86-3292344				SFR JV-HD Property LLC	DE	NIA	SFR JV-HD Equity LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL SFR MLS Member LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-1130774				SFR JV-2 LP	DE	NIA	PL SFR MLS Member. LLC	Owner ship.	16.130	Pacific Mutual Holding Company	NO	]
			87-1318011				SFR JV-2 Equity LLC	DE	NIA	SFR JV-2 LP	Owner ship.	100.000	Pacific Mutual Holding Company	NO	
			87-1106735				SFR JV-2 Property LLC	DE	NIA	SFR JV-2 Equity LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			95-1079000				PL Spectrum Member, LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship.	100.000	Pacific Mutual Holding Company	NO	1
							9242 West Russell Road Apartment Investors,			Tactific Asset fioliding LEC	Oillet Sittp.		Tactific mutual florating company		
			81-4621690				LLC	ne ne	NIA	PL Spectrum Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Stonebriar Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1386887				Stonebriar Apartment Investor, LLC	DE	NIA	PL Stonebriar Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Teravista Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			81-2435437				401 Teravista Apartment Investors, LLC	DE	NIA	PL Teravista Member, LLC	Ownership.	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tessera Member. LLC	DE	NIA	Pacific Asset Holding LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			83-1584526				Tessera Venture LLC	DE	NIA	PL Tessera Member. LLC	Owner ship		Pacific Mutual Holding Company	NO	
							Tessera Owner LLC				Ownership	90.000	Pacific Mutual Holding Company		
			83-1613080					DE	NIA	Tessera Venture LLC		100.000	Pacific Mutual Holding Company	NO	
			95–1079000				PL Timberlake Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47 5540447				80 South Gibson Road Apartment Investors, LLC	,		B. T		00.000	D : (1) H + 1 H + 12		
			47-5512147				PL TOR Member LLC	DE	NIA	PL Timberlake Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000					DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			47-4506277				2803 Riverside Apartment Investors, LLC	DE	NIA	PL TOR Member LLC	. Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Towerview Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tranquility Lake Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Trelago Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-3836278				Trelago Way Investors JV LLC	DE	NIA	PL Trelago Member, LLC	. Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Tupelo Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			84-2252135				Tupelo Alley Apartment Investors, LLC	DE	NIA	PL Tupelo Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
		-	84-2492971				Tupelo Alley Owner, LLC	DE	NIA	Tupelo Alley Apartment Investors, LLC	. Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Van Buren Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
		-	81-1841112				1035 Van Buren Holdings, L.L.C.	DE	NIA	PL Van Buren Member, LLC	. Ownership	43.000	Pacific Mutual Holding Company	NO	
			61-1788296				1035 Van Buren, L.L.C.	DE	NIA	1035 Van Buren Holdings, L.L.C.	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Vantage Member, LLC	DE	NI A	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			38-4098145				Vantage Post Oak Apartments, LLC	DE	NIA	PL Vantage Member, LLC	. Ownership.	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wabash Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			82-2382409				THC 1333 S. Wabash LLC	DE	NIA	PL Wabash Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Walnut Creek Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			85-3269025				Del Hombre Walnut Creek Holdings LLC	DE	NIA	PL Walnut Creek Member, LLC	Ownership	75.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wardman Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wardman Hotel Owner, L.L.C.	DE	NIA	PL Wardman Member, LLC	. Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilder Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			87-2067254				Redwood PL Wilder, LLC	DE	NIA	PL Wilder Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
			87-2067063				RPL Wilder, LLC	DE	NIA	Redwood PL Wilder, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				PL Wilshire Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	ļ
			84-1953073				Wilshire Apartment Investors, LLC	DE	NIA	PL Wilshire Member, LLC	Ownership	90.000	Pacific Mutual Holding Company	NO	
		.	84-1953073				1111 Wilshire Owner, LLC	DE	NIA	Wilshire Apartment Investors, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Wildflower Member, LLC	DE	NIA	Pacific Asset Holding LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
1		.1	26-2387139	.		1	Epoch-Wildflower, LLC	FL	NIA	Wildflower Member, LLC	Ownership	100.000	Pacific Mutual Holding Company	NO.	1

PART IA - DETAIL OF INSURANCE HOLDING COMPANT STSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
•		-	-					_			Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-			Owner-		SCA	
											Board,				
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0709	Pacific Life Group	15368	46-3586207				Pacific Baleine Reinsurance Company	VT	IA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	N0	
			46-0831471				Pacific Global Asset Management LLC	DE	NI A	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
			04-3244012				Cadence Capital Management LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Cadence Global Equity GP LLC	DE	NIA	Cadence Capital Management LLC	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			81-4946475				Cadence Global Equity Fund L.P.	DE	NIA	Cadence Global Equity GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Asset Management LLC	DE	NIA	Pacific Global Asset Management LLC	Owner ship	100.000	Pacific Mutual Holding Company	N0	
			46-5070548				PAM Bank Loan GP LLC	DE	NIA	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Asset Management Bank Loan Fund L.P.								
			46-5076716					DE	NIA	PAM Bank Loan GP LLC	Management		Pacific Mutual Holding Company	NO	
			82-5064321	.			PAM CLO Opportunities GP LLC	DE	NI A	Pacific Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
				1			Pacific Asset Management CLO Opportunities				1				
			82-5046546	-			Fund L.P.	DE	NIA	PAM CLO Opportunities GP LLC	Management		Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Global Advisors LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			36-4770311				Pacific Private Fund Advisors LLC	DE	NIA	Pacific Global Asset Management LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				CAA-PPFA Equity Opportunities I GP LLC	DE	NIA	Pacific Private Fund Advisors	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-3846394				CAA-PPFA Equity Opportunities Fund L.P	DE	NIA	CAA-PPFA Equity Opportunities I GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3631022				Pacific Co-Invest Credit   GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Co-Invest Credit I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-3584534				Pacific Co-Invest Credit Fund I L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	N0	
			86-1729494				Pacific Co-Invest Credit II GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			86-1701945				Pacific Co-Invest Credit Fund II L.P.	DE	NIA	Pacific Co-Invest Credit II GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1910016				Pacific Co-Invest Opportunities   GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P.	DE	NIA	Pacific Co-Invest Opportunities I GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			83-1901561				Pacific Co-Invest Opportunities Fund I L.P	DE DE	NIA	Pacific Life Insurance Company	Ownership	99.900	Pacific Mutual Holding Company	NO	
			86-1814349				Pacific Co-Invest Opportunities II GP LLC	UE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
			00 4700000				Pacific Co-Invest Opportunities Fund II L.P.	DE		D : ( O I I I O I		0.070	D : (: N A   1   1   1   2	NO	
			86-1780626				Pacific Co-Invest Opportunities Fund II L.P.	DE	NIA	Pacific Co-Invest Opportunities II GP LLC .	Ownership	0.070	Pacific Mutual Holding Company	NO	
			86-1780626				Pacific Co-invest Opportunities Fund II L.P.	DE	NIA	Desifie Life Insurance Ornical	Ownership.	84.220	Desition Makes I Helding Comment	NO	
			81-2502241				Pacific Private Credit II GP LLC	DE	NIA	Pacific Life Insurance Company Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Private Fund Advisors LLC	Owner ship.	0.110	Pacific Mutual Holding Company	NO	
			81-2527906				Pacific Private Credit Fund II L.P.	DE	NIA	Pacific Life Insurance Company	Owner ship	75.790	Pacific Mutual Holding Company	NO	
			82-3306657				Pacific Private Credit III GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Private Fund Advisors LLC	Owner ship	0.070	Pacific Mutual Holding Company	NO	
			82-3274195				Pacific Private Credit Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	74.370	Pacific Mutual Holding Company	NO	
			83-1866611				Pacific Private Credit IV GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Credit IV GP LLC	Ownership	0.080	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	84.520	Pacific Mutual Holding Company	NO	
			86-1871009				Pacific Private Credit V GP LLC		NIA	Pacific Private Fund Advisors LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			86-1843877	1			Pacific Private Credit Fund V L.P.	DE	NIA	Pacific Private Credit V GP LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Equity   GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			46-4081630				Pacific Private Equity Fund I L.P.	DE	NIA	Pacific Private Equity   GP LLC	Ownership	0.100	Pacific Mutual Holding Company	NO	
			46-4081630	]			Pacific Private Equity Fund   L.P.	DE	NIA	Pacific Life Insurance Company	Ownership.	78.530	Pacific Mutual Holding Company	NO	
				1			Pacific Private Equity Opportunities II GP			Erro modrano ompany			mataa		
I		l	81-2508604	.1			LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
			2000001				Pacific Private Equity Opportunities Fund II			Pacific Private Equity Opportunities II GP					
1		l	81-2546748	.l	l		L.P.	DE	NI A	LLC	Ownership	0.110	Pacific Mutual Holding Company	NO	L
							Pacific Private Equity Opportunities Fund II				,		and and and and		
I			81-2546748	.]			L.P.	DE	NI A	Pacific Life Insurance Company	Ownership	78.510	Pacific Mutual Holding Company	NO	
										Pacific Private Equity Opportunities II GP	,				
			82-4117401				Pacific Private Feeder Fund II LP	DE	NI A	LLC	Ownership.	0.010	Pacific Mutual Holding Company	NO	
[]			82-4117401	.			Pacific Private Feeder Fund II LP	DE	NI A	Pacific Life Insurance Company	Ownership		Pacific Mutual Holding Company	NO	

PART IA - DETAIL OF INSURANCE HOLDING COMPANT STSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1	_	-	-		-			_			Type	lf			1 1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
								D:			,	ship		Filina	1
		NAIG				Exchange	Name of	Domi-	ship		Management,				1
		NAIC				if Publicly Traded	Names of	ciliary	to	5 6	Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
							Pacific Private Equity Opportunities III GP								1
			82-3293185				LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	N0	
							Pacific Private Equity Opportunities Fund	25		Pacific Private Equity Opportunities III					1
			82-3258645				III L.P.	DE	NIA	GP LLC	Ownership	0.050	Pacific Mutual Holding Company	NO	
			00 0050045				Pacific Private Equity Opportunities Fund	DE	NIA	D . (; 1:( )		70 770	D : (:	No	1
			. 82–3258645				Pacific Private Equity Opportunities IV GP	DE	NIA	Pacific Life Insurance Company	Ownership	79.770	Pacific Mutual Holding Company	NO	
			83-1886805				LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership.	100,000	Desifie Mutual Halding Company	NO	1
			6000000	1			Pacific Private Equity Opportunities Fund IV	∪⊑	INI A	Pacific Private Fund Advisors LLC Pacific Private Equity Opportunities IV GP	owner anth	100.000	Pacific Mutual Holding Company		
1			83-1828750	1			I P	DE	NI A	IIIC	Ownership	0.040	Pacific Mutual Holding Company	NO	1 1
							Pacific Private Equity Opportunities Fund IV	UE		LLV	Owner SITP		i actific wulluat notuting company		
			83-1828750				I D	DE	NIA	Pacific Life Insurance Company	Ownership.	79.160	Pacific Mutual Holding Company	NO	1
							Pacific Private Equity Opportunities V GP			Traditio Erro mourance company	omioi sirip		Tractite mutual horuling company		
			86-1953348				LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			10000010				Pacific Private Equity Opportunities Fund V			Pacific Private Equity Opportunities V GP	omor omp.		Taorino mataar noranig company		
			86-1896517				I P	DE	NIA	LLC:	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			95-1079000				Pacific Private Feeder III GP, LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Private Feeder III GP, LLC	Ownership.	0.020	Pacific Mutual Holding Company	NO	1
			83-3991753				Pacific Private Feeder Fund III L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	30.610	Pacific Mutual Holding Company	NO	
			95-1079000				Pacific Private Feeder IV GP LLC	DE	NIA	Pacific Private Fund Advisors LLC	Ownership.	100.000	Pacific Mutual Holding Company	NO	1
			85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Private Feeder IV GP LLC	Ownership	0.010	Pacific Mutual Holding Company	NO	1
			. 85-3467221				Pacific Private Feeder Fund IV L.P.	DE	NIA	Pacific Life Insurance Company	Ownership	23.070	Pacific Mutual Holding Company	NO	
			83-1842548				Pacific Private Credit Fund IV L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Owner ship	15.220	Pacific Mutual Holding Company	N0	1
							Pacific Private Equity Opportunities Fund IV								1
			83-1828750				L.P.	DE	NIA	Pacific Private Feeder Fund IV L.P.	Owner ship	9.080	Pacific Mutual Holding Company	N0	
			. 85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Owner ship	0.270	Pacific Mutual Holding Company	NO	
			. 85-1055644				PPFA Credit Opportunities I L.P.	DE	NIA	Pacific Life Insurance Company	Owner ship	9.660	Pacific Mutual Holding Company	NO	
			. 85-1004202				CAA PPFA Credit Opportunities Fund I L.P	DE	NIA	PPFA Credit Opportunities I GP LLC	Ownership	0.027	Pacific Mutual Holding Company	N0	
			. 85-1023345				PPFA Credit Opportunities Fund I L.P.	DE	NIA	PPFA Credit Opportunities I GP LLC	Management		Pacific Mutual Holding Company	NO	
			. 95-1079000				Pacific Investment Enterprises, LLC	DE	NIA	Pacific Life Insurance Company	Ownership.	100.000	Pacific Mutual Holding Company	N0	
0709	Pacific Life Group	97268	95-3769814				Pacific Life & Annuity Company	AZ	RE	Pacific Life Insurance Company	Owner ship	100.000	Pacific Mutual Holding Company	NO	
			61-1521500				Pacific Life Fund Advisors LLC	DE	DS NIA	Pacific Life & Annuity Company	Ownership	1.000	Pacific Mutual Holding Company	NO	
			. 95-1079000 81-4711734				Pacific Life Aviation Holdings LLC	DE	NIA	Pacific Life Insurance Company Pacific Life Aviation Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO NO	
			. 61-4711734				Aviation Capital Group Holdings, Inc	DE	NIA	Pacific Life Aviation Holdings LLC	Ownership		Pacific Mutual Holding Company Pacific Mutual Holding Company	NO	
			61-1521500	1			Pacific Life Fund Advisors LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Investment Grade Trade	UL	NIA	TRUTTIO ETTE TUITU AUVISOIS ELO	omici sittp	100.000	Tractite mutual holumny company	[100	
			83-0796120				Receivable Fund L.P.	DE	NIA	PAM Trade Receivable GP LLC	Management		Pacific Mutual Holding Company	NO	1
			95-1079000				Pacific Life Purchasing LLC	DE	NIA	Pacific Life Insurance Company	Ownership.	100.000	Pacific Mutual Holding Company	NO	
			1070000				Pacific Private Equity Incentive Allocation			Tastile 2.10 induitation company	5.11p.				
1		l	46-4076972	.l	l		LLC	DE	NIA	Pacific Life Insurance Company	Ownership	100.000	Pacific Mutual Holding Company	NO	1
			95-2594489				Pacific Select Distributors, LLC	DE	NIA	Pacific Life Insurance Company	Owner ship.	100.000	Pacific Mutual Holding Company	NO	1
			. 33-0769203				Pacific Life Re Holdings LLC	DE	NIA	Pacific LifeCorp	Owner ship.	100.000	Pacific Mutual Holding Company	NO	1
							Pacific Life Re Services Limited	GBR	NIA	Pacific Life Holdings Bermuda Limited	Ownership.	100.000	Pacific Mutual Holding Company	N0	
							Pacific Life Holdings Bermuda Limited	BMU	NIA	Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
1				1			Pacific Life Re Services Singapore Pte.			Ů	·				1 1
							Limited	SGP	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	N0	
			.				Pacific Life Services Bermuda Limited	BMU	NIA	Pacific Life Holdings Bermuda Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	l
			. 98-1012719				Pacific Life Re Global Limited	BMU		Pacific Life Re Holdings LLC	Ownership	100.000	Pacific Mutual Holding Company	NO	
							Pacific Life Re International Limited	BMU	NIA	Pacific Life Re Global Limited	Owner ship	100.000	Pacific Mutual Holding Company	NO	l
							Pacific Life Re (Australia) Pty Limited	AUS	NIA	Pacific Life Re International Limited	Ownership	100.000	Pacific Mutual Holding Company	NO	
1			46-0520835	.			Pacific Life Re Holdings Limited	GBR	NIA	Pacific Life Re International Limited	Owner ship	100.000	Pacific Mutual Holding Company	NO	4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filina	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name		98-0391994	KSSD	CIK	international)	Pacific Life Re Limited		,		Ownership				
			98-0391994					GBR			Ownership		Pacific Mutual Holding Company	N0 YES	
			98-1018533				Pacific Services Canada Limited UnderwriteMe Limited	CAN GBR	NIANIA	Pacific Life Re Holdings LLC Pacific Life Holdings Bermuda Limited	Ownership		Pacific Mutual Holding Company	N0	
							UnderwriteMe Technology Solutions Limited	GBR	NIA	UnderwriteMe Limited	Ownership		Pacific Mutual Holding Company	NO NO	
							UnderwriteMe Australia Pty Limited	AUS			Ownership		Pacific Mutual Holding Company Pacific Mutual Holding Company	NO	
							Candoris CIAIF ICAV	IRL			Influence	100.000	Pacific Mutual Hording Company	YES	0001
							Pacific Funds Series Trust	DE DE	ΛΤU		Influence			YES	0001
							Pacific Global ETF Trust	DF	OTH		Influence	•		IES	0001
			95-3433806				Pacific Life Foundation	CA			Influence			IVO	0001
			33-3433000				Pacific Life Funding, LLC	CYM			Influence			IVO	0001
							Pacific Life Global Funding	CYM	OTH		Influence			NO	0001
							Pacific Life Global Funding II	DE			Influence	***************************************		NO	0001
			95-1079000				Pacific Life Insurance Company RISP				Influence			NO	0001
			00 1070000				Pacific Pilot Funding	CYM			Influence			NO	0001
							Pacific Pilot Funding III	CYM	OTH		Influence			NO	0001
							Pacific Select Fund	MA			Influence			YES	0001
							Trestles CLO 2017-1, Ltd.	CYM			Influence			NO	0001
							Trestles CLO II, Ltd.	CYM			Influence	I		NO	0001
							Trestles CLO III, Ltd.	CYM			Influence			NO	0001
							Trestles CLO IV. Ltd.	CYM			Influence	I		N0	0001
							Trestles CLO V, Ltd.	CYM			Influence			NO	0001
							Trestles CLO VI, Ltd.	CYM			Influence.			NO	0001
							,								1

Asterisk	Explanation
0001	Entities over which Pacific Life Insurance Company has significant influence or beneficial interest, but little or no ownership.

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

			<u> </u>	• • • • • • • • • • • • • • • • • • • •	· · · · · · ·					.,		
1	2	3	4	5	6	7 Income/ (Disbursements)	8	9	10	11	12	13
					Purchases, Sales	ncurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	, ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's	<b>-</b>	Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	33–0769203	Pacific LifeCorp	450,000,000						· · · · · · · · · · · · · · · · · · ·		450,000,000	
67466	95–1079000	Pacific Life Insurance Company	107,906,456	(636,991,099)				1,747,339,342			1,218,254,699	1,557,130,906
13069	26-1220784	Pacific Alliance Reinsurance Company of										
		Vermont							· · · · · · · · · · · · · · · · · · ·			(1,796,469,319)
	95–1079000	Pacific Asset Holding LLC	(276,484,620)	292,380,930							15,896,310	
15368	46-3586207	Pacific Baleine Reinsurance Company										(967,945,481)
	83-3584534	Pacific Co-Invest Credit Fund I L.P	(16,918,635)	29,462,258							12,543,623	
	83-1901561	Pacific Co-Invest Opportunities Fund I L.P										
			(5,789,351)	27,239,060							21,449,709	
	86-1780626	Pacific Co-Invest Opportunities Fund II										
		L.P.		34,672,104							34,672,104	
	46-0831471	Pacific Global Asset Management LLC		9,000,000							9,000,000	
97268	95-3769814	Pacific Life & Annuity Company	(36,508,556)	, ,							(36,508,556)	
	61-1521500	Pacific Life Fund Advisors LLC	(123,936,422)								(123,936,422)	
	98-0391994	Pacific Life Re Limited	(120,000,122)					(1,747,339,342)			(1,747,339,342)	1,799,878,284
	98-1012719	Pacific Life Re Global Limited						(1,717,000,012)	·····		(1,717,000,012)	(592,594,390)
	81-2527906	Pacific Private Credit Fund II L.P.	(13,090,784)	(9,009,138)							(22.099.922)	(002,004,000)
	82-3274195	Pacific Private Credit Fund III L.P.	(16,213,078)	7,858,858					·····		(8,354,220)	
	83-1842548	Pacific Private Credit Fund IV L.P	1,571	66,200,400					· · · · · · · · · · · · · · · · · · ·		66.201.971	
	86-1843877	Pacific Private Credit Fund V LP	,371	16, 122,073							16,122,073	
	46–4081630	Pacific Private Equity Fund   L.P.	(43,358,086)	625,780							(42,732,306)	
	81–2546748	Pacific Private Equity Opportunities Fund	(43,330,000)	023,700					·····		(42,732,300)	
	01-2340740	racific rifvate Equity Opportunities rund	(22.102.629)	8.070.504							(14,032,125)	
	82-3258645	Pacific Private Equity Opportunities Fund	(22, 102, 029)	0,070,304					·····		( 14,032, 123)	
	62-3236643	III L.P.		42,378,403							40 070 400	
	00 4000750			42,378,403							42,378,403	
	83–1828750	Pacific Private Equity Opportunities Fund		00 511 001							00 544 004	
	00 1000517	IV L.P.		83,511,631					·····		83,511,631	
	86–1896517	Pacific Private Equity Opportunities Fund										
		V L.P		1,643,739							1,643,739	
	82–4117401	Pacific Private Feeder Fund II LP	(3,016,578)	160,071							(2,856,507)	
	83–3991753	Pacific Private Feeder Fund III L.P	(486,392)	1,083,708							597,316	
	85–3467221	Pacific Private Feeder Fund IV L.P	(2,896)	4,608,587					· · · · · · · · · · · · · · · · · · ·		4,605,691	
	95–2594489	Pacific Select Distributors, LLC		18,600,000							18,600,000	
	85-1023345	PPFA Credit Opportunities Fund I L.P		2,382,131						<u></u>	2,382,131	
9999999 Cd	ontrol Totals							_	XXX			

#### **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	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaime
			of Control\				of Control
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Incurers in Helding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Insurers in Holding Company							
	Pacific LifeCorp	100.000		Pacific Mutual Holding Company	Pacific Life Group	100.000	
Pacific Life & Annuity Company	Pacific Life Insurance Company	100.000	NO	Pacific Mutual Holding Company	Pacific Life Group	100.000	N0
							•
		-					
				-			ļ
				T and the second			1

#### 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.

questio		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
supple specifi	llowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your respocint interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.  MARCH FILING	nse of NO to the
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
10.	will ochedule old (otockholder illiothiation outpriement) 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?	YES
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?	YES
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?	YES
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?	YES
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?	YES

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?

NΩ

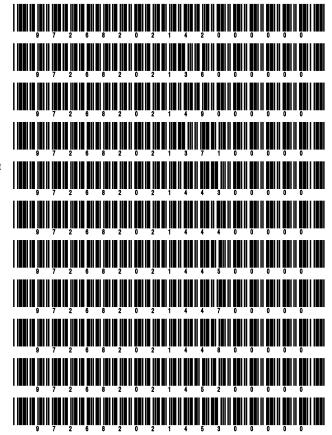
25.

#### 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?
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?
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
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?
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?
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?
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?
	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?
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
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)
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
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?
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?
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
	AUGUST FILING
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
10.	
11. 12.	
13.	
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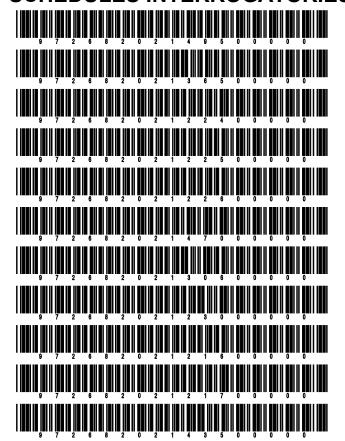
41. 42.

- 10. SIS Stockholder Information Supplement [Document Identifier 420]
- Medicare Supplement Insurance Experience Exhibit [Document Identifier 360] 11.
- Trusteed Surplus Statement [Document Identifier 490]
- Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] 16.
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444] 17.
- Reasonableness of Assumptions Certification required by Actuarial Guideline 18. XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance 25. for Equity Indexed Annuities [Document Identifier 452]
- Modified Guaranteed Annuity Model Regulation [Document Identifier 453] 26.



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 37. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



### **OVERFLOW PAGE FOR WRITE-INS**

Addition	al Write-ins for Liabilities Line 25		
		1	2
		Current Year	Prior Year
2504.	Contingent reserve	10,000,000	10,000,000
2505.	Other Tiabilities	1,383,180	657,275
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,383,180	10,657,275

### **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdings		Admitted Asse in the Annua		
		1	2	3 4 5			6
			Percentage of Column 1		Securities Lending Reinvested Collateral	Total (Col. 3 + 4)	Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	9,079,158	0.180	9,079,158		9,079,158	0 . 180
	1.02 All other governments	31,479,120	0.624	31,479,120		31,479,120	0.624
	1.03 U.S. states, territories and possessions, etc. guaranteed	8,837,608	0.175	8,837,608		8,837,608	0 . 175
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	58,183,665	1.152	58, 183,665		58, 183, 665	1.152
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	293,357,197	5.811	293,357,197		293,357,197	5.811
	1.06 Industrial and miscellaneous	4, 132,588,077	81.855	4,132,588,077		4, 132, 588, 077	81.855
	1.07 Hybrid securities		0.000				0.00
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.00
	1.10 Unaffiliated Bank loans		0.000				0.00
	1.11 Total long-term bonds	4,533,524,825	89.797	4,533,524,825		4,533,524,825	89.797
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.00
	2.02 Parent, subsidiaries and affiliates						0.000
	2.03 Total preferred stocks						0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
0.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)			3.647.400		3,647,400	
				, ,			
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other						0.000
	3.05 Mutual funds						
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Total common stocks	3,647,400	0.072	3,647,400		3,647,400	0.072
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	351,190,956	6.956	351,190,956		351,190,956	6.956
	4.04 Mezzanine real estate loans	26,689,438	0.529	26,689,438		26,689,438	0.529
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	377,880,394	7.485	377,880,394		377,880,394	7 . 485
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(2,173,417)	(0.043)	(2 173 417)		(2, 173, 417)	(0.043
	6.02 Cash equivalents (Schedule E, Part 2)		1.510	76,238,825		76,238,825	1.510
	6.03 Short-term investments (Schedule DA)	, ,	0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments		1.467	74,065,408		74,065,408	1.467
7.	Contract loans		0.193	9,746,649		9,746,649	0.193
7. 8.	Derivatives (Schedule DB)	16,168,765	0.320	16,168,765		16,168,765	0.320
		25,909,254	0.520			25,909,254	0.513
9.	Other invested assets (Schedule BA)		0.513	25,909,254			
10.	Receivables for securities			486,512		486,512	0.010
11.	Securities Lending (Schedule DL, Part 1)		0.000	7 000 000	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.143	7,209,992		7,209,992	0.143
13.	Total invested assets	5,048,640,835	100.000	5,048,639,199		5,048,639,199	100.000

#### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, C 15, 15, 15, 15, 16, 17, 18, 18, 18, 18, 18, 18, 18, 18, 18, 18
6.	Total foreign exchange change in book/adjusted cary, availe:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

#### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		385,611,416
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	29,962,500	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		29,962,500
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		37,957,581
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(198,699)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	65,360	
	9.2 Totals, Part 3, Column 13		65,360
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		377,880,394
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		377,880,394
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		377,880,394

#### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	28,383,707
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	(1,599,903)
4.	Accrual of discount	1, 173
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	81,985
6.	Total gain (loss) on disposals, Part 3, Column 19	.,
7.	Deduct amounts received on disposals, Part 3, Column 16	957,709
8.	Deduct amortization of premium and depreciation	.,
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	25,909,254
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	25,909,254

### **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

		4 000 017 004
1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	
3.	Accrual of discount	2,050,577
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	(32,558)
5.	Total gain (loss) on disposals, Part 4, Column 19	2,068,998
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	363,730,676
7.	Deduct amortization of premium	1,418,296
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	5,094,439
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	5,894,208
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,537,172,225
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	4,537,172,225

#### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Eorig-Term Bonds and o	tocks OWNED December 3	2	3	4
			Book/Adjusted	۷ ا	3	-
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	9,079,158	9,548,999	9,075,219	9,100,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	31,479,120	35,015,539	31,613,820	31,000,000
by governments)	4.	Totals	40,558,278	44,564,538	40,689,039	40,100,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	8,837,608	10,488,500	8,728,000	10,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	58,183,665	69,903,490	58,256,640	58,000,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	293,357,197	392,207,597	294,362,209	287,721,144
Industrial and Miscellaneous, SVO	8.	United States		4,033,384,307	3,483,515,945	3,506,859,437
Identified Funds, Unaffiliated Bank	9.	Canada		186,834,524	162,381,947	162,000,000
Loans and Hybrid Securities	10.	Other Countries	482,594,769	538,033,770	482,098,324	483,643,028
(unaffiliated)	11.	Totals	4,132,588,077	4,758,252,601	4,127,996,216	4,152,502,465
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	4,533,524,825	5,275,416,726	4,530,032,103	4,548,323,609
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	3,647,400	3,647,400	3,165,386	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	3,647,400	3,647,400	3,165,386	
Parent, Subsidiaries and Affiliates	24.	Totals	, ,	, ,		
, , , , , , , , , , , , , , , , , , , ,	25.	Total Common Stocks	3,647,400	3,647,400	3,165,386	
	26.	Total Stocks	3,647,400	3,647,400	3,165,386	
	27.	Total Bonds and Stocks	4,537,172,225	5,279,064,126	4,533,197,489	

#### **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

	1	2	2	MICC DCCCIIDCI 3	5	6	es by Major Types	8	n Designations	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		6,828,662	2,080,467	170,029		XXX	9,079,158	0.2	9,092,904	0.2	6,079,159	3,000,000
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5	,					XXX						
1.6 NAIC 6						XXX						
1.7 Totals		6,828,662	2,080,467	170,029		XXX	9,079,158	0.2	9,092,904	0.2	6,079,159	3,000,000
2. All Other Governments												
2.1 NAIC 1	,				4,955,446	XXX	4,955,446	0.1	4,954,297	0.1		4,955,446
2.2 NAIC 2			9,983,461	1,949,494	1,983,197	XXX	13,916,151	0.3	11,929,466	0.3	11,966,658	1,949,494
2.3 NAIC 3				12,607,522		XXX	12,607,522	0.3	12,625,892	0.3	12,607,522	
2.4 NAIC 4						XXX					, , , , , , , , , , , , , , , , , , ,	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	•		9.983.461	14,557,016	6.938.643	XXX	31,479,120	0.7	29,509,655	0.7	24,574,180	6.904.940
3. U.S. States, Territories and Possessions etc.,			-,,	, ,	,		. , . ,		-,,		, -	, , , , ,
Guaranteed					0 007 000	100/	0.007.000	0.0	0 000 000	0.0	0 007 000	
3.1 NAIC 1	•••••				8,837,608	XXX	8,837,608	0.2	8,806,633	0.2	8,837,608	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6	•					XXX						
3.7 Totals					8,837,608	XXX	8,837,608	0.2	8,806,633	0.2	8,837,608	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed		04 054 405	0 400 000	00 474 507		100/	E0 400 CCE		E0 400 E00	4.0	E0 400 CCE	
4.1 NAIC 1		31,251,495	6,460,632	20,471,537		XXX	58, 183, 665	1.3	58, 192, 509	1.3	58, 183, 665	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6 4.7 Totals		31.251.495	6,460,632	20,471,537		XXX	58.183.665	1.0	58.192.509	1.0	58.183.665	
		31,231,493	0,400,032	20,471,337		XXX	36, 163,003	1.3	38, 192, 309	1.3	36, 163,003	
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,290,162	13,231,771	18,632,717	151,625,584	67,944,582	XXX	255,724,817	5.6		6.0	255,724,817	
5.2 NAIC 2	111,423	12,519,235	8,726,759	2,070,721	6,307,862	XXX	29,736,000	0.7	29,843,000	0.7	29,736,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5	359,740	2, 196, 797	4,928,876	410,967		XXX	7,896,380	0.2	8,296,132	0.2	7,896,380	
5.6 NAIC 6	=					XXX						
5.7 Totals	4,761,326	27,947,804	32,288,352	154,107,272	74,252,444	XXX	293, 357, 197	6.5	301,428,375	6.9	293,357,197	

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

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

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3								
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 Tour or Ecos	Through o Tears	Through to Tears	Through 20 Tours	OVCI 20 TCUIS	Duto	Total Gallent Teal	LINC 11.7	T HOL T COL	T HOL T Cal	Traded	Tidoca (a)
6.1 NAIC 1	78,919,166	305,294,419	330,869,370	600,800,905	558,484,764	xxx	1,874,368,624	41.3	1,922,196,965	44.1	1,314,284,329	560,084,296
6.2 NAIC 2	37,596,769	381,886,598	904.308.760	508, 164, 979	334,615,454	XXX	2,166,572,561	47.8		43.5		
6.3 NAIC 3	5,998,165	13, 148, 058	23.961.472	19,465,990	14.903.105	XXX	77,476,790		121.917.785	2.8		
6.4 NAIC 4	662,390	2,734,759	3,374,920	128,428		XXX	6,900,495		12,225,002	0.3	1,430,088	5,470,408
6.5 NAIC 5	336.060	6,872,691	45.775	15.079		XXX	7,269,606	0.2		0.0		
6.6 NAIC 6		, -, -, -, -, -, -, -, -, -, -, -, -, -,	,,,,,			XXX	,===,,===					[
6.7 Totals	123.512.550	709,936,525	1,262,560,298	1,128,575,381	908.003.323	XXX	4,132,588,077	91.2	3,955,129,218	90.7	3,073,187,349	1,059,400,728
7. Hybrid Securities	.,.,.	- , ,	, , , , ,	, ,,,,,,,	. , .,		, , , , ,	-	.,,	-	-, -, ,-	,,
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						xxx						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

Quality and	Maturity Distributi	on or All Bonds C	Whed December 3	r, at book/Aujus	Leu Carrying valu	es by Major Types	or issues and in	NO Designations	10	44	1 40
1	Over 1 Year	Over 5 Years	Over 10 Years	5	No Maturity	/	Col 7 as a % of	Total from Col. 7	% From Col 8		12 Total Privately
1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
						_					
(d)83,209,328	356,606,347	358,043,187	773,068,056	640,222,401		2,211,149,319	48.8	XXX	XXX	1,643,109,577	568,039,742
(d)37,708,192	394,405,833	923,018,980	512, 185, 194	342,906,513		2,210,224,713	48.8	XXX	XXX	1,754,707,191	455,517,522
(d)5,998,165	13,148,058	23,961,472	32,073,512	14,903,105		90,084,312	2.0	XXX	XXX	56,903,539	33, 180,774
(d)662,390	2,734,759	3,374,920	128,428			6,900,495	0.2	XXX	XXX	1,430,088	5,470,408
(d)695,800	9,069,488	4,974,651	426,046			(c)15, 165, 986	0.3	XXX	XXX	8,068,764	7,097,222
(d)						(c)		XXX	XXX		
128,273,876	775,964,485	1,313,373,210	1,317,881,236	998,032,019		(b) .4,533,524,825	100.0	XXX	XXX	3,464,219,158	1,069,305,668
2.8	17.1					100.0	XXX	XXX		76.4	23.6
68,503,192	383,684,780	423,440,164	704,811,998	686,092,417		XXX	XXX	2,266,532,551	52.0	1,632,385,560	634,146,991
53, 173, 879	307,639,572	832,636,339	372,994,837	373,869,216		XXX	XXX	1,940,313,843	44.5	1,588,052,240	352,261,603
6,697,063	23,380,260	16,972,235	43,023,227	44,470,892		XXX		134,543,677	3.1	89,671,398	44,872,279
1,643,448	4,251,312	5,204,330	1,125,912			XXX	XXX	12,225,002	0.3	3,071,038	9,153,964
372,742	2,035,281	4,502,663	1,633,535			XXX	XXX	(c)8,544,221	0.2	8,544,221	
						XXX	XXX	(c)			
130,390,324	720,991,205	1,282,755,731	1, 123, 589, 509	1,104,432,525		XXX	XXX	(b) .4,362,159,294	100.0	3,321,724,457	1,040,434,837
3.0	16.5	29.4	25.8	25.3		XXX	XXX	100.0	XXX	76.1	23.9
30,438,181	252,502,349	248,830,544	607,266,905	504,071,599		1,643,109,577	36.2	1,632,385,560	37.4	1,643,109,577	xxx
30,106,298	303,946,473	710,168,593	441,645,863	268,839,964		1,754,707,191	38.7	1,588,052,240	36.4	1,754,707,191	XXX
765,509	3, 191, 400	9,164,070	28,879,455	14,903,105		56,903,539	1.3	89,671,398	2.1	56,903,539	XXX
272,577	677,680		128,427			1,430,088	0.0	3,071,038	0.1	1,430,088	XXX
390,245	2,277,821	4,974,651	426,046			8,068,764	0.2	8,544,221	0.2	8,068,764	XXX
											XXX
61,972,810	562,595,723	973,489,262	1,078,346,695	787,814,667		3,464,219,158		3,321,724,457	76.1	3,464,219,158	XXX
1.8	16.2	28.1	31.1	22.7		100.0	XXX	XXX	XXX	100.0	XXX
1.4	12.4	21.5	23.8	17.4		76.4	XXX	XXX	XXX	76.4	XXX
52,771,147	104, 103, 998	109,212,643	165,801,151	136, 150, 802				634,146,991		XXX	
7,601,895	90,459,360	212,850,386	70,539,331	74,066,549		455,517,522	10.0	352,261,603	8.1	XXX	455,517,522
		14,797,402	3, 194, 057				0.7	44,872,279		XXX	33, 180, 774
	2,057,079	3,023,516	1				0.1	9, 153, 964	0.2	XXX	5,470,408
305,556	6,791,667	0				7,097,222	0.2			XXX	7,097,222
										XXX	
				210,217,352			23.6	1,040,434,837	23.9	XXX	1,069,305,668
6.2	20.0	31.8	22.4	19.7		100.0	XXX	XXX	xxx	XXX	100.0
1.5	4.7	7.5	5.3	4.6		23.6	XXX	XXX	XXX	XXX	23.6
	1 1 Year or Less  (d) 83,209,328 (d) 37,708,192 (d) 5,998,165 (d) 662,390 (d) 695,800 (d) 128,273,876 2.8 68,503,192 53,173,879 6,697,063 1,643,448 372,742 130,390,324 3.0 30,438,181 30,106,298 765,509 272,577 390,245 61,972,810 1.8 1.4 52,771,147 7,601,895 5,232,656 389,812 305,556	1	1         2         3         Over 1 Year Through 5 Years         Through 10 Years         Through 10 Years           (d)         .83,209,328         .356,606,347         .358,043,187           (d)         .37,708,192         .394,405,833         .923,018,980           (d)         .5998,165         .13,148,058         .23,961,472           (d)         .662,390         .2,734,759         .3,374,920           (d)         .695,800         .9,069,488         .4,974,651           (d)         .128,273,876         .775,964,485         .1,313,373,210           2.8         .17.1         .29.0           .68,503,192         .383,684,780         .423,440,164           .53,173,879         .307,639,572         .832,636,339           .6697,063         .23,380,260         .16,972,235           .1,643,448         .4,251,312         .5,204,330           .372,742         .2,035,281         .4,502,663           .330,390,324         .720,991,205         .1,282,755,731           .30,438,181         .252,502,349         .248,830,544           .30,106,298         .303,946,473         .710,168,593           .765,509         .3,191,400         .9,164,070           .272,577         .677,680 <td>  1   2   Over 1 Year   Through 5 Years   Through 10 Years   Through 20 Years   Through 5 Years   Through 10 Years   Through 20 Years   Through 10 Years   Through 20</td> <td>1         Over 1 Year Through 5 Years         Over 6 Years Through 10 Years         Over 10 Years Through 20 Years         Over 20 Years           (d)         83, 209, 328         356, 606, 347         358, 043, 187         773, 068, 056         640, 222, 401           (d)         37, 708, 192         394, 405, 833         923, 018, 980         512, 185, 194         342, 906, 513           (d)         662, 390         2, 734, 759         3, 374, 920         128, 428           (d)         695, 800         9, 069, 488         4, 974, 651         426, 046           (d)         128, 273, 876         775, 964, 485         1, 313, 373, 210         1, 317, 881, 236         998, 032, 019           2.8         17.1         29.0         29.1         22.0           68, 503, 192         383, 684, 780         423, 440, 164         704, 811, 998         686, 092, 417           53, 173, 879         307, 639, 572         832, 636, 339         372, 994, 837         373, 869, 216           6, 687, 063         23, 380, 260         16, 972, 235         43, 023, 227         44, 470, 892           1, 643, 448         4, 251, 312         5, 204, 330         1, 125, 912         372, 742         2, 035, 281         4, 502, 663         1, 633, 535           30, 048, 181         252,</td> <td>  1</td> <td>  1   Year or Less</td> <td>  1   2   Over 1   Year or Less   Over 1   Year   Through 10 Years   Through 5 Years   Through 5 Years   Through 5 Years   Through 10 Years   Through 20 Years   Over 20 Years</td> <td>  1 Year of Less</td> <td>  1   1   1   2   2   2   3   3   4   3   5   5   6   6   4   3   3   4   5   6   6   4   4   4   4   4   4   4   4</td> <td>1</td>	1   2   Over 1 Year   Through 5 Years   Through 10 Years   Through 20 Years   Through 5 Years   Through 10 Years   Through 20 Years   Through 10 Years   Through 20	1         Over 1 Year Through 5 Years         Over 6 Years Through 10 Years         Over 10 Years Through 20 Years         Over 20 Years           (d)         83, 209, 328         356, 606, 347         358, 043, 187         773, 068, 056         640, 222, 401           (d)         37, 708, 192         394, 405, 833         923, 018, 980         512, 185, 194         342, 906, 513           (d)         662, 390         2, 734, 759         3, 374, 920         128, 428           (d)         695, 800         9, 069, 488         4, 974, 651         426, 046           (d)         128, 273, 876         775, 964, 485         1, 313, 373, 210         1, 317, 881, 236         998, 032, 019           2.8         17.1         29.0         29.1         22.0           68, 503, 192         383, 684, 780         423, 440, 164         704, 811, 998         686, 092, 417           53, 173, 879         307, 639, 572         832, 636, 339         372, 994, 837         373, 869, 216           6, 687, 063         23, 380, 260         16, 972, 235         43, 023, 227         44, 470, 892           1, 643, 448         4, 251, 312         5, 204, 330         1, 125, 912         372, 742         2, 035, 281         4, 502, 663         1, 633, 535           30, 048, 181         252,	1	1   Year or Less	1   2   Over 1   Year or Less   Over 1   Year   Through 10 Years   Through 5 Years   Through 5 Years   Through 5 Years   Through 10 Years   Through 20 Years   Over 20 Years	1 Year of Less	1   1   1   2   2   2   3   3   4   3   5   5   6   6   4   3   3   4   5   6   6   4   4   4   4   4   4   4   4	1



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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments		Ŭ	Ŭ	Ŭ								
1.01 Issuer Obligations		6,828,662	2,080,467	170,029		XXX	9,079,158	0.2	9,092,904	0.2	6,079,159	3,000,000
1.02 Residential Mortgage-Backed Securities			2,000,101			XXX			J, 002, 001		3,070,100	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities							-					
		0.000.000	0.000.407	470,000		XXX	0.070.450	0.0	0.000.004	0.0	0.070.450	0.000.000
1.05 Totals		6,828,662	2,080,467	170,029		XXX	9,079,158	0.2	9,092,904	0.2	6,079,159	3,000,000
2. All Other Governments												
2.01 Issuer Obligations			9,983,461	14,557,016	6,938,643	XXX		0.7	29,509,655	0.7	24,574,180	6,904,940
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals			9.983.461	14,557,016	6,938,643	XXX	31,479,120	0.7	29.509.655	0.7	24,574,180	6.904.940
3. U.S. States, Territories and Possessions, Guaranteed			*,***,***	,	-,00-,0		, , , , , , , , , , , , , , , , , , ,					2,021,011
3.01 Issuer Obligations					8,837,608	XXX	8,837,608	0.2	8,806,633	0.2	8,837,608	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals					8,837,608	XXX	8,837,608	0.2	8,806,633	0.2	8,837,608	
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed												
4.01 Issuer Obligations		31,251,495	6,460,632	20,471,537		XXX	58, 183, 665	1.3	58, 192, 509	1.3	58, 183, 665	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		31, 251, 495	6.460.632	20.471.537		XXX	58.183.665	1.3	58.192.509	1.3	58.183.665	
5. U.S. Special Revenue & Special Assessment Obligations		. , . ,	, , ,	, , , , ,			, , , ,	-	. , . ,	-	, , , ,	
etc., Non-Guaranteed												
5.01 Issuer Obligations	1.998.396	21,053,949	28.884.112	153,429,339	74,235,319	XXX	279.601.114	6.2	282.458.168	6.5	279.601.114	
5.02 Residential Mortgage-Backed Securities	2,762,930	6,893,854	3,404,240	677,934	17 . 125	XXX	13,756,083	0.3	18,970,207	0.4	13,756,083	
5.03 Commercial Mortgage-Backed Securities			,,	,	,	XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	4,761,326	27,947,804	32,288,352	154, 107, 272	74,252,444	XXX	293,357,197	6.5	301,428,375	6.9	293,357,197	
6. Industrial and Miscellaneous	4,701,020	21,341,004	02,200,002	104, 107, 272	14,202,444		230,001,101	0.0	001,420,070	0.3	230,001,101	
	75 000 540				005 707 740					25.4		
6.01 Issuer Obligations	75,096,516	636,907,422	1, 193,627,289	1, 115, 843, 399	905,767,742	XXX	3,927,242,368	86.6	3,714,088,473	85.1	3,037,058,104	890 , 184 , 264
6.02 Residential Mortgage-Backed Securities	11,260,580	25,939,152	12,067,618	5,552,971	776,312	XXX	55,596,633	1.2	86,704,732	2.0	12,241,344	43,355,289
6.03 Commercial Mortgage-Backed Securities	31, 135, 929	8,097,915	42,440,112			XXX	81,673,956	1.8	61,160,836	1.4	21,998,868	59,675,088
6.04 Other Loan-Backed and Structured Securities	6,019,524	38,992,036	14,425,278	7,179,011	1,459,270	XXX	68,075,119	1.5	93, 175, 177	2.1	1,889,033	66, 186, 086
6.05 Totals	123,512,550	709,936,525	1,262,560,298	1, 128, 575, 381	908,003,323	XXX	4,132,588,077	91.2	3,955,129,218	90.7	3,073,187,349	1,059,400,728
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities			•	•	•	XXX		• • • • • • • • • • • • • • • • • • • •	•	•		
7.05 Totals						XXX						
8. Parent. Subsidiaries and Affiliates						^^^	1					
,						1007						
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

### 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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	77,094,912	696,041,528	1,241,035,962	1,304,471,320	995,779,313	XXX	4,314,423,034	95.2	XXX	XXX	3,414,333,830	900.089.204
11.02 Residential Mortgage-Backed Securities	14.023.510	32.833.007	15.471.858	6,230,904	793,436	XXX	69.352.715	1.5	XXX	XXX	25,997,426	43,355,289
11.03 Commercial Mortgage-Backed Securities	31, 135, 929	8,097,915	42,440,112	, , ,		XXX	81,673,956	1.8	XXX	XXX	21,998,868	59,675,088
11.04 Other Loan-Backed and Structured Securities	6,019,524	38.992.036	14,425,278	7, 179, 011	1.459.270	XXX	68.075.119	1.5	XXX	XXX	1,889,033	66, 186, 086
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		, , ,		XXX	XXX	, , ,	, ,
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	128,273,876	775,964,485	1,313,373,210	1,317,881,236	998,032,019		4,533,524,825	100.0	XXX	XXX	3,464,219,158	1,069,305,668
11.09 Line 11.08 as a % of Col. 7	2.8	17.1	29.0	29.1	22.0		100.0	XXX	XXX	XXX	76.4	23.6
12. Total Bonds Prior Year	2.0		20.0	20.1	22.0		.30.0	7001	7001	7000	70.1	20.0
12.01 Issuer Obligations	98.417.065	561.911.967	1.230.646.163	1.108.360.899	1.102.812.248	XXX	xxx	XXX	4.102.148.342	94.0	3.283.042.304	819.106.038
12.02 Residential Mortgage-Backed Securities	21,384,348	54,306,039	22,784,632	7,144,296	55,624	XXX	XXX	XXX	105,674,939	2.4	36,475,493	69.199.446
12.03 Commercial Mortgage-Backed Securities	2,234,117	38,438,188	20,488,531	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	50,021	XXX	XXX	XXX	61, 160, 836	1.4		61,160,836
12.04 Other Loan-Backed and Structured Securities	8,354,794	66,335,011	8,836,405	8,084,314	1,564,653	XXX	XXX	XXX	93, 175, 177	2.1	2,206,660	90,968,517
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX			2,200,000	
12.06 Affiliated Bank Loans						XXX	XXX	XXX	•			
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	130.390.324	720,991,205	1,282,755,731	1, 123, 589, 509	1, 104, 432, 525	7001	XXX	XXX	4.362.159.294	100.0	3,321,724,457	1.040.434.837
12.09 Line 12.08 as a % of Col. 9	3.0	16.5	29.4	25.8	25.3		XXX	XXX	100.0	XXX	76.1	23.9
13. Total Publicly Traded Bonds	0.0	10.0	20.1	20.0	20.0		7001	7000	100.0	7000	70.1	20.0
13.01 Issuer Obligations	55,866,418	549,322,705	944,509,324	1,076,837,841	787,797,543	XXX	3,414,333,830	75.3	3,283,042,304	75.3	3,414,333,830	xxx
13.02 Residential Mortgage-Backed Securities	5,769,665	12,520,371	6, 181, 412	1,508,854	17.125	XXX	25,997,426	0.6	36,475,493	0.8	25,997,426	XXX
13.03 Commercial Mortgage-Backed Securities			21,998,868		, .=0	XXX	21,998,868	0.5			21,998,868	XXX
13.04 Other Loan-Backed and Structured Securities	336,728	752,648	799,658			XXX	1,889,033	0.0	2,206,660	0.1	1,889,033	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	61,972,810	562,595,723	973,489,262	1,078,346,695	787,814,667		3,464,219,158	76.4	3,321,724,457	76.1	3,464,219,158	XXX
13.09 Line 13.08 as a % of Col. 7	1.8	16.2	28.1	31.1	22.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08. Col. 7.		[					100.0				100.0	
Section 11	1.4	12.4	21.5	23.8	17.4		76.4	XXX	XXX	XXX	76.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	21,228,494	146,718,823	296,526,638	227,633,479	207,981,770	XXX	900,089,204	19.9	819, 106, 038	18.8	XXX	900,089,204
14.02 Residential Mortgage-Backed Securities	8,253,845	20,312,636	9,290,446	4,722,051	776,312	XXX	43,355,289	1.0	69, 199, 446	1.6	XXX	43,355,289
14.03 Commercial Mortgage-Backed Securities	31, 135, 929	8,097,915	20,441,244			XXX	59,675,088	1.3	61, 160, 836	1.4	XXX	59,675,088
14.04 Other Loan-Backed and Structured Securities	5,682,797	38,239,389	13,625,620	7, 179,011	1,459,270	XXX	66, 186, 086	1.5	90,968,517	2.1	XXX	66, 186, 086
14.05 SVO Identified Funds	XXX	XXX	XXX	xxx	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	66,301,066	213,368,762	339,883,947	239,534,541	210,217,352		1,069,305,668	23.6	1,040,434,837	23.9	XXX	1,069,305,668
14.09 Line 14.08 as a % of Col. 7	6.2	20.0	31.8	22.4	19.7		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,												
Section 11	1.5	4.7	7.5	5.3	4.6		23.6	XXX	XXX	XXX	XXX	23.6

#### **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investm	nents				
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year					
Cost of short-term investments acquired					
3. Accrual of discount					
3. Accrual of discount  4. Unrealized valuation increase (decrease)  5. Total gain (loss) on disposals					
5. Total gain (loss) on disposals					
Deduct consideration received on disposals					
7. Deduct amortization of premium					
Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

#### **SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)				15,978,48
2.	Cost paid/(consideration received) on additions:				
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Sec.	ction 1, Column 12		1,500,819	
	$2.2 \ \text{Current year paid/(consideration received)} \ \text{at time of acquisition, terminated, S}$	ection 2, Column 14			1,500,8
3.	Unrealized valuation increase/(decrease):				
	3.1 Section 1, Column 17			(10,349,473)	
	3.2 Section 2, Column 19			(1,595,188)	(11,944,66
4.	SSAP No. 108 Adjustments				
5.	Total gain (loss) on termination recognized, Section 2, Column 22				2,965,0
6.	Considerations received/(paid) on terminations, Section 2, Column 15 15				2,965,0
7.	Amortization:				
	7.1 Section 1, Column 19				
	7.2 Section 2, Column 21				(723,3
3.	Adjustment to the book/adjusted carrying value of hedged item:				
	8.1 Section 1, Column 20				
	8.2 Section 2, Column 23				
).	Total foreign exchange change in book/adjusted carrying value:			(05.000)	
	9.1 Section 1, Column 18				/OF 0
	9.2 Section 2, Column 20				
). ı	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9				
l. 2.	Deduct nonadmitted assets				
	SCHEDULE DB - PAR			• •	
	Futures C	ontracts			9 202 6
	Futures C  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	ontracts			
1. 2. 3.1	Futures C	ontracts			
2.	Futures C  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote -	ontracts			
2.	Futures C Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:	ontractsCumulative Cash Chan			
2.	Futures C  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges	ontracts  Cumulative Cash Chan	ge Column)		
2.	Futures C  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	ontracts  Cumulative Cash Chan	ge Column)		
	Futures C  Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	ontracts  Cumulative Cash Chan	ge Column)		
	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	Cumulative Cash Chan	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	Cumulative Cash Chan	ge Column)		
2. 3.1	Futures C Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other 3.13 Section 1, Column 18, current year minus 3.14 Section 1, Column 18, prior year Add:	Cumulative Cash Chan	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	Cumulative Cash Change	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	Cumulative Cash Change	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	Cumulative Cash Change	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	Cumulative Cash Change	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	Cumulative Cash Change (2,557,242) (2,988,744) (2,557,242)	ge Column)		
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242) (2,988,744)	ge Column)	431,502	
5.2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242) (2,988,744) (2,988,744)	ge Column)	431,502	(2,001,7
	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242) (2,988,744) (2,557,242)	ge Column)	431,502	(2,001,7
.2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242) (2,988,744) (2,557,242)	ge Column)	431,502	(2,001,7
3.2 3.3 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242) (2,988,744) (2,557,242)	ge Column)	431,502	(2,001,7
3.2 3.3 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242)(2,988,744)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,7
	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,7
	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242)(2,988,744)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,7
.2 .2 .3 .1 .2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(2,557,242)(2,988,744)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,7
2 2 3 3 1 2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(2,557,242)(2,988,744)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,7
	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	Cumulative Cash Change (2,557,242) (2,988,744) (2,988,744) (2,988,744) (2,988,744) (27,254,112)	ge Column)	431,502	(2,001,7
2. 3.1 3.2 3.3	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(2,557,242)(2,988,744)(2,988,744)(2,988,744)	ge Column)	431,502	(2,001,79

....6,390,856

7. Deduct total nonadmitted amounts ...

8. Statement value at end of current period (Line 6 minus Line 7) ......

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **N O N E** 

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N} \ {f O} \ {f N} \ {f E}$ 

### **SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,745,954	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,390,856	
3.	Total (Line 1 plus Line 2)	11,136,810	)
4.	Part D, Section 1, Column 6	16,168,765	
5.	Part D, Section 1, Column 7	(5,031,955)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	4,745,954	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)	5,065,488	}
10.	Part D, Section 1, Column 9	10,097,445	
11.	Part D, Section 1, Column 10	(5,031,956)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,886,837	
14.	Part B, Section 1, Column 20	6,390,856	
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

#### SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 3 Money Market Bonds Other (a) Total Mutual funds 1. Book/adjusted carrying value, December 31 of prior year ..125,510,136 .125,510,136 2. Cost of cash equivalents acquired .... .708, 187, 521 .708,187,521 3. Accrual of discount 4. Unrealized valuation increase (decrease) Total gain (loss) on disposals .757.458.832 .757,458,832 Deduct consideration received on disposals 7. Deduct amortization of premium . 8. Total foreign exchange change in book/adjusted carrying value Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.76,238,825 .76,238,825 11. Deduct total nonadmitted amounts 12. Statement value at end of current period (Line 10 minus Line 11) 76,
(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: 76,238,825 76,238,825

## Schedule A - Part 1 - Real Estate Owned **NONE**

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

Schedule A - Part 3 - Real Estate Disposed **N O N E** 

#### **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				0110111	ng / iii iviorig	ago Loano OTT	INED December 3							
1	2		Location	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
206630401	Oouc	MARKHAM	CAN	Турс	01/08/2007	6.960	2,943,468	(Decircuse)	71001011011	recognized	and Other	65,360	13,629,734	
207970201		HOUSTON	TV		05/17/2007	6.090	11,893,180		2.119			05,000		
207970202		HOUSTON	ТУ		05/17/2007	6.340	7,229,216						20,111,246	
210620401		SAN JOSE	CA		07/28/2010	6.000	11.617.374		6,546				21,495,960	
210800501		ATLANTA	GA		12/16/2010	5.950	33.716.498		10.697				72,157,900	
210970201		PEBBLE BEACH	CA		10/01/2010	5.750	28,085,970						102,595,000	
210970301		ARLINGTON	VA		02/10/2011		8.759.618		4,778				15,674,500	
211620101		MILPITAS	CA		04/07/2011	6.324	14,475,461		18, 150					
211620301		BELLEVUE	WA_		08/22/2011	5.119			16,689				70,379,778	
211800301		WASHINGTON	DC.		06/30/2011	5.070	15,000,000						28,413,000	02/14/2011
211800401		BOSTON	MA		11/03/2011	5. 125	32,605,170		13,046				59,616,600	06/30/2011
211900301		HOUSTON	TX		09/13/2011	5.250	9, 162, 797		4,306				14,554,000	07/26/2011
213900101		HOUSTON	TX		06/27/2013	4.000	18,714,109		17,676				30, 117,660	05/06/2013
215900201		PINEHURST	NC		09/03/2015	5.775	9,768,240						17,559,640	
216210101		. CHICAGO	IL		05/27/2016	3.680	39,582,967		52,540					
218800501		. CHICAGO	IL		12/04/2018	4.483	19,985,341		9,343				40,257,000	
219620301		SAN RAMON	CA		09/16/2019	4.250	25,000,000						50,585,740	
221900301		CHULA VISTA	CA		10/06/2021	3.100	10,000,000		12,500				15,511,200	
221900701		SANTA ANA	CA		12/07/2021	2.700	19,975,000						40,782,240	
0599999. Mortgages in	in good sta	anding - Commercial mortgage	es-all other				351, 190, 956		168,390			65,360	767,614,961	XXX
210970101		NEW YORK	NY		12/28/2010	6.000	26,689,438		18,800					12/27/2018
		anding - Mezzanine Loans					26,689,438		18,800				47,298,156	XXX
0899999. Total Mortga	ages in go	ood standing					377,880,394		187,190			65,360	814,913,117	XXX
1699999. Total - Resti														XXX
		n overdue interest over 90 days	s											XXX
3299999. Total - Morto	gages in th	he process of foreclosure												XXX
3399999 - Totals		•					377.880.394		187.190			65,360	814,913,117	XXX

General Interrogatory:

1.	Mortgages in good standing §	\$	unpaid taxes §	\$989,90	interest due and unpaid.	
2.	Restructured mortgages \$		unpaid taxes \$		interest due and unpaid.	
3.	Mortgages with overdue inter	est over 90 days not in pr	rocess of foreclos	sure \$	unpaid taxes \$	 interest due and unpaid.

Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ unpaid taxes \$ interest due and unpaid.

#### **SCHEDULE B - PART 2**

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location	mg / m Mortgago Loano / to Qo.	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
	CHULA VISTA	CA		10/06/2021	3. 100	9,987,500		15,511,200
	SANTA ANA	CA		12/07/2021	2.700	19,975,000		40,782,240
	nding - Commercial mortgages-all other					29,962,500		56,293,440
0899999. Total Mortgages in goo	od standing					29,962,500		56,293,440
1699999. Total - Restructured Mo	ortgages							
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in the	e process of foreclosure							
				· · · · · · · · · · · · · · · · · · ·				
3399999 - Totals						29,962,500		56,293,440

#### **SCHEDULE B - PART 3**

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

1	Location		1		All Mortgage	7	JOED, Hand		e in Book Value				14	15	16	17	18
'	Location			3	U	Deal Males		Change	III DOOK Value		CSUITCIT	- 10		13	10	17	10
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year				Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
	- 7	State	Type				(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book value	Dispusai		Dispusai	Dispusai	Dispusai
211900201	WASHINGTON	DC		06/29/2011	03/31/2021	9,992,160		7,840						10,000,000			
	SAN FRANCISCO	CA		09/01/2011	05/10/2021	22,398,115		3,669			3,669			22,401,783			
0199999. Mortgages clo	sed by repayment					32,390,275		11,509			11,509			32,401,783			
206630401	MARKHAM	CAN		01/08/2007		3,377,490								499,383			
207970201	HOUSTON	TX		05/17/2007		12,442,761								551,699			
207970202	HOUSTON	TX		05/17/2007		7,557,784								328,567			
210620401	SAN JOSE	CA		07/28/2010		11,906,949								296,121			
210800501	ATLANTA	GA		12/16/2010		35,036,591								1,330,791			
210970201	PEBBLE BEACH	CA		10/01/2010		28,896,565								810,595			
211620101	MILPITAS	CA.		04/07/2011		14,732,931								275,620			
211620301	BELLEVUE			08/22/2011		32,852,168								192,311			
211800401	BOSTON	MA		11/03/2011		32,744,026								151,903			
211900301	HOUSTON	TX		09/13/2011		9,333,891								175,400			
213900101	HOUSTON	TX		06/27/2013		19,084,325								387,892			
215900201	PINEHURST	NC		09/03/2015		9,954,974								186,733			
216210101	CHI CAGO	IL		05/27/2016		39,899,211								368,783			
0299999. Mortgages wit	h partial repayments					257,819,665								5,555,797			
0599999 - Totals						290,209,940		11,509			11,509			37,957,581	·		

#### **SCHEDULE BA - PART 1**

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of 0	Current Yea	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	arrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			1
						Designation,								Current					1
						NAIC							Current	Year's		Total			1
						Designation					Book/		Year's	Other-		Foreign			1
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	1
						and					Carrying		ciation)	Temporary	ized	Change in		ment	1
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP						Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol		Strategy	Cost	Value	brances		,	nized	Other	Value			
	CAYMAN UNIVERSE HOLDINGS LLC	GEORGE TO	City	CYM	WALKERS FIDUCIARY LIMITED	Syllibol	Acquired 08/27/2020	Strategy	150.748	489.930	489.930	(Decrease) 122,449	Accretion	IIIZEU	Other	value	Income	ment	ship 0,710
			///IN				08/21/2020					, ,							
	pint Venture Interests - Common Stoc PACIFIC LIFE FUND ADVISORS	κ - Unaπiliated NEWPORT B	FACIL	CA.	PACIFIC LIFE FUND ADVISORS	1	05/31/2007		150,748 400,000	489,930 480,194	489,930 480,194	122,449 (40,464)					5, 157, 444		XXX 100.000
			DEAUT	UA			05/31/200/					, ,							
	oint Venture Interests - Common Stoo			An/	TELOUEDO INICIDA AMBULTY	4.5	11 (00 (0010		400,000	480, 194	480,194	(40,464)	200				5, 157, 444		XXX
	TEACHERS INSUR & ANNUITY SUB 144A	NEW YORK		NIV	TEACHERS INSUR & ANNUITY	1.D 1.D	11/30/2016		9,982,510	10,394,30918,177,825	9,983,066		230				437,730		
	urplus Debentures, etc - Unaffiliated	NLII TUNK					00/30/2017		24.936.289	28.572.134	24.939.130		1.173				1.079.173		XXX
	otal - Unaffiliated								25.087.037	29.062.064	25,429,060	122.449	1,173				1,079,173		XXX
	otal - Affiliated								400.000	480.194	480 . 194	(40,464)	1,170				5, 157, 444		XXX
<del>4</del> 333333.1	otal - Allilateu								400,000	400, 134	400, 134	(40,404)					3, 137 ,444		
							· · · · · · · · · · · · · · · · · · ·												1
																			4
						•	· · · · · · · · · · · · · · · · · · ·												
																			+
I								<b></b>					<b>†</b>	····					1
													İ						
5099999 -	Totals	,			•	•			25,487,037	29,542,257	25,909,254	81,985	1,173				6,236,617		XXX

1. Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$	1D\$24,939,130	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

#### **SCHEDULE BA - PART 2**

	;	Showing Other Long-	Term Invested Assets	ACQUIRED AND ADDITIONS MADE December 31 of	Current Yea	ar				
1	2		cation	5	6	7	8	9	10	11
		3	4						<u>'</u>	
		1			Date	Type	Actual Cost	Additional	<u>'</u>	
CUSIP		1		Name of Vendor	Originally	and	at Time of	Investment Made		Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
					· · · · · · · · · · · · · · · · · · ·					
						·····	<b>†</b>		[	
						<b></b>			 	
									[	
									·	
						• • • • • • • • • • • • • • • • • • • •				

5099999 - Totals

### **SCHEDULE BA - PART 3**

				Showing Other Long-Term In	ivested As	sets DISP	OSED, Ir	ansferred	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change i	in Book/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in		Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized		Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-		ciation) or		Deferred		Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal		Disposal	Disposal	Disposal	Income
	INSTITUTIONAL HOUSING PARTNERS FUND III /	Oity	Otato	Trataro el Biopoda.	7.0quou	Date		ordado)	71001011011	mzea	Outor	11112/	value	Diopoed.	oranor.	2.ороба.	2.opoda.	D.opeca.	
	REO #3965A	IRVINE	CA	LIQUIDATION OF FUND	10/13/1999	03/11/2021	2,557,612				(1,599,903)	(1,599,903)		957,709	957,709				
	nt Venture Interests - Real Estate - U	naffiliated					2,557,612				(1,599,903)			957,709	957,709				
	al - Unaffiliated						2,557,612				(1,599,903)			957,709	957.709				
4999999. Tot											(1,000,010,	(1,000,010,		201,1120	241,112				
					. I	L													

2,557,612

957,709

957,709

(1,599,903) (1,599,903)

5099999 - Totals

#### **SCHEDULE D - PART 1**

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

								Showing All Lor		3 Owned Dece											
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			li	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC	;															
					Desig	-															
					nation	·															
					NAIC	,								Total							
					Desig									Foreign							
			F		natio								Current	Exchange							
			0		Modifi		<i>.</i>						Year's	Change							
		_	r		and		Rate			<b>5</b> .,		Current	Other-	in							
		С	е		SVO		Used			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	ı		Admir		Obtai			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractua
CUSIP		d	g	Bond	strativ		Fair		Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symb	ol Cost	Value	e Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SHEPHERDS FLAT SR NT SER A1G				1.A FE				3,000,000	3,000,000					4.480	4.480	JAJ0	22,773	134,400	05/02/2011	04/30/2032 .
91282C-BM-2	US TREASURY NT	SD			1.A .	6,075,			6,100,000	6,079,159		3,940			0. 125	0.287	FA	35,994	3,813	08/05/2021	02/15/2024
0199999. Sul	ototal - Bonds - U.S. Governments - Issue	r Obl	ligatio	ns		9,075,	219 XXX	9,548,999	9,100,000	9,079,158		3,940			XXX	XXX	XXX	58,767	138,212	XXX	XXX
0599999. Tot	al - U.S. Government Bonds					9,075,	219 XXX	9,548,999	9,100,000	9,079,158		3,940			XXX	XXX	XXX	58,767	138,212	XXX	XXX
105756-BR-0	FED REPUBLIC OF BRAZIL SR NT	ļ	D	1	3.C FE	12,768,	840 101. 979	9012,237,480	12,000,000	12,607,522		(18,370)			5.625	5.203	JJ	326,250	675,000	09/14/2010	01/07/2041
69369E-AB-5	PERTAMINA PT SR NT 144A	<b></b>	D		2.B FE				2,000,000	1,949,494		1,237			6.500	6.735	MN	12,278	130,000	10/07/2011	05/27/2041 .
	REPUBLIC OF INDONESIA SR NT	<b></b>	D		2.B FE				10,000,000	9,983,461		2,250			4.100	4.130	A0	76,306	410,000	04/17/2018	04/24/2028 .
	REPUBLIC OF PHILIPPINES SR NT	ļ	D	l	2.B FE				2,000,000	1,983,197		217			3.200	3.250	JJ	31,111		06/28/2021	07/06/2046 .
	STATE OF QATAR SR NT 144A	<u> </u>	υ	1	1.D FE	, ,			5,000,000	4,955,446		1, 150			5.750	5.826	JJ	128,576	287,500	11/29/2011	01/20/2042 .
	ototal - Bonds - All Other Governments - Is	ssuer	r Oblig	gations		31,613,		, .,	31,000,000	31,479,120		(13,516)			XXX	XXX	XXX	574,521	1,502,500	XXX	XXX
	al - All Other Government Bonds					31,613,			31,000,000	31,479,120		(13,516)			XXX	XXX	XXX	574,521	1,502,500	XXX	XXX
	MASSACHUSETTS ST	ļ		1	1.B FE	8,728,	000104.885	5010,488,500	10,000,000	8,837,608		30,976			3.000	3.752	MS	100,000	300,000	04/06/2018	09/01/2046 .
1199999. Sul	ototal - Bonds - U.S. States, Territories an	nd Po	ssess	ions - Is	suer						1									·	
Obligations						8,728,	000 XXX	10,488,500	10,000,000	8,837,608	1	30,976			XXX	XXX	XXX	100,000	300,000	XXX	XXX
1799999. Tot	al - U.S. States, Territories and Possession	ons B	Bonds			8,728,	000 XXX	10,488,500	10,000,000	8,837,608		30,976			XXX	XXX	XXX	100,000	300,000	XXX	XXX
	COOK COUNTY IL BAB	I		1	1.E FE				12,000,000	12,000,000		22,0.0			6.229	6.229	MN	95,511	747,480	06/11/2010	11/15/2034
	NEW YORK N Y	ļ		1	1.C FE				8,000,000	8, 183, 665		(8,845)			6.271	6.019	JD	41,807	501,680	01/26/2011	12/01/2037
	NEW YORK N Y BAB	ļ		1	1.C FE	5,000,	000119.315	505,965,750	5,000,000	5,000,000					5.206	5.206	A0	65,075	260,300	09/30/2009	10/01/2031
	NEW YORK N Y BAB	ļ		1	1.C FE		000140.526		3,000,000	3,000,000					5.846	5.846	JD	14,615	175,380	06/09/2010	06/01/2040
	PHILADELPHIA PA AUTH FOR INDLD	<u> </u>		[1	1.G FE	,	000106.786		30,000,000	30,000,000					3.964	3.964	A0	251,053	1, 189, 200	12/12/2012	04/15/2026
	ototal - Bonds - U.S. Political Subdivisions	s - Iss	suer O	bligation	าร	58,256,			58,000,000	58, 183, 665		(8,845)			XXX	XXX	XXX	468,061	2,874,040	XXX	XXX
	al - U.S. Political Subdivisions Bonds					58,256,			58,000,000	58, 183, 665		(8,845)			XXX	XXX	XXX	468,061	2,874,040	XXX	XXX
	BAY AREA TOLL AUTHORITY CA BAB	ļ		1	1.D FE				5,000,000	5,000,000					6.918	6.918	A0	86,475	345,900	06/24/2010	04/01/2040 .
167560-PL-9	CHICAGO IL MET WATER RECL BAB	ļ		[1	1.C FE		600137.881		10,000,000	10,431,485		(18,862)			5.720	5.297	JD	47,667	572,000	11/03/2010	12/01/2038 .
	CHICAGO ILL TRANSIT AUTH TRANS	·····		[]	1.0 FE		899 140 . 966		4,450,000	4,737,427		(17,857)			6.899		JD	25,584	307,006	10/24/2011	12/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH TRANS	·		[¦	1.0 FE				6,200,000	6,568,841	·	(22,819)			6.899		JD	35,645	427,738	06/21/2011	12/01/2040
271012-DL-7 359900-3W-5	EAST BAY CALIF MUN UTIL DIST WFULTON CNTY GA DEV AUTH REV TAXBLE SER A	t		l¦	5.B GI		000134.383 362101.814		13,000,000	13,000,000		158			5.176 7.130	5. 176 7. 134	۵D	56,073	672,880 470,437	05/11/2012	06/01/2040 .
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B	· · · · · · ·		l'i	5.B GI		480100.327		1,300,000	1,299,875		40			6. 132	6. 138	AO	17,609	73,584	05/11/2012	04/01/203204/01/2025
455057-SV-2	INDIANA ST FIN AUTH REV BAB	Ī		1	1.B FE		000150676		6,000,000	6,000,000					6.596	6.596	FA	164,900	395,760	06/23/2009	02/01/2039
476624-BH-3	JERSEY CITY NJ WTR SER B MBIA REV	[			1.D FE				4,835,000	4,835,000					5.470	5.470	MN	33,794	246,287	05/08/2003	05/15/2027
47770V-BQ-2	JOBSOHIO BEVERAGE SYS STWD LIQ	L		1	1.D FE				10,000,000	10,000,000					2.833	2.833	JJ	141,650	283,300	01/24/2020	01/01/2038 .
544495-VY-7	LA DEPT WTR & PWR/POWER REV	ļ		1	1.D FE				10,000,000	10,000,000					6.574	6.574	JJ	328,700	657,400	11/24/2010	07/01/2045 .
544495-WA-8	LA DEPT_WTR & PWR/WATER REV	ļ		1	1.C FE				10,000,000	10,000,000					6.603	6.603	JJ	330 , 150	660,300	12/01/2010	07/01/2050 .
544712-2H-4	LOS ANGELES CNTY CALIF MET TRA BAB	<b>∤</b>		[1	1.B FE				20,000,000	20,008,063		(509)			5.735	5.730	JD	95,583	1, 147,000	11/05/2010	06/01/2039 .
59259N-ZH-9	METROPOLITAN TRANSP AUTH NY D BAB	·		[]	1.0 FE		692 160 . 657		27,990,000	32,034,620		(140,931)			7.336	5.956	MN	262,372	2,053,346	06/10/2011	11/15/2039 .
59259Y-BF-5 626207-YF-5	METROPOLITAN TRANSP AUTH NY REV BAB	·····		[¦	1.G FE		000129.781		5,000,000	5,000,000					5.871	5.871	MN	37,509	293,550	10/07/2009	11/15/2039 .
626207-YF-5 626207-YM-0	MUNICIPAL ELEC AUTH GA PROJ J BAB	ł		l¦	2.A FE		000152.456 000154.912		9,736,000 10,678,000	9,736,000 10,678,000					6.637 6.655	6.637 6.655	MU	161,545 177,655	642,628 706,728	03/04/2010	04/01/205704/01/2057
646136-XS-5	NEW JERSEY ST TRANSN TR FD BAB	<b>†</b>		l¦	2.A FE				20,000,000	20.000.000					5.754	5.754	.ID	51.147	1,150,800	10/14/2010	12/15/2028
64990G-WW-8	NEW YORK ST DORM AUTH REVS	I		1	1.E FE		687103.394		19,735,000	20,477,520		(37,778)			3. 142	2.841	JJ	310.037	620,074	02/12/2020	07/01/2043
667530-AA-7	NORTHWEST INFRASTRUCTURE FIN WASH REV	I		1	1.D FE		000131.405		5,000,000	5,000,000					5.379	5.379	JJ	134,475		03/11/2004	01/01/2034
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL BAB	<b>L</b>		1	1.D FE		650136984		3,665,000	3,734,200		(3,471)			5.848	5.644		17,861	214,329	08/29/2011	12/01/2037
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANS BAB	ļ		1	1.C FE	14,839,	150 150 . 560	0022,584,000	15,000,000	14,863,179		2,901			5.911	5.986	A0	221,663		12/06/2010	04/01/2048 .
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT	ļ		1	1.D FE				25,000,000	25,211,898		(4,915)			6.950	6.871	MN	289,583	1,737,500	12/15/2010	11/01/2050 .
835574-BT-0	SONOMA CNTY PENSION SER A MBIA	ļ			1.C FE				400,000	397,554		577			5.070	5.756	JD	1,690	20,280	05/14/2003	12/01/2022 .
882854-4W-9	TEXAS ST WTR DEV BRD	<b></b>		[!	1.A FE				15,000,000	15,000,000					2.375	2.375	AO	75,208	363, 177	09/23/2020	10/15/2055 .
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BAB	·		[]	1.D FE		000 134 . 047		5,000,000	5,000,000					6.918			172,950	345,900	06/25/2009	01/01/2034 .
915217-RY-1	UNIVERSITY OF VA UNIV REVS BAB	1	1	11	.l1.A FE	I 3.988.	440 153. 689	0	4.000.000	3.990.947	1	276	1		6.200	6.221	MS	82 66/	248 000	04/15/2009	09/01/2039

#### **SCHEDULE D - PART 1**

								Showing All Lon	g-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value				nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	١ ۵	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	u e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued		Agguired	Date
	btotal - Bonds - U.S. Special Revenues -		II Chlid		Symbol						(Decrease)			value	XXX	XXX	XXX		During Year	Acquired XXX	XXX
31393X-V8-7	IFANNIE MAE SER 2004-35 CL AZ	issue	Oblig	Jauons M	1.A	281,336,435	109.5390	376,641,006 1,103,354	273,587,000 1,007,268	279,601,115 943,455		(243, 191)			4.500	6.699		3,480,120 3,777	15,811,503 44,196	04/12/2004	05/01/2034
	FHLMC 2870 CL VZ			4	1.A		109.5390	2,931,241	2,620,912	2,540,760		1,332			5.000	5.953	MON		44, 196	04/12/2004	10/01/2034
	FHLMC PASS THRU SGL FAMILY #G08702			4	1.A		106.7480	2,039,220	1,910,314	2,022,842		(10,102)			3.500	2.148		5,572	62,464	08/10/2016	04/01/2046
31394P-PA-5	FHLMC SER 2755 CL ZM			4	1.A	255,479	110.9530	304,745	274,661	266,792		128			5.000	5.956	MON	1, 144	13,456	10/05/2005	02/01/2034
31396G-BS-9	FHLMC SERIES 3087 CL NZ			4	1.A	331,314	108.5610	449,034	413,622	375,714		(19)			4.500	7.588	MON	1,551	18,263	07/05/2006	12/01/2035
3133TP-6Q-7	FHR 2235 TZ COIN PROGRAM			4	1.A	48,628		64,742	58, 187	53,206		292			6.500	10.358		315	3,711	05/05/2000	06/01/2030
31393E-N8-8	FNMA 2003-86 CL ZJ			4	1.A		111.7000	3,246,026	2,906,019	2,849,450		2,023			5.500	6.146		13,319	156,922	03/31/2006	09/01/2033
31394C-6F-4 31394D-QR-4	FNMA 2005-30 CL Z FNMA 2005-40 CL Z			4	1.A		111.2540	702,922 1,848,352		608,369 1,594,251		492 658			5.000	6.173 6.405		2,633 6,327	30,775	10/20/2005	04/01/2035
	FNMA 2006-13 CL ZA			4	1.A		112. 1890		449,609	1, 594, 251		290			5.500	6.298		2,061	23,875	11/03/2006	03/01/2036
	FNMA SER 2004-67 CL ZA			4	1.A		109.1080	2.372.542	2.174.495	2.062.812		1,082			4.500	6.256		8.154	95,351	09/23/2004	09/01/2034
	btotal - Bonds - U.S. Special Revenues -	Resid	ential	Mortgag	ie-	,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,								, , ,			
Backed Sec					,-	13,025,774	XXX	15,566,591	14, 134, 144	13,756,083		(3,268)			XXX	XXX	XXX	55,774	651,124	XXX	XXX
	tal - U.S. Special Revenues Bonds					294,362,209		392,207,597	287,721,144	293,357,197		(246,460)			XXX	XXX	XXX	3,535,895	16,462,628	XXX	XXX
00287Y-AV-1	ABBVIE INC SR NT	I		1	2.B FE		117. 9650		5,000,000	5,246,979		(13,271)			4.300	3.837	MN	28,069	215,000	08/25/2016	05/14/2036
00287Y-CX-5	ABBVIE INC SR NT			1	2.B FE	4,991,502	106.4870	5,324,345	5,000,000	4,993,566		1,852			3.800	3.843		55,944	190,000	03/03/2015	03/15/2025
00114*-AB-9	AEP TRANS CO LLC SR NT SER A TR B				1.F	10,000,000		10,698,775	10,000,000	10,000,000					4.000	4.000		81,111	400,000	10/18/2012	10/18/2032
00846U-AK-7	AGILENT TECHNOLOGIES INC SR NT			1	2.A FE		105. 4700	10,547,017	10,000,000	9,980,798		3,720			3.050	3.094		83,875	305,000	09/15/2016	09/22/2026
001192-AK-9 010392-FG-8	AGL CAPITAL CORP CO GUARNT			1	2.A FE 1.G FE		114.2580	11,425,771	10,000,000	9,968,233 1,042,428		876 672			4.400	4.423 4.251		36,667		05/13/2013	06/01/2043
010392-FG-8 010392-FJ-2	ALABAMA PWR CO SR NT			1	1.G FE		111.5060	1, 189,885 2,927,038				6,953			4. 100	4.552		8,422	43,624	04/04/2017	01/15/2042
015271-AK-5	ALEXANDRIA REAL ESTATE E CO GUARNT			1	2.A FE		110.8720			6,759,052		33,885			3.950	4.610		127,497	276,500	12/11/2018	01/15/2028
020002-BC-4	ALLSTATE CORP SR NT			1	1.G FE	4,978,800	120 . 4290	6,021,468	5,000,000	4,980,793		428			4.200	4.225		9,333	210,000	12/01/2016	12/15/2046
02209S-AU-7	ALTRIA GRP INC CO GUARNT			1	2.B FE	6,971,300	103. 3180	7,232,249	7,000,000	6,985,539		2,846			2.625	2.672	MS	53,594	183,750	09/13/2016	09/16/2026
023135-BF-2	AMAZON.COM INC SR NT			1	1.E FE		117.6850	11,768,461	10,000,000	9,608,893		17,338			3.875	4.219		138,854	387,500	12/10/2018	08/22/2037
02344A-AA-6	AMCOR FLEXIBLES NORTH AM CO GUARNT			1	2.B FE		101.4660		10,000,000	9,995,832		232			2.690	2.695		26,900	134,500	05/18/2021	05/25/2031
023608-AJ-1 02364W-AW-5	AMERICA MOVIL SAB DE CV CO GUARNT		n	1	2.A FE 2.A FE		107.9920			9,979,554 7.497.960		1,890			3.500	3.527	JJ	161,389		03/31/2020	01/15/2031
026874-DC-8	AMERICAN INTL GRP NT		D	1	2.B FE		110.7130		4,450,000	4,428,233		1,258			3.875	3.923		79,513	172,438	08/25/2016	01/15/2035
03073E-AL-9	AMERISOURCEBERGEN CORP SR NT			1	2.A FE		104 . 4720		5,000,000	4,996,163		1,527			3.400	3.434		21,722	170,000	05/19/2014	05/15/2024
031162-BA-7	AMGEN INC SR NT			1	2.A FE	6,967,310	141.2990	9,890,942	7,000,000	6,974,601		799			6.400	6.435	FA	186,667	448,000	01/13/2009	02/01/2039
031162-BH-2	AMGEN INC SR NT			1	2.A FE		134. 8370	13,483,667	10,000,000	9,959,412		1,030			5.650	5.684		25,111	565,000	06/27/2011	06/15/2042
031162-CQ-1	AMGEN INC SR NT			[!	2.A FE		107.8360	5,725,031	5,309,000	5,089,796		32,740			3.200	4.000		27,843	169,888	09/18/2018	11/02/2027
031162-CR-9 031162-DC-1	AMGEN INC SR NT			[]	2.A FE 2.A FE	19,920,600	97.4140		20,000,000	19,926,064		2,974			3.150	3.177		227,500	630,000	02/18/2020	02/21/2040
03522A-AG-5	ANHEUSER-BUSCH CO/INBEV CO GUARNT SER		٠	1	2.A FE		97 . 4140		5,000,000	5, 100, 496		(22,737)			3.650	3.087			182,500	05/15/2019	02/01/2026
035229-CL-5	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE		130 . 7910		2,500,000	2,592,039		(2,459)			6.000	5.688		25,000	150,000	02/21/2006	11/01/2041
035229-CN-1	ANHEUSER-BUSCH COS INC SR NT		C	1	2.B FE	1,092,070		1,408,342	1,000,000	1,073,660		(1,732)			6.500	5.886	FA	27,083	65,000	03/23/2006	02/01/2043
035240-AE-0	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE	1,077,015	136 . 8630	1,368,631	1,000,000	1,060,961		(3,569)			6.625	5.893	FA	25,028	66,250	12/16/2016	08/15/2033
035240-AF-7	ANHEUSER-BUSCH INBEV WOR CO GUARNT		C	1	2.B FE		130.5350		3,620,000	3,695,850		(3,682)			5.875	5.651		9,452	212,675	12/16/2016	06/15/2035
037389-BC-6 00185A-AD-6	AON CORP CO GUARNT			[]	2.A FE 2.A FE		109.7150		5,000,000	4,996,502 1,799,406		407 294			3.750 4.000	3.761 4.018		30,729	187,500	04/30/2019	05/02/2029
00185A-AD-6 037411-AW-5	AON PLC CO GUARNT  APACHE CORP SR NT			l¦	2.A FE 3.A FE		104.6730	1,884,109 5,650,000	1,800,000 5,000,000	1,799,406		1,302			5.100	5. 170				12/03/2013	11/27/2023
037411-AR-6	APACHE CORPORATION NT			l <sub>1</sub>	3.A FE		122. 0000		6,000,000	5,970,175		1, 190			6.000	6.051		166,000		01/23/2007	01/15/2037
037735-CK-1	APPALACHIAN POWER CO SR NT			1	2.A FE		138.7140	9,984,629	7, 198, 000	7,361,946		(6,227)			6.700	6.462	FA	182, 189	482,266	11/09/2010	08/15/2037
00205G-AD-9	APT PIPELINES LTD CO GUARNT 144A		D	1	2.B FE	2,235,156	110.1270	2,422,794	2,200,000	2,220,762		(3,281)			4.250	4.058	JJ	43, 114	93,500	04/06/2017	07/15/2027
040555-CF-9	ARIZONA PUB SERVICE CO NT			1	1.G FE		126.3240	4,421,352	3,500,000	3,476,789		1,417			5.625	5.705		25, 156	196,875	05/07/2003	05/15/2033
040555-CM-4	ARIZONA PUBLIC SERVICE SR NT			[!	1.G FE	9,932,600	122.8150	12,281,467	10,000,000	9,945,658		1,578			5.050	5.094	MS	168,333	505,000	08/22/2011	09/01/2041
040555-CX-0	ARIZONA PUBLIC SERVICE SR NT			1	1.G FE	7,446,750	114.9880	8,624,120	7,500,000	7,449,980		1,000			4.200	4.242	FA	119,000	315,000	08/07/2018	08/15/2048

#### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Ad	usted Carryin	g Value			Ir	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
04070*-AN-7	ARIZONA WATER CO GEN MTGE SECD SER K	_	-"	1	1.F	15,000,000			15,000,000	15,000,000	(Decrease)	71001011011	recognized	Value	8.040	8.040	AO	301,500	1,206,000	04/12/2001	04/01/2031
04070*-AP-2	ARIZONA WATER CO GEN MTGE SECD SER L			1	1.F	5,000,000			5,000,000	5,000,000					6.300	6.300	FA	131,250	315,000	08/25/2006	08/01/2036
04351L-AA-8	ASCENSION HEALTH NT			1	1.B FE	10,000,000	142.2980	14,229,775	10,000,000	10,000,000					4.847	4.847	MN	61,934	484,700	06/12/2013	11/15/2053
045054-AP-8	ASHTEAD CAPITAL INC CO GUARNT 144A		C	1	2.C FE	18,892,120	97 . 4830	18,521,795	19,000,000	18,895,721		3,601			2.450	2.515		179,735		09/20/2021	08/12/2031
046353-AT-5	ASTRAZENECA PLC SR NT		D	1	2.A FE	4,979,500			5,000,000	4,985,225		1,779			4.000	4.049		91,111	200,000	08/14/2018	01/17/2029
00206R-AS-1	AT&T INC SR NT			[]	2.B FE	15,096,300			15,000,000	15,074,774		(2,410)			6.550	6.501		371,167	982,500	06/23/2009	02/15/2039
00206R-BA-9 00206R-HY-1	AT&T INC SR NTAT&T INC SR NT	·   · · · · · ·			2.B FE 2.B FE	9,933,600 11,536,798			10,000,000	9,945,713 11,468,240		1,492			5.550 6.625	5.596 6.215		209,667	555,000 742,000	08/15/2011	08/15/2041
04650N-AB-0	AT&T INC SR NT			1	2.B FE	4,927,956			5,056,000	4,953,490		3,079			5.350	5.525		90, 165		05/13/2011	09/01/2040
048303-CC-3	ATLANTIC CITY ELECTRIC NT			1	1.F FE	6,978,510			7,000,000	6,986,715		717			5.800	5.822		51,878	406,000	04/01/2004	05/15/2034
053015-AE-3	AUTOMATIC DATA PROCESSNG SR NT			1	1.D FE	4,994,550			5,000,000	4,997,765		557			3.375	3.388		49,688	168,750	09/08/2015	09/15/2025
053332-AP-7	AUTOZONE INC SR NT			1	2.B FE	9,944,700			10,000,000	9,990,482		5,942			3. 125	3. 189		144,097	312,500	04/18/2013	07/15/2023
053332-AV-4	AUTOZONE INC SR NT			1	2.B FE	4,999,750			5,000,000	4,999,855		24			3.750	3.751		15,625	187,500	04/06/2017	06/01/2027
05348E-AV-1	AVALONBAY COMMUNITIES SR NT			]	1.G FE	9,982,200			10,000,000	9,993,248		1,831			3.450	3.471		28,750	345,000	05/06/2015	06/01/2025
053611-AM-1 05379B-AM-9	AVERY DENNISON CORP SR NT	+		1	2.B FE	1,959,200 2,995,560			2,000,000 3,000,000	1,960,075 2,996,851		875			2.250	2.474 5.710		16,625	171,000	12/12/2006	02/15/2032
05379B-AP-2	AVISTA CORP 1ST MTG			1	1.G FE	2,494,250			2,500,000	2,499,847		598			5. 125	5.150		32,031	128, 125	09/15/2009	04/01/2022
067316-AD-1	BACARDI LTD CO GUARNT 144A		D	1	2.0 FE	4,580,240			4,905,000	4,737,403		33,444			2.750	3.572		62,198	134,888	12/13/2016	07/15/2026
05523R-AC-1	BAE SYSTEMS HLDGS INC CO GUARNT 144A		D	1	2.B FE	4,973,950			5,000,000	4,978,467		568			5.800	5.837		64,444	290,000	10/05/2011	10/11/2041
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	6,862,736			7,040,000	6,915,045		18,447			3.337	3.671		10,441	234,925	04/23/2019	12/15/2027
05723K-AG-5	BAKER HUGHES LLC/CO-OBL SR NT			1	1.G FE	10,000,000			10,000,000	10,000,000					3.138	3.138		47,070	313,800	11/04/2019	11/07/2029
06051G-GL-7 06051G-KB-4	BANK OF AMERICA CORP SR NT			1	1.G FE 1.F FE	10,000,000 10,000,000			10,000,000	10,000,000					3.705 2.972	3.705 2.972		68,954 132,089	370,500	04/19/2017 07/15/2021	04/24/2028
070101-E*-7	BASIN ELEC 1ST MTG SER D	+		'	1.F	3,000,000			3,000,000	3,000,000					5.590	5.590		29,348	167,700	10/21/2009	04/28/2040
070101-E#-3	BASIN ELEC PWR COOP 2011 SER B 1ST MTG				1.F	5,000,000			5,000,000	5,000,000					5.100	5.100		63,750		10/31/2011	10/01/2049
070102-AA-6	BASIN ELECTRIC POWER CORP AMBAC				1.F FE	9,406,600	135.1490	13,514,900	10,000,000	9,547,611		17,831			6.127	6.611		51,058	612,700	05/03/2011	06/01/2041
05526D-BD-6	BAT CAPITAL CORP CO GUARNT		C	1	2.B FE	10,000,000			10,000,000	10,000,000					4.390	4.390		165,844	439,000	11/23/2018	08/15/2037
07274N-AL-7	BAYER US FINANCE II LLC CO GUARNT 144A		C	. 1	2.B FE	9,927,100			10,000,000	9,947,934		6,257			4.375	4.463		19,444	437,500	06/18/2018	12/15/2028
07274N-BA-0 075887-BW-8	BAYER US FINANCE II LLC CO GUARNT 144ABECTON DICKINSON AND CO SR NT		C	1	2.B FE 2.C FE	985,848	123 . 6370		1,000,000	987,754		588			5.500	5.630 3.700		23,069 25,694	55,000	07/12/2018	07/30/2035
0778FP-AA-7	BELL CANADA CO GUARNT		Δ	1	2.0 FE 2.A FE	5,000,000			5,000,000	5,000,000					4.464	4.464		55,800		03/22/2017	06/06/2027
0778FP-AH-2	BELL CANADA CO GUARNT SER US-6		Α	1	2.A FE	14,994,150			15,000,000	14,994,194		44			3.200	3.202		185,333		08/09/2021	02/15/2052
081437-AS-4	BEMIS CO INC CO GUARNT SER			1	2.B FE	4,994,257	103. 7560	5, 187, 805	5,000,000	4,995,665		843			3.100	3.120	MS	45,639	155,000	04/23/2020	09/15/2026
59562V-BD-8	BERKSHIRE HATHAWAY ENERG SR NT			1	1.G FE	9,941,396			10,000,000	9,949,344		1,224			5. 150	5. 189		65,806	515,000	05/08/2014	11/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO GUARNT			1	1.C FE	4,974,650			5,000,000	4,976,184		477			4.200	4.230		79,333	210,000	08/07/2018	08/15/2048
084664-CV-1 084670-BS-6	BERKSHIRE HATHAWAY FIN CO GUARNT BERKSHIRE HATHAWAY INC SR NT	+		1	1.C FE	4,996,000 4,995,300			5,000,000 5.000,000	4,996,104 4.997.845		86			2.850	2.854		30,083	142,500	10/05/2020	10/15/2050
08516*-AA-8	BERLIN STATION SR NT SER A			1	4.B PL					5,329,038		212.400	3.383.363		7.000	19.349		46,007		11/30/2011	09/30/2031
092113-AH-2	BLACK HILLS CORP SR NT			1	2.A FE	4,976,500			5,000,000	4,994,710		2,598			4.250	4.308		18,299	212,500	11/14/2013	11/30/2023
092113-AQ-2	BLACK HILLS CORP SR NT			1	2.A FE	15,083,850	113.8460		15,000,000	15,070,929		(4,770)			4.350	4.297	MN	108,750	652,500	03/06/2019	05/01/2033
092114-AB-3	BLACK HILLS PWR INC 1ST MTG			1	1.F FE	9,993,100			10,000,000	9,994,563		165			6. 125	6.130	MN	102,083	612,500	10/22/2009	11/01/2039
05565E-BJ-3	BMW US CAPITAL LLC CO GUARNT 144A		C	1	1.F FE	4,986,700			5,000,000	4,989,821		1, 197			3.625	3.657	A0	36,753	181,250	04/22/2019	04/18/2029
05574L-FY-9 097023-AX-3	BNP PARIBAS SR NT MTN DTD 03/04/13	+	υ		1.D FE 2.C FE	4,964,550			5,000,000	4,995,216 9.808.227		3,941			3.250	3.334		53,264	162,500	02/25/2013	03/03/2023
097023-AX-3 097023-BY-0	BOEING CO SR NT	1			2.0 FE	9,759,250 4,670,850				9,808,227		5,584			3.550	4.046		202,431		12/14/2018	03/15/2039
100743-AJ-2	BOSTON GAS CO SR NT 144A	1		li	2.A FE	6,671,258			6,540,000	6,655,607		(3,534)			4.487	4.046		110,859		03/09/2017	03/01/2036
100743-AL-7	BOSTON GAS CO SR NT 144A	1		1	2.A FE	5,000,000	102.0230	5, 101, 149	5,000,000	5,000,000					3.001	3.001	FA	62,521	150,050	07/24/2019	08/01/2029
10112R-AW-4	BOSTON PROPERTIES LP NT	4		1	2.A FE	4,984,700			5,000,000	4,996,487		1,590			3.800	3.835		79, 167	190,000	06/18/2013	02/01/2024
10373Q-AE-0	BP CAP MARKETS AMERICA CO GUARNT	+	C	1	1.F FE	15,000,000			15,000,000	15,000,000					4.234	4.234		97,029	635, 100	11/01/2018	11/06/2028
10373Q-AV-2	BP CAP MARKETS AMERICA CO GUARNT SER	+	C	[]	1.F FE	10,000,000			10,000,000	10,000,000		13.855			3.017	3.017		138,279	301,700	12/14/2018	01/16/2027
110122-CP-1	BRISTOL-MYERS SQUIBB CO SR NT			<u> </u>	.jj.r ft	19,851,094	109.6030	21,920,691	20,000,000	19,878,017		13,855			3.400	3.492	JJ	292,778	680,000	07/17/2020	07/26/2029

#### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	ľ	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
110122-DB-1	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE		105.3570	2,633,919	2,500,000	2,497,690		916			3.625	3.666	MN	11,580	90,625	07/17/2020	05/15/2024
110122-DD-7	BRISTOL-MYERS SQUIBB CO SR NT			1	1.F FE	2,417,486	109.2060	2,730,151	2,500,000	2,432,040		10,090			3.450	3.974	MN	11,021	86,250	07/17/2020	11/15/2027
110122-AP-3	. BRISTOL-MYERS SQUIBB NT			1	1.F FE	3,494,155		4,775,361	3,500,000	3,495,902		169			5.875	5.887		26,274	205,625	11/15/2006	11/15/2036
11102A-AE-1	BRITISH TELECOMMUNICATIO CO GUARNT 144A		. D	1	2.B FE	4,929,800			5,000,000	4,942,888		6,243			3.250	3.417		23,924	162,500	11/07/2019	11/08/2029
11133T-AE-3	BROADRIDGE FINANCIAL SOL SR NT			1	2.A FE	4,997,850		5,024,261	5,000,000	4,997,969		119			2.600	2.605		21,667	59,222	05/06/2021	05/01/2031
117043-AT-6	BRUNSWICK CORP SR NT			]	2.B FE	11,064,667		10,813,106	11,264,000	11,070,025		5,358			2.400	2.603		99,874	400.050	09/21/2021	08/18/2031
12189L-AC-5 12189T-AD-6	BURLINGTN NORTH SANTA FE SR NT				1.D FE			11,059,249	8,500,000 2,500,000			750 (978)			5.050 7.290	5.074 7.176		143,083	429,250	09/07/2010	03/01/2041
12189T-AG-9	BURLINGTN NORTH SANTA FE SR NT				1.D FE	1,863,120		2,519,717	2,000,000	1,935,110		8.420			6.875	7.565		11,458	137,500	03/30/2009	12/01/2027
12189Q-AB-6	BURLINGTON NORTHRN MTN DTD 7/15/97 SER A				1.D FE	5,849,750		7,244,306	5,000,000	5,639,595		(25,965)			6.530	5.311		150,553	326,500	10/27/2011	07/15/2037
12806*-AH-4	. CAITHNESS LONG ISLAND SER H SR SEC NT				2.B PL			3,382,004	3,007,160	3,007,160					5.710	5.710		79, 177	168,506	02/26/2009	01/15/2032
130789-AF-7	. CALIFORNIA WATER SERVICE 1ST MTG			1	1.E FE	7,456,200	132. 7800		7,500,000	7,464,994		1,028			5.500	5.540		34,375	412,500	11/17/2010	12/01/2040
133131-AS-1	. CAMDEN PROPERTY TR SR NT			1	1.G FE	9,887,800		10,449,700	10,000,000	9,982,636		11,231			4.875	5.000		21,667	487,500	05/31/2011	06/15/2023
136375-BE-1	. CANADIAN NATL RAILWAY CO NT		. A	1	1.F FE	7,483,420		10,097,198	7,000,000	7,338,726		(14,033)			6.712	6.202		216,648	469,840	07/07/2006	07/15/2036
136375-BN-1	CANADIAN NATL RAILWAY NT		. A		1.F FE	1,993,240		2,801,688	2,000,000	1,995,284		198			6.200	6.225		10,333	124,000	05/23/2006	06/01/2036
136385-AL-5 136385-AX-9	. CANADIAN NATL RES SR NT		. A		2.C FE 2.C FE	5, 174, 950 7, 008, 120		6,592,935 7,504,057	5,000,000 7,000,000	5, 133, 391 7, 004, 890		(4,771) (798)			6.250	5.990	MS	92,014 22,458	312,500	04/08/2010 09/13/2017	03/15/2038
13645R-AK-0	CANADIAN NATE HES SHINI CANADIAN PACIFIC LTD SRINT		Α	1	2.6 FE	9,957,500			10,000,000	9,994,797		4, 114			4.450	4.495		131.028	269,500	09/13/2017	03/15/2023
13645R-AY-0	CANADIAN PACIFIC RR CO GUARNT		Δ		2.B FE	9,990,800		11, 140, 881	10,000,000	9.993.707					4.000	4.011		33,333	400,000	05/14/2018	06/01/2028
13645R-AU-8	CANADIAN PACIFIC RR CO NT		A	1	2.B FE	4,981,100		6.419.070	5,000,000	4,983,226		376			4.800	4.824		100.000	240,000	07/29/2015	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RR CO SR NT		. A	1	2.B FE	4,977,050		6, 191,809	5,000,000	4,982,089		904			4.800	4.836		70,667	240,000	09/08/2015	09/15/2035
14040H-CG-8	. CAPITAL ONE FINANCIAL CO SUB			1	2.B FE	10,833,810			11,000,000	10,837,203		3,393			2.359	2.519	JJ	109,562		09/29/2021	07/29/2032
141781-BJ-2	CARGILL INC SR NT 144A			1	1.F FE	9,853,300		12,053,102	10,000,000	9,860,340		2,787			3.875	3.959	MN	40,903	387,500	05/20/2019	05/23/2049
142339-AL-4	. CARLISLE COS INC SR NT			1	2.B FE				5,000,000	4,976,530		530			2.200	2.252		28,417		09/14/2021	03/01/2032
14448C-AR-5 149123-CB-5	CARRIER GLBL CORP SR NT			1	2.C FE	13,018,257 4,523,220		13,618,720	13,000,000 8,416,000	13,017,502		(713) 65,698			3.377	3.367 7.843		104,875	439,010	12/10/2020	04/05/2040
G1981*-AA-2	CAYMAN UNIVERSE SR NT	-+	- I	l	1.F FE					4,988,395		187.118			3.803	3.787		120,912	554,281	09/25/2020	08/15/2042
124900-AD-3	CCL INDS INC SR NT 144A		Δ	1	2.B FE	5,088,300		5,176,420	5,000,000	5,081,706		(6,594)			3.050	2.830		12,708	152,500	03/18/2021	06/01/2030
15189W-AH-3	CENTERPOINT ENERGY RESOU SR NT			1	2.A FE	9,992,961		13,554,151	10,000,000	9,994,249		161			5.850	5.855		269.750		09/13/2011	01/15/2041
15361G-AN-5	CENTRAL HUDSON GAS & ELE MTN DT12/5/05 E	I			1.G FE	3,000,000		3,705,288	3,000,000	3,000,000					5.840	5.840		58,400	175,200	11/30/2005	12/05/2035
16876Y-AA-0	CHILDREN'S HEALTH CARE SEC SER 2020			1	1.D FE	10,000,000	106.4780		10,000,000	10,000,000					3.448	3.448		130,258	344,800	01/08/2020	08/15/2049
125523-BF-6	. CIGNA CORP CO GUARNT SER WI		.	1	2.A FE	5,004,862		6,785,364	5,025,000	5,005,631		532			5.875	5.909		86,926	295,219	07/14/2020	03/15/2041
125523-CD-0	. CIGNA CORP CO GUARNT SER WI			[]	2.A FE	4,990,040			5,000,000	4,990,390		242			6. 125	6.142		39, 132	306,250	07/14/2020	11/15/2041
17252M-AG-5	CINTAS CORP NO. 2			1	1.G FE	4,967,600	136.6180		5,000,000	4,977,218		936			6 . 150	6.198	FA	116, 167	307,500	08/17/2006	08/15/2036
172967-LJ-8 172967-LW-9	CITIGRE INC SENT FRN				2.A FE 2.A FE	5,000,000 10,000,000			5,000,000 10,000,000	5,000,000 10,000,000					4.281	4.281 4.075	AU		214,050 407,500	04/18/2017	04/24/2048
17401Q-AU-5	CITIZENS BANK NA/RI SR NT SER BKNT			1	2.A FE	5,603,070		5,928,473	5,500,000	5,565,238		(14,463)			3.750	3.439		76, 198	206,250	04/17/2019	02/18/2026
186108-CK-0	CLEVELAND ELEC ILLUM SR NT 144A			1	2.B FE	4,985,200		5,327,277	5,000,000	4,990,537		1.331			3.500	3.534		43.750	175,000	10/02/2017	04/01/2028
126117-AU-4	CNA FINANCIAL CORP SR NT	1		1	2.A FE	4,988,650		5,379,750	5,000,000	4,993,151		1,085			3.450	3.477		65, 167	172,500	08/07/2017	08/15/2027
191216-DC-1	COCA-COLA CO/THE SR NT			1	1.F FE	9,938,600		9,635,954	10,000,000	9,940,352		1,367			2.500	2.529	MS	73,611	247,917	09/14/2020	03/15/2051
191219-AY-0	. COCA-COLA ENTERPRISES SR NT				1.F FE	4,577,535		5,554,299	4,500,000	4,531,041		(5,218)			6.950	6.781		39,963	312,750	02/27/2009	11/15/2026
21987B-AL-2	. CODELCO INC NT 144A		. D		1.G FE	5,337,990			7,000,000	5,697,645		43,311			6 . 150	8.364		80 , 121	430,500	01/22/2009	10/24/2036
19565C-AA-8	. COLONIAL ENTERPRISES INC CO GUARNT 144A			1	1.G FE	6,996,430		7,379,582	7,000,000	6,996,937		314			3.250	3.256		29,069	227,500	05/06/2020	05/15/2030
195869-AL-6 195869-AQ-5	. COLONIAL PIPELINE CO NT 144A			[]	1.G FE	5,367,850 4,947,430			5,000,000 5,045,000	5,272,222 4,953,791		(10,488)			6.375	5.838 4.366		132,813	318,750	08/05/2009	08/01/2037
195869-AQ-5 20030N-AK-7	COLONIAL PIPELINE CO SR NI 144A		1	ļ	1.G FE				5,045,000	4,953,791		1,825			4.250	4.366		45,265	214,413	04/19/2018 04/24/2009	04/15/2048 11/15/2035
20030N-AK-7 20030N-AM-3	COMCAST CORP CO GUARNT	+	1	l;	1.G FE	4,974,450			5,000,000	4,980,868					6.450	6.490		94.958	322,500	04/24/2009	03/15/2037
20030N-CU-3	COMCAST CORP CO GUARNT	1.	]	1	1.G FE	14,991,450		17,328,403	15,000,000	14,993,345		613			4.250	4.256		134,583	637,500	10/02/2018	10/15/2030
20030N-BT-7	COMCAST CORP SR NT			1	1.G FE	4,965,650		5,343,288	5,000,000	4,972,944		1,436			3.200	3.247		73,778	160,000	07/12/2016	07/15/2036
20030N-CH-2	. COMCAST CORP SR NT			1	1.G FE	7,473,525	109. 7150	8,228,612	7,500,000	7,482,494		2,421			3.550	3.592	MN	44,375	266,250	02/01/2018	05/01/2028
200340-AT-4	COMERICA INC SR NT		.1	11	2.A FE	10,993,120	111.8440	12,302,792	11,000,000	10,995,167		530	L		4.000	4.007	FA	183.333	440.000	04/17/2019	02/01/2029

#### **SCHEDULE D - PART 1**

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		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
2027A0-JN-0	. COMMONWEALTH BANK AUST SR NT 144A		D		1.D FE	4,981,550			5,000,000	4, 983, 135		379			3.900	3.921	JJ	91,542	195,000	07/06/2017	07/12/2047
202795-HG-8	. COMMONWEALTH EDISON 1ST MTG SER 100			1	1.F FE	3,906,720			4,000,000	3,942,640		3,517			5.875	6.054		97,917	235,000	11/30/2006	02/01/2033
202795-JG-6	. COMMONWEALTH EDISON CO 1ST MTG			1	1.F FE	9,922,200			10,000,000	9,931,032		1,609			4.350	4.397		55,583	435,000	11/12/2015	11/15/2045
207597-DV-4 20825C-AQ-7	. CONNECTICUT LIGHT & POWER 1ST MTG			1	1.E FE 1.G FE	7,084,580 9,856,000		9,677,086		7,058,916 9,887,401		(2,477)			6.350	6.260 6.611		37,042 270,833		06/13/2006	06/01/2036
21036P-AY-4	CONSTELLATION BRANDS INC CO GUARNT			1	2.B FE	14,971,050		16,207,574	15,000,000	14,981,099		2,712			3.600	3.623		204,000	540,000	01/29/2009	02/01/2039
127097-AE-3	COTERRA ENERGY INC SR NT 144A	1		li	2.B FE	9,984,801		10,752,830	10,000,000	9,985,370		569			3.900	3.930		49,833	195,000	10/07/2021	05/15/2027
225313-AN-5	CREDIT AGRICOLE SA SUB 144A	Ţ	D		2.A FE		95.9600	959,599	1,000,000	958,962		692			2.811	3.098		13,274		07/21/2021	01/11/2041
12636Y-AA-0	. CRH AMERICA FINANCE INC SR NT 144A			1	2.A FE	14,890,650		16,019,619	15,000,000	14,936,776		10,565			3.400	3.487		73,667	510,000	05/02/2017	05/09/2027
22822V-AH-4	. CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,996,500		5,374,816	5,000,000	4,997,877		331			3.650	3.658	MS	60,833	182,500	07/25/2017	09/01/2027
22822V-AL-5	. CROWN CASTLE INTL CORP SR NT			1	2.C FE			5,572,760	5,000,000	4,979,673		2,386			4.300	4.367	FA	81,222	215,000	01/29/2019	02/15/2029
22822V-AN-1 126408-GY-3	. CROWN CASTLE INTL CORP SR NT			1	2.C FE	4,990,550		5,202,725	5,000,000	4,992,483 7,224,261		830			3.100 4.100	3.122		19,806	155,000	08/01/2019	11/15/2029
126408-HB-2	CSX CORP SR NT			1	2.A FE 2.A FE	7, 136, 388 4, 058, 080		8,987,159 4,208,104	7,745,000 4,000,000	4,017,414		(6,366)			3.400	3.223		93,499 56,667		08/31/2015	03/15/2044 08/01/2024
126408-GK-3	CSX CORP SR UNSUB NT	+		1	2.A FE	10,989,330		15,448,887	11,000,000	10,992,292		296			6 . 150	6. 157		112,750		04/20/2007	05/01/2037
22966R-AE-6	CUBESMART LP CO GUARNT			1	2.B FE	4,967,800		5.662.435	5,000,000	4,975,745		2.837			4.375	4.455		82,639	218,750	01/24/2019	02/15/2029
232820-AK-6	CYTEC INDS INC SR NT		C	1	2.B FE	2,510,115		2,656,172	2,500,000	2,504,544		(1,254)			3.950	3.891	MN	16,458	98,750	03/20/2017	05/01/2025
233851-ED-2	DAIMLER FINANCE NA LLC SR NT 144A		C	1	1.G FE	4,998,250			5,000,000	4,998,380		130			2.450	2.454		40,493	61,250	02/25/2021	03/02/2031
23636A-AR-2	. DANSKE BANK A/S SR NT 144A		D		2.A FE	4,993,600		5,574,677	5,000,000	4,995,564		584			4.375	4.391		11,545	218,750	06/05/2018	06/12/2028
244199-BD-6	DEERE & CO NT				1.F FE	5,986,140		7,439,024	6,000,000	5,992,819		724			5.375	5.394		67, 188	322,500	10/13/2009	10/16/2029
250847-EA-4 25152R-XA-6	DETROIT EDISON 1ST MTG			1	1.F FE 2.B FE	2,982,120 9,961,900	132. 5160	3,975,476	3,000,000	2,987,390 9,989,473		482 4,094			5.700 3.700	5.741 3.746		42,750 31,861		09/29/2005 05/22/2014	10/01/2037 05/30/2024
25156P-BB-8	DEUTSCHE BK AG LUNDON  DEUTSCHE TELEKOM INT FIN CO GUARNT 144A		D	1	2.B FE		111.6960	2, 178, 068	1,950,000	2,078,903		(17,636)			4.375	3.235		2,370	85,313	05/22/2014	05/30/2024
23291K-AJ-4	DH EUROPE FINANCE II CO GUARNT		D	1	2.A FE	10,217,600		10,703,358	10,000,000	10,200,124		(8,582)			3.250	3.100		41.528	325,000	12/04/2019	11/15/2039
25243Y-AV-1	DIAGEO CAPITAL PLC CO GUARNT	Ĭ	D	1	1.G FE	1,827,480		2,357,184	2,000,000	1,850,895		4, 141			3.875	4.418		13,347	77,500	08/26/2015	04/29/2043
25243Y-AH-2	DIAGEO CAPITAL PLC NT		D	1	1.G FE	9,879,895		14,339,479	10,240,000	9,986,059		10,360			5.875	6. 133		152,071	601,600	10/17/2006	09/30/2036
25470D-AS-8	DISCOVERY COMMS CO GUARNT			1	2.C FE	4,697,250		5,978,919	5,000,000	4,726,804		10,693			5.000	5.525		70,139	250,000	01/31/2019	09/20/2037
256677-AC-9	DOLLAR GENERAL CORP SR NT			1	2.B FE	2,236,650		2,560,570	2,500,000	2, 457, 555		31,286			3.250	4.624		17, 153	81,250	09/11/2013	04/15/2023
260543-CE-1 26441C-AS-4	. DOW CHEMICAL CO/THE SR NT			1	2.B FE 2.B FE	4,993,250 4,984,600		6,408,169	5,000,000 5,000,000	4,994,497 4,992,338		154			5.250	5.259 2.685		33,542 44,167		11/04/2011 08/09/2016	11/15/2041
26444G-AC-7	DUKE ENERGY FLORIDA LLC SR SEC			1	2.B FE	14,999,400			15,000,000	14,999,715		1,522			2.538	2.538		126,900		06/15/2016	09/01/2029
172070-CP-7	DUKE ENERGY OHIO INC SR NT SER A	1	l	1	2.A FE	1,688,625		1,839,439	1,500,000	1,624,641		(8, 178)			5.400	4.465		3,600	81,000	08/23/2012	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC SR NT SER B	1		1	2.A FE		122.5110		750,000	810,651		(3,979)			5.375	4.465		1,792	40,313	08/23/2012	06/15/2033
26443C-AQ-6	DUKE UNIVERSITY HEALTH SR NT SER 2020			1	1.0 FE	20,000,000	105. 1330		20,000,000	20,000,000					3.162	3.162		52,700	632,400	01/07/2020	06/01/2042
266233-AG-0	DUQUESNE LT HLDGS SR NT 144A			[1	2.C FE	5,000,000		5,288,157	5,000,000	5,000,000					3.616	3.616		75,333	180,800	07/19/2017	08/01/2027
26969P-AB-4	EAGLE MATERIALS SR NT	+	l	[]	2.B FE	14,956,500			15,000,000	14,959,205		2,705			2.500	2.532 5.571		187,500	075 000	09/21/2021	07/01/2031
278865-AM-2 278865-AW-0	ECOLAB INC SR NT			1	1.G FE	4,948,550 4,977,450		7,035,367	5,000,000 5,000,000	4,957,599 4,979,802		1,139 488			5.500	3.725		17,569 30.833	275,000 185,000	12/05/2011	12/08/2041
283677-AW-2	EL PASO ELECTRIC CO NT			1	2.B FE	2,982,660		3,960,849	3,000,000	2,988,566		543			6.000	6.042		23,000	180,000	05/11/2005	05/15/2035
28501*-BH-7	ELECTRIC TRANS TX SR NT SER H TRANCHE D				2.B	15,000,000		14,590,733	15,000,000	15,000,000					3.350	3.350		22,333	251,250	06/15/2021	06/15/2041
28501*-AC-9	. ELECTRIC TRANSMISSION TX SR NT SER A				2.B	5,000,000	100.5100	5,025,495	5,000,000	5,000,000					5.590	5.590	FA	104,813	279,500	02/16/2010	02/16/2022
268317-AC-8	. ELECTRICITE DE FRANCE NT 144A		D		1.G FE	9,855,100	146 . 3400	14,633,951	10,000,000	9,885,078		3,394			6.950	7.067		299,236	695,000	01/21/2009	01/26/2039
28932M-AA-3	ELM RD GENERATING STAT SR SEC 144A			1	1.F FE	8,523,176		9,418,809	8,523,176	8,523,176					5.209	5.209		172,656	433,954	02/03/2010	02/11/2030
29091#-AA-3	EMERA MAINE SR NT SER 14-A	+			2.A	15,000,000		16,430,396	15,000,000	15,000,000					4.340	4.340		173,600	651,000	09/25/2014	09/25/2044
292487-AA-3 29250N-AF-2	EMPRESA DE LOS FERROCARR SR NT 144A	+	υ	[ ······	1.G FE 2.A FE	6,000,000 5,962,360	85.7440		6,000,000 6,000,000			4,244			3.068	3.068		68,007	184,080	08/11/2020	08/18/2050
29250N-AH-8	ENBRIDGE INC SR NT			l'i	2.A FE 2.A FE	7,474,200						2.756			3.500	4.078		15.313		05/28/2014	06/10/2024
29336U-AB-3	ENLINK MIDSTREAM PARTNER SR NT	1		li	3.A FE	2,061,020		2,090,000	2,000,000	2,016,015		(6,674)			4.400	4.024		22,000		04/24/2014	04/01/2024
29366M-AB-4	ENTERGY ARKANSAS LLC 1ST MTG	Ţ		1	1.F FE	5,098,600		4,665,441	5,000,000	5,095,809		(2,212)			2.650	2.556		5,889	132,500	09/23/2020	06/15/2051
29365P-AP-7	. ENTERGY GULF STATES LA 1ST MTG	1		1	1.F FE	3,996,800	111.0510	4,442,039	4,000,000	3,999,200		262			5.590	5.598	AO	55,900	223,600	09/29/2009	10/01/2024
29364W-AK-4	ENTERGY LOUISIANA LLC 1ST MTG	.1	l	l1	1.F FE	4.982.900	110.8430	5,542,153	5,000,000	4.995.633		1.390	L		5.400	5.434	MN	45,000	270,000	11/10/2009	11/01/2024

#### **SCHEDULE D - PART 1**

								Showing All Lor	g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			ıl	nterest		Da	ates
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		С	е		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTG			1	1.F FE	9,989,600			10,000,000	9,996,545		765			4.440	4.449	JJ	204,733	444,000	09/21/2010	01/15/2026
29379V-AT-0	ENTERPRISE PRODUCTS OPER CO GUARNT			1	2.A FE	4,965,850			5,000,000	4,972,198		764			5.950	5.999		123,958	297,500	01/04/2011	02/01/2041
294429-AJ-4 294429-AS-4	EQUIFAX INC SR NTEQUIFAX INC SR NT			1	2.B FE	9,984,800			10,000,000	9,998,322		1,701			3.300	3.318		14,667	330,000	12/10/2012	12/15/2022
294429-AS-4 294429-AT-2	EQUIFAX INC SR NT			1	2.B FE 2.B FE	9,981,000 9,973,100			10,000,000	9,983,776 9,974,010		1,672			3.100	2.380		39,611	310,000	04/22/2020 08/11/2021	05/15/2030
29444U-BD-7	EQUINIX INC SR NT			1	2.B FE	9,985,500		10,394,940	10,000,000	9,989,585		1,958			2.900	2.923		34,639	290,000	11/06/2019	11/18/2026
29444U-BS-4	EQUINIX INC SR NT			1	2.B FE	9,951,800		9,984,160	10,000,000	9,954,460		2,660			2.500	2.555		31,944	123,611	05/03/2021	05/15/2031
26884T-AR-3	ERAC USA FINANCE LLC CO GUARNT 144A			1	2.A FE	4,835,800	105.8930	5,294,651	5,000,000	4,908,367		16,697			3.300	3.711	JD	13,750	165,000	05/05/2017	12/01/2026
294829-AA-4	ERICSSON LM NT		D	1	2.C FE	14,937,750		15, 168, 750	15,000,000	14,997,204		7,322			4. 125	4. 176		79,063	618,750	05/02/2012	05/15/2022
26884A-BB-8	ERP OPERATING LP SR NT			1	1.G FE	4,964,850		6,309,890	5,000,000	4,969,809		759			4.500	4.543		112,500	225,000	06/16/2014	07/01/2044
29717P-AE-7 29717P-AR-8	ESSEX PORTFOLIO LP CO GUARNT			1	2.A FE 2.A FE	4,582,400 9,942,300	102. 3630	5, 118, 140 10, 808, 100	5,000,000	4,931,910 9,966,781		48,629			3.250	4.313		27,083		08/14/2013 04/03/2017	05/01/2023
29736R-AC-4	ESTEE LAUDER CO INC SR NT			1	1.E FE	4,936,100		7,072,095	5,000,000	4,953,902		1,772			6.000	6.093		38,333	300,000	04/26/2007	05/15/2037
30161N-AX-9	EXELON CORP SR NT			1	2.B FE	4,989,700		5,560,602	5,000,000	4,991,210		875			4.050	4.075		42,750	202,500	03/30/2020	04/15/2030
30217A-AB-9	EXPERIAN FINANCE PLC CO GUARNT 144A		D	1	2.A FE	4,995,950		5,555,475	5,000,000	4,996,961		361			4.250	4.260		88,542	212,500	01/24/2019	02/01/2029
313747-AX-5	FEDERAL REALTY INVESTMEN SR NT			1	2.A FE	2, 118, 600			2,400,000	2,143,784		5,752			3.625	4.335		36,250	87,000	04/03/2017	08/01/2046
313747-AU-1 31620M-BT-2	FEDERAL REALTY INVS TRST SR NT			1	2.A FE 2.B FE	4,950,900 9,937,900		5,231,065 9,790,439	5,000,000 5,000,000	4,988,419 9,942,535		5,343			3.950	4.070		91,069 75,000	197,500 111,875	12/04/2013	01/15/2024
338135-E0-1	FITCHBURG GAS & ELEC LIGHT CO SER 2017B	+		·	2.B FE	3,000,000				9,942,535		4,030			4.320	4.320		21.600	111,875	11/01/2017	11/01/2047
340711-BA-7	FLORIDA GAS TRANSMISSION SR NT 144A			1	2.B FE	4,912,000			5,000,000	4,913,971		1,971			2.300	2.500		29,389	123,000	09/28/2021	10/01/2031
341081-EX-1	FLORIDA POWER & LIGHT 1ST MTG			1	1.E FE	4,998,760	139.7700	6,988,488	5,000,000	4,999,130		37			6.200	6.202	JD	25,833	310,000	12/28/2006	06/01/2036
343498-AB-7	FLOWERS FOODS INC SR NT			1	2.B FE	1,996,300			2,000,000	1,997,963		388			3.500	3.523		17,500	70,000	06/06/2017	10/01/2026
344419-AB-2	FOMENTO ECONOMICO MEX SR NT		D	1	1.G FE	4,925,200		5,913,050	5,000,000	4,937,787		1,714			4.375	4.466		30,990	218,750	05/07/2013	05/10/2043
34959E-AB-5 34964C-AE-6	FORTINET INC SR NT			1	2.A FE 2.B FE	9,573,620 5,025,945		9,450,868 5,257,125	9,646,000 4,969,000	9,578,956 5.014.944		5,336 (5,201)			2.200	2.284		62,485 47,551	112,001	03/01/2021	03/15/2031
354613-AM-3	FRANKLIN RES INC SR NT			1	1.F FE	9,936,800	96 . 6630	9,666,348	10.000.000	9.937.309		(3,201)			2.950	2.982		113.903	101,433	08/05/2021	09/13/2029
35805B-AE-8	FRESENIUS MED CARE III CO GUARNT 144A		C	1	2.0 FE	4,959,750		5,051,435	5,000,000	4,961,775		2,025			3.000	3.090		12,500	80,417	05/12/2021	12/01/2031
361448-BA-0	GATX CORP SR NT			1	2.B FE	1,568,860		1,655,500	1,540,000	1,562,105		(3, 168)	)		3.500	3.243		15,871	53,900	10/25/2019	03/15/2028
361448-BH-5	GATX CORP SR NT			1	2.B FE	9,761,500		9,751,619	10,000,000	9,763,397		1,897			3.100	3.225		25,833	155,000	08/02/2021	06/01/2051
369604-BW-2 370334-BJ-2	GENERAL ELEC CO SR NT			1	2.B FE 2.B FE	14,976,150 4,987,300		16,110,267 6,685,492		14,979,596 4,990,035		2,061 308			3.625	3.644 5.417		90,625 12,000	543,750 270,000	04/13/2020 05/26/2010	05/01/2030 06/15/2040
370334-CJ-1	GENERAL MILLS INC SR NT			1	2.B FE	10,932,130		14, 127, 591	11,000,000	10,936,283		1, 197			4.700	4.739		106,272	517,000	04/20/2018	04/17/2048
37331N-AD-3	GEORGIA-PACIFIC LLC NT 144A			1	1.G FE	9,999,700		10,355,028	10,000,000	9,999,947		33			3.734	3.734		172, 179	373,400	06/18/2013	07/15/2023
375558-BD-4	GILEAD SCIENCES INC SR NT			1	2.A FE	9,958,700			10,000,000	9, 963, 152		798			4.750	4.776		158,333	475,000	09/09/2015	03/01/2046
375558-BM-4	GILEAD SCIENCES INC SR NT			1	2.A FE	9,997,400		10,539,773	10,000,000	9,998,615		245			2.950	2.953		98,333	295,000	09/15/2016	03/01/2027
377372-AN-7 37940X-AB-8	GLAXOSMITHKLINE CAP INC CO GUARNT		C	1	1.F FE	9,999,200		11, 199, 183	10,000,000	9,999,456		74			3.875	3.876		49,514	387,500	05/10/2018	05/15/2028
38122Y-AA-6	GLBL PAYMENTS INC SR NT			1	2.C FE 1.E FE	9,968,600 10,000,000		10,425,003	10,000,000	9,975,187 10,000,000		2,828			3.200	3.237		120,889 126,667		08/07/2019 04/11/2011	08/15/2029
38141G-YJ-7	GOLDMAN SACHS GRP INC SR NT			1	1.F FE	10,000,000	98.5750		10,000,000	10,000,000			• • • • • • • • • • • • • • • • • • • •		2.383	2.383		105,911		07/14/2021	07/21/2032
P4950*-AB-1	GRAND BAHAMA POWER CO LTD SR NT SER B-1		D		2.C	10,000,000	106.9660	10,696,630	10,000,000	10,000,000					7 . 160	7.160		79,556	715,900	07/24/2008	05/22/2023
38869P-AP-9	GRAPHIC PACKAGING INTERN SR SEC 144A			1	2.C FE	7,000,000	98.2550		7,000,000	7,000,000					1.512	1.512		22,344	63,798	03/01/2021	04/15/2026
39121J-AE-0	GREAT RIVER ENERGY 1ST MTG 144A MBIA			1	1.G FE	7,644,726		8,559,451	7, 189,825	7,426,189		(11,409)			6.254	5.613		224,826	449,652	12/14/2010	07/01/2038
39138Q-AA-3 402479-CB-3	GREAT-WEST LIFECO FIN 18 CO GUARNT 144A		Ú	l	1.F FE	8,992,680 9,993,600		10,180,476	9,000,000 10,000,000	8,994,997 9,994,984		674 157			4.047 5.100	4.057 5.104		44,517		05/15/2018	05/17/2028
402479-CE-7	GULF PWR CO SR NT			1	1.F FE	9,980,400		11, 446, 724	10,000,000	9,983,048		418			4.550	4.562		113,750	455,000	09/09/2010	10/01/2040
402740-AB-0	GULFSTREAM NATURAL GAS NT 144A			1	2.B FE	2,498,550			2,500,000	2,499,571		96			6.190	6.195		25,792	154,750	10/19/2005	11/01/2025
36262G-AC-5	GXO LOGISTICS INC SR NT 144A			1	2.C FE	3,984,920	98.7660	3,950,640	4,000,000	3,985,576		656			2.650	2.693	JJ	52,706		06/24/2021	07/15/2031
404530-AA-5	HACKENSACK MERIDIAN HLTH SR NT			1	1.D FE	18, 107, 228			18,155,000	18,109,404		503		ļ	4.500	4.514		408,488	816,975	04/10/2017	07/01/2057
416515-BE-3	HARTFORD FINL SVCS GRP SR NT			1	2.A FE	4,984,000			5,000,000	4,987,391		1,460			2.800	2.837		51,333	140,000	08/08/2019	08/19/2029
416515-BF-0 41652P-AC-3	HARTFORD FINL SVCS GRP SR NT			1	2.A FE 1.F FE	4,943,850 12,600,000		5,492,898	5,000,000 12,600,000	4,946,407		1, 107			3.600	3.662		66,000 217,161	180,000	08/08/2019	08/19/2049
41002F-AU-0	HANTH OND HEALTHUANE CONF ON INI				I.F FE	12,000,000	100.7940	13,430,034	12,000,000	12,000,000					3.44 <i>1</i>	441. ر	UU		434,322	0 1/ 20/ 2020	01/01/2004

#### **SCHEDULE D - PART 1**

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					Desig-									Foreign							
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
418056-AX-5	HASBRO INC SR NT			1	2.C FE	4,990,550	104. 0890	5,204,451	5,000,000	4,994,378		1,839			3.000	3.041	MN	17,500	150,000	11/13/2019	11/19/2024
404119-CC-1	HCA INC SR SEC			1	2.C FE	9,938,800			10,000,000	9,941,522		2,722			2.375	2.444		119,410		06/21/2021	07/15/2031
423012-AE-3	HEINEKEN NV SR NT 144A		D	. 1	2.A FE	1,965,020			2,000,000	1,971,706		852			4.000	4. 102		20,000	80,000	10/02/2012	10/01/2042
428291-AN-8	HEXCEL CORP SR NT			[1	3.A FE	1,029,760	107 . 4330	1,074,327	1,000,000	1,017,326		(2,909)			4.200	3.824		15,867	40,750	07/27/2017	02/15/2027
431116-AE-2 437076-AV-4	HIGHMARK INC SR NT 144A			I	2.B FE 1.F FE	9,997,400 4,976,400	98.6640	9,866,396 7,192,042	10,000,000 5,000,000	9,997,548 4,980,694		148 524			2.550 5.950	2.553 5.984		36, 125 74,375	127,500	05/05/2021	05/10/2031
437076-BZ-4	HOME DEPOT INC SR NT			I	1.F FE	4,976,400			5,000,000	4,980,694		524			3. 125	3. 192			297,500 156,250	03/28/2011	04/01/2041
438516-AT-3	HONEYWELL INTERNATIONAL NT			l <sub>1</sub>	1.F FE	4,968,700			5,000,000	4,938,412		1,349			5.700	5.744				03/12/2007	03/15/2037
404280-AM-1	HSBC HLDGS PLC SR NT		D		1.G FE	4,996,350			5,000,000	4,996,946		76			6.100	6.105		141,486	305,000	11/14/2011	01/14/2042
404280-CT-4	HSBC HLDGS PLC SR NT FRN		D	1	1.G FE	5,000,000			5,000,000	5,000,000					2.804	2.804		14,409	70,100	05/17/2021	05/24/2032
404280-AH-2	HSBC HLDGS PLC SUB NT		D		2.A FE		138 . 6510		1,000,000	998,668		48			6.500	6.514		19, 139	65,000	10/11/2007	09/15/2037
443510-AJ-1	HUBBELL INC SR NT			1	2.A FE	9,943,800	107 . 4020		10,000,000	9,963,385		5,264			3.500	3.567		132,222	350,000	01/31/2018	02/15/2028
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033				2.A PL		111. 8230		8,906,534	8,906,534					4.420	4.420		33,899	390,459	08/29/2014	05/31/2033
44891A-AW-7 459200-GL-9	HYUNDAI CAPITAL AMERICA SR NT 144A			]	2.A FE	9,994,600			10,000,000	9,998,335		1,103			4. 125	4. 137		26,354	412,500	06/04/2018	06/08/2023
459200-GL-9 459200-KA-8	IBM CORP NTIBM CORP SR NT			1	1.G FE	4,944,550 29,924,700			5,000,000	4,955,020 29,942,016		1,230 6,776			8.000	8.099		84,444 134,167		05/09/2008	10/15/2038
459200-KK-4	IBM CORP SR NT			1	1.G FE	9,858,100			10,000,000	9,864,562		2,545			4.250	4.335		54, 107	425,000	05/08/2019	05/15/2049
45138L-AT-0	IDAHO PWR CORP 1ST MTG MTN DTD 10/18/07			1	1.E FE	1,757,135			1,691,000	1,740,420		(1,845)			6.250	5.962		22,312	105,688	08/11/2009	10/15/2037
455434-BH-2	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	4,967,900			5,000,000	4,977,407		924			6.050		AO	75,625	302,500	10/02/2006	10/01/2036
455434-BP-4	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	9,990,900			10,000,000	9,992,667		215			4.875		MN	81,250	487,500	11/15/2011	11/01/2041
455434-BR-0	INDIANAPOLIS PWR & LT 1ST MTG 144A			1	1.G FE	9,873,700			10,000,000	9,891,554		2,729			4.500	4.578		37,500	450,000	06/10/2014	06/01/2044
458140-AU-4 461070-AD-6	INTEL CORP SR NT			[]	1.E FE 2.A FE	1,002,550 4,982,700			1,000,000	1,001,208		(257) 573			2.600	2.571		3,033 52,500	26,000 315,000	06/20/2016	05/19/2026
461070-AD-6	. INTERSTATE P&L CO BOND				2.A FE	4,982,700			5,000,000 5,000,000	4,989,031 4,988,901		1.316			3.600	3.635		45,000	180,000	04/16/2019	05/01/2034
459506-AE-1	INTL FLAVOR & FRAGRANCES SR NT			1	2.A FE	4,982,500			5,000,000	4,983,946		338			4.375	4.396		18,229	218,750	05/15/2017	06/01/2047
459506-AQ-4	NUTRITION & BIOSCIENCES SR NT 144A			1	2.B FE	9,999,800	98 . 1640		10,000,000	9,999,823		18			2.300	2.300	MN	38.333	258,750	09/09/2020	11/01/2030
460146-CH-4	INTL PAPER CO SR NT			1	2.B FE	4,999,300			5,000,000	4,999,417		15			6.000	6.001	MN	38,333	300,000	11/08/2011	11/15/2041
46051M-AC-6	. INTL TRANSMISSION NT SER C 144A			1	1.F FE	7,892,450			8,000,000	7,925,067		3, 181			6. 125	6.225		123,861	490,000	07/28/2006	03/31/2036
462613-AP-5	IPALCO ENTERPRISES INC SR SEC			1	2.C FE	6,994,314			7,000,000	6,994,535		222			4.250	4.261		49,583	148,750	08/04/2021	05/01/2030
463556-AD-2	IROQUOIS GAS SR NT 144A				2.A FE	2,529,407			2,529,407	2,529,407					6.100	6.100		26,144	146,221	08/08/2002	10/31/2027
C4862#-AC-6 465077-AB-1	ISLAND TIMBERLANDS FIN CORP SR SER 3		A		2.A PL 2.B FE	10,000,000 10,340,200			10,000,000	10,000,000 10,152,486		(24,585)			6.260 7.875	6.260 7.501		208,667 35,000	626,010 787,500	08/30/2005	08/30/2030
450319-AA-6	TO MIDWEST LLC 1ST MTG 144A	†	J	1	1.F FE	1,993,980			2,000,000	1, 995, 523		(24,585)			6.150	6. 172		51,592	123,000	01/15/2008	01/31/2038
445658-CF-2	JB HUNT TRANSPRT SVCS SR NT			i	2.A FE	9,999,400			10,000,000	9,999,624		82			3.875	3.876		129, 167	387,500	02/26/2019	03/01/2026
476556-CX-1	JERSEY CENTRAL PWR & LT SR NT			1	2.B FE	4,982,319			5,000,000	4,987,091		490			6.150	6. 176	JD	25,625	307,500	12/13/2007	06/01/2037
832696-AR-9	JM SMUCKER CO SR NT	4		1	2.B FE	4,948,000			5,000,000	4,966,544		4,971			3.375	3.500		7,500	168,750	01/25/2018	12/15/2027
478375-AK-4	JOHNSON CONTROLS INTL PL SR NT SER			1	2.B FE	4,996,552			5,000,000	4,996,939		86			5.250	5.255		21,875	262,500	12/28/2016	12/01/2041
46625H-JB-7	JPMORGAN CHASE & CO NT				1.F FE	4,925,750			5,000,000	4,939,225		1,661			5.600	5.704		129, 111	280,000	07/25/2011	07/15/2041
46625H-JJ-0 48305Q-AD-5	JPMORGAN CHASE & CO SUB NT	+			1.G FE				10,000,000	9,991,730 14,948,838		5,965 1,078			3.375	3.439		56,250	337,500	04/24/2013	05/01/2023
48305Q-AD-5 485260-BK-8	KAISER FOUNDATION HOSPIT CO GUARNT	+			1.D FE	14,944,150 4,709,800	123.6910		15,000,000 5,000,000	14,948,838					4.150 6.530	4.172 7.001		103,750	622,500 326,500	05/16/2017	05/01/2047
485260-BM-4	KANSAS GAS & ELEC CO 1ST MTG AMBC 144A			1	1.F FE	4,709,600			4,815,000	4,865,003		(1,353)	)		4.300	4.227	JJ	95,471		01/27/2017	07/15/2044
48666*-AC-8	KCP&L GMO SR NT SER C				2.B	10,000,000			10,000,000	10,000,000					4.740	4.740	FA	179,067	474,000	08/16/2013	08/15/2043
491674-BL-0	KENTUCKY UTILITIES CO 1ST MTG			1	1.F FE	11,990,040	118.2220	14, 186, 637	12,000,000	11,991,202		207		ļ	4.375	4.380	AO	131,250	525,000	09/21/2015	10/01/2045
49271V-AN-0	KEURIG DR PEPPER INC CO GUARNT			1	2.B FE	6,978,230			7,000,000	6,979,786		1,556			2.250	2.285		46,375	78,750	03/01/2021	03/15/2031
49338C-AA-1	KEYSPAN GAS EAST SR NT 144A			[1	2.A FE	5,000,000			5,000,000	5,000,000					5.819	5.819		72,738	290,950	03/28/2011	04/01/2041
49427R-AP-7	KILROY REALTY LP CO GUARNT	-+		1	2.B FE	3,891,880			4,000,000	3,912,546		9,222			3.050	3.360		46,089	122,000	09/12/2019	02/15/2030
494368-BC-6 49446R-AS-8	KIMBERLY-CLARK NT	+		[	1.F FE	4,947,300			5,000,000	4,960,726		1,397			6.625	6.707		138,021	331,250	07/25/2007	08/01/2037
49446R-AS-8 49456B-AT-8	KIMCO REALTY CORP SR NT				2.A FE 2.B FE	14,945,550 5,223,500			15,000,000 5,000,000	14,968,858 5,222,241		5,259			3.800	3.844	AU	142,500	570,000	03/22/2017	04/01/2027
48252A-AA-9	KKR GRP FIN CO VI LLC CO GUARNT 144A			l'	12.B FE	1,055,550			1,000,000			(5,216)			3.600	3.337	.I.I		37,500	11/13/2019	07/01/2029
402JZN-NN-9	JUNE OF THE OF THE CO. OF BUNNING 1448			11	FE		103.3010	1,088,014	,000,000	1,044,043		(ປ,∠10)			ง.≀ນ∪	3.079	₩	10,730		11/10/2019	01/01/2029

#### **SCHEDULE D - PART 1**

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

Showing All Long-Term BONDS Owned December 31 of Current Year  Codes 6 7 Fair Value 10 14 Change in Book/Adjusted Corning Value 1 Interest 10 Page 10																					
1	2		Coc	les	6	7		Fair Value	10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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OL LOUD		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
482480-AG-5	KLA-TENCOR CORP SR NT			1	2.A FE		112.9730	11,297,313	10,000,000	9,963,606		4,252			4.100	4. 159	MS	120,722	410,000	03/13/2019	03/15/2029
50076Q-AE-6	KRAFT FOODS GRP INC SR NT				3.A FE		124.3500	12,435,031	10,000,000	9,941,798		1,601			5.000	5.046		37,500	500,000	01/14/2013	06/04/2042
501044-CS-8	KROGER CO/THE SR NT			1	2.A FE		103.8780	10,387,797	10,000,000	9,999,225		466			3.850	3.855		160,417	385,000	07/18/2013	08/01/2023
50540R-AN-2	LAB CORP OF AMER HLDGS SR NT			1	2.B FE	4,875,550		5,242,385	5,000,000	4,972,949		13,897			4.000	4.310		33,333	200,000	11/14/2013	11/01/2023
505588-BF-9	LACLEDE GAS CO 1ST MTG			1	1.F FE		. 126 . 1280	1,261,284	1,000,000	998,970		43			6 . 150	6.161		5, 125	61,500	06/06/2006	06/01/2036
50587K-AA-9	LAFARGEHOLCIM FINANCE US CO GUARNT 144A		C	-[!	2.B FE	3,979,413		4,298,478	4,019,000	3,997,286	ļ ļ	4, 143			3.500	3.625		38,683	140,665	05/23/2017	09/22/2026
512807-AU-2	LAM RESEARCH CORP SR NT			1	1.G FE	9,981,900		11,206,339	10,000,000	9,986,291		1,611			4.000	4.022		117,778	400,000	02/25/2019	03/15/2029
53079E-BH-6	LIBERTY MUTUAL GRP INC CO GUARNT 144A			1	2.B FE	8,989,650		10,710,161	9,000,000	8,990,094		180			4.500	4.507		18,000	405,000	06/04/2019	06/15/2049
53944V-AH-2	LLOYDS BANK PLC SR NT		D		1.E FE	9,973,200			10,000,000	9,989,907		2,774			3.500	3.532		45,694	350,000	05/11/2015	05/14/2025
53944Y-AD-5	LLOYDS BANKING GRP PLC SR NT		υ		1.F FE	5,049,850		5,413,905	5,000,000	5,028,161		(5,020)			3.750	3.626		88,542	187,500	05/18/2017	01/11/2027
539830-BB-4 539830-BC-2	LOCKHEED MARTIN CORP SR NT			1	1.G FE 1.G FE	4,330,957		5,291,085	4,482,000 2,640,000	4,348,165 2,718,959		3,880			4.070	4.287		8,107 31,680	182,417	03/08/2017	12/15/2042
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MTG SER			1	11.6 FE	2,743,620 11,990,040		2,954,409	12,000,000			(4,946)			3.600	4.380			95,040 525,000	08/23/2016 09/21/2015	03/01/2035
548661-CU-9	LOWE'S COMPANIES INC SR NT			1	2.A FE	6,995,800		8,736,251		6,996,588		97			5. 125	5.129		45,840	358,750	11/16/2011	11/15/2041
548661-DH-7	LOWE'S COS INC SR NT			1	2.A FE	4,971,050		5,323,603	5,000,000	4,988,106		2,961			3.375	3.444		49,688	168,750	09/09/2015	09/15/2025
548661-DJ-3	LOWE'S COS INC SR NT			1	2.A FE	6,834,240		8,397,911	7,000,000	6,853,319		3.402			4.375	4.520		90.174	306,250	09/09/2015	09/15/2045
571676-AF-2	MARS INC CO GUARNT 144A			1	1.F FE	4,938,400		6,020,584	5,000,000	4,941,450		1, 167			3.950	4.021	AO	49,375	197,500	04/16/2019	04/01/2049
57169*-AU-1	MARS INC. SER K SR NT				1.F	10,000,000		11,019,899	10,000,000	10,000,000		,			3.740	3.740	AO	83, 111	374,000	10/11/2012	10/11/2027
57169*-BA-4	MARS INC. SER Q SR NT DUE 2036				1.F	10.000.000		10.860.099	10,000,000	10.000.000					3.340	3.340		87.211	334,000	09/27/2016	09/27/2036
57 1748-AV-4	MARSH & MCLENNAN COS INC SR NT	1		1	2.A FE	9,980,700		10,544,990	10,000,000	9,994,694		2.063			3.500	3.523		27,222	350,000	05/27/2014	06/03/2024
571748-BC-5	MARSH & MCLENNAN COS INC SR NT	Ι		1	2.A FE	1,991,880		2,474,339	2,000,000	1,992,589		160			4.350	4.374		36,492	87,000	03/08/2017	01/30/2047
573284-AQ-9	MARTIN MARIETTA MATERIAL SR NT			1	2.B FE	16,965,660	106.6690	18, 133, 763	17,000,000	16,979,985		3,304			3.450	3.474	JD	48,875	586,500	05/17/2017	06/01/2027
574599-BQ-8	MASCORP SR NT			1	2.B FE	9,926,700	95.9420	9,594,178	10,000,000	9,932,223		5,523			2.000	2.082	FA	75,556	89,444	02/18/2021	02/15/2031
575634-AS-9	MASSACHUSETTS ELEC SR NT 144A			1	2.A FE	4,983,300	132.4940	6,624,698	5,000,000	4,986,911		404			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
58013M-EK-6	MCDONALD'S CORP SR NT			1	2.A FE	4,094,322		5,089,664	4,032,000	4,088,881		(1,878)			4.875	4.760		90,636	196,560	12/14/2018	07/15/2040
581557-BJ-3	MCKESSON CORP SR NT			1	2.B FE	12,007,568		13,221,219	12,033,000	12,016,013		2,396			3.950	3.976		178,239	475,304	04/16/2018	02/16/2028
58506Y-AS-1	MEDSTAR HEALTH INC SEC SER 20A			1	1.F FE	5,335,000		5,846,951	5,335,000	5,335,000					3.626	3.626		73,080	193,447	01/09/2020	08/15/2049
585055-AY-2	MEDTRONIC INC CO GUARNT			1	1.G FE	8,072,367		10, 135, 625	8,590,000	8,142,701		12,555			4.000	4.379		85,900	343,600	09/23/2015	04/01/2043
585055-BU-9	MEDTRONIC INC CO GUARNT			1	1.G FE	5,327,100		6,568,987	5,000,000	5,294,646		(7,365)			4.625	4.224		68,090	231,250	03/21/2017	03/15/2045
589331-AS-6	MERCK & CO INC SR NT			1	1.E FE	2,910,146		2,977,418	2,660,000	2,893,244		(8,277)			3.600	3.017		28,196	95,760	12/02/2019	09/15/2042
595112-BS-1	MICRON TECHNOLOGY INC SR NT	-†		L	2.C FE	10,000,000		10,011,300	10,000,000	10,000,000	} <b>}</b>	700			2.703	2.703		45,050	170 500	10/18/2021	04/15/2032
594918-BS-2 59523U-AN-7	MICROSOFT CORP SR NT	· <del> </del> · · · · · ·	1	¦	1.A FE 2.A FE	4,980,650 14,937,000		5,767,246	5,000,000 15,000,000	4,984,637 14,963,257		796			3.450	3.477 3.650		68,521 45,000	172,500	08/01/2016 05/02/2017	08/08/2036
59523U-AN-7 59523U-AQ-0	MID-AMERICA APARTMENTS L SR NT			L	2.A FE 2.A FE	14,937,000				14,963,257		6,032			3.600		MS	45,000	540,000 197,500	05/02/201/	06/01/2027
595230-AQ-0 59562E-AH-8	MIDAMERICA APARIMENTS SR NT			l'	1.E FE	4,992,000		6,767,451	5,000,000	4,967,131		3,856			5.800	5.811		109.556		10/03/2006	10/15/2036
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A			l¦	3.B FE	3,947,420		4.030.671	3,947,420		·	200			6.000	6.000		69.738	290,000	08/17/2011	03/15/2025
60687Y-AG-4	MIZUHO FINANCIAL GRP SR NT	1	D	1'	3.B FE			15,615,065	15,000,000	15,000,000					2.839	2.839		127.755	425,850	09/07/2016	09/13/2026
609207-AM-7	MONDELEZ INTL SR NT			1	2.B FE	9,902,200		11,402,695	10,000,000	9,933,251		8.983			4. 125	4.246		61.875	412,500	05/03/2018	05/07/2028
609207-AW-5	MONDELEZ INTL SR NT			1	2.B FE	14,713,600		13,990,226	15,000,000	14,720,923		6, 151			2.625	2.717		127,969	393,750	09/30/2020	09/04/2050
61201#-AP-0	MONTANA-DAKOTA UTILITIES SR NT				1.G		96.8070	4,840,335	5,000,000	5,000,000					3.210	3.210		47,258		09/15/2021	09/15/2051
615369-AM-7	MOODY'S CORPORATION SR NT	1		1	2.A FE	4,977,128		5,364,036	5,000,000	4,984,969		2,214			3.250	3.305	JJ	74,931	162,500	04/19/2018	01/15/2028
617446-8G-7	MORGAN STANLEY SR NT SER GMTN			1	1.G FE	10,000,000		11,405,208	10,000,000	10,000,000					4.431	4.431	JJ	194,472	443, 100	01/17/2019	01/23/2030
61773*-AA-5	MORONGO TRANSMISSION SER A SEC				1.G PL	9,908,645		10,244,505	9,908,645	9,908,645					3.320	3.320		914	153, 169	07/12/2021	07/12/2051
61945C-AC-7	MOSAIC CO SR NT			1	2.C FE	5,341,032		5,680,326	5,400,000	5,386,937	ļ <b>ļ</b>	6,558			4.250	4.386		29,325	229,500	11/12/2013	11/15/2023
623115-AF-9	MT SINAI HOSPITAL NT SER 2020			1	1.G FE	10,000,000	104.6170	10,461,683	10,000,000	10,000,000					3.391	3.391		169,550	262,803	09/16/2020	07/01/2050
P7077@-AF-1	NASSAU AIRPORT DEV CO LTD SR NT		D		3.C PL	7,500,000		7,769,710	7,500,000	7,500,000					7.000	7.000		1,458	651,875	11/30/2010	11/30/2033
637432-MS-1	NATIONAL RURAL UTIL COOP COLLATERAL TR			1	1.E FE	5,568,053		6,289,003	5,569,000	5,568,330		48			4.023	4.024		37,340	224,041	08/26/2015	11/01/2032
637432-BS-3	NATIONAL RURAL UTILITIES				1.E FE	2,567,790		2,873,878	2,493,000	2,514,392	ļ ļ	(3,231)			7.350	7.008		30,539	183,236	07/23/2002	11/01/2026
637432-CT-0	NATIONAL RURAL UTILITIES			1	1.F FE	9,988,900		14,573,074	10,000,000	9,993,256	ļ ļ	417			8.000	8.010		266,667	800,000	02/28/2002	03/01/2032
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SR NT			[]	1.G FE	4,986,201		7, 174, 150	5,000,000	4,988,660		308			5.950	5.970		74,375	297,500	08/26/2011	04/01/2041
641062-AL-8	NESTLE HLDGS INC CO GUARNT 144A			1	1.D FE	4,750,000	116.5330	5,826,667	5,000,000	4,776,786		8,982			3.900	4.276	MS	52,542	195,000	11/15/2018	09/24/2038

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ites
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		0		l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
641423-BZ-0	. NEVADA PWR CO GENL REF MORT			1	1.F FE	4,984,450			5,000,000	4,987,706		373			5.375		MS	79, 132	268,750	09/09/2010	09/15/2040
64318@-AA-9	NEW CARDINALS STADIUM LLC SR SEC NT A	ļ			2.B PL	2,487,276		2,943,858	2,487,276	2,487,276					6.180	6.180		77,284	153,714	06/14/2007	06/30/2032
651639-AX-4	NEWMONT GOLDCORP CORP SR NT	ļ		1	2.A FE	14,940,475			15, 110, 000	14,974,052		15,402			2.800	2.931		105,770	423,080	11/05/2019	10/01/2029
62928C-AA-0	NGPL PIPECO LLC SR NT 144A			1	2.C FE	9,992,500		10,169,003	10,000,000	9,992,897		397			3.250	3.259		204,931		05/03/2021	07/15/2031
65364U-AH-9	NIAGARA MOHAWK PWR SR NT 144A	+		1	2.A FE	2,458,054		2,777,991	2,468,000	2,460,504		433			4.278	4.309		26,395	105,581	09/02/2015	10/01/2034
65364U-AP-1	NIAGARA MOHAWK PWR SR NT 144A	<b></b>		1	2.A FE	10,000,000		9,523,959	10,000,000	10,000,000					3.025	3.025		3,361	302,500	06/23/2020	06/27/2050
65473P-AJ-4	NISOURCE INC SR NT	·····		1	2.B FE	6,974,170			7,000,000	6,977,947		2,228			3.600	3.644		42,000	252,000	04/07/2020	05/01/2030
65486A-AB-9 655844-BL-1	. NLV FINANCIAL CORP SR NT 144A	+		1	2.A FE 2.A FE	1,978,200 1,054,840		2,546,562	2,000,000 1,816,000	1,985,345 1,689,002					6.500	9,639		38,278	130,000	05/13/2005	03/15/2035
655844-BN-7	NORFOLK SOUTHERN CORP SR NT	•		·····	2.A FE 2.A FE	2,393,060		2,850,866	2,377,000			(377)			2.903	4.756		43, 103		09/01/2015	02/15/2023
655844-CC-0	NORFOLK SOUTHERN CORP SR NT	·····		1	2.A FE	4,963,200		5,968,224	5,000,000	4,964,941					4.100	4.143		26. 194	205,000	04/29/2019	05/15/2049
655855-FB-5	NORFOLK SOUTHERN RAILWAY SR NT	†		1	2.A FE	5,239,710		8,455,302	5,250,000	5.241.047		158			7 .875	7.892		20, 194	413.438	02/04/2009	05/15/2043
662352-AB-9	NORTH SHORE LONG ISLAND SR NT	·····		1	1.G FE	4,986,150		7,343,411	5,000,000	4,987,882		258			6.150	6.170		51,250	307,500	09/10/2013	11/01/2043
665501-AL-6	NORTHERN NATURAL GAS CO SR NT 144A			1	1.F FE	5, 187, 900		5,865,523	5,000,000	5, 178, 825		(3,686)			4.300	4.078		99, 139	215,000	06/12/2019	01/15/2049
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MTG			1	1.E FE	4,981,450		5,981,597	5,000,000	4,982,549		349			4.200	4.222		70,000	210,000	09/05/2018	09/01/2048
665876-C#-3	NORTHERN UTILITIES SR NT SER 2017B	1			2.A	7,000,000			7,000,000	7.000.000					4.320	4.320		50,400	302,400	11/01/2017	11/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP SR NT			1	2.A FE	9,990,400		12.614.392	10,000,000	9,991,941		213			4.750	4.756		39.583	475.000	05/28/2013	06/01/2043
666807-BD-3	NORTHROP GRUMMAN SYSTEMS SR NT	I		1	2.A FE	9,987,600		12,979,860	10,000,000	9,990,256		303			5.050	5.058	MN	64,528	505,000	11/01/2010	11/15/2040
66765R-CH-7	NORTHWEST NAT GAS 1ST MTG MTN 06/17/19	ļ		1	1.F FE	15,000,000		17,052,061	15,000,000	15,000,000					3.869	3.869	JD	25,793	580,350	06/11/2019	06/15/2049
66765R-BV-7	NORTHWEST NTRL GAS 1ST MTG SR B MTN 6/05			1	1.F FE	4,845,400	116.6850	5,834,255	5,000,000	4,893,729		5,252			5.250	5.476	JD	21,875	262,500	09/29/2009	06/21/2035
67021C-AL-1	NSTAR ELEC CO SR NT			1	1.F FE	6,789,384		6,845,243	6,650,000	6,716,035		(13,988)			2.700	2.461		14,963	179,550	06/14/2016	06/01/2026
67077M-AG-3	NUTRIEN LTD SR NT		A	. 1	2.B FE	4,938,217			5,000,000	4,943,801		1,616			5.625	5.723		23,438	281,250	04/10/2018	12/01/2040
62954H-AA-6	NXP BV/NXP FDG/NXP USA CO GUARNT 144A	ļ	D	. 1	2.B FE	5,224,050		5,398,539	5,000,000	5, 156, 543		(32,204)			3.875	3.118		6,997	193,750	11/08/2019	06/18/2026
674599-CN-3	OCCIDENTAL PETROLEUM COR SR NT	ļ		1	3.B FE	4,959,250			5,000,000	4,961,307		793			4.200	4.249		61,833	210,000	04/22/2019	03/15/2048
674599-DD-4	OCCIDENTAL PETROLEUM COR SR NT	·····		1	3.B FE	5,490,807		6,578,125	5,000,000	5,419,956		(32,226)			7.500	6.296		62,500	375,000	09/18/2019	05/01/2031
674599-DF-9	OCCIDENTAL PETROLEUM COR SR NT	+		l]	3.B FE	5,049,283		6,375,000	5,000,000	5,045,190		(1,858)			6.450	6.354		94,958	322,500	09/18/2019	09/15/2036
674599-DR-3 677050-AG-1	OCCIDENTAL PETROLEUM COR SR NT	ł		1	3.B FE 2.A FE	2,105,788 4,000,000			2,000,000	2,083,151 4,000,000		(10,301)			7 . 150 5 . 950	6.346 5.950	MIN		143,000	09/18/2019	05/15/2028
677052-AA-0	OGLETHORPE PWR CORP 1ST MTG	<b>†</b>		1	2.A FE	4,000,000		5,320,448	4,000,000 15,000,000	4,000,000		895			5.950	5.950	MIN	39,667	238,000 806,250		11/01/2039
677730-A@-2	OHIO VALLEY ELEC SR NT SER 2007-B	<b>†</b>		1	3.A	1,430,567			1,430,567	14,970,227					6.500	6.500		4, 133	92,361	11/04/2010	06/15/2040
678858-BN-0	OKLAHOMA G&E CO SR NT	• • • • • • • • • • • • • • • • • • • •		1	1.G FE	1,728,201		1.969.022	1,811,000	1.737.272		2.106			3.900	4, 191		11.772	70.629	05/09/2017	05/01/2043
678858-BQ-3	OKLAHOMA G&E CO SR NT	T		li	1.G FE	5,663,265			5,850,000	5,681,747		4,293			4.000	4. 196		10,400	234,000	05/09/2017	12/15/2044
678858-AZ-4	OKLAHOMA GAS & ELEC SR NT PT7/15/07	T		[	1.0 FE	5,355,350			5,000,000	5, 142, 489		(21,089)			6.650	6.037		153.319	332,500	04/16/2007	07/15/2027
679574-AG-8	OLD DOMINION ELECTRIC NT	I		1	1.E FE	2,916,667			2,916,667	2,916,667		(21,000)			6.210	6.210		15.094	181, 125	12/12/2002	12/01/2028
68233J-AF-1	ONCOR ELEC DELIVERY 1ST MTG	I		1	1.F FE	4,984,853			5,000,000	4,987,879		356			7.500	7.526		125,000	375,000	05/29/2009	09/01/2038
68233J-AH-7	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	9.955.921		13,292,310	10,000,000	9.964.823		1.068			5.250	5.280		132,708	525,000	05/24/2011	09/30/2040
68233J-BG-8	ONCOR ELEC DELIVERY SR SEC			1	1.F FE	14,985,418	120 . 9560	18,143,455	15,000,000	14,986,197		278			4.100	4. 106	MN	78,583	615,000	01/30/2019	11/15/2048
68389X-BH-7	ORACLE CORP SR NT			1	2.A FE	4,999,250		5,289,624	5,000,000	4,999,402		30			3.850	3.851		88,764	192,500	06/29/2016	07/15/2036
68389X-BM-6	ORACLE CORP SR NT			1	2.A FE	4,981,200		5, 141, 181	5,000,000	4,990,860		1,869			2.650	2.693		61,097	132,500	06/29/2016	07/15/2026
684065-B*-5	ORANGE& ROCKLAND DEB SER 2018A	ļ			1.G	10,000,000		10,992,507	10,000,000	10,000,000					4.350	4.350		145,000	435,000	08/28/2018	09/01/2048
68560E-AB-4	ORBIA ADVANCE CORP SAB CO GUARNT 144A	ļ	D	. 1	2.C FE	4,940,800		4,887,500	5,000,000	4,944,080		3,280			2.875	3.013		19,965	71,875	05/06/2021	05/11/2031
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR NT	ļ		[1	2.A FE	19,968,000		21,630,681	20,000,000	19,980,538		3,043			3.600	3.619		240,000	720,000	08/10/2017	09/01/2027
690742-AF-8	OWENS CORNING CO GUARNT			[]	2.C FE	7,786,039		8,474,305	8,003,000	7,877,098		24,497			3.400	3.774		102,794	272, 102	01/25/2018	08/15/2026
690742-AJ-0	OWENS CORNING SR NT	ŧ		[]	2.C FE	4,989,350	109 . 6530	5,482,632	5,000,000	4,991,523		935		ļ	3.950	3.976		74,611	197,500	07/29/2019	08/15/2029
694308-JM-0	PACIFIC GAS & ELEC 1ST MTG	ł		L	2.C FE	1,645,760		1,893,850	1,750,000	1,755,037		(513)			4.550	4.507		39,813	79,404	07/02/2020	07/01/2030
694308-JN-8 69512E-GK-5	PACIFIC GAS & ELEC 1ST MTG	t		L	2.0 FE 1.E FE	1,645,760 22,257,450		1,911,971	1,750,000 25,000,000	1,821,907 24,168,183		(1,225)			4.950 6.710	4.685		43,313		07/02/2020	07/01/2050
695156-AU-3	PACKAGING CORP OF AMERIC SR NT	·····		I'	2.B FE	9,986,900		10,465,791	10.000.000	9,989,330		1.170			3.000	3.015		13.333	300,000	11/18/2019	12/15/2029
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A	ļ		ļ'	4.A FE		97.7500	139, 151	142,353	9,969,330		1, 170			6.885	7.083		3,294	9,578	03/16/2010	07/31/2029
693304-AH-0	PECO ENERGY CO 1ST MTG	†		1	1.F FE	2,990,790		4, 135, 668	3,000,000	2,993,555		267			5.950	5.972	Α0	44,625	178,500	09/18/2006	10/01/2036
713448-CC-0	PEPSICO INC SR NT			1	1.E FE	4.534.034			4.596.000	4.558.882		160			3.600	3.634	FA	63,425	165,456	12/06/2019	08/13/2042

### **SCHEDULE D - PART 1**

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

								Showing All Lor	ng-Term BONDS	S Owned Decei	mber 31 of (	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	y Value			ıl	nterest		Da	ates
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		0	ı		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
713448-DD-7	PEPSICO INC SR NT			1	1.E FE	10,579,100	131. 7320		10,000,000	10,512,546		(12,522)			4.450	4.110	AO	95, 181	445,000	02/19/2016	04/14/2046
713448-EH-7	PEPSICO INC SR NT SER 1057			1	1.E FE	1,688,583	131 . 6750	2,106,797	1,600,000	1,677,242		(3,979)			5.500		MN	11,244	88,000	01/04/2019	05/15/2035
717081-DM-2	PFIZER INC SR NT	.1		1	1.F FE	9,959,700		10,593,572	10,000,000	9,989,162		4,313			3.400	3.448	MN	43,444	340,000	05/12/2014	05/15/2024
717081-DT-7	PFIZER INC SR NT	1		1	1.F FE	13,998,710		19,720,882	14,000,000	13,998,483		(36)			5.600		MS	230,844	784,000	10/05/2015	09/15/2040
717081-CY-7	PFIZER INC. SR NT			1	1.F FE	9,994,200		16,174,005	10,000,000	9,995,360		133			7.200	7.205	MS	212,000	720,000	03/17/2009	03/15/2039
720186-AJ-4	PIEDMONT NATURAL GAS CO SR NT			1	2.A FE	9,993,500	104. 1690	10,416,919	10,000,000	9,997,336		668			3.600	3.608	MS	120,000	360,000	09/09/2015	09/01/2025
72650R-BF-8	PLAINS ALL AMER PIPELINE SR NT			1	2.C FE	9,984,200	104.5560	10,455,559	10,000,000	9,994,996		1,649			3.600	3.619	MN	60,000	360,000	09/02/2014	11/01/2024
69349L-AM-0	PNC BANK NA			1	1.G FE	6,442,813	104.2350	6,905,539	6,625,000	6,591,045		20,569			3.800	4.141		109,092	251,750	08/27/2013	07/25/2023
73102Q-AA-4	POLAR TANKERS INC 144A			1	1.G FE	10,000,000		12,318,906	10,000,000	10,000,000					5.951	5.951	MN	84,306	595, 100	05/07/2007	05/10/2037
736508-H*-6	PORTLAND GENERAL ELECTRIC CO 1ST MTG				1.F	7,000,000	134. 0670	9,384,690	7,000,000	7,000,000					5.800	5.800		33,833	406,000	05/16/2007	06/01/2039
736508-T@-1	PORTLAND GENERAL ELECTRIC CO SEC				1.F	10,000,000	97.2810	9,728,104	10,000,000	10,000,000					2.970	2.970	MS	75,075		09/30/2021	09/30/2051
737679-DB-3	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	4,987,550		7 ,215 ,498	5,000,000	4,990,689		327			6.500	6.519		41,528	325,000	11/13/2007	11/15/2037
737679-DE-7	POTOMAC ELEC PWR 1ST MTG			1	1.F FE	5, 101, 600		5,838,578	5,000,000	5,089,838		(2,739)			4. 150	4.021		61,097	207,500	05/15/2017	03/15/2043
69351U-AT-0	PPL ELEC UTILITIES 1ST MTG			1	1.E FE	14,908,200		17,827,663	15,000,000	14,919,207		1,958			4. 150	4. 186		155,625	622,500	09/28/2015	10/01/2045
69351U-AU-7	PPL ELEC UTILITIES 1ST MTG	-		1	1.E FE			5,859,605	5,000,000	4,953,946		1,029			3.950	4.008		16,458	197,500	05/08/2017	06/01/2047
69351U-AH-6	PPL ELEC UTILITIES C SEC			1	1.E FE	4,998,650		7, 122, 703	5,000,000	4,999,002		36			6 . 450	6.452		121,833	322,500	08/08/2007	08/15/2037
74170*-BQ-1	PRIME PROPERTY FUND SR NT SER LL				1.F	8,000,000		7,830,701	8,000,000	8,000,000					3.000	3.000		112,000		10/07/2021	10/07/2041
74251V-AK-8	PRINCIPAL FINANCIAL GROU CO GUARNT			1	1.G FE	9,968,800		10,564,891	10,000,000	9,988,295		3,221			3.400	3.437		43,444	340,000	05/04/2015	05/15/2025
74432Q-AQ-8	PRUDENTIAL FINL MTN DTD 12/14/06 SER D				1.G FE	7,957,840		10,762,433	8,000,000	7 ,970 ,538		1,218			5.700	5.737		21,533	456,000	12/11/2006	12/14/2036
74456Q-AP-1	PSE&G 1ST MTG MTN DTD 7/1/05 SER D			1	1.E FE	1,879,840		2,548,071	2,000,000	1,921,048		3,808			5.250	5.672		52,500	105,000	02/08/2006	07/01/2035
744434-CW-9	PUBLIC PWR GEN AGY NEB BAB			1	1.G FE	9,210,000		13,206,035	9,210,000	9,210,000					7.242	7.242		333,494	657,030	07/10/2009	01/01/2041
744533-BJ-8	PUBLIC SERVICE OKLAHOMA NT SER G			1	2.A FE	6,947,710		9,844,897	7,000,000	6,960,657		1,361			6.625	6.683		59,257	463,750	11/08/2007	11/15/2037
744533-BP-4	PUBLIC SERVICE OKLAHOMA SR NT SER K			1	1.G FE	4,978,800		5,057,779	5,000,000	4,978,964		164			3. 150	3. 172		60,375		08/11/2021	08/15/2051
745332-BU-9	PUGET SOUND ENERGY INC 1ST MTG			1	1.F FE	2,000,000		2,507,009	2,000,000	2,000,000					5.483	5.483		9, 138	109,660	05/23/2005	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC 1ST MTG			]	1.F FE	5,000,000		6,793,352	5,000,000	5,000,000					5.757	5.757		71,963	287,850	09/08/2009	10/01/2039
745332-CH-7	PUGET SOUND ENERGY INC 1ST MTG			]	1.F FE 1.F FE	5,000,000		5,931,488	5,000,000	5,000,000					4.223	4.223		9,384	211, 150	06/04/2018	06/15/2048
745332-BW-5	PUGET SOUND ENERGY INC SR NT			l	1.F FE	2,500,000		3,484,163	2,500,000	2,500,000		(3.897)			6.724	6.724		7,471 19,207	168,100	06/23/2006	06/15/2036
745332-CE-4 74730D-AD-5	PUGET SOUND ENERGY INC SR SEC				1.F FE	3,525,125 7,000,000		4,042,131	3,390,000 7,000,000	3,508,020		(3,897)			4.434	4.170 3.300		108.442	150,313	04/04/2017	11/15/2041
74730D-AE-3	QATAR PETROLEUM SR NT 144A		D	ļ!	1.D FE	2,988,930		3.031.848	3,000,000			189			3.300	3.300		108,442		06/30/2021 06/30/2021	07/12/2051
747525-AF-0	QUALCOMM INC SR NT		D		1.F FE	9,964,000		10,660,478	10,000,000	9,986,394		3.723			3. 125	3.493		39,292	345,000	05/13/2015	
747525-AF-U	QUALCOMM INC SR NT	+		Ľ	1.F FE	9,964,000		10,660,478	15,000,000	9,986,394		3,723			3.450	3.493			487,500	05/13/2015	05/20/2025
75405U-AA-4	RAS LAFFAN LNG 3 SR SEC 144A	†	n		1.F FE			3,081,792	2,751,600	2,676,014		12,999			5.838	6.772		40,606	157,232	08/24/2009	09/30/2027
75508X-AA-4	RAYONIER LP CO GUARNT		υ	l:	1.E FE 2.0 FE	9,919,500		9,988,116		9.923.878					2.750	2.843		33,611	137,232	05/12/2021	05/17/2031
75513E-CA-7	RAYTHEON TECH CORP SR NT			l'i	2.A FE	4,974,230		6.328.078	5,000,000	4,975,068		4,376			4.875	4.916		51,458	243,750	12/10/2020	10/15/2040
75886F-AE-7	REGENERON PHARMACEUTICAL SR NT			l'	2.A FE	9,989,800		9,466,928	10,000,000	9,991,097		938			1.750	1.761		51,438	191,042	08/07/2020	09/15/2030
75886F-AF-4	REGENERON PHARMACEUTICAL SR NT	1		1	2.0 FE	4,985,750		4.703.927	5,000,000	4,986,177		310			2.800	2.814		41,222	152,833	08/07/2020	09/15/2050
74949L-AC-6	RELX CAPITAL INC CO GUARNT	1	C	1	2.A FE	5,310,400		5.550.331	5,000,000	5,241,175		(29.232)			4.000	3.245		57,222	200,000	07/25/2019	03/13/2030
760759-AR-1	REPUBLIC SVCS INC SR NT		0	1	2.B FE	9,978,500		10,457,584	10,000,000	9,989,540		2,145			2.900	2.925		145,000	290,000	06/20/2016	07/01/2026
761713-AY-2	REYNOLDS AMERICAN INC CO GUARNT		С	1	2.B FE	9,992,200		10,616,763	10,000,000	9,998,392					4.850		MS	142.806	485,000	09/12/2013	09/15/2023
771196-AU-6	ROCHE HLDGS INC NT 144A		0	1	1.0 FE	14,591,700		24,106,554	15,000,000	14,673,708		9.390			7.000	7.223	MS	350.000	1,050,000	02/18/2009	03/01/2039
771367-BZ-1	ROCHESTER GAS & ELECTRIC CO NT 144A	I	l	1	1.F FE	4,994,500		6,891,679	5,000,000	4,996,623		218			6.470	6.479	JJ	149, 169	323,500	07/12/2007	07/15/2032
776743-AF-3	ROPER TECHNOLOGIES INC SR NT	1		1	2.A FE	4,994,600		5,617,306	5,000,000	4,996,152		487			4.200	4.213		61,833	210,000	08/14/2018	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC SR NT	.[	l	1	2.A FE	9,978,300		10,352,432	10,000,000	9.982.807		1.958			2.950	2.975		86.861	295,000	08/19/2019	09/15/2029
78081B-AK-9	ROYALTY PHARMA PLC CO GUARNT SER WI	.I	l	1	2.C FE	9,794,512		9,689,826	10,000,000	9,802,763		8,251			2.200	2.454		72,722	110,000	08/05/2021	09/02/2030
749685-AS-2	RPM INTL INC SR NT			1	2.C FE	4,993,550		5,078,899	5,000,000	4,999,349		723			3.450	3.465		22,042	172,500	10/18/2012	11/15/2022
78355H-KP-3	RYDER SYSTEM INC SR NT MTN DTD 11/14/19			1	2.B FE	11,993,760		12,502,928	12,000,000	11,995,515		837			2.900	2.908		29,000	348,000	11/06/2019	12/01/2026
78409V-AN-4	S&P GLBL INC CO GUARNT			1	1.G FE	4,937,550		6,393,120	5,000,000	4,941,406		1, 128			4.500	4.577		28,750	225,000	05/03/2018	05/15/2048
78516F-AA-7	SABAL TRAIL TRANS SR NT 144A		ļ	1	2.A FE	5,000,000		5,572,805	5,000,000	5,000,000					4.246	4.246		35,383	212,300	04/26/2018	05/01/2028
798237-J*-5	SAN JOSE WATER SR NT SER F				1.F Z	10,000,000		13,370,444	10,000,000	10,000,000					7.200	7.200		240,000	720,000	09/24/2001	09/01/2031
798237-J#-1	SAN JOSE WATER SR NT SER H				1.F Z	5,000,000		6,299,087	5,000,000	5,000,000					5.710	5.710		142,750	285,500	01/23/2007	01/01/2037
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### **SCHEDULE D - PART 1**

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CUSIP		-	' -	Dond	-	Actual			Par	Carrying		tization)		•	Doto		When		Received		
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G78150-AG-6 806851-AH-4	SAP IRELAND US-FINL SVCS LTD SR NT SER C		D		1.F 2.A FE	10,000,000 9,993,200		10, 188, 509	10,000,000	10,000,000 9,994,840		587			3.180	3.180	MN	40,633 71,667	318,000 430,000	11/15/2012 01/28/2019	11/15/2022
806851-AK-7	SCHLUMBERGER HLDGS CORP SR NT 144A			1	2.A FE			5, 405, 108	5,000,000			(26,586)			3.900	3.232		23,833	195,000	10/29/2019	05/17/2028
Y7563*-AA-5	SEASPAN HOLDCO III LTD SEC SER A	1	n	1	2.A FE			6,416,631				(20,086)			3.900	3.232		23,833	147,494	05/21/2021	06/05/2031
822582-AD-4	SHELL INTL FIN NT		D	1	1.D FE	4,973,450		7,297,778	5,000,000	4,979,465		655			6.375	6.415		14,167	318,750	12/08/2008	12/15/2038
82340*-AA-5	SHEPHERDS FLAT SR NT SER A1A		D		3.B FE	16,882,050		18,871,680	16,000,000	16,394,912		(45,763)			6.950	6.494		188,422	1, 112,000	07/13/2011	04/30/2032
824348-AW-6	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	9,963,700		10,825,513	10,000,000	9,978,864		3,487			3.450	3.493		28,750	345,000	05/02/2017	06/01/2027
824348-BH-8	SHERWIN-WILLIAMS CO SR NT	.[		1	2.B FE	3,905,000		4.581.751	4,000,000	3,912,354		2, 112			4.400	4.554		73,333	176,000	04/18/2018	02/01/2045
824348-BK-1	SHERWIN-WILLIAMS CO SR NT			1	2.B FE	4,985,850		5,645,066	5,000,000	4,986,474		273			3.800	3.816	FA	71,778	190,000	08/12/2019	08/15/2049
826200-AD-9	SIEMENS FINANCIERINGSMAT NT 144A		D	1	1.E FE	9,979,400			10,000,000	9,992,834		1,302			6. 125	6. 143		227,986	612,500	08/09/2006	08/17/2026
826418-BE-4	. SIERRA PACIFIC POWER GEN REF MTG SER P			1	1.F FE		144 . 5510	4,336,533	3,000,000	2,999,397		22			6.750	6.752		101,250	202,500	06/25/2007	07/01/2037
828807-CT-2	. SIMON PROPERTY GRP LP SR NT			1	1.G FE	14,911,350		17,595,105	15,000,000	14,923,849		1,947			4.250	4.285		159,375	637,500	09/03/2014	10/01/2044
84055*-AA-6	SO. TEXAS ELEC 1ST MTG SER 2009B				1.F	4,117,646			4,117,646	4, 117, 646					5.410	5.410		111,382	206,853	11/19/2009	01/01/2028
835495-AL-6	SONOCO PRODUCTS CO SR NT			]	2.B FE	9,988,800		10,466,753	10,000,000	9,990,454		988			3. 125	3.138		52,083	312,500	04/20/2020	05/01/2030
837004-BX-7 842400-ES-8	SOUTH CAROLINA ELEC & GAS 1ST MTGE	+		1	1.F FE 2.A FE	2,994,210 9,933,900		3,814,533	3,000,000	2,996,718 		206			5.300	5.313 6.048		20,317	159,000	05/14/2003	05/15/2033
84263P-AP-5	SOUTHERN CAL EDISON 1ST MTG	- +			2.A FE		129. 7370	12,973,715	10,000,000	9,959,361		2,241			5.772	5.782		276,667 4.810		01/07/2004	01/15/2034 12/01/2035
84265V-AE-5	SOUTHERN COPPER CORP GTD SUB NT		C	1	1.E FE	9,925,000		13,987,500	10,000,000	9,938,834		1.649			6.750	6.809		140.625		04/13/2010	04/16/2040
845437-BN-1	SOUTHWESTERN ELEC PWR SR NT SER J		0	1	2.A FE	4,843,550		5,402,539	5,000,000	4,858,883		3.582			3.900	4.089		48.750	195,000	05/23/2017	04/01/2045
845743-BT-9	SOUTHWESTERN PUBLIC SERV 1ST MTG			1	1.G FE	14,810,850		17 , 134 , 932	15,000,000	14,819,875		3,662			3.750	3.821		25,000	562,500	06/11/2019	06/15/2049
855244-AR-0	STARBUCKS CORP SR NT	. I		1	2.B FE	9,988,800		11,168,373	10,000,000	9,992,009		992			4.000	4.013		51, 111	400,000	08/08/2018	11/15/2028
855244-AS-8	STARBUCKS CORP SR NT			1	2.B FE	5,937,720		7,444,771	6,000,000	5,941,249		1,097			4.500	4.564		34,500	270,000	08/08/2018	11/15/2048
857477-AT-0	STATE STREET CORP SR NT				1.F FE	4,993,300		5,388,835	5,000,000	4,997,291		687			3.550	3.566		65,576	177,500	08/13/2015	08/18/2025
857477-AW-3	. STATE STREET CORP SR NT				1.F FE	5,043,550		5,273,118	5,000,000	5,020,592		(4,387)			2.650	2.550		15,458	132,500	06/14/2016	05/19/2026
85771P-AQ-5	STATOIL ASA CO GUARNT		D	1	1.D FE	4,974,800		6,490,612	5,000,000	4,978,559		544			4.800	4.832		35,333	240,000	11/05/2013	11/08/2043
86562M-BZ-2	SUMITOMO MITSUI FINL GRP SUB		D		2.A FE	10,000,000		9,619,257	10,000,000	10,000,000					2. 142	2.142		58,310	214,200	09/14/2020	09/23/2030
86765B-AK-5 86765B-AQ-2	SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.C FE 2.C FE	4,997,750 2,741,040		6,114,397 3,454,918	5,000,000	4,998,122 2,756,481		47			6.100 5.350	6.103 6.000	FA	115,222 20,508	305,000 160,500	07/28/2011	02/15/2042
86787G-AJ-1	. SUNOCO LOGISTICS PARTNER CO GUARNT			1	2.0 FE	2,741,040			3,000,000 5,000,000	2,756,481		4,688			3.300	3.626	MIN	20,508	160,500	05/04/2017	05/15/2045 05/15/2026
871829-AN-7	SYSCORPORATION NT			1	2.B FE	7,354,575				7,385,220		3.444			6.625	6.777		143,542	496,875	03/12/2009	03/13/2020
874060-AZ-9	TAKEDA PHARMACEUTICAL SR NT		D	1	2.B FE	15,000,000		15, 177, 560	15,000,000	15,000,000		, , , , , , , , , , , , , , , , ,			3.175	3.175			476,250	06/29/2020	07/09/2050
875127-BD-3	TAMPA ELEC CO SR NT	. [		1	1.G FE	5,284,037		6,299,222	5,431,000	5,295,179		3,284			4.200	4.372		29,146		09/27/2018	05/15/2045
875127-BE-1	TAMPA ELEC CO SR NT			1	1.G FE		122.6330	1,814,964	1,480,000	1,472,567		148			4.300	4.332		2,828	63,640	06/04/2018	06/15/2048
878742-AW-5	TECK RES LTD CO GUARNT		A	1	2.C FE	4,985,750	132.9500	6,647,510	5,000,000	4,988,160		303			6.250	6.271	JJ	144,097	312,500	06/29/2011	07/15/2041
87971M-BF-9	TELUS CORP SR NT		A	1	2.A FE	15,016,650		16,260,744	15,000,000	15,010,019		(1,556)			3.700	3.687	MS	163,417	555,000	05/05/2017	09/15/2027
87971M-BK-8	TELUS CORP SR NT		A	1	2.A FE	9,904,800		12, 153, 289	10,000,000	9,909,044		1,694			4.300	4.357		19,111	430,000	05/22/2019	06/15/2049
882587-AZ-1	. TEXAS-NEW MEXICO PR 1ST MTG 144A			1	1.F FE	4,916,498		7,923,270	5,000,000	4,291,413		11,811			6.950	8.390		86,875	347,500	04/03/2013	04/01/2043
883203-BX-8	TEXTRON INC SR NT			1	2.B FE	9,987,400		10,737,809	10,000,000	9,992,889		1,219			3.650	3.665		107,472	365,000	02/27/2017	03/15/2027
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SR NT 144A			1	1.F FE	6, 155, 880		6,453,143	6,000,000	6,063,585		(20,908)			4. 125	3.727		41,250	247,500	04/06/2017	11/01/2024
88732J-AN-8	TIME WARNER CABLE INC SR NT			1	2.C FE	4,985,300		7,091,650	5,000,000	4,988,455		352			7.300	7.324		182,500		06/16/2008	07/01/2038
87264A-BF-1 87264A-CM-5	. T-MOBILE USA INC SR SEC	+		1	2.C FE 2.C FE	9,934,589 9,989,800		10,951,254	10,000,000	9,938,325 9,989,871		3,736 71			3.875	3.963		81,806	193,750	05/25/2021 08/10/2021	04/15/2030
89236T-ED-3	TOYOTA MOTOR CRED FRN MTN DTD 09/08/17		С.	1	2.6 FE					20,011,315		(16,481)			0.670	0.587		8,933	129,948	08/10/2021	09/08/2022
89255#-AA-9	TRADEMARK ROYALTY SR SEC NTS DUE 2048		J		1.F PL	10,000,000		12,848,426	10,000,000	10,000,000		(10,401)			4.920	4.920		41,000	492,000	07/03/2018	07/01/2048
89352H-AB-5	TRANS-CANADA PIPELINES NT	1	Α	1	2.A FE	6,980,470		9, 133, 229	7,000,000	6,986,712	[	586			5.850	5.870		120,575	409,500	03/15/2006	03/15/2036
89352H-BC-2	TRANSCANADA PIPELINES SR NT	I	Α	1	2.A FE	9,934,200	99. 1920	9,919,233	10,000,000	9,935,475		1,275			2.500	2.575		54,861	,000	10/07/2021	10/12/2031
89352H-AW-9	TRANSCANADA PIPELINES SR NT SER 10YR		Α	1	2.A FE	4,980,550		5,579,852	5,000,000	4,986,697		1,780			4.250	4.298	MN	27, 153	212,500	05/03/2018	05/15/2028
89407#-AG-3	TRANSWESTERN PIPELINE CO SER B SR NT				2.C	5,000,000	109.9390	5,496,967	5,000,000	5,000,000	ļ [			ļ	5.660	5.660	JD	17,294	283,000	12/09/2009	12/09/2024
89417E-AH-2	TRAVELERS COS INC SR NT	4		1	1.F FE	6,970,130		9,507,673	7,000,000	6,976,291		713			5.350	5.379		62,417	374,500	10/27/2010	11/01/2040
89417E-AM-1	. TRAVELERS COS INC SR NT			1	1.F FE	11,947,920		14,382,905	12,000,000	11,952,469		1,059			4.000	4.025		41,333	480,000	05/15/2017	05/30/2047
89641U-AC-5	TRINITY ACQUISITION PLC CO GUARNT	.		[1	2.B FE	5,233,829	. 109. 4480	5,477,896	5,005,000	5, 131, 961		(27,393)			4 . 400	3.742	MS	64,843	220,220	01/25/2018	03/15/2026

### **SCHEDULE D - PART 1**

								Showing All Lon	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			ıl	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
896516-AA-9	TRINITY HEALTH CREDIT GR SEC			1	1.D FE	4,995,050			5,000,000	4,995,688		104			4. 125	4. 131	JD	17, 188	206,250	02/05/2015	12/01/2045
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MTG 144A			1	1.G FE	4,900,450			5,000,000	4,920,030		2,285			6.000	6.146		13,333	300,000	06/03/2010	06/15/2040
87305Q-CB-5 87305Q-CE-9	TTX CO NT 144ATTX CO SR NT 144A			1	1.F FE	5,063,650 4,999,950		6,865,030 5,256,028	5,000,000 5,000,000	5,051,666 4,999,990		(1,476) 6			5.875 4.125	5.784 4.125		24,479 51,563		06/27/2011 09/19/2013	12/01/2040
902494-BD-4	TYSON FOODS INC SR NT			1	2.B FE	1,460,970		1,864,942	1,500,000	1,463,506					4. 125	4. 125		5.498		04/23/2018	06/02/2047
90351D-AF-4	UBS GRP FUNDING CO GUARNT 144A	1	D		1.G FE	5,282,950		5,454,679	5,000,000	5, 149, 252		(31,837)			4. 125	3.371		43,542	206,250	07/18/2017	04/15/2026
90265E-AL-4	UDR INC CO GUARMIN DTD 08/23/16	[		1	2.A FE	5,000,000		5, 199, 435	5,000,000	5,000,000					2.950	2.950	MS	49, 167	147,500	08/16/2016	09/01/2026
904764-AH-0	UNILEVER CAPITAL CORP NT			1	1.E FE	1,040,960	134.5970	1,345,965	1,000,000	1,023,960		(1,564)			5.900	5.603	MN	7,539	59,000	02/09/2006	11/15/2032
906548-CH-3	UNION ELEC CO SR SEC			1	1.F FE	9,966,700			10,000,000	9,972,390		693			8.450	8.481		248,806	845,000	03/13/2009	03/15/2039
907818-EN-4	UNION PACIFIC CORP SR NT			1	2.A FE	2,956,314			2,991,100	2,958,230		733			4.000	4.070	AO	25,258	119,644	04/16/2019	04/15/2047
907818-EV-6 907818-EW-4	UNION PACIFIC CORP SR NT			1	2.A FE 2.A FE	9,733,600 14,984,850	116.3530	11,635,258	10,000,000	9,761,697 14,985,765		9,342			4.375	4.581	MS	134,896		11/01/2018 06/05/2018	09/10/2038
907818-FD-5	UNION PACIFIC SR NT MTN DTD 08/05/19			1	2.A FE	5,204,050		5,555,227	5,000,000	5, 187, 595		(8,069)			3.550	3.262		67,056	177,500	12/02/2019	08/15/2039
913017-BS-7	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	14,965,800			15,000,000	14,973,075		818			5.700	5.716		180,500	855,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	4,938,350	124.6290	6,231,443	5,000,000	4,949,947		1,458			4.500	4.576		18,750	225,000	05/24/2012	06/01/2042
913017-CJ-6	UNITED TECHNOLOGIES CORP SR NT			1	2.A FE	14,914,350		16,766,565	15,000,000	14,923,159		1,840			3.750	3.782		93,750	562,500	10/27/2016	11/01/2046
913026-AT-7	UNITED TELEPHONE FLORIDA NT SER HH				2.C FE	4,768,867		5,061,227	4,541,000	4,599,422		(16,414)			8.375	7.890		175,365	380,309	01/24/2003	01/15/2025
91324P-BU-5 91324P-BW-1	UNITEDHEALTH GRP INC SR NT			1	1.G FE	4,937,600		6,296,720 1,832,505	5,000,000 1,500,000	4,949,982		1,496 (2,251)			4.625	4.703		29,549	231,250 65,625	11/07/2011	11/15/2041
91324P-DW-1 91324P-CV-2	UNITEDHEALTH GRP INC SR NT			1	1.G FE	1,582,845 4,996,050		5,347,157	5,000,000	4,998,198		(2,251)			3.100	3.109		45,639	155,000	12/22/2014	03/15/2026
91324P-CZ-3	UNITEDHEALTH GRP INC SR NT			1	1.G FE	4,990,500	122. 7890		5,000,000	4,991,334		188			4.250	4.261		44,861	212,500	03/08/2017	04/15/2047
913903-AY-6	UNIVERSAL HEALTH SVCS SR SEC 144A			1	2.C FE	9,974,000	98.3830	9,838,348	10,000,000	9,974,769		769			2.650	2.679	JJ	93,486		08/10/2021	01/15/2032
92239M-AG-6	VECTREN UTILITY HOLDINGS NT			1	2.A FE		130.5940	1,305,937	1,000,000	998,500		67			<u>6</u> .100	6.116		5,083	61,000	11/16/2005	12/01/2035
92343V-AR-5	VERIZON COMMS SR NT			1	2.A FE	9,748,300		16,432,053	10,000,000	9,790,795		4,889			8.950	9.195		298,333		10/30/2008	03/01/2039
92343V-CV-4 927804-FG-4	VERIZON COMMS SR NT			1	2.A FE 2.A FE	4,381,977 4,999,750		4,846,971 8,836,183	4,126,000 5,000,000	4,328,932 4,999,793		(10,753)			4.272 8.875	3.816 8.875		81,277 56,701	176,263	08/23/2016	01/15/2036
928668-BE-1	VOLKSWAGEN GRP AMERICA CO GUARNT 144A		C	1	2.A FE	9,989,500		10,525,397	10,000,000	9,992,740		2,004			3.350	3.373		44,667		05/06/2020	05/13/2025
929160-AT-6	VULCAN MATERIALS CO SR NT		0	1	2.B FE	5,253,682		5,616,309	5, 131,000	5,201,677		(12,024)			3.900	3.610		50,027	200,109	05/17/2017	04/01/2027
92976G-AG-6	WACHOVIA BANK NA SUB NT				2.A FE	13, 172, 210		17,436,638	13,000,000	13, 129, 510		(5,301)			5.850	5.750		316,875	760,500	06/30/2011	02/01/2037
931142-EB-5	WALMART INC SR NT			1	1.C FE	9,680,100		11,954,915	10,000,000	9,714,868		11,799			3.950	4. 191		3,292	395,000	11/30/2018	06/28/2038
931142-CY-7	WAL-MART STORES INC SR NT				1.C FE	9,833,600		13,458,837	10,000,000	9,869,213		4,063			5.000	5. 109		91,667	500,000	10/18/2010	10/25/2040
931142-CB-7 254687-CR-5	WAL-MART STORES NT	+		1	1.C FE 2.A FE	7,331,010 4,572,996		10,906,091	8,000,000 4,575,000	7,551,196 4.574.051		20,862			5.250	5.851 4.012		140,000 45,750	420,000	07/13/2006	09/01/2035
254687-CH-5	WALT DISNEY CO/THE CO GUARNT			1	2.A FE 2.A FE			4,821,236	4,5/5,000	4,574,051		514			7.750	8.415		45,750		11/26/2019	01/20/2024
254687-DH-6	WALT DISNEY CO/THE CO GUARNT				2.A FE	5, 135, 748		6,850,921	5,440,000	5,211,289		37,664			7.730	8.525		101,048	404, 192	11/26/2019	10/01/2026
254687-DP-8	WALT DISNEY CO/THE CO GUARNT				2.A FE	1,792,504		2,523,369	1,922,000	1,816,869		12, 139			7.300	8.433		23,774	140,306	11/26/2019	04/30/2028
254687-DX-1	WALT DISNEY CO/THE CO GUARNT				2.A FE	3,697,741		6,465,563	4,000,000	3,720,237		11,273			8.450	9.410		140,833	338,000	11/26/2019	08/01/2034
941053-AJ-9	WASTE CONNECTIONS INC SR NT			1	2.A FE	5,968,260		6,493,634	6,000,000	5,975,713		2,851			3.500	3.563		35,000	210,000	04/17/2019	05/01/2029
92928Q-AE-8 95000U-2A-0	WEA FINANCE LLC CO GUARNT 144A		Ü	I	2.B FE 2.A FE		108 . 3030	5,415,165 11,187,484	5,000,000	4,988,687		1,432			4. 125 3. 584	4.164		57,865 40,380		09/12/2018	09/20/2028
950000-2A-0 960413-AZ-5	WELLS FARGO & CO SR NI MIN DID 05/22/1/	+		1	2.A FE		96.6850					(11,62/)			3.584	3.446		40,380	372,736	05/24/2019	05/22/2028
96188#-AA-6	WETT HLDGS LLC SR NT				2.B PL	5,270,000			5,270,000	5,270,000					4.310	4.310		631		12/18/2014	12/18/2024
962166-BX-1	WEYERHAEUSER CO SR NT			1	2.B FE	9,946,200		11,140,210	10,000,000	9,958,320		4,412			4.000	4.062		51, 111	400,000	02/21/2019	11/15/2029
969457-BY-5	WILLIAMS COMPANIES INC SR NT			1	2.B FE	10,097,300	99.4320	9,943,222	10,000,000	10,095,179		(2, 121)			2.600	2.484		76,556		10/05/2021	03/15/2031
976656-BZ-0	WISCONSIN ELECTRIC POWER NT			1	1.G FE	4,996,150		6,742,800	5,000,000	4,997,320		112			5.700	5.705		23,750	285,000	11/02/2006	12/01/2036
97670M-A@-5 976843-BE-1	WISCONSIN GAS SR NT			4	1.F 1.F FE	10,000,000			10,000,000	10,000,000		338			3.710 5.550	3.710 5.590		93,781	371,000	09/29/2016	09/30/2046
9/6843-BE-1 983024-AN-0	WISCONSIN PUBLIC SERVICE CORP 1ST MTG				1.F FE	1,988,420 4,966,050		2,570,906 7,056,870	2,000,000 5,000,000	1,991,973		953			5.950	5.999		9,250 74.375		11/27/2006	12/01/2036
98389B-AV-2	XCEL ENERGY INC SR NT			1	2.A FE	14,896,650			15,000,000	14,928,450		9,507			4.000	4.085		26,667		06/20/2018	06/15/2028
98417E-AN-0	XSTRATA CANADA FIN CORP SR NT 144A	1	D	1	2.A FE	12,880,750			13,000,000	12,900,510		2,525			6.000	6.067		99,667		11/08/2011	11/15/2041
98419M-AJ-9	XYLEM INC SR NT			1	2.B FE	6,374,660			6,500,000	6,417,262		15,438			3.250	3.539		35,208	211,250	05/21/2019	11/01/2026
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## SCHEDULE D - PART 1

								Showing All Lor	a-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ates
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					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
			l !							D = =1-/	l lana alian d							Admitted			04-4-4
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/		- cc			A		Stated
		0	ı		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
98462Y-AE-0	YAMANA GOLD INC SR NT 144A		A	. 1	2.C FE	10,000,000	96.0920	9,609,195	10,000,000	10,000,000					2.630	2.630	FA	105,931		08/04/2021	08/15/2031
3299999 Su	ibtotal - Bonds - Industrial and Miscellane	ous (l	Jnaffil	liated) - Is	ssuer																
Obligations		(				3,921,941,053	XXX	4,545,676,668	3,945,986,931	3,927,242,368		1,285,377	3,383,363		XXX	XXX	XXX	42,003,407	161,250,335	XXX	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		l .	4	1.D FM		99.5720		38,784			(20,530)	3,000,000		3.072	35.702		99	901	06/17/2008	05/01/2036
00842A-AD-1	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A			4.5	1.A		.100.4160	939.704	935.815	936.635		(33)			3.500	3.468		2.729	27,873	06/08/2015	06/01/2045
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12	I		4	3.B FM		95.9960	102,610	106,890	105,329		(2, 131)			5.750	6.093		512	5,658	03/08/2006	03/01/2036
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		l	4	1.A FM	1,563,153		1,662,452	1,624,484	1,591,117		(1, 127)			5.500	6.069		7.446	87,501	07/25/2005	10/01/2033
058931-BD-7	BANC OF AMERICA FUNDING 2006-3 CL 5A1	I		4	3.B FM		99.1260	401,007	404.544	403,391		(5,620)			5.500	5.646		1,854	21,515	03/13/2006	03/01/2036
05946X-P8-0	BANC OF AMERICA FUNDING CORP 2005-6 2A13	Ι		4	3.B FM	1,641,316		1,770,839	1,754,060	1,742,161		(19,359)			5.500	5.709	MON	8,039	94,758	02/07/2006	10/01/2035
05948X-T3-5	BANC OF AMERICA MTG SECUR 2004-A CL 2A3			4	1.A FM		102.9420	172,285	167,362	147,447		687			2.559	6.055	MON	357	4,201	11/29/2011	02/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-D CL 2A2			4	1.A FM	172,710	.102.7630	202,548	197, 101	182,844		357			2.509	4.977	MON	412	5, 161	11/01/2011	05/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1			4,5	1.A FM	263,483	. 103.5830	278, 184	268,561	265,402		75			2.619	3. 103	MON	586	6,999	05/29/2013	12/01/2034
16162W-MR-7	. CHASE MORTGAGE FINANCE CORP 2005-S2 A29			4	1.A FM		. 102 . 6460	1,322,393	1,288,305	1, 256, 722		(473)			5.500	6.403		5,905	68,991	11/03/2005	10/01/2035
16159W-AC-8	. CHASE MTG FIN CORP 2019-1 CL A3 144A			4,5	1.A	2,055,225		2,056,282	2,029,539	2,055,225		(14,864)			3.500	2.453		5,919	63,504	10/30/2019	03/01/2050
16159G-AC-3	. CHASE MTG FIN CORP 2019-ATR CL A3 144A			4,5	1.A	2,869,581		2,878,585	2,837,657	2,869,723		(25,490)			3.500	2.480		8,277	87,360	07/29/2019	07/01/2049
12558T-AA-5	CIM TR 2019-J2 CL A1 144A			4,5	1.A	2,341,500		2,336,225	2,306,897	2,341,500		(9,996)			3.500	2.408		6,728	69,466	11/06/2019	10/01/2049
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12	-+		. 4	1.A FM		.101.7870	422,948	415,525	410,631		165			5.500	5.938		1,904	22, 154	02/07/2006	02/01/2036
17310A-AK-2	CITICORP MORTGAGE SECS 2006-2 CL 1A10	-+		. 4	4.B FM	224,861	98 . 4090	230,411	234, 135	230,328		(9,552)			5.750	6.314		1, 122	13,249	04/10/2006	04/01/2036
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4	-+		4	4.B FM	722,687		857,786	850,708	854,962		(28,361)			6.000	5.950		4,254	49,995	02/02/2007	01/01/2037
12669G-XM-8	COUNTRYWIDE HOME LOANS 2005-12 CL 1A4			. 4	3.B FM		97.7170	314, 106	321,446	312,366		(775)			5.250	5.802		1,406	16,591	01/12/2006	05/01/2035
12669G-D3-2 12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-13 CL A11	-+		. 4	1.D FM 1.D FM	1,316,527	16.1880	20,139	124,410	1,574 55,497		(21,847)			5.500 5.500	6.360 5.730		570 6,592	25,364 69,960	03/22/2006	06/01/2035
225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1	-+		4	5.B FM	1,310,527	86.6590	149,385	1,438,221			(287,444)			5.500	5.483			9,057	03/23/2006	09/01/2035
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A			4 5	1.A		. 101. 3030	2,405,132	2,374,187	2,353,440		402			3.500	3.781		6,925	73,527	02/08/2018	02/01/2048
33850R-AC-6	FLAGSTAR MTG TR 2017-2 CL A3 144A			4,5	1.A	1,044,213		1, 104, 150	1,096,107	1,044,261		46.588			3.500	10.741		3.197	31,961	11/06/2018	10/01/2047
33850T-AC-2	FLAGSTAR MTG TR 2018-1 CL A3 144A			4 5	1.A		. 100 . 1420	285,269	284,864	283,435		457			3.500	4.559			4,915	02/09/2018	03/01/2048
33852D-AD-3	FLAGSTAR MTG TR 2021-1 CL A4 144A			4.5	1. A	18,313,206		17,681,625	17,806,825	18,312,538		(668)			2.500	2.033		7.420	363,051	02/17/2021	01/08/2051
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1			4	1.D FM		94.0740			587,201		(5,033)			3.406	4. 161		1,730	20,788	05/29/2013	09/01/2035
362341-6R-5	GSR MORTGAGE LOAN TR 2006-1F CL 1A9	1		4	3.B FM		. 136 . 9120	92,708				(2,045)			5.500	6. 148		310	3,479	03/08/2006	02/01/2036
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8			4	3.B FM		.920.8550	538,214	58,447	58,447		1,473			5.500	7.228	MON	268	1,441	06/07/2006	05/01/2036
36242D-YD-9	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6			4	1.D FM		94.1320	51,312	54,511	53,537	[	431			5.500	6.366		250	2,208	11/21/2005	03/01/2035
362341-R7-6	. GSR MTG LOAN TR 2005-9F CL 1A13			4	1.D FM	372,583	99.0410	395,869	399,703	357,436	ļ <b>ļ</b>	(4,258)			5.500	5.861	MON	1,832	22,915	01/25/2006	12/01/2035
362341-R8-4	. GSR MTG LOAN TR 2005-9F CL 1A14			4	3.B FM	192,550	99.0440	196,405	198,301	193,964		(2,336)			5.500	5.828		909	10,557	01/25/2006	12/01/2035
36242D-H7-1	GSR MTG LOAN TR 2005-AR2 CL 2A1			4	1.A FM	210,776	99.4430	209,701	210,875	210,816		2			2.637	2.643		463	5,577	05/29/2013	04/01/2035
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13			4	1.D FM	508,358	62.8320	343,942	547,402	219,068		(51,377)			5.500		MON		29,345	02/08/2006	01/01/2036
46651H-AC-1	. JP MORGAN MTG TR 2019-LTV CL A3 144A			4,5	1.A	1, 150, 920		1,141,364	1, 135, 835	1, 150, 920	ļ ļ	2,332			3.500	2. 197		3,313	26,792	10/16/2019	03/01/2050
59020U-SH-9	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1			4	1.A FM	418,658		427,203	422,354	420,347		75			2.834	2.947		997	11,666	05/29/2013	02/01/2035
61748H-BQ-3	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A			. [4	1.A FM		.102.8780	80,236	77,991	73,956		(3,306)			2.481	3.888		161	1,918	05/29/2013	08/01/2034
67389M-AC-5	OAKS MTG TR SER 2015-1 CL A3 144A			4,5	1.A	786,555			771,369	781,875		(537)			3.500	2.752		2,250	24,268	04/28/2015	04/01/2046
76111X-P2-3	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4	+		4	4.B FM	328,819		340,005	360,580	344,798	} <b>}</b>	2,990			5.500	6.047		1,653	18,805	04/05/2006	03/01/2036
81745N-AR-0 81746L-AU-6	SEQUOLA MTG TR 2014-1 CL 2A5 144A			4	1. A	917,740		915,383 2,388,286		911,921 2,377,596		(2,564)			4.000	3.612		3,020 6.939	33,986	03/25/2014 01/18/2018	04/01/2044
81746L-AU-6 81746R-AA-7	SEQUOIA MTG TR 2015-3 CL A19 144A			4,5	1.A	2,377,372 1,745,592		2,388,286	2,379,045	2,377,596		48			3.500	3.521				01/18/2018	07/01/2045 08/01/2046
81746H-AA-7 81747D-AA-7	SEQUOTA MTG TR 2016 CL 2AT 144A	+		4,5	1.A	1,473,024		1,705,350	1,698,432	1,745,592		11,338			4.000	2.484		4,954		02/08/2018	08/01/2046
81747L-AA-9	SEQUOTA MTG TR 2018-CH1 CL AT 144A	+		4,5	1.A		100.9930	603,984	598,667	603,010	·	(1,283)			4.500	4.238		4,832	20,350	09/20/2018	10/01/2048
81748B-AB-8	SEQUOTA WITG TR 2019-3 CL A2 144A	1		4.5	1.A		. 100 . 8210	2.286.665	2,268,038	2.308.083		(1,283)			3.500	1.862		6.615	68, 128	08/07/2019	09/01/2049
939336-Z3-0	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1			4.5	1.A FM		. 100. 62 10	545,664	527,287	524,980		218			2.725	2.938		1.197	14,488	05/29/2013	03/01/2035
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6	1		4	1.A FM	1,331,150		1,435,083	1,382,551	1,363,918		11,200			5.500	6.062		6,337	74,078	08/03/2005	11/01/2033
95001T-AS-4	WELLS FARGO MTG SEC 2019-1 CL A17 144A	[		4.5	1.A	630,612		639,549	636,680	631.807		136			3.978	4.487		2,111	19,558	01/18/2019	11/01/2048
949831-AA-9	WELLS FARGO MTG SEC 2019-3 CL A1 144A		l	4,5	1.A	1,166,228			1,150,056	1,166,228		(12.572)			3.500	1.797		3.354	32,424	09/10/2019	07/01/2049

### **SCHEDULE D - PART 1**

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

	_					_			· .	S Owned Dece											
1	2		Code		6	7		air Value	10	11	5		usted Carryin	<u> </u>				nterest	1		tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		_	11		Syllibol	COSI	value	value	value	value	(Decrease)	Accretion	Recognized	value	UI	UI	Faiu	Accided	During real	Acquired	Date
	ototal - Bonds - Industrial and Miscellane	ous (l	Jnattili	ated) -			1001								1000	100/	1001			2004	
	Mortgage-Backed Securities	_				56,721,778	XXX	57,390,899	56,989,603	55,596,633		(452,074)			XXX	XXX	XXX	139,614	1,844,590	XXX	XXX
05551V-BP-7	BARCLAYS COMMERCIAL MTG S 2021-C10 CL C			4	1.A	11,999,136		11,788,391	12,000,000	11,999,171		35			2.840	2.841	MON	28,400	142,000	06/25/2021	06/01/2031
	BARCLAYS COMMERCIAL MTG S 2021-C11 CL C			4	1.A		97.2890 .	9,728,887	10,000,000	9,999,697					2.778	2.778		12,347	69,450	09/15/2021	09/01/2031
35708Q-AU-7	FREMF MTG TR 2017-K66 CL B 144A	-+		4,5	1.A		108.6650 .		8,125,000			(33,583)			4.035	3.523 3.746		27,323	332,519	08/09/2017	07/01/2027
30307T-AG-8	FREMF MTG TR 2018-K72 CL B 144A	-+		4,5	1.A	2,032,500		2,173,723	2,000,000	2,026,120		(3,864)			3.992	4. 151		6,653	80,884	04/27/2020	12/01/2027
302972-AS-3 36192H-AG-9	FREMF MTG TR 2019-K89 CL B 144A	+		4,5	1.A	10,108,670 10,149,254	111.4/10 .	11,147,061	10,000,000	10,082,342		(9,840)			4.286	4. 151		35,716	434,657	03/13/2019	02/01/2029
	GS MTG SEC CORP 2012-ALO CL B 144A			4	1.A FM		99.8800 .	9,987,982	10,000,000	10,004,521		(17,652)			4. 129	4. 103		33,742	404,900	05/02/2012	04/01/2034
	GS MTG SEC CORP 2012-ALD GL C 144A			4,5 4 5	1.A FM	9,618,750		9,974,876	10,000,000			(2,580)			4. 129	4.103		34,412	418,680	11/08/2013	04/01/2034
	ONE LINCOLN STREET 2004-C3 CL A1 144A			4, J	1.A FM			9,881,779	9,283,283	9, 235, 749		24, 130			5.724	6.096		75,893	488,465	05/19/2004	10/11/2030
	ototal - Bonds - Industrial and Miscellane	Oue /I	Inaffili	ated) -	I M	, 505, 149	100.4470 .					47,401			3.124	0.030	miVIT			00/ 10/ 2004	10/ 11/2000
	Mortgage-Backed Securities	ous (t	Juanilli	aicu) -		81,309,768	xxx	83,473,108	81,408,283	81,673,956		1.104			XXX	XXX	XXX	288,898	2,790,235	XXX	XXX
	ALTA WIND HLDGS LLC PTC 144A		1 1	1	2.C FE	2.035.445		2.342.556	2.035.445	2.035.445		1, 104	1		7.000	7.000		74,145	2,790,235	07/14/2010	06/30/2035
	AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A			4	1.A FE		103.7710	9,071,480	8,741,798	8,741,658		55			3.786	3.787		27,580	330,390	09/10/2014	10/01/2036
	BRAZOS SANDY CRK SR NT SER 2009A	1	1		5.B FE	7,097,222		6.406.914	7.097.222	7.097.222					6.540	6.540		1,289	696,238	11/04/2009	06/30/2024
	DODGER TICKETS LLC SR NT SER A SGI	1	1		1.G PL	4,451,762		5, 174, 327	4,451,762	4,451,762					5.660	5.660		189,677	251,970	05/11/2005	03/31/2030
	ENA NORTE TR NT 144A		D	1	3.A FE	3,907,874		4,015,450	3,907,874	3,907,874					4.950	4.950		35,464	191,317	09/27/2012	04/25/2023
	SABEY DATA CENTER LLC 2020-1 CL A2 144A	. [		4	1.E FE	14,895,158		15,610,664	15,000,000	14,946,614		39,096			3.812	4.020		17,472	570,212	04/23/2020	04/20/2045
85234#-AB-1	STADIUM FUNDING TRUST SER 1 SR SEC NTS	4	.[		2.C PL	8,836,430	114.8040 .	10,144,612	8,836,430						5.000	5.000		110,455	434,006	06/19/2013	04/01/2039
87342R-AJ-3	TACO BELL FNDG, LLC 2021-1A CL A23 144A			4	2.B FE		97.7140 .	7,328,565	7,500,000			(252)			2.542	2.525		19,065	50,840	10/07/2021	08/25/2051
	UNION PACIFIC RR CO 07-3 PTC SER 07-3			1	1.D FE	1,889,033		2,248,216	1,889,033	1,889,033					6 . 176	6.176		58,009	106,858	07/19/2007	01/02/2031
	UNITED CMNTYS LLC MIL HSG		.[	1	2.B FE	2,754,799		3, 150, 534	2,754,799	2,754,799					5.611	5.611		45,513	154,097	09/26/2006	09/15/2051
	WAWA LEASE-BACKED PASS-THRU TR SER 2014				2.B Z	5,903,284	105.3420	6,218,609	5,903,284	5,903,284					4.010	4.010	MON	13,809	234,771	10/23/2014	12/10/2029
	ototal - Bonds - Industrial and Miscellane	ous (l	Jnaffili	ated) - C	Other																1
	d and Structured Securities					68,023,617	XXX	71,711,926	68,117,648	68,075,119		38,899			XXX	XXX	XXX	592,478	3,088,408	XXX	XXX
3899999. Tot	al - Industrial and Miscellaneous (Unaffili	iated)	Bonds	3		4, 127, 996, 216	XXX	4,758,252,601	4, 152, 502, 465	4,132,588,077		873,305	3,383,363		XXX	XXX	XXX	43,024,398	168,973,569	XXX	XXX
	al - Hybrid Securities	,					XXX	,							XXX	XXX	XXX			XXX	XXX
	al - Parent. Subsidiaries and Affiliates Bo	onds					XXX								XXX	XXX	XXX			XXX	XXX
	ototal - Unaffiliated Bank Loans	J. 140					XXX								XXX	XXX	XXX	<del>                                     </del>		XXX	XXX
	al - Issuer Obligations					4.310.951.167	XXX	5.047.274.202	4.327.673.931	4.314.423.034		1.054.740	3.383.363		XXX	XXX	XXX	46 . 684 . 877	181,876,591	XXX	XXX
	· · · · · · · · · · · · · · · · · · ·	4:				7. 7. 7		-7 / /	/- / -/	1. 1 .1 .		, , ,	.,,.					,,			
	al - Residential Mortgage-Backed Securi					69,747,552	XXX	72,957,490	71,123,747	69,352,715		(455,343)			XXX	XXX	XXX	195,388	2,495,714	XXX	XXX
	al - Commercial Mortgage-Backed Secur					81,309,768	XXX	83,473,108	81,408,283	81,673,956		1,104			XXX	XXX	XXX	288,898	2,790,235	XXX	XXX
	al - Other Loan-Backed and Structured S	Securi	ties			68,023,617	XXX	71,711,926	68,117,648	68,075,119		38,899			XXX	XXX	XXX	592,478	3,088,408	XXX	XXX
	al - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999. Tot	al - Affiliated Bank Loans						XXX								XXX	XXX	XXX		-	XXX	XXX
8299999, Tot	al - Unaffiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8399999 - To						4.530.032.103	XXX	5.275.416.726	4.548.323.609	4.533.524.825		639.400	3.383.363		XXX	XXX	XXX	47.761.641	190.250.949	XXX	XXX
0000000 - 10	ital Dollas					4,000,002,100	////\	3,213,410,720	4,040,020,009	4,300,324,023		005,400	0,000,000		////\	////\	////\	47,701,041	130,230,949	////	////

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$202,029,623	1B\$57,845,671	1C\$171,995,888	1D\$202,853,024	1E\$230,524,401	1F\$737,873,115	1G\$608,027,597
1B	2A\$1,044,909,626	2B\$812,890,111	2C\$352,424,976				
1C	3A\$29,242,074	3B\$40,734,716	3C\$20, 107,522				
1D	4A\$141,369	4B\$6,759,126	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

Showing All DREEEDRED	STOCKS	Owned December	31 of Current Vear

1	2	Codes	5	6	7	8		air Value	11		Dividends			Change in E	Book/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	i
																		Desig-	
																		nation,	,
																		NAIC	, J
																	Total	Desig-	, ,
							Rate										Foreign	nation	, ,
							Per								Current		Exchange	Modifier	, ,
							Share							Current		Total Change	Change in	and	, ,
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	in	Book/	SVO	, ,
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted		(Amor-		Book/Adjusted		Admini-	, ,
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But		tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value		
	2000.100.1	Codo Cigir	0116100	01.0.0	011010	7 4140	Value	T dii Valdo	7101441 0001	but Oripaid	During roar	Onpaid	(Beerease)	71001011011	rtcccgmzca	(10 - 10 - 17)	Value	- Cy	, 10quou
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8999999 - T	otal Preferred Stocks				<u> </u>		XXX											XXX	XXX

1.								
Line	Book/Adjusted Ca	arrying Value by NAIC D	Designation Category Footn	iote:				
Number								
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				OCKS Owned D	COCITIBET OT OF								
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends			ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/							I lana alima d		Tatal Observation			SVO
OLIGIB						Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Book/Adjusted Carrying Value	Carrying	Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
31373#-10-0	FHLB SAN FRAN CL B	RF		.36,474,000	3.647.400	100.000	3,647,400	3.165.386					, , , , , , , , , , , , , , , , , , ,	, ,		08/27/2021	
	ibtotal - Common Stock - Industrial and N	/liscellar	neous		3,647,400	XXX	3,647,400	3, 165, 386		186,838						XXX	XXX
					2,2,		9,2,	7,,		,							+
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9799999 - T	otal Common Stocks		4	r	3,647,400	XXX	3,647,400	3,165,386		186,838						XXX	XXX
	otal Preferred and Common Stocks				3,647,400	XXX	3,647,400	3,165,386		186,838						XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
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 3**

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	JS TREASURY NT	rorcigii		J P MORGAN SECURITIES INC	OI GLOCK	6,075,219	6,100,000	3,623
	tal - Bonds - U.S. Governments			V I MOTORIT OLOGITITES THE		6.075.219	6,100,000	3,623
		D	06/28/2021	DEUTSCHE BANK SECURITIES INC		1,982,980	2,000,000	0,020
1099999 Subtot	tal - Bonds - All Other Governments		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1.982.980	2,000,000	
	MCOR FLEXIBLES NORTH AM CO GUARNT		05/18/2021	BANK OF AMERICA NA		9,995,600	10,000,000	
	AMGEN INC SR NT		08/06/2021	VARIOUS		4,914,990	5,000,000	417
	ASHTEAD CAPITAL INC CO GUARNT 144A	C	09/20/2021	VARIOUS		18,892,120	19,000,000	5,444
	AVERY DENVISON CORP SR NT		09/28/2021	U.S. BANCORP		1,959,200	2,000,000	5,250
	BANK OF AMERICA CORP SR NT		07/15/2021 06/25/2021	BANK OF AMERICA NA BARCLAYS CAPITAL INC			10,000,000	13,253
	BARCLAYS COMMERCIAL MTG S 2021-010 CL C		09/15/2021	BARCLAYS CAPITAL INC		9,999,690	10,000,000	21.607
	BELL CANADA CO GUARNT SER US-6	A	08/09/2021	TORONTO DOMINION		14,994,150	15,000,000	
	BROADRIDGE FINANCIAL SOL SR NT		05/06/2021	J P MORGAN SECURITIES INC		4,997,850	5,000,000	
	BRUNSWICK CORP SR NT		09/21/2021	VARIOUS		11,064,667	11,264,000	14,688
	CAPITAL ONE FINANCIAL CO SUB		09/29/2021	VARIOUS		10,833,810	11,000,000	43, 183
	CARLISLE COS INC SR NT	Δ	09/14/2021	. J P MORGAN SECURITIES INC		4,976,000 .5,088,300	5,000,000 5,000,000	
	COTERRA ENERGY INC SR NT 144A	^	10/07/2021	EXCHANGE		9,984,801		153.833
	COUNTRYWIDE HOME LOANS 2005-13 CL A11		12/01/2021	INTEREST CAPITALIZATION			46,845	
	CREDIT AGRICOLE SA SUB 144A	D	07/21/2021	UBS SECURITIES LLC		958,270	1,000,000	937
	DAIMLER FINANCE NA LLC SR NT 144A	C	02/25/2021	BANK OF AMERICA NA		4,998,250	5,000,000	
	EAGLE MATERIALS SR NT ELECTRIC TRANS TX SR NT SER H TRANCHE D		09/21/2021	VARIOUS		14,956,500	15,000,000	28,472
	ELECTRIC TRANS TX SR NT SER H TRANCHE U		06/15/2021	MIZUHO SEC USA INC			15,000,000	
	EQUINIX INC SR NT		05/03/2021	BANK OF AMERICA NA		9,951,800	10,000,000	
	FIDELITY NATL INFO SERV SR NT		02/23/2021	J P MORGAN SECURITIES INC		9,937,900	10,000,000	
33852D-AD-3 FI	FLAGSTAR MTG TR 2021-1 CL A4 144A		02/17/2021	BANK OF AMERICA NA		22,625,625	22,000,000	
	-LORIDA GAS TRANSMISSION SR NT 144A		09/28/2021	. MITSUBISHI TRUST & BANKING CORPORATION		4,912,000	5,000,000	319
	FORTINET INC SR NT		03/01/2021	J P MORGAN SECURITIES INC		9,573,620	9,646,000	
	FRANKLIN RES INC SR NT		08/05/2021 05/12/2021	BANK OF AMERICA NA			10,000,000	
	SATX CORP SR NT	0	08/02/2021	CITIGROUP SECURITIES INC		9,761,500	10,000,000	58.556
	GOLDMAN SACHS GRP INC SR NT		07/14/2021	GOLDMAN, SACHS & CO		10.000.000	10,000,000	
	BRAPHIC PACKAGING INTERN SR SEC 144A		03/01/2021	WELLS FARGO BANK, N.A.		7,000,000		
	SXO LOGISTICS INC SR NT 144A		06/24/2021	BAIRD, ROBERT W. & CO INCORP		3,984,920	4,000,000	
	ICA INC SR SEC		06/21/2021	WELLS FARGO BANK, N.A.		9,938,800	10,000,000	
	HIGHMARK INC SR NT 144A	n	05/05/2021	BANK OF AMERICA NA		9,997,400 5,000,000	10,000,000	
	IPALCO ENTERPRISES INC SR SEC	υ	08/04/2021	EXCHANGE		6,994,314	7,000,000	76.854
	KEURIG DR PEPPER INC CO GUARNT		03/04/2021	J P MORGAN SECURITIES INC		6,978,230	7,000,000	
	(INDER MORGAN INC CO GUARNT		09/21/2021	MITSUBISHI TRUST & BANKING CORPORATION			5,000,000	19,000
	MASCORP SR NT		02/18/2021	DEUTSCHE BANK SECURITIES INC		9,926,700	10,000,000	
	AICRON TECHNOLOGY INC SR NT		10/18/2021	WELLS FARGO BANK, N.A.		10,000,000	10,000,000	
	JONTANA-DAKOTA UTILITIES SR NT		09/15/2021	. WELLS FARGO BANK, N.A. CIBC WORLD MARKETS CORP	·	5,000,000	5,000,000	
	JOHUNGU THANSMISSION SER A SEC		07/12/2021	UBLLS FARGO BANK, N.A.			10,000,000	
	NOPL FIFECU LLC SH NI 144A DRBIA ADVANCE CORP SAB CO GUARNT 144A	D	05/06/2021	CITIGROUP SECURITIES INC		4,940,800	5,000,000	
	PORTLAND GENERAL ELECTRIC CO SEC		09/30/2021	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
74170*-BQ-1 PF	PRIME PROPERTY FUND SR NT SER LL		10/07/2021	JP MORGAN SECURITIES LLC	ļ	8,000,000	8,000,000	
	PUBLIC SERVICE OKLAHOMA SR NT SER K		08/11/2021	SNBC NIKKO		4,978,800	5,000,000	
	DATAR PETROLEUM SR NT 144A	D	06/30/2021	HSBC SECURITIES INC		7,000,000	7,000,000	
	DATAR PETROLEUM SR NT 144A BAYONIER LP CO GUARNT	υ	06/30/2021	CITIGROUP SECURITIES INC.		2,988,930 9,919,500	3,000,000	
	ROYALTY PHARMA PLC CO GUARNT SER WI		05/12/2021	EXCHANGE	·	9,794,512		
	SEASPAN HOLDCO III LTD SEC SER A	D	05/03/2021	WELLS FARGO BANK, N.A.		7.000.000	7,000,000	
87342R-AJ-3 T.	FACO BELL FNDG, LLC 2021-1A CL A23 144A		10/07/2021	VARIOUS		7,511,250	7,500,000	16,841
87264A-BF-1 T-	T-MOBILE USA INC SR SEC		05/25/2021	EXCHANGE		9,934,589	10,000,000	43,056
	F-MOBILE USA INC SR SEC 144A		08/10/2021	DEUTSCHE BANK SECURITIES INC		9,989,800	10,000,000	
	FRANSCANADA PIPELINES SR NT	A	10/07/2021	MIZUHO SEC USA INC		9,934,200	10,000,000	
	JNIVERSAL HEALTH SVCS SR SEC 144A		08/10/2021 08/05/2021	J P MORGAN SECURITIES INC DEUTSCHE BANK SECURITIES INC		9,974,000 4.863.050	10,000,000	
	ILLIAMS COMPANIES INC SR NT		10/05/2021	WELLS FARGO BANK, N.A.			5,000,000	16.611
₩	TILLIANO CONFANTES INC ON NI		10/03/2021	TILLEO I ANDO DARK, IN.A.	ļ	10,037,300		

### **SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	D INC SR NT 144A	A	08/04/2021	BANK OF AMERICA NA		10,000,000	10,000,000	
3899999. Subtotal - Bon	nds - Industrial and Miscellaneous (Unaffiliated)					504, 254, 116	505,456,845	697,037
8399997. Total - Bonds	- Part 3					512,312,315	513,556,845	700,660
8399998. Total - Bonds	- Part 5					15,228,600	15,000,000	65,313
8399999. Total - Bonds						527,540,915	528,556,845	765,972
8999997. Total - Preferr	ed Stocks - Part 3						XXX	
8999998. Total - Preferr	ed Stocks - Part 5						XXX	
8999999. Total - Preferr	ed Stocks						XXX	
31373#-10-0 FHLB SAN FF	RAN CL B		08/27/2021	DIRECT PLACEMENT	12,756.000	1,275,600		
9199999. Subtotal - Con	mmon Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,275,600	XXX	
9799997. Total - Commo	on Stocks - Part 3					1,275,600	XXX	
9799998. Total - Commo	on Stocks - Part 5						XXX	
9799999. Total - Commo	on Stocks					1,275,600	XXX	
9899999. Total - Preferr	ed and Common Stocks					1,275,600	XXX	
9999999 - Totals						528,816,515	XXX	765,972

### **SCHEDULE D - PART 4**

					Showing All L	∟ong-Term B	onds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		0					Coroles				Ctatad
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLIOID					N				Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange	D	T. ( . ) O	Dividends	Con-
CUSIP		1_	l		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
912828-YC-8	US TREASURY NT		08/31/2021 .	MATURED		6,100,000	6,100,000	6,079,045	6,092,904		7,096		7,096		6,100,000				61,487	08/31/2021
0599999.	Subtotal - Bonds - U.S. Governments	3				6,100,000	6,100,000	6,079,045	6,092,904		7,096		7,096		6,100,000				61,487	XXX
31393X-V8-7	. FANNIE MAE SER 2004-35 CL AZ		12/01/2021 .	. SCHEDULED REDEMPTION		330,716	330,716	277,935	309,582		21, 134		21, 134		330,716				8,945	
31395H-RC-6	FHLMC 2870 CL VZ		12/01/2021 .	. SCHEDULED REDEMPTION		757,916	757,916	702,908	734,352		23,564		23,564		757,916				22,040	
3128MJ-X8-8	. FHLMC PASS THRU SGL FAMILY #G08702		12/01/2021 .	. SCHEDULED REDEMPTION		1,592,807	1,592,807	1,680,661	1,695,056		(102,249		(102,249		1,592,807					04/01/2046
31394P-PA-5	FHLMC SER 2755 CL ZM		12/01/2021 .	. SCHEDULED REDEMPTION		70,483	70,483	65,560	68,430		2,052		2,052		70,483				1,979	
31396G-BS-9 3133TP-6Q-7	FHLMC SERIES 3087 CL NZFHR 2235 TZ COIN PROGRAM	-	12/01/2021 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		107,491 13,847	107,491	86,101 11,572	97,645		9,847 1,255		9,847		107,491				2,975	12/01/2035 06/01/2030
31331P-6U-7 31393E-N8-8	FNMA 2003-86 CL ZJ		12/01/2021	. SCHEDULED REDEMPTION				658.526	12,592		13.961		1,255		692.422					06/01/2030
31394C-6F-4	FNMA 2005-80 CL ZJ	1	12/01/2021 .	. SCHEDULED REDEMPTION		210,565	210,565	193, 160			7,979		7,979		210,565					04/01/2035
31394D-QR-4	FNMA 2005-40 CL Z			. SCHEDULED REDEMPTION		556.790	556.790	477.936			30.903		30.903		556.790				14.954	
31394V-N5-5	FNMA 2006-13 CL ZA		12/01/2021 .	. SCHEDULED REDEMPTION		205,624	205,624	194,527	200,380		5,244		5,244		205,624				6,785	
31394A-M3-7	FNMA SER 2004-67 CL ZA		12/01/2021 .	. SCHEDULED REDEMPTION		723,400	723,400	625,589	685,886		37,514		37,514		723,400				19,231	09/01/2034
359900-3X-3	FULTON CNTY GA DEV AUTH TAXBLE SER B		10/01/2021 .	. CALLED @ 100.000		400,000	400,000	399,840	399,949		8		8		399,958		42	42	24,528	04/01/2025
476624-BH-3	JERSEY CITY NJ WTR SER B MBIA REV		05/15/2021 .	. CALLED @ 100.000		665,000	665,000	665,000	665,000						665,000					05/15/2027
626207-YF-5	MUNICIPAL ELEC AUTH GA PROJ J BAB		04/01/2021 .	. CALLED @ 100.000		107,000	107,000	107,000	107,000						107,000					04/01/2057
626207-YM-0	. MUNICIPAL ELEC AUTH GA PROJ M BAB		04/01/2021 .	. CALLED @ 100.000		117,000	117,000	117,000	117,000		0.050		0.050		117,000		0.000	0.000		04/01/2057
835574-BT-0	SONOMA CNTY PENSION SER A MBIA		12/01/2021 .	_ CALLED @ 100.000		1,335,000	1,335,000	1,250,441	1,324,912		8,059		8,059		1,332,971		2,029	2,029		12/01/2022
	Subtotal - Bonds - U.S. Special Reve	nues	1	T		7,886,061	7,886,061	7,513,756	7,824,718		59,272		59,272		7,883,990		2,071	2,071	281,306	XXX
007034-AF-8	ADJUSTABLE RATE MTG TR 2006-2 CL 2A2		12/01/2021 .	. SCHDLD REDM/PRIN LOSS .		91,387	106,733	85, 192	91,387		/4 500		(4.500		91,387					05/01/2036
00842A-AD-1 00846U-AH-4	AGATE BAY MTG LOAN TR 2015-4 CL A4 144A AGILENT TECHNOLOGIES INC SR NT		12/01/2021 .	. SCHEDULED REDEMPTION CALLED @ 104.330		1,676,243 3,129,893	1,676,243	1,678,600	1,677,771		(1,528)		(1,528		1,676,243		(7,205)	(7.205)	28,458	06/01/2045 10/01/2022
021345-AA-1	ALTA WIND HLDGS LLC PTC 144A		12/30/2021 .	VARIOUS		3, 129, 693	3,000,000	3,041,320	3,006,202		(997	'	(997	,	3,007,203		(1,203)	(1,203)		06/30/2035
02507*-AC-8	AMERICAN CENTURY CO INC SER C SR NT		11/15/2021	CALLED @ 106.432		5,321,599	5,000,000	5,000,000	5,000,000						5,000,000					03/09/2023
02665U-AA-3	. AMERICAN HOMES 4RENT 2014-SFR2 CL A 144A		12/01/2021	. SCHEDULED REDEMPTION		200,870	200,870	200.860	200.865		5		5		200,870					10/01/2036
03040#-AE-2	AMERICAN WATER CAPITAL CORP SR NT SER D		06/14/2021 .	. CALLED @ 102.709		2,978,572	2,900,000	2,900,000	2,900,000						2,900,000				158,983	
05605L-AA-9	B2R MTG TR 2016-1 CL A 144A		02/01/2021 .	. SCHEDULED REDEMPTION		3,014,493	3,014,493	3,014,493	3,014,493						3,014,493				14,808	03/01/2021
05949Q-AT-2	BANC OF AMERICA FNDG CORP 2006-2 CL 2A12		12/01/2021 .	. SCHDLD REDM/PRIN LOSS .		69,533	71,752	69,863	68,482		1,051		1,051		69,533				2,276	
05946X-EY-5	BANC OF AMERICA FUNDING 2003-3 CL 1A43		12/01/2021 .	. SCHEDULED REDEMPTION		412, 150	412, 150	396,590	403,970		8, 180		8, 180		412, 150					10/01/2033
058931-BD-7 05946X-P8-0	BANC OF AMERICA FUNDING 2006-3 CL 5A1		12/01/2021 .	. SCHDLD REDM/PRIN LOSS .		144,937 .323,818	150,782	137,989	144,450		487		487		144,937					03/01/2036
05948X-T3-5	BANC OF AMERICA FUNDING CORP 2005-6 2A13 BANC OF AMERICA MTG SECUR 2004-A CL 2A3		12/01/2021 .	. SCHDLD REDM/PRIN LOSS . SCHEDULED REDEMPTION			343,650 57,926	322,972							323,818					10/01/2035 02/01/2034
05949A-DG-2	BANC OF AMERICA MTG SECUR 2004-A CL 2A3	1	11/01/2021 .	. SCHEDULED REDEMPTION			78,920	69, 153	73,068				5,852		78,920				1,199	05/01/2034
05949A-XG-0	BANC OF AMERICA MTG SECUR 2004-K CL 2A1		12/01/2021 .	. SCHEDULED REDEMPTION		123.020	123,020	120,694	121.538		1.481		1,481		123.020				1,658	12/01/2034
075887-BK-4	BECTON DICKINSON AND CO SR NT		09/13/2021 .	CALLED @ 104.246		3, 127, 380	3,000,000	2,798,904	2,937,688		19,492		19,492		2,957,180		42,820	42,820		03/01/2023
08516*-AA-8	BERLIN STATION SR NT SER A		10/31/2021	. SCHEDULED REDEMPTION		500,000	500,000	306,665	500,000						500,000					09/30/2031
10623*-AA-4	BRAZOS SANDY CRK SR NT SER 2009A	.	12/30/2021 .	. SCHEDULED REDEMPTION		305,556	305,556	305,556	305,556						305,556					06/30/2024
110122-DA-3	BRISTOL-MYERS SQUIBB CO SR NT		03/24/2021 .	. CALLED @ 108.523		5,426,150	5,000,000	4,991,435	4,992,638		617		617		4,993,255		6,745	6,745		08/15/2023
12806*-AH-4	. CAITHNESS LONG ISLAND SER H SR SEC NT		07/15/2021 .	. SCHEDULED REDEMPTION		239, 133	239, 133	239, 133	239, 133						239, 133				13,654	01/15/2032
G1981*-AA-2 16162W-MR-7	. CAYMAN UNIVERSE SR NT	. D	09/30/2021 .	. SCHEDULED REDEMPTION		448,266 .444,202	448,266 444,202	444,887 413.071	444,909		3,358		3,358		448,266				11,398	09/30/2045
16 162W-MH-7 16 159W-AC-8	. CHASE MORTGAGE FINANCE CORP 2005-S2 A29 CHASE MTG FIN CORP 2019-1 CL A3 144A		12/01/2021 .	. SCHEDULED REDEMPTION		2,709,874	2,709,874	2,744,170	433,476		(54, 144		10,726		444,202					10/01/2035
16159G-AC-3	CHASE MTG FIN CORP 2019-ATR CL A3 144A		12/01/2021 .	. SCHEDULED REDEMPTION		3,656,485	3,656,485	3.697.621	3,730,649		(74, 164		(74, 164		3.656.485					07/01/2049
12558T-AA-5	CIM TR 2019-J2 CL A1 144A		12/01/2021 .	. SCHEDULED REDEMPTION		3,920,664	3,920,664	3,979,474	3,996,463		(75, 799		(75,799		3,920,664					10/01/2049
171798-AD-3	CIMAREX ENERGY CO SR NT		10/07/2021	EXCHANGE		9,984,801	10,000,000	9,974,800	9,982,968		1,833		1,833		9,984,801					
172973-5D-7	CITICORP MORTGAGE SECS 2006-1 CL 1A12		12/01/2021 .	. SCHEDULED REDEMPTION		162,956	162,956	157,667	160,972		1,984		1,984		162,956				4,711	02/01/2036
17310A-AK-2	. CITICORP MORTGAGE SECS 2006-2 CL 1A10		12/01/2021 .	. SCHDLD REDM/PRIN LOSS .		60,523	70,320	67,534	59,517		1,005		1,005		60,523					04/01/2036
12566Q-AD-5	CITIMORTGAGE ALT LOAN TR 2007-A1 CL 1A4		12/01/2021 .	. SCHDLD REDM/PRIN LOSS .		202,226	219,861	187,297	200,270		1,956		1,956		202,226					01/01/2037
12621V-AB-1	. CNOOC FINANCE 2011 LTD CO GUARNT 144A	. D	08/04/2021 .	. GOLDMAN, SACHS & CO		6,492,200	5,000,000	4,972,400	4,977,036	ļ	371		371		4,977,407		1,514,793	1,514,793		01/26/2041
12669G-XM-8	. COUNTRYWIDE HOME LOANS 2005-12 CL 1A4		12/01/2021 .	. SCHEDULED REDEMPTION		65,868	65,868	63, 179	64, 166		1,702		1,702		65,868		450	450		05/01/2035
12669G-D3-2 12669G-5T-4	COUNTRYWIDE HOME LOANS 2005-13 CL A11		12/01/2021 .	. SCHDLD REDM/PRIN LOSS . SCHDLD REDM/PRIN LOSS .		39,954 502,313	48,065	22, 172 464, 160			17,330		17,330				453	453	6,992	06/01/2035 09/01/2035
12669G-51-4 225470-P7-2	CREDIT SUISSE MTG CAPITAL 2006-3 CL 4A1	1	12/01/2021 .	VARIOUS		502,313 .					209, 177		209, 177	,						09/01/2035
233851-AF-1	DAIMLER FINANCE NA LLC NT 144A		09/15/2021 .	. MATURED		5.000.000	5.000.000	4.951.750	4.995.943		4.057	'	4.057		5.000.000					09/15/2021
249030-AC-1	DENTSPLY INTL SR NT			. CALLED @ 100.000		10,000,000	10,000,000	10,016,850	10,001,252		(1,010		(1,010		10,000,000		(241)	(241)		08/15/2021

### **SCHEDULE D - PART 4**

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

						Long-Term B		CKS SOLD, F												
1	2	3	4	5	6	7	8	9	10	(		ook/Adjusted (	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/		Adjusted	Foreign			Stock	Stated
											Current			Change in		Foreign				
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange		l <b>_ _</b> .	Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
25654#-AA-0	DODGER TICKETS LLC SR NT SER A SGI		03/31/2021	SCHEDULED REDEMPTION		371,841	371.841	371.841	371,841			Tioung	(11 12 14)		371.841	'	'	'	21.046	03/31/2030
	ELM RD GENERATING STAT SR SEC 144A		08/11/2021	SCHEDULED REDEMPTION		779,294	779,294	779,294	779,294						779,294				40,593	
29248D-AA-0	ENA NORTE TR NT 144A	D	10/25/2021	SCHEDULED REDEMPTION		280,258	280,258	280,258	280,258						280,258				12,279	
29365T-AC-8	ENTERGY TEXAS INC 1ST MTG		09/01/2021	MATURED		10,000,000	10,000,000	9,983,900	9,998,709		1,291		1,291		10,000,000				410,000	09/01/2021 .
29978C-AA-8	EVERBANK MTG LOAN TR 2018-1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		3,420,328	3,420,328	3,381,850	3,389,860		30,468		30,468		3,420,328				66,688	02/01/2048
337738-AL-2	FISERV INC CO GUARNT		06/15/2021	MATURED		10,000,000	10,000,000		9,998,084		1,916		1,916		10,000,000				237,500	06/15/2021 .
	FLAGSTAR MTG TR 2017-2 CL A3 144A		12/01/2021 .	SCHEDULED REDEMPTION		2,268,620	2,268,620	2, 161, 215	2,064,890		203,730		203,730		2,268,620				42,989	
	FLAGSTAR MTG TR 2018-1 CL A3 144A		12/01/2021 .	SCHEDULED REDEMPTION		1,821,929	1,821,929	1,805,703	1,809,874		12,056		12,056		1,821,929				35,265	
33852D-AD-3	FLAGSTAR MTG TR 2021-1 CL A4 144A		12/01/2021 .	SCHEDULED REDEMPTION		4, 193, 175	4, 193, 175	4,312,419			(119, 243		(119,243)		4, 193, 175				65,466	
345397-VU-4	FORD MOTOR CREDIT CO LLC SR NT	-	08/02/2021	MATURED		2,000,000	2,000,000	2,036,680	2,002,827		(2,827)		(2,827)		2,000,000				117,500	
35177P-AW-7	FRANCE TELECOM SR NT	D	04/01/2021 .	. CALLED @ 101.691		10, 169, 100	10,000,000	9,899,000	9,991,445		3,010		3,010				5,545	5,545		09/14/2021 .
76112B-YB-0	GMAC MTG CORP LN 2005-AR5 CL 3A1		12/01/2021	. SCHDLD REDM/PRIN LOSS		161,231	167,375	162,305	155, 102		6, 129		6, 129		161,231				3,668	
	GREAT RIVER ENERGY 1ST MTG 144A MBIA		07/01/2021	SCHEDULED REDEMPTION		653,498	653,498	694,844	676,018		(22,521)		(22,521)		653,498				40,870	
	GSR MORTGAGE LOAN TR 2006-1F CL 1A9		12/01/2021 .	. SCHDLD REDM/PRIN LOSS		52, 146	54,056	51,501	51,802		344		344		52, 146	ļ		ļ	1,439	
362650-AH-6	GSR MORTGAGE LOAN TR 2006-4F CL 2A8		12/01/2021	VARIOUS		447,600	446,901	395,486	441,601		5,999		5,999		447,600				9,004	
	GSR MORTGAGE LOAN TRUST 2005-2F CL 1A6		12/01/2021 .	VARIOUS		189,254	189,043	177,437	185,090		4, 164		4, 164		189,254				7,750	
	GSR MTG LOAN TR 2005-9F CL 1A13		12/01/2021	. SCHDLD REDM/PRIN LOSS		155,068	158,852	148,505	156,501		(1,433)		(1,433)		155,068				5,407	
	GSR MTG LOAN TR 2005-9F CL 1A14		12/01/2021 .	. SCHDLD REDM/PRIN LOSS		76,992	78,815	76,812	75,520		1,472		1,472		76,992				2,367	
	GSR MTG LOAN TR 2005-AR2 CL 2A1		12/01/2021 .	SCHEDULED REDEMPTION		66,234	66,234	66,203	66,214		19		19						776	
44416*-AB-2	HUDSON TRANSMISSION PTRS SR SEC NT 2033		11/30/2021	. SCHEDULED REDEMPTION		394,824	394,824	394,824	394,824						394,824				14,365	
462613-AN-0	IPALCO ENTERPRISES INC SEC 144A		08/04/2021 .	EXCHANGE		6,994,314	7,000,000	6,993,630	6,993,999		314		314		6,994,314				225,604	
463556-AD-2	IROQUOIS GAS SR NT 144A		10/31/2021	SCHEDULED REDEMPTION		529,412	529,412	529,412	529,412						529,412				32,294	
466247-A2-9	JP MORGAN MTG TR 2005-S3 CL 1A13		12/01/2021 .	. SCHDLD REDM/PRIN LOSS		170,462	171,675	159,430	150,464		19,998		19,998		170,462					01/01/2036 .
46651H-AC-1	JP MORGAN MTG TR 2019-LTV CL A3 144A		12/01/2021 .	SCHEDULED REDEMPTION		4,706,551	4,706,551	4,769,060	4,759,398		(52,847		(52,847)		4,706,551					03/01/2050 .
	KOREA HYDRO & NUCLEAR PO SR NT 144A	. D	07/13/2021 .	MATURED		5,000,000	5,000,000	4,879,550	4,991,951		8,049		8,049		5,000,000		(50,000)	(50,000)		07/13/2021 .
	LAB CORP OF AMER HLDGS SR NT		06/11/2021	CALLED @ 104.068		13,008,500	12,500,000	12,905,625	12,580,813		(21, 427		(21,427)		12,559,386		(59,386)	(59, 386)		
	MERRILL LYNCH MTG INVESTO 2005-A2 CL A1		12/01/2021	. SCHEDULED REDEMPTION		123,498	123,498	122,417	122,889		609		609		123,498				2,098	
59748T-AA-7	MIDLAND COGEN VENTURE SR SEC 144A		09/15/2021	SCHEDULED REDEMPTION		912,140	912,140		912, 140		656		656		912,140				54,728	
61748H-BQ-3 61773*-AA-5	MORGAN STANLEY MTG LOAN T 2004-6AR CL 3A		12/01/2021	SCHEDULED REDEMPTION			70,141	70,360	69,485						70,141				1,463	
P7077@-AF-1	MORONGO TRANSMISSION SER A SEC		12/31/202112/31/2021	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			91,355	91,355 500.000							91,355					07/12/2051 .
	NASSAU AIRPORT DEV CO LTD SR NT	D	11/01/2021	CALLED @ 100.000		498,000	500,000		500,000		(1,164		(1, 164)		500,000		(3,755)	(3.755)	37, 188	
		D		MATURED W 100.000		10.000.000	10,000,000	9.982.200	9.997.851		2.149				10,000,000		(3,700)	(3,755)		
643180-AA-9	NATIONWIDE BLDG SOCIETY SR NT 144A NEW CARDINALS STADIUM LLC SR SEC NT A		07/27/202106/30/2021	SCHEDULED REDEMPTION		154.987	154.987	9,982,200	9,997,851		∠, 149		2, 149		10,000,000				245,000 9.578	
	NEW YORK LIFE GLBL FDG SR SEC FRN 144A		12/23/2021	PACIFIC LIFE INS CO		10,011,900	10,000,000	10.000.000	154,987		····	·			10,000,000		11.900	11.900		06/30/2032 .
	OAKS MTG TR SER 2015-1 CL A3 144A	1	12/23/2021	SCHEDULED REDEMPTION		10,011,900					(13.819	,	(13,819)		965,297	<b> </b>	11,900	11,900		04/01/2046 .
	OHIO VALLEY ELEC SR NT SER 2007-B		12/15/2021	SCHEDULED REDEMPTION					979, 115		(13,819	/	(10,819)							04/01/2046 .
	OLD DOMINION ELECTRIC NT		12/01/2021	SCHEDULED REDEMPTION		416.667	416,667	416.667	416,667		ļ		·····		416,667				25,875	
	ONE LINCOLN STREET 2004-C3 CL A1 144A		12/11/2021	SCHEDULED REDEMPTION		1.498.425	1,498,425	1. 438 . 133	1,486,809		11.616		11,616		1.498.425				52.846	
698525-AA-0	PANOCHE ENERGY CENTER SEC 144A	1		SCHEDULED REDEMPTION		12.809	1,496,425	1, 436, 133	1, 460, 609		99		99		12.809					
	PETROLEOS MEXICANOS CO GUARNT	D	07/22/2021	VARIOUS		15,391,163	17,000,000	15,233,870	16.944.289		2.189	1.711.076	(1,708,887)		15,235,402		155.761	155,761	684,441	
	PPL CAPITAL FUNDING INC CO GUARNT	1	06/30/2021	TENDER @ 100.000		7,387,590	7,000,000	6,979,350	6,994,358		1, 123		1,123		6,995,481		4.519	4,519		06/01/2023
	PPL CAPITAL FUNDING INC SR NT	1	1.06/30/2021	TENDER @ 100.000		5,174,250	5.000,000	5,255,550	5.045.710		(15.355		(15,355)		5.030.354		(30,354)	(30,354)	288.000	
74334A-AC-3	PROGRESS RES TR 2018-SFR1 CL C 144A	]	03/18/2021 .	CALLED @ 100.000		3,000,000	3,000,000	3,000,000	3,000,000		n	· [		[	3,000,000	[	0		27,630	
74334A-AD-1	PROGRESS RES TR 2018-SFR1 CL D 144A	1	03/18/2021	CALLED @ 100.000		8,000,000	8,000,000	7,999,903	7,999,956		4		4		7,999,960		40	40	77,660	
74331M-AB-2	PROGRESS RESIDENTIAL 2018-SFR3 CL B 144A	1	.09/01/2021	SCHEDULED REDEMPTION		15,000,000	15,000,000	14,999,607	14,999,792		208		208		15,000,000				458,888	
	PUBLIC PWR GEN AGY NEB BAB		01/04/2021	CALLED @ 100.000		275,000	275,000	275,000	275,000						275,000	L		L	19,916	
	RAS LAFFAN LNG 3 SR SEC 144A	D	09/30/2021	SCHEDULED REDEMPTION		248,400	248,400	226,355	240,403				7,997		248,400				14,502	
	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A4	1	12/01/2021	SCHDLD REDM/PRIN LOSS		170,001	173,432	164,082	173,237		(3,236)		(3,236)		170,001				6,394	
	ROYALTY PHARMA PLC SR NT 144A		.08/05/2021	EXCHANGE		9,794,512	10,000,000	9,776,000	9,782,578		11,933		11,933		9,794,512				203,500	
	SEQUOIA MTG TR 2014-1 CL 2A5 144A		.12/01/2021	SCHEDULED REDEMPTION		672,892	672,892	681,618			(6,308		(6,308)		672,892				14,941	
	SEQUOIA MTG TR 2015-3 CL A19 144A		12/01/2021 .	SCHEDULED REDEMPTION		2,516,669	2,516,669	2,514,900	2,515,086		1,583		1,583		2,516,669				43,521	
	SEQUOIA MTG TR 2016 CL 2A1 144A		12/01/2021 .	SCHEDULED REDEMPTION		2,148,394	2, 148, 394	2,208,048	2, 193, 706		(45,312		(45,312)		2,148,394				39,789	
81747D-AA-7	SEQUOIA MTG TR 2018-CH1 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,914,627	2,914,627	2,961,983	2,951,027		(36,400	)	(36,400)		2,914,627				62,606	03/01/2048 .
	SEQUOIA MTG TR 2018-CH4 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		1,846,146	1,846,146	1,870,604	1,863,494		(17,348		(17,348)		1,846,146					10/01/2048
	SEQUOIA MTG TR 2019-3 CL A2 144A		12/01/2021	SCHEDULED REDEMPTION		4,046,307	4,046,307	4, 117, 749	4, 141, 269		(94,962		(94,962)		4,046,307					09/01/2049 .
						,,,	,,	,,	,, 200				,		,					

### **SCHEDULE D - PART 4**

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

				3	Snowing All I	_ong-Term Bo	onas ana Sic	cks SOLD, R	REDEFINED	or Otherwis	SE DISPOSI	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Boo	ok/Adjusted (	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						I
														Total						I
												Current	Total	Foreign					Bond	I
												Year's	Change in	Exchange	Book/				Interest/	I
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Linroglizad					,				Dividends	
CLICID					Number of					Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange		Total Cain		Con-
CUSIP		_	١		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal		Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	SIERRA REC FDG CO 2016-2A CL A 144A		.03/20/2021	SCHEDULED REDEMPTION		863,953	863,953	863,775			77		77		863,953					07/20/2033
	SNAP-ON INC SR NT		09/01/2021	MATURED		6,000,000	6,000,000	5,998,200	5,999,863		137		137		6,000,000					09/01/2021
	SO. TEXAS ELEC 1ST MTG SER 2009B		01/01/2021	SCHEDULED REDEMPTION		588,235	588,235	588,235	588,235						588,235					01/01/2028
	STADIUM FUNDING TRUST SER 1 SR SEC NTS		04/01/2021	SCHEDULED REDEMPTION CALLED @ 104.702		312,618	312,618	312,618 1.514.595	312,618		(727)		(707)		312,618		(5.383)	/F 000)		04/01/2039
	TECHNIPFMC PLC SR NT SER WI	υ	12/23/2021			1,570,525	1,500,000	9,984,300	1,506,109 9,998,083		1.803		(727)		1,505,383 9,999,886		(5,383)	(5,383)		10/01/2022
	TECK RES LTD CO GUARNT	. A	05/25/2021	PACIFIC LIFE INS CO		10,023,400 . 9,934,589	10,000,000	9,984,300	9,998,083				1,803		9,999,886		23,314	23,314		01/15/2022
	TRITON CONTAINER SR NT SEC 144A		08/30/2021	VARIOUS		6.240.130	6,000,000	6.000.000	6,000,000		2,439		2,439		6,000,000					06/30/2023
	UBS GRP FUNDING CO GUARNT 144A	D	12/23/2021	PACIFIC LIFE INS CO		5,015,550	5,000,000	4,997,000	4,999,372		567		567		4,999,938		15.612	15.612		02/01/2022
	UNION PACIFIC RR CO 07-3 PTC SER 07-3	D	01/02/2021	SCHEDULED REDEMPTION		317,627		317,627							317,627		10,012	10,012		01/02/2031
	UNITED CMNTYS LLC MIL HSG		.09/15/2021	SCHEDULED REDEMPTION		33,832	33,832	33,832	33.832											09/15/2051
	UPPER PENINSULA SR NT SER C		.06/03/2021	CALLED @ 123.801		12,380,060	10,000,000	10,000,000	9,914,215		1.799		1,799		9,916,014		83.987	83,987		09/16/2034
	WALGREEN CO SR NT		.04/26/2021	TENDER @ 100.000		7,880,460	7,000,000	6,943,440	6,952,526		420		420		6,952,946		47,054	47,054		09/15/2042
	WAMU MTG PASS-THROUGH CER 2005-AR3 CL A1		12/01/2021	SCHEDULED REDEMPTION		211, 110	211,110	209,494	210,099		1,011		1,011		211, 110				3,944	03/01/2035
92922F-GU-6	WASHINGTON MUTUAL 2003-S11 CL 2A6		12/01/2021	SCHEDULED REDEMPTION		428,210	428,210	412,289	418,970		9,240		9,240		428,210				12,638	11/01/2033
94406#-AA-7	WAWA LEASE-BACKED PASS-THRU TR SER 2014		12/10/2021	SCHEDULED REDEMPTION		644,571	644,571	644,571	644,571						644,571					12/10/2029
	WELLS FARGO MTG SEC 2019-1 CL A17 144A		12/01/2021	SCHEDULED REDEMPTION		1,821,292	1,821,292	1,803,933	1,806,964		14,327		14,327		1,821,292					11/01/2048
	WELLS FARGO MTG SEC 2019-3 CL A1 144A		12/01/2021	SCHEDULED REDEMPTION		2,759,638	2,759,638	2,798,446	2,828,614		(68,976)		(68,976)		2,759,638					07/01/2049
	WETT HLDGS LLC SR NT		09/30/2021	SCHEDULED REDEMPTION		103,333	103,333	103,333	103,333						103,333					12/18/2024
	WHIRLPOOL CORP MTN DTD 06/07/11		06/15/2021	MATURED		10,000,000 .	10,000,000	9,996,700	9,999,813		187		187		10,000,000				242,500	06/15/2021
	BANC OF AMERICA MTG SECS 2005-10 CL 1A20		04/01/2021	CREDIT RECOVERY		2,852											2,852 170.153	2,852 170.153		11/01/2035
	WELLS FARGO MTG BACKED SEC 2006-9 CL 1A9 WELLS FARGO MTG BACKED SEC 2006-10 A25		09/01/2021			170,153 25.333											25.333	25.333		08/01/2036
	Subtotal - Bonds - Industrial and Misc	ollopo					204 776 744	200 E0E 200	240 050 050		(CO 44E)	1 711 070	(4.774.404)		000 540 740				4F 000 140	XXX
		enane	ous (Unan	illated)		330,412,674	324,776,741	322,595,382	319,859,256		(60,415)	, ,	(1,771,491)		322,513,710		2,004,756	2,004,756	15,809,142	
	otal - Bonds - Part 4					344,398,735	338,762,802	336, 188, 184	333,776,878		5,953	1,711,076	(1,705,123)	-	336,497,700		2,006,827	2,006,827	16, 151, 935	XXX
	otal - Bonds - Part 5					15,245,150	15,000,000	15,228,600			(13,072)		(13,072)		15,215,528		29,622	29,622	309,576	XXX
83999999. T	otal - Bonds					359,643,885	353,762,802	351,416,784	333,776,878		(7, 119)	1,711,076	(1,718,195)		351,713,228		2,036,449	2,036,449	16,461,511	XXX
G7293H-18-9	PRUDENTIAL PLC PERP PFD \$25PAR		12/23/2021	CALLED @ 25.000	72,800.000	1,819,991	25.00	1,820,000	1,820,000						1,820,000		(9)	(9)	118,300	
8499999. S	Subtotal - Preferred Stocks - Industria	al and	Miscellane	ous (Unaffiliated) Per	petual															
Preferred		-		(		1.819.991	XXX	1.820.000	1.820.000						1.820.000		(9)	(9)	118,300	XXX
	otal - Preferred Stocks - Part 4					1,819,991	XXX	1,820,000	1.820.000						1,820,000		(9)	(9)	118.300	XXX
	otal - Preferred Stocks - Part 5					1,010,001	XXX	1,020,000	1,020,000						1,020,000	1	(9)	(9)	110,300	XXX
																1				
	otal - Preferred Stocks			T		1,819,991	XXX	1,820,000	1,820,000						1,820,000		(9)	(9)	118,300	XXX
	FHLB SAN FRAN CL B			DIRECT PLACEMENT	22,668.000	2,266,800		2,234,242	2,266,800	(32,558)			(32,558)		2,234,242		32,558	32,558	28,490	
	Subtotal - Common Stocks - Industria	ıl and l	Miscellane	ous (Unaffiliated) Oth	er	2,266,800	XXX	2,234,242	2,266,800	(32,558)			(32,558)		2,234,242		32,558	32,558	28,490	
9799997. T	otal - Common Stocks - Part 4			<del></del>		2,266,800	XXX	2,234,242	2,266,800	(32,558)			(32,558)		2,234,242		32,558	32,558	28,490	XXX
9799998 T	otal - Common Stocks - Part 5						XXX													XXX
	otal - Common Stocks					2.266.800	XXX	2,234,242	2,266,800	(32,558)			(32,558)		2,234,242		32.558	32.558	28,490	XXX
	otal - Preferred and Common Stocks					, ,	XXX									1	. ,	- ,		XXX
		5				4,086,791		4,054,242	4,086,800	(32,558)			(32,558)		4,054,242	1	32,549	32,549	146,790	
9999999 -	I OTAIS					363,730,676	XXX	355,471,026	337,863,678	(32,558)	(7, 119)	1,711,076	(1,750,753)	1	355,767,470		2,068,998	2,068,998	16,608,301	XXX

### **SCHEDULE D - PART 5**

Showing All Long-Term	n Bonds and Stocks ACQUIRED	During Year and Fully DISF	POSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's		Exchange				Interest	
										D = =1./		0		Change in		F				Daidfan
							(Bonds)			Book/		Current	Other-	Book/	Change in		D. III		and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment			(Loss) on	(Loss) on	(Loss) on	During	and
fication			Acquired		Date	Purchaser		Actual Cost	eration	Disposal	(Decrease)		Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
142339-AJ-9	CARLISLE COS INC SR NT			WELLS FARGO BANK, N.A.		J P MORGAN SEC INC	5,000,000		5,250,850	5,215,528		(13,072	)	(13,072)			35,322	35,322	143,229	65,313
	NTT FINANCE CORP CO GUARNT 144A			MORGAN STANLEY CPTL	12/23/2021	PACIFIC LIFE INS CO	10,000,000	10,000,000	9,994,300	10,000,000							(5,700)	(5,700)	166,347	
3899999	. Subtotal - Bonds - Industrial	and Miscella	aneous (Un	affiliated)			15,000,000	15,228,600	15,245,150	15,215,528		(13,072	)	(13,072)			29,622	29,622	309,576	65,313
8399998	. Total - Bonds						15,000,000	15,228,600	15,245,150	15,215,528		(13,072	)	(13,072)			29,622	29,622	309,576	65,313
	. Total - Preferred Stocks																			
9799998	. Total - Common Stocks																			
9899999	. Total - Preferred and Commo	on Stocks																		
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								<b></b>			ļ		<b></b>			<b>4</b>				
9999999	- Totals							15,228,600	15,245,150	15,215,528		(13,072)	)	(13,072)			29,622	29,622	309,576	65,313

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

### NONE

Schedule D - Part 6 - Section 2

### NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

							SCH	EDU	LE D	B - P	AKI A	4 - SE	CIIC	)N 1									
		1	1			owing all	Options, 0	Caps, Floo	rs, Collars,		_	Open as of	f Decembe	er 31 of Cu		_	1						
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange	, Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1 YR SPX CALL SPREAD OPTION #390 DUE MAT,	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 01/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022 .		1,589,990	3,796/4,118		68,688	(66,242)	134,813	^	134,813	132,367		(66,242)				85/85
OPTION #391 DUE MAT,	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 01/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022 .		2, 180,006	3,796/3,973		57,334	(55,292)	101,579	^	101,579	99,537		(55,292				85/85
OPTION #397 DUE MAT,	INDEXED LIFE PRODUCTS	EVIL E	5 14 /I I	OCCUPATE OFFICER	OODNEO LDVD 4DOTDODI 144	00 (40 (0004	00 (44 (0000		4 000 004	0.000/4.007		70, 400	(00.705)	450.750		450 750	444 400		(00.705				05 (05
NEXT PMT 02/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	SOCIETE GENERALE MORGAN STANLEY &	. 02RNE81BXP4R0TD8PU41	02/16/2021	02/14/2022 .		1,829,991	3,933/4,267		79,422	(69,795)	150,750	^	150,750	141, 123		(69,795				85/85
OPTION #401 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CO. INTERNATIONAL PLC	. 4PQUHN3JPFGFNF3BB653	03/15/2021	03/14/2022 .		1,850,002	3,969/4,306		77,867	(62,464)	147,333	٨	147 , 333	131,931		(62,464				85/85
1 YR SPX CALL SPREAD		LAIT O	Equity/ mucx.	MORGAN STANLEY &	- 4 GOTEGOTT OF THE ODDOOD		00/ 14/ 2022 .		,,000,002	0,000/ 4,000			(02, 101)	147,000					(02,404				00/ 00
OPTION #402 DUE MAT, NEXT PMT 03/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CO. INTERNATIONAL PLC	. 4PQUHN3JPFGFNF3BB653	03/15/2021	03/14/2022 .			3, 969/4, 154		24,822	(19,912)		^	42,934	38,024		(19,912				85/85
1 YR SPX CALL SPREAD OPTION #405 DUE MAT,	INDEXED LIFE PRODUCTS			MORGAN STANLEY & CO. INTERNATIONAL																			
NEXT PMT 04/14/2022	THOUSE ETTE THOUGHT	EXH 5	Equity/Index.	PLC	4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022 .		2,020,011	4, 125/4, 475		81,386	(58,419)	149,568	^	149,568	126,602		(58,419				85/85
1 YR SPX CALL SPREAD OPTION #406 DUE MAT,	INDEXED LIFE PRODUCTS			MORGAN STANLEY & CO. INTERNATIONAL																			
NEXT PMT 04/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	PLC	4PQUHN3JPFGFNF3BB653	04/14/2021	04/14/2022 .		580,010	4, 125/4, 317		14,465	(10,383)	24, 146	^	24 , 146	20,064		(10,383				85/85
OPTION #409 DUE MAT,	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 05/16/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	05/14/2021	05/16/2022 .		2,670,012	4, 174/4, 508		105,465	(66,670)	179,053	^	179,053	140,258		(66,670)				85/85
OPTION #413 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	SUCTETE GENERALE	. 02RNE81BXP4R0TD8PU41	06/14/2021	06/14/2022 .		3,820,018	4,255/4,596		153 . 182	(84,355)	242,991	٨	242,991	174, 164		(84,355				85/85
1 YR SPX CALL SPREAD		LAII 3	Equity/ muex.			00/ 14/2021	00/ 14/ 2022 .			4,200/4,000		155, 162	(04,000)	1242,331		242,331	1/4, 104		(04,000				03/03
OPTION #414 DUE MAT, NEXT PMT 06/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022 .		1,329,990	4,255/4,439		32,186	(17,724)	47,249	^	47 , 249	32,787		(17,724				85/85
1 YR SPX CALL SPREAD OPTION #417 DUE MAT.	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 07/14/2022	THOUSE ETTE THOUGHT	EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022 .		2,020,008	4,374/4,724		81,002	(37,949)	118,866	^	118,866	75,813		(37,949				85/85
1 YR SPX CALL SPREAD OPTION #418 DUE MAT,	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 07/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/14/2021	07/14/2022 .		570,015	4,374/4,564		13,908	(6,516)	18,940	^	18,940	11,548		(6,516				85/85
OPTION #422 DUE MAT,	INDEXED LIFE PRODUCTS	541.5		CREDIT SUISSE	ETODION NAVY II NO COCCO	00 (40 (0004	00 (45 (0000			4 400 /4 000		404 000	(04.444)	0.47.000		047.000	447 400		(04.444)				05 (05
NEXT PMT 08/15/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022 .		3,999,978	4,480/4,838		161,200	(61, 114)	217,208	^	217,208	117, 122		(61,114				85/85
OPTION #423 DUE MAT, NEXT PMT 08/15/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	08/16/2021	08/15/2022 .		319,986	4,480/4,674		7,808	(2,960)	9,967	٨	9,967	5,119		(2,960				85/85
1 YR SPX CALL SPREAD	INDEVED LIFE PRODUCTO													,									
OPTION #427 DUE MAT, NEXT PMT 09/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022 .		2,830,001	4,443/4,798		118,577	(35,411)	156,381	^	156,381	73,215		(35,411)				85/85
1 YR SPX CALL SPREAD OPTION #428 DUE MAT,	INDEXED LIFE PRODUCTS			CREDIT SUISSE																			
NEXT PMT 09/14/2022		EXH 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/14/2021	09/14/2022 .		1,619,980	4,443/4,635		40,500	(12,095)	50,793	^	50,793	22,388		(12,095				85/85
1 YR SPX CALL SPREAD OPTION #431 DUE MAT,	INDEXED LIFE PRODUCTS			GOLDMAN SACHS																			
NEXT PMT 10/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	W22LR0WP21HZNBB6K528	10/14/2021	10/14/2022 .		1,659,998	4,438/4,793		68,392	(14,803)	91, 179	^	91, 179	37,590		(14,803				85/85
OPTION #432 DUE MAT,	INDEXED LIFE PRODUCTS	EVIL E	F 14 // 1	GOLDMAN SACHS	WOOL DOWNO LLIZANDDOWS	40 (44 (000)	40 (44 (0000		000 001	4 400 /4 000		F 70.1	/4 005	7		7 440	0.074		(4.005)				05 (05
NEXT PMT 10/14/2022 1 YR SPX CALL SPREAD		EXH 5	Equity/Index.	INTERNATIONAL	W22LR0WP21HZNBB6K528	10/14/2021	10/14/2022 .		229,991	4,438/4,630		5,704	(1,235)		·`·	7, 140	2,671		(1,235				85/85
OPTION #435 DUE MAT, NEXT PMT 11/14/2022	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/15/2021	11/14/2022 .		2.210.001	4.683/5.057		90.610	(11.700)	99.685	٨	99.685	20.775		(11,700				85/85
11/ 17/ 2022		_/III V	=quity/illudx.	I ELIMINITORNE	. LOODINGHOT / TOLITOGOOD	10/2021				, 000/0,00/	<u> </u>			,,000		,, ,000			(11,700				· · · · · · · · · · · · · · · · · · ·

Used for Income Generation Generation or Replicated OPTION #440 DUE MAT, NEXT PINT 11/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1Y R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 1/	20 21 22 23  Adjustment o Carrying Value of Hedged Item Exposure Potential Exposure Entity  20 21 22 23  Credit Effectiveness at Inception and at Year-end (b)  85/85
Description of Item(s) Hedged, Used for Income Generation or Replicated I 17 18 9X CALL SPREAD OPTION #450 DLE BLAT, INCEXED LIFE PRODUCTS NEXT PIRT 12/14/2022 1 178 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022 1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CALL SPREAD OPTION #40 DLE MAT, NEXT PIRT 12/14/2022  1 18 SPX CA	Adjustment o Carrying Value of Hedged Potential Item Exposure Caredit Quality of Reference Exposure Entity (b)  Caredit Hedge Effectiveness of at Inception Adjustment of Reference Entity (b)
Description of Item(s)   Hedged, Used for Income Generation or Replication   Fair Value   Fair	Adjustment o Carrying Value of Hedged Item Exposure Entity Effectiveness of at Inception and at Year-end (b)
Description of Item(s) Hedged, Used for Income Generation of Replicated Identifier  Description OFTION #348 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #448 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPREAD OFTION #441 DIE MAT, NEXT PINT 12/14/2022 1 19 SPX CALL SPRE	Adjustment o Carrying Value of Hedged Item Exposure Entity Effectiveness of at Inception and at Year-end (b)
Description Generation or Replicated OPTION #449 DUE MAT, INSTRUCTURE PRODUCTS IN SPACALL SPREAD OPTION #440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #4440 DUE MAT, INSTRUCTURE AND OPTION #444	Adjustment o Carrying Value of Hedged Item Exposure Entity Effectiveness of at Inception and at Year-end (b)
Hedged, Used for Income Generation or Replicated 1 Type(s) 2 Carrying Paid International Products (Received) 1 Type(s) 2 Carrying Paid International Paid Internation	Adjustment o Carrying Value of Hedged Item Exposure Entity Effectiveness of at Inception and at Year-end (b)
Used for Income Generation Patholic Exhibit Increase Generation or Replicated Increase OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 17 R SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 18/15/201 1 11/14/2022 1 16/201 1 11/14/202 1 16/201 1 11/14/2022 1 16/201 1 11/14/2022 1 16/201 1 11/14/202	o Carrying Value of Value of Potential Item Potential Exposure Entity (b)
Description   Description   Or Replicated   Or Replicated   Or Central Clearinghouse   Or Central Cl	Hedged Item Potential ence Exposure Entity (b)  85/85
Description   Or Replicated   Identifier   (a)   Or Central Clearinghouse   Date   Expiration   Contracts   Amount   (Paid)   Paid   Income   Value   Code   Fair Value   (Decrease)   B./A.C.V.   Accretion	Item         Exposure         Entity         (b)           85/85         85/85
1 YR SPX CALL SPREAD OPTION #436 DUE MAT, NEXT PINT 11/14/2022 1 YR SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 YR SPX CALL SPREAD OPTION #4	85/85
OPTION #436 DUE MAT, NEXT PMT 11/14/2022 1 YR SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PMT 12/14/2022 1 YR SPX CALL SPREAD OPTION #441 DUE MAT, NEXT PMT 12/14/2022 1 YR SPX CALL SPREAD	
1 YR SPX CALL SPREAD OPTION #440 DUE MAT, NEXT PINT 12/14/2022 1 YR SPX CALL SPREAD OPTION #441 DUE MAT, INDEXED LIFE PRODUCTS  EXH 5	
OPTION #440 DUE MAT, INDEXED LIFE PRODUCTS   EXH 5	85/85
NEXT PIIT 12/14/2022	
1 YR SPX CALL SPREAD OPTION #441 DUE MAT, INDEXED LIFE PRODUCTS CREDIT SUISSE	
NEXT PINT 12/14/2022   EXH 5   Equity/Index   INTERNATIONAL   E58DKGIU/YYYJLNBC3868   12/14/2022   2.560.010   4.634/4.835   63.744   (3.144)   70.263   70.263   9.663   1.344   (3.144)	85/85
NEXT PIIT 12/14/2022   EXH 5	XXX XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108  1,480,844  1,707,431  1,299,268  1,435,854  1,707,430	XXX XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	XXX XXX
1 YR SPX CALL SPREAD MORGAN STANLEY &	
OPTION #398 DUE MAT, INDEXED LIFE PRODUCTS CO. INTERNATIONAL	
NEXT PIIT 02/14/2022 EXH 5	
OPTION #410 DUE MAT, INDEXED LIFE PRODUCTS CREDIT SUISSE	
NEXT PIIT 05/16/2022 EXH 5 Equity/Index INTERNATIONAL E58DKGILIYYYJLN8C3868 05/14/2021 05/16/2022 279,982 4,174/4,355 6,720 (4,248) 10,420 ^ 10,420 7,948 (4,248)	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants 19,975 (15,896) 33,641 XXX 33,641 29,562 (15,896)	XXX XXX
0219999999. Subtotal - Purchased Options - Hedging Other 19,975 (15,896) 33,641 XXX 33,641 29,562 (15,896)	XXX XXX
0289999999. Subtotal - Purchased Options - Replications  XXX  OSCONOCIONO Subtotal - Purchased Options - Replications	XXX XXX
0359999999. Subtotal - Purchased Options - Income Generation  0429999999. Subtotal - Purchased Options - Other  XXX  XXX  XXX	XXX XXX XXX XXX
0439999999. Total Purchased Options - Call Options and Warrants  1,500,819 (723,327) 2,242,908 1,465,416 (723,326)	XXX XXX
0449999999. Total Purchased Options - Put Options S	XXX XXX
045999999. Total Purchased Options - Caps XXX	XXX XXX
0469999999. Total Purchased Options - Floors	XXX XXX
0479999999. Total Purchased Options - Collars	XXX XXX
0489999999. Total Purchased Options - Other         XXX	XXX XXX
049999999. Total Purchased Options 1,500,819 (723,327) 2,242,908 XXX 2,242,908 1,465,416 (723,326)	XXX XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108  XXX  XXX  XXX  XXX  XXX  XXX	XXX XXX XXX XXX
0709999999. Subtotal - Written Options - Hedging Ellective Variable Annuity Guarantees Under SSAP No. 108  XXX  XXX  XXX  XXX	XXX XXX
0779999999. Subultata - Written Options - Replications  XXX  XXX  XXX  XXX  XXX  XXX  XXX	XXX XXX
0849999999. Subtotal - Written Options - Income Generation	XXX XXX
091999999. Subtotal - Written Options - Other XXX	XXX XXX
0929999999. Total Written Options - Call Options and Warrants	XXX XXX
093999999. Total Written Options - Put Options XXX XXX	XXX XXX
094999999. Total Written Options - Caps XXX XXX	XXX XXX
095999999. Total Written Options - Floors         XXX	XXX XXX
096999999. Total Written Options - Collars  XXX	XXX XXX
0979999999. Total Written Options - Other         XXX           098999999. Total Written Options         XXX	XXX XXX XXX XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	XXX XXX
11093993993. Subbotal - Swaps - Tredging Effective Variable Annuity Quarantees Under SSAP No. 108  XXX  Interpretable Annuity Character State Control of the	XXX XXX
THOSE SCHOOL CHARGE THE STREET TH	7000
SIIAP #290 VARIABLE ANNUITY   EXH 5   Rate   CME GROUP INC   SNZ20JLFKBINNOLQ0F39   .02/04/2019   .02/06/2029	
3M LIB/FIXED INT RATE Interest   Interest   SWAP #292   VARIABLE ANNUITY EXH 5   Rate   CNE GROUP INC SNZ20ULFKBMNVCLQ0F39   02/11/2019   02/13/2026   16,000,000   2.61 (LIB3MO 0)	160 447
SNIAP #292	
SIIAP #295 VARIABLE ANNUITY EXH 5 Rate CME GROUP INC SNZ20JLFKBINNOL00F39 02/19/2019 02/21/2029 12,000,000 2.69 (LIB3MO 0) 302,896 990,419 990,419 (855,973) (855,973)	

								EDUI															
	_		1	T		owing all	Options, (	Caps, Floor	s, Collars,		_						T	1					
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
3M LIB/FIXED INT RATE			Interest																		•		
SWAP #296 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	02/25/2019	02/27/2026 .		16,000,000	2.61 (LIB3MO 0)			390,259	843,008		843,008	(927,575)				163,201		0002
SWAP #297	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	03/04/2019	03/06/2024 .		21,000,000	2.59 (LIB3MO 0)			509,867	725,448		725,448	(829,674)				155,060		0002
SWAP #298	VARIABLE ANNUITY	EXH 5	. Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	03/11/2019	03/13/2029 .		12,000,000	2.68 (LIB3MO 0)			302,823	993,073		993,073	(857,585)				161,028		0002
3M LIB/FIXED INT RATE SWAP #301	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	03/18/2019	03/20/2039 .		4.000.000	.2.8 (LIB3MO 0)			105,253	656,627		656,627	(371,824)				83,012		0002
3M LIB/FIXED INT RATE SWAP #330	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39 .	11/06/2019	11/08/2039 .		1 200 000	1.91 (LIB3MO 0)			20,886	31,369		31,369	(95,303)				25,361		0002
3M LIB/FIXED INT RATE			Interest										·										
SWAP #331	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/13/2019	11/15/2039 .		12,000,000	1.94 (LIB3MO 0)			212,582	377,204		377 , 204	(960, 137)				253,743		0002
SWAP #332 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/13/2019	11/15/2029 .		10,000,000	1.79 (LIB3MO 0)			162,202	2206, 287		206,287	(622,817)				140,352		0002
SWAP #335	VARIABLE ANNUITY	EXH 5	. Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	12/02/2019	12/04/2029 .		1,000,000	1.76 (LIB3MO 0)			15,992	18,589		18 , 589	(62,066)				14,081		0002
SWAP #338	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39 .	01/03/2020	01/07/2040		1,000,000	1.95 (LIB3MO 0)			17,667	32,304		32,304	(80,344)				21,231		0002
3M LIB/FIXED INT RATE SWAP #341	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2030 .		1,000,000	1.57 (LIB3MO 0)			13,989	3,637		3,637	(59,953)				14,217		0002
3M LIB/FIXED INT RATE SWAP #345	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/18/2020	02/20/2030 .		1 000 000	.1.5 (LIB3MO 0)			13,335	(1,858)	)	(1,858)	(59,216)				14,270		0002
3M LIB/FIXED INT RATE SWAP #346		EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	.02/25/2020	02/27/2030			.1.3 (LIB3MO 0)					,	(17,262)	(56,859)				14,287		0002
3M LIB/FIXED INT RATE			Interest										11,368		,,								
SWAP #347	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	03/02/2020	03/04/2030 .		1,250,000	1.08 (LIB3MO 0)			11,427	(43,596)	)	(43,596)	(67,673)				17,873		0002
SWAP #348 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	03/09/2020	03/11/2030 .		1,000,000	0.69 (LIB3MO 0)			5,291	(65,421)	)	(65,421)	(49,487)				14,315		0002
SWAP #356	VARIABLE ANNUITY	EXH 5	. Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	04/30/2020	05/04/2030 .		1,300,000	0.6 (LIB3MO 0)			5,664	(95,837		(95,837)	(63,028)				18,777		0002
3M LIB/FIXED INT RATE SWAP #363	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	08/13/2020	08/17/2030 .		1,200,000	0.69 (LIB3MO 0)			6,289	(83,532)	)	(83,532)	(59,676)				17,629		0002
3M LIB/FIXED INT RATE SWAP #368	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39 .	10/05/2020	10/07/2030 .		3,300,000	0.79 (LIB3MO 0)			20,299	(206, 124)	)	(206, 124)	(168,603)				48,871		0002
3M LIB/FIXED INT RATE SWAP #369	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	10/05/2020	10/07/2040 .		3.000.000	1.14 (LIB3MO 0)			28.867	(302, 110)	)	(302,110)	(203,702)				65,005		0002
3M LIB/FIXED INT RATE SWAP #370	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39 .	10/05/2020	10/07/2050 .		,	1.21 (LIB3MO 0)			32,077	(382,921)		(382,921)	(226, 111)						0002
3M LIB/FIXED INT RATE			Interest												(								
SWAP #371	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	10/13/2020	10/15/2025 .		,	0.39 (LIB3MO 0)			19,348			(296,872)	(287,718)				87,626		0002
SWAP #379 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/03/2020	11/05/2030 .		4,000,000	0.89 (LIB3MO 0)			29,008	(219, 268)	)	(219,268)	(209,458)				59,505		0002
SWAP #380	VARIABLE ANNUITY	EXH 5	Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/09/2020	11/12/2040 .		13,000,000	1.34 (LIB3MO 0)			152,035	(892, 206)		(892,206)	(927,230)				282,428		0002
SWAP #381	VARIABLE ANNUITY	EXH 5	. Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/09/2020	11/12/2050 .		10,000,000	1.41 (LIB3MO 0)			124, 190	(773,678	)	(773,678)	(772,245)				268,724		0002
3M LIB/FIXED INT RATE SWAP #382	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/09/2020	11/12/2050 .		3,000,000	1.42 (LIB3MO 0)			37,677	(222, 194)	)	(222, 194)	(232,590)				80,617		0002
3M LIB/FIXED INT RATE SWAP #383	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	11/10/2020	11/12/2040 .		6,000,000	1.33 (LIB3MO 0)			69,792	(415, 889)		(415,889)	(427,535)				130,351		0002
3M LIB/FIXED INT RATE SWAP #388	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	01/06/2021	01/08/2041		2,500,000				31,095	(128,885)		(128,885)	(128,885)				54,537		0002
3M LIB/FIXED INT RATE			Interest										-		(								
SWAP #389 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	01/11/2021	01/13/2041 .		1,800,000	1.55 (LIB3MO 0)			24,011	(61,304)	)	(61,304)	(61,304)				39,281		0002
SWAP #392	VARIABLE ANNUITY	EXH 5	. Rate	CME GROUP INC	. SNZ20JLFK8MNNCLQ0F39 .	01/25/2021	01/27/2031 .	ļ ļ.	1,500,000	1.07 (LIB3MO 0)			12,599	(61,832)	)	(61,832)	(61,832)				22,599		0002

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	1			1		owing all	Options, C	Caps, Floo	rs, Collars,													1	
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)				Date of	Niconala a u		Rate or	discounted	discounted	Cumant	Book/			Unrealized	Foreign	Year's	to Carrying			at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a) ´		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
3M LIB/FIXED INT RATE SWAP #393	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/01/2021 .	02/03/2026 .		2.000.000	0.54 (LIB3MO 0)			6.816	(61,871)		(61,871)	(61,871)				20,238		0002
3M LIB/FIXED INT RATE SWAP #394	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/16/2021	02/18/2031 .		1 000 000	.1.4 (LIB3MO 0)			10.752	(13,950)		(13,950)	(13,950)				15,116		0002
3M LIB/FIXED INT RATE			Interest										, .										
SWAP #395 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/16/2021 .	02/18/2031 .		4,000,000	1.39 (LIB3MO 0)			42,877	(57, 116)	····	(57, 116)	(57, 116)				60,464		0002
SWAP #396	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/16/2021 .	02/18/2041 .		6,000,000	1.83 (LIB3MO 0)			86,945	71,806		71,806	71,806				131,275	C	0002
SWAP #399	VARIABLE ANNUITY	EXH 5	Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	02/22/2021 .	02/24/2041 .		300,000	.1.9 (LIB3MO 0)			4,465								6,567	C	0002
SWAP #400	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	03/08/2021 .	03/10/2041 .		650,000	2.02 (LIB3MO 0)			9,820	28,979		28,979	28,979				14,242	c	0002
3M LIB/FIXED INT RATE SWAP #403	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	03/22/2021 .	03/24/2051 .		590,000	2.16 (LIB3MO 0)			9, 115	59,945		59,945	59,945				15,954	o	0002
3M LIB/FIXED INT RATE SWAP #404	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	03/29/2021 .	03/31/2031 .		1,100,000	1.76 (LIB3MO 0)			13,226	19,429		19,429	19,429				16,729		0002
3M LIB/FIXED INT RATE SWAP #407	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	04/26/2021	.04/28/2026		2 800 000	0.93 (LIB3MO 0)			14.682	(46,593)		(46,593)	(46,593)				29,119	0	0002
3M LIB/FIXED INT RATE SWAP #408		EXH 5	Interest			05/10/2021							,										
3M LIB/FIXED INT RATE	VARIABLE ANNUITY		RateInterest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39		05/12/2031 .			1.59 (LIB3MO 0)			11,460	2,989		2,989	2,989				19, 129		0002
SWAP #411 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	05/24/2021 .	05/26/2031 .		1,200,000	.1.6 (LIB3MO 0)			10,450	3,774		3,774	3,774				18,401		0002
SWAP #412	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	06/08/2021	06/10/2031 .		1,800,000	1.53 (LIB3MO 0)			14,077	(5,328)		(5,328)	(5,328)				27,662	0	0002
SWAP #415	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	06/21/2021	06/23/2051 .		925,000	1.78 (LIB3MO 0)			7,903				8,950				25, 118	0	0002
SWAP #416	VARIABLE ANNUITY	EXH 5	RateInterest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	07/06/2021 .	07/08/2031 .		1,000,000	1.38 (LIB3MO 0)			5,972	(17,396)		(17,396)	(17,396)				15,430	0	0002
SWAP #419	VARIABLE ANNUITY	EXH 5	Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	07/19/2021	07/21/2041 .		700,000	1.48 (LIB3MO 0)			4, 179	(33,332)		(33,332)	(33,332)				15,482	0	0002
3M LIB/FIXED INT RATE SWAP #420	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	08/02/2021	08/04/2041 .		1,000,000	1.57 (LIB3MO 0)			5,878	(31,498)		(31,498)	(31,498)				22, 139	0	0002
3M LIB/FIXED INT RATE SWAP #421	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	08/09/2021 .	08/11/2041 .		1,000,000	1.66 (LIB3MO 0)			5,928	(16, 138)		(16,138)	(16, 138)				22, 150		0002
3M LIB/FIXED INT RATE SWAP #424	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	08/23/2021 .	08/25/2031 .		2,050,000	1.28 (LIB3MO 0)			8.164	(53,923)		(53,923)	(53,923)				31,849	0	0002
3M LIB/FIXED INT RATE SWAP #426	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	09/07/2021	09/09/2041		1,200,000	.1.7 (LIB3MO 0)			5,860	(11, 244)		(11,244)	(11,244)				26,634		0002
3M LIB/FIXED INT RATE			Interest									***************************************	,		]								
SWAP #429 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	RateInterest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	09/20/2021 .	09/22/2051 .		1,000,000				4, 112	(24,949)	1	(24,949)	(24,949)				27,270		0002
SWAP #430	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	10/04/2021 .	10/06/2026 .		4,200,000	1.03 (LIB3MO 0)			8,956	(63,264)	1	(63,264)	(63,264)				45,851		0002
SWAP #433	VARIABLE ANNUITY	EXH 5	Rate Interest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	11/02/2021 .	11/04/2031 .		4,600,000	1.62 (LIB3MO 0)			10,698	15,404		15,404	15,404				72, 182	0	0002
SWAP #434 3M LIB/FIXED INT RATE	VARIABLE ANNUITY	EXH 5	RateInterest	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	11/15/2021 .	11/17/2041 .		1,200,000	1.87 (LIB3MO 0)			2,511	23,558		23,558	23,558				26,761		0002
SWAP #437	VARIABLE ANNUITY	EXH 5	Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	11/23/2021 .	11/26/2041 .		700,000	1.9 (LIB3MO 0)			1, 170	17,433	ļ	17 , 433	17,433				15,620		0002
3M LIB/FIXED INT RATE SWAP #438	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	11/29/2021 .	12/01/2041 .		3,100,000	1.76 (LIB3MO 0)			4,086	(1,417)		(1,417)	(1,417)				69, 199		0002
3M LIB/FIXED INT RATE SWAP #439	VARIABLE ANNUITY	EXH 5	Interest Rate	CME GROUP INC	SNZ20JLFK8MNNCLQ0F39	12/06/2021 .	12/08/2031 .		1,600,000	1.54 (LIB3MO 0)			1,366	(7, 144)		(7, 144)	(7, 144)				25,225		0002
	total - Swaps - Hedg	jing Other - Ir	nterest Rate		-								3,703,205	2,313,132	XXX	2,313,132	(11,762,067)				3,649,762	XXX	XXX
ML FIXED CAD/FIXED USD CURR SWAP #020	#206630401	B 1	Currency	MERRILL LYNCH CAP SERVICES	. GDWTXX03601TB7DW3U69	12/13/2006	02/01/2027 .		3,213,263	9.28 ( 8.85)				505,916		505,916	(51,387)	(65,360)			36,249		0003
	total - Swaps - Hedg	ing Other - F							. , ,	. ( 2.20)					XXX	505,916	(51,387)	(65, 360)			36,249		XXX

1739999999. Subtotal - Other

1759999999 - Totals

174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives

## ANNUAL STATEMENT FOR THE YEAR 2021 OF THE PACIFIC LIFE & ANNUITY COMPANY

### **SCHEDULE DB - PART A - SECTION 1**

				<u></u>																		
	_			Sh	owing all	Options, (	Caps, Floo	rs, Collars	, Swaps and	+orwards			er 31 of Cu		ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
		1							1	Cumulative												
										Prior	_											
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		_ ,						Price,	of Un-	Cost of Un-		5				Total	Current	Adjustment			Effectiveness
	Used for	0-11-1-1	Type(s)			Date of	N		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	OT District	Funkana Osumtama ata	Totals	Maturity	Number	Matteral	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Determine	Refer-	and at
Decemention	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Curination	OT	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair Value	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description SPTR_TOTAL_RETURN/1N	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid) LIB1M0 0.38	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
LIB SWAP #320	VARIABLE ANNUITY	EXH 5	Equity/Index	INTERNATIONAL W22LROWP21HZNBB6K528	09/15/2010	08/15/2024		23.673.417				(5,262,600)	(294,659)		(294,659)	19,908				191.764		0003
GDDUEAFE TOTAL	VANTADEL ANNOTTI	LAIT 3	. Equity/ muex.	MORGAN STANLEY CAP	00/ 13/2019	00/13/2024		23,073,417	FEDFUNDSC4 0.42			(3,202,000)	(234,003)		(234,033)					131,704		0003
	VARIABLE ANNUITY	EXH 5	. Equity/Index.		08/26/2021	05/27/2022		2,855,919	(10,448)			21,965	(21,343)		(21,343)	(21,343)				9,062		0003
1149999999. Su	btotal - Swaps - Hedo	ing Other -	Total Return			•		•				(5,240,635)	(316,002)	XXX	(316,002)	(1,435)	)			200,826	XXX	XXX
1169999999. Su	btotal - Swaps - Hedg	ing Other										(1,537,430)	2,503,046	XXX	2,503,046	(11,814,889)	(65,360)			3,886,837	XXX	XXX
1229999999. Su	btotal - Swaps - Repli	ication												XXX							XXX	XXX
1289999999. Su	btotal - Swaps - Incor	ne Generation	on											XXX							XXX	XXX
1349999999. Su	btotal - Swaps - Other	r												XXX							XXX	XXX
1359999999. To	tal Swaps - Interest R	ate										3,703,205	2,313,132	XXX	2,313,132	(11,762,067)				3,649,762	XXX	XXX
1369999999. To	tal Swaps - Credit De	fault												XXX							XXX	XXX
1379999999. To	tal Swaps - Foreign E	xchange											505,916	XXX	505,916	(51,387)	(65, 360)			36,249	XXX	XXX
1389999999. To	tal Swaps - Total Retu	urn										(5,240,635)	(316,002)	XXX	(316,002)	(1,435)				200,826	XXX	XXX
1399999999. To	tal Swaps - Other													XXX							XXX	XXX
1409999999. To	tal Swaps											(1,537,430)	2,503,046	XXX	2,503,046	(11,814,889)	(65,360)			3,886,837	XXX	XXX
1479999999. Su	btotal - Forwards													XXX							XXX	XXX
1509999999. Su	btotal - SSAP No. 108	3 Adjustmen	ts											XXX							XXX	XXX
1689999999. Su	btotal - Hedging Effec	tive Excludi	ng Variable A	Annuity Guarantees Under SSAP No.	108						1,480,844	(707,431)	2,209,268	XXX	2,209,268	1,435,854		(707,430	)		XXX	XXX
1699999999. Su	btotal - Hedging Effec	tive Variable	e Annuity Gu	arantees Under SSAP No.108										XXX							XXX	XXX
1709999999. Su	btotal - Hedging Othe	r									19,975	(1,553,326)	2,536,687	XXX	2,536,687	(11,785,327)	(65,360)	(15,896	)	3,886,837	XXX	XXX
1719999999. Su	btotal - Replication													XXX							XXX	XXX
1729999999. Su	btotal - Income Gener	ration												XXX							XXX	XXX
										1												

_		
(2)	Code	Description of Hadrod Biol/(a)
(a)	Code	Description of neager Kisk(s)
		·

XXX

XXX

4,745,954 (10,349,473)

1,500,819 (2,260,757) 4,745,954 XXX

XXX

XXX

XXX

XXX

3,886,837 XXX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
000	1	Hedges the equity risk of a liability
000	2	Hedges the interest rate risk of a liability
000	3	Hedges the currency risk of an asset

### **SCHEDULE DB - PART A - SECTION 2**

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

						CHOWIN	g an op	otions, Cap	, , , , , , , , , , , , , , , , , , , ,	00	orrapo arre				,									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)	Current Year	r										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
						D-46		1-41-4-						0:						0	0-:-	A -1:44	0-:-	
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
1 YR SPX CALL SPREAD OPTION	or replicated	idontino	(ω)	or contrar croamigricaco	Date		Butto	Cuic	Contracto	7 11110 01110	(1 0.0)	. u.u	. u.u			74.40	0000	(Booroaco)	B.,, v. O. v .	71001011011	rtocograzou		Bololiou	(2)
#339 DUE MAT, NEXT PMT				CREDIT SUISSE																				
01/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		C3868 01/14/202	0 01/14/2021	01/14/2021	MATURITY		1,389,987	3,283/3,587			128,573	(2,207			(121,212)						85/85
1 YR SPX CALL SPREAD OPTION	INDEXED EITE THOOGGIS	. LAII J	Equity/illuex	. INTERNATIONAL ESODICINSTITUCIO	0300001/ 14/202	0 .01/ 14/2021		. MATORITI			3,200/3,30/				(2,201	1					120,070			03/03
				CREDIT SUISSE																				
#340 DUE MAT, NEXT PMT	INDENED LIFE PRODUCTO	501.5			00000	0 04 /44 /0004	04 (44 (0004	WATER LTV		0 400 000	0.000/0.447			407.004	(0.444			(400 740)			407.004			05 (05
01/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	. INTERNATIONAL E58DKGMJYYYJLN8	C386801/14/202	0 .01/14/2021	01/14/2021 .	MATURITY			3,283/3,447			107,001	(2, 144	/		(102,740)			107,001			85/85
1 YR SPX CALL SPREAD OPTION																								
#343 DUE MAT, NEXT PMT																								
02/16/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	K557302/14/202	0 .02/16/2021	02/16/2021 .	. MATURITY		1,740,005	3,380/3,693			160,948	(9,505	<b>)</b>		(125,394)			160,948			85/85
1 YR SPX CALL SPREAD OPTION																								
#344 DUE MAT, NEXT PMT																								
02/16/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	K557302/14/202	0 _02/16/2021	02/16/2021 .	MATURITY		489,988	3,380/3,549			24,500	(1,700	)		(19,916)			24,500			85/85
1 YR SPX CALL SPREAD OPTION																								
#349 DUE MAT, NEXT PMT		1				1		1		1	1	1			1				1			l		1
03/15/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	K557303/16/202	0 _03/15/2021	.03/15/2021 .	MATURITY		2, 149,999	2,386/2,601			193,498	(21,343	<b>)</b>		(169, 192)			193,498			85/85
1 YR SPX CALL SPREAD OPTION						I		I						1	1							l		1
#350 DUE MAT, NEXT PMT						I		I														l		1
03/15/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	K5573 03/16/202	0 03/15/2021	.03/15/2021	MATURITY			2,386/2,501	L			(5, 183	X		(38, 142)	L		43,953	L	L	85/85
1 YR SPX CALL SPREAD OPTION		1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			[					, 2,001					1								
#354 DUE MAT, NEXT PMT		1		CREDIT SUISSE		1		1		1	1	1			1				1			l		1
04/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		C386804/14/202	0 04/14/2021	04/14/2021	MATURITY		1,849,996	2,846/3,102			166,503	(24.015	1		(132,325)	l l		166,503	l		85/85
1 YR SPX CALL SPREAD OPTION	INDEXED ETTE THOOGOTO	. LMI 0	Equity/ Index	THIE INTITIONAL ESOBICINOTTI DENO	0000004/ 14/ 202	0 104/ 14/ 2021					2,040/0,102					1								00/00
#355 DUE MAT, NEXT PMT																								
04/14/2021	INDEXED LIFE PRODUCTS	EVU E	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8	K5P83 _ 04/14/202	0 04/14/2021	04/14/2021	MATURITY		380,006	2,846/2,984			18,354	(2,799			(14,581)			18.354			85/85
1 YR SPX CALL SPREAD OPTION	INDEXED LIFE PRODUCTS	. EXH 5	Equity/illuex	. DINF FANTDAS NUMUNISFFUONFNUO	NOFOO	0 104/ 14/ 202 1	04/14/2021	MATURITI			2,040/2,904			10,334	(2,788	<b>1</b>					10,334			03/03
				OPER LT OLLLOOF																				
#357 DUE MAT, NEXT PMT				CREDIT SUISSE																				
05/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	. INTERNATIONAL E58DKGMJYYYJLN8	C386805/14/202	0 105/14/2021	05/14/2021 .	MATURITY		2,580,001	2,853/3,109				(45, 125	) <del>.</del>		(168,571)			232,205			85/85
1 YR SPX CALL SPREAD OPTION																								
#358 DUE MAT, NEXT PMT				WELLS FARGO BANK NA																				
05/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	KB1H1DSPRFMYMCU	FXT0905/14/202	0 .05/14/2021	05/14/2021 .	MATURITY		240,009	2,853/2,990				(2,396	)		(8,379)			11,592			85/85
1 YR SPX CALL SPREAD OPTION																								
#359 DUE MAT, NEXT PMT																								
06/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	. SOCIETE GENERALE 02RNE81BXP4R0TD	8PU4106/15/202	0 .06/14/2021	06/14/2021 .	. MATURITY		3,640,012	3,067/3,343				(77, 408	)		(203,095)			327,597			85/85
1 YR SPX CALL SPREAD OPTION																								
#360 DUE MAT, NEXT PMT																								
06/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD	8PU41 06/15/202	0 06/14/2021	.06/14/2021	MATURITY			3,067/3,215			42.505	(10.824	λ		(26, 257)			42.505	L		85/85
1 YR SPX CALL SPREAD OPTION																								
#361 DUE MAT. NEXT PMT				WELLS FARGO BANK NA																				
07/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		FXT0907/14/202	0 07/14/2021	07/14/2021	MATURITY		1,899,998	3, 198/3, 485				(48,271	Y		(89, 127)						85/85
1 YR SPX CALL SPREAD OPTION							1			,,						1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
#362 DUE MAT, NEXT PMT				WELLS FARGO BANK NA																				
07/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		FXT0907/14/202	0 07/14/2021	07/14/2021	MATURITY		430,002	3, 198/3, 352	1			(6,399	1		(10,635)				1		85/85
1 YR SPX CALL SPREAD OPTION		1		i.c.i.i.doi ili mimoo		13.7, 2021	1							23,700		1	1				20,700	l		
#364 DUE MAT, NEXT PMT				WELLS FARGO BANK NA		I		I											l l			l		l
08/16/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		FXT0908/14/202	0.08/16/2021	08/16/2021	MATURITY		3,669,998	3,373/3,676	1			(104,420	1		(138,091)			330,300	1		85/85
1 YR SPX CALL SPREAD OPTION			qui ty/ illuex	ND II I IDOI NEMINICO	14/202	- 2007 107 202 I					0,3/3/3/0/0/					1	1							00/00
#365 DUE MAT, NEXT PMT		1	1	WELLS FARGO BANK NA		1		1		1		1		1								1		1
08/16/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index		FXT0908/14/202	0 08/16/2021	09/16/2021	MATURITY		280,014	3,373/3,536			13,525	(4,728	1		(5,573)	l l		13,525	l		85/85
1 YR SPX CALL SPREAD OPTION	INDEAED EILE PRODUCTO	- LAII 3	qu i ty/ i iidex	ND IN IDOPARMINGO	1 1100	0 200/ 10/2021		maioniii		200,014				10,520	(4,728	1		(0,0/3)				·····		00/00
#366 DUE MAT. NEXT PMT		1	1			1		1		1		1		1								1		1
	INDEVED LIEE PRODUCTO	EVIL F	Faulty/Index	BADOLAYS BANK DLC . GEGGEETH IDE 1701	V5573 00/14/000	00/14/2024	00/1//2024	MATIDITY		0 000 044	3 204/2 074	1		220 700	/00 005	Į.		(87,699)	]		220 700	1		95/95
09/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	14/202	0 109/14/2021	. 14/2021	MAIUHIIT		2,820,011	3,384/3,671			239,700	(86,235	<b>1</b>		(87,699)			239,700			85/85
1 YR SPX CALL SPREAD OPTION						I		I														l		1
#367 DUE MAT, NEXT PMT	INDEXED LIFE PRODUCTS	FW1 5		DIDOLANO DINIV DI O	VEEZO 00 /4/ :000	00 (44 (000 )	00 (44 (00= :	WITIDIT!		4 000 000	0.004/0.510			,		J		(40.000	l l		47	l		05.405
09/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170U	K55/3 09/14/202	U 109/14/2021	09/14/2021 .	MAIURITY		1,009,987	3,384/3,542				(18,489	A		(16,907)			47, 166			85/85
1 YR SPX CALL SPREAD OPTION		1	1			1		1		1		1		1								1		1
#372 DUE MAT, NEXT PMT	l		L					l						1					l l			l		l
10/14/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	. SOCIETE GENERALE 02RNE81BXP4R0TD	8PU41 .   10/14/202	0 10/14/2021	10/14/2021 .	MATURITY		1,430,006	3,489/3,785			121,552	(48,069	<b>J</b>		(33,577)	ļ		121,552			85/85
1 YR SPX CALL SPREAD OPTION						I		I											l l			l		l
#373 DUE MAT, NEXT PMT		1	1			1		1		1		1		1								1		1
10/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD	8PU41 _ 10/14/202	0 10/14/2021	10/14/2021	MATURITY		249,998	3,489/3,652	ļ		11,675	(5,074	)	.	(3, 129)	L		11,675	<b></b>		85/85
1 YR SPX CALL SPREAD OPTION	1	1	1			1		1				1		1	1		I		1			1		1
#384 DUE MAT, NEXT PMT						I		I							1				l l			l		l
11/15/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD	8PU41 _ 11/16/202	0 11/15/2021	11/15/2021	MATURITY	L	2,009,997	3,627/3,935	L	L	170,851	(74, 103	X	.l	(27, 371)	L		170,851	L	L	85/85
1 YR SPX CALL SPREAD OPTION		1			1	1					,					1	1							
#385 DUE MAT, NEXT PMT		1				1		1		1	1	1			1				1			1		1
11/15/2021	INDEXED LIFE PRODUCTS	. EXH 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8	K5P83 11/16/202	0 11/15/2021	11/15/2021	MATURITY		1,409,998	3,627/3,796	1			(31,658	1		(10,097)				1		85/85
1 YR SPX CALL SPREAD OPTION	I I I I I I I I I I I I I I I I I I I		- Equity/ Index	Date 11.1.1000	55	5 117 107 2021		VIIII		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,02170,130		l			1	1		<b> </b>		,040	ľ		00,00
#386 DUE MAT, NEXT PMT		1	1	MORGAN STANLEY & CO.		1		1		1		1		1								1		1
12/14/2021	INDEXED LIFE PRODUCTS	EVH 5	Equity/Index	. INTERNATIONAL PLC 4PQUHN3JPFGFNF3	BB653 12/14/202	0 12/14/2021	12/14/2021 .	MATURITY		2,650,011	3,647/3,958				(109,061	1		(21,653)	l l		225,253	l		95/95
14/ 14/ 2021	INDEALD LIFE FRUDUCIO	. LAT U	Lyurty/ maex	. I INTERNATIONAL FEG 4FQUINGJPFGFNF3	UUUUU .  . 12/ 14/ 202	U +12/ 14/ 202 I	.1-12/ 14/2021 .	_mniUNIII	<u> </u>	∠,∪∪U,UII	3,047/3,938	<u> </u>			100,001	A		(41,003)	L					00/00

### **SCHEDULE DB - PART A - SECTION 2**

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

						nowing	ali Op	tions, Cap	S, Floors,	Collars, S	swaps and	i Forwards	rermina	tea During	Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	1											Cumulative												
	Description													•										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	-	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	Exhibit	OT Distr(s)	Funkanan Caustananti	T	or	Termina-	Expiration,	Number	Notional	Index	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted		Valuation Increase/	Exchange	(Amortiza- tion)/	on	Value of	on Termination	and at Termination
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	Contracts	Amount	Received (Paid)	(Received)	(Received)	Termination	Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	Accretion	Termination Recognized	Hedged Item	Deferred	(b)
1 YR SPX CALL SPREAD OPTION	or Replicated	identinei	(a)	or Central Cleaninghouse	Date	lion	Date	Sale	Contracts	Amount	(Palu)	Palu	Palu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	iteiii	Deletted	(D)
#387 DUE MAT. NEXT PMT				MORGAN STANLEY & CO.																				
12/14/2021	INDEXED LIFE PRODUCTS	EXH 5	Equity/Index.	INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 .	.12/14/2020	.12/14/2021 .	.12/14/2021 .	MATURITY		1,929,996	3,647/3,818				(48, 146).			(7,749)						85/85
0019999999. Subtota	I - Purchased Options	- Hedging	Effective E	xcluding Variable Annuity Guarante	ees Unde	r SSAP N	lo.108 - C	all Options an	nd Warrants					2,965,000	(789, 302)		XXX	(1,581,412)			2,965,000			XXX
00799999999. Subtota	I - Purchased Options	- Hedging	Effective E	xcluding Variable Annuity Guarante	ees Unde	r SSAP N	o.108							2.965.000	(789.302)		XXX	(1.581.412)			2,965,000			XXX
0149999999, Subtota	I - Purchased Options	- Hedging	Effective V	ariable Annuity Guarantees Under	SSAP No	.108								1			XXX				, , , , ,			XXX
02199999999. Subtota																	XXX							XXX
028999999999999999999999999999999999999												-					XXX							XXX
03599999999. Subtota																	XXX							XXX
04299999999. Subtota			3eneration														XXX							XXX
				t-																				XXX
043999999999999999999999999999999999999			and warrar	its										2,965,000	(789, 302)		XXX	(1,581,412)			2,965,000			
04499999999999999999999999999999999999														ļ			XXX							XXX
0459999999. Total Pu												ļ	1	ļ			XXX							XXX
0469999999. Total Pu																	XXX							XXX
0479999999. Total Pu																	XXX							XXX
0489999999. Total Pu									-								XXX	-						XXX
04999999999999999999999999999999999999	urchased Options													2,965,000	(789, 302)		XXX	(1,581,412)			2,965,000			XXX
0569999999. Subtota	I - Written Options - H	edging Effe	ective Exclu	iding Variable Annuity Guarantees	Under S	SAP No.1	08										XXX				,,			XXX
				ble Annuity Guarantees Under SS													XXX							XXX
07099999999. Subtota				sio / minary educations ender ee													XXX							XXX
07799999999999999999999999999999999999																	XXX							XXX
08499999999. Subtota																	XXX							XXX
09199999999999999999999999999999999999			eration														XXX							XXX
			10/														XXX							XXX
09299999999999999999999999999999999999			warrants																					
09399999999999999999999999999999999999		otions															XXX							XXX
09499999999999999999999999999999999999																	XXX							XXX
09599999999. Total W																	XXX							XXX
0969999999. Total W		S															XXX							XXX
09799999999. Total W																	XXX							XXX
0989999999. Total W	ritten Options																XXX							XXX
1049999999. Subtota	I - Swaps - Hedging E	ffective Exc	cluding Var	able Annuity Guarantees Under St	SAP No.1	08											XXX							XXX
1109999999, Subtota	I - Swaps - Hedging E	ffective Var	riable Annu	ity Guarantees Under SSAP No.10	18												XXX							XXX
GDDUEAFE TOTAL RETURN/1M LIB				MORGAN STANLEY CAP							LIB1M0 0.52													
SWAP #321	VARIABLE ANNUITY	EXH 5	Equity/Index.	SERVICES	.08/22/2019	08/27/2021	08/27/2021	MATURITY		2,825,056	(7,689)				(273,615)			(13,776)						0003
1149999999. Subtota	I - Swaps - Hedging O	ther - Total	l Return												(273,615)		XXX	(13,776)	)					XXX
11699999999. Subtota	I - Swaps - Hedging O	ther							<u></u>	<u></u>					(273,615)		XXX	(13,776)	)					XXX
1229999999. Subtota	I - Swaps - Replication	ı															XXX							XXX
1289999999. Subtota	I - Swaps - Income Ge	eneration															XXX							XXX
13499999999. Subtota														1			XXX							XXX
13599999999. Total Sv														1			XXX							XXX
13699999999. Total Sv												<b>†</b>	<del>                                     </del>	1	1		XXX							XXX
13799999999. Total Sv		200										1	<b>†</b>	1			XXX							XXX
138999999999999999999999999999999999999		iye										1	<b>+</b>	1	(070.0:=		XXX	/40 7700						XXX
												<del>                                     </del>	<del>                                     </del>	1	(273,615)		XXX	(13,776)						
13999999999999999999999999999999999999												1	<del>                                     </del>	<del> </del>										XXX
14099999999. Total Sv														ļ	(273,615)		XXX	(13,776)						XXX
14799999999. Subtota														ļ			XXX							XXX
1509999999. Subtota												1	1	ļ			XXX							XXX
				uity Guarantees Under SSAP No.	108									2,965,000	(789, 302)		XXX	(1,581,412)			2,965,000			XXX
		/ariable An	nuity Guara	antees Under SSAP No.108													XXX							XXX
1709999999. Subtota	I - Hedging Other								-						(273,615)		XXX	(13,776)						XXX
17199999999. Subtota	I - Replication																XXX							XXX
1729999999. Subtota																	XXX							XXX
17399999999. Subtota												1	1	İ	İ		XXX		i					XXX
17499999999. Subtota		AP No. 109	3 Derivative	s								1		1			XXX							XXX
1759999999 - Totals		140. 100	, Donivative	<u> </u>								1	<b>†</b>	2.965.000	(1.062.917)		XXX	(1.595.188)			2.965.000			XXX
11 Jagagaaaa - 10lais												1	1	2,900,000	(1,002,91/)		$\wedge \wedge \wedge$	(1,090,188)	1		4,900,000			^^^

_		
(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001 Hedges	s the equity risk of a liability
	0002 Hedges	s the interest rate risk of a liability
	0003 Hedges	s the currency risk of an asset

								Futures Contract	 s Onen D	ecember 1	1 of Curre	nt Vear									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	High	v Effective H	edaes	18	19	20	21	22
	-	· ·						· ·				.0		15	16	17					
Ticker	Number of	Notional		Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira-		Trade	Transac-	Reporting Date		Book/ Adjusted Carrying	Cumulative Variation		Change in Variation Margin Gain	Cumulative Variation Margin for All Other	Change in Variation Margin Gain (Loss) Recognized in Current	Potential	Hedge Effectiveness at Inception and at Year-end	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
157999999	99. Subtota																			XXX	XXX
ESH2	292	67,776,823	S&P 500 EMINI MAR22 .	VARIABLE ANNUITY	EXH 5	Equity/Index.	03/18/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/20/2021 .	4,642.2500	4,758.5000	200,750					(1,697,277)	(1,697,277).	3,358,000	0001	50
MESH2	182	11, 136, 779	MINI MSCI EMG MKT MAR22 MINI MSCI EAFE MAR22	. VARIABLE ANNUITY	EXH 5	Equity/Index.	.03/18/2022 .	ICE 5493004R83R1LVX2IL36 .	12/20/2021 .	1,223.8200	1,226.3000	63,700					(22,551)	(22,551).	664, 118	0001	50
MFSH2	182	20,752,018		. VARIABLE ANNUITY	EXH 5	Equity/Index.	.03/18/2022 .	ICE 5493004R83R1LVX2IL36 .	12/20/2021	2,280.4400	2,321.8000	11,830					(376,362)	(376,362).	1,102,738	0001	50
RTYH2	211	23,200,488		. VARIABLE ANNUITY	EXH 5	Equity/Index.	03/18/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	12/20/2021	2, 199. 1000	2,242.8000	43,255					(461,052)	(461,052)	1,266,000	0001	50
160999999	9. Subtota	I - Short Future	es - Hedging Othe	er								319,535					(2,557,242)	(2,557,242)	6,390,856	XXX	XXX
164999999	9. Subtota	I - Short Future	es									319,535					(2,557,242)	(2,557,242)	6,390,856	XXX	XXX
			08 Adjustments																	XXX	XXX
				Variable Annuity G			No.108													XXX	XXX
				nnuity Guarantees	Under SSA	P No.108														XXX	XXX
		I - Hedging Oth	ner									319,535					(2,557,242)	(2,557,242)	6,390,856	XXX	XXX
		I - Replication																		XXX	XXX
		I - Income Ger	eration																	XXX	XXX
173999999																				XXX	XXX
		I - Adjustments	s for SSAP No. 10	08 Derivatives																XXX	XXX
175999999	99 - Totals											319,535	l				(2,557,242)	(2,557,242)	6,390,856	XXX	XXX

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
JP MORGAN SECURITIES LLC		(69,502)	
MERRILL LYNCH PIERCE FENNER & SMITH INC	8,096,910	(1,932,292)	6, 164, 618
Total Net Cash Deposits	8,392,650	(2,001,794)	6,390,856

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(0)	Codo	Description of Hadred Dials(a)
(a)	Code	Description of neuged Risk(s)
–		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
(	001	Hedges the equity risk of a liability

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	ge in Variation M	1argin	19	20
				Description											16	17	18	Hedge	ı l
				of Item(s)														Effective-	ı l
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized			and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
- Cy	0011111010	7	US TREAS BOND FUTURES	or replicated	1001101101	(ω)			2010	1 1.00	Date	1 1.00			rear	item	Deletted	(2)	
USM1	6	938 . 438	CLASSIC JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index.	06/30/2021 .	CBOT SNZ20JLFK8MNNCLQ0F39	04/12/2021 .	156.4063	05/25/2021 .	158.5313	SALE	12,751	12,751			0001	1,000
			US TREAS BOND FUTURES											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
USU1	6	941,813	CLASSIC SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index.	.09/30/2021 .	CBOT SNZ20JLFK8MNNCLQ0F39 .	05/25/2021 .	156.9688	.08/23/2021 .	165.7500	SALE	52,687	52,687			0001	1,000
			US TREAS BOND FUTURES																ı l
USZ1	6		CLASSIC DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index.	12/31/2021 .	CBOT SNZ20JLFK8MNNCLQ0F39 .	08/23/2021 .	164.2100	11/23/2021 .	159.4700	SALE	(28,453)		)		0001	1,000
			s - Hedging Other											36,985	36,985			XXX	XXX
		al - Long Future												36,985	36,985			XXX	XXX
ESH1	538		S&P 500 EMINI MAR21	VARIABLE ANNUITY	EXH 5		03/19/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/10/2020 .	3,688.3848	03/12/2021 .	3,911.4902	SALE	(6,001,539)	(6,001,539			0001	50
ESH2 ESM1	56 414		S&P 500 EMINI MAR22 S&P 500 EMINI JUN21	VARIABLE ANNUITYVARIABLE ANNUITY	EXH 5	Equity/Index.	.03/18/2022 .	CME SNZ20JLFK8MNNCLQ0F39 CME SNZ20JLFK8MNNCLQ0F39	12/10/2021 .	4,659.5100	12/29/2021 .	4,736.1639	SALE	(214,622)	(214,622) (5,600,465)			0001	50
ESU1	414		S&P 500 EMINI JUN21 S&P 500 EMINI SEP21	VARIABLE ANNUITY	EXH 5	Equity/Index. Equity/Index.	.06/18/2021 . .09/17/2021 .	CME SNZ20JLFK8MNNCLQ0F39 . CME SNZ20JLFK8MNNCLQ0F39 .	05/12/2021 .	3,945.3311	.06/14/2021 .	4,215.8850 4,477.8925	SALE SALE	(5,600,465) (4,502,367)	(5,600,465)			0001	DU
ESZ1	431		S&P 500 EMINI DEC21	VARIABLE ANNUITY	EXH 5	Equity/Index.	12/17/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/01/2021		12/10/2021	4,640.2015	SALE	(3,339,990)				0001	50
			MINI MSCI EMG MKT MAR21	THE PROPERTY OF THE PARTY OF TH		Equity/ Index.	11/2021 .	ONLEGGE NORMANDE QUI GO		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10/2021	,040.2010	JALL	(0,000,000)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	· •			
MESH1	237	15, 127, 666		VARIABLE ANNUITY	EXH 5	Equity/Index.	.03/19/2021 .	ICE 5493004R83R1LVX2IL36	12/10/2020 .	1,276.5965	03/12/2021 .	1,371.8852	SALE	(1, 129, 173)	(1, 129, 173	)		0001	50
			MINI MSCI EMG MKT MAR22																ı l
MESH2	17	1,036,185		VARIABLE ANNUITY	EXH 5	Equity/Index.	03/18/2022 .	ICE	12/13/2021 .	1,219.0429	12/23/2021 .	1,221.8576	SALE	(2,394)	(2,394)	)		0001	50
NEON4	187	12.627.667	MINI MSCI EMG MKT JUN21	VADIABLE ANNULTY	EXH 5	E 14 (1 1	00 (40 (0004	1.05 F40000 4D00D41 VVOI 1.00	00 (44 (0004	4 050 5500	00 (44 (0004	4 000 0770	SALE	(145.159)	(445.450)			0004	
MESM1	187	12,627,667	MINI MSCI EMG MKT SEP21	VARIABLE ANNUITY	. EXH 5	Equity/Index.	.06/18/2021 .	ICE 5493004R83R1LVX2IL36	03/11/2021 .	1,350.5528	.06/11/2021 .	1,366.0776	SALE	(145, 159)	(145, 159)	) <del></del>		0001	50
MESU1	176	11,859,270	MINI MOUL ENG MAL SEPZI	VARIABLE ANNUITY	EXH 5	Equity/Index.	.09/17/2021 .	ICE 5493004R83R1LVX21L36	06/11/2021	1 3/17 6////	09/10/2021	1,302.4381	SALE	397,815	397,815			0001	50
ML301		11,039,270	MINI MSCI EMG MKT DEC21	VANIADEL ANNOTTI	. LAII 3	Equity/ index.		10L		1,347.0444	.33/10/2021	1,302.4301	OALL					0001	
MESZ1	216	13,813,597		VARIABLE ANNUITY	EXH 5	Equity/Index.	12/17/2021 .	ICE 5493004R83R1LVX21L36	11/26/2021 .	1,279.0390	12/13/2021 .	1,234.9789	SALE	475,835	475,835			0001	50
MFSH1	268		MINI MSCI EAFE MAR21	VARIABLE ANNUITY	EXH 5	Equity/Index_	.03/19/2021 .	ICE	12/14/2020 .	2, 109.5240		2,212.7109	SALE	(1,382,704)		)		0001	50
MFSH2	24		MINI MSCI EAFE MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index.	03/18/2022 .	ICE 5493004R83R1LVX2IL36	12/10/2021 .	2,284.8300		2,315.9496	SALE	(37,347)	(37,347	)		0001	50
MFSM1	222		MINI MSCI EAFE JUN21	VARIABLE ANNUITY	EXH 5	Equity/Index.	.06/18/2021 .	ICE 5493004R83R1LVX21L36	05/12/2021 .	2,205.2283		2,351.1226	SALE	(1,619,429)	(1,619,429			0001	50
MFSU1MFSZ1	213		MINI MSCI EAFE SEP21 MINI MSCI EAFE DEC21	VARIABLE ANNUITYVARIABLE ANNUITY	EXH 5	Equity/Index. Equity/Index.	.09/17/2021 . .12/17/2021 .	ICE 5493004R83R1LVX2IL36 ICE 5493004R83R1LVX2IL36	08/19/2021 .	2,340.1370 2,335.9122	09/10/2021 .	2,365.7220 2,301.2996	SALE SALE	(272,482)	(272,482)			0001	50
MF5Z1	228		EMINI NUSSELL 2000	VARIABLE ANNUITY	. EXH 5	Equity/index.	12/1//2021 .	10E	11/30/2021 .	2,335.9122	12/10/2021 .	2,301.2996	SALE	394,610	94,010 م.494			0001	
RTYH1	278	27,364,814		VARIABLE ANNUITY	EXH 5	Equity/Index.	03/19/2021 .	CME SNZ20JLFK8MNNCLQ0F39	12/11/2020 .	1 968 6915	03/16/2021	2,302.0810	SALE	(4,634,113)	(4,634,113	\		0001	50
			EMINI RUSSELL 2000	WINDEL MINOTH	LAIT O	Equity/ index.	.307 107 2021 .	ONE COLL TOWN WELCO OF	1127 117 2020		.307 107 2021	2,002.0010		(4,004,110)	(4,004,110	/		0001	1
RTYH2	27	2,954,429	MAR22	VARIABLE ANNUITY	EXH 5	Equity/Index.	.03/18/2022 .	CME SNZ20JLFK8MNNCLQ0F39	12/13/2021 .	2, 188.4693	12/23/2021 .	2,232.1800	SALE	(59,016)	(59,016	)		0001	50
			EMINI RUSSELL 2000																, l
RTYM1	230	26,598,970		VARIABLE ANNUITY	EXH 5	Equity/Index.	.06/18/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	05/12/2021 .	2,312.9538	06/15/2021 .	2,308.7927	SALE	47,853	47,853			0001	50
RTYU1	237	26.964.864	EMINI RUSSELL 2000	VARIABLE ANNUITY	EXH 5	Equity/Index.	00/17/0001	CME SNZ20JLFK8MNNCLQ0F39	00/10/2021	0 075 5400	00/14/2021	2,230.1929	SALE	537,077	537,077			0001	50
ni 101	23/	∠0,904,864	EMINI RUSSELL 2000	VANIABLE ANNUITT	. EVU 2	Equity/index.	09/17/2021 .	CME SNZ20JLFK8MNNCLQ0F39 .	08/19/2021 .	2,275.5160	09/14/2021 .	2,230.1929	SALE					0001	
RTYZ1	261	28,994,058		VARIABLE ANNUITY	EXH 5	Equity/Index.	12/17/2021	CME	12/01/2021	2.221.7658	.12/13/2021	2.237.3598	SALE	(203,487)	(203,487			0001	50
			es - Hedging Other		. , •	_quit;/ Illuux.	r,, EVE   .	OTELOGII NORTHOLYOLO			pe, .0/ EUE 1 .			(27,291,097)	(27,291,097)			XXX	XXX
		al - Short Future												(27,291,097)	(27,291,097)			XXX	XXX
			08 Adiustments											(21,231,091)	(21,231,091)			XXX	XXX
				riable Annuity Guara	ntoon Under COAF	2 No 100									1	-		XXX	XXX
						- NO. TU8													
				uity Guarantees Und	er SSAP No.108													XXX	XXX
		al - Hedging Oth	ner											(27, 254, 112)	(27,254,112)	)		XXX	XXX
		al - Replication																XXX	XXX
		al - Income Ger	eration															XXX	XXX
17399999	99. Subtota	al - Other																XXX	XXX
17499999	99. Subtota	al - Adjustments	for SSAP No. 108	Derivatives								•						XXX	XXX
	99 - Totals			*										(27.254.112)	(27,254,112)			XXX	XXX
														(27,207,112)	(21,207,112)	'I		,,,,,	

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(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the equity risk of a liability

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	3	Counterpa		Book	/Adjusted Carrying V			Fair Value		12	13	
		Credit	4	5	6	7	8	9	10	11		-
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6.390.856		6.390.856	319,536		319.536	6.390.856	6,390,856
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	У	Y	,,,,		0,000,000		0,000,000	0.0,000		010,000	0,000,000	0,000,000
BNP PARIBAS RONUWSFPU8MPRO8K5P83	Y	Υ										
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	250,000	577,551	1,316,398		488,847	1,316,398		1,066,398		
GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	У	У		58,059	98,320	(294,658)		98,320	(294,658)		191,764	
MERRILL LYNCH CAP SERVICES	Y	Y	480,000		505,916		25,916	505,916		25,916		36,249
MORGAN STANLEY CAP SERVICES	Y	У	1,695			(21,343)			(21,343)		9,062	
MORGAN STANLEY & CO. INTERNATIONAL PLC	Y	У	250,072	48,967	387,201			387,201		137,129		
SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	Y	У	250,000	78,454	393,741		65,287	393,741		143,741		
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Y	Y		14,462	47,249		32,787	47,249		47,249		
0299999999. Total NAIC 1 Designation			1,231,767	777,493	2,748,825	(316,001)	700,999	2,748,825	(316,001)	1,420,433	237,075	36,249
0899999999. Aggregate Sum of Central Clearinghouses (Excluding E	Exchange Trad	led)			7,029,084	(4,715,954)	2,313,130	7,029,084	(4,715,955)	2,313,129	3,649,762	3,649,762
	· · · · · · · · · · · · · · · · · · ·											
							<b>†</b>					
					•							
099999999 - Gross Totals			1,231,767	777.493	16,168,765	(5,031,955)	9,404,985	10,097,445	(5.031.956)	4.053.098	10,277,693	10,076,867
1. Offset per SSAP No. 64			1,201,101	777,100	10,100,100	(0,001,000)	0,101,000	10,007,110	(0,001,000)	1,000,000	10,211,000	10,070,001
2. Net after right of offset per SSAP No. 64					16,168,765	(5,031,955)	1					

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CME (MERRILL LYNCH, PIERCE, FENNER & SMITH INC)				6,819,992	6,820,106	6,820,106		
GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528				390,000	390,000	390,000		
CME GROUP INC (MERRILL LYNCH PIERCE FENNER & SMITH INC)				4,624,000	4,624,000	4,624,000		
INTERCONTINENTALEXCHANGE (JP MORGAN SECURITIES LLC) 5493004R83R1LVX2IL36						226, 124		
INTERCONTINENTALEXCHANGE (MERRILL LYNCH PIERCE FENNER & SMITH INC)				1,540,618	1,540,618	1,540,618		
								.1
								.1
						I		1
019999999 - Total		•	•	13,600,734	13,600,848	13,600,848	XXX	XXX

#### Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse			CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse		Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868				250,000	250,000	XXX		
MERRILL LYNCH CAP SERVICES	W22LR0WP21HZNBB6K528				480,000	480,000	XXX		
MORGAN STANLEY CAP SERVICES	GDWTXX03601TB7DW3U69				1,695	1,695	XXX		
MORGAN STANLEY & CO. INTERNATIONAL PLC	17331LVCZKQKX5T7XV54				250,072	250,072	XXX		
SOCIETE GENERALE	4PQUHN3JPFGFNF3BB653				250,000	250,000	XXX		
029999999 - Total					1,231,767	1,231,767	XXX	XXX	XXX

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
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
BANK OF NEW YORK MELLON		0.000			658,027	XXX
CITIBANK NEW YORK, NY					449,480	
FEDERAL HOME LOAN BANK SAN FRANCISCO, CA		0.010	374		8,245,602	XXX
JPMORGAN CHASE BANK					840,267	XXX
PNC BANK PITTSBURGH, PA					172,290	XXX
U.S. BANK BLOOMINGTON, MN					600,000	XXX
WELLS FARGO BANK SAN FRANCISCO, CA					(14, 186, 027)	)XXX
0199998 Deposits in 32 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	541		1,046,943	XXX
0199999. Totals - Open Depositories	XXX	XXX	993		(2, 173, 417)	) XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	993		(2, 173, 417)	) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
						ļ
					• • • • • • • • • • • • • • • • • • • •	<b></b>
						<b></b>
0500000 T-1-1 O-1-1			993		(0.170.417)	
0599999 Total - Cash	XXX	XXX	993		(2, 173, 417)	) XXX

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

1.	January	6,445,264	4.	April	7,861,063	7.	July	5,955,210	10.	October	12,813,759
2.	February		5.	May	8,785,077	8.	August	12,942,549	11.	November	8,261,594
3.	March	2,389,148	6.	June	11,783,302	9.	September	4,539,330	12.	December	(2, 173, 417)

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

1	2	3	d December 31 of C 4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Receive
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
99999. Total	- U.S. Government Bonds	•	•		•	, ,		•
99999. Total	- All Other Government Bonds							
	- U.S. States, Territories and Possessions Bonds							
	- U.S. Political Subdivisions Bonds							
	- U.S. Special Revenues Bonds							
	- Industrial and Miscellaneous (Unaffiliated) Bonds							
	- Hybrid Securities							
	- Parent, Subsidiaries and Affiliates Bonds							
	otal - Unaffiliated Bank Loans							
	- Issuer Obligations							
	- Residential Mortgage-Backed Securities							
99999. I otal	- Commercial Mortgage-Backed Securities							
	- Other Loan-Backed and Structured Securities							
	- SVO Identified Funds - Affiliated Bank Loans							
	- Animated Bank Loans - Unaffiliated Bank Loans							
99999. Total								
60K-20-7	DEUTSCHE GOVERNMENT MONEY MARK		12/31/2021	0.040			1,621	
28X-10-7	HSBC US GOVT MMKT-I		12/17/2021	0.030				
	STATE STREET INSTITUTIONAL US GOV FUND		12/20/2021	0.030		12,800,048	188	
99999. Subto	otal - All Other Money Market Mutual Funds					76,238,825	2,219	
			·····					
	I Cash Equivalents							
						76,238,825	2,219	

Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
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 E - PART 3 - SPECIAL DEPOSITS**

			1	2	Deposits Benefit of All I		All Other Spec	cial Deposits
			Type of		3 Book/Adjusted	4	5 Book/Adjusted	6
	States, Etc.		Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
1.	Alabama							
2. 3.	Alaska		В	FOR THE PROTECTION OF ALL THE INSURER'S				
4.	Arkansas		В	POLICYHOLDERS WITHIN THE UNITED STATES FOR THE PAYMENT OF POLICYHOLDERS AND CREDITORS OF INSURER IN THIS STATE		4,342,593	408,599	404,651
5.	California	CA		UNEDITORS OF INSORER IN 11113 STATE			400,399	404,031
6.	Colorado							
7.	Connecticut	CT						
8.	Delaware							
9.	District of Columbia							
10.	FloridaGeorgia		D	FOR THE PROTECTION OF THE INSURER'S				
11.				POLICYHOLDERS IN THIS STATE AND OTHERS IN THIS STATE ENTITLED TO THE PROCEEDS OF ITS POLICIES			34,880	34,543
12.	Hawaii							
13.	Idaho							
14. 15.	IllinoisIndiana							
16.	lowa							
17.	Kansas							
18.	Kentucky							
19.	Louisiana	LA						
20.	Maine							
21.	Maryland		<b>n</b>	FOR THE PRINCE IN SECURITION OF SECURITION O				
22. 23.	Massachusetts Michigan		В	FOR THE BENEFIT AND SECURITY OF ALL ITS POLICYHOLDERS IN THE UNITED STATES	204,300	202,325		
24.	Minnesota							
25.	Mississippi							
26.	Missouri		ļ					
27.	Montana		·····					
28.	Nebraska							
29.	Nevada	NV		FOR THE PROTECTION OF THE INSURER'S POLICYHOLDERS OR OF ITS POLICYHOLDERS AND CREDITORS IN THE UNITED STATES	219,248	217,130		
30.	New Hampshire	NH						
31.	New Jersey							
32. 33.	New York				209,283	207,260		
34.	North Carolina		В	FOR THE PROTECTION OF POLICYHOLDERS	408,599	404,651		
35.	North Dakota							
36.	Ohio	OH						
37.	Oklahoma	OK						
38.	Oregon							
39.	Pennsylvania							
40. 41.	Rhode IslandSouth Carolina							
41. 42.	South Dakota							
43.	Tennessee							
44.	Texas							
45.	Utah						ļ	
46. 47.	Vermont		В	FOR THE PROTECTION OF POLICYHOLDERS IN THIS STATE			209,283	207,260
48.	Washington	WA					200,200	
49.	West Virginia							
50.	Wisconsin							
51.	Wyoming		<u> </u>				<b></b>	
52.	American Samoa		<b>.</b>					
53.	Guam							
54. 55.	Puerto Rico U.S. Virgin Islands							
56.	Northern Mariana Islands							
57.	Canada							
58.	Aggregate Alien and Other		XXX	XXX				
59.	Subtotal  DETAILS OF WRITE-INS		XXX	XXX	5,426,396	5,373,959	652,762	646,454
5801.								
5802.								
			1				l l	

5898. Summary of remaining write- Line 58 from overflow page		xxx	 	 
5899. Totals (Lines 5801 thru 5803 5898)(Line 58 above)	plus XXX	XXX		

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