

QUARTERLY STATEMENT

OF THE

WFG NATIONAL

TITLE INSURANCE COMPANY

of COLUMBIA

in the state of SOUTH CAROLINA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

June 30, 2020

TITLE

2020



51152202020100102

QUARTERLY STATEMENT

AS OF JUNE 30, 2020
OF THE CONDITION AND AFFAIRS OF THE

WFG National Title Insurance Company

NAIC Group Code	4736	4736	NAIC Company Code	51152	Employer's ID Number	57-0575396
	(Current Period)	(Prior Period)				
Organized under the Laws of	South Carolina			State of Domicile or Port of Entry SC		
Country of Domicile	USA					
Incorporated/Organized	June 18, 1974			Commenced Business November 14, 1974		
Statutory Home Office	2711 Middleburg Drive Suite 206			Columbia, SC US 29204		
	(Street and Number)			(City or Town, State, Country and Zip Code)		
Main Administrative Office	12909 SW 68th Parkway, Suite 350			704-542-7616		
	(Street and Number)			(Area Code) (Telephone Number)		
	Portland, OR US 97223			(City or Town, State, Country and Zip Code)		
Mail Address	7401 Carmel Executive Park Dr, Suite 105			Charlotte, NC US 28226-8403		
	(Street and Number or P.O. Box)			(City or Town, State, Country and Zip Code)		
Primary Location of Books and Records	7401 Carmel Executive Park Dr, Suite 105			Charlotte, NC US 28226-8403 704-542-7616		
	(Street and Number)			(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)		
Internet Website Address	www.wfgnationaltitle.com					
Statutory Statement Contact	John R. Wooldridge Jr.			704-488-4732		
	(Name)			(Area Code) (Telephone Number) (Extension)		
	jwooldridge@willistonfinancial.com			704-542-7618		
	(E-Mail Address)			(Fax Number)		

OFFICERS

	Name	Title
1.	Armen Steven Ozonian	Chief Executive Officer & President
2.	Joseph Vincent McCabe Jr	Exec VP, Secretary & General Counsel
3.	Michael Thomas Gallaher	Exec VP, CFO & Treasurer

VICE-PRESIDENTS

Name	Title	Name	Title
Steven Huntington Winkler	Executive VP & Chief Underwriting Counsel	John Randolph Wooldridge Jr	Senior VP & Controller
Cynthia Lee Tucker	Executive VP		

DIRECTORS OR TRUSTEES

Patrick Francis Stone	Armen Steven Ozonian	Michael Thomas Gallaher	Joseph Vincent McCabe Jr
Cynthia Lee Tucker			

State of North Carolina

County of Mecklenburg ss

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

_____ (Signature) Armen Steven Ozonian _____ (Printed Name) 1. Chief Executive Officer & President _____ (Title)	_____ (Signature) Joseph Vincent McCabe Jr _____ (Printed Name) 2. Exec VP, Secretary & General Counsel _____ (Title)	_____ (Signature) Michael Thomas Gallaher _____ (Printed Name) 3. Exec VP, CFO & Treasurer _____ (Title)
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Subscribed and sworn to before me this
7th day of August, 2020

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	22,494,764		22,494,764	24,969,798
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks				
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens	10,793	10,793		
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)				
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 134,181,720), cash equivalents (\$ 11,784,490), and short-term investments (\$ 0)	145,966,210		145,966,210	122,673,345
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	11,490,772		11,490,772	10,473,369
9. Receivables for securities	453		453	4,707
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	179,962,992	10,793	179,952,199	158,121,219
13. Title plants less \$ 0 charged off (for Title insurers only)	4,079,910		4,079,910	4,079,910
14. Investment income due and accrued	142,359		142,359	159,086
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	5,384,466	42,425	5,342,041	2,742,041
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	3,551,699	1,447,132	2,104,567	1,951,458
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	3,859,468	2,263,821	1,595,647	1,201,318
21. Furniture and equipment, including health care delivery assets (\$ 0)	1,331,436	1,331,436		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	2,433,490		2,433,490	2,050,069
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other-than-invested assets	1,937,424	1,632,396	305,028	301,643
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	202,683,244	6,728,003	195,955,241	170,606,744
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	202,683,244	6,728,003	195,955,241	170,606,744

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Prepays	1,442,396	1,442,396		
2502. Deposits	292,800		292,800	278,480
2503. Unsecured N/R	190,000	190,000		
2598. Summary of remaining write-ins for Line 25 from overflow page	12,228		12,228	23,163
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,937,424	1,632,396	305,028	301,643

NONE

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Known claims reserve	11,226,581	9,486,999
2. Statutory premium reserve	107,985,644	102,532,805
3. Aggregate of other reserves required by law		
4. Supplemental reserve		
5. Commissions, brokerage and other charges due or accrued to attorneys, agents and real estate brokers	1,395	22,117
6. Other expenses (excluding taxes, licenses and fees)	12,900,103	10,864,756
7. Taxes, licenses and fees (excluding federal and foreign income taxes)	2,074,975	2,827,352
8.1 Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	4,228,756	1,272,465
8.2 Net deferred tax liability		
9. Borrowed money \$ 0 and interest thereon \$ 0		
10. Dividends declared and unpaid		
11. Premiums and other consideration received in advance	649,330	416,056
12. Unearned interest and real estate income received in advance		
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others		
15. Provision for unauthorized and certified reinsurance		
16. Net adjustment in assets and liabilities due to foreign exchange rates		
17. Drafts outstanding		
18. Payable to parent, subsidiaries and affiliates		
19. Derivatives		
20. Payable for securities		
21. Payable for securities lending		
22. Aggregate write-ins for other liabilities		
23. Total liabilities (Lines 1 through 22)	139,066,784	127,422,550
24. Aggregate write-ins for special surplus funds		
25. Common capital stock	2,025,000	2,025,000
26. Preferred capital stock		
27. Aggregate write-ins for other-than-special surplus funds		
28. Surplus notes		
29. Gross paid in and contributed surplus	33,359,167	33,359,167
30. Unassigned funds (surplus)	21,504,290	7,800,027
31. Less treasury stock, at cost:		
31.1 0 shares common (value included in Line 25 \$ 0)		
31.2 0 shares preferred (value included in Line 26 \$ 0)		
32. Surplus as regards policyholders (Lines 24 to 30 less 31)	56,888,457	43,184,194
33. Totals (Page 2, Line 28, Col. 3)	195,955,241	170,606,744

DETAILS OF WRITE-INS		
0301.		
0302.		
0303.		
0398. Summary of remaining write-ins for Line 03 from overflow page		
0399. Totals (Lines 0301 through 0303 plus 0398) (Line 03 above)		
2201.		
2202.		
2203.		
2298. Summary of remaining write-ins for Line 22 from overflow page		
2299. Totals (Lines 2201 through 2203 plus 2298) (Line 22 above)		
2401.		
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. Totals (Lines 2401 through 2403 plus 2498) (Line 24 above)		
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)		

OPERATIONS AND INVESTMENT EXHIBIT

STATEMENT OF INCOME	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
OPERATING INCOME			
1. Title insurance and related income:			
1.1 Title insurance premiums earned	227,367,988	164,248,893	387,588,654
1.2 Escrow and settlement services	24,225,061	14,468,331	34,655,866
1.3 Other title fees and service charges	5,800,029	2,975,550	7,596,659
2. Aggregate write-ins for other operating income	329,646	698,113	1,072,822
3. Total Operating Income (Lines 1 through 2)	257,722,724	182,390,887	430,914,001
EXPENSES:			
4. Losses and loss adjustment expenses incurred	7,049,135	6,264,193	13,000,991
5. Operating expenses incurred	237,243,390	177,189,755	408,370,274
6. Aggregate write-ins for other operating expenses			
7. Total Operating Expenses	244,292,525	183,453,948	421,371,265
8. Net operating gain or (loss) (Lines 3 minus 7)	13,430,199	(1,063,061)	9,542,736
INVESTMENT INCOME			
9. Net investment income earned	2,883,335	1,918,932	6,163,182
10. Net realized capital gains (losses) less capital gains tax of \$ 0	29,416	(15,176)	(30,452)
11. Net investment gain (loss) (Lines 9 + 10)	2,912,751	1,903,756	6,132,730
OTHER INCOME			
12. Aggregate write-ins for miscellaneous income or (loss) or other deductions			
13. Net income, after capital gains tax and before all other federal income taxes (Lines 8 + 11 + 12)	16,342,950	840,695	15,675,466
14. Federal and foreign income taxes incurred	2,956,290	19,030	2,654,846
15. Net income (Lines 13 minus 14)	13,386,660	821,665	13,020,620
CAPITAL AND SURPLUS ACCOUNT			
16. Surplus as regards policyholders, December 31 prior year	43,184,194	28,914,878	28,914,878
17. Net income (from Line 15)	13,386,660	821,665	13,020,620
18. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	1,017,403	53,452	(45,006)
19. Change in net unrealized foreign exchange capital gain (loss)			
20. Change in net deferred income taxes	173,484	104,433	80,887
21. Change in nonadmitted assets	(873,284)	(132,818)	1,212,815
22. Change in provision for unauthorized and certified reinsurance			
23. Change in supplemental reserves			
24. Change in surplus notes			
25. Cumulative effect of changes in accounting principles			
26. Capital Changes:			
26.1 Paid in			
26.2 Transferred from surplus (Stock Dividend)			
26.3 Transferred to surplus			
27. Surplus Adjustments:			
27.1 Paid in			
27.2 Transferred to capital (Stock Dividend)			
27.3 Transferred from capital			
28. Dividends to stockholders			
29. Change in treasury stock			
30. Aggregate write-ins for gains and losses in surplus			
31. Change in surplus as regards policyholders for the year (Lines 17 through 30)	13,704,263	846,732	14,269,316
32. Surplus as regards policyholders as of statement date (Lines 16 plus 31)	56,888,457	29,761,610	43,184,194

DETAILS OF WRITE-IN LINES			
0201. NON-WFG Policies	329,646	698,113	1,072,822
0202.			
0203.			
0298. Summary of remaining write-ins for Line 02 from overflow page			
0299. Totals (Lines 0201 through 0203 plus 0298) (Line 02 above)	329,646	698,113	1,072,822
0601.			
0602.			
0603.			
0698. Summary of remaining write-ins for Line 06 from overflow page			
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 06 above)			
1201.			
1202.			
1203.			
1298. Summary of remaining write-ins for Line 12 from overflow page			
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)			
3001. Prior period deferred tax adjustment			
3002. Prior Period taxes incurred adjustment			
3003. 2006 Prior Year Tax Correction			
3098. Summary of remaining write-ins for Line 30 from overflow page			
3099. Totals (Lines 3001 through 3003 plus 3098) (Line 30 above)			

NONE

NONE

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	230,585,862	166,398,743	396,139,448
2. Net investment income	2,943,196	314,065	6,223,845
3. Miscellaneous income	30,354,736	18,141,994	43,325,347
4. Total (Lines 1 to 3)	263,883,794	184,854,802	445,688,640
5. Benefit and loss related payments	5,309,554	7,535,527	13,993,786
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	235,981,142	178,901,046	404,804,140
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	(1)	(13)	780,342
10. Total (Lines 5 through 9)	241,290,695	186,436,560	419,578,268
11. Net cash from operations (Line 4 minus Line 10)	22,593,099	(1,581,758)	26,110,372
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	6,035,766	4,282,180	7,900,312
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			
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,035,766	4,282,180	7,900,312
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,566,052	2,943,638	6,927,384
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)	3,566,052	2,943,638	6,927,384
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,469,714	1,338,542	972,928
Cash from Financing and Miscellaneous Sources			
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			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(1,769,948)	(505,279)	(222,381)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,769,948)	(505,279)	(222,381)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,292,865	(748,495)	26,860,919
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	122,673,345	95,812,426	95,812,426
19.2 End of period (Line 18 plus Line 19.1)	145,966,210	95,063,931	122,673,345

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

20.0001			
20.0002			
20.0003			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

NAIC Accounting Practices and Procedures manual. There were no departures from net income or surplus calculations under South Carolina law. The timely preparation of financial statements in conformity with statutory accounting practices requires management to make estimates and assumptions that affect certain reported amounts. The accompanying financial statements have been prepared in accordance with the and disclosures. Actual results could differ from those estimates.

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

	<u>2020</u>	<u>2019</u>
	<u>YTD</u>	<u>Y/E12/31</u>
NET INCOME		
(1) WFG National Title Insurance Company state basis	\$13,386,659	\$13,020,620
(2) State Prescribed Practices that increase (decrease) NAIC SAP	\$0	\$0
(3) State Permitted Practices that increase (decrease) NAIC SAP	\$0	\$0
(4) NAIC SAP	<u>\$13,386,659</u>	<u>\$13,020,620</u>
SURPLUS		
(5) WFG National Title Insurance Company state basis	\$56,888,457	\$43,184,194
(6) State Prescribed Practices that increase (decrease) NAIC SAP	\$0	\$0
(7) State Permitted Practices that increase (decrease) NAIC SAP	\$0	\$0
(8) NAIC SAP	<u>\$56,888,457</u>	<u>\$43,184,194</u>

Loan –backed securities are stated at amortized cost using the pro-rata method. There were no securities with a negative yield.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

None

3. BUSINESS COMBINATIONS AND GOODWILL

None

4. DISCONTINUED OPERATIONS

None

5. INVESTMENTS

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan backed and structured securities were obtained from broker-dealer survey values.
- (2) There is no OTTI recognized on any mortgage-backed/loan backed and structured securities during any quarter of 2020. (Aggregate)
- (3) There is no OTTI recognized on any mortgage-backed/loan backed and structured securities during any quarter of 2020. (Detail)
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss:
 - a. The aggregate amount of unrealized losses

		(1)
Less than 12 months	\$	0
12 Months or Longer	\$	28,770

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

Less than 12 months	\$	0
12 Months or Longer	\$	275,190

E Repurchase Agreements and/or Securities Lending Transactions-None to report.

I. Working Capital Finance Investments-None to report

J. Offsetting and Netting of Assets and Liabilities-None to report

NOTES TO FINANCIAL STATEMENTS

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES
No changes
7. INVESTMENT INCOME
No income due and accrued has been excluded
8. DERIVATIVE INSTRUMENTS
None
9. INCOME TAXES
No changes-
10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES
No changes-
11. DEBT
None
12. RETIREMENT PLANS, DEFERRED COMPENSATION, AND OTHER POSTRETIREMENT BENEFITS
None
13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-RE-ORGANIZATIONS
No changes
14. CONTINGENCIES
No changes
15. LEASES
No changes
16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK
None
17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES
None
18. GAINS OR LOSSES TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS
N/A Title companies
19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS
N/A Title companies
20. FAIR VALUE MEASUREMENT
All assets are reported at historical costs except bonds which are recorded at amortized cost.
21. OTHER ITEMS
None
22. EVENTS SUBSEQUENT
None
23. REINSURANCE
As of 5/31/20 we mutually dissolved our "GAP" reinsurance agreement with CATIC which covered the states of MI and RI. Due to growth in our surplus this coverage was no longer required.
24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO RE-DETERMINATION
N/A Title companies
25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES
None-
26. INTER-COMPANY POOLING ARRANGEMENTS
N/A Title companies

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS
None

28. SUPPLEMENTAL RESERVE
None

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 [X]

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.

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

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

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. _____ 12/31/2015

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. _____ 12/31/2015

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). _____ 04/06/2017

6.4 By what department or departments?
 SC DOI

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 [X] No [] N/A []

GENERAL INTERROGATORIES

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 by 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 [] No [X]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....
.....

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?

(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. Yes [X] No []

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).

.....

.....

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 2,433,490

GENERAL INTERROGATORIES

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: \$ _____

13. Amount of real estate and mortgages held in short-term investments: \$ _____

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
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	\$ 10,473,369	\$ 11,490,772
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 10,473,369	\$ 11,490,772
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

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?
 If no, attach a description with this statement. Yes [] No [] N/A [X]

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

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

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
Wells Fargo Institutional Retirement Trust	1300 SW Fifth Avenue, Portland, OR 97201
Union Bank Global Custody Services	350 California Street, 6th Floor, San Francisco, CA 94104
Bank of the West	13300 Crossroads Parkway North, City of Industry, CA 91746

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)
.....
.....

GENERAL INTERROGATORIES

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 investments 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
BNY Mellon Wealth Management	U
Michael Thomas Gallaher, CFO	I

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, 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
105764	BNY Mellon Wealth Management	4EP6JBYBTPTQ47LZOB67	SEC	OS

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:

.....

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 of each self-designated PLGI security:

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

Has the reporting entity self-designated PLGI securities?

Yes [] No [X]

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 shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.

GENERAL INTERROGATORIES

- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

GENERAL INTERROGATORIES

PART 2 - TITLE

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses discounted to present value at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Discount Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
.....
.....
.....
Total										

5.1 Reporting entity assets listed on Page 2 include the following segregated assets of the Statutory Premium Reserve or other similar statutory reserves:

5.11 Bonds	\$	22,494,764
5.12 Short-term investments	\$	
5.13 Mortgages	\$	
5.14 Cash	\$	85,490,880
5.15 Other admissible invested assets	\$	
5.16 Total	\$	107,985,644

5.2 List below segregated funds held for others by the reporting entity, set apart in special accounts and excluded from entity assets and liabilities. (These funds are also included in Schedule E - Part 1 and the "From Separate Accounts, Segregated Accounts and Protected Cell Accounts" line on Page 2 except for escrow funds held by Title insurers)

5.21 Custodial funds not included in this statement were held pursuant to the governing agreements of custody in the amount of:	\$	376,051,227
These funds consist of:		
5.22 In cash on deposit	\$	376,051,227
5.23 Other forms of security	\$	

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
		U.S. Insurers				
0	51268	CONNECTICUT ATTORNEYS TITLE INSURANCE COMPANY	VT	Authorized		
		Pools and Associations				
0	00000	BEAZLEY SYNDICATE 623/2623	UK	Authorized		
0	00000	XL CATLIN SYNDICATE 2003	UK	Authorized		
0	00000	RENAISSANCE RE SYNDICATE 1458	UK	Authorized		
0	00000	CHAUCER SYNDICATE 1084	UK	Authorized		
0	00000	BRIT SYNDICATE 2987	UK	Authorized		
0	00000	SIRIUS INTERNATIONAL INSURANCE CORP	SW	Authorized		
0	00000	IRONSHORE INSURANCE LTD	BM	Authorized		
0	00000	HAMILTON RE LTD	BM	Authorized		
0	0000	FIDELIS INSURANCE BERMUDA LIMITED	BM	Authorized		
0	00000	FIDELIS UNDERWRITING LTD	BM	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year To Date - By States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses and Allocated Loss Adjustment Expenses Paid (Deducting Salvage)		Direct Known Claim Reserve		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama	AL	L	725,973	713,663	14,519	24,179	67,351	7,722
2. Alaska	AK	L						
3. Arizona	AZ	L	3,102,814	2,715,216	31,143	44,999	81,897	7,867
4. Arkansas	AR	L	278,508	160,248	4,361	1,787	6,561	5,137
5. California	CA	L	34,836,100	19,513,522	738,789	1,217,142	1,533,878	1,593,906
6. Colorado	CO	L	3,598,482	829,222			10,000	
7. Connecticut	CT	L	73,329	24,889				
8. Delaware	DE	L	244,177	159,286			2,123	41,000
9. District of Columbia	DC	L	1,409,079	749,193	29,986	9,346	25,640	32,579
10. Florida	FL	L	27,504,930	21,706,758	532,159	943,895	1,610,214	1,850,429
11. Georgia	GA	L	3,056,306	1,710,469	282,688	208,113	279,979	210,092
12. Hawaii	HI	L						
13. Idaho	ID	L	173,037	63,649				
14. Illinois	IL	L	2,410,728	3,012,518	195,271	99,612	174,894	118,096
15. Indiana	IN	L	1,774,184	888,971	4,244	5,280	137,779	25,459
16. Iowa	IA	N	8,606	3,604				
17. Kansas	KS	L	355,028	74,847				
18. Kentucky	KY	L	1,479,792	690,950	30,241	2,566	44,759	1,000
19. Louisiana	LA	L	8,854,407	6,352,355	80,876	165,169	271,324	264,540
20. Maine	ME	L	1,910					
21. Maryland	MD	L	7,445,480	3,554,964	(2,809)	5,835	36,163	6,200
22. Massachusetts	MA	L	2,374,395	1,811,144	97,279	73,456	129,012	662,248
23. Michigan	MI	L	9,169,548	7,429,580	(25,496)	(62,710)	57,814	18,965
24. Minnesota	MN	L	935,877	542,341	289,865	30,541	90,736	36,423
25. Mississippi	MS	L	203,527	120,572	52,052	14,414	57,291	29,055
26. Missouri	MO	L	517,267	312,031	15,142	(94,720)	41,340	17,416
27. Montana	MT	L	76,156	34,436				
28. Nebraska	NE	L	179,471	33,963		165		
29. Nevada	NV	L	4,125,852	3,521,502	315,659	118,852	94,596	142,288
30. New Hampshire	NH	L	1,016,339	381,290	62,571		268,620	
31. New Jersey	NJ	L	7,874,004	8,541,749	97,738	421,105	965,534	88,758
32. New Mexico	NM	L	2,222,224	1,645,986	11,815	3,291	9,662	73,396
33. New York	NY	L	7,349,852	4,957,249	146,440	371,169	483,250	526,034
34. North Carolina	NC	L	8,711,603	6,190,738	351,219	115,157	83,190	122,809
35. North Dakota	ND	L	161,356	53,751	14,000		100	
36. Ohio	OH	L	5,811,113	3,488,422	(22,904)	1,112,476	28,949	24,745
37. Oklahoma	OK	L	1,239,604	1,067,658	6,858	1,906	51,480	1,513
38. Oregon	OR	L	16,493,696	8,245,534	118,162	202,862	14,017	8,755
39. Pennsylvania	PA	L	7,048,594	3,316,439	55,147	106,213	331,318	27,768
40. Rhode Island	RI	L	251,636	387,718	4,908	15,065	9,702	10,504
41. South Carolina	SC	L	6,129,280	3,497,672	140,764	55,295	413,157	373,275
42. South Dakota	SD	L						
43. Tennessee	TN	L	994,643	373,975	5,723	(6,328)	45,277	2,200
44. Texas	TX	L	35,929,379	36,844,224	1,424,736	1,604,945	3,048,806	2,492,847
45. Utah	UT	L	863,156	209,623			310,000	
46. Vermont	VT	L						
47. Virginia	VA	L	4,158,219	2,539,729	39,246	606,160	169,398	155,433
48. Washington	WA	L	11,193,899	8,321,796	94,941	87,849	202,318	227,267
49. West Virginia	WV	L	223,268	107,104	16,913	2,363	32,137	2,734
50. Wisconsin	WI	L	686,936	417,153	41,685		6,315	
51. Wyoming	WY	L						
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	X X X						
59. Totals		X X X	233,273,764	167,317,703	5,295,931	7,507,449	11,226,581	9,208,460

DETAILS OF WRITE-INS							
58001		X X X					
58002		X X X					
58003		X X X					
58998	Summary of remaining write-ins for Line 58 from overflow page	X X X					
58999	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X					

NONE

(a) Active Status Counts

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG	50
E – Eligible - Reporting entities eligible or approved to write surplus lines in the state	_____
R - Registered - Non-domiciled RRGs	_____
Q - Qualified - Qualified or accredited reinsurer	_____
N – None of the above - Not allowed to write business in the state	7

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

PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik (sole member of GGCOF Management, LLC)					
GGCOF Management, LLC	DE		46-4477754	David Dominik	100
Golden Gate Private Equity, Inc.	DE		94-3361271	GGCOF Management, LLC	100
GGC Fund III	CYM				100
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P.	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
Nassau CorAmerica FL1 GP LLC	DE		N/A	Nassau CorAmerica LLC	100
Nassau CorAmerica 2019-FL1 LP	DE		84-2256711	Nassau CorAmerica FL1 GP LLC	Contract
Nassau CorAmerica 2019-FL1 LLC	DE		84-3007139	Nassau CorAmerica FL1 GP LLC	Contract
Nassau CorAmerica 2019-FL1 (Cayman) LP	CYM		84-2246947	Nassau CorAmerica FL1 GP LLC	Contract

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

PART 1 - ORGANIZATIONAL CHART

Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	KY		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	KY		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	100
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Saybrus Partners, LLC	DE		27-0671327	NSRE Saybrus Holdings, LLC	86.2
Dedicated Distribution Partners, LLC	DE		83-3163443	Saybrus Partners, LLC	100
Saybrus Management Holding Company Inc.	DE		37-1872368	Management; NSRE Saybrus Holdings, LLC	Contract
Saybrus Holdings, LLC	DE		27-1629423	Saybrus Partners, LLC	100
Saybrus Equity Services, LLC	DE		27-1869321	Saybrus Holdings, LLC	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Texas	TX	62359	36-1824600	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Nassau Co-Invest Fund LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34

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

PART 1 - ORGANIZATIONAL CHART

Nassau Employee Co-Invest Fund I LLC	DE		84-3684885	The Nassau Companies of New York	51.26
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
PHL Delaware LLC	DE			Nassau Insurance Group Holdings, L.P.	100
DSM Sands LLC	DE		N/A	PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc	CT		84-3620646	PHL Variable Insurance Company	100
Westgate Delaware LLC.	DE			PHL Delaware LLC	100
Magni Re (Cayman) Ltd.	CYM			Westgate Delaware LLC	100
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
Nassau Re (Cayman Brac) Ltd.	CYM			Nassau Cayman Brac Holding Company	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities	87.6
Financial American Insurance Services, Inc.	FL		37-1484076	Financial American Holdings Corporation	100
Warranty TopCo, Inc.	DE		26-3854933	Golden Gate Fund I and II Entities	41.6
Warranty TopCo, Inc.	DE		26-3854933	GGCOF Entities	42.3
Interstate National Corporation	DE		20-4197367	Warranty TopCo, Inc.	100
DRG, Inc. d/b/a Payment Insured Plan, Inc.	OR		93-1160837	Interstate National Corporation	100
PIPCO Reinsurance Company, Ltd.	TCA		98-0159153	Interstate National Corporation	100
National Warranty Corporation	OR		93-1198148	Interstate National Corporation	100
Interstate National Dealer Services, Inc.	DE		11-3078398	Interstate National Corporation	100
Interstate National Dealer Services of Florida, Inc.	FL		11-3284019	Interstate National Dealer Services, Inc.	100

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

PART 1 - ORGANIZATIONAL CHART

Interstate Administrative Services, Inc.	DE		20-1549705	Interstate National Dealer Services, Inc.	100
INDS Canada Holdings, Inc.	DE		20-8070016	Interstate National Dealer Services, Inc.	100
Interstate National Dealer Services Canada Corp.	Canada		98-1339130	INDS Canada Holdings, Inc.	100
Warranty Direct, Inc.	DE		11-3272124	Interstate National Dealer Services, Inc.	100
Lasas Technologies, Inc.	FL		65-0868022	Interstate National Dealer Services, Inc.	100
National Service Contract Insurance Company Risk Retention Group, Inc.	DC	10234	99-0319305	Interstate National Dealer Services, Inc.	100
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
75 Peachtree LLC	DE		36-4875018	Williston Financial Group LLC	100
264 Halsey LLC	DE		35-2651827	Williston Financial Group LLC	100
Valustrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc.	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company	10.0
Williston Enterprise Solutions & Technology, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40%
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100

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)	*
4736	GGC Group	0	06-1599088		1129033		The Nassau Companies of New York	DE	UDP	The Nassau Companies	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies of New York	Ownership	5600.000	David Dominik	N	
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	RE	The Nassau Companies of New York	Ownership	10000.000	David Dominik & GGCOF Managem	N	
4736	GGC Group	0	06-1065485				PM Holdings, Inc.	CT	DS	Nassau Life Insurance Company	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	27-1619945		1482939		1851 Securities, Inc.	DE	DS	NSRE BD Holdco LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	06-0860167				Phoenix Founders, Inc.	CT	DS	PM Holdings, Inc.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	93548	06-1045829		1031223		PHL Variable Insurance Company	CT	IA	PHL Delaware LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	IA	The Nassau Companies	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors			N	
4736	GGC Group	0	98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Managemen	N	
4736	GGC Group	0					GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-2822251				Financial American Holdings Corporation	DE	NIA	GGC Opportunity Fund Entities	Ownership	8760.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	37-1484076				Financial American Insurance Services, Inc.	FL	NIA	Financial American Holdings Corporation	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	26-3854933				Warranty TopCo, Inc.	DE	NIA	Golden Gate Fund I and II Entities	Ownership	4160.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	26-3854933				Warranty TopCo, Inc.	DE	NIA	GGCOF Entities	Ownership	4230.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	20-4197367				Interstate National Corporation	DE	NIA	Warranty TopCo, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	11-3078398				Interstate National Dealer Services, Inc.	DE	NIA	Interstate National Corporation	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	11-3284019				Interstate National Dealer Services of Florida, Inc.	FL	NIA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	20-1549705				Interstate Administrative Services, Inc.	DE	NIA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	20-8070016				INDS Canada Holdings, Inc.	DE	NIA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	98-1339130				Interstate National Dealer Services Canada Corp.	CAN	NIA	INDS Canada Holdings, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	11-3272124				Warranty Direct, Inc.	DE	NIA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	65-0868022				Lasas Technologies, Inc.	FL	NIA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	10234	99-0319305				National Service Contract Insurance Company Risk Rete	DC	IA	Interstate National Dealer Services, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	93-1160837				DRG, Inc. d/b/a Payment Insured Plan, Inc.	OR	NIA	Interstate National Corporation	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	98-0159153				PIPICO Reinsurance Company, Ltd.	TCA	IA	Interstate National Corporation	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	93-1198148				National Warranty Corporation	OR	NIA	Interstate National Corporation	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	9600.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	36-4875018				75 Peachtree LLC	DE	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	35-2651827				264 Halsey LLC	DE	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	5100.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	4900.000	Unknown (not affiliated with the GG	N	
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	SC	IA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	10000.000	GGC Opportunity Fund Managemen	N	

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)	*
4736	GGC Group	0	47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	1000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	9000.000	Unknown (not affiliated with the GG	N	
4736	GGC Group	0	45-2654474				Williston Enterprise Solutions & Technology, LLC	DE	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	10000.000	GGC Opportunity Fund Managemen	N	
4736	GGC Group	0	46-4477754				GGCOF Management, LLC	DE	NIA	David Dominik	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	GGCOF Management, LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	N/A				GGC Fund III	CYM	NIA		Ownership	10000.000		N	
4736	GGC Group	0	98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract			N	
4736	GGC Group	0	98-1269725				Nassau UK Ltd.	GBR	NIA	NRH, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	N/A				Nassau Cayman Ltd.	CYM	NIA	Nassau UK Ltd.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	N/A				Nassau Re (Cayman) Ltd.	CYM	NIA	NRH, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	N/A				Magni Re (Cayman) Ltd.	CYM	NIA	NRH, L.P.	Contract		David Dominik	N	
4736	GGC Group	0	47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	NIA	Nassau Financial Group, GP Ltd.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik	N	
4736	GGC Group	0	47-5128985				The Nassau Companies	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	62359	36-1824600				Nassau Life Insurance Company of Texas	TX	IA	Nassau Life and Annuity Company	Ownership	10000.000	David Dominik	N	
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	IA	Nassau Life and Annuity Company	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	27-0671327				Saybrus Partners, LLC	DE	NIA	NSRE Saybrus Holdings, LLC	Ownership	86.200	David Dominik	N	
4736	GGC Group	0	37-1872368				Saybrus Management Holding Company Inc.	DE	NIA	Management, NSRE Saybrus Holdings, LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	27-1629423				Saybrus Holdings, LLC	DE	NIA	Saybrus Partners, LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	27-1869321				Saybrus Equity Services, LLC	DE	NIA	Saybrus Holdings, LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	81-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	35-2586068				Nassau Corporate Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	N/A				NCC CLO Manager LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	82-4813430				NCC Management LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-1443085				Nassau Cayman Brac Holding Company	DE	NIA	Nassau Insurance Group Holdings, LP	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau Re (Cayman Brac) Ltd.	CYM	NIA	Nassau Cayman Brac Holding Company	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	98-1421610				Nassau Financial Group GP Ltd.	CYM	NIA	Individuals	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	98-1421752				Nassau Financial Group, L.P.	CYM	NIA	Nassau Financial Group GP Ltd.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0					Nassau Co-Invest Fund LLC	DE	NIA	The Nassau Companies	Ownership	10000.000	David Dominik	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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)	*
4736	GGC Group	0					PHL Delaware LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	10000.000	David Dominik	N	
4736	GGC Group	0	83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	N	
4736	GGC Group	0	N/A				Nassau Private Credit Master Fund LP	KY	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	N	
4736	GGC Group	0	98-1476251				Nassau Private Credit Offshore Fund LP	KY	NIA	Nassau Private Credit GP LLC	Contract		David Dominik	N	
4736	GGC Group	0	83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies of New York	Ownership	5434.000	David Dominik	N	
4736	GGC Group	0	84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	7673.000	David Dominik	N	
4736	GGC Group	0	N/A				Nassau CorAmerica FL1 GP LLC	DE	NIA	Nassau CorAmerica LLC	Contract		David Dominik	N	
4376	GGC Group	0	84-2253380				NPC SGP LLC	DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik	N	
4376	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	IA	Nassau Life and Annuity Company	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0	84-2256711				Nassau CorAmerica 2019-FL1 LP	DE	NIA	Nassau CorAmerica FL1 GP LLC	Contract		David Dominik	N	
4376	GGC Group	0	84-3007139				Nassau CorAmerica 2019-FL1 LLC	DE	NIA	Nassau CorAmerica FL1 GP LLC	Contract		David Dominik	N	
4376	GGC Group	0	84-2246947				Nassau CorAmerica 2019-FL1 (Cayman) LP	CYM	NIA	Nassau CorAmerica FL1 GP LLC	Contract		David Dominik	N	
4376	GGC Group	0	84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0	83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0					Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0	83-3163443				Dedicated Distribution Partners, LLC	DE	NIA	Saybrus Partners, LLC	Contract		David Dominik	N	
4376	GGC Group	0	84-3945103				Sunrise Re, Inc.	VT	NIA	The Nassau Companies	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0	84-3620646				Concord Re, Inc.	CT	NIA	PHL Variable Insurance Company	Ownership	10000.000	David Dominik	N	
4376	GGC Group	0	84-3684885				Nassau Employee Co-Invest Fund I LLC	DE	NIA	The Nassau Companies of New York	Ownership	5126.000	David Dominik	N	
4376	GGC Group	0	98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik	N	
4376	GGC Group	0	85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik	N	

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Asterik	Explanation
	NONE

PART 1 – LOSS EXPERIENCE

	Current Year to Date				5 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Written	2 Other Income (Page 4, Lines 1.2 + 1.3 + 2)	3 Direct Losses Incurred	4 Direct Loss Percentage Cols. 3 / (1 + 2)	
1. Direct operations	33,645,145	22,020,367	557,251	1.00	1.20
2. Agency operations:					
2.1 Non-affiliated agency operations	156,791,607	8,031,691	5,017,091	3.00	3.60
2.2 Affiliated agency operations	42,837,012	302,678	1,474,793	3.40	4.80
3. Totals	233,273,764	30,354,736	7,049,135	2.70	3.40

PART 2 – DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Direct operations	19,896,317	33,645,145	19,390,395
2. Agency operations:			
2.1 Non-affiliated agency operations	80,385,481	156,791,607	119,955,915
2.2 Affiliated agency operations	24,773,538	42,837,012	27,971,393
3. Totals	125,055,336	233,273,764	167,317,703

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
		Nonadmitted	Net Admitted	Net Admitted
	Assets	Assets	Assets	Assets
			(Cols. 1 - 2)	
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS				
2504. Miscellaneous AR	12,228		12,228	23,163
2597. Totals (Lines 2501 through 2596) (Page 2, Line 2598)	12,228		12,228	23,163

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		
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 the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

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	10,793	10,793
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)	10,793	10,793
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	10,793	10,793
14. Deduct total nonadmitted amounts	10,793	10,793
15. Statement value at end of current period (Line 13 minus Line 14)		

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	10,473,369	10,518,375
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	45,075	90,149
5. Unrealized valuation increase (decrease)	1,052,745	28,411
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	80,417	163,566
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)	11,490,772	10,473,369
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	11,490,772	10,473,369

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	24,969,798	26,002,762
2. Cost of bonds and stocks acquired	3,566,052	6,927,382
3. Accrual of discount	9,795	23,608
4. Unrealized valuation increase (decrease)	(9,015)	851
5. Total gain (loss) on disposals	29,416	(34,463)
6. Deduct consideration for bonds and stocks disposed of	6,035,766	7,900,310
7. Deduct amortization of premium	39,916	76,267
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	4,400	26,235
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	22,494,764	24,969,798
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	22,494,764	24,969,798

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

2020

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
BONDS								
1. NAIC 1 (a)	20,514,238	2,331,077	3,099,342	(191,790)	20,514,238	19,554,183		22,184,412
2. NAIC 2 (a)	2,734,552	40,420		165,610	2,734,552	2,940,582		2,785,385
3. NAIC 3 (a)								
4. NAIC 4 (a)								
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	23,248,790	2,371,497	3,099,342	(26,180)	23,248,790	22,494,765		24,969,797
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds & Preferred Stock	23,248,790	2,371,497	3,099,342	(26,180)	23,248,790	22,494,765		24,969,797

(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

- NONE Schedule DA - Part 1 and Verification**
- NONE Schedule DB - Part A and B Verification**
- NONE Schedule DB - Part C - Section 1**
- NONE Schedule DB - Part C - Section 2**
- NONE Schedule DB - Verification**

SCHEDULE E PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	10,178,639	8,634,091
2. Cost of cash equivalents acquired	4,516,529	6,841,702
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,910,678	5,297,154
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)	11,784,490	10,178,639
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	11,784,490	10,178,639

NONE Schedule A - Part 2 and 3

NONE Schedule B - Part 2 and 3

NONE Schedule BA - Part 2 and 3

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
912828-2D-1	UNITED STATES TREASURY		04/27/2020	Nomura International Trust Co		103,492	100,000.00	220	1
912828-R3-6	UNITED STATES TREASURY		04/06/2020	SALOMON BROTHERS INC		37,259	35,000.00	227	1
912828-R6-9	UNITED STATES TREASURY		04/24/2020	Nomura International Trust Co		364,533	350,000.00	2,315	1
912828-S3-5	UNITED STATES TREASURY		04/24/2020	Nomura International Trust Co		129,331	125,000.00	557	1
912828-S9-2	UNITED STATES TREASURY		04/24/2020	Nomura International Trust Co		257,881	250,000.00	747	1
912828-T2-6	UNITED STATES TREASURY		05/05/2020	RBC Dain Rauscher (US)		233,306	225,000.00	304	1
912828-ZE-3	UNITED STATES TREASURY		04/13/2020	GOLDMAN		200,156	200,000.00	48	1
912828-ZJ-2	UNITED STATES TREASURY		06/11/2020	NOMURA SECURITIES INTL INC		77,648	74,712.00	16	1
912828-ZN-3	UNITED STATES TREASURY		05/08/2020	SG AMERICAS SECURITIES, LLC		30,004	30,000.00	4	1
912828-ZR-4	UNITED STATES TREASURY		06/24/2020	Various		129,866	130,000.00	8	1
0599999	Subtotal - Bonds - U. S. Government				X X X	1,563,476	1,519,712.00	4,446	X X X
3130AJ-KM-0	FEDERAL HOME LOAN BANKS		05/22/2020	RAYMOND JAMES/FI		300,000	300,000.00	260	1
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	300,000	300,000.00	260	X X X
023135-BQ-8	AMAZON.COM INC		06/01/2020	GOLDMAN		44,982	45,000.00		1FE
031162-CT-5	AMGEN INC		05/04/2020	SALOMON BROTHERS INC		40,420	40,000.00	183	2FE
06747P-SM-2	BARCLAYS BANK PLC	C	05/28/2020	BOK FINANCIAL SECURITIES INC		200,000	200,000.00	22	1FE
22160K-AP-0	COSTCO WHOLESALE CORP		04/16/2020	CREDIT SUISSE		44,921	45,000.00		1FE
822582-CF-7	SHELL INTERNATIONAL FINANCE BV	C	04/01/2020	BARCLAYS CAPITAL INC FIXED INC		34,923	35,000.00		1FE
000000-00-0	US BANK NA (MINNESOTA)		06/03/2020	US Bank Money Center		100,000	100,000.00		Z
254687-FX-9	WALT DISNEY CO		06/24/2020	MARKETAXESS CORPORATION		42,774	40,000.00	127	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	508,020	505,000.00	332	X X X
8399997	Subtotal - Bonds - Part 3				X X X	2,371,496	2,324,712	5,038	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total - Bonds				X X X	2,371,496	2,324,712.00	5,038	X X X
9999999	Totals				X X X	2,371,496	X X X	5,038	X X X

E04

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractua Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
83164L-MP-3	SBA 509366 - RMBS		06/01/2020	Paydown		847	847.08	866	866						866		(18)	(18)	13	05/25/2038	1
83164M-BN-8	SBA 509945 - RMBS		06/01/2020	Paydown		442	442.24	473	473						473		(31)	(31)	16	03/25/2042	1
83162C-RV-7	SBAP 2008-20F A - ABS		06/01/2020	Paydown		12,261	12,260.88	13,585	13,245		(43)		(43)		13,202		(941)	(941)	165	06/01/2028	1
83162C-XA-6	SBAP 2015-20E E - ABS		05/01/2020	Paydown		13,218	13,218.42	12,805	12,801		3		3		12,804		414	414	191	05/01/2035	1
912828-5V-8	UNITED STATES TREASURY		05/08/2020	Various		192,289	185,000.00	184,870	184,911		13		13		184,923		7,366	7,366	3,512	01/15/2022	1
912828-K5-8	UNITED STATES TREASURY		04/30/2020	Maturity @ 100.00		430,000	430,000.00	428,404	429,827		173		173		430,000				2,956	04/30/2020	1
912828-R3-6	UNITED STATES TREASURY		05/05/2020	MERRILL LYNCH FIXED I		42,722	40,000.00	40,334	40,222		(12)		(12)		40,211		2,511	2,511	309	05/15/2026	1
912828-SA-9	UNITED STATES TREASURY		06/11/2020	SALOMON BROTHERS I		91,907	90,948.00	86,412	91,254	(5,249)	(67)		(5,316)		85,938		5,969	5,969	104	01/15/2022	1
912828-V7-2	UNITED STATES TREASURY		06/02/2020	SALOMON BROTHERS I		46,271	45,000.00	44,799	44,913		17		17		44,931		1,340	1,340	709	01/31/2022	1
912828-VA-5	UNITED STATES TREASURY		04/30/2020	Maturity @ 100.00		250,000	250,000.00	246,641	249,665		335		335		250,000				1,406	04/30/2020	1
912828-X3-9	UNITED STATES TREASURY		06/11/2020	MERRILL LYNCH FIXED I		80,181	79,353.00	75,356	78,766	(2,958)	117		(2,841)		75,925		4,256	4,256	66	04/15/2022	1
912828-XH-8	UNITED STATES TREASURY		06/30/2020	Maturity @ 100.00		1,575,000	1,575,000.00	1,579,245	1,575,712		(712)		(712)		1,575,000				12,797	06/30/2020	1
912828-YP-9	UNITED STATES TREASURY		04/13/2020	MERRILL LYNCH FIXED I		35,690	35,000.00	34,937	34,939		9		9		34,949		742	742	239	10/31/2021	1
912828-Z9-4	UNITED STATES TREASURY		04/16/2020	HSBC SECURITIES INC.		43,327	40,000.00	42,955			(33)		(33)		42,922		405	405	107	02/15/2030	1
0599999	Subtotal - Bonds - U.S. Governments					X X X	2,814,155	2,797,069.62	2,791,682	2,757,594	(8,207)	(200)	(8,407)		2,792,144		22,013	22,013	22,590	X X X	X X X
3130AE-AX-8	FEDERAL HOME LOAN BANKS		05/14/2020	Call @ 100.00		100,000	100,000.00	100,000	100,000						100,000				1,750	05/14/2025	1
31395J-SP-2	FHR 2890 PE - CMO/RMBS		06/01/2020	Paydown		9,605	9,604.56	10,526	10,435		(5)		(5)		10,423		(818)	(818)	195	11/15/2034	1
31381T-7L-8	FN 470799 - CMBS/RMBS		06/01/2020	Paydown		1,078	1,078.48	1,102	1,099		(2)		(2)		1,098		(19)	(19)	14	10/01/2024	1
3138L8-X3-3	FN AM7897 - CMBS/RMBS		06/01/2020	Paydown		1,014	1,013.83	1,050	1,041		(1)		(1)		1,040		(26)	(26)	12	01/01/2025	1
3138LG-2T-2	FN AN4385 - CMBS/RMBS		06/01/2020	Paydown		346	346.30	355	353		(1)		(1)		353		(6)	(6)	5	01/01/2027	1
3138LM-GA-5	FN AN8292 - CMBS/RMBS		06/01/2020	Paydown		793	792.79	789	789						789		4	4	11	02/01/2028	1
3140JA-VB-1	FN BM6009 - CMBS/RMBS		06/01/2020	Paydown		501	501.03	517	516		(13)		(13)		515		(14)	(14)	7	06/01/2024	1
31418B-2V-7	FN MA2587 - RMBS		06/01/2020	Paydown		37,673	37,673.16	39,851	39,327		(1)		(1)		39,317		(1,644)	(1,644)	543	04/01/2036	1
3136AU-ZX-2	FNA 2017-M1 A1 - CMBS		06/01/2020	Paydown		3,661	3,661.42	3,698	3,699		(10)		(10)		3,693		(32)	(32)	42	10/25/2026	1
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment Non-Guaranteed Obligati					X X X	154,671	154,671.57	157,888	157,259		(33)	(33)		157,228		(2,555)	(2,555)	2,579	X X X	X X X
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THROU		04/15/2020	Paydown		5,033	5,033.38	4,909	4,930		2		2		4,932				101	04/15/2030	1FE
458140-AQ-3	INTEL CORP		04/02/2020	GOLDMAN		35,063	35,000.00	36,035	35,165		(75)		(75)		35,090		(26)	(26)	588	07/29/2020	1FE
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC		06/25/2020	Call @ 100.00		75,630	75,000.00	75,273	75,064		(37)		(37)		75,026		(26)	(26)	1,799	12/01/2020	1FE
822582-CF-7	SHELL INTERNATIONAL FINANCE BV	C	04/06/2020	TORONTO DOMINION SE		35,073	35,000.00	34,923						34,923		150	150	5	04/06/2025	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					X X X	150,799	150,033.38	151,140	115,159		(110)	(110)		149,971		199	199	2,474	X X X	X X X
8099999	Subtotal - Bonds - SVO Identified Funds					X X X														X X X	X X X
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					X X X														X X X	X X X

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractua Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8399997	Subtotal - Bonds - Part 4				X X X	3,119,625	3,101,775	3,100,710	3,030,012	(8,207)	(343)		(8,550)		3,099,343		19,657	19,657	27,643	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total - Bonds				X X X	3,119,625	3,101,774.57	3,100,710	3,030,012	(8,207)	(343)		(8,550)		3,099,343		19,657	19,657	27,643	X X X	X X X
9999999	Totals					3,119,625	X X X	3,100,710	3,030,012	(8,207)	(343)		(8,550)		3,099,343		19,657	19,657	27,643	X X X	X X X

E05.1

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part D - Section 1

NONE Schedule DB - Part D - Section 2

NONE Schedule DB - Part E

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

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 of 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	
Open Depositories - Section (A) - Segregated Funds Held for Others								
0199998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0199999 Total Segregated Funds Held for Others	X X X	X X X						XXX
Open Depositories - Section (B) - General Funds								
ALLIANCE BANK OF ARIZONA PHOENIX, AZ		0.200	1,324		1,012,750	1,012,922	1,013,088	
AMERICAN RIVIERA BANK SANTA BARBARA, CA		0.250	342		253,553	253,604	253,659	
AMERICAN RIVIERA BANK SANTA BARBARA, CA		0.250	342		253,887	253,937	253,993	
AXOS BANK SAN DIEGO, CA					1,000,000	1,000,000	1,000,000	
BANK OF AMERICA-NATL OP BREA, CA					69,525,003	71,250,209	61,348,671	
BANK OF AMERICA-CA OPER BREA, CA					1,589,444	1,590,406	1,588,917	
BANK OF AMERICA-RECORDI BREA, CA					23,168	12,537	12,537	
BANK OF AMERICA-FLORIDA BREA, CA					158,132	158,132	158,132	
CITY NATIONAL BANK LOS ANGELES, CA		0.310	25,013		5,030,088	5,031,087	5,032,190	
HERTAGE BANK OLYMPIA, WA		0.180	314		254,276	254,317	254,355	
HOME STREET BANK PORTLAND, OR		0.700	4,315				25,004,315	
HORIZON COMMUNITY BANK LAKE HAVASU CITY, AZ		0.550	1,153		257,053	257,168	257,278	
INFINITY BANK SANTA ANA, CA		0.850	5,826		1,015,486	1,016,217	1,016,925	
JP MORGAN CHASE BANK PORTLAND, OR					5,000,000	5,000,000	5,000,000	
LEGACY TEXAS BANK PLANO, TX		0.200	94		251,512	251,554	251,564	
LEWIS AND CLARK BANK OREGON CITY, OR		0.150	248		252,583	252,583	252,677	
ONPOINT CREDIT UNION PORTLAND, OR		0.050	125		502,354	502,394	502,413	
REPUBLIC BANK PHOENIX, AZ		0.710	1,170		258,213	258,380	258,531	
STERLING NATIONAL BANK YONKERS, NY		1.020	37,655		5,061,496	5,067,926	5,072,149	
SUNFLOWER BANK SALINA, KS		0.190	47		100,455	100,455	100,477	
WASHINGTON FEDERAL PORTLAND, OR		0.100	498		1,002,577	1,002,577	1,002,744	
WELLS FARGO BANK-OPERA COLUMBIA, SC					11,678	170,441	22,380	
WELLS FARGO BANK-OPERA PORTLAND, OR					27,799,210	29,547,007	23,692,394	
WELLS FARGO BANK-PREMI PORTLAND, OR					95,653	102,271	119,339	
WELLS FARGO BANK-PREMI PORTLAND, OR					421	421		
WELLS FARGO BANK-LIEN S PORTLAND, OR					21,255	19,460	17,684	
WELLS FARGO BANK-OR RE PORTLAND, OR					141,498	163,015	158,632	
WELLS FARGO BANK-AZ REC PORTLAND, OR					17,047	21,304	21,931	
WELLS FARGO BANK-NATL R PORTLAND, OR					425	425	425	
WELLS FARGO BANK-NV RE PORTLAND, OR					48,133	22,712	37,257	
WESTERN HERITAGE BANK EL PASO, TX		0.050	73		100,883	100,887	100,891	
WILLAMETTE VALLEY BANK PORTLAND, OR		1.750	1,091		250,000	251,091	251,091	
US BANK ST LOUIS, MO					126,238	125,000	125,000	
0299998 Deposits in (2) depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X			65	2,725	81	XXX
0299999 Total General Funds	X X X	X X X	79,630		121,414,536	125,053,164	134,181,720	XXX
Open Depositories - Section (C) - Reinsurance Reserve Funds								
0399998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0399999 Total Reinsurance Reserve Funds	X X X	X X X						XXX
0499999 Total Open Depositories	X X X	X X X	79,630		121,414,536	125,053,164	134,181,720	XXX
Suspended Depositories - Section (A) - Seg. Funds Held for Others								
0599998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0599999 Total Segregated Funds Held for Others	X X X	X X X						XXX
Suspended Depositories - Section (B) - General Funds								
0699998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0699999 Total General Funds	X X X	X X X						XXX
Suspended Depositories - Section (C) - Reinsurance Reserve Funds								
0799998 Deposits in () depositories which do not exceed the allowable limit in any one depository (see Instructions)	X X X	X X X						XXX
0799999 Total Reinsurance Reserve Funds	X X X	X X X						XXX
0899999 Total Suspended Depositories	X X X	X X X						XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
	BANK OF THE WEST MONEY SAVINGS ACCOUNT		06/30/2020	0.001	12/31/2020	506,873		
	BANK OF THE WEST MONEY SAVINGS ACCOUNT		06/30/2020	0.007	12/31/2020	1,034,867		
	CITIZENS BANK MONEY MARKET ACCOUNT		06/30/2020		12/31/2020	255,318		375
	UMPQUA BANK MONEY MARKET FUND		06/30/2020		12/31/2020	4,048,580		6,018
	DREYFUS CASH MGT INST		03/31/2020	0.290	12/31/2020	100,000	8	90
	FIRST AMER:TRS OBG V		06/30/2020	0.010	12/31/2020	3,948,254	12	6,549
	WFB INSTITUTIONAL BANK DEPOSIT		06/30/2020	1.050	12/31/2020	1,199,293	10	1,773
	BANK OF THE WEST ADVANTAGE ACCT		06/30/2020	2.310	12/31/2020	68,799	2	21
8499999	Sweep Accounts					11,161,984	32	14,826
09248U-70-0	BLKRK LQ:FEDFUND INSTL		06/01/2020	0.090	12/31/2020	251,439		54
711991-00-0	TD BANK DEPOSIT SWEEP		06/01/2020		12/31/2020	34,809		121
8AMMF0-41-6	US BANK MONEY MARKET (MMDA) 20 IT&C		06/02/2020	0.300	12/31/2020	4,752		1
8699999	All Other Money Market Mutual Funds					291,000		176
	INSTITUTIONAL TRUST DEPOSIT ACCOUNT IV		06/30/2020		12/31/2020	331,506	27	44
	RBS CITIZENS NA CASH SWEEP		06/01/2020		12/31/2020			
8799999	Other Cash Equivalents					331,506	27	44
8899999	Total Cash Equivalents					11,784,490	59	15,046

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