



# QUARTERLY STATEMENT

As of June 30, 2020  
of the Condition and Affairs of the

## GRANGE LIFE INSURANCE COMPANY

NAIC Group Code.....588, 588 (Current Period) (Prior Period)	NAIC Company Code..... 71218	Employer's ID Number..... 31-0739286
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... March 5, 1968	Commenced Business..... July 1, 1968	
Statutory Home Office	671 South High Street .. Columbus .. OH .. US .. 43206-1066 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	671 South High Street .. Columbus .. OH .. US .. 43206-1066 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-445-2900 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 1218 .. Columbus .. OH .. US .. 43216-1218 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	671 South High Street .. Columbus .. OH .. US .. 43206-1066 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	614-445-2900 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.grangeinsurance.com	
Statutory Statement Contact	David Arnold Laird <i>(Name)</i> david.laird@kclife.com <i>(E-Mail Address)</i>	816-753-7000 <i>(Area Code) (Telephone Number) (Extension)</i> 816-531-8979 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Theresa Marie Mason	President	2. Alan Craig Mason Jr	General Counsel & Secretary
3. David Arnold Laird	Controller	4. Philip Alan Williams	Chief Financial Officer

### OTHER

Robert Philip Bixby	Chairman of the Board	Walter Edwin Bixby	Chief Executive Officer
Theresa Marie Mason	President	Mark Alan Milton	Actuary
Philip Alan Williams	Chief Financial Officer		

### DIRECTORS OR TRUSTEES

Robert Philip Bixby	Walter Edwin Bixby	Theresa M. Mason	Mark Alan Milton
Philip Alan Williams			

State of.....  
County of.....

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

_____ (Signature) Theresa Marie Mason _____ 1. (Printed Name) _____ President (Title)	_____ (Signature) Alan Craig Mason Jr _____ 2. (Printed Name) _____ General Counsel & Secretary (Title)	_____ (Signature) David Arnold Laird _____ 3. (Printed Name) _____ Controller (Title)
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Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_

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

## ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	359,756,299		359,756,299	355,009,301
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....999,683), cash equivalents (\$.....25,677,283) and short-term investments (\$.....0).....	26,676,966		26,676,966	21,419,179
6. Contract loans (including \$.....0 premium notes).....	12,879,568		12,879,568	12,720,407
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	49,083
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	399,312,833	0	399,312,833	389,197,969
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	3,025,153		3,025,153	2,991,460
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,783,912	213,931	1,569,981	935,479
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	43,718,467		43,718,467	43,683,121
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,867,949	1,235,288	5,632,661	2,875,128
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....	470,114		470,114	1,030,171
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	10,359,571	7,810,100	2,549,471	3,097,225
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,977,555	1,968,379	9,176	9,176
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	467,515,554	11,227,698	456,287,856	443,819,729
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	467,515,554	11,227,698	456,287,856	443,819,729

### DETAILS OF WRITE-INS

1101.....			0	
1102.....			0	
1103.....			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Receivable for Agent Loans.....	510,904	510,904	0	
2502. Premium Tax Credits.....	746,590	737,414	9,176	9,176
2503. Interest Maintenance Reserve.....	694,843	694,843	0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	25,218	25,218	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,977,555	1,968,379	9,176	9,176

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....399,885,884 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	399,885,884	393,173,981
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	244,587	257,680
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	833,774	546,564
4. Contract claims:		
4.1 Life.....	4,704,782	4,497,834
4.2 Accident and health.....		
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	52,981	52,981
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	384,910	308,174
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....3,089,270 ceded.....	3,089,270	
9.4 Interest Maintenance Reserve.....		
10. Commissions due to agents due or accrued - life and annuity contracts \$.....86,534, accident and health \$.....0 and deposit-type contract funds \$.....0.....	86,534	395,105
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	1,412,854	1,613,396
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,049,827	1,309,827
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	1,467,917	995,832
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	503,318	498,454
17. Amounts withheld or retained by reporting entity as agent or trustee.....		
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	47,039	3,962,257
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$.....0 and interest thereon \$.....0.....		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	1,600,000	1,400,000
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....		
24.04 Payable to parent, subsidiaries and affiliates.....	425,582	357,865
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....		
24.08 Derivatives.....		
24.09 Payable for securities.....		
24.10 Payable for securities lending.....		
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	174,501	257,252
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	415,963,760	409,627,203
27. From Separate Accounts statement.....		
28. Total liabilities (Lines 26 and 27).....	415,963,760	409,627,203
29. Common capital stock.....	1,893,750	1,893,750
30. Preferred capital stock.....		
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....		
33. Gross paid in and contributed surplus.....	40,202,189	40,202,189
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	(1,771,842)	(7,903,411)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	38,430,347	32,298,778
38. Totals of Lines 29, 30 and 37.....	40,324,097	34,192,528
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	456,287,857	443,819,731

**DETAILS OF WRITE-INS**

2501. Payable for disbursement transaction services.....	(65,951)	(65,951)
2502. Uncashed checks pending escheatment.....	240,452	323,203
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	174,501	257,252
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	26,425,647	25,949,310	47,552,816
2. Considerations for supplementary contracts with life contingencies.....	150,789		
3. Net investment income.....	7,249,437	8,145,186	15,182,551
4. Amortization of Interest Maintenance Reserve (IMR).....	(17,629)	40,343	31,984
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	1,766,502	3,582,638	8,286,737
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.....	(26,795)	(18,478)	(32,603)
9. Totals (Lines 1 to 8.3).....	35,547,951	37,698,999	71,021,486
10. Death benefits.....	12,875,730	14,762,089	27,981,681
11. Matured endowments (excluding guaranteed annual pure endowments).....			
12. Annuity benefits.....	2,015,470	6,775,509	9,942,486
13. Disability benefits and benefits under accident and health contracts.....	116,450	(1,712)	106,411
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	4,707,614	4,153,585	8,402,501
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	219,217		538,545
18. Payments on supplementary contracts with life contingencies.....	52,862		42,217
19. Increase in aggregate reserves for life and accident and health contracts.....	6,673,083	2,624,417	6,847,051
20. Totals (Lines 10 to 19).....	26,660,426	28,313,888	53,860,891
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,456,993	3,432,963	5,503,076
22. Commissions and expense allowances on reinsurance assumed.....	49,520	66,686	134,453
23. General insurance expenses and fraternal expenses.....	2,027,938	6,579,308	11,380,289
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	953,070	1,037,953	1,426,122
25. Increase in loading on deferred and uncollected premiums.....	(656,193)	(922,374)	(3,709,958)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....			
27. Aggregate write-ins for deductions.....	1,539	0	85
28. Totals (Lines 20 to 27).....	30,493,293	38,508,424	68,594,957
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	5,054,658	(809,425)	2,426,528
30. Dividends to policyholders and refunds to members.....	22,933	23,812	57,451
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	5,031,725	(833,237)	2,369,078
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	472,085	(52,497)	1,000,709
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).....	4,559,640	(780,740)	1,368,369
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$..... (excluding taxes of \$.....23,288 transferred to the IMR).....	23,288	(214,650)	(36,538)
35. Net income (Line 33 plus Line 34).....	4,582,928	(995,390)	1,331,831
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	34,192,526	37,268,166	37,268,166
37. Net income (Line 35).....	4,582,928	(995,390)	1,331,831
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....			
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(1,025,260)	159,284	1,072,381
41. Change in nonadmitted assets.....	2,797,521	(47,535)	(5,302,536)
42. Change in liability for reinsurance in unauthorized and certified companies.....			
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	(23,618)		
44. Change in asset valuation reserve.....	(200,000)	(142,316)	(177,316)
45. Change in treasury stock.....			
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. Surplus adjustment:			
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.....			
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	6,131,571	(1,025,957)	(3,075,640)
55. Capital and surplus as of statement date (Lines 36 + 54).....	40,324,097	36,242,209	34,192,526
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous income.....	(26,795)	(18,478)	(32,603)
08.302. ....			
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	(26,795)	(18,478)	(32,603)
2701. Miscellaneous expenses.....	1,539		85
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,539	0	85
5301. ....			
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

Statement as of June 30, 2020 of the **GRANGE LIFE INSURANCE COMPANY**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	29,535,624	25,483,654	45,015,385
2. Net investment income.....	7,549,794	7,947,700	15,494,771
3. Miscellaneous income.....	1,739,707	3,564,160	8,254,134
4. Total (Lines 1 through 3).....	38,825,125	36,995,514	68,764,290
5. Benefit and loss related payments.....	19,578,179	25,515,045	49,144,863
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	5,258,174	11,550,658	18,419,520
8. Dividends paid to policyholders.....	22,933	23,812	52,981
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	23,288		(241,077)
10. Total (Lines 5 through 9).....	24,882,574	37,089,515	67,376,287
11. Net cash from operations (Line 4 minus Line 10).....	13,942,551	(94,001)	1,388,003
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	17,823,019	18,795,243	33,789,305
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	49,083	594,604	282,503
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	17,872,102	19,389,847	34,071,808
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	22,751,847	27,500,187	38,910,385
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			
13.7 Total investments acquired (Lines 13.1 to 13.6).....	22,751,847	27,500,187	38,910,385
14. Net increase or (decrease) in contract loans and premium notes.....	159,161	190,076	487,927
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(5,038,906)	(8,300,416)	(5,326,504)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. 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.....	149,551	(52,821)	(161,992)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(3,795,410)	(5,624,129)	(7,630,797)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(3,645,859)	(5,676,950)	(7,792,789)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	5,257,786	(14,071,367)	(11,731,290)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	21,419,179	33,150,469	33,150,469
19.2 End of period (Line 18 plus Line 19.1).....	26,676,965	19,079,102	21,419,179

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

20.0001 .....			
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**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	44,748,219	45,529,665	91,650,470
3. Ordinary individual annuities.....	933,247	603,400	886,051
4. Credit life (group and individual).....			
5. Group life insurance.....		25,038	25,038
6. Group annuities.....			
7. A&H - group.....			
8. A&H - credit (group and individual).....			
9. A&H - other.....	70,267	75,330	145,948
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	45,751,733	46,233,433	92,707,507
12. Fraternal ( Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	45,751,733	46,233,433	92,707,507
14. Deposit-type contracts.....	219,910		
15. Total (Lines 13 and 14).....	45,971,643	46,233,433	92,707,507

**DETAILS OF WRITE-INS**

1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The financial statements of Grange Life Insurance Company (Grange or the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Ohio Insurance Law. Unless otherwise indicated, the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as the prescribed or permitted practices by the State of Ohio.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Ohio is shown below:

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
<b>NET INCOME</b>					
(1) GRANGE LIFE INSURANCE COMPANY Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 4,582,928	\$ 1,331,831
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 4,582,928	\$ 1,331,831
<b>SURPLUS</b>					
(5) GRANGE LIFE INSURANCE COMPANY Company state basis (Page 3, line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 40,324,097	\$ 34,192,528
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	\$
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 40,324,097	\$ 34,192,528

**B. Use of Estimates in the Preparation of the Financial Statement**

No significant changes

**C. Accounting Policy**

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance contracts or policies. Policyholder benefits are recognized either as established in the contracts or upon receipt of notice as defined within the contractual terms of the agreement. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

- (1) Basis for Short-Term Investments  
No significant changes
- (2) Basis for Bonds and Amortization Schedule  
Bonds, excluding loan-backed and structured securities, are stated at amortized cost using the scientific interest method. Bonds rated "6" are reported at the lower of amortized cost or fair value.
- (3) Basis for Common Stocks  
Not applicable
- (4) Basis for Preferred Stocks  
Not applicable
- (5) Basis for Mortgage Loans  
Not applicable
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair value. The interest method is used to amortize any purchase premium or discount. The retrospective adjustment method is used to recognize changes in the estimated yield-to-maturity, with the exception of the following: adjustable rate mortgages (ARM), securities where the yield became negative, or securities that have had an other-than-temporary impairment recorded. These are adjusted using the prospective method.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities  
Not applicable
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities  
Not applicable
- (9) Accounting Policies for Derivatives  
Not applicable
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation  
Not applicable
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses  
No significant changes
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period  
Not applicable
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables  
Not applicable

**D. Going Concern**

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

**Note 2 – Accounting Changes and Corrections of Errors - None****Note 3 – Business Combinations and Goodwill - Not applicable****Note 4 – Discontinued Operations - Not applicable****Note 5 – Investments**

**NOTES TO FINANCIAL STATEMENTS**

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) Maximum and Minimum Lending Rates  
None
- (2) 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 mortgage was:  
None

None

- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total Current Year to Date  
\$ Prior Year  
\$
- (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year to Date</b>							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$	\$	\$
(b) 30-59 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(c) 60-89 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(d) 90-179 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(e) 180+ Days Past Due	\$	\$	\$	\$	\$	\$	\$
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest Accrued	\$	\$	\$	\$	\$	\$	\$
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest Accrued	\$	\$	\$	\$	\$	\$	\$
4. Interest Reduced							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
<b>b. Prior Year</b>							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$	\$	\$
(b) 30-59 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(c) 60-89 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(d) 90-179 Days Past Due	\$	\$	\$	\$	\$	\$	\$
(e) 180+ Days Past Due	\$	\$	\$	\$	\$	\$	\$
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest Accrued	\$	\$	\$	\$	\$	\$	\$
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest Accrued	\$	\$	\$	\$	\$	\$	\$
4. Interest Reduced							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$	\$	\$	\$	\$	\$	\$

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year to Date</b>							
1. With Allowance for Credit	\$	\$	\$	\$	\$	\$	\$

**NOTES TO FINANCIAL STATEMENTS**

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

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
<b>a. Current Year to Date</b>							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							
<b>b. Prior Year</b>							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							

(7) Allowances for Credit Losses:

	Current Year to Date	Prior Year
a. Balance at beginning of period	\$	\$
b. Additions charged to operations		
c. Direct write-downs charged against the allowances		
d. Recoveries of amounts previously charged off		
e. Balance at end of year to date	\$	\$

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year to Date
a. Aggregate amount of mortgage loans derecognized	\$
b. Real estate collateral recognized	
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$

(9) Policy for Recognizing Interest Income on Impaired Loans  
None

**B. Debt Restructuring**

None

	Current Year to Date	Prior Year
(1) The total recorded investment in restructured loans, as of year-end	\$	\$
(2) The realized capital losses related to these loans		
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	\$

(4) Creditor's Income Recognition Policy for Interest Income on Impaired Loans

**NOTES TO FINANCIAL STATEMENTS**

None

## C. Reverse Mortgages

- (1) Description of Accounting Policies and Methods  
None
- (2) General Information Regarding Commitment Under the Agreement  
None
- (3) At December 31, the actuarial reserve of \$0 reduced the asset value of the group of reverse mortgages.
- (4) The Company recorded an unrealized loss \$0 as a result of the re-estimates of the cash flows.

## D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions for single and multi-class mortgage-backed/asset-backed securities were obtained from external vendors or internal estimates.
- (2) Securities with Recognized Other-Than-Temporary Impairment  
None

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 - (2a + 2b)
		Interest	Non-Interest	
OTTI recognized 1 <sup>st</sup> Quarter				
a. Intent to sell	\$	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1 <sup>st</sup> Quarter	\$	\$	\$	\$
OTTI recognized 2 <sup>nd</sup> Quarter				
d. Intent to sell	\$	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2 <sup>nd</sup> Quarter	\$	\$	\$	\$
OTTI recognized 3 <sup>rd</sup> Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3 <sup>rd</sup> Quarter	\$	\$	\$	\$
OTTI recognized 4 <sup>th</sup> Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4 <sup>th</sup> Quarter	\$	\$	\$	\$
m. Annual aggregate total	XXX	\$	\$	XXX

## (3) Recognized OTTI Securities

None

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
Total	\$	\$	\$	\$	\$	

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

None

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$
	2. 12 Months or Longer	\$
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$
	2. 12 Months or Longer	\$

## (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Based on estimated fair values and projected cash flows, the Company believes that all amounts due according to the contractual terms of the debt securities in effect at the date of acquisition are still collectible and thus, an other-than-temporary impairment has not been considered to have occurred.

## E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) Policy for Requiring Collateral or Other Security  
None
- (2) Disclose the Carrying Amount and Classification of Both Assets and Liabilities  
None

**NOTES TO FINANCIAL STATEMENTS**

- (3) Collateral Received  
None

a. Aggregate Amount Collateral Received	Fair Value
1. Securities Lending	
(a) Open	\$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	
(e) Greater Than 90 Days	
(f) Sub-Total	
(g) Securities Received	
(h) Total Collateral Received	\$
2. Dollar Repurchase Agreement	
(a) Open	\$
(b) 30 Days or Less	
(c) 31 to 60 Days	
(d) 61 to 90 Days	
(e) Greater Than 90 Days	
(f) Sub-Total	
(g) Securities Received	
(h) Total Collateral Received	\$
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$
c. Information about Sources and Uses of Collateral	
None	

- (4) Aggregate Value of the Reinvested Collateral  
None

- (5) Collateral Reinvestment  
None

a. Aggregate Amount Collateral Reinvested	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	\$	\$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	\$	\$
(l) Securities Received		
(m) Total Collateral Reinvested	\$	\$
2. Dollar Repurchase Agreement		
(a) Open	\$	\$
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(i) 2 to 3 Years		
(j) Greater Than 3 Years		
(k) Sub-Total	\$	\$
(l) Securities Received		
(m) Total Collateral Reinvested	\$	\$
b. Explanation of Additional Sources of Liquidity for Maturity Date Mismatches		
None		

- (6) Detail on Collateral Transactions Not Permitted by Contract or Custom to Sell or Repledge  
None

- (7) Collateral for Securities Lending Transactions that Extend Beyond One Year from the Reporting Date.  
None

Description of Collateral	Amount
	\$
Total Collateral extending beyond one year of the reporting date	\$

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Taker – Overview of Secured Borrowing Transactions

- (1) Company Policies or Strategies for Repo Programs  
None

None

- (2) Type of Repo Trades Used

**NOTES TO FINANCIAL STATEMENTS**

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				
(3) Original (Flow) and Residual Maturity				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
b. Ending Balance				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
(4) Fair Value Securities Sold and/or Acquired that Resulted in Default				
None				
(5) Securities "Sold" Under Repo – Secured Borrowing				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$	\$	\$	\$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$	\$	\$	\$
(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation				
Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds- BACV	\$	\$	\$	\$
b. Bonds- FV				
c. LB & SS- BACV				
d. LB & SS- FV				
e. Preferred Stock- BACV				
f. Preferred Stock- FV				
g. Common Stock				
h. Mortgage Loans- BACV				
i. Mortgage Loans- FV				
j. Real Estate- BACV				
k. Real Estate- FV				
l. Derivatives- BACV				
m. Derivatives- FV				
n. Other Invested Assets- BACV				
o. Other Invested Assets- FV				
p. Total Assets- BACV	\$	\$	\$	\$
q. Total Assets- FV	\$	\$	\$	\$
Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds- BACV	\$	\$	\$	\$
b. Bonds- FV				
c. LB & SS- BACV				
d. LB & SS- FV				
e. Preferred Stock- BACV				
f. Preferred Stock- FV				
g. Common Stock				
h. Mortgage Loans- BACV				
i. Mortgage Loans- FV				
j. Real Estate- BACV				
k. Real Estate- FV				
l. Derivatives- BACV				
m. Derivatives- FV				
n. Other Invested Assets- BACV				
o. Other Invested Assets- FV				
p. Total Assets- BACV	\$	\$	\$	\$
q. Total Assets- FV	\$	\$	\$	\$
p=a+c+e+g+h+j+l+n    q=b+d+f+g+i+k+m+o				
(7) Collateral Received – Secured Borrowing				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$	\$	\$	\$

**NOTES TO FINANCIAL STATEMENTS**

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
2. Securities (FV)	\$	\$	\$	\$
b. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$

## (8) Cash &amp; Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	\$	\$	\$	\$
b. Bonds- FV				
c. LB & SS- FV				
d. Preferred Stock- FV				
e. Common Stock				
f. Mortgage Loans- FV				
g. Real Estate- FV				
h. Derivatives- FV				
i. Other Invested Assets- FV				
j. Total Collateral Assets – FV (Sum of a through i)	\$	\$	\$	\$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	\$	\$	\$	\$
b. Bonds- FV				
c. LB & SS- FV				
d. Preferred Stock- FV				
e. Common Stock				
f. Mortgage Loans- FV				
g. Real Estate- FV				
h. Derivatives- FV				
i. Other Invested Assets- FV				
j. Total Collateral Assets – FV (Sum of a through i)	\$	\$	\$	\$

## (9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	\$
b. 30 Days or Less	\$
c. 31 to 90 Days	\$
d. >90 Days	\$

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

	Amortized Cost	Fair Value
a. 30 Days or Less	\$	\$
b. 31 to 60 Days	\$	\$
c. 61 to 90 Days	\$	\$
d. 91 to 120 Days	\$	\$
e. 121 to 180 Days	\$	\$
f. 181 to 365 Days	\$	\$
g. 1 to 2 Years	\$	\$
h. 2 to 3 Years	\$	\$
i. >3 Years	\$	\$

## (11) Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral – All)	\$	\$	\$	\$
2. Securities Collateral (FV)	\$	\$	\$	\$
b. Ending Balance				
1. Cash (Collateral – All)	\$	\$	\$	\$
2. Securities Collateral (FV)	\$	\$	\$	\$

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing  
Repurchase Transactions – Cash Provider – Overview of Secured Borrowing Transactions

## (1) Company Policy or Strategies for Engaging in Repo Programs

None

None

## (2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

## (3) Original (Flow) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$

**NOTES TO FINANCIAL STATEMENTS**

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
<b>b. Ending Balance</b>				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
(4) Fair Value Securities Sold and/or Acquired that Resulted in Default None				
(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$	\$	\$	\$
b. Ending Balance	\$	\$	\$	\$
(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation				
Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds- FV	\$	\$	\$	\$
b. LB & SS- FV				
c. Preferred Stock- FV				
d. Common Stock				
e. Mortgage Loans- FV				
f. Real Estate- FV				
g. Derivatives- FV				
h. Other Invested Assets- FV				
i. Total Assets- FV (Sum of a through h)	\$	\$	\$	\$
Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds- FV	\$	\$	\$	\$
b. LB & SS- FV				
c. Preferred Stock- FV				
d. Common Stock				
e. Mortgage Loans- FV				
f. Real Estate- FV				
g. Derivatives- FV				
h. Other Invested Assets- FV				
i. Total Assets- FV (Sum of a through h)	\$	\$	\$	\$
(7) Collateral Provided – Secured Borrowing				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Securities (BACV)	\$	\$	\$	\$
4. Nonadmitted Subset (BACV)	\$	\$	\$	\$
(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity				
	Amortized Cost		Fair Value	
a. Overnight and Continuous	\$	\$	\$	\$
b. 30 Days or Less	\$	\$	\$	\$
c. 31 to 90 Days	\$	\$	\$	\$
d. >90 Days	\$	\$	\$	\$
(9) Recognized Receivable for Return of Collateral – Secured Borrowing				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
B. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)				
	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	\$	\$	\$	\$
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	\$	\$	\$	\$
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	\$	\$	\$	\$

**NOTES TO FINANCIAL STATEMENTS**

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	\$	\$	\$	\$

- H. Repurchase Agreements Transactions Accounted for as a Sale  
 Repurchase Transaction – Cash Taker – Overview of Sale Transactions  
 (1) Company Policy or Strategies for Engaging in Repo Programs  
 None

None

- (2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)				
b. Tri-Party (YES/NO)				

- (3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
b. Ending Balance				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$

- (4) Fair Value Securities Sold and/or Acquired that Resulted in Default  
 None

- (5) Securities "Sold" Under Repo – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$	\$	\$	\$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	\$
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3. Fair Value	\$	\$	\$	\$

- (6) Securities Sold Under Repo – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds-BACV	\$	\$	\$	\$
b. Bonds-FV				
c. LB & SS-BACV				
d. LB & SS-FV				
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	\$	\$	\$	\$
q. Total Assets-FV	\$	\$	\$	\$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-BACV	\$	\$	\$	\$
b. Bonds-FV				
c. LB & SS-BACV				
d. LB & SS-FV				
e. Preferred Stock-BACV				
f. Preferred Stock-FV				
g. Common Stock				
h. Mortgage Loans-BACV				
i. Mortgage Loans-FV				
j. Real Estate-BACV				
k. Real Estate-FV				

**NOTES TO FINANCIAL STATEMENTS**

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
l. Derivatives-BACV				
m. Derivatives-FV				
n. Other Invested Assets-BACV				
o. Other Invested Assets-FV				
p. Total Assets-BACV	\$	\$	\$	\$
q. Total Assets-FV	\$	\$	\$	\$

$$p = a + c + e + g + h + j + l + n \quad q = b + d + f + g + i + k + m + o$$

## (7) Proceeds Received – Sale

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Nonadmitted	\$	\$	\$	\$
b. Ending Balance				
1. Cash	\$	\$	\$	\$
2. Securities (FV)	\$	\$	\$	\$
3. Nonadmitted	\$	\$	\$	\$

## (8) Cash &amp; Non-Cash Collateral Received – Sale by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds-FV	\$	\$	\$	\$
b. LB & SS-FV				
c. Preferred Stock-FV				
d. Common Stock				
e. Mortgage Loans-FV				
f. Real Estate-FV				
g. Derivatives-FV				
h. Other Invested Assets-FV				
i. Total Assets-FV (Sum of a through h)	\$	\$	\$	\$

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds-FV	\$	\$	\$	\$
b. LB & SS-FV				
c. Preferred Stock-FV				
d. Common Stock				
e. Mortgage Loans-FV				
f. Real Estate-FV				
g. Derivatives-FV				
h. Other Invested Assets-FV				
i. Total Assets-FV (Sum of a through h)	\$	\$	\$	\$

## (9) Recognized Forward Resale Commitment

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$	\$	\$	\$
b. Ending Balance	\$	\$	\$	\$

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale  
Repurchase Transaction – Cash Provider – Overview of Sale Transactions

- (1) Company Policy or Strategies for Engaging in Repo Programs
- 
- None

None

## (2) Type of Repo Trades Used

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

## (3) Original (Flow) &amp; Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$
b. Ending Balance				
1. Open – No Maturity	\$	\$	\$	\$
2. Overnight	\$	\$	\$	\$
3. 2 Days to 1 Week	\$	\$	\$	\$
4. >1 Week to 1 Month	\$	\$	\$	\$
5. >1 Month to 3 Months	\$	\$	\$	\$
6. >3 Months to 1 Year	\$	\$	\$	\$
7. > 1 Year	\$	\$	\$	\$

## (4) Fair Value Securities Sold and/or Acquired that Resulted in Default

**NOTES TO FINANCIAL STATEMENTS**

None					
(5)	Securities Acquired Under Repo – Sale	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	BACV	XXX	XXX	XXX	\$
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3.	Fair Value	\$	\$	\$	\$
b.	Ending Balance				
1.	BACV	XXX	XXX	XXX	\$
2.	Nonadmitted – Subset of BACV	XXX	XXX	XXX	\$
3.	Fair Value	\$	\$	\$	\$
(6)	Securities Acquired Under Repo – Sale by NAIC Designation				
	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds-BACV	\$	\$	\$	\$
b.	Bonds-FV				
c.	LB & SS-BACV				
d.	LB & SS-FV				
e.	Preferred Stock-BACV				
f.	Preferred Stock-FV				
g.	Common Stock				
h.	Mortgage Loans-BACV				
i.	Mortgage Loans-FV				
j.	Real Estate-BACV				
k.	Real Estate-FV				
l.	Derivatives-BACV				
m.	Derivatives-FV				
n.	Other Invested Assets-BACV				
o.	Other Invested Assets-FV				
p.	Total Assets-BACV	\$	\$	\$	\$
q.	Total Assets-FV	\$	\$	\$	\$
	Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a.	Bonds-BACV	\$	\$	\$	\$
b.	Bonds-FV				
c.	LB & SS-BACV				
d.	LB & SS-FV				
e.	Preferred Stock-BACV				
f.	Preferred Stock-FV				
g.	Common Stock				
h.	Mortgage Loans-BACV				
i.	Mortgage Loans-FV				
j.	Real Estate-BACV				
k.	Real Estate-FV				
l.	Derivatives-BACV				
m.	Derivatives-FV				
n.	Other Invested Assets-BACV				
o.	Other Invested Assets-FV				
p.	Total Assets-BACV	\$	\$	\$	\$
q.	Total Assets-FV	\$	\$	\$	\$
		p = a + c + e + g + h + j + l + n    q = b + d + f + g + i + k + m + o			
(7)	Proceeds Provided – Sale	Minimum	Maximum	Average Daily Balance	Ending Balance
a.	Maximum Amount				
1.	Cash	\$	\$	\$	\$
2.	Securities (FV)	\$	\$	\$	\$
3.	Securities (BACV)	XXX	XXX	XXX	XXX
4.	Nonadmitted Subset	XXX	XXX	XXX	XXX
b.	Ending Balance				
1.	Cash	\$	\$	\$	\$
2.	Securities (FV)	\$	\$	\$	\$
3.	Securities (BACV)	\$	\$	\$	\$
4.	Nonadmitted Subset	\$	\$	\$	\$
(8)	Recognized Forward Resale Commitment	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	\$	\$	\$	\$
b.	Ending Balance	\$	\$	\$	\$

- J. Real Estate
- (1) Recognized Impairment Loss  
None
  - (2) Sold or Classified Real Estate Investments as Held for Sale  
None
  - (3) Changes to a Plan of Sale for an Investment in Real Estate  
None
  - (4) Retail Land Sales Operations

**NOTES TO FINANCIAL STATEMENTS**

None

- (5) Real Estate Investments with Participating Mortgage Loan Features  
None

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

- (1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments  
None
- (2) Amount of LIHTC and Other Tax Benefits Recognized  
None
- (3) Balance of Investment Recognized  
None
- (4) Regulatory Reviews  
None
- (5) LIHTC investments which Exceed 10% of Total Admitted Assets  
None
- (6) Recognized Impairment  
None
- (7) Amount and Nature of Write-Downs or Reclassifications  
None

**L. Restricted Assets**

- (1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	Current Year to Date						
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$
b. Collateral held under security lending arrangements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states							
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
<b>o. Total Restricted Assets</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>	<b>\$</b>

Restricted Asset Category	Current Year to Date			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$	\$	%	%
b. Collateral held under security lending arrangements			%	%
c. Subject to repurchase agreements			%	%
d. Subject to reverse repurchase agreements			%	%
e. Subject to dollar repurchase agreements			%	%
f. Subject to dollar reverse repurchase agreements			%	%
g. Placed under option contracts			%	%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock			%	%
i. FHLB capital stock			%	%
j. On deposit with states			%	%
k. On deposit with other regulatory bodies			%	%
l. Pledged as collateral to FHLB (including assets backing funding agreements)			%	%
m. Pledged as collateral not captured in other categories			%	%
n. Other restricted assets			%	%
<b>o. Total Restricted Assets</b>	<b>\$</b>	<b>\$</b>	<b>%</b>	<b>%</b>

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year to Date								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Total (c)	\$	\$	\$	\$	\$	\$	\$	\$	%	%

- (a) Subset of column 1

**NOTES TO FINANCIAL STATEMENTS**

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Period Admitted Restricted	Percentage	
	Current Year to Date								9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Total (c)	\$	\$	\$	\$	\$	\$	\$	%	%	

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
<b>General Account:</b>				
a. Cash, Cash Equivalents and Short-Term Investments	\$	\$	%	%
b. Schedule D, Part 1			%	%
c. Schedule D, Part 2, Sec. 1			%	%
d. Schedule D, Part 2, Sec. 2			%	%
e. Schedule B			%	%
f. Schedule A			%	%
g. Schedule BA, Part 1			%	%
h. Schedule DL, Part 1			%	%
i. Other			%	%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$	\$	%	%
<b>Separate Account:</b>				
k. Cash, Cash Equivalents and Short-Term Investments	\$	\$	%	%
l. Schedule D, Part 1			%	%
m. Schedule D, Part 2, Sec. 1			%	%
n. Schedule D, Part 2, Sec. 2			%	%
o. Schedule B			%	%
p. Schedule A			%	%
q. Schedule BA, Part 1			%	%
r. Schedule DL, Part 1			%	%
s. Other			%	%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

\* j = Column 1 divided by Asset Page, Line 26 (Column 1)

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

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

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

	1 Amount	2 % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$	%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

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

v = Column 1 divided by Liability Page, Line 27 (column 1)

M. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation:

	Gross Asset Current	Non-admitted Asset Current	Net Admitted Asset Current
a. WCFI Designation 1	\$	\$	\$
b. WCFI Designation 2			
c. WCFI Designation 3			
d. WCFI Designation 4			
e. WCFI Designation 5			
f. WCFI Designation 6			
g. Total	\$	\$	\$

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs  
None

	Book/Adjusted Carrying Value
a. Up to 180 Days	\$
b. 181 to 365 Days	
c. Total	\$

(3) Any Events of Default or Working Capital Finance Investments

**NOTES TO FINANCIAL STATEMENTS**N. Offsetting and Netting of Assets and Liabilities  
Not applicable

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets	\$	\$	\$
(2) Liabilities	\$	\$	\$

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

## O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year to Date	Prior Year	Current Year to Date	Prior Year	Current Year to Date	Prior Year
(1) Bonds – AC	\$	\$	\$	\$	\$	\$
(2) LB & SS – AC						
(3) Preferred Stock – AC						
(4) LB & SS – FV						
(5) Total (1+2+3+4)						

AC – Amortized Cost

FV – Fair Value

P. Short Sales  
None

## (1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	Proceeds Received	Current Fair Value of Securities Sold Short	Unrealized Gain or Loss	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Fair Value of Short Sales Expected to be Settled by Secured Borrowing
(a) Bonds	\$	\$	\$		\$	\$
(b) Preferred Stock						
(c) Common Stock						
(d) Totals (a+b+c)	\$	\$	\$	XXX	\$	\$

## (2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales That Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
(a) Bonds	\$	\$	\$	\$	\$
(b) Preferred Stock					
(c) Common Stock					
(d) Totals (a+b+c)	\$	\$	\$	\$	\$

## Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	11	
(2) Aggregate Amount of Investment Income	\$ 36,462	\$

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies** - Not applicable

**Note 7 – Investment Income** - No significant changes

**Note 8 – Derivative Instruments** - Not applicable

**Note 9 – Income Taxes** - No significant changes

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

## A. Nature of the Relationship Involved

During the the first six months of 2020, the Company did not pay a dividend to its parent and sole stockholder, Kansas City Life Insurance Company.

## B. Transactions

See "A" above

## C. Dollar Amounts of Transactions

See "A" above

## D. Amounts Due From or To Related Parties

The Company had a \$426,000 payable to its parent at June 30, 2020.

## E. Guarantees or Undertakings

The Company has not guaranteed any affiliated company debt.

**NOTES TO FINANCIAL STATEMENTS**

- F. Material Management or Service Contracts and Cost-Sharing Arrangements  
The Company receives certain administrative, investment, and collection services from its parent. For the second quarter ended June 30, 2020, the Company incurred \$616,000 for management fees and administrative services to Kansas City Life Insurance Company. For the six months ended June 30, 2020, the Company incurred \$1,227,000 for management fees and administrative services to Kansas City Life Insurance Company.
- G. Nature of the Control Relationship  
All of the outstanding common and preferred shares of stock of the Company are owned by Kansas City Life, an insurance holding company domiciled in the state of Missouri.
- H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned  
The Company has no intermediate entities.
- I. Investments in SCA that Exceed 10% of Admitted Assets  
The Company has no SCA entities.
- J. Investments in Impaired SCAs  
The Company has no SCA entities.
- K. Investment in Foreign Insurance Subsidiary  
The Company has no foreign insurance subsidiaries.
- L. Investment in Downstream Noninsurance Holding Company  
The Company does not have any investments in downstream noninsurance holding companies.
- M. All SCA Investments  
The Company has no SCA Investments.

## (1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8b(i) Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
	%	\$	\$	\$
Total SSAP No. 97 8a Entities	XXX	\$	\$	\$
b. SSAP No. 97 8b(ii) Entities				
	%	\$	\$	\$
Total SSAP No. 97 8b(ii) Entities	XXX	\$	\$	\$
c. SSAP No. 97 8b(iii) Entities				
	%	\$	\$	\$
Total SSAP No. 97 8b(iii) Entities	XXX	\$	\$	\$
d. SSAP No. 97 8b(iv) Entities				
	%	\$	\$	\$
Total SSAP No. 97 8b(iv) Entities	XXX	\$	\$	\$
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b + c + d)				
	XXX	\$	\$	\$
f. Aggregate Total (a + e)				
	XXX	\$	\$	\$

## (2) NAIC Filing Response Information

SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			\$			
Total SSAP No. 97 8a Entities	XXX	XXX	\$	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
			\$			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
			\$			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
			\$			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b + c + d)						
	XXX	XXX	\$	XXX	XXX	XXX
f. Aggregate Total (a + e)						
	XXX	XXX	\$	XXX	XXX	XXX

\* S1 – Sub-1, S2 – Sub-2 or RDF – Resubmission of Disallowed Filing

\*\* I – Immaterial or M – Material

## N. Investment in Insurance SCAs

## (1) Accounting Practice that Differs from NAIC Statutory Accounting Practices and Procedures

## (2) Monetary Effect on Net Income and Surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect On NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial

**NOTES TO FINANCIAL STATEMENTS**

				Statements*
	\$	\$	\$	\$

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

(3) RBC Regulatory Event Because of Prescribed or Permitted Practice

O. SCA or SSAP 48 Loss Tracking

SCA Entity	Reporting Entity's Share of SCA Net Income (Loss)	Accumulated Share of SCA Net Income (Losses)	Reporting Entity's Share of SCA's Equity, Including Negative Equity	Guaranteed Obligation / Commitment for Financial Support (Yes/No)	SCA Reported Value
	\$	\$	\$		\$

**Note 11 – Debt**

A. Debt Including Capital Notes

The Company had no capital notes or debentures outstanding at June 30, 2020. The Company has a \$10,000,000 revolving line of credit with a major commercial bank to borrow as needed. The line of credit, which was renewed in July of 2020, is at a variable interest rate based upon short-term indices and will mature in July of 2021. At June 30, 2020 the Company had no borrowings outstanding from this line of credit. The line of credit is guaranteed by the Company's parent, and the Company expects to renew the line of credit at maturity.

B. FHLB (Federal Home Loan Bank) Agreements  
None

(1) Information on the Nature of the Agreement

Not Applicable

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$	\$	\$
(b) Membership Stock – Class B			
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	\$	\$	\$
(f) Actual or estimated borrowing capacity as determined by the insurer		XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$	\$	\$
(b) Membership Stock – Class B			
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	\$	\$	\$
(f) Actual or estimated borrowing capacity as determined by the insurer		XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$	\$	\$
2. Current Year to Date General Account Total Collateral Pledged			
3. Current Year to Date Separate Accounts Total Collateral Pledged			
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$	\$	\$

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum

**NOTES TO FINANCIAL STATEMENTS**

			Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$	\$	\$
2. Current Year to Date General Account Total Collateral Pledged			
3. Current Year to Date Separate Accounts Total Collateral Pledged			
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$	\$	\$

- (4) Borrowing from FHLB  
a. Amount as of the Reporting Date  
1. Current Year to Date

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

2. Prior Year

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

- b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt			
2. Funding Agreements			
3. Other			
4. Aggregate Total (Lines 1+2+3)			

- c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	
2. Funding Agreements	
3. Other	

**Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - None**

**Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations - No significant changes**

**Note 14 – Liabilities, Contingencies and Assessments**

A. Contingent Commitments

- (1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: \$ .  
(2) Detail of other contingent commitments  
No significant changes

Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee, (Including Amount Recognized at Inception. If no Initial Recognition, Document Exception Allowed Under SSAP No. 5R)	Ultimate Financial Statement Impact if Action under the Guarantee is Required	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor could be Required to make under the Guarantee. If unable to Develop an Estimate, this Should be Specifically Noted	Current Status of Payment or Performance Risk of Guarantee. Also Provide Additional Discussion as Warranted
	\$		\$	
<b>Total</b>	\$	XXX	\$	XXX

- (3) Guarantee Obligations  
No significant changes

a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of column 4 for (2) above.)	\$
b. Contingent liabilities recognized in F/S.	
1. Noncontingent liabilities	\$
2. Contingent liabilities	\$

**NOTES TO FINANCIAL STATEMENTS**

c. Ultimate financial statement impact if action under the guarantee is required.	
1. Investments in SCA	\$
2. Joint Venture	
3. Dividends to stockholders (capital contribution)	
4. Expense	
5. Other	
6. Total (should equal (3)a)	\$

**B. Assessments**

## (1) Assessments Where Amount is Known or Unknown

No significant changes

## (2) Assessments

No significant changes

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year –end	\$
b. Decreases current period:	
c. Increases current period:	
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current period	\$

## (3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts

No significant changes

## a. Discount Rate Applied

## b. The undiscounted and discounted amount of the guaranty fund assessments and related assets by insolvency:

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
	\$	\$	\$	\$

## c. Number of jurisdictions, ranges of years used to discount and weighted average number of years of the discounting time period for payables and recoverables by insolvency:

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years

**C. Gain Contingencies**

No significant changes

**D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Total SSAP 97 and SSAP 48 Contingent Liabilities**

Not applicable

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits

	Direct
Claims related ECO and bad faith losses paid during the reporting period	\$

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period:

(a) 0-25 Claims	(b) 26-50 Claims	(c) 51-100 Claims	(d) 101-500 Claims	(e) More than 500 Claims

Indicate whether claim count information is disclosed per claim or per claimant:

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

**E. Joint and Several Liabilities**

Not applicable

**F. All Other Contingencies**

The Company may, from time to time, be subject to litigation and to other claims in jurisdictions where juries may award punitive damages which can be disproportionate to actual damages. Although no assurances can be given and no determinations can be made at this time, management believes that the ultimate liability, if any, with respect to these claims and actions, would have no material effect on the Company's business, results of operations and financial position.

**Note 15 – Leases - Not applicable****Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk - Not applicable****Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not applicable****Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans - Not applicable****Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not applicable**

**NOTES TO FINANCIAL STATEMENTS****Note 20 – Fair Value Measurements**

## A. Fair Value Measurements

## (1) Fair Value Measurements at Reporting Date

None

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Assets at Fair Value</b>					
	\$	\$	\$	\$	\$
<b>Total</b>	\$	\$	\$	\$	\$
<b>Liabilities at Fair Value</b>					
	\$	\$	\$	\$	\$
<b>Total</b>	\$	\$	\$	\$	\$

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

Description	Beginning Balance	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 as of Current Period
<b>a. Assets</b>										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>Total</b>	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>b. Liabilities</b>										
	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
<b>Total</b>	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

## (3) Policies when Transfers Between Levels are Recognized

Not applicable.

## (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Level 1 - This category includes securities valued at the lower of cost or fair value. The estimated fair values are based on quoted market prices in active markets and traded on an exchange.

Level 2 - This category includes common stock. Valuations are based upon quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active, and model-based valuation techniques for which all significant assumptions are observable in the market. Valuations are obtained from third-party pricing services or inputs that are observable or derived principally from or corroborated by observable market data.

Level 3 - This category includes 6 rated NAIC bonds. Valuations are generated from techniques that use significant assumptions not observable in the market. These unobservable assumptions reflect the Company's assumptions that market participants would use in pricing the asset or liability.

Valuation techniques include the use of discounted cash flow models, spread-based models, and similar techniques, using the best information available in the circumstances.

## (5) Fair Value Disclosures for Derivative Assets and Liabilities

The Company did not have any derivatives as of the end of the reporting period.

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Not applicable.

## C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 401,584,176	\$ 359,756,299	\$ 3,838,197	\$ 397,745,979	\$	\$	\$
Contract Loans	\$ 12,879,568	\$ 12,879,568	\$	\$	\$ 12,879,568	\$	\$
Cash and cash equivalents	\$ 26,676,966	\$ 26,676,966	\$ 26,676,966	\$	\$	\$	\$

The Company utilizes external independent third-party pricing services to determine its fair values on investments when available. In the event a price is not available from a third-party pricing service, the Company pursues external pricing from brokers. If a broker price is not available, the Company determines a fair value through various valuation techniques that may include discounted cash flows, spread-based models, or similar techniques, depending upon the specific security to be priced.

Fair value measurements for assets and liabilities where there exists limited or no observable market data are calculated using the Company's own estimates and are categorized as Level 3. These estimates are based on current interest rates, credit spreads, liquidity premium or discount, the economic and competitive environment, unique characteristics of the asset or liability, and other pertinent factors.

## D. Not Practicable to Estimate Fair Value

Not applicable.

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
	\$			

## E. NAV Practical Expedient Investments

Not applicable.

**Note 21 – Other Items**

## A. Unusual or Infrequent Items

No significant changes

**NOTES TO FINANCIAL STATEMENTS**

B. Troubled Debt Restructuring Debtors  
Not applicable

C. Other Disclosures

Assets in the amount of \$2,548,968 (2019 - \$2,550,398) were on deposit with government authorities or trustees as required by law.

The widespread outbreak of COVID-19 has created significant volatility, uncertainty and disruption in economic activity and financial markets globally. The global and domestic response to the COVID-19 outbreak continues to rapidly evolve.

The extent of the impact of the COVID-19 pandemic on the Company's ongoing financial performance will depend on numerous evolving factors and future developments, remain uncertain and difficult to predict at this time. Negative financial impacts that could occur include, but are not limited to, asset impairments or delinquencies of interest or principal from the various categories of investments in the investment portfolio, a reduction in sales, a reduction in business retention, an increase in policyholder benefits, and an increase in operating expenses. While certain outcomes from the pandemic have been realized in the results of operations, the full extent to which the COVID-19 pandemic may impact the Company's financial condition or results of operations will continue to evolve over time.

D. Business Interruption Insurance Recoveries  
No significant changes

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total  
No significant change

Description of State Transferable and Non-Transferable Tax Credits	State	Carrying Value	Unused Amount
		\$	\$
Total		\$	\$

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

No significant changes

(3) Impairment Loss

No significant changes

(4) State Tax Credits Admitted and Nonadmitted

No significant changes

	Total Admitted	Total Nonadmitted
a. Transferable	\$	\$
b. Non-Transferable	\$	\$

F. Subprime Mortgage Related Risk Exposure

(1) Description of the Subprime-Mortgage-Related Risk Exposure and Related Risk Management Practices

None

(2) Direct Exposure Through Investments in Subprime Mortgage Loans

None

	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	\$	\$	\$	\$	%
b. Mortgages in good standing					%
c. Mortgages with restored terms					%
d. Total	\$	\$	\$	\$	XXX

(3) Direct Exposure Through Other Investments

None

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	\$	\$	\$	\$
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investments in SCAs*				
f. Other assets				
g. Total	\$	\$	\$	\$

\* These investments comprise % of the company's invested assets.

(4) Underwriting Exposure to Subprime Mortgage Risk Through Mortgage Guaranty or Financial Guaranty Insurance Coverage

No significant changes

	Losses Paid in the Current Year to Date	Losses Incurred in the Current Year to Date	Case Reserves at end of Current Period	IBNR Reserves at End of Current Period
a. Mortgage guaranty coverage	\$	\$	\$	\$
b. Financial guaranty coverage				
c. Other lines (specify):				

**NOTES TO FINANCIAL STATEMENTS**

	Losses Paid in the Current Year to Date	Losses Incurred in the Current Year to Date	Case Reserves at end of Current Period	IBNR Reserves at End of Current Period
d. Total	\$	\$	\$	\$

G. Retained Assets

- (1) Description of How Accounts are Structured and Reporting  
Not applicable
- (2) Retained Assets In Force  
Not applicable

	In Force		In Force	
	As of End of Current Year to Date		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months		\$		\$
b. 13 to 24 months				
c. 25 to 36 months				
d. 37 to 48 months				
e. 49 to 60 months				
f. Over 60 months				
g. Total		\$		\$

- (3) Segregation Between Individual and Group Contracts  
Not applicable

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the period		\$		\$
b. Number/amount of retained asset accounts issued/added during the period				
c. Investment earnings credited to retained asset accounts during the period	N/A		N/A	
d. Fees and other charges assessed to retained asset accounts during the period	N/A		N/A	
e. Number/amount of retained asset accounts transfer to state unclaimed property funds during the period				
f. Number/amount of retained asset accounts closed/withdrawn during the period				
g. Number balance of retained asset accounts at the end of the period		\$		\$

H. Insurance-Linked Securities (ILS) Contracts

Not applicable

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risk Related to:		
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer		\$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer		\$
b. ILS Contracts as Ceding Insurer		
c. ILS Contracts as Counterparty		

**Note 22 – Events Subsequent**

Subsequent events have been considered through August 7, 2020, the date these statutory financial statements were issued.

A.	Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?	Yes [ ] No [X]
B.	ACA fee assessment payable for the upcoming year	Current Year to Date: \$ 2019: \$
C.	ACA fee assessment paid	
D.	Premium written subject to ACA 9010 assessment	
E.	Total adjusted capital before surplus adjustment (Five-Year Historical Line 30)	\$
F.	Total adjusted capital (Five-Year Historical Line 30 minus 22B above)	\$
G.	Authorized control level (Five-Year Historical Line 31)	\$
H.	Would reporting the ACA assessment as of the current year to date have triggered an RBC action level (YES/NO)?	Yes [ ] No [X]

The annual fee imposed under section 9010 of the Affordable Care Act was not material for the quarter ended June 30, 2020.

**Note 23 – Reinsurance - No significant changes**

**NOTES TO FINANCIAL STATEMENTS**

**Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination**

- A. Method Used by the Reporting Entity to Estimate Accrued Retrospective Premium Adjustments  
Not applicable
- B. Disclose Whether Accrued Retrospective Premiums are Recorded Through Written Premium or as an Adjustment to Earned Premium  
Not applicable
- C. Disclose the Amount of Net Premiums Written Subject to Retrospective Rating Features  
Not applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act  
Not applicable
- E. Risk Sharing Provisions of the Affordable Care Act

- (1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?  
Yes [ ] No [ X ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year to date:

a. Permanent ACA Risk Adjustment Program		AMOUNT
Assets		
1. Premium adjustments receivable due to ACA Risk Adjustment		
Liabilities		
2. Risk adjustment user fees payable for ACA Risk Adjustment		
3. Premium adjustments payable due to ACA Risk Adjustment		
Operations (Revenue & Expenses)		
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment		
5. Reported in expenses as ACA Risk Adjustment user fees (incurred/paid)		
b. Transitional ACA Reinsurance Program		AMOUNT
Assets		
1. Amounts recoverable for claims paid due to ACA Reinsurance		
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (contra liability)		
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance		
Liabilities		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium		
5. Ceded reinsurance premiums payable due to ACA Reinsurance		
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance		
Operations (Revenue & Expenses)		
7. Ceded reinsurance premiums due to ACA Reinsurance		
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments		
9. ACA Reinsurance contributions – not reported as ceded premium		
c. Temporary ACA Risk Corridors Program		AMOUNT
Assets		
1. Accrued retrospective premium due to ACA Risk Corridors		
Liabilities		
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors		
Operations (Revenue & Expenses)		
3. Effect of ACA Risk Corridors on net premium income (paid/received)		
4. Effect of ACA Risk Corridors on change in reserves for rate credits		

(3) Roll forward of prior year ACA Risk Sharing Provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance:

	Accrued During the Prior Year on Business Written Before Dec. 31 of The Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
	1	2	3	4	Prior Year	Prior Year	To Prior Year	To Prior Year		Cumulative	Cumulative
					Accrued Less	Accrued Less					
Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	(Col. 1-3+7)	(Col. 2-4+8)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	\$	\$	\$	\$	\$	\$	\$	\$	A	\$	\$
2. Premium adjustments (payable)	\$								B		
3. Subtotal ACA Permanent Risk Adjustment Program	\$	\$	\$	\$	\$	\$	\$	\$		\$	\$
b. Transitional ACA Reinsurance Program											

**NOTES TO FINANCIAL STATEMENTS**

	Accrued During the Prior Year on Business Written Before Dec. 31 of The Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
1. Amounts recoverable for claims paid									C		
2. Amounts recoverable for claims unpaid (contra liability)									D		
3. Amounts receivable relating to uninsured plans									E		
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premiums									F		
5. Ceded reinsurance premiums payable									G		
6. Liability for amounts held under uninsured plans									H		
6. Subtotal ACA Transitional Reinsurance Program											
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium									I		
2. Reserve for rate credits or policy experience rating refunds									J		
3. Subtotal ACA Risk Corridors Program											
d. Total for ACA Risk Sharing Provisions											

Explanations of Adjustments

- A.
- B.
- C.
- D.
- E.
- F.
- G.
- H.
- I.
- J.

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before Dec. 31 of The Prior Year		Received or Paid as of the Current Year to Date on Business Written Before Dec 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col. 1-3)	Prior Year Accrued Less Payments (Col. 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col. 1-3+7)	Cumulative Balance from Prior Years (Col. 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium									A		
2. Reserve for rate credits for policy experience rating refunds									B		
b. 2015											
1. Accrued retrospective premium									C		
2. Reserve for rate credits for policy experience rating refunds									D		
c. 2016											
1. Accrued retrospective premium									E		
2. Reserve for rate credits or policy experience rating refunds									F		
d. Total for Risk Corridors											

**NOTES TO FINANCIAL STATEMENTS**A.  
B.  
C.  
D.  
E.  
F.(5) **ACA Risk Corridors Receivable as of Reporting Date**

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts Received from CMS	4 Asset Balance (Gross of Non-Admissions) (1-2-3)	5 Non-Admitted Amount	5 Net Admitted Asset (4-5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a+b+c)						

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

## A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 for Individual accident and health lines were \$68,000. As of June 30, 2020, \$17,000 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$60,000 as a result of reestimation of unpaid claims and claim adjustment expenses. The increase of \$9,000 is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

## B. Information about Significant Changes in Methodologies and Assumptions

There are no significant changes in methodologies or assumptions.

**Note 26 – Intercompany Pooling Arrangements - Not applicable****Note 27 – Structured Settlements - Not applicable****Note 28 – Health Care Receivables - Not applicable****Note 29 – Participating Policies - No significant changes****Note 30 – Premium Deficiency Reserves - Not applicable****Note 31 – Reserves for life contracts and deposit-type Contracts**

## (1) Reserve Practices

The Company waives deduction of deferred fractional premiums upon the death of the insured. The Company returns any portion of the final premium paid beyond the date of death for all policies. Surrender values are not promised in excess of the legally computed reserves.

## (2) Valuation of Substandard Policies

Extra premiums are charged for substandard lives, plus the gross premium for a rated age. Mean reserves for substandard lives are determined by computing the regular mean reserve for the plan at the rated age and holding an additional reserve of one-half (1/2) of the extra premium charge for the year.

## (3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of June 30, 2020, the Company had \$1,927,664,407 of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Ohio.

## (4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The tabular interest (Page 7, Line 4), the tabular less actual reserve released (Page 7, Line 5), and the tabular cost (Page 7, Line 9) have been determined by formulas as described in the instructions for Page 7.

## (5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

For the determination of tabular interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest multiplied by the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

## (6) Details for Other Changes

The Company did not have any other reserve changes.

Item	ORDINARY						GROUP	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Total	\$	\$	\$	\$	\$	\$	\$	\$

**Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**

A.	INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					

**NOTES TO FINANCIAL STATEMENTS**

A.	INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	(a) With market value adjustment	\$	\$	\$	\$	%
	(b) At book value less current surrender charge of 5% or more					%
	(c) At fair value					%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$	\$	\$	\$	%
	(e) At book value without adjustment (minimal or no charge or adjustment)	46,470,534			46,470,534	97.9%
2.	Not subject to discretionary withdrawal	991,789			991,789	2.1%
3.	Total (gross: direct + assumed)	47,462,323			47,462,323	100.0%
4.	Reinsurance ceded					
5.	Total (net)* (3) - (4)	\$ 47,462,323	\$	\$	\$ 47,462,323	
6.	Amount included in A(1)b above that will move to A(1)e in the period after the statement date	\$	\$	\$	\$	

B.	GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$	\$	\$	\$	%
	(b) At book value less current surrender charge of 5% or more					%
	(c) At fair value					%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$	\$	\$	\$	%
	(e) At book value without adjustment (minimal or no charge or adjustment)					%
2.	Not subject to discretionary withdrawal					%
3.	Total (gross: direct + assumed)					%
4.	Reinsurance ceded					
5.	Total (net) (3) - (4)	\$	\$	\$	\$	
6.	Amount included in B(1)b above that will move to B(1)e in the period after the statement date	\$	\$	\$	\$	

C.	DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$	\$	\$	\$	%
	(b) At book value less current surrender charge of 5% or more					%
	(c) At fair value					%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$	\$	\$	\$	%
	(e) At book value without adjustment (minimal or no charge or adjustment)	58,004			58,004	7.0%
2.	Not subject to discretionary withdrawal	775,769			775,769	93.0%
3.	Total (gross: direct + assumed)	833,773			833,773	100.0%
4.	Reinsurance ceded					
5.	Total (net) (3) - (4)	\$ 833,773	\$	\$	\$ 833,773	
6.	Amount included in C(1)b above	\$	\$	\$	\$	

**NOTES TO FINANCIAL STATEMENTS**

C.	DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
	that will move to C(1)e in the period after the statement date					

## D. Life and Accident &amp; Health Annual Statement:

(1)	Exhibit 5, Annuities section, Total (net)	\$	46,523,445
(2)	Exhibit 5, Supplementary contracts with life contingencies section, Total (net)		938,878
(3)	Exhibit 7, Deposit-type contracts, Line 14, Column 1		833,773
(4)	Subtotal	\$	48,296,096
Separate Accounts Statement:			
(5)	Exhibit 3, Line 0299999, Column 2	\$	
(6)	Exhibit 3, Line 0399999, Column 2		
(7)	Policyholder dividend and coupon accumulations		
(8)	Policyholder premiums		
(9)	Guaranteed interest contracts		
(10)	Other contract deposit funds		
(11)	Subtotal	\$	
(12)	Combined Total	\$	48,296,096

**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

## A. Subject to discretionary withdrawal, surrender values, or policy loans:

	General Account			Separate Account- Account Value	Guaranteed and Cash Value	Nonguaranteed Reserve
	Account Value	Cash Value	Reserve			
(1) Term Policies with Cash Value	\$	\$ 3,349,766	\$ 19,500,423	\$	\$	\$
(2) Universal Life	155,089,850	148,669,586	151,785,838			
(3) Universal Life with Secondary Guarantees	16,090,514	8,286,419	42,990,227			
(4) Indexed Universal Life						
(5) Indexed Universal Life with Secondary Guarantees						
(6) Indexed Life						
(7) Other Permanent Cash Value Life Insurance		73,638,402	110,451,315			
(8) Variable Life						
(9) Variable Universal Life						
(10) Miscellaneous Reserves						

## B. Not subject to discretionary withdrawal or no cash values:

(1) Term Policies without Cash Value	XXX	XXX	\$ 369,119,223	XXX	XXX	\$
(2) Accidental Death Benefits	XXX	XXX	206,411	XXX	XXX	
(3) Disability – Active Lives	XXX	XXX	1,455,470	XXX	XXX	
(4) Disability – Disabled Lives	XXX	XXX	1,626,455	XXX	XXX	
(5) Miscellaneous Reserves	XXX	XXX		XXX	XXX	

C.	Total (gross: direct + assumed)	\$ 171,180,364	\$ 233,944,173	\$ 697,135,362	\$	\$
D.	Reinsurance Ceded			344,711,801		
E.	Total (net) (c) (D)	\$ 171,180,364	\$ 233,944,173	\$ 352,423,561	\$	\$

## F. Amount

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 337,845,974
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	40,571
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	1,455,470
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,626,455
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	11,455,091
(6) Subtotal	\$ 352,423,561
Separate Accounts Annual Statement	
(7) Exhibit 3, Line 0199999, Column 2	\$
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	

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## NOTES TO FINANCIAL STATEMENTS

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(10) Subtotal (Lines (7) through (9))	\$	
(11) Combined Total ((6) and (10))	\$	352,423,561

**Note 34 – Premium and Annuity Considerations Deferred and Uncollected** - No significant changes

**Note 35 – Separate Accounts** - Not applicable

**Note 36 – Loss/Claim Adjustment Expenses** - Not applicable

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/24/2015

6.4 By what department or departments?

Ohio

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
SUNSET FINANCIAL SERVICES, INC.	KANSAS CITY, MO				YES

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

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

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [ X ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [ X ]
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [ X ]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ X ]
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
UMB BANK TRUST SERVICES DEPT	P.O. BOX 419226 KANSAS CITY, MO 64141-6226

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [ X ]
- 17.4 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation

- 17.5097 For those firms/individuals listed in the table for Question 17.5, 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 ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [ X ]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]
21. 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 security was 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 reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

**GENERAL INTERROGATORIES (continued)**

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

**Life and Accident and Health Companies/Fraternal Benefit Societies**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	
1.12	Residential mortgages.....	\$	
1.13	Commercial mortgages.....	\$	
1.14	Total mortgages in good standing.....	\$	.0
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	
1.32	Residential mortgages.....	\$	
1.33	Commercial mortgages.....	\$	
1.34	Total mortgages with interest overdue more than three months.....	\$	.0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	
1.42	Residential mortgages.....	\$	
1.43	Commercial mortgages.....	\$	
1.44	Total mortgages in process of foreclosure.....	\$	.0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	.0
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	
1.62	Residential mortgages.....	\$	
1.63	Commercial mortgages.....	\$	
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	.0
2.	Operating Percentages:		
2.1	A&H loss percent.....		7.7
2.2	A&H cost containment percent.....		
2.3	A&H expense percent excluding cost containment expenses.....		1.5
3.1	Do you act as a custodian for health savings accounts?.....	Yes [ ]	No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	
3.3	Do you act as an administrator for health savings accounts?.....	Yes [ ]	No [ X ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [ X ]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [ ]	No [ ]

**Fraternal Benefit Societies Only:**

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

---

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

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

Date	Outstanding Lien Amount

### SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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**NONE**

# GRANGE LIFE INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
			Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama	AL N.	89,001				89,001	
2.	Alaska	AK N.	2,541				2,541	
3.	Arizona	AZ N.	102,800				102,800	
4.	Arkansas	AR N.	27,122				27,122	
5.	California	CA N.	83,571		474		84,045	
6.	Colorado	CO N.	46,411				46,411	
7.	Connecticut	CT N.	5,837				5,837	
8.	Delaware	DE N.	4,648				4,648	
9.	District of Columbia	DC N.	2,511				2,511	
10.	Florida	FL N.	614,192		1,139		615,331	110,803
11.	Georgia	GA L.	4,353,977	1,210	7,740		4,362,927	
12.	Hawaii	HI N.	6,361				6,361	
13.	Idaho	ID N.	7,357				7,357	
14.	Illinois	IL L.	1,640,683	15,325	745		1,656,752	
15.	Indiana	IN L.	3,453,774	23,200	1,149		3,478,123	
16.	Iowa	IA L.	70,168				70,168	
17.	Kansas	KS L.	16,280				16,280	
18.	Kentucky	KY L.	5,219,468	29,723	15,770		5,264,961	
19.	Louisiana	LA N.	12,056				12,056	
20.	Maine	ME N.	3,218				3,218	
21.	Maryland	MD N.	31,170				31,170	
22.	Massachusetts	MA N.	5,023				5,023	
23.	Michigan	MI L.	2,469,250	66,124	2,211		2,537,585	
24.	Minnesota	MN L.	258,761	675			259,436	
25.	Mississippi	MS N.	68,503				68,503	
26.	Missouri	MO L.	57,349				57,349	
27.	Montana	MT N.	7,418				7,418	
28.	Nebraska	NE N.	6,025				6,025	
29.	Nevada	NV N.	19,592				19,592	
30.	New Hampshire	NH N.	3,795				3,795	
31.	New Jersey	NJ N.	48,539				48,539	
32.	New Mexico	NM N.	1,945				1,945	
33.	New York	NY N.	16,852				16,852	
34.	North Carolina	NC N.	147,869		706		148,575	
35.	North Dakota	ND N.	3,102				3,102	
36.	Ohio	OH L.	18,131,388	766,626	32,379		18,930,393	87,587
37.	Oklahoma	OK N.	17,193				17,193	
38.	Oregon	OR N.	11,124				11,124	
39.	Pennsylvania	PA L.	1,338,643				1,338,643	
40.	Rhode Island	RI N.	2,261				2,261	
41.	South Carolina	SC L.	1,227,401		77		1,227,478	
42.	South Dakota	SD N.	1,818				1,818	
43.	Tennessee	TN L.	4,280,634	21,994	8,026		4,310,654	21,520
44.	Texas	TX N.	121,058	500			121,558	
45.	Utah	UT N.	11,271				11,271	
46.	Vermont	VT N.	4,164				4,164	
47.	Virginia	VA L.	514,129	3,600	197		517,926	
48.	Washington	WA N.	19,119				19,119	
49.	West Virginia	WV N.	61,707	2,260	78		64,046	
50.	Wisconsin	WI L.	622,023	2,010			624,033	
51.	Wyoming	WY N.	1,113				1,113	
52.	American Samoa	AS N.					0	
53.	Guam	GU N.					0	
54.	Puerto Rico	PR N.					0	
55.	US Virgin Islands	VI N.	699				699	
56.	Northern Mariana Islands	MP N.					0	
57.	Canada	CAN N.					0	
58.	Aggregate Other Alien	OT XXX.	9,759	0	0	0	9,759	0
59.	Subtotal	XXX.	45,282,674	933,247	70,691	0	46,286,611	219,910
90.	Reporting entity contributions for employee benefit plans	XXX.					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX.					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX.					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX.					0	
94.	Aggregate other amounts not allocable by State	XXX.	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX.	45,282,674	933,247	70,691	0	46,286,611	219,910
96.	Plus Reinsurance Assumed	XXX.	1,180,361				1,180,361	
97.	Totals (All Business)	XXX.	46,463,035	933,247	70,691	0	47,466,972	219,910
98.	Less Reinsurance Ceded	XXX.	18,050,017				18,050,017	
99.	Totals (All Business) less Reinsurance Ceded	XXX.	28,413,018	933,247	70,691	0	29,416,955	219,910

**DETAILS OF WRITE-INS**

58001.	Other foreign	XXX.	9,759				9,759	
58002.		XXX.					0	
58003.		XXX.					0	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX.	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX.	9,759	0	0	0	9,759	0
9401.		XXX.					0	
9402.		XXX.					0	
9403.		XXX.					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX.	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX.	0	0	0	0	0	0

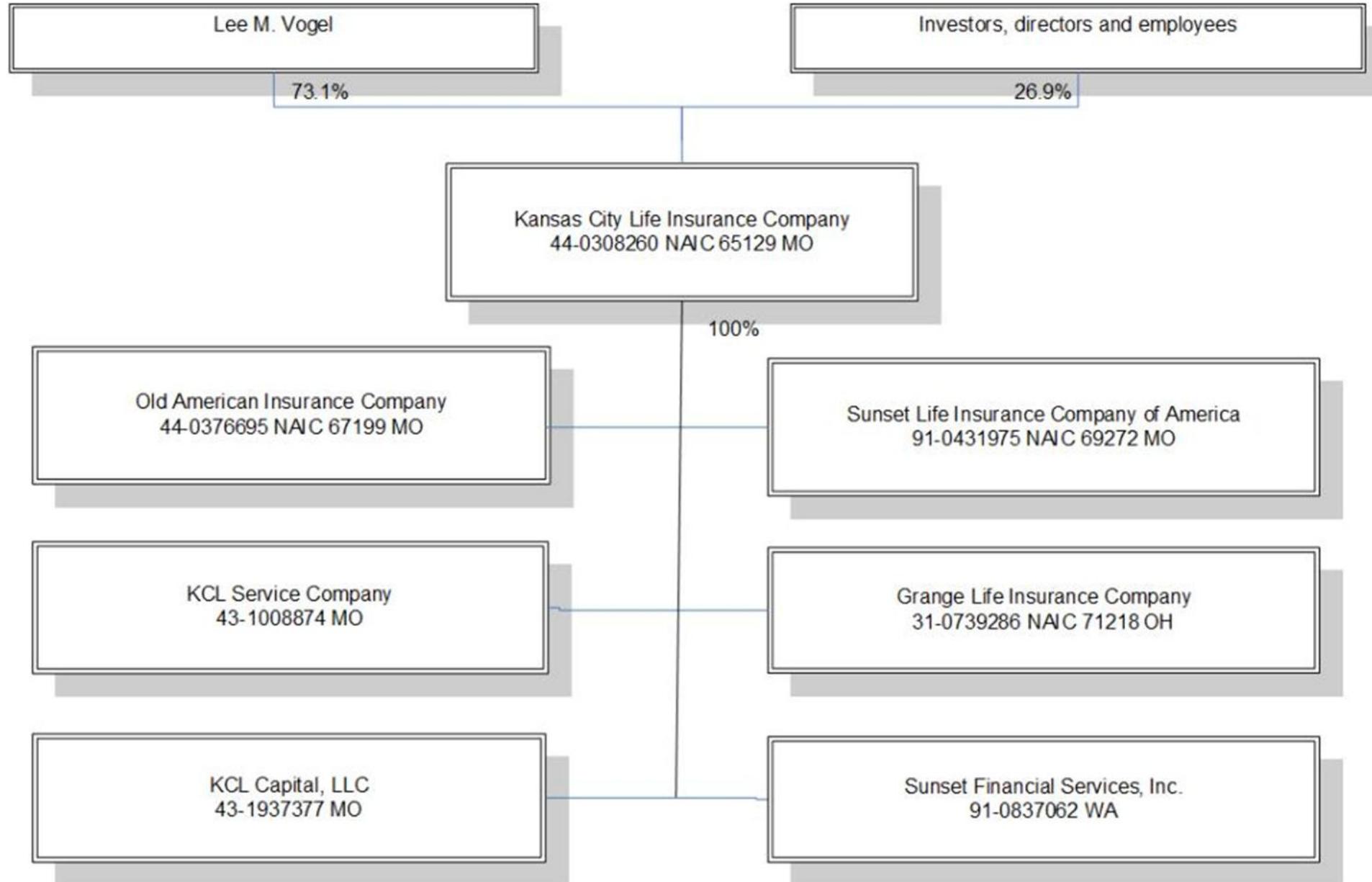
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 15  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0  
Q - Qualified - Qualified or accredited reinsurer..... 0  
N - None of the above - Not allowed to write business in the state..... 42

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

PART 1 – ORGANIZATIONAL CHART



Q12

## SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
0588	The Kansas City Life Group...	65129...	44-0308260..	.....	.....	.....	Kansas City Life Insurance Company.....	MO.....	UDP.....	Lee M. Vogel.....	Ownership.....	.....73.100	Lee M. Vogel.....	.....N.....	.....
0588	The Kansas City Life Group...	69272...	91-0431975..	.....	.....	.....	Sunset Life Insurance Company of America.....	MO.....	IA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....
0588	The Kansas City Life Group...	67199...	44-0376695..	.....	.....	.....	Old American Insurance Company.....	MO.....	IA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....
0588	The Kansas City Life Group...	00000...	91-0837062..	.....	.....	.....	Sunset Financial Services, Inc.....	WA.....	NIA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....
0588	The Kansas City Life Group...	00000...	43-1937377..	.....	.....	.....	KCL Capital, LLC.....	MO.....	NIA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....
0588	The Kansas City Life Group...	00000...	43-1008874..	.....	.....	.....	KCL Service Company.....	MO.....	NIA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....
0588	The Kansas City Life Group...	71218...	31-0739286..	.....	.....	.....	Grange Life Insurance Company.....	OH.....	IA.....	Kansas City Life Insurance Company.....	Ownership.....	.....100.000	Kansas City Life Insurance Company.....	.....N.....	.....

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. 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?	NO
5. 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?	NO
6. 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?	NO
7. 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?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter.	YES

**Explanations:**

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
- 8.

**Bar Code:**



## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous assets.....	25,218	25,218	0	0
2597. Summary of remaining write-ins for Line 25.....	25,218	25,218	0	0

Statement as of June 30, 2020 of the **GRANGE LIFE INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

NONE

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	355,009,301	350,738,485
2. Cost of bonds and stocks acquired.....	22,751,847	38,910,386
3. Accrual of discount.....	232,460	331,500
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	110,895	(173,992)
6. Deduct consideration for bonds and stocks disposed of.....	17,823,019	34,240,579
7. Deduct amortization of premium.....	561,647	1,007,772
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	36,462	451,273
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	359,756,299	355,009,301
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	359,756,299	355,009,301

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	272,532,858	7,872,493	7,308,616	(4,205,113)	272,532,858	268,891,622		279,454,947
2. NAIC 2 (a).....	87,180,220	498,940	872,850	4,058,367	87,180,220	90,864,677		75,554,354
3. NAIC 3 (a).....						0		
4. NAIC 4 (a).....						0		
5. NAIC 5 (a).....						0		
6. NAIC 6 (a).....						0		
7. Total Bonds.....	359,713,078	8,371,433	8,181,466	(146,746)	359,713,078	359,756,299	0	355,009,301
<b>PREFERRED STOCK</b>								
8. NAIC 1.....						0		
9. NAIC 2.....						0		
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....						0		
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	359,713,078	8,371,433	8,181,466	(146,746)	359,713,078	359,756,299	0	355,009,301

QSI02

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA - Pt. 1  
NONE**

**Sch. DA - Verification  
NONE**

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

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

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E - PART 2 - VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,501,291	14,919,869
2. Cost of cash equivalents acquired.....	242,425,439	214,737,362
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	237,249,448	209,155,940
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. 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).....	25,677,282	20,501,291
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	25,677,282	20,501,291

**Sch. A Pt. 2  
NONE**

**Sch. A Pt. 3  
NONE**

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

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

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

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

### SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>										
38380A	A5	6		06/22/2020	CAPITALIZED INTEREST		30,718	30,718		1
38380B	N2	7		06/22/2020	CAPITALIZED INTEREST		49,361	49,361		1
38380B	N4	3		06/22/2020	CAPITALIZED INTEREST		42,539	42,539		1
912828	ZS	2		06/24/2020	WELLS FARGO		1,198,313	1,200,000	410	1
0599999	Total - Bonds - U.S. Government						1,320,931	1,322,618	410	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
3136AG	RG	9		06/25/2020	CAPITALIZED INTEREST		39,102	39,102		1FE
3137BA	AN	2		06/15/2020	CAPITALIZED INTEREST		14,795	14,795		1
38380U	QZ	9		06/22/2020	CAPITALIZED INTEREST		8,023	8,023		1
38381B	X3	3		06/22/2020	CAPITALIZED INTEREST		4,557	4,557		1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						66,477	66,477	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
24906P	AA	7		05/20/2020	J. P. MORGAN		498,940	500,000		2FE
29736R	AQ	3		04/07/2020	BANK OF AMERICA		998,160	1,000,000		1FE
30037D	AA	3		05/18/2020	CITIGROUP		998,840	1,000,000		1FE
42218S	AF	5		05/28/2020	J. P. MORGAN		497,995	500,000		1FE
45138L	BG	7		06/17/2020	J. P. MORGAN		995,900	1,000,000		1FE
46124H	AD	8		06/25/2020	BANK OF AMERICA		997,600	1,000,000		1FE
845011	AC	9		06/01/2020	US BANCORP		998,740	1,000,000		1FE
918204	BC	1		04/21/2020	BANK OF AMERICA		997,850	1,000,000		1FE
3899999	Total - Bonds - Industrial and Miscellaneous						6,984,025	7,000,000	0	XXX
8399997	Total - Bonds - Part 3						8,371,433	8,389,095	410	XXX
8399999	Total - Bonds						8,371,433	8,389,095	410	XXX
9999999	Total - Bonds, Preferred and Common Stocks						8,371,433	XXX	410	XXX

QE04

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. Government</b>																					
38378C	RT 6		06/01/2020	MBS PAYDOWN		18,619	18,619	18,831	18,641		(22)		(22)		18,619			0	158	10/20/2040	1
38378D	BL 8		06/01/2020	MBS PAYDOWN		14,699	14,699	15,998	15,161		(463)		(463)		14,699			0	229	09/20/2040	1
38378G	CY 2		06/01/2020	MBS PAYDOWN		7,406	7,406	7,763	7,441		(35)		(35)		7,406			0	108	11/20/2042	1
38379U	6F 8		06/01/2020	MBS PAYDOWN		368,989	368,989	352,039	368,640		349		349		368,989			0	3,218	07/16/2050	1
38380J	HK 7		06/01/2020	MBS PAYDOWN		91,234	91,234	87,870	91,166		68		68		91,234			0	1,014	04/16/2052	1
38380J	XC 7		06/01/2020	MBS PAYDOWN		10,623	10,623	10,248	10,613		10		10		10,623			0	111	11/16/2048	1
0599999	Total - Bonds - U.S. Government					511,570	511,570	492,749	511,662	0	(93)	0	(93)	0	511,570	0	0	0	4,838	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
97705L	WN 3		05/01/2020	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	999,250	999,613		17		17		999,630		370	370	26,000	05/01/2026	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					1,000,000	1,000,000	999,250	999,613	0	17	0	17	0	999,630	0	370	370	26,000	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
033161	ZN 3		04/01/2020	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,016,090	1,000,506		(506)		(506)		1,000,000			0	26,840	04/01/2026	1FE
930863	S3 0		04/29/2020	SECURITY CALLED BY ISSUER at 100.000		1,000,000	1,000,000	992,030	995,134		134		134		995,269		4,731	4,731	30,622	04/01/2029	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					2,000,000	2,000,000	2,008,120	1,995,640	0	(372)	0	(372)	0	1,995,269	0	4,731	4,731	57,462	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
155675	BX 8		04/01/2020	SECURITY CALLED BY ISSUER at 100.000		500,000	500,000	501,480	500,046		(46)		(46)		500,000			0	13,250	10/01/2027	1FE
3128HX	SS 5		06/01/2020	MBS PAYDOWN		68,558	68,558	71,386	68,881		(323)		(323)		68,558			0	899	08/15/2042	1
3128KJ	CZ 3		06/01/2020	MBS PAYDOWN		483	483	481	483				0		483			0	11	12/01/2036	1FE
3128MJ	BW 9		06/01/2020	MBS PAYDOWN		3,447	3,447	3,430	3,446		1		1		3,447			0	81	04/01/2035	1FE
3128P7	RY 1		06/01/2020	MBS PAYDOWN		21,747	21,747	23,412	21,747				0		21,747			0	321	03/01/2032	1
3128P7	S2 0		06/01/2020	MBS PAYDOWN		12,701	12,701	13,352	12,762		(61)		(61)		12,701			0	187	04/01/2032	1
31294M	A7 6		06/01/2020	MBS PAYDOWN		5,195	5,195	5,405	5,229		(33)		(33)		5,195			0	87	10/01/2025	1FE
3134GA	FX 7		05/27/2020	SECURITY CALLED BY ISSUER at 100.000		500,000	500,000	499,375	499,550		22		22		499,572		428	428	8,063	08/27/2027	1
3136A7	ZV 7		06/01/2020	MBS PAYDOWN		28,052	28,052	28,771	28,060		(8)		(8)		28,052			0	440	03/25/2041	1
3136A9	BL 1		06/01/2020	MBS PAYDOWN		107,630	107,630	108,505	107,724		(93)		(93)		107,630			0	1,631	10/25/2042	1FE
31371N	CM 5		06/01/2020	MBS PAYDOWN		6,802	6,802	7,284	6,841		(39)		(39)		6,802			0	154	04/01/2027	1FE
31371N	SQ 9		06/01/2020	MBS PAYDOWN		4,157	4,157	4,503	4,204		(47)		(47)		4,157			0	95	02/01/2023	1
3137A3	JW 0		06/01/2020	MBS PAYDOWN		15,793	15,793	16,294	15,841		(48)		(48)		15,793			0	229	11/15/2025	1
3137A8	XZ 6		06/01/2020	MBS PAYDOWN		15,589	15,589	16,629	15,801		(213)		(213)		15,589			0	300	10/15/2039	1
3137AG	CA 6		06/01/2020	MBS PAYDOWN		7,401	7,401	7,654	7,425		(25)		(25)		7,401			0	74	10/15/2026	1
3137AM	K7 1		06/01/2020	MBS PAYDOWN		27,145	27,145	27,145	27,145				0		27,145			0	338	02/15/2042	1FE
3137AN	QF 5		06/01/2020	MBS PAYDOWN		44,092	44,092	44,860	44,173		(81)		(81)		44,092			0	525	04/15/2041	1
3137AX	TP 8		06/01/2020	MBS PAYDOWN		98,499	98,499	97,883	98,381		118		118		98,499			0	1,477	01/15/2043	1FE
3137BJ	H4 8		06/01/2020	MBS PAYDOWN		82,470	82,470	92,598	82,581		(111)		(111)		82,470			0	1,793	12/15/2053	1
3137FH	JW 4		06/01/2020	MBS PAYDOWN		1,250,774	1,250,774	1,263,086	1,256,198		(5,424)		(5,424)		1,250,774			0	18,450	06/15/2040	1
3138L4	2C 6		06/01/2020	MBS PAYDOWN		3,566	3,566	4,114	3,579		(13)		(13)		3,566			0	74	09/01/2031	1FE
3138L4	6B 4		06/01/2020	MBS PAYDOWN		23,340	23,340	25,907	23,424		(84)		(84)		23,340			0	438	10/01/2033	1FE

QE05

### SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138L6 ES 3	FN AM5544.....		06/01/2020	MBS PAYDOWN.....		7,735	7,735	8,721	7,755		(20)		(20)		7,735			0	146	03/01/2034	1FE.....
31393M W9 8	FHR 2586 WG.....		06/01/2020	MBS PAYDOWN.....		13,137	13,137	13,486	13,158		(21)		(21)		13,137			0	221	03/15/2033	1FE.....
31395B D7 5	FNR 2006-22 CE.....		06/01/2020	MBS PAYDOWN.....		16,621	16,621	17,067	16,646		(25)		(25)		16,621			0	305	08/25/2023	1.....
31395E YP 6	FHR 2835 HB.....		06/01/2020	MBS PAYDOWN.....		9,108	9,108	9,466	9,133		(25)		(25)		9,108			0	211	08/15/2024	1FE.....
31396J 2L 8	FHR 3127 CY.....		06/01/2020	MBS PAYDOWN.....		6,737	6,737	7,006	6,753		(16)		(16)		6,737			0	156	03/15/2026	1FE.....
31397S 5N 0	FNR 2011-43 B.....		06/01/2020	MBS PAYDOWN.....		24,597	24,597	26,131	24,665		(68)		(68)		24,597			0	385	05/25/2031	1.....
31398L BJ 6	FHR 3597 LE.....		06/01/2020	MBS PAYDOWN.....		8,772	8,772	9,176	8,853		(81)		(81)		8,772			0	151	07/15/2039	1.....
31402R JV 2	FN 735676.....		06/01/2020	MBS PAYDOWN.....		4,838	4,838	5,010	4,849		(11)		(11)		4,838			0	103	07/01/2035	1FE.....
31403D BW 8	FN 745353.....		06/01/2020	MBS PAYDOWN.....		6,648	6,648	6,467	6,627		21		21		6,648			0	154	03/01/2036	1FE.....
31404A GX 6	FN 762614.....		06/01/2020	MBS PAYDOWN.....		7,013	7,013	7,106	7,020		(7)		(7)		7,013			0	146	12/01/2023	1FE.....
31404S GD 1	FN 776996.....		06/01/2020	MBS PAYDOWN.....		5,017	5,017	5,210	5,023		(6)		(6)		5,017			0	120	04/01/2034	1FE.....
31417G VK 9	FN AB9617.....		06/01/2020	MBS PAYDOWN.....		25,345	25,345	25,385	25,348		(2)		(2)		25,345			0	301	06/01/2033	1.....
31417Y 2J 5	FN MA0776.....		06/01/2020	MBS PAYDOWN.....		17,921	17,921	18,884	17,998		(77)		(77)		17,921			0	334	06/01/2031	1FE.....
31417Y 3N 5	FN MA0804.....		06/01/2020	MBS PAYDOWN.....		7,748	7,748	7,978	7,778		(30)		(30)		7,748			0	133	07/01/2031	1.....
31417Y TV 9	FN MA0563.....		06/01/2020	MBS PAYDOWN.....		8,858	8,858	9,135	8,858				0		8,858			0	149	11/01/2030	1.....
31418A E9 5	FN MA1059.....		06/01/2020	MBS PAYDOWN.....		16,290	16,290	17,242	16,390		(100)		(100)		16,290			0	243	05/01/2032	1.....
31418A EB 0	FN MA1029.....		06/01/2020	MBS PAYDOWN.....		15,427	15,427	16,220	15,492		(65)		(65)		15,427			0	230	04/01/2032	1.....
31418A TA 6	FN MA1444.....		06/01/2020	MBS PAYDOWN.....		23,319	23,319	24,120	23,368		(49)		(49)		23,319			0	252	05/01/2033	1.....
31418B TK 2	FN MA2353.....		06/01/2020	MBS PAYDOWN.....		203,593	203,593	208,619	204,063		(471)		(471)		203,593			0	2,607	08/01/2035	1.....
79642B LS 0	SAN ANTONIO TX WTR REVENUE.....		05/15/2020	SECURITY CALLED BY ISSUER at 100.000		400,000	400,000	400,000	400,000				0		400,000			0	12,340	05/15/2032	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					3,656,165	3,656,165	3,705,983	3,663,298	0	(7,561)	0	(7,561)	0	3,655,737	0	428	428	67,604	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
03073E AJ 4	AMERISOURCEBERGEN CORP.....		06/18/2020	SECURITY CALLED BY ISSUER at 104.290		886,462	850,000	855,899	851,386		(380)		(380)		851,006		(1,006)	(1,006)	54,064	11/15/2021	2FE.....
05568Y AA 6	BNSF RAILWAY CO 2007-1 P.....		04/01/2020	SINKING FUND REDEMPTION.....		60,027	60,027	60,027	60,027				0		60,027			0	1,800	04/01/2024	1FE.....
126650 BQ 2	CVS PASS-THROUGH.....		06/10/2020	SINKING FUND REDEMPTION.....		5,659	5,659	5,772	5,662		(3)		(3)		5,659			0	164	01/10/2030	2FE.....
210795 QB 9	CONTL AIRLINES 2012-2 A.....		04/29/2020	SINKING FUND REDEMPTION.....		16,185	16,185	15,882	16,125		60		60		16,185			0	324	10/29/2024	2FE.....
33803W AA 7	FISHERS LANE ASSOC LLC.....		06/05/2020	SINKING FUND REDEMPTION.....		13,122	13,122	13,461	13,135		(13)		(13)		13,122			0	201	08/05/2030	1FE.....
347466 AE 4	IRWIN LAND LLC.....		06/15/2020	SINKING FUND REDEMPTION.....		15,996	15,996	15,710	15,959		38		38		15,996			0	424	12/15/2035	1FE.....
88315L AC 2	TMCL 2019-1A A.....		06/20/2020	MBS PAYDOWN.....		10,000	10,000	9,997	9,980		20		20		10,000			0	165	10/20/2026	1FE.....
89657B AA 2	TRL 2019-1A A.....		06/17/2020	MBS PAYDOWN.....		9,767	9,767	9,762	9,750		17		17		9,767			0	156	04/17/2026	1FE.....
89679H AN 5	TCF 2018-2A A.....		06/20/2020	MBS PAYDOWN.....		37,500	37,500	37,764	37,518		(18)		(18)		37,500			0	655	06/20/2028	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,054,718	1,018,256	1,024,274	1,019,542	0	(279)	0	(279)	0	1,019,262	0	(1,006)	(1,006)	57,953	XXX	XXX
8399997	Total - Bonds - Part 4.....					8,222,453	8,185,991	8,230,376	8,189,755	0	(8,288)	0	(8,288)	0	8,181,468	0	4,523	4,523	213,857	XXX	XXX
8399999	Total - Bonds.....					8,222,453	8,185,991	8,230,376	8,189,755	0	(8,288)	0	(8,288)	0	8,181,468	0	4,523	4,523	213,857	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					8,222,453	XXX	8,230,376	8,189,755	0	(8,288)	0	(8,288)	0	8,181,468	0	4,523	4,523	213,857	XXX	XXX

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

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

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

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

**Sch. DB - Pt. E  
NONE**

**Sch. DL - Pt. 1  
NONE**

**Sch. DL - Pt. 2  
NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Fifth Third..... Cincinnati, OH.....					106,825	118,465	61,295	XXX
Commerce Bank..... Kansas City, MO.....					719,435	97,987	100,000	XXX
PNC..... Columbus, OH.....					57,091	37,091	37,091	XXX
PNC..... Columbus, OH.....					34,966	715,328	752,297	XXX
UMB..... Kansas City, MO.....					24,500	49,000	49,000	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	942,817	1,017,871	999,683	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	942,817	1,017,871	999,683	XXX
0599999. Total Cash.....	XXX	XXX	0	0	942,817	1,017,871	999,683	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1			2	3	4	5	6	7	8	9
CUSIP			Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
<b>Exempt Money Market Mutual Funds as Identified by the SVO</b>										
316175	10	8	Fidelity Institutional Government Portfolio - Class I.....		06/30/2020.....			18,123,816	1,172	72,563
38141W	25	7	Goldman Sachs Financial Square Government Fund.....		06/30/2020.....			7,395,271		8,598
316175	60	3	PNC Fidelity Institutional Government Portfolio - Class III.....		06/30/2020.....			158,195		14,730
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....								25,677,282	1,172	95,891
8899999. Total - Cash Equivalents.....								25,677,282	1,172	95,891

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