



HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Humana Benefit Plan of Illinois, Inc.

NAIC Group Code 0119 0119 NAIC Company Code 60052 Employer's ID Number 37-1326199
(Current) (Prior)

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [] No [X]

Incorporated/Organized 06/20/1994 Commenced Business 02/01/1995

Statutory Home Office 4501 North Sterling Ave., 2nd Floor, Peoria, IL, US 61615
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 West Main Street
(Street and Number)
Louisville, KY, US 40202, 502-580-1000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 740036, Louisville, KY, US 40201-7436
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street
(Street and Number)
Louisville, KY, US 40202, 502-580-1000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Stephenie Warren, 502-580-2050
(Name) (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com, 502-580-2099
(E-mail Address) (FAX Number)

OFFICERS

President & CEO Bruce Dale Broussard Chief Financial Officer Brian Andrew Kane
Associate VP, Asst Gen Counsel & Corporate Secretary Joseph Matthew Ruschell SVP, Chief Actuary Vanessa Marie Olson

OTHER

| | | |
|--|--|--|
| <u>Alan James Bailey, VP & Treasurer</u> | <u>Andrew Joseph Besendorf III, Appointed Actuary</u> | <u>Charles Wilbur Dow Jr., Regional President</u> |
| <u>Courtney Danielle Durall, Assistant Corporate Secretary and Legal Advisor</u> | <u>Douglas Allen Edwards, Senior Vice President, Workplace Experience</u> | <u>Jeffrey Carl Fernandez, SVP, Medicare West and MarketPOINT</u> |
| <u>Catherine Elva Field #, Senior Vice President, Medicare Divisional Leader</u> | <u>Christopher Howal Hunter, Segment President, Group & Military Business</u> | <u>Steven Edward McCulley, SVP, Medicare</u> |
| <u>Matthew George Moore #, Regional President</u> | <u>Sean Joseph O'Reilly, SVP, Enterprise Compliance & Chief Compliance Officer</u> | <u>William Mark Preston, VP, Investments</u> |
| <u>Richard Donald Remmers, SVP, Employer Group Sales</u> | <u>George Renaudin II, SVP, Medicare East & Provider</u> | <u>Donald Hank Robinson, SVP, Tax</u> |
| <u>Susan Draney Schick #, SVP, Employer Group</u> | <u>Gilbert Alan Stewart, SVP, Medicare Divisional Leader</u> | <u>Richard Andrew Vollmer Jr., SVP, Medicare Divisional Leader</u> |
| <u>Timothy Alan Wheatley, Segment President, Retail</u> | <u>Ralph Martin Wilson, Vice President</u> | <u>Cynthia Hillebrand Zipperle, SVP, Chief Accounting Officer & Controller</u> |

DIRECTORS OR TRUSTEES

| | | |
|-----------------------------|----------------------------------|------------------------------|
| <u>Bruce Dale Broussard</u> | <u>Neal Curtis Fischer, M.D.</u> | <u>Brian Andrew Kane</u> |
| <u>Praveen Gope Thadani</u> | <u>Ross Alan Westreich</u> | <u>Timothy Alan Wheatley</u> |

State of Kentucky SS:
County of Jefferson

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.

| | | |
|--|--|--|
| <u>Bruce Dale Broussard</u> President & CEO | <u>Joseph Matthew Ruschell</u> Assoc. VP, Asst. General Counsel & Corporate Secretary | <u>Alan James Bailey</u> VP & Treasurer |
|--|--|--|

Subscribed and sworn to before me this 22nd day of February, 2021

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.....

Julia Wentworth
Notary Public
January 10, 2025

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|--|---------------------------|--|---|--|-----------------------------------|--|
| | 1 Amount | 2 Percentage of Column 1 Line 13 | 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage of Column 5 Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| 1.01 U.S. governments | 12,730,959 | 1.588 | 12,730,959 | 0 | 12,730,959 | 1.588 |
| 1.02 All other governments | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 13,493,122 | 1.683 | 13,493,122 | 0 | 13,493,122 | 1.683 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 12,062,436 | 1.505 | 12,062,436 | 0 | 12,062,436 | 1.505 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 218,556,990 | 27.263 | 218,556,990 | 0 | 218,556,990 | 27.263 |
| 1.06 Industrial and miscellaneous | 374,938,450 | 46.771 | 374,938,450 | 0 | 374,938,450 | 46.771 |
| 1.07 Hybrid securities | 1,515,000 | 0.189 | 1,515,000 | 0 | 1,515,000 | 0.189 |
| 1.08 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.09 SVO identified funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.10 Unaffiliated Bank loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 1.11 Total long-term bonds | 633,296,957 | 78.999 | 633,296,957 | 0 | 633,296,957 | 78.999 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 2.03 Total preferred stocks | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.05 Mutual funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.06 Unit investment trusts | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.07 Closed-end funds | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3.08 Total common stocks | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.02 Residential mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.03 Commercial mortgages | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.04 Mezzanine real estate loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.05 Total valuation allowance | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 4.06 Total mortgage loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.02 Properties held for production of income | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.03 Properties held for sale | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5.04 Total real estate | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 58,559,973 | 7.305 | 58,559,973 | 0 | 58,559,973 | 7.305 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 109,785,503 | 13.695 | 109,785,502 | 0 | 109,785,502 | 13.695 |
| 6.03 Short-term investments (Schedule DA) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6.04 Total cash, cash equivalents and short-term investments | 168,345,475 | 21.000 | 168,345,475 | 0 | 168,345,475 | 21.000 |
| 7. Contract loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 8. Derivatives (Schedule DB) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 9. Other invested assets (Schedule BA) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 10. Receivables for securities | 5,000 | 0.001 | 5,000 | 0 | 5,000 | 0.001 |
| 11. Securities Lending (Schedule DL, Part 1) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 13. Total invested assets | 801,647,432 | 100.000 | 801,647,431 | 0 | 801,647,431 | 100.000 |

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|------|--|-------------|
| 1. | Book/adjusted carrying value, December 31 of prior year | 539,830,364 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | 301,835,465 |
| 3. | Accrual of discount | (258,601) |
| 4. | Unrealized valuation increase (decrease): | |
| 4.1. | Part 1, Column 12 | 22,670 |
| 4.2. | Part 2, Section 1, Column 15 | 0 |
| 4.3. | Part 2, Section 2, Column 13 | 0 |
| 4.4. | Part 4, Column 11 | 16,818 |
| | | 39,488 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | 4,246,060 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | 208,559,896 |
| 7. | Deduct amortization of premium | 3,849,409 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | |
| 8.1. | Part 1, Column 15 | 0 |
| 8.2. | Part 2, Section 1, Column 19 | 0 |
| 8.3. | Part 2, Section 2, Column 16 | 0 |
| 8.4. | Part 4, Column 15 | 0 |
| | | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | |
| 9.1. | Part 1, Column 14 | 0 |
| 9.2. | Part 2, Section 1, Column 17 | 0 |
| 9.3. | Part 2, Section 2, Column 14 | 0 |
| 9.4. | Part 4, Column 13 | 0 |
| | | 0 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | 13,485 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 633,296,956 |
| 12. | Deduct total nonadmitted amounts | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 633,296,956 |

SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|----------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| BONDS | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 12,730,959 | 12,820,463 | 12,752,671 | 12,618,142 |
| | 2. Canada | 0 | 0 | 0 | 0 |
| | 3. Other Countries | 0 | 0 | 0 | 0 |
| | 4. Totals | 12,730,959 | 12,820,463 | 12,752,671 | 12,618,142 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 13,493,122 | 13,854,629 | 15,255,827 | 12,635,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 12,062,436 | 12,441,798 | 13,329,501 | 11,675,000 |
| U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions | 7. Totals | 218,556,990 | 229,295,007 | 220,366,011 | 208,764,601 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. United States | 313,444,446 | 326,499,432 | 314,311,415 | 303,814,176 |
| | 9. Canada | 1,619,200 | 1,653,260 | 1,619,011 | 1,620,000 |
| | 10. Other Countries | 61,389,803 | 62,640,427 | 61,647,383 | 61,409,609 |
| | 11. Totals | 376,453,450 | 390,793,119 | 377,577,810 | 366,843,785 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | 13. Total Bonds | 633,296,957 | 659,205,015 | 639,281,820 | 612,536,528 |
| PREFERRED STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 14. United States | 0 | 0 | 0 | 0 |
| | 15. Canada | 0 | 0 | 0 | 0 |
| | 16. Other Countries | 0 | 0 | 0 | 0 |
| | 17. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | 0 |
| | 19. Total Preferred Stocks | 0 | 0 | 0 | 0 |
| COMMON STOCKS | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 20. United States | 0 | 0 | 0 | 0 |
| | 21. Canada | 0 | 0 | 0 | 0 |
| | 22. Other Countries | 0 | 0 | 0 | 0 |
| | 23. Totals | 0 | 0 | 0 | 0 |
| Parent, Subsidiaries and Affiliates | 24. Totals | 0 | 0 | 0 | 0 |
| | 25. Total Common Stocks | 0 | 0 | 0 | 0 |
| | 26. Total Stocks | 0 | 0 | 0 | 0 |
| | 27. Total Bonds and Stocks | 633,296,957 | 659,205,015 | 639,281,820 | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 17,639,463 | 8,691,404 | 1,392,815 | 6,272 | 10 | XXX | 27,729,966 | 4.0 | 16,678,884 | 2.7 | 27,729,966 | 0 |
| 1.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.7 Totals | 17,639,463 | 8,691,404 | 1,392,815 | 6,272 | 10 | XXX | 27,729,966 | 4.0 | 16,678,884 | 2.7 | 27,729,966 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 4,179,387 | 8,805,428 | 508,307 | 0 | 0 | XXX | 13,493,122 | 1.9 | 17,620,531 | 2.9 | 13,493,122 | 0 |
| 3.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.7 Totals | 4,179,387 | 8,805,428 | 508,307 | 0 | 0 | XXX | 13,493,122 | 1.9 | 17,620,531 | 2.9 | 13,493,122 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 3,701,552 | 7,338,442 | 1,022,442 | 0 | 0 | XXX | 12,062,436 | 1.7 | 14,941,188 | 2.4 | 12,062,436 | 0 |
| 4.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.7 Totals | 3,701,552 | 7,338,442 | 1,022,442 | 0 | 0 | XXX | 12,062,436 | 1.7 | 14,941,188 | 2.4 | 12,062,436 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 36,927,308 | 98,092,823 | 69,458,271 | 8,066,629 | 1,705,896 | XXX | 214,250,927 | 30.7 | 304,811,325 | 49.3 | 213,928,774 | 322,153 |
| 5.2 NAIC 2 | 167,548 | 1,546,030 | 2,592,484 | 0 | 0 | XXX | 4,306,062 | 0.6 | 2,819,574 | 0.5 | 4,306,062 | 0 |
| 5.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.7 Totals | 37,094,856 | 99,638,853 | 72,050,755 | 8,066,629 | 1,705,896 | XXX | 218,556,990 | 31.3 | 307,630,900 | 49.8 | 218,234,836 | 322,153 |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

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

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 90,789,410 | 115,701,215 | 73,029,197 | 17,369,436 | 16,165,796 | XXX | 313,055,054 | 44.8 | 189,230,723 | 30.6 | 165,014,463 | 148,040,592 |
| 6.2 NAIC 2 | 2,758,088 | 16,622,301 | 36,215,041 | 15,759,011 | 6,859,128 | XXX | 78,213,569 | 11.2 | 29,959,916 | 4.8 | 70,288,963 | 7,924,607 |
| 6.3 NAIC 3 | 1,937,675 | 26,292,947 | 3,636,428 | 220,000 | 0 | XXX | 32,087,050 | 4.6 | 41,134,413 | 6.7 | 22,753,054 | 9,333,995 |
| 6.4 NAIC 4 | 1,307,363 | 272,879 | 0 | 0 | 0 | XXX | 1,580,242 | 0.2 | 879,290 | 0.1 | 1,307,363 | 272,879 |
| 6.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.7 Totals | 96,792,536 | 158,889,341 | 112,880,666 | 33,348,447 | 23,024,924 | XXX | 424,935,915 | 60.9 | 261,204,342 | 42.3 | 259,363,842 | 165,572,073 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.2 NAIC 2 | 0 | 0 | 1,515,000 | 0 | 0 | XXX | 1,515,000 | 0.2 | 0 | 0.0 | 1,515,000 | 0 |
| 7.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.7 Totals | 0 | 0 | 1,515,000 | 0 | 0 | XXX | 1,515,000 | 0.2 | 0 | 0.0 | 1,515,000 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.2 NAIC 2 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.3 NAIC 3 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

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

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

| NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.7 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed (a) |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|-------------------------------------|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 153,237,120 | 238,629,313 | 145,411,032 | 25,442,337 | 17,871,703 | 0 | 580,591,505 | 83.1 | XXX | XXX | 432,228,760 | 148,362,745 |
| 11.2 NAIC 2 | (d) 2,925,637 | 18,168,330 | 40,322,525 | 15,759,011 | 6,859,128 | 0 | 84,034,632 | 12.0 | XXX | XXX | 76,110,025 | 7,924,607 |
| 11.3 NAIC 3 | (d) 1,937,675 | 26,292,947 | 3,636,428 | 220,000 | 0 | 0 | 32,087,050 | 4.6 | XXX | XXX | 22,753,054 | 9,333,995 |
| 11.4 NAIC 4 | (d) 1,307,363 | 272,879 | 0 | 0 | 0 | 0 | 1,580,242 | 0.2 | XXX | XXX | 1,307,363 | 272,879 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 0 | 0 | (c) 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | (c) 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 159,407,795 | 283,363,469 | 189,369,985 | 41,421,348 | 24,730,831 | 0 | (b) 698,293,428 | 100.0 | XXX | XXX | 532,399,202 | 165,894,226 |
| 11.8 Line 11.7 as a % of Col. 7 | 22.8 | 40.6 | 27.1 | 5.9 | 3.5 | 0.0 | 100.0 | XXX | XXX | XXX | 76.2 | 23.8 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 125,239,082 | 231,397,501 | 141,174,508 | 33,008,740 | 12,462,820 | 0 | XXX | XXX | 543,282,651 | 87.9 | 446,789,175 | 96,493,475 |
| 12.2 NAIC 2 | 1,384,462 | 13,908,280 | 16,583,890 | 902,858 | 0 | 0 | XXX | XXX | 32,779,490 | 5.3 | 28,705,649 | 4,073,841 |
| 12.3 NAIC 3 | 12,663,660 | 18,588,506 | 9,882,247 | 0 | 0 | 0 | XXX | XXX | 41,134,413 | 6.7 | 30,066,682 | 11,067,731 |
| 12.4 NAIC 4 | 0 | 879,290 | 0 | 0 | 0 | 0 | XXX | XXX | 879,290 | 0.1 | 602,635 | 276,655 |
| 12.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 12.7 Totals | 139,287,204 | 264,773,577 | 167,640,645 | 33,911,597 | 12,462,820 | 0 | XXX | XXX | (b) 618,075,844 | 100.0 | 506,164,142 | 111,911,702 |
| 12.8 Line 12.7 as a % of Col. 9 | 22.5 | 42.8 | 27.1 | 5.5 | 2.0 | 0.0 | XXX | XXX | 100.0 | XXX | 81.9 | 18.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 91,601,595 | 167,512,119 | 130,717,815 | 25,112,337 | 17,284,894 | 0 | 432,228,760 | 61.9 | 446,789,175 | 72.3 | 432,228,760 | XXX |
| 13.2 NAIC 2 | 2,520,711 | 12,958,297 | 39,938,034 | 15,759,011 | 4,933,971 | 0 | 76,110,025 | 10.9 | 28,705,649 | 4.6 | 76,110,025 | XXX |
| 13.3 NAIC 3 | 1,435,690 | 18,885,915 | 2,431,449 | 0 | 0 | 0 | 22,753,054 | 3.3 | 30,066,682 | 4.9 | 22,753,054 | XXX |
| 13.4 NAIC 4 | 1,307,363 | 0 | 0 | 0 | 0 | 0 | 1,307,363 | 0.2 | 602,635 | 0.1 | 1,307,363 | XXX |
| 13.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 96,865,359 | 199,356,332 | 173,087,298 | 40,871,348 | 22,218,866 | 0 | 532,399,202 | 76.2 | 506,164,142 | 81.9 | 532,399,202 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 18.2 | 37.4 | 32.5 | 7.7 | 4.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 13.9 | 28.5 | 24.8 | 5.9 | 3.2 | 0.0 | 76.2 | XXX | XXX | XXX | 76.2 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 61,635,526 | 71,117,194 | 14,693,216 | 330,000 | 586,808 | 0 | 148,362,745 | 21.2 | 96,493,475 | 15.6 | XXX | 148,362,745 |
| 14.2 NAIC 2 | 404,925 | 5,210,033 | 384,492 | 0 | 1,925,157 | 0 | 7,924,607 | 1.1 | 4,073,841 | 0.7 | XXX | 7,924,607 |
| 14.3 NAIC 3 | 501,985 | 7,407,031 | 1,204,979 | 220,000 | 0 | 0 | 9,333,995 | 1.3 | 11,067,731 | 1.8 | XXX | 9,333,995 |
| 14.4 NAIC 4 | 0 | 272,879 | 0 | 0 | 0 | 0 | 272,879 | 0.0 | 276,655 | 0.0 | XXX | 272,879 |
| 14.5 NAIC 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 62,542,436 | 84,007,137 | 16,282,687 | 550,000 | 2,511,965 | 0 | 165,894,226 | 23.8 | 111,911,702 | 18.1 | XXX | 165,894,226 |
| 14.8 Line 14.7 as a % of Col. 7 | 37.7 | 50.6 | 9.8 | 0.3 | 1.5 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 9.0 | 12.0 | 2.3 | 0.1 | 0.4 | 0.0 | 23.8 | XXX | XXX | XXX | XXX | 23.8 |

(a) Includes \$ 164,620,097 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 64,996,472 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.08 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|--|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 16,764,383 | 7,353,760 | 1,266,609 | 0 | 0 | XXX | 25,384,753 | 3.6 | 11,659,767 | 1.9 | 25,384,753 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 875,080 | 1,337,644 | 126,206 | 6,272 | 10 | XXX | 2,345,213 | 0.3 | 5,019,117 | 0.8 | 2,345,213 | 0 |
| 1.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 1.05 Totals | 17,639,463 | 8,691,404 | 1,392,815 | 6,272 | 10 | XXX | 27,729,966 | 4.0 | 16,678,884 | 2.7 | 27,729,966 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 2.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 4,179,387 | 8,805,428 | 508,307 | 0 | 0 | XXX | 13,493,122 | 1.9 | 17,620,531 | 2.9 | 13,493,122 | 0 |
| 3.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 3.05 Totals | 4,179,387 | 8,805,428 | 508,307 | 0 | 0 | XXX | 13,493,122 | 1.9 | 17,620,531 | 2.9 | 13,493,122 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 3,701,552 | 7,338,442 | 1,022,442 | 0 | 0 | XXX | 12,062,436 | 1.7 | 14,941,188 | 2.4 | 12,062,436 | 0 |
| 4.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4.05 Totals | 3,701,552 | 7,338,442 | 1,022,442 | 0 | 0 | XXX | 12,062,436 | 1.7 | 14,941,188 | 2.4 | 12,062,436 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 3,226,556 | 8,082,019 | 25,995,837 | 0 | 1,380,000 | XXX | 38,684,412 | 5.5 | 83,842,955 | 13.6 | 38,362,259 | 322,153 |
| 5.02 Residential Mortgage-Backed Securities | 33,842,709 | 90,018,418 | 31,151,415 | 7,808,122 | 325,896 | XXX | 163,146,560 | 23.4 | 207,430,774 | 33.6 | 163,146,560 | 0 |
| 5.03 Commercial Mortgage-Backed Securities | 25,591 | 1,538,416 | 14,903,504 | 258,506 | 0 | XXX | 16,726,018 | 2.4 | 16,357,171 | 2.6 | 16,726,018 | 0 |
| 5.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5.05 Totals | 37,094,856 | 99,638,853 | 72,050,755 | 8,066,629 | 1,705,896 | XXX | 218,556,990 | 31.3 | 307,630,900 | 49.8 | 218,234,836 | 322,153 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 59,035,332 | 77,321,425 | 79,089,424 | 32,817,055 | 22,334,114 | XXX | 270,597,350 | 38.8 | 150,965,877 | 24.4 | 220,006,122 | 50,591,228 |
| 6.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 6.03 Commercial Mortgage-Backed Securities | 14,816,536 | 15,015,385 | 25,283,633 | 531,392 | 690,810 | XXX | 56,337,757 | 8.1 | 29,122,146 | 4.7 | 34,899,519 | 21,438,238 |
| 6.04 Other Loan-Backed and Structured Securities | 22,940,668 | 66,552,531 | 8,507,609 | 0 | 0 | XXX | 98,000,809 | 14.0 | 81,116,319 | 13.1 | 4,458,202 | 93,542,607 |
| 6.05 Totals | 96,792,536 | 158,889,341 | 112,880,666 | 33,348,447 | 23,024,924 | XXX | 424,935,915 | 60.9 | 261,204,342 | 42.3 | 259,363,842 | 165,572,073 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | 0 | 0 | 1,515,000 | 0 | 0 | XXX | 1,515,000 | 0.2 | 0 | 0.0 | 1,515,000 | 0 |
| 7.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 7.05 Totals | 0 | 0 | 1,515,000 | 0 | 0 | XXX | 1,515,000 | 0.2 | 0 | 0.0 | 1,515,000 | 0 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.03 Commercial Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.04 Other Loan-Backed and Structured Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.05 Affiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.06 Affiliated Bank Loans - Acquired | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

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

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

| Distribution by Type | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 No Maturity Date | 7 Total Current Year | 8 Col. 7 as a % of Line 11.08 | 9 Total from Col. 7 Prior Year | 10 % From Col. 8 Prior Year | 11 Total Publicly Traded | 12 Total Privately Placed |
|---|---------------------|-------------------------------------|---------------------------------------|--|--------------------|--------------------------|-------------------------|-------------------------------------|--------------------------------------|-----------------------------------|--------------------------------|---------------------------------|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 86,907,210 | 108,901,075 | 109,397,618 | 32,817,055 | 23,714,114 | XXX | 361,737,073 | 51.8 | XXX | XXX | 310,823,692 | 50,913,381 |
| 11.02 Residential Mortgage-Backed Securities | 34,717,789 | 91,356,062 | 31,277,621 | 7,814,394 | 325,907 | XXX | 165,491,773 | 23.7 | XXX | XXX | 165,491,773 | 0 |
| 11.03 Commercial Mortgage-Backed Securities | 14,842,127 | 16,553,802 | 40,187,137 | 789,899 | 690,810 | XXX | 73,063,774 | 10.5 | XXX | XXX | 51,625,536 | 21,438,238 |
| 11.04 Other Loan-Backed and Structured Securities | 22,940,668 | 66,552,531 | 8,507,609 | 0 | 0 | XXX | 98,000,809 | 14.0 | XXX | XXX | 4,458,202 | 93,542,607 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.08 Totals | 159,407,795 | 283,363,469 | 189,369,985 | 41,421,348 | 24,730,831 | 0 | 698,293,428 | 100.0 | XXX | XXX | 532,399,202 | 165,894,226 |
| 11.09 Line 11.08 as a % of Col. 7 | 22.8 | 40.6 | 27.1 | 5.9 | 3.5 | 0.0 | 100.0 | XXX | XXX | XXX | 76.2 | 23.8 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 102,326,531 | 95,472,653 | 71,669,864 | 1,753,162 | 7,808,108 | XXX | XXX | XXX | 279,030,317 | 45.1 | 255,398,969 | 23,631,348 |
| 12.02 Residential Mortgage-Backed Securities | 30,704,542 | 91,818,474 | 53,689,536 | 31,582,626 | 4,654,713 | XXX | XXX | XXX | 212,449,891 | 34.4 | 212,449,891 | 0 |
| 12.03 Commercial Mortgage-Backed Securities | 2,753,029 | 9,506,297 | 32,935,091 | 284,901 | 0 | XXX | XXX | XXX | 45,479,317 | 7.4 | 36,605,507 | 8,873,810 |
| 12.04 Other Loan-Backed and Structured Securities | 3,503,102 | 67,976,153 | 9,346,154 | 290,909 | 0 | XXX | XXX | XXX | 81,116,319 | 13.1 | 1,709,775 | 79,406,543 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 12.08 Totals | 139,287,204 | 264,773,577 | 167,640,645 | 33,911,597 | 12,462,820 | 0 | XXX | XXX | 618,075,844 | 100.0 | 506,164,142 | 111,911,702 |
| 12.09 Line 12.08 as a % of Col. 9 | 22.5 | 42.8 | 27.1 | 5.5 | 2.0 | 0.0 | XXX | XXX | 100.0 | XXX | 81.9 | 18.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 60,945,862 | 92,590,194 | 103,818,432 | 32,267,055 | 21,202,149 | XXX | 310,823,692 | 44.5 | 255,398,969 | 41.3 | 310,823,692 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 34,717,789 | 91,356,062 | 31,277,621 | 7,814,394 | 325,907 | XXX | 165,491,773 | 23.7 | 212,449,891 | 34.4 | 165,491,773 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 923,030 | 11,230,553 | 37,991,246 | 789,899 | 690,810 | XXX | 51,625,536 | 7.4 | 36,605,507 | 5.9 | 51,625,536 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 278,678 | 4,179,524 | 0 | 0 | 0 | XXX | 4,458,202 | 0.6 | 1,709,775 | 0.3 | 4,458,202 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.08 Totals | 96,865,359 | 199,356,332 | 173,087,298 | 40,871,348 | 22,218,866 | 0 | 532,399,202 | 76.2 | 506,164,142 | 81.9 | 532,399,202 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 18.2 | 37.4 | 32.5 | 7.7 | 4.2 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 13.9 | 28.5 | 24.8 | 5.9 | 3.2 | 0.0 | 76.2 | XXX | XXX | XXX | 76.2 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 25,961,348 | 16,310,881 | 5,579,186 | 550,000 | 2,511,965 | XXX | 50,913,381 | 7.3 | 23,631,348 | 3.8 | XXX | 50,913,381 |
| 14.02 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.03 Commercial Mortgage-Backed Securities | 13,919,097 | 5,323,249 | 2,195,891 | 0 | 0 | XXX | 21,438,238 | 3.1 | 8,873,810 | 1.4 | XXX | 21,438,238 |
| 14.04 Other Loan-Backed and Structured Securities | 22,661,991 | 62,373,007 | 8,507,609 | 0 | 0 | XXX | 93,542,607 | 13.4 | 79,406,543 | 12.8 | XXX | 93,542,607 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.08 Totals | 62,542,436 | 84,007,137 | 16,282,687 | 550,000 | 2,511,965 | 0 | 165,894,226 | 23.8 | 111,911,702 | 18.1 | XXX | 165,894,226 |
| 14.09 Line 14.08 as a % of Col. 7 | 37.7 | 50.6 | 9.8 | 0.3 | 1.5 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 9.0 | 12.0 | 2.3 | 0.1 | 0.4 | 0.0 | 23.8 | XXX | XXX | XXX | XXX | 23.8 |

6015

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.
SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1 | 2 | 3 | 4 |
|---|----------------|---------------|------------------------------|-----------|
| | Total | Bonds | Money Market Mutual funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year | 113,026,225 | 78,245,479 | 34,780,745 | 0 |
| 2. Cost of cash equivalents acquired | 10,285,075,226 | 7,072,505,462 | 3,212,569,764 | 0 |
| 3. Accrual of discount | 1,160,465 | 1,160,465 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | 0 | 0 | 0 | 0 |
| 5. Total gain (loss) on disposals | 130 | 65 | 65 | 0 |
| 6. Deduct consideration received on disposals | 10,289,476,543 | 7,086,915,000 | 3,202,561,543 | 0 |
| 7. Deduct amortization of premium | 0 | 0 | 0 | 0 |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | 0 |
| 9. Deduct current year's other than temporary impairment recognized | 0 | 0 | 0 | 0 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5- 7+8-9) | 109,785,502 | 64,996,471 | 44,789,031 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 109,785,502 | 64,996,471 | 44,789,031 | 0 |

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

NONE

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

NONE

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

NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912828-4B-3 | UNITED STATES TREASURY | .SD | | | 1.A | 1,514,297 | 100.4338 | 1,506,507 | 1,500,000 | 1,502,657 | 0 | (11,640) | 0 | 0 | 2.375 | 1.490 | MS | 10,628 | 35,625 | 02/10/2020 | 03/15/2021 |
| 912828-6D-7 | UNITED STATES TREASURY | .SD | | | 1.A | 60,614 | 100.3568 | 60,214 | 60,000 | 60,076 | 0 | (470) | 0 | 0 | 2.500 | 1.706 | FA | 510 | 1,500 | 11/07/2019 | 02/28/2021 |
| 912828-WZ-9 | UNITED STATES TREASURY | .SD | | | 1.A | 257,070 | 102.1719 | 255,430 | 250,000 | 255,337 | 0 | (1,734) | 0 | 0 | 1.750 | 0.141 | AO | 749 | 2,188 | 07/24/2020 | 04/30/2022 |
| 912828-YZ-0 | UNITED STATES TREASURY | .SD | | | 1.A | 205,844 | 101.3281 | 202,656 | 200,000 | 202,645 | 0 | (3,199) | 0 | 0 | 2.625 | 0.165 | JJ | 2,425 | 2,625 | 05/06/2020 | 07/15/2021 |
| 912828-ZB-9 | UNITED STATES TREASURY | .SD | | | 1.A | 1,267,396 | 103.6992 | 1,270,315 | 1,225,000 | 1,266,609 | 0 | (788) | 0 | 0 | 1.125 | 0.563 | FA | 4,683 | 0 | 11/18/2020 | 02/28/2027 |
| 912828-ZC-7 | UNITED STATES TREASURY | .SD | | | 1.A | 103,707 | 103.5273 | 103,527 | 100,000 | 103,534 | 0 | (173) | 0 | 0 | 1.125 | 0.270 | FA | 382 | 0 | 10/16/2020 | 02/28/2025 |
| 912828-ZX-1 | UNITED STATES TREASURY | .SD | | | 1.A | 6,993,176 | 100.0156 | 7,001,092 | 7,000,000 | 6,994,889 | 0 | 1,713 | 0 | 0 | 0.125 | 0.174 | JD | 24 | 4,375 | 06/26/2020 | 06/30/2022 |
| 0199999 | Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | 10,402,104 | XXX | 10,399,742 | 10,335,000 | 10,385,746 | 0 | (16,289) | 0 | 0 | XXX | XXX | XXX | 19,402 | 46,313 | XXX | XXX |
| 36179U-UJ-9 | 62 MA5985 - RMBS | | | | 1.A | 2,350,566 | 106.0258 | 2,420,721 | 2,283,142 | 2,345,213 | 0 | 868 | 0 | 0 | 3.500 | 1.947 | MON | 6,659 | 79,910 | 06/11/2019 | 06/20/2049 |
| 0299999 | Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | 2,350,566 | XXX | 2,420,721 | 2,283,142 | 2,345,213 | 0 | 868 | 0 | 0 | XXX | XXX | XXX | 6,659 | 79,910 | XXX | XXX |
| 0599999 | Total - U.S. Government Bonds | | | | | 12,752,671 | XXX | 12,820,463 | 12,618,142 | 12,730,959 | 0 | (15,421) | 0 | 0 | XXX | XXX | XXX | 26,061 | 126,222 | XXX | XXX |
| 1099999 | Total - All Other Government Bonds | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 010411-AH-9 | ALABAMA ST | | | | 1.B FE | 1,582,069 | 116.8200 | 1,471,932 | 1,260,000 | 1,400,726 | 0 | (37,706) | 0 | 0 | 5.000 | 1.770 | FA | 26,250 | 63,000 | 01/05/2016 | 08/01/2024 |
| 130630-DG-0 | CALIFORNIA ST | | | | 1.C FE | 193,010 | 105.1630 | 210,326 | 200,000 | 196,450 | 0 | 1,225 | 0 | 0 | 2.250 | 2.927 | AO | 1,125 | 4,500 | 02/09/2018 | 10/01/2023 |
| 373384-3W-4 | GEORGIA ST | | | | 1.A FE | 771,100 | 105.2050 | 715,394 | 680,000 | 704,597 | 0 | (22,313) | 0 | 0 | 5.000 | 1.620 | FA | 14,167 | 34,000 | 12/18/2017 | 02/01/2022 |
| 373384-ZW-9 | GEORGIA ST | | | | 1.A FE | 1,212,230 | 103.5950 | 1,035,950 | 1,000,000 | 1,028,702 | 0 | (38,105) | 0 | 0 | 5.000 | 1.130 | AO | 12,500 | 50,000 | 01/22/2016 | 10/01/2021 |
| 419792-HN-9 | HAWAII ST | | | | 1.C FE | 469,864 | 101.1630 | 404,652 | 400,000 | 403,585 | 0 | (14,424) | 0 | 0 | 5.000 | 1.350 | AO | 5,000 | 20,000 | 03/12/2016 | 04/01/2021 |
| 419792-JY-3 | HAWAII ST | | | | 1.C FE | 148,882 | 113.0320 | 135,638 | 120,000 | 131,022 | 0 | (3,902) | 0 | 0 | 5.000 | 1.570 | AO | 1,500 | 6,000 | 04/01/2016 | 10/01/2023 |
| 419792-MG-8 | HAWAII ST | | | | 1.C FE | 140,595 | 122.0810 | 134,289 | 110,000 | 126,757 | 0 | (3,371) | 0 | 0 | 5.000 | 1.650 | AO | 1,375 | 5,500 | 09/30/2016 | 10/01/2025 |
| 419792-VX-1 | HAWAII ST | | | | 1.C FE | 299,645 | 114.1990 | 296,917 | 260,000 | 284,911 | 0 | (8,025) | 0 | 0 | 5.000 | 1.710 | JJ | 6,500 | 13,000 | 02/21/2019 | 01/01/2024 |
| 560524-ZE-9 | MAINE ST | | | | 1.C FE | 149,408 | 101.9740 | 132,566 | 130,000 | 132,080 | 0 | (4,980) | 0 | 0 | 5.000 | 1.121 | JD | 542 | 6,500 | 06/07/2017 | 06/01/2021 |
| 560524-ZF-6 | MAINE ST | | | | 1.C FE | 153,370 | 106.8070 | 138,849 | 130,000 | 136,833 | 0 | (4,761) | 0 | 0 | 5.000 | 1.240 | JD | 542 | 6,500 | 06/07/2017 | 06/01/2022 |
| 574193-KL-1 | MARYLAND ST | | | | 1.A FE | 1,229,800 | 107.6130 | 1,076,130 | 1,000,000 | 1,057,821 | 0 | (35,897) | 0 | 0 | 5.000 | 1.300 | FA | 20,833 | 50,000 | 01/28/2016 | 08/01/2022 |
| 574193-LP-1 | MARYLAND ST | | | | 1.A FE | 110,082 | 110.4310 | 99,388 | 90,000 | 96,181 | 0 | (2,785) | 0 | 0 | 5.000 | 1.750 | MS | 1,500 | 4,500 | 10/21/2015 | 03/01/2023 |
| 574193-MP-0 | MARYLAND ST | | | | 1.A FE | 774,007 | 101.9780 | 662,857 | 650,000 | 660,649 | 0 | (25,507) | 0 | 0 | 5.000 | 1.030 | JD | 2,708 | 32,500 | 06/13/2016 | 06/01/2021 |
| 574193-MU-9 | MARYLAND ST | | | | 1.A FE | 264,992 | 116.0810 | 265,378 | 220,000 | 241,678 | 0 | (6,078) | 0 | 0 | 5.000 | 2.000 | JD | 917 | 11,000 | 01/13/2017 | 06/01/2026 |
| 57582N-XH-3 | MASSACHUSETTS (COMMONWEALTH OF) | | | | 1.B FE | 282,425 | 102.9280 | 267,613 | 260,000 | 265,463 | 0 | (9,236) | 0 | 0 | 5.250 | 1.620 | FA | 5,688 | 13,650 | 02/21/2019 | 08/01/2021 |
| 604129-4F-0 | MINNESOTA ST | | | | 1.A FE | 1,230,040 | 107.6300 | 1,076,300 | 1,000,000 | 1,057,660 | 0 | (35,792) | 0 | 0 | 5.000 | 1.310 | FA | 20,833 | 50,000 | 01/19/2016 | 08/01/2022 |
| 646039-YH-4 | NEW JERSEY ST | | | | 1.G FE | 67,967 | 115.0870 | 69,052 | 60,000 | 67,734 | 0 | (232) | 0 | 0 | 5.000 | 1.140 | JD | 308 | 0 | 11/19/2020 | 06/01/2024 |
| 646039-YJ-0 | NEW JERSEY ST | | | | 1.G FE | 337,363 | 119.0180 | 345,152 | 290,000 | 336,296 | 0 | (1,067) | 0 | 0 | 5.000 | 1.270 | JD | 1,490 | 0 | 11/19/2020 | 06/01/2025 |
| 646039-YK-7 | NEW JERSEY ST | | | | 1.G FE | 71,084 | 122.3270 | 73,396 | 60,000 | 70,882 | 0 | (202) | 0 | 0 | 5.000 | 1.500 | JD | 308 | 0 | 11/19/2020 | 06/01/2026 |
| 646039-YL-5 | NEW JERSEY ST | | | | 1.G FE | 72,211 | 125.0700 | 75,042 | 60,000 | 72,025 | 0 | (186) | 0 | 0 | 5.000 | 1.690 | JD | 308 | 0 | 11/19/2020 | 06/01/2027 |
| 646039-YN-3 | NEW JERSEY ST | | | | 1.G FE | 73,210 | 127.4800 | 76,488 | 60,000 | 73,038 | 0 | (172) | 0 | 0 | 5.000 | 1.850 | JD | 308 | 0 | 11/19/2020 | 06/01/2028 |
| 647293-RR-2 | NEW MEXICO ST | | | | 1.C FE | 310,180 | 110.2930 | 286,762 | 260,000 | 279,929 | 0 | (9,032) | 0 | 0 | 5.000 | 1.390 | MS | 4,333 | 13,000 | 08/01/2017 | 03/01/2023 |
| 658256-Z2-1 | NORTH CAROLINA ST | | | | 1.A FE | 872,696 | 111.6240 | 809,274 | 725,000 | 784,519 | 0 | (24,030) | 0 | 0 | 5.000 | 1.524 | JD | 3,021 | 36,250 | 02/25/2019 | 06/01/2023 |
| 658256-Z4-7 | NORTH CAROLINA ST | | | | 1.A FE | 251,468 | 121.0560 | 236,059 | 195,000 | 223,055 | 0 | (6,087) | 0 | 0 | 5.000 | 1.611 | JD | 813 | 9,750 | 02/24/2016 | 06/01/2025 |
| 677522-GZ-1 | OHIO ST | | | | 1.B FE | 158,656 | 120.4070 | 150,509 | 125,000 | 141,929 | 0 | (3,735) | 0 | 0 | 5.000 | 1.740 | MN | 1,042 | 6,250 | 05/12/2016 | 11/01/2027 |
| 677522-HS-6 | OHIO ST | | | | 1.B FE | 530,220 | 109.4960 | 470,833 | 430,000 | 459,889 | 0 | (14,999) | 0 | 0 | 5.000 | 1.381 | JD | 956 | 21,500 | 02/26/2016 | 12/15/2022 |
| 677522-HT-4 | OHIO ST | | | | 1.B FE | 536,722 | 114.1510 | 490,849 | 430,000 | 472,129 | 0 | (13,829) | 0 | 0 | 5.000 | 1.591 | JD | 956 | 21,500 | 02/26/2016 | 12/15/2023 |
| 70914P-D9-0 | PENNSYLVANIA (COMMONWEALTH OF) | | | | 1.D FE | 262,819 | 121.5660 | 255,289 | 210,000 | 238,540 | 0 | (5,750) | 0 | 0 | 5.000 | 1.960 | MS | 3,092 | 10,500 | 08/09/2016 | 09/15/2025 |
| 917542-UJ-9 | UTAH ST | | | | 1.A FE | 223,490 | 121.4450 | 218,601 | 180,000 | 205,312 | 0 | (5,362) | 0 | 0 | 5.000 | 1.738 | JD | 4,500 | 9,000 | 07/05/2017 | 07/01/2025 |
| 928109-U2-1 | VIRGINIA ST | | | | 1.A FE | 160,825 | 101.9740 | 142,764 | 140,000 | 142,035 | 0 | (4,861) | 0 | 0 | 5.000 | 1.470 | JJ | 583 | 7,000 | 01/13/2017 | 06/01/2021 |
| 928109-U7-0 | VIRGINIA ST | | | | 1.A FE | 322,240 | 125.4600 | 313,650 | 250,000 | 292,362 | 0 | (7,409) | 0 | 0 | 5.000 | 1.710 | JD | 1,042 | 12,500 | 11/01/2016 | 06/01/2026 |
| 97705L-6N-2 | WISCONSIN ST | | | | 1.B FE | 1,816,140 | 104.0010 | 1,560,015 | 1,500,000 | 1,546,872 | 0 | (55,826) | 0 | 0 | 5.000 | 1.210 | MN | 12,500 | 75,000 | 01/19/2016 | 11/01/2021 |
| 97705M-FT-7 | WISCONSIN ST | | | | 1.B FE | 57,825 | 106.4040 | 53,202 | 50,000 | 52,115 | 0 | (1,558) | 0 | 0 | 5.000 | 1.770 | MN | 477 | 2,500 | 03/10/2017 | 05/01/2022 |
| 97705M-JF-3 | WISCONSIN ST | | | | 1.B FE | 119,194 | 113.5120 | 113,512 | 100,000 | 109,344 | 0 | (3,203) | 0 | 0 | 5.000 | 1.610 | MN | 833 | 5,000 | 10/25/2017 | 11/01/2023 |
| 1199999 | Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | 15,255,827 | XXX | 13,854,629 | 12,635,000 | 13,493,122 | 0 | (409,195) | 0 | 0 | XXX | XXX | XXX | 158,789 | 600,400 | XXX | XXX |
| 1799999 | Total - U.S. States, Territories and Possessions Bonds | | | | | 15,255,827 | XXX | 13,854,629 | 12,635,000 | 13,493,122 | 0 | (409,195) | 0 | 0 | XXX | XXX | XXX | 158,789 | 600,400 | XXX | XXX |
| 004284-ZJ-7 | ACALANES CALIF UN HIGH SCH DIST | | | | 1.C FE | 39,605 | 16.6300 | 41,575 | 250,000 | 41,393 | 0 | 411 | 0 | 0 | 0.000 | 1.001 | N/A | 0 | 0 | 07/26/2016 | 08/01/2046 |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|---|---------|---------------|-----------------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 008770-PC-6 | AIKEN CNTY S C CONS SCH DIST | | | | 1.C FE | 564,379 | 100.7630 | 483,662 | 480,000 | 482,883 | 0 | (17,630) | 0 | 0 | 5.000 | 1.291 | MS | 8,000 | 24,000 | 03/15/2016 | 03/01/2021 |
| 008770-PR-4 | AIKEN CNTY S C CONS SCH DIST | | | | 1.C FE | 299,895 | 105.6330 | 264,083 | 250,000 | 260,164 | 0 | (8,622) | 0 | 0 | 5.000 | 1.461 | MS | 4,167 | 12,500 | 03/15/2016 | 03/01/2022 |
| 021087-UZ-2 | ALPINE UTAH SCH DIST | | | | 1.A FE | 610,015 | 105.7980 | 528,990 | 500,000 | 523,147 | 0 | (19,065) | 0 | 0 | 5.000 | 1.110 | MS | 7,361 | 25,000 | 05/03/2016 | 03/15/2022 |
| 094797-Z8-3 | BLOOMINGTON MINN INDPST SCH DIST NO 271 | | | | 1.A FE | 778,042 | 109.9670 | 703,789 | 640,000 | 682,384 | 0 | (19,799) | 0 | 0 | 5.000 | 1.750 | FA | 13,333 | 32,000 | 12/17/2015 | 02/01/2023 |
| 181059-UL-8 | CLARK CNTY NEV SCH DIST | | | | 1.E FE | 673,162 | 110.6150 | 608,383 | 550,000 | 594,754 | 0 | (17,751) | 0 | 0 | 5.000 | 1.604 | JD | 1,222 | 27,500 | 05/20/2016 | 06/15/2023 |
| 181059-UM-6 | CLARK CNTY NEV SCH DIST | | | | 1.E FE | 680,944 | 114.8490 | 631,670 | 550,000 | 608,837 | 0 | (16,377) | 0 | 0 | 5.000 | 1.791 | JD | 1,222 | 27,500 | 05/20/2016 | 06/15/2024 |
| 249164-NR-1 | DENVER COLO CITY & CNTY | | | | 1.A FE | 304,494 | 117.1320 | 304,543 | 260,000 | 289,806 | 0 | (8,001) | 0 | 0 | 5.000 | 1.690 | FA | 5,417 | 13,000 | 02/21/2019 | 08/01/2024 |
| 303820-6Z-2 | FAIRFAX CNTY VA | | | | 1.A FE | 315,585 | 106.0390 | 265,098 | 250,000 | 258,937 | 0 | (7,014) | 0 | 0 | 5.000 | 2.080 | AO | 3,125 | 12,500 | 03/28/2012 | 04/01/2022 |
| 396784-MJ-6 | GREENWICH CONN | | | | 1.A FE | 148,190 | 100.1350 | 130,176 | 130,000 | 130,178 | 0 | (4,655) | 0 | 0 | 5.000 | 1.380 | JJ | 2,997 | 6,500 | 01/17/2017 | 01/15/2021 |
| 440673-J7-7 | HORRY CNTY S C SCH DIST | | | | 1.C FE | 112,216 | 100.7570 | 95,719 | 95,000 | 95,602 | 0 | (3,684) | 0 | 0 | 5.000 | 1.091 | MS | 1,583 | 4,750 | 04/26/2016 | 03/01/2021 |
| 512462-XA-5 | LAKEVILLE MINN INDPST SCH DIST NO 194 | | | | 1.C FE | 166,342 | 109.9450 | 148,426 | 135,000 | 145,007 | 0 | (4,701) | 0 | 0 | 5.000 | 1.380 | FA | 2,813 | 6,750 | 04/18/2016 | 02/01/2023 |
| 512462-XB-3 | LAKEVILLE MINN INDPST SCH DIST NO 194 | | | | 1.C FE | 194,237 | 114.6570 | 177,718 | 155,000 | 171,193 | 0 | (5,091) | 0 | 0 | 5.000 | 1.520 | FA | 3,229 | 7,750 | 04/18/2016 | 02/01/2024 |
| 544646-4K-5 | LOS ANGELES CALIF UNI SCH DIST | | | | 1.B FE | 309,020 | 121.1950 | 315,107 | 260,000 | 295,327 | 0 | (7,463) | 0 | 0 | 5.000 | 1.840 | JJ | 6,500 | 13,000 | 02/21/2019 | 07/01/2025 |
| 545891-GN-6 | LOUDDON CNTY VA | | | | 1.A FE | 306,618 | 118.5820 | 308,313 | 260,000 | 292,149 | 0 | (7,876) | 0 | 0 | 5.000 | 1.720 | JD | 1,083 | 13,000 | 02/21/2019 | 12/01/2024 |
| 592112-PZ-3 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | | | 1.C FE | 783,562 | 102.3790 | 665,464 | 650,000 | 662,671 | 0 | (25,138) | 0 | 0 | 5.000 | 1.080 | JJ | 16,250 | 32,500 | 01/29/2016 | 07/01/2021 |
| 609561-JN-6 | MONMOUTH CNTY N J | 2 | | | 1.A FE | 451,926 | 134.1160 | 462,700 | 345,000 | 441,749 | 0 | (10,177) | 0 | 0 | 5.000 | 1.490 | JJ | 7,954 | 9,344 | 01/10/2020 | 07/15/2032 |
| 613664-3Q-2 | MONTGOMERY CNTY TENN | | | | 1.C FE | 1,192,910 | 101.1630 | 1,011,630 | 1,000,000 | 1,009,439 | 0 | (38,011) | 0 | 0 | 5.000 | 1.160 | AO | 12,500 | 50,000 | 01/19/2016 | 04/01/2021 |
| 643154-DF-1 | NEW CANEY TEX INDPST SCH DIST | 2 | | | 1.A FE | 611,400 | 120.4100 | 626,132 | 520,000 | 590,693 | 0 | (8,936) | 0 | 0 | 5.000 | 2.905 | FA | 9,822 | 26,000 | 06/02/2017 | 02/15/2047 |
| 64968M-EE-5 | NEW YORK N Y | 1 | | | 1.C FE | 1,693,741 | 103.7090 | 1,846,020 | 1,780,000 | 1,737,515 | 0 | 15,601 | 0 | 0 | 1.980 | 2.946 | FA | 14,685 | 35,244 | 02/09/2018 | 08/01/2023 |
| 677521-YD-2 | OHIO STATE | | | | 1.B FE | 296,725 | 112.3890 | 292,211 | 260,000 | 281,737 | 0 | (8,163) | 0 | 0 | 5.000 | 1.680 | FA | 5,417 | 13,000 | 02/21/2019 | 08/01/2023 |
| 718814-03-3 | PHOENIX ARIZ | | | | 1.B FE | 138,420 | 121.0960 | 133,206 | 110,000 | 125,302 | 0 | (3,239) | 0 | 0 | 5.000 | 1.770 | JJ | 2,750 | 5,500 | 10/28/2016 | 07/01/2025 |
| 796269-VM-7 | SAN ANTONIO TEX INDPST SCH DIST | | | | 1.A FE | 299,356 | 114.6050 | 297,973 | 260,000 | 285,146 | 0 | (7,762) | 0 | 0 | 5.000 | 1.800 | FA | 4,911 | 13,000 | 02/25/2019 | 02/15/2024 |
| 797683-GV-5 | SAN FRANCISCO CALIF CMNTY COLLEGE DIST | | | | 1.E FE | 1,199,740 | 102.1630 | 1,021,630 | 1,000,000 | 1,017,260 | 0 | (37,775) | 0 | 0 | 5.000 | 1.170 | JD | 2,222 | 50,000 | 01/19/2016 | 06/15/2021 |
| 860758-RF-0 | STILLWATER MINN INDPST SCH DIST NO 834 | | | | 1.C FE | 77,143 | 105.1380 | 68,340 | 65,000 | 67,144 | 0 | (1,939) | 0 | 0 | 5.000 | 1.910 | FA | 1,354 | 3,250 | 08/11/2015 | 02/01/2022 |
| 882723-SL-4 | TEXAS ST | | | | 1.A FE | 307,683 | 103.5880 | 264,149 | 255,000 | 262,125 | 0 | (9,451) | 0 | 0 | 5.000 | 1.230 | AO | 3,888 | 12,750 | 01/19/2016 | 10/01/2021 |
| 882724-HY-6 | TEXAS ST | | | | 1.A FE | 289,981 | 108.4010 | 281,843 | 260,000 | 274,796 | 0 | (8,200) | 0 | 0 | 5.000 | 1.680 | AO | 3,250 | 13,000 | 02/25/2019 | 10/01/2022 |
| 940157-S8-4 | WASHINGTON SUBN SAN DIST MD | | | | 1.A FE | 302,900 | 116.3780 | 302,583 | 260,000 | 288,254 | 0 | (7,972) | 0 | 0 | 5.000 | 1.710 | JD | 1,083 | 13,000 | 02/21/2019 | 06/01/2024 |
| 986438-MC-0 | YORK CNTY S C | | | | 1.B FE | 181,272 | 110.8050 | 160,667 | 145,000 | 156,842 | 0 | (5,168) | 0 | 0 | 5.000 | 1.300 | AO | 1,813 | 7,250 | 02/19/2016 | 04/01/2023 |
| 1899999 | Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | 13,329,501 | XXX | 12,441,798 | 11,675,000 | 12,062,436 | 0 | (303,737) | 0 | 0 | XXX | XXX | XXX | 149,252 | 509,588 | XXX | XXX |
| 2499999 | Total - U.S. Political Subdivisions Bonds | | | | | 13,329,501 | XXX | 12,441,798 | 11,675,000 | 12,062,436 | 0 | (303,737) | 0 | 0 | XXX | XXX | XXX | 149,252 | 509,588 | XXX | XXX |
| 01728A-4Q-6 | ALLEGHENY CNTY PA HOSP DEV AUTH REV | | | | 1.F FE | 465,667 | 131.6980 | 474,113 | 360,000 | 455,675 | 0 | (9,992) | 0 | 0 | 5.000 | 1.650 | JJ | 8,300 | 20,250 | 01/10/2020 | 07/15/2030 |
| 040649-MB-8 | ARIZONA ST TRANS BRD EXCISE TAX REV | | | | 1.B FE | 296,291 | 111.8880 | 290,909 | 260,000 | 281,178 | 0 | (8,229) | 0 | 0 | 5.000 | 1.660 | JJ | 6,500 | 13,000 | 02/21/2019 | 07/01/2023 |
| 114894-YS-1 | BROWARD CNTY FLA ARPT SYS REV | 2 | | | 1.E FE | 817,182 | 122.9550 | 829,946 | 675,000 | 803,885 | 0 | (13,017) | 0 | 0 | 5.000 | 2.551 | AO | 8,438 | 29,063 | 12/20/2019 | 10/01/2044 |
| 115117-MA-8 | BROWARD CNTY FLA WTR & SWR UTIL REV | 2 | | | 1.B FE | 832,507 | 131.5410 | 874,748 | 665,000 | 816,539 | 0 | (15,630) | 0 | 0 | 5.000 | 2.131 | AO | 8,313 | 27,431 | 12/20/2019 | 10/01/2039 |
| 13032U-XG-8 | CALIFORNIA HEALTH FACS FING AUTH REV | 2 | | | 2.B FE | 107,755 | 127.2190 | 102,858 | 95,000 | 104,478 | 0 | (232) | 0 | 0 | 5.000 | 3.126 | MN | 607 | 2,375 | 01/18/2017 | 11/15/2046 |
| 13032U-XH-6 | CALIFORNIA HEALTH FACS FING AUTH REV | 2 | | | 1.E FE | 164,468 | 119.3890 | 173,114 | 145,000 | 159,467 | 0 | (2,215) | 0 | 0 | 5.000 | 3.126 | MN | 926 | 7,250 | 01/18/2017 | 11/15/2046 |
| 13066Y-SI-0 | CALIFORNIA ST DEPT WTR RES WTR REV IAM C | 2 | | | 1.B FE | 248,039 | 101.5910 | 213,341 | 210,000 | 212,799 | 0 | (8,404) | 0 | 0 | 5.000 | 0.960 | MN | 1,750 | 10,500 | 09/22/2016 | 05/01/2021 |
| 153476-GA-8 | CENTRAL FLA EXPWY AUTH SR LIEN REV | 2 | | | 1.E FE | 1,047,833 | 127.6590 | 1,065,953 | 835,000 | 1,027,743 | 0 | (20,090) | 0 | 0 | 5.000 | 2.030 | JJ | 20,875 | 23,890 | 01/07/2020 | 07/01/2037 |
| 249182-KF-2 | DENVER COLO CITY & CNTY ARPT REV | | | | 1.E FE | 50,070 | 103.8700 | 46,742 | 45,000 | 46,154 | 0 | (1,303) | 0 | 0 | 5.000 | 2.011 | MN | 288 | 2,250 | 11/30/2017 | 11/15/2021 |
| 25477G-PC-3 | DISTRICT COLUMBIA INCOME TAX REV | | | | 1.B FE | 718,564 | 134.6250 | 740,438 | 550,000 | 702,735 | 0 | (15,829) | 0 | 0 | 5.000 | 2.560 | MN | 9,167 | 20,396 | 01/10/2020 | 03/01/2032 |
| 25477G-PE-9 | DISTRICT COLUMBIA INCOME TAX REV | | | | 1.B FE | 251,999 | 133.1920 | 259,724 | 195,000 | 264,624 | 0 | (5,375) | 0 | 0 | 5.000 | 1.700 | MS | 3,250 | 7,231 | 01/08/2020 | 03/01/2034 |
| 25477G-PG-4 | DISTRICT COLUMBIA INCOME TAX REV | 2 | | | 1.B FE | 1,051,585 | 132.5150 | 1,099,875 | 830,000 | 1,030,083 | 0 | (21,045) | 0 | 0 | 5.000 | 1.961 | MS | 13,833 | 30,779 | 12/20/2019 | 03/01/2036 |
| 392274-Z6-6 | GREATER ORLANDO AVIATION AUTH ORLANDO FL | 2 | | | 1.D FE | 451,764 | 129.3900 | 465,804 | 360,000 | 443,020 | 0 | (8,580) | 0 | 0 | 5.000 | 2.100 | AO | 4,500 | 17,900 | 12/20/2019 | 10/01/2032 |
| 414009-MH-0 | HARRIS CNTY TEX CULTURAL ED FACS FIN COR | | | | 1.E FE | 135,280 | 125.4250 | 137,968 | 110,000 | 131,713 | 0 | (3,482) | 0 | 0 | 5.000 | 1.500 | JD | 458 | 5,653 | 12/19/2019 | 12/01/2026 |
| 451174-AC-0 | IDAHO ENERGY RES AUTH TRANSMISSION FACS | | | | 1.C FE | 741,949 | 110.9120 | 854,022 | 770,000 | 750,596 | 0 | 3,078 | 0 | 0 | 2.772 | 3.263 | MS | 7,115 | 21,344 | 02/07/2018 | 09/01/2026 |
| 452252-PD-5 | ILLINOIS ST TOLL HIWY AUTH TOLL HIGHWAY R | | | | 1.D FE | 682,345 | 125.9160 | 698,834 | 555,000 | 664,652 | 0 | (17,269) | 0 | 0 | 5.000 | 1.540 | JJ | 13,875 | 14,492 | 12/19/2019 | 01/01/2027 |
| 47875P-AF-4 | JOHNSON CNTY KANS WTR DIST NO 001 WTR RE | | | | 1.A FE | 276,094 | 100.0000 | 260,000 | 260,000 | 260,000 | 0 | (8,761) | 0 | 0 | 5.000 | 1.590 | JJ | 6,500 | 13,000 | 02/21/2019 | 01/01/2021 |
| 48504N-AN-9 | KANSAS CITY MO INDL DEV AUTH ARPT SPL OB | 2 | | | 1.F FE | 327,374 | 121.2540 | 333,449 | 275,000 | 322,153 | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 54466H-EJ-1 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | | | .1.B FE | 152,178 | 107.2420 | 139,415 | 130,000 | 136,365 | .0 | (4,156) | .0 | .0 | 5.000 | 1.681 | JJ | 3,250 | 6,500 | 01/26/2017 | 07/01/2022 |
| 574204-ZA-4 | MARYLAND ST DEPT TRANSN CONS TRANSN | | | | .1.B FE | 292,822 | 109.9670 | 285,914 | 260,000 | 277,659 | .0 | (8,259) | .0 | .0 | 5.000 | 1.670 | FA | 5,417 | 13,000 | 02/21/2019 | 02/01/2023 |
| 57563C-FH-0 | MASSACHUSETTS DEPT TRANSN MET HWY SYS RE | 2 | | | .1.C FE | 562,769 | 130.5140 | 574,262 | 440,000 | 550,416 | .0 | (12,353) | .0 | .0 | 5.000 | 1.640 | JJ | 11,000 | 11,000 | 01/10/2020 | 01/01/2033 |
| 575831-CN-0 | MASSACHUSETTS ST COLLEGE BLDG AUTH REV | 2 | | | .1.D FE | 238,198 | 120.4070 | 240,814 | 200,000 | 219,189 | .0 | (4,133) | .0 | .0 | 5.000 | 2.641 | MN | 1,667 | 10,000 | 02/25/2016 | 05/01/2035 |
| 57584X-XQ-9 | MASSACHUSETTS ST DEV FIN AGY REV | 2 | | | .1.A FE | 133,577 | 107.4620 | 118,208 | 110,000 | 116,471 | .0 | (4,148) | .0 | .0 | 5.000 | 1.131 | JJ | 2,536 | 5,500 | 10/06/2016 | 07/15/2022 |
| 57584X-KZ-9 | MASSACHUSETTS ST DEV FIN AGY REV | 2 | | | .1.A FE | 25,142 | 124.3850 | 24,877 | 20,000 | 23,050 | .0 | (515) | .0 | .0 | 5.000 | 2.071 | JJ | 461 | 1,000 | 10/06/2016 | 07/15/2031 |
| 576000-XQ-1 | MASSACHUSETTS ST SCH BLDG AUTH DEDICATED | 1,2 | | | .1.C FE | 1,885,000 | 107.5740 | 2,027,770 | 1,885,000 | 1,885,000 | .0 | .0 | .0 | .0 | 3.395 | 3.395 | AO | 13,510 | 57,774 | 11/07/2019 | 10/15/2040 |
| 592041-WF-0 | MET GOVT NASHVILLE & DAVIDSON CNTY TENN | 2 | | | .1.G FE | 184,090 | 118.9650 | 184,396 | 155,000 | 171,763 | .0 | (2,776) | .0 | .0 | 5.000 | 2.861 | JJ | 3,875 | 7,750 | 04/07/2016 | 07/01/2035 |
| 592190-NZ-1 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR | 2 | | | .1.F FE | 245,398 | 128.9490 | 251,451 | 195,000 | 241,015 | .0 | (4,290) | .0 | .0 | 5.000 | 2.230 | JJ | 4,875 | 5,254 | 12/20/2019 | 07/01/2034 |
| 592190-PG-1 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR | 2 | | | .1.F FE | 963,242 | 124.0950 | 974,146 | 785,000 | 948,576 | .0 | (14,666) | .0 | .0 | 5.000 | 2.520 | JJ | 19,625 | 21,151 | 01/08/2020 | 07/01/2049 |
| 59259N-BN-6 | METROPOLITAN TRANSN AUTH N Y DEDICATED T | 2 | | | .1.C FE | 238,386 | 122.5180 | 245,036 | 200,000 | 226,521 | .0 | (3,450) | .0 | .0 | 5.000 | 2.860 | MN | 1,278 | 10,000 | 06/02/2017 | 11/15/2042 |
| 59447T-HF-3 | MICHIGAN FIN AUTH REV | 2 | | | .1.E FE | 458,030 | 115.2490 | 455,234 | 395,000 | 429,354 | .0 | (6,511) | .0 | .0 | 5.000 | 3.050 | MN | 3,292 | 19,750 | 05/03/2016 | 11/01/2044 |
| 59447T-QC-0 | MICHIGAN FIN AUTH REV | 2 | | | .1.D FE | 165,907 | 118.0250 | 165,235 | 140,000 | 155,067 | .0 | (3,655) | .0 | .0 | 5.000 | 2.120 | JD | 593 | 7,000 | 12/08/2017 | 12/01/2024 |
| 594695-X6-0 | MICHIGAN ST TRUNK LINE | 2 | | | .1.C FE | 291,166 | 108.9710 | 283,325 | 260,000 | 275,922 | .0 | (8,321) | .0 | .0 | 5.000 | 1.660 | MN | 1,661 | 13,000 | 02/25/2019 | 11/15/2022 |
| 603827-WS-1 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 421,854 | 125.9840 | 415,747 | 330,000 | 386,351 | .0 | (8,766) | .0 | .0 | 5.000 | 1.968 | JJ | 8,250 | 16,500 | 11/01/2016 | 01/01/2027 |
| 603827-WT-9 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 64,632 | 124.9740 | 62,487 | 50,000 | 58,907 | .0 | (1,391) | .0 | .0 | 5.000 | 1.850 | JJ | 1,250 | 2,500 | 09/01/2016 | 01/01/2028 |
| 603827-WU-6 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 141,500 | 124.0420 | 136,446 | 110,000 | 129,198 | .0 | (2,992) | .0 | .0 | 5.000 | 1.908 | JJ | 2,750 | 5,500 | 09/06/2016 | 01/01/2030 |
| 603827-WV-4 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 63,774 | 123.3700 | 61,685 | 50,000 | 58,412 | .0 | (1,306) | .0 | .0 | 5.000 | 2.010 | JJ | 1,250 | 2,500 | 09/01/2016 | 01/01/2029 |
| 603827-WX-2 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 280,192 | 122.9720 | 270,538 | 220,000 | 256,773 | .0 | (5,708) | .0 | .0 | 5.000 | 2.027 | JJ | 5,500 | 11,000 | 09/06/2016 | 01/01/2031 |
| 603827-WY-8 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 139,447 | 118.2290 | 130,052 | 110,000 | 124,757 | .0 | (3,551) | .0 | .0 | 5.000 | 1.530 | JJ | 2,750 | 5,500 | 09/01/2016 | 01/01/2025 |
| 603827-WZ-5 | MINNEAPOLIS & ST PAUL MINN MET ARPTS COM | 2 | | | .1.E FE | 115,831 | 122.4880 | 110,239 | 90,000 | 104,462 | .0 | (2,753) | .0 | .0 | 5.000 | 1.640 | JJ | 2,250 | 4,500 | 09/01/2016 | 01/01/2026 |
| 606360-SD-9 | MISSISSIPPI HOSP EQUIP & FACS AUTH REV | 2 | | | .2.A FE | 243,890 | 115.3570 | 253,785 | 220,000 | 236,115 | .0 | (2,531) | .0 | .0 | 5.000 | 3.560 | MS | 3,667 | 11,000 | 10/18/2017 | 09/01/2046 |
| 60637B-RG-7 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | 2 | | | .1.B FE | 58,950 | 109.1990 | 65,519 | 60,000 | 59,015 | .0 | .19 | .0 | .0 | 3.800 | 3.897 | MN | 412 | 2,451 | 09/12/2018 | 11/01/2048 |
| 646136-4F-5 | NEW JERSEY ST TRANSN TR FD AUTH | 2 | | | .2.A FE | 984,911 | 122.0600 | 1,013,098 | 830,000 | 969,683 | .0 | (15,228) | .0 | .0 | 5.000 | 2.640 | JD | 1,844 | 41,500 | 01/08/2020 | 12/15/2034 |
| 646136-6M-8 | NEW JERSEY ST TRANSN TR FD AUTH | 2 | | | .2.A FE | 1,072,416 | 121.7400 | 1,120,008 | 920,000 | 1,058,839 | .0 | (13,290) | .0 | .0 | 5.000 | 3.060 | JD | 2,044 | 45,617 | 12/20/2019 | 12/15/2039 |
| 646136-Z6-1 | NEW JERSEY ST TRANSN TR FD AUTH | 2 | | | .2.A FE | 71,807 | 101.9450 | 66,264 | 65,000 | 65,704 | .0 | (1,525) | .0 | .0 | 5.000 | 2.581 | JD | 144 | 3,250 | 10/27/2016 | 06/15/2021 |
| 646136-Z7-9 | NEW JERSEY ST TRANSN TR FD AUTH | 2 | | | .2.A FE | 61,340 | 106.1240 | 58,368 | 55,000 | 56,734 | .0 | (1,154) | .0 | .0 | 5.000 | 2.771 | JD | 122 | 2,750 | 10/27/2016 | 06/15/2022 |
| 646140-CR-2 | NEW JERSEY ST TPK AUTH TPK REV | 2 | | | .1.F FE | 678,754 | 124.2860 | 689,787 | 555,000 | 664,053 | .0 | (14,387) | .0 | .0 | 5.000 | 1.980 | JJ | 13,875 | 27,750 | 12/19/2019 | 01/01/2037 |
| 64971W-R6-9 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | 2 | | | .1.A FE | 339,864 | 121.4260 | 339,993 | 280,000 | 316,107 | .0 | (5,952) | .0 | .0 | 5.000 | 2.510 | FA | 5,833 | 14,000 | 11/02/2016 | 08/01/2032 |
| 64990E-3Z-8 | NEW YORK STATE DORMITORY AUTHORITY | 2 | | | .1.C FE | 246,821 | 121.5440 | 255,242 | 210,000 | 233,645 | .0 | (3,830) | .0 | .0 | 5.000 | 2.820 | FA | 3,967 | 10,500 | 06/02/2017 | 02/15/2039 |
| 64990E-5N-3 | NEW YORK STATE DORMITORY AUTHORITY | 2 | | | .1.C FE | 137,663 | 119.2730 | 131,200 | 110,000 | 124,154 | .0 | (3,283) | .0 | .0 | 5.000 | 1.751 | FA | 2,078 | 5,500 | 10/07/2016 | 02/15/2025 |
| 64990E-0B-6 | NEW YORK STATE DORMITORY AUTHORITY | 2 | | | .1.B FE | 301,119 | 115.0280 | 299,073 | 280,000 | 286,450 | .0 | (7,983) | .0 | .0 | 5.000 | 1.720 | MS | 3,828 | 13,000 | 02/21/2019 | 03/15/2024 |
| 64990F-KW-3 | NEW YORK STATE DORMITORY AUTHORITY | 2 | | | .1.C FE | 1,029,815 | 126.6710 | 1,045,036 | 825,000 | 1,009,944 | .0 | (19,870) | .0 | .0 | 5.000 | 2.020 | MS | 12,146 | 41,250 | 01/10/2020 | 03/15/2039 |
| 64990G-VD-1 | NEW YORK STATE DORMITORY AUTHORITY | 2 | | | .1.D FE | 292,739 | 131.3920 | 302,202 | 230,000 | 286,537 | .0 | (6,085) | .0 | .0 | 5.000 | 1.860 | JJ | 5,750 | 7,667 | 12/20/2019 | 07/01/2036 |
| 64990G-WH-8 | NEW YORK STATE DORMITORY AUTHORITY | 1 | | | .1.E FE | 415,000 | 105.3350 | 437,140 | 415,000 | 415,000 | .0 | .0 | .0 | .0 | 3.142 | 3.142 | JJ | 6,520 | 7,534 | 11/22/2019 | 07/01/2043 |
| 650035-7C-6 | NEW YORK ST URBAN DEV CORP REV | 1 | | | .1.B FE | 257,200 | 108.9910 | 283,377 | 260,000 | 258,268 | .0 | 380 | .0 | .0 | 2.980 | 3.151 | MS | 2,281 | 7,748 | 02/06/2018 | 03/15/2025 |
| 650035-7D-4 | NEW YORK ST URBAN DEV CORP REV | 1 | | | .1.B FE | 257,049 | 110.7810 | 288,031 | 260,000 | 258,018 | .0 | 345 | .0 | .0 | 3.970 | 3.230 | MS | 2,350 | 7,982 | 02/06/2018 | 03/15/2026 |
| 650035-WQ-7 | NEW YORK ST URBAN DEV CORP REV | 1 | | | .1.B FE | 277,748 | 100.9480 | 262,465 | 260,000 | 261,763 | .0 | (8,694) | .0 | .0 | 5.000 | 1.610 | MS | 3,828 | 13,000 | 02/21/2019 | 03/15/2021 |
| 650116-AL-0 | NEW YORK TRANSN DEV CORP SPL FAC REV | 2 | | | .2.C FE | 52,230 | 110.5750 | 49,759 | 45,000 | 48,328 | .0 | (893) | .0 | .0 | 5.000 | 2.768 | JJ | 1,125 | 2,250 | 05/19/2016 | 07/01/2034 |
| 650116-AR-7 | NEW YORK TRANSN DEV CORP SPL FAC REV | 2 | | | .2.C FE | 962,430 | 109.3460 | 945,843 | 865,000 | 910,529 | .0 | (12,082) | .0 | .0 | 5.000 | 3.390 | JJ | 21,625 | 43,250 | 01/04/2017 | 07/01/2046 |
| 66285W-UJ-0 | NORTH TEX TWY AUTH REV | 2 | | | .1.E FE | 430,132 | 122.4870 | 434,829 | 355,000 | 421,692 | .0 | (8,440) | .0 | .0 | 5.000 | 2.100 | JJ | 8,875 | 8,875 | 01/10/2020 | 01/01/2043 |
| 66285W-WD-4 | NORTH TEX TWY AUTH REV | 2 | | | .1.E FE | 661,485 | 121.4530 | 667,992 | 550,000 | 649,011 | .0 | (12,474) | .0 | .0 | 5.000 | 2.210 | JJ | 13,750 | 13,750 | 01/10/2020 | 01/01/2048 |
| 67765Q-HM-1 | OHIO ST WTR DEV AUTH REV | 2 | | | .1.A FE | 283,698 | 132.4650 | 298,046 | 225,000 | 278,210 | .0 | (5,372) | .0 | .0 | 5.000 | 2.080 | JD | 938 | 11,625 | 12/20/2019 | 12/01/2039 |
| 67766W-YA-4 | OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE | 2 | | | .1.A FE | 261,978 | 135.6540 | 271,308 | 200,000 | 256,289 | .0 | (5,689) | .0 | .0 | 5.000 | 1.600 | JD | 833 | 10,889 | 01/08/2020 | 12/01/2032 |
| 678657-KS-5 | OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW | 2 | | | .1.A FE | 294,421 | 111.7280 | 290,493 | 260,000 | 280,117 | .0 | (7,795) | .0 | .0 | 5.000 | 1.820 | JJ | 6,500 | 13,000 | 02/21/2019 | 07/01/2026 |
| 68607V-M9-3 | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE | 2 | | | .1.C FE | 301,327 | 115.3740 | 299,972 | 260,000 | 286,730 | .0 | (7,947) | .0 | .0 | 5.000 | 1.730 | AO | 3,250 | 13,000 | 02/21/2019 | 04/01/2024 |
| 68607V-N6-8 | OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE | 2 | | | .1.C FE | 138,819 | 101.1630 | 116,337 | 115,000 | 116,172 | .0 | (4,727) | .0 | .0 | 5.000 | 0.860 | AO | 1,438 | 5,750 | 02/10/2016 | 04/01/2021 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|-------|--------|-----------|---|-------------------|--------------------------------|-------------------|-------------------|-------------------------------|---|---|---|--|------------|-------------------|------------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Rating | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 735389-B2-3 | PORT SEATTLE WASH REV | | | | 1.E FE | 167,632 | 113.8000 | 159,320 | 140,000 | 154,178 | 0 | (4,093) | 0 | 0 | 5.000 | 1.851 | MM | 1,167 | 7,000 | 07/26/2017 | 05/01/2024 |
| 735389-B3-1 | PORT SEATTLE WASH REV | | | | 1.E FE | 181,454 | 117.5930 | 176,390 | 150,000 | 168,310 | 0 | (4,007) | 0 | 0 | 5.000 | 2.041 | MM | 1,250 | 7,500 | 07/26/2017 | 05/01/2025 |
| 735389-B4-9 | PORT SEATTLE WASH REV | | | | 1.E FE | 393,078 | 120.7080 | 392,301 | 325,000 | 380,595 | 0 | (9,730) | 0 | 0 | 5.000 | 1.635 | MM | 2,708 | 16,250 | 01/07/2020 | 05/01/2026 |
| 735389-ZJ-0 | PORT SEATTLE WASH REV | | | | 1.E FE | 92,519 | 106.1010 | 84,881 | 80,000 | 83,643 | 0 | (2,691) | 0 | 0 | 5.000 | 1.531 | MM | 667 | 4,000 | 07/26/2017 | 05/01/2022 |
| 735389-ZL-5 | PORT SEATTLE WASH REV | | | | 1.E FE | 215,527 | 113.8000 | 204,840 | 180,000 | 198,229 | 0 | (5,283) | 0 | 0 | 5.000 | 1.851 | MM | 1,500 | 9,000 | 07/26/2017 | 05/01/2024 |
| 736742-WL-7 | PORTLAND ORE SWR SYS REV | | | | 1.B FE | 702,796 | 101.9740 | 596,548 | 585,000 | 594,413 | 0 | (22,536) | 0 | 0 | 5.000 | 1.100 | JD | 2,438 | 29,250 | 01/28/2016 | 06/01/2021 |
| 79574C-CH-4 | SALT RIVER PROJ ARIZ AGRIC IMPT & PIWR DI | | | | 1.B FE | 131,759 | 114.3280 | 125,761 | 110,000 | 120,944 | 0 | (3,534) | 0 | 0 | 5.000 | 1.591 | JJ | 2,750 | 5,500 | 11/09/2017 | 01/01/2024 |
| 79574C-CK-7 | SALT RIVER PROJ ARIZ AGRIC IMPT & PIWR DI | | | | 1.B FE | 136,171 | 123.4900 | 135,839 | 110,000 | 126,586 | 0 | (3,140) | 0 | 0 | 5.000 | 1.830 | JJ | 2,750 | 5,500 | 11/09/2017 | 01/01/2026 |
| 796242-TR-6 | SAN ANTONIO TEX ARPT SYS REV | 2 | | | 1.E FE | 186,915 | 127.1460 | 190,719 | 150,000 | 183,313 | 0 | (3,525) | 0 | 0 | 5.000 | 2.130 | JJ | 3,750 | 4,292 | 12/20/2019 | 07/01/2032 |
| 79766D-LF-4 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | 2 | | | 1.E FE | 753,875 | 121.7210 | 760,756 | 625,000 | 740,091 | 0 | (13,784) | 0 | 0 | 5.000 | 2.260 | MM | 5,208 | 31,250 | 01/10/2020 | 05/01/2043 |
| 79766D-LY-3 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | 2 | | | 1.E FE | 673,272 | 125.7220 | 691,471 | 550,000 | 661,074 | 0 | (11,939) | 0 | 0 | 5.000 | 2.320 | MM | 4,583 | 27,500 | 12/20/2019 | 05/01/2038 |
| 847113-CB-1 | SPARTANBURG S C REGL HEALTH SVCS INC HOS | 1 | | | 1.G FE | 160,000 | 105.2110 | 168,338 | 160,000 | 160,000 | 0 | 0 | 0 | 0 | 3.458 | 3.457 | AO | 1,168 | 5,533 | 12/15/2017 | 04/15/2025 |
| 880443-HZ-2 | TENNESSEE ENERGY ACQUISITION CORP GAS RE | | | | 1.G FE | 163,388 | 107.5840 | 161,376 | 150,000 | 155,894 | 0 | (2,438) | 0 | 0 | 4.000 | 2.260 | MM | 1,000 | 6,000 | 10/27/2017 | 05/01/2048 |
| 882667-AJ-7 | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN | 1,2 | | | 2.C FE | 127,236 | 111.6970 | 122,867 | 110,000 | 119,603 | 0 | (1,751) | 0 | 0 | 5.000 | 3.101 | JD | 15 | 5,500 | 05/19/2016 | 12/31/2040 |
| 882667-AK-4 | TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN | 1,2 | | | 2.C FE | 125,762 | 110.7470 | 121,822 | 110,000 | 118,805 | 0 | (1,599) | 0 | 0 | 5.000 | 3.251 | JD | 15 | 5,500 | 05/19/2016 | 12/31/2045 |
| 89979K-AX-4 | TUOLUMNE WIND PROJ AUTH CALIF REV | | | | 1.D FE | 314,736 | 100.0000 | 270,000 | 270,000 | 270,000 | 0 | (10,717) | 0 | 0 | 5.000 | 1.001 | JJ | 6,750 | 13,500 | 09/23/2016 | 01/01/2021 |
| 914367-CK-7 | UNIVERSITY KANS HOSP AUTH HEALTH FACS RE | 2 | | | 1.D FE | 342,730 | 134.0310 | 355,182 | 285,000 | 335,812 | 0 | (6,917) | 0 | 0 | 5.000 | 1.820 | MS | 4,417 | 9,864 | 01/07/2020 | 03/01/2031 |
| 914402-4H-2 | UNIVERSITY MD SYS AUXILIARY FAC & TUITIO | | | | 1.B FE | 177,642 | 120.0420 | 168,059 | 140,000 | 158,358 | 0 | (4,131) | 0 | 0 | 5.000 | 1.780 | AO | 1,750 | 7,000 | 02/26/2016 | 04/01/2025 |
| 915137-4C-4 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | | | | 1.A FE | 1,202,730 | 102.9860 | 1,029,860 | 1,000,000 | 1,023,352 | 0 | (37,175) | 0 | 0 | 5.000 | 1.220 | FA | 18,899 | 50,000 | 01/19/2016 | 08/15/2021 |
| 91514A-DE-2 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | 1 | | | 1.A FE | 965,000 | 129.9980 | 1,254,481 | 965,000 | 965,000 | 0 | 0 | 0 | 0 | 3.852 | 3.852 | FA | 14,043 | 37,172 | 01/07/2016 | 08/15/2046 |
| 91514A-JU-0 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | 1 | | | 1.A FE | 417,054 | 135.9220 | 428,154 | 315,000 | 407,392 | 0 | (9,662) | 0 | 0 | 5.000 | 1.380 | FA | 5,950 | 16,931 | 01/10/2020 | 08/15/2029 |
| 915217-XG-3 | UNIVERSITY VA UNIV REVS | 2 | | | 2.B FE | 118,421 | 102.7610 | 102,761 | 100,000 | 101,845 | 0 | (3,111) | 0 | 0 | 5.000 | 1.809 | FA | 2,083 | 5,000 | 06/10/2015 | 08/01/2021 |
| 915217-XJ-7 | UNIVERSITY VA UNIV REVS | | | | 1.A FE | 47,368 | 102.7960 | 41,118 | 40,000 | 40,738 | 0 | (504) | 0 | 0 | 5.000 | 1.809 | FA | 833 | 0 | 06/10/2015 | 08/01/2021 |
| 927781-BB-3 | VIRGINIA COLLEGE BUILDING AUTHORITY | | | | 1.B FE | 292,885 | 110.0320 | 296,083 | 260,000 | 277,715 | 0 | (8,286) | 0 | 0 | 5.000 | 1.660 | FA | 5,417 | 13,000 | 02/25/2019 | 02/01/2023 |
| 928177-BB-6 | VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC | | | | 1.A FE | 97,366 | 107.5970 | 86,078 | 80,000 | 84,536 | 0 | (2,814) | 0 | 0 | 5.000 | 1.369 | FA | 1,667 | 4,000 | 03/30/2016 | 08/01/2022 |
| 928177-GC-4 | VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC | | | | 1.A FE | 86,685 | 112.3620 | 78,653 | 70,000 | 76,151 | 0 | (2,317) | 0 | 0 | 5.000 | 1.519 | FA | 1,458 | 3,500 | 03/30/2016 | 08/01/2023 |
| 928177-GD-2 | VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC | | | | 1.A FE | 200,950 | 117.1320 | 187,411 | 160,000 | 178,464 | 0 | (4,959) | 0 | 0 | 5.000 | 1.669 | FA | 3,333 | 8,000 | 03/30/2016 | 08/01/2024 |
| 92818F-BB-0 | VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG | | | | 1.B FE | 118,352 | 105.1610 | 105,161 | 100,000 | 103,914 | 0 | (3,580) | 0 | 0 | 5.000 | 1.351 | FA | 2,083 | 5,000 | 11/01/2016 | 02/01/2022 |
| 92818F-BC-8 | VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG | | | | 1.B FE | 145,187 | 109.9010 | 131,881 | 120,000 | 128,686 | 0 | (4,076) | 0 | 0 | 5.000 | 1.461 | FA | 2,500 | 6,000 | 11/01/2016 | 02/01/2023 |
| 92818F-BE-4 | VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG | | | | 1.B FE | 187,580 | 119.0920 | 178,638 | 150,000 | 169,319 | 0 | (4,528) | 0 | 0 | 5.000 | 1.721 | FA | 3,125 | 7,500 | 11/01/2016 | 02/01/2025 |
| 92818H-DZ-1 | VIRGINIA ST PUB SCH AUTH SCH FING | | | | 1.B FE | 612,280 | 107.5470 | 537,735 | 500,000 | 529,476 | 0 | (18,315) | 0 | 0 | 5.000 | 1.231 | FA | 10,417 | 25,000 | 05/03/2016 | 08/01/2022 |
| 93974E-BS-4 | WASHINGTON ST | 2 | | | 1.B FE | 713,589 | 130.6820 | 744,887 | 570,000 | 699,350 | 0 | (13,937) | 0 | 0 | 5.000 | 2.050 | JD | 2,375 | 28,500 | 12/23/2019 | 06/01/2038 |
| 956622-K3-7 | WEST VIRGINIA ST HOSP FIN AUTH HOSP REV | | | | 1.F FE | 463,751 | 119.2100 | 441,077 | 370,000 | 418,178 | 0 | (10,368) | 0 | 0 | 5.000 | 1.910 | JD | 1,542 | 18,500 | 05/06/2016 | 06/01/2025 |
| 957377-CD-6 | WESTCHESTER CNTY N Y LOC DEV CORP REV | 2 | | | 2.C FE | 306,164 | 110.9140 | 305,014 | 275,000 | 292,030 | 0 | (3,179) | 0 | 0 | 5.000 | 3.592 | MM | 2,292 | 13,750 | 03/24/2016 | 11/01/2046 |
| 2599999 | Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | 40,388,742 | XXX | 40,734,259 | 34,160,000 | 38,684,412 | 0 | (741,364) | 0 | 0 | XXX | XXX | XXX | 500,700 | 1,468,038 | XXX | XXX |
| 3128MJ-4G-2 | FH G08822 - RMBS | 4 | | | 1.A | 155,641 | 104.7662 | 163,410 | 155,976 | 155,633 | 0 | (5) | 0 | 0 | 3.000 | 3.057 | MON | 390 | 4,679 | 03/28/2019 | 07/01/2048 |
| 3128MJ-6M-7 | FH G08875 - RMBS | 4 | | | 1.A | 20,443 | 104.7294 | 21,456 | 20,487 | 20,440 | 0 | (1) | 0 | 0 | 3.000 | 3.062 | MON | 51 | 615 | 03/28/2019 | 03/01/2049 |
| 3128MJ-6S-4 | FH G08880 - RMBS | 4 | | | 1.A | 113,416 | 104.7520 | 119,062 | 113,660 | 113,395 | 0 | (14) | 0 | 0 | 3.000 | 3.064 | MON | 284 | 3,410 | 03/28/2019 | 04/01/2049 |
| 3128MJ-Y2-0 | FH G08728 - RMBS | 4 | | | 1.A | 264,798 | 107.7595 | 266,713 | 247,508 | 263,536 | 0 | (301) | 0 | 0 | 4.000 | 2.014 | MON | 825 | 9,900 | 11/09/2016 | 10/01/2046 |
| 3128MJ-Y8-7 | FH G08734 - RMBS | 4 | | | 1.A | 251,534 | 108.3950 | 254,739 | 235,010 | 250,118 | 0 | (704) | 0 | 0 | 4.000 | 2.028 | MON | 783 | 9,400 | 11/09/2016 | 11/01/2046 |
| 3128MJ-ZM-5 | FH G08747 - RMBS | 4 | | | 1.A | 334,666 | 105.7713 | 354,091 | 334,771 | 334,633 | 0 | (33) | 0 | 0 | 3.000 | 2.991 | MON | 837 | 10,043 | 03/27/2019 | 02/01/2047 |
| 312942-F9-1 | FH A93792 - RMBS | 4 | | | 1.A | 52,965 | 108.7899 | 54,698 | 50,279 | 52,891 | 0 | 177 | 0 | 0 | 3.500 | 2.040 | MON | 147 | 1,760 | 11/08/2016 | 09/01/2040 |
| 31329N-J7-4 | FH Z44786 - RMBS | 4 | | | 1.A | 2,502,316 | 108.3333 | 2,633,084 | 2,430,539 | 2,496,556 | 0 | (6,419) | 0 | 0 | 3.000 | 2.044 | MON | 6,076 | 72,916 | 12/23/2019 | 12/01/2046 |
| 3132A9-R7-4 | FH ZS8610 - RMBS | 4 | | | 1.A | 226,544 | 104.5040 | 226,528 | 216,486 | 226,528 | 0 | (16) | 0 | 0 | 2.500 | 0.841 | MON | 451 | 4,059 | 02/28/2020 | 05/01/2031 |
| 3132D5-4K-5 | FH S88026 - RMBS | 4 | | | 1.A | 478,693 | 104.2462 | 495,304 | 475,129 | 479,005 | 0 | 320 | 0 | 0 | 2.500 | 2.226 | MON | 990 | 11,849 | 12/12/2019 | 01/01/2035 |
| 3132D5-5F-5 | FH S88046 - RMBS | 4 | | | 1.A | 2,715,192 | 105.3718 | 2,709,886 | 2,571,737 | 2,707,260 | 0 | (7,932) | 0 | 0 | 3.000 | 0.967 | MON | 5,429 | 45,005 | 04/28/2020 | 05/01/2035 |
| 3132D5-3V-5 | FH S8012 - RMBS | 4 | | | 1.A | 1,959,766 | 106.6526 | 2,004,032 | 1,879,027 | 1,981,106 | 0 | (21,340) | 0 | 0 | 4.000 | 2.026 | MON | 6,263 | 62,634 | 01/22/2020 | 09/01/2049 |
| 3132D5-KU-8 | FH S07507 - RMBS | 4 | | | 1.A | 2,386,296 | 108.1350 | 2,512 | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|---------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31321F-UP-2 | FH Q42389 - RMBS | | | 4 | 1.A | 20,379 | 106.9701 | 20,892 | 19,531 | 20,162 | 0 | (130) | 0 | 0 | 3.000 | 1.896 | MON | 49 | 586 | 08/09/2016 | 08/01/2046 |
| 31321G-GL-5 | FH Q42902 - RMBS | | | 4 | 1.A | 73,568 | 108.1617 | 74,345 | 68,735 | 72,521 | 0 | (638) | 229 | 0 | 4.000 | 2.298 | MON | 2,749 | 2,749 | 11/09/2016 | 09/01/2046 |
| 31321H-TS-6 | FH Q43260 - RMBS | | | 4 | 1.A | 221,320 | 107.9407 | 223,200 | 206,781 | 219,981 | 0 | 773 | 0 | 0 | 4.000 | 2.042 | MON | 689 | 8,271 | 11/09/2016 | 09/01/2046 |
| 31321H-GW-9 | FH Q43812 - RMBS | | | 4 | 1.A | 8,502 | 106.7292 | 8,478 | 7,943 | 8,762 | 0 | 190 | 26 | 0 | 4.000 | 0.974 | MON | 26 | 318 | 11/09/2016 | 09/01/2046 |
| 31335B-RZ-1 | FH G61404 - RMBS | | | 4 | 1.A | 3,251,964 | 110.8652 | 3,586,292 | 3,216,781 | 3,245,774 | 0 | (4,960) | 0 | 0 | 3.500 | 3.219 | MON | 9,382 | 112,587 | 01/07/2019 | 08/01/2043 |
| 31336B-C9-0 | FH QN1896 - RMBS | | | 4 | 1.A | 703,348 | 106.6585 | 708,972 | 664,712 | 699,504 | 0 | (3,845) | 0 | 0 | 3.000 | 0.968 | MON | 1,662 | 11,632 | 04/28/2020 | 03/01/2035 |
| 31336B-DD-0 | FH QN1900 - RMBS | | | 4 | 1.A | 874,868 | 106.8484 | 882,390 | 825,834 | 869,127 | 0 | (5,741) | 0 | 0 | 3.000 | 0.962 | MON | 2,065 | 14,452 | 04/28/2020 | 04/01/2035 |
| 31346Y-XB-4 | FH Q45174 - RMBS | | | 4 | 1.A | 4,974,715 | 107.0258 | 5,011,775 | 4,682,773 | 4,955,142 | 0 | (19,573) | 0 | 0 | 3.000 | 0.928 | MON | 11,707 | 81,949 | 04/28/2020 | 12/01/2049 |
| 3136B1-FP-4 | FNR 2018-14 PA - CMO/RMBS | | | 4 | 1.A | 2,540,156 | 106.3086 | 2,662,957 | 2,504,931 | 2,531,133 | 0 | (6,191) | 0 | 0 | 3.500 | 3.018 | MON | 7,306 | 87,673 | 02/08/2018 | 04/25/2047 |
| 3137BP-DW-6 | FHR 4583 LP - CMO/RMBS | | | 4 | 1.A | 203,805 | 105.5541 | 205,646 | 194,825 | 201,726 | 0 | (976) | 0 | 0 | 3.000 | 1.821 | MON | 487 | 5,845 | 11/01/2016 | 07/15/2045 |
| 3137BP-ZE-6 | FHR 4631 GP - CMO/RMBS | | | 4 | 1.A | 419,600 | 106.7691 | 418,328 | 391,806 | 413,477 | 0 | (2,624) | 0 | 0 | 3.500 | 1.683 | MON | 1,143 | 13,713 | 11/02/2016 | 03/15/2046 |
| 3138AV-P6-6 | FN A44044 - RMBS | | | 4 | 1.A | 923,274 | 113.0582 | 1,010,827 | 894,077 | 919,994 | 0 | (3,051) | 0 | 0 | 4.000 | 3.102 | MON | 2,980 | 35,763 | 01/14/2019 | 10/01/2041 |
| 3138ED-UL-3 | FN AK8686 - RMBS | | | 4 | 1.A | 113,325 | 107.9919 | 116,157 | 107,561 | 112,978 | 0 | (406) | 0 | 0 | 3.500 | 2.023 | MON | 314 | 3,765 | 11/08/2016 | 05/01/2042 |
| 3138EJ-ZR-2 | FN AL2551 - RMBS | | | 4 | 1.A | 159,545 | 109.3007 | 163,620 | 149,697 | 157,749 | 0 | (995) | 437 | 0 | 3.500 | 1.930 | MON | 437 | 5,239 | 09/19/2016 | 10/01/2042 |
| 3138EK-G7-4 | FN AL2921 - RMBS | | | 4 | 1.A | 47,535 | 109.3565 | 48,756 | 44,585 | 46,960 | 0 | (327) | 0 | 0 | 3.500 | 1.943 | MON | 130 | 1,560 | 09/19/2016 | 08/01/2042 |
| 3138EL-B3-6 | FN AL3657 - RMBS | | | 4 | 1.A | 19,234 | 109.8361 | 19,798 | 18,025 | 18,966 | 0 | (151) | 0 | 0 | 3.500 | 1.999 | MON | 53 | 631 | 09/19/2016 | 06/01/2043 |
| 3138EQ-HY-1 | FN AL7446 - RMBS | | | 4 | 1.A | 135,610 | 109.7338 | 139,523 | 127,147 | 135,034 | 0 | 72 | 0 | 0 | 4.000 | 2.095 | MON | 424 | 5,086 | 12/02/2015 | 09/01/2045 |
| 3138EQ-ZF-2 | FN AL7941 - RMBS | | | 4 | 1.A | 675,116 | 111.8110 | 692,526 | 619,372 | 665,827 | 0 | (4,652) | 0 | 0 | 4.000 | 1.732 | MON | 2,065 | 24,775 | 08/29/2016 | 12/01/2045 |
| 3138ER-K8-2 | FN AL9318 - RMBS | | | 4 | 1.A | 599,643 | 109.2306 | 609,208 | 557,726 | 597,600 | 0 | 212 | 0 | 0 | 4.000 | 2.044 | MON | 1,859 | 22,309 | 11/08/2016 | 10/01/2043 |
| 3138ER-RV-4 | FN AL9499 - RMBS | | | 4 | 1.A | 175,557 | 108.2793 | 186,536 | 172,273 | 175,353 | 0 | (178) | 0 | 0 | 3.500 | 2.856 | MON | 502 | 6,030 | 04/09/2019 | 01/01/2046 |
| 3138ET-TP-1 | FN AL8657 - RMBS | | | 4 | 1.A | 651,219 | 112.2557 | 666,277 | 593,535 | 639,961 | 0 | (5,955) | 0 | 0 | 4.000 | 1.629 | MON | 1,978 | 23,741 | 08/29/2016 | 06/01/2046 |
| 3138LV-CV-3 | FN A04583 - RMBS | | | 4 | 1.A | 141,559 | 109.3555 | 145,195 | 132,773 | 140,021 | 0 | (1,004) | 0 | 0 | 3.500 | 1.897 | MON | 387 | 4,647 | 09/19/2016 | 06/01/2042 |
| 3138MO-SE-1 | FN A08616 - RMBS | | | 4 | 1.A | 125,193 | 109.3560 | 128,409 | 117,422 | 123,689 | 0 | (979) | 0 | 0 | 3.500 | 1.936 | MON | 342 | 4,110 | 09/19/2016 | 07/01/2042 |
| 3138ND-6X-4 | FN AS4485 - RMBS | | | 4 | 1.A | 11,087 | 106.1964 | 11,409 | 10,743 | 10,960 | 0 | (40) | 0 | 0 | 2.500 | 1.671 | MON | 22 | 269 | 04/06/2015 | 02/01/2030 |
| 3138NE-AJ-8 | FN AS4508 - RMBS | | | 4 | 1.A | 79,819 | 107.3352 | 81,668 | 76,086 | 78,375 | 0 | (385) | 0 | 0 | 3.000 | 1.742 | MON | 190 | 2,283 | 03/05/2015 | 02/01/2030 |
| 3138WF-FT-6 | FN AS6477 - RMBS | | | 4 | 1.A | 640,789 | 108.4069 | 690,398 | 636,858 | 640,461 | 0 | (406) | 0 | 0 | 3.500 | 3.258 | MON | 1,858 | 22,290 | 02/28/2019 | 01/01/2046 |
| 3138WG-YG-3 | FN AS7010 - RMBS | | | 4 | 1.A | 1,065,719 | 108.3276 | 1,132,872 | 1,045,784 | 1,065,999 | 0 | (651) | 0 | 0 | 3.500 | 2.801 | MON | 3,050 | 36,602 | 04/09/2019 | 04/01/2046 |
| 3138WH-NN-8 | FN AS7596 - RMBS | | | 4 | 1.A | 2,775,331 | 110.9405 | 3,049,424 | 2,748,703 | 2,768,503 | 0 | (5,769) | 0 | 0 | 3.500 | 3.199 | MON | 8,017 | 96,205 | 01/07/2019 | 07/01/2046 |
| 3138WJ-XN-3 | FN AS8784 - RMBS | | | 4 | 1.A | 174,427 | 105.1350 | 183,785 | 174,809 | 174,428 | 0 | 0 | 0 | 0 | 3.000 | 3.024 | MON | 437 | 5,244 | 03/28/2019 | 02/01/2047 |
| 3138WK-3E-3 | FN AS9796 - RMBS | | | 4 | 1.A | 940,495 | 107.7622 | 1,009,398 | 936,690 | 999,823 | 0 | (610) | 0 | 0 | 3.500 | 3.304 | MON | 2,732 | 32,784 | 03/05/2019 | 06/01/2047 |
| 3138WL-AM-5 | FN AS9911 - RMBS | | | 4 | 1.A | 1,524,963 | 108.5197 | 1,648,190 | 1,518,793 | 1,523,343 | 0 | (1,160) | 0 | 0 | 3.500 | 3.318 | MON | 4,430 | 53,158 | 03/05/2019 | 07/01/2047 |
| 3140EU-LJ-6 | FN BC0328 - RMBS | | | 4 | 1.A | 3,379,661 | 110.3620 | 3,627,555 | 3,286,959 | 3,372,520 | 0 | (7,208) | 0 | 0 | 4.000 | 3.142 | MON | 10,957 | 131,478 | 01/14/2019 | 12/01/2045 |
| 3140FB-6X-3 | FN B04485 - RMBS | | | 4 | 1.A | 129,504 | 107.2018 | 131,730 | 122,880 | 129,523 | 0 | 517 | 0 | 0 | 3.500 | 1.925 | MON | 358 | 4,301 | 11/08/2016 | 07/01/2045 |
| 3140FE-2G-8 | FN B07074 - RMBS | | | 4 | 1.A | 165,625 | 105.2631 | 174,683 | 165,949 | 165,621 | 0 | (4) | 0 | 0 | 3.000 | 3.017 | MON | 415 | 4,978 | 03/28/2019 | 03/01/2047 |
| 3140FG-7G-8 | FN B08994 - RMBS | | | 4 | 1.A | 12,259 | 108.6400 | 13,357 | 12,295 | 12,263 | 0 | 2 | 0 | 0 | 3.000 | 3.039 | MON | 31 | 369 | 11/23/2016 | 11/01/2046 |
| 3140FL-PL-6 | FN BE1326 - RMBS | | | 4 | 1.A | 252,740 | 104.4562 | 256,508 | 245,565 | 252,645 | 0 | (95) | 0 | 0 | 2.500 | 1.441 | MON | 512 | 4,604 | 02/28/2020 | 09/01/2031 |
| 3140FT-FP-1 | FN BE7373 - RMBS | | | 4 | 1.A | 315,522 | 104.4130 | 320,093 | 306,564 | 315,421 | 0 | (100) | 0 | 0 | 2.500 | 1.455 | MON | 639 | 5,748 | 02/28/2020 | 12/01/2031 |
| 3140GN-ST-6 | FN BH0857 - RMBS | | | 4 | 1.A | 767,654 | 108.3688 | 828,532 | 764,548 | 766,851 | 0 | (454) | 0 | 0 | 3.500 | 3.318 | MON | 2,230 | 26,759 | 03/05/2019 | 06/01/2047 |
| 3140HD-7A-6 | FN BK0888 - RMBS | | | 4 | 1.A | 2,646,918 | 108.2910 | 2,654,051 | 2,450,850 | 2,678,386 | 0 | 31,467 | 0 | 0 | 4.000 | 0.386 | MON | 8,170 | 57,187 | 04/27/2020 | 07/01/2048 |
| 3140HK-JJ-8 | FN BK5664 - RMBS | | | 4 | 1.A | 884,553 | 104.6293 | 885,250 | 846,082 | 884,104 | 0 | (449) | 0 | 0 | 2.000 | 1.036 | MON | 1,410 | 2,820 | 10/15/2020 | 10/01/2050 |
| 3140J5-P4-5 | FN BM1342 - RMBS | | | 4 | 1.A | 691,778 | 107.7624 | 742,461 | 688,979 | 691,157 | 0 | (121) | 0 | 0 | 3.500 | 3.311 | MON | 2,010 | 24,114 | 03/05/2019 | 05/01/2047 |
| 3140J6-DH-7 | FN BM1903 - RMBS | | | 4 | 1.A | 261,536 | 108.3182 | 283,379 | 261,617 | 261,415 | 0 | (102) | 0 | 0 | 3.500 | 3.463 | MON | 763 | 9,157 | 07/18/2018 | 08/01/2047 |
| 3140J7-K4-6 | FN BM3014 - RMBS | | | 4 | 1.A | 201,518 | 108.3601 | 211,044 | 194,762 | 200,740 | 0 | (429) | 0 | 0 | 3.500 | 2.563 | MON | 568 | 6,817 | 11/02/2017 | 02/01/2045 |
| 3140J7-RW-7 | FN BM3200 - RMBS | | | 4 | 1.A | 560,551 | 109.3115 | 615,150 | 562,750 | 560,759 | 0 | 140 | 0 | 0 | 3.000 | 3.061 | MON | 1,407 | 16,882 | 01/24/2018 | 07/01/2043 |
| 3140J7-U6-0 | FN BM3304 - RMBS | | | 4 | 1.A | 207,318 | 112.7219 | 226,268 | 200,731 | 205,776 | 0 | (1,210) | 0 | 0 | 4.000 | 3.027 | MON | 669 | 8,029 | 01/15/2019 | 12/01/2047 |
| 3140J8-JM-6 | FN BM3867 - RMBS | | | 4 | 1.A | 4,255,473 | 110.9932 | 4,586,060 | 4,131,841 | 4,247,063 | 0 | (6,737) | 0 | 0 | 4.000 | 3.153 | MON | 13,773 | 165,274 | 01/14/2019 | 02/01/2046 |
| 3140J8-NN-0 | FN BM3964 - RMBS | | | 4 | 1.A | 2,375,573 | 109.2357 | 2,569,678 | 2,352,416 | 2,373,632 | 0 | (2,244) | 0 | 0 | 3.500 | 3.194 | MON | 6,861 | 82,335 | 02/28/2019 | 07/01/2046 |
| 3140J9-FS-5 | FN BM4676 - RMBS | | | 4 | 1.A | 864,979 | 110.2346 | 931,954 | 845,428 | 859,745 | 0 | (1,881) | 0 | 0 | 4.000 | 3.224 | MON | 2,818 | 33,817 | 12/27/2018 | 10/01/ |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|--|---------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3140JA-GD-4 | FN BMS595 - RMBS | | | 4 | 1.A | 907,368 | 109.2432 | 980,514 | 897,551 | 906,718 | 0 | (698) | 0 | 0 | 3.500 | 3.157 | MON | 2,618 | 31,414 | 02/28/2019 | 08/01/2045 |
| 3140JA-GE-2 | FN BMS596 - RMBS | | | 4 | 1.A | 3,415,090 | 109.2012 | 3,687,546 | 3,376,837 | 3,409,552 | 0 | (5,315) | 0 | 0 | 3.500 | 3.125 | MON | 9,849 | 118,189 | 03/07/2019 | 06/01/2047 |
| 3140JG-LO-6 | FN BNO334 - RMBS | | | 4 | 1.A | 171,090 | 106.8142 | 175,062 | 163,894 | 174,435 | 0 | 3,345 | 0 | 0 | 4.000 | 1.427 | MON | 546 | 6,009 | 01/21/2020 | 12/01/2048 |
| 3140KP-MU-4 | FN BQ3970 - RMBS | | | 4 | 1.A | 855,520 | 104.6293 | 856,194 | 818,312 | 854,362 | 0 | (1,158) | 0 | 0 | 2.000 | 1.054 | MON | 1,364 | 2,728 | 10/15/2020 | 10/01/2050 |
| 3140KQ-PH-8 | FN BQ4923 - RMBS | | | 4 | 1.A | 1,622,802 | 104.6286 | 1,624,070 | 1,552,224 | 1,620,620 | 0 | (2,182) | 0 | 0 | 2.000 | 1.045 | MON | 2,587 | 5,174 | 10/15/2020 | 10/01/2050 |
| 3140KV-F5-4 | FN BQ9187 - RMBS | | | 4 | 1.A | 1,854,491 | 103.8886 | 1,857,529 | 1,788,000 | 1,854,396 | 0 | (96) | 0 | 0 | 2.000 | 1.224 | MON | 2,980 | 0 | 12/22/2020 | 01/01/2051 |
| 3140KV-GN-4 | FN BQ9204 - RMBS | | | 4 | 1.A | 2,024,590 | 103.8887 | 2,027,907 | 1,952,000 | 2,024,485 | 0 | (105) | 0 | 0 | 2.000 | 1.225 | MON | 3,253 | 0 | 12/22/2020 | 01/01/2051 |
| 3140KX-SP-2 | FN BR0525 - RMBS | | | 4 | 1.A | 995,435 | 104.1136 | 995,326 | 956,000 | 995,381 | 0 | (54) | 0 | 0 | 2.000 | 1.140 | MON | 1,593 | 0 | 12/22/2020 | 12/01/2050 |
| 3140Q7-SR-4 | FN CA0855 - RMBS | | | 4 | 1.A | 4,217,574 | 108.2699 | 4,461,791 | 4,120,988 | 4,200,885 | 0 | (14,679) | 0 | 0 | 3.500 | 2.700 | MON | 12,020 | 144,235 | 03/27/2019 | 12/01/2047 |
| 3140QC-PI-0 | FN CA4936 - RMBS | | | 4 | 1.A | 5,001,270 | 106.7422 | 5,190,454 | 4,862,609 | 4,979,857 | 0 | (21,412) | 0 | 0 | 3.000 | 2.094 | MON | 12,157 | 133,722 | 01/14/2020 | 01/01/2050 |
| 3140X3-AX-6 | FN FMO021 - RMBS | | | 4 | 1.A | 1,863,635 | 106.5118 | 1,785,252 | 1,900,491 | 1,900,491 | 0 | 36,856 | 0 | 0 | 4.000 | 1.409 | MON | 9,951 | 65,459 | 01/21/2020 | 03/01/2049 |
| 3140X4-H9-0 | FN FM1155 - RMBS | | | 4 | 1.A | 3,761,642 | 104.4806 | 3,812,243 | 3,648,758 | 3,758,152 | 0 | (3,489) | 0 | 0 | 2.500 | 1.380 | MON | 7,602 | 68,414 | 02/28/2020 | 06/01/2032 |
| 3140X5-J3-8 | FN FM2081 - RMBS | | | 4 | 1.A | 959,959 | 109.1050 | 1,016,974 | 932,105 | 954,225 | 0 | (5,712) | 0 | 0 | 3.000 | 2.094 | MON | 2,330 | 27,963 | 12/20/2019 | 12/01/2049 |
| 3140X5-JZ-7 | FN FM2079 - RMBS | | | 4 | 1.A | 2,956,161 | 107.5236 | 3,104,120 | 2,886,920 | 2,943,565 | 0 | (12,630) | 0 | 0 | 3.000 | 2.240 | MON | 7,217 | 86,608 | 12/23/2019 | 12/01/2049 |
| 3140X6-PC-9 | FN FM3118 - RMBS | | | 4 | 1.A | 2,885,145 | 108.0670 | 2,899,519 | 2,683,076 | 2,873,233 | 0 | (11,912) | 0 | 0 | 3.000 | 0.280 | MON | 6,708 | 26,831 | 07/31/2020 | 05/01/2050 |
| 3140X7-3K-3 | FN FM4401 - RMBS | | | 4 | 1.A | 3,174,860 | 104.5998 | 3,176,469 | 3,036,782 | 3,171,439 | 0 | (3,422) | 0 | 0 | 2.000 | 1.047 | MON | 5,061 | 10,123 | 10/15/2020 | 09/01/2050 |
| 3140X8-YK-7 | FN FMS213 - RMBS | | | 4 | 1.A | 2,528,247 | 104.1698 | 2,530,284 | 2,429,000 | 2,528,153 | 0 | (94) | 0 | 0 | 2.000 | 1.142 | MON | 4,408 | 0 | 12/22/2020 | 12/01/2050 |
| 31417A-JK-6 | FN AB3865 - RMBS | | | 4 | 1.A | 35,511 | 109.8178 | 36,548 | 33,280 | 35,124 | 0 | (157) | 0 | 0 | 3.500 | 1.869 | MON | 97 | 1,165 | 09/19/2016 | 11/01/2041 |
| 31418C-MG-6 | FN MA3058 - RMBS | | | 4 | 1.A | 1,012,701 | 107.5125 | 1,015,772 | 944,794 | 1,032,269 | 0 | 19,588 | 0 | 0 | 4.000 | 0.805 | MON | 3,149 | 22,045 | 04/27/2020 | 07/01/2047 |
| 31418C-UB-8 | FN MA3277 - RMBS | | | 4 | 1.A | 1,107,278 | 107.0667 | 1,154,236 | 1,078,053 | 1,104,810 | 0 | 463 | 0 | 0 | 4.000 | 2.907 | MON | 3,594 | 43,122 | 03/14/2018 | 02/01/2048 |
| 31418D-ET-5 | FN MA3745 - RMBS | | | 4 | 1.A | 2,649,336 | 105.6390 | 2,715,241 | 2,570,302 | 2,681,688 | 0 | 32,353 | 0 | 0 | 3.500 | 1.790 | MON | 7,497 | 82,464 | 01/14/2020 | 08/01/2049 |
| 31418D-EU-2 | FN MA3746 - RMBS | | | 4 | 1.A | 1,696,642 | 106.8040 | 1,737,969 | 1,627,251 | 1,719,045 | 0 | 22,404 | 0 | 0 | 4.000 | 1.955 | MON | 5,424 | 56,600 | 01/22/2020 | 08/01/2049 |
| 31418D-HD-7 | FN MA3827 - RMBS | | | 4 | 1.A | 450,153 | 104.2437 | 464,952 | 446,024 | 450,756 | 0 | 609 | 0 | 0 | 2.500 | 2.148 | MON | 929 | 11,086 | 12/11/2019 | 11/01/2034 |
| 31418D-JJ-2 | FN MA3864 - RMBS | | | 4 | 1.A | 939,997 | 104.2555 | 971,874 | 932,204 | 940,756 | 0 | 773 | 0 | 0 | 2.500 | 2.193 | MON | 1,942 | 23,229 | 11/22/2019 | 12/01/2034 |
| 31418D-MD-1 | FN MA3955 - RMBS | | | 4 | 1.A | 4,432,786 | 104.2427 | 4,425,841 | 4,245,709 | 4,467,261 | 0 | 34,475 | 0 | 0 | 2.500 | 1.039 | MON | 8,845 | 61,917 | 04/28/2020 | 03/01/2035 |
| 31418D-N7-3 | FN MA4013 - RMBS | | | 4 | 1.A | 1,828,099 | 104.2621 | 1,825,574 | 1,750,947 | 1,830,725 | 0 | 2,627 | 0 | 0 | 2.500 | 1.242 | MON | 3,648 | 25,535 | 04/28/2020 | 05/01/2035 |
| 31418D-N8-1 | FN MA4014 - RMBS | | | 4 | 1.A | 3,032,567 | 105.3664 | 3,026,114 | 2,871,991 | 3,024,257 | 0 | (8,310) | 0 | 0 | 3.000 | 0.979 | MON | 7,180 | 50,260 | 04/28/2020 | 05/01/2035 |
| 31418D-QH-8 | FN MA4055 - RMBS | | | 4 | 1.A | 3,007,652 | 105.5066 | 3,058,461 | 2,898,833 | 3,005,875 | 0 | (1,778) | 0 | 0 | 2.500 | 1.659 | MON | 6,039 | 42,275 | 05/27/2020 | 06/01/2050 |
| 31418D-TQ-5 | FN MA4158 - RMBS | | | 4 | 1.A | 6,374,840 | 103.8884 | 6,423,492 | 6,183,069 | 6,367,504 | 0 | (7,336) | 0 | 0 | 2.000 | 1.345 | MON | 10,305 | 30,915 | 09/21/2020 | 10/01/2050 |
| 35563P-GG-8 | SCRT 2018-3 MA - CMO/RMBS | | | 4 | 1.A | 1,844,919 | 108.3016 | 2,008,967 | 1,854,974 | 1,846,139 | 0 | 1,301 | 0 | 0 | 3.500 | 3.611 | MON | 5,410 | 64,924 | 08/09/2018 | 08/27/2057 |
| 35563P-JF-7 | SCRT 2019-1 MA - CMO/RMBS | | | 4 | 1.A | 2,410,228 | 108.6548 | 2,603,882 | 2,396,473 | 2,419,393 | 0 | 2,398 | 0 | 0 | 3.500 | 3.123 | MON | 6,990 | 83,877 | 03/07/2019 | 07/25/2058 |
| 35563P-KG-3 | SCRT 2019-2 MA - CMO/RMBS | | | 4 | 1.A | 859,444 | 108.9562 | 922,286 | 846,474 | 857,189 | 0 | 891 | 0 | 0 | 3.500 | 3.033 | MON | 2,469 | 29,627 | 05/08/2019 | 08/26/2058 |
| 35563P-LH-0 | SCRT 2019-3 MA - CMO/RMBS | | | 4 | 1.A | 1,530,292 | 108.8223 | 1,593,180 | 1,464,200 | 1,518,883 | 0 | (14,584) | 0 | 0 | 3.500 | 2.014 | MON | 4,270 | 51,241 | 08/06/2019 | 10/25/2058 |
| 35563P-ML-0 | SCRT 2019-4 MA - CMO/RMBS | | | 4 | 1.A | 2,413,503 | 106.6496 | 2,518,789 | 2,361,743 | 2,407,673 | 0 | (1,099) | 0 | 0 | 3.000 | 2.374 | MON | 5,904 | 70,852 | 11/06/2019 | 02/25/2059 |
| 35563P-NP-0 | SCRT 2020-1 MA - CMO/RMBS | | | 4 | 1.A | 594,174 | 105.3270 | 602,217 | 571,760 | 592,000 | 0 | (2,174) | 0 | 0 | 2.500 | 1.117 | MON | 1,191 | 11,912 | 03/05/2020 | 08/25/2059 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 163,297,980 | XXX | 169,645,386 | 157,777,084 | 163,146,560 | 0 | (107,893) | 0 | 0 | XXX | XXX | XXX | 415,255 | 4,028,528 | XXX | XXX |
| 30298L-AE-1 | FRESB 2019-SB65 A1H - CMB | | | 4 | 1.A | 349,129 | 103.2637 | 358,859 | 347,518 | 348,542 | 0 | (437) | 0 | 0 | 2.300 | 2.169 | MON | 666 | 7,993 | 08/15/2019 | 05/25/2039 |
| 3136AY-7L-1 | FNA 2018-M1 A2 - CMB | | | 4 | 1.A | 1,879,854 | 111.9068 | 2,126,229 | 1,900,000 | 1,886,102 | 0 | 2,719 | 0 | 0 | 2.985 | 3.211 | MON | 4,726 | 57,656 | 02/02/2018 | 12/25/2027 |
| 313680-VM-2 | FNA 2018-M2 A2 - CMB | | | 4 | 1.A | 5,259,539 | 112.1462 | 6,078,326 | 5,420,000 | 5,307,173 | 0 | 18,310 | 0 | 0 | 2.902 | 3.375 | MON | 13,107 | 159,927 | 02/07/2018 | 01/25/2028 |
| 3137F2-LJ-3 | FHMS K-066 A2 - CMB | | | 4 | 1.A | 198,406 | 113.6012 | 227,202 | 200,000 | 198,774 | 0 | 115 | 0 | 0 | 3.117 | 3.209 | MON | 520 | 6,234 | 02/02/2018 | 06/25/2027 |
| 3137FC-KD-5 | FHMS K-GS1 AFX - CMB | | | 4 | 1.A | 4,757,714 | 111.7250 | 5,306,936 | 4,750,000 | 4,753,595 | 0 | (1,725) | 0 | 0 | 3.000 | 2.973 | MON | 11,875 | 142,500 | 12/05/2017 | 10/25/2027 |
| 3137FC-LD-4 | FHMS K-071 A2 - CMB | | | 4 | 1.A | 1,205,469 | 115.3220 | 1,383,864 | 1,200,000 | 1,203,479 | 0 | (793) | 0 | 0 | 3.286 | 3.224 | MON | 3,286 | 39,432 | 02/02/2018 | 11/25/2027 |
| 3137FE-BO-2 | FHMS K-072 A2 - CMB | | | 4 | 1.A | 1,550,986 | 116.2236 | 1,754,976 | 1,510,000 | 1,539,337 | 0 | (4,255) | 0 | 0 | 3.444 | 3.112 | MON | 4,334 | 52,004 | 02/02/2018 | 12/25/2027 |
| 3138LL-2P-9 | FN AN7981 - CMB/RMBS | | | 4 | 1.A | 394,438 | 111.8270 | 447,308 | 400,000 | 397,246 | 0 | 1,553 | 0 | 0 | 2.950 | 3.290 | MON | 1,016 | 11,997 | 02/01/2018 | 01/01/2028 |
| 3138LM-AV-5 | FN AN8119 - CMB/RMBS | | | 4 | 1.A | 686,410 | 111.7060 | 781,942 | 700,000 | 692,416 | 0 | 3,106 | 0 | 0 | 2.930 | 3.341 | MON | 1,766 | 20,852 | 02/01/2018 | 01/01/2028 |
| 3138LM-FA-6 | FN AN8260 - CMB/RMBS | | | 4 | 1.A | 397,344 | 112.4294 | 449,718 | 400,000 | 399,354 | 0 | 1,275 | 0 | 0 | 3.040 | 3.292 | MON | 1,047 | 12,363 | 02/01/2018 | 01/01/2028 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 16,679,289 | XXX | 18,915,362 | 16,827,518 | 16,726,018 | 0 | 19,868 | 0 | 0 | XXX | XXX | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|---------------------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00206R-HJ-4 | AT&T INC | | | 1,2 | 2.B FE | 1,000,055 | 119.2661 | 1,198,624 | 1,005,000 | 1,000,835 | .0 | .416 | .0 | .0 | 4.350 | 4.411 | MS | 14,573 | 43,718 | 02/13/2019 | 03/01/2029 |
| 002824-BP-4 | ABBOTT LABORATORIES | | | 1,2 | 1.G FE | 308,047 | 101.4684 | 314,552 | 310,000 | 308,176 | .0 | .129 | 1,852 | .0 | 1.150 | 1.237 | JJ | 0 | 0 | 06/22/2020 | 01/30/2028 |
| 00287Y-AR-0 | ABBVIE INC | | | 1,2 | 2.B FE | 1,099,890 | 125.6074 | 1,130,467 | 900,000 | 1,097,766 | .0 | (2,124) | .0 | .0 | 4.500 | 2.602 | MN | 5,288 | 20,250 | 10/23/2020 | 05/14/2035 |
| 00287Y-BX-6 | ABBVIE INC | | | 1,2 | 2.A FE | 2,692,478 | 112.0696 | 2,717,687 | 2,425,000 | 2,686,843 | .0 | (5,635) | .0 | .0 | 3.200 | 1.842 | MN | 8,622 | 38,800 | 10/15/2020 | 11/21/2029 |
| 00912X-BC-7 | AIR LEASE CORP | | | 1,2 | 2.B FE | 371,925 | 106.7800 | 400,425 | 375,000 | 373,398 | .0 | .596 | .0 | .0 | 3.875 | 4.056 | JJ | 7,185 | 14,531 | 06/11/2018 | 07/03/2023 |
| 00913R-AD-8 | AIR LIQUIDE FINANCE SA | | C | 1,2 | 1.G FE | 199,244 | 108.9471 | 217,894 | 200,000 | 199,543 | .0 | .73 | .0 | .0 | 2.500 | 2.543 | MS | 1,306 | 5,000 | 09/22/2016 | 09/27/2026 |
| 013817-AW-1 | HOWMET AEROSPACE INC | | | 1,2 | 3.A FE | 716,565 | 110.0830 | 784,892 | 713,000 | 715,307 | .0 | (576) | .0 | .0 | 5.125 | 5.025 | AO | 9,135 | 36,541 | 09/26/2018 | 10/01/2024 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD INC | | C | 1,2 | 2.B FE | 104,859 | 112.5986 | 118,229 | 105,000 | 104,902 | .0 | .13 | .0 | .0 | 3.550 | 3.566 | JJ | 1,605 | 3,728 | 07/19/2017 | 07/26/2027 |
| 02005N-BA-7 | ALLY FINANCIAL INC | | | 1,2 | 2.C FE | 1,700,000 | 113.9816 | 1,937,688 | 1,700,000 | 1,700,000 | .0 | .0 | .0 | .0 | 4.625 | 4.624 | MS | 19,875 | 78,625 | 09/21/2018 | 03/30/2025 |
| 02005N-BF-6 | ALLY FINANCIAL INC | | | 2 | 3.A FE | 1,987,875 | 116.4242 | 2,165,489 | 1,860,000 | 1,957,442 | .0 | (17,784) | .0 | .0 | 5.750 | 4.525 | MN | 12,180 | 106,950 | 04/01/2019 | 11/20/2025 |
| 02079K-AC-1 | ALPHABET INC | | | 1,2 | 1.C FE | 979,190 | 107.2223 | 1,072,223 | 1,000,000 | 987,755 | .0 | 2,023 | .0 | .0 | 1.998 | 2.231 | FA | 7,548 | 19,980 | 08/02/2016 | 08/15/2026 |
| 02079K-AD-9 | ALPHABET INC | | | 1,2 | 1.C FE | 747,945 | 98.6328 | 739,746 | 750,000 | 748,024 | .0 | .79 | .0 | .0 | 1.100 | 1.129 | FA | 3,346 | 0 | 08/03/2020 | 08/15/2030 |
| 023135-BR-6 | AMAZON.COM INC | | | 1,2 | 1.E FE | 1,889,376 | 102.0141 | 1,928,066 | 1,890,000 | 1,889,426 | .0 | .50 | .0 | .0 | 1.200 | 1.205 | JD | 1,764 | 11,940 | 06/01/2020 | 06/03/2027 |
| 02580M-EL-9 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1.G FE | 306,199 | 114.0944 | 353,693 | 310,000 | 307,444 | .0 | .356 | .0 | .0 | 3.300 | 3.446 | MN | 1,648 | 10,230 | 04/27/2017 | 05/03/2027 |
| 03027X-AW-0 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 926,146 | 116.2638 | 941,736 | 810,000 | 923,924 | .0 | (2,222) | .0 | .0 | 3.800 | 1.970 | FA | 11,628 | 0 | 10/23/2020 | 08/15/2029 |
| 03027X-BA-7 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 1,561,855 | 109.0021 | 1,569,630 | 1,440,000 | 1,559,729 | .0 | (2,126) | .0 | .0 | 2.900 | 1.870 | JJ | 19,256 | 0 | 11/04/2020 | 01/15/2030 |
| 03027X-BB-5 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 383,918 | 102.1079 | 393,116 | 385,000 | 384,039 | .0 | .120 | .0 | .0 | 1.300 | 1.355 | MS | 2,892 | 0 | 06/01/2020 | 09/15/2025 |
| 03027X-BC-3 | AMERICAN TOWER CORP | | | 1,2 | 2.C FE | 454,676 | 102.6407 | 461,883 | 450,000 | 454,605 | .0 | (71) | .0 | .0 | 2.100 | 1.978 | JD | 420 | 5,040 | 10/29/2020 | 06/15/2030 |
| 030981-AK-0 | AMERIGAS PARTNERS LP | | | 1,2 | 3.C FE | 35,350 | 110.7500 | 38,763 | 35,000 | 35,211 | .0 | (44) | .0 | .0 | 5.500 | 5.337 | MN | 219 | 1,925 | 07/21/2017 | 05/20/2025 |
| 032654-AM-7 | ANALOG DEVICES INC | | | 1,2 | 2.A FE | 1,497,255 | 107.5945 | 1,613,917 | 1,500,000 | 1,498,779 | .0 | .392 | .0 | .0 | 3.125 | 3.154 | JD | 3,385 | 46,875 | 11/30/2016 | 12/05/2023 |
| 035240-AR-1 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | 1,2 | 2.A FE | 1,022,799 | 127.3773 | 1,029,209 | 808,000 | 1,018,897 | .0 | (3,902) | .0 | .0 | 4.900 | 1.962 | JJ | 17,376 | 0 | 10/15/2020 | 01/23/2031 |
| 035240-AF-3 | ANHEUSER-BUSCH INBEV FINANCE INC | | | 1 | 2.A FE | 1,121,401 | 124.1773 | 1,167,266 | 940,000 | 1,120,531 | .0 | (870) | .0 | .0 | 4.625 | 3.416 | FA | 18,115 | 0 | 10/26/2020 | 02/01/2044 |
| 037833-CR-9 | APPLE INC | | | 1,2 | 1.B FE | 195,000 | 112.9129 | 195,000 | 195,000 | 195,000 | .0 | .0 | .0 | .0 | 3.200 | 3.200 | MN | 867 | 6,240 | 05/04/2017 | 05/11/2027 |
| 037833-DB-3 | APPLE INC | | | 1,2 | 1.B FE | 998,880 | 111.8418 | 1,118,418 | 1,000,000 | 999,215 | .0 | .105 | .0 | .0 | 2.900 | 2.913 | MS | 8,781 | 29,000 | 09/05/2017 | 09/12/2027 |
| 037833-DY-3 | APPLE INC | | | 1,2 | 1.B FE | 1,815,577 | 100.0209 | 1,820,381 | 1,820,000 | 1,815,729 | .0 | .152 | .0 | .0 | 1.250 | 1.276 | FA | 8,278 | 0 | 08/13/2020 | 08/20/2030 |
| 038222-AL-9 | APPLIED MATERIALS INC | | | 1,2 | 1.G FE | 149,468 | 113.2550 | 169,883 | 150,000 | 149,647 | .0 | .50 | .0 | .0 | 3.300 | 3.342 | AO | 1,238 | 4,950 | 03/28/2017 | 04/01/2027 |
| 038522-AN-8 | ARAMARK SERVICES INC | | | 1,2 | 4.A FE | 1,077,848 | 102.9450 | 1,127,248 | 1,095,000 | 1,082,363 | .0 | 1,982 | .0 | .0 | 4.750 | 4.996 | JD | 4,334 | 52,013 | 02/26/2019 | 06/01/2026 |
| 03938L-BC-7 | ARCELORMITTAL SA | | C | 1 | 3.A FE | 1,264,108 | 110.7609 | 1,260,459 | 1,138,000 | 1,260,459 | (3,331) | (317) | .0 | .0 | 4.250 | 2.786 | JJ | 22,167 | 0 | 12/21/2020 | 07/16/2029 |
| 04010L-AY-9 | ARES CAPITAL CORP | | | 1,2 | 2.C FE | 613,069 | 105.9796 | 651,774 | 615,000 | 613,382 | .0 | .313 | .0 | .0 | 3.250 | 3.313 | JJ | 9,216 | 9,994 | 01/08/2020 | 07/15/2025 |
| 052769-AE-6 | AUTODESK INC | | | 1,2 | 2.B FE | 154,027 | 112.7244 | 174,723 | 155,000 | 154,335 | .0 | .90 | .0 | .0 | 3.500 | 3.575 | JD | 241 | 5,425 | 06/05/2017 | 06/15/2027 |
| 05565E-AF-2 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 189,523 | 100.3022 | 190,574 | 190,000 | 189,973 | .0 | .99 | .0 | .0 | 2.000 | 2.053 | AO | 844 | 3,800 | 04/04/2016 | 04/11/2021 |
| 05565E-AM-7 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 1,495,365 | 104.3431 | 1,565,147 | 1,500,000 | 1,498,123 | .0 | .667 | .0 | .0 | 2.250 | 2.298 | MS | 9,938 | 33,750 | 09/08/2016 | 09/15/2023 |
| 05565E-BK-0 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 1,407,589 | 112.6024 | 1,587,694 | 1,410,000 | 1,407,913 | .0 | .324 | .0 | .0 | 3.900 | 3.938 | AO | 12,526 | 27,495 | 04/06/2020 | 04/09/2025 |
| 06051G-GK-9 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 590,000 | 103.1916 | 608,831 | 590,000 | 590,000 | .0 | .0 | .0 | .0 | 2.881 | 2.882 | AO | 3,164 | 16,998 | 04/19/2017 | 04/24/2023 |
| 06051G-GQ-6 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 445,000 | 103.8431 | 462,102 | 445,000 | 445,000 | .0 | .0 | .0 | .0 | 2.816 | 2.816 | JJ | 5,569 | 12,531 | 07/18/2017 | 07/21/2023 |
| 06051G-HG-7 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 2,273,944 | 116.7589 | 2,568,696 | 2,200,000 | 2,262,459 | .0 | (7,654) | .0 | .0 | 3.970 | 3.514 | MS | 28,143 | 87,340 | 06/17/2019 | 03/05/2029 |
| 06051G-HH-5 | BANK OF AMERICA CORP | | | 1,2,5 | 1.F FE | 695,000 | 101.1849 | 703,235 | 695,000 | 695,000 | .0 | .0 | .0 | .0 | 3.499 | 3.498 | MN | 2,972 | 24,318 | 05/14/2018 | 05/17/2022 |
| 06051G-HV-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 2,062,380 | 112.0690 | 2,241,380 | 2,000,000 | 2,056,419 | .0 | (5,731) | .0 | .0 | 3.194 | 2.821 | JJ | 28,036 | 63,880 | 12/12/2019 | 07/23/2030 |
| 06406F-AB-9 | BANK OF NEW YORK MELLON CORP | | | 2 | 1.F FE | 399,812 | 100.4450 | 401,780 | 400,000 | 399,987 | .0 | .39 | .0 | .0 | 2.050 | 2.060 | MN | 1,321 | 8,200 | 04/25/2016 | 05/03/2021 |
| 06406F-AC-1 | BANK OF NEW YORK MELLON CORP | | | 2,5 | 1.F FE | 440,000 | 103.0570 | 453,451 | 440,000 | 440,000 | .0 | .0 | .0 | .0 | 2.661 | 2.662 | MN | 1,464 | 11,708 | 05/09/2017 | 05/16/2023 |
| 06406F-AM-9 | BANK OF NEW YORK MELLON CORP | | | 2 | 1.E FE | 1,144,199 | 103.1252 | 1,180,784 | 1,145,000 | 1,144,441 | .0 | .243 | .0 | .0 | 1.850 | 1.874 | JJ | 9,061 | 10,532 | 01/21/2020 | 01/27/2023 |
| 06675F-AM-9 | BANQUE FEDERATIVE DU CREDIT MUTUEL SA | | C | 1 | 1.D FE | 444,773 | 103.5174 | 460,653 | 445,000 | 444,926 | .0 | .46 | .0 | .0 | 2.700 | 2.711 | JJ | 5,373 | 12,015 | 07/11/2017 | 07/20/2022 |
| 07274N-AE-3 | BAYER US FINANCE I I LLC | | | 1,2 | 2.A FE | 752,539 | 108.9321 | 822,437 | 755,000 | 753,603 | .0 | .438 | .0 | .0 | 3.875 | 3.942 | JD | 1,300 | 29,256 | 06/18/2018 | 12/15/2023 |
| 07274N-AY-9 | BAYER US FINANCE I I LLC | | | 1 | 2.A FE | 215,982 | 117.4865 | 227,924 | 194,000 | 211,874 | .0 | (3,516) | .0 | .0 | 5.500 | 3.332 | FA | 4,031 | 10,670 | 10/25/2019 | 08/15/2025 |
| 075887-BT-5 | BECTION DICKINSON AND CO | | | 1,2 | 2.C FE | 136,000 | 103.3637 | 140,575 | 136,000 | 136,000 | .0 | .0 | .0 | .0 | 2.894 | 2.894 | JD | 273 | 4,724 | 05/22/2017 | 06/06/2022 |
| 084664-CV-1 | BERKSHIRE HATHAWAY FINANCE CORP | | | 1,2 | 1.C FE | 1,378,896 | 107.0971 | 1,477,940 | 1,380,000 | 1,378,901 | .0 | .5 | .0 | .0 | 2.850 | 2.854 | AO | 8,303 | 10,150 | 10/05/2020 | 10/15/2050 |
| 09261B-AB-6 | BLACKSTONE HOLDINGS FINANCE CO LLC | | | 1,2 | 1.E FE | 586,790 | 102.0817 | 602,282 | 590,000 | 586,808 | .0 | .18 | .0 | .0 | 2.800 | 2.827 | MS | 4,222 | 0 | 09/22/2020 | 09/30/2050 |
| 10112R-AY-0 | BOSTON PROPERTIES LP | | | 1,2 | 2.A FE | 496,355 | 109.0248 | 545,124 | 500,000 | 497,813 | .0 | .346 | . | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|----------------------|---|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 125276-AC-7 | CF INDUSTRIES INC | | | 1 | 3.A FE | 484,375 | 104.2500 | 521,250 | 500,000 | 490,829 | 0 | 3,536 | 0 | 0 | 3.450 | 4.258 | JD | 1,438 | 17,250 | 02/21/2019 | 06/01/2023 |
| 125581-GW-2 | CIT GROUP INC | | | 1,2 | 3.A FE | 136,599 | 113.5000 | 141,875 | 125,000 | 133,768 | 0 | (2,058) | 0 | 0 | 5.250 | 3.332 | MS | 0 | 6,563 | 08/12/2019 | 03/07/2025 |
| 125581-GX-0 | CIT GROUP INC | | | | 3.A FE | 220,030 | 121.7500 | 231,325 | 190,000 | 215,827 | 0 | (3,061) | 0 | 0 | 6.125 | 3.934 | MS | 3,621 | 11,638 | 08/09/2019 | 03/09/2028 |
| 125896-BR-0 | CMS ENERGY CORP | | | 1,2 | 2.B FE | 54,808 | 108.6353 | 59,749 | 55,000 | 54,878 | 0 | 18 | 0 | 0 | 2.950 | 2.990 | FA | 613 | 1,623 | 10/31/2016 | 02/15/2027 |
| 126307-BB-2 | CSC HOLDINGS LLC | | | 1,2 | 3.C FE | 200,000 | 104.5600 | 209,120 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | JD | 688 | 3,781 | 06/02/2020 | 12/01/2030 |
| 126408-HH-9 | CSX CORP | | | 1,2 | 2.A FE | 234,713 | 113.0279 | 265,616 | 235,000 | 234,811 | 0 | 26 | 0 | 0 | 3.250 | 3.264 | JD | 636 | 7,638 | 04/26/2017 | 06/01/2027 |
| 133434-AD-2 | CAMERON LNG LLC | | | 1,2 | 1.G FE | 330,000 | 112.7608 | 372,111 | 330,000 | 330,000 | 0 | 0 | 0 | 0 | 3.701 | 3.701 | JJ | 5,632 | 7,192 | 12/05/2019 | 01/15/2039 |
| 136076-RK-2 | CANADIAN IMPERIAL BANK OF COMMERCE | | | C | 1.F FE | 1,514,152 | 101.3222 | 1,535,032 | 1,515,000 | 1,514,298 | 0 | 147 | 0 | 0 | 0.950 | 0.969 | JD | 320 | 7,196 | 06/17/2020 | 06/23/2023 |
| 14040H-BW-4 | CAPITAL ONE FINANCIAL CORP | | | 2 | 2.A FE | 553,901 | 115.2402 | 639,583 | 555,000 | 554,180 | 0 | 99 | 0 | 0 | 3.800 | 3.824 | JJ | 8,846 | 21,090 | 01/25/2018 | 01/31/2028 |
| 142339-AG-5 | CARLISLE COMPANIES INC | | | 1,2 | 2.B FE | 154,834 | 109.6153 | 169,904 | 155,000 | 154,904 | 0 | 23 | 0 | 0 | 3.500 | 3.517 | JD | 452 | 5,425 | 11/13/2017 | 12/01/2024 |
| 15189T-AW-7 | CENTERPOINT ENERGY INC | | | 1,2 | 2.B FE | 539,082 | 106.3462 | 574,269 | 540,000 | 539,326 | 0 | 175 | 0 | 0 | 2.500 | 2.536 | MS | 4,500 | 14,138 | 08/12/2019 | 09/01/2024 |
| 15189X-AU-2 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | | 1,2 | 1.F FE | 79,839 | 108.4977 | 96,798 | 80,000 | 79,842 | 0 | 3 | 0 | 0 | 2.900 | 2.910 | JJ | 1,328 | 0 | 06/02/2020 | 07/01/2050 |
| 161175-BY-9 | CHARTER COMMUNICATIONS OPERATING LLC | | | 1,2 | 2.C FE | 1,588,124 | 100.8147 | 1,602,954 | 1,590,000 | 1,588,110 | 0 | (14) | 0 | 0 | 3.850 | 3.856 | AO | 4,591 | 0 | 11/19/2020 | 04/01/2061 |
| 16411Q-AB-7 | CHENIERE ENERGY PARTNERS LP | | | 1,2 | 3.B FE | 1,390,313 | 102.6250 | 1,421,356 | 1,385,000 | 1,388,173 | 0 | (1,721) | 0 | 0 | 5.250 | 5.078 | AO | 18,178 | 72,713 | 08/12/2019 | 10/01/2025 |
| 16411Q-AD-3 | CHENIERE ENERGY PARTNERS LP | | | 1,2 | 3.B FE | 402,800 | 104.0000 | 395,200 | 380,000 | 395,200 | (342) | (6,308) | 0 | 0 | 5.625 | 3.765 | AO | 5,344 | 21,375 | 11/04/2019 | 10/01/2026 |
| 166756-AL-0 | CHEVRON USA INC | | | 1,2 | 1.C FE | 1,810,000 | 100.4911 | 1,818,890 | 1,810,000 | 1,810,000 | 0 | 0 | 0 | 0 | 1.018 | 1.018 | FA | 7,114 | 0 | 08/10/2020 | 08/12/2027 |
| 172967-MF-5 | CITIGROUP INC | | | 1,2,5 | 2.A FE | 445,000 | 103.8783 | 462,258 | 445,000 | 445,000 | 0 | 0 | 0 | 0 | 2.876 | 2.877 | JJ | 5,581 | 12,798 | 07/17/2017 | 07/24/2023 |
| 172967-ML-2 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 5,184,310 | 108.7176 | 5,435,879 | 5,000,000 | 5,142,116 | 0 | (40,710) | 0 | 0 | 3.352 | 2.453 | AO | 31,192 | 167,600 | 12/18/2019 | 04/24/2025 |
| 17325F-AQ-1 | CITIBANK NA | | | 2 | 1.E FE | 379,582 | 101.4729 | 385,597 | 380,000 | 379,919 | 0 | 141 | 0 | 0 | 3.400 | 3.439 | JJ | 5,670 | 12,920 | 07/16/2018 | 07/23/2021 |
| 191216-DD-9 | COCA-COLA CO | | | 1 | 1.E FE | 3,792,002 | 100.5594 | 3,816,228 | 3,795,000 | 3,792,114 | 0 | 112 | 0 | 0 | 1.000 | 1.011 | MS | 10,858 | 0 | 09/14/2020 | 03/15/2028 |
| 20030N-CC-3 | COMCAST CORP | | | 1,2 | 1.G FE | 4,915,800 | 125.3920 | 5,015,682 | 4,910,000 | 4,911,119 | 0 | (4,681) | 0 | 0 | 3.969 | 2.748 | MN | 26,460 | 79,380 | 10/16/2020 | 11/01/2047 |
| 22160K-AB-0 | COSTCO WHOLESALE CORP | | | 1,2 | 1.E FE | 213,755 | 102.4697 | 215,186 | 210,000 | 213,686 | 0 | (69) | 0 | 0 | 1.600 | 1.393 | AO | 663 | 0 | 10/23/2020 | 04/20/2030 |
| 22404A-CG-0 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 139,763 | 112.3634 | 157,309 | 140,000 | 139,856 | 0 | 23 | 0 | 0 | 3.350 | 3.370 | MS | 1,381 | 4,690 | 09/08/2016 | 09/15/2026 |
| 225401-AG-3 | CREDIT SUISSE GROUP AG | | | C | 1,2,5 | 2.A FE | 755,000 | 108.3422 | 755,000 | 755,000 | 0 | 0 | 0 | 0 | 4.207 | 4.208 | JD | 1,676 | 31,763 | 06/06/2018 | 06/12/2024 |
| 225401-AQ-1 | CREDIT SUISSE GROUP AG | | | C | 2,5 | 2.A FE | 1,035,000 | 104.5052 | 1,081,629 | 1,035,000 | 0 | 0 | 0 | 0 | 2.193 | 2.193 | JD | 1,639 | 11,349 | 06/02/2020 | 06/05/2026 |
| 22822V-AN-1 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 648,772 | 110.1934 | 716,257 | 650,000 | 648,898 | 0 | 106 | 0 | 0 | 3.100 | 3.122 | MN | 2,575 | 20,150 | 08/01/2019 | 11/15/2029 |
| 22822V-AT-8 | CROWN CASTLE INTERNATIONAL CORP | | | 1,2 | 2.C FE | 1,981,626 | 103.7339 | 2,059,117 | 1,985,000 | 1,981,802 | 0 | 176 | 0 | 0 | 2.250 | 2.268 | JJ | 24,316 | 0 | 06/04/2020 | 01/15/2031 |
| 23283P-AQ-7 | CYRUSONE LP | | | 1,2 | 2.C FE | 374,471 | 106.7610 | 400,354 | 375,000 | 374,577 | 0 | 99 | 0 | 0 | 2.900 | 2.931 | MN | 1,390 | 10,271 | 11/20/2019 | 11/15/2024 |
| 23283P-AT-1 | CYRUSONE FINANCE CORP | | | 1,2 | 2.C FE | 434,698 | 97.4690 | 428,864 | 440,000 | 434,833 | 0 | 135 | 0 | 0 | 2.150 | 2.284 | MN | 2,628 | 0 | 09/15/2020 | 11/01/2030 |
| 23311V-AD-9 | DOP MIDSTREAM OPERATING LP | | | 1,2 | 3.A FE | 137,344 | 103.0000 | 144,200 | 140,000 | 138,917 | 0 | 461 | 0 | 0 | 3.875 | 4.247 | MS | 1,597 | 5,425 | 05/24/2017 | 03/15/2023 |
| 24422E-VF-3 | JOHN DEERE CAPITAL CORP | | | 1,2 | 1.F FE | 404,733 | 105.0106 | 425,293 | 405,000 | 404,762 | 0 | 29 | 0 | 0 | 1.750 | 1.760 | MS | 2,205 | 3,544 | 03/04/2020 | 03/09/2027 |
| 25278X-AM-1 | DIAMONDBACK ENERGY INC | | | 1,2 | 2.C FE | 459,347 | 106.7689 | 491,137 | 460,000 | 459,437 | 0 | 84 | 0 | 0 | 3.250 | 3.273 | JD | 1,246 | 14,784 | 11/20/2019 | 12/01/2026 |
| 257375-AP-0 | EASTERN ENERGY GAS HOLDINGS LLC | | | 1,2 | 2.A FE | 1,344,573 | 110.7798 | 1,495,527 | 1,350,000 | 1,345,096 | 0 | 471 | 0 | 0 | 3.000 | 3.047 | MN | 5,175 | 39,825 | 11/18/2019 | 11/15/2029 |
| 26441C-BE-4 | DUKE ENERGY CORP | | | 1,2 | 2.A FE | 544,172 | 113.5279 | 618,727 | 545,000 | 544,287 | 0 | 72 | 0 | 0 | 3.400 | 3.418 | JD | 824 | 18,530 | 06/04/2019 | 06/15/2029 |
| 26441Y-BC-0 | DUKE REALTY PARTNERSHIP LTD | | | 1,2 | 2.A FE | 2,569,058 | 110.5590 | 2,576,025 | 2,330,000 | 2,563,963 | 0 | (5,095) | 0 | 0 | 2.875 | 1.622 | MN | 8,560 | 33,494 | 10/15/2020 | 11/15/2029 |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 2.A FE | 844,332 | 108.3819 | 915,827 | 845,000 | 844,336 | 0 | 4 | 0 | 0 | 2.800 | 2.810 | JJ | 9,924 | 12,882 | 01/06/2020 | 01/31/2030 |
| 29444U-BG-0 | EQUINIX INC | | | 1,2 | 2.C FE | 987,515 | 102.9392 | 1,019,098 | 990,000 | 987,694 | 0 | 179 | 0 | 0 | 1.800 | 1.838 | JJ | 9,356 | 0 | 06/08/2020 | 07/15/2027 |
| 29717P-AV-9 | ESSEX PORTFOLIO LP | | | 1,2 | 2.A FE | 617,399 | 107.2991 | 640,576 | 597,000 | 616,582 | 0 | (817) | 0 | 0 | 2.650 | 2.306 | MS | 4,658 | 9,404 | 06/17/2020 | 03/15/2032 |
| 29717P-AW-7 | ESSEX PORTFOLIO LP | | | 1,2 | 2.A FE | 817,039 | 98.6307 | 813,703 | 825,000 | 817,282 | 0 | 244 | 0 | 0 | 1.650 | 1.752 | JJ | 4,802 | 0 | 08/10/2020 | 01/15/2031 |
| 31428X-BM-7 | FEDEX CORP | | | 1,2 | 2.B FE | 408,352 | 112.0399 | 459,363 | 410,000 | 408,951 | 0 | 150 | 0 | 0 | 3.300 | 3.346 | MS | 3,984 | 13,530 | 01/03/2017 | 03/15/2027 |
| 316773-CU-2 | FIFTH THIRD BANCORP | | | 2 | 2.A FE | 444,875 | 103.0621 | 458,626 | 445,000 | 444,962 | 0 | 25 | 0 | 0 | 2.600 | 2.606 | JD | 514 | 11,570 | 06/12/2017 | 06/15/2022 |
| 31677Q-BR-9 | FIFTH THIRD BANK NA (OHIO) | | | 1,2 | 1.G FE | 929,340 | 106.7046 | 992,353 | 930,000 | 929,370 | 0 | 30 | 0 | 0 | 2.250 | 2.262 | FA | 8,719 | 10,521 | 01/28/2020 | 02/01/2027 |
| 337738-AT-5 | FISERV INC | | | 1,2 | 2.B FE | 439,969 | 112.0180 | 492,879 | 440,000 | 439,977 | 0 | 4 | 0 | 0 | 3.200 | 3.201 | JJ | 7,040 | 14,354 | 06/10/2019 | 07/01/2026 |
| 345397-B2-8 | FORD MOTOR CREDIT COMPANY LLC | | | 1,2 | 3.A FE | 475,000 | 102.7360 | 487,996 | 475,000 | 475,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | MN | 2,138 | 0 | 11/09/2020 | 11/13/2025 |
| 345397-ZB-2 | FORD MOTOR CREDIT COMPANY LLC | | | 2 | 3.A FE | 602,632 | 103.0000 | 628,300 | 610,000 | 606,299 | 0 | 1,629 | 0 | 0 | 4.140 | 4.443 | FA | 9,540 | 25,254 | 09/12/2018 | 02/15/2023 |
| 35671D-CD-5 | FREEMONT-MCMORAN INC | | | 1,2 | 3.A FE | 399,750 | 111.2500 | 433,875 | 390,000 | 398,866 | 0 | (784) | 0 | 0 | 5.250 | 4.924 | MS | 6,825 | 21,385 | 11/04/2019 | 09/01/2029 |
| 35671D-CE-3 | FREEMONT-MCMORAN INC | | | 1,2 | 3.B FE | 1,125,000 | 104.8750 | 1,179,844 | 1,125,000 | 1,125,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | MS | 15,469 | 22,816 | 02/19/2020 | 03/01/2028 |
| 35671D-CH-6 | FREEMONT-MCMORAN INC | | | 1,2 | 3.A FE | 265,000 | 109.7500 | 290,838 | 265,000 | 265,000 | 0 | 0 | 0 | 0 | 4.625 | 4.625 | FA | 5,243 | 0 | 07/13/2020 | 08/01/2030 |
| 361448-AZ-6 | GAT | | | | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC | | | 1,2 | 2.A FE | 1,405,860 | | 1,421,441 | 1,410,000 | 1,408,884 | 0 | 820 | 0 | 0 | 3.000 | 3.062 | AO | 7,638 | 42,300 | 02/13/2017 | 04/26/2022 |
| 38141G-WM-2 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 415,000 | | 431,035 | 415,000 | 415,000 | 0 | 0 | 0 | 0 | 2.905 | 2.906 | JJ | 5,258 | 0 | 07/19/2017 | 07/24/2023 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC | | | 1,2 | 1.G FE | 1,419,503 | | 1,527,425 | 1,420,000 | 1,419,543 | 0 | 40 | 0 | 0 | 2.600 | 2.604 | FA | 14,768 | 18,460 | 02/05/2020 | 02/07/2030 |
| 38869A-AC-1 | GRAPHIC PACKAGING INTERNATIONAL LLC | | | 1,2 | 3.B FE | 440,000 | | 449,900 | 440,000 | 440,000 | 0 | 0 | 0 | 0 | 3.500 | 3.500 | MS | 5,262 | 0 | 08/14/2020 | 03/01/2029 |
| 404119-BR-9 | HCA INC | | | 1 | 3.B FE | 136,094 | | 142,450 | 125,000 | 133,488 | 0 | (1,898) | 0 | 0 | 5.375 | 5.373 | FA | 2,799 | 6,719 | 08/09/2019 | 02/01/2025 |
| 404119-BU-2 | HCA INC | | | 1,2 | 2.C FE | 572,569 | | 680,473 | 585,000 | 575,583 | 0 | 1,295 | 0 | 0 | 4.500 | 4.807 | FA | 9,945 | 26,325 | 08/03/2018 | 02/15/2027 |
| 40414L-AR-0 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 1,414,333 | | 1,434,937 | 1,265,000 | 1,411,102 | 0 | (3,231) | 0 | 0 | 3.500 | 1.982 | JJ | 20,416 | 0 | 10/15/2020 | 07/15/2029 |
| 404280-AW-9 | HSBC HOLDINGS PLC | | | C | 1.F FE | 846,568 | | 921,724 | 800,000 | 836,828 | 0 | (6,422) | 0 | 0 | 4.300 | 3.325 | MS | 10,798 | 34,400 | 06/17/2019 | 03/08/2026 |
| 41283L-AY-1 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | | 1,2 | 2.B FE | 808,890 | | 877,385 | 810,000 | 809,007 | 0 | 117 | 0 | 0 | 3.350 | 3.380 | JD | 1,734 | 13,568 | 06/03/2020 | 06/08/2025 |
| 42250P-AA-1 | HEALTHPEAK PROPERTIES INC | | | 1,2 | 2.A FE | 454,604 | | 459,691 | 420,000 | 454,007 | 0 | (597) | 0 | 0 | 3.000 | 1.991 | JJ | 5,810 | 0 | 10/28/2020 | 01/15/2030 |
| 432833-AD-3 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3.B FE | 506,250 | | 516,250 | 500,000 | 504,887 | 0 | (785) | 0 | 0 | 5.125 | 4.914 | MN | 4,271 | 25,625 | 02/22/2019 | 05/01/2026 |
| 436440-AP-6 | HOLOGIC INC | | | 1,2 | 3.C FE | 1,080,000 | | 1,098,900 | 1,080,000 | 1,080,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | FA | 9,068 | 0 | 09/14/2020 | 02/15/2029 |
| 437076-BY-7 | HOME DEPOT INC | | | 1,2 | 1.F FE | 323,135 | | 369,423 | 325,000 | 323,387 | 0 | 165 | 0 | 0 | 2.950 | 3.017 | JD | 426 | 9,588 | 06/03/2019 | 06/15/2029 |
| 44644M-AA-9 | HUNTINGTON NATIONAL BANK | | | 1,2 | 1.G FE | 1,114,063 | | 1,145,618 | 1,115,000 | 1,114,342 | 0 | 278 | 0 | 0 | 1.800 | 1.829 | FA | 8,251 | 9,979 | 01/28/2020 | 02/03/2023 |
| 44920U-AJ-7 | HYUNDAI CAPITAL SERVICES INC | | | C | 2.A FE | 199,200 | | 205,403 | 200,000 | 199,801 | 0 | 164 | 0 | 0 | 3.000 | 3.087 | MS | 1,917 | 6,000 | 02/28/2017 | 03/06/2022 |
| 451102-BJ-5 | ICAHN ENTERPRISES LP | | | 1,2 | 3.C FE | 245,800 | | 235,588 | 235,000 | 235,382 | 250 | (4,278) | 0 | 0 | 6.250 | 4.281 | FA | 6,120 | 14,688 | 06/15/2017 | 02/01/2022 |
| 459200-KB-6 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.F FE | 1,553,164 | | 1,595,282 | 1,260,000 | 1,550,977 | 0 | (2,187) | 0 | 0 | 4.150 | 2.566 | MN | 6,682 | 26,145 | 10/26/2020 | 05/15/2039 |
| 46625H-KC-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 99,778 | | 109,525 | 100,000 | 99,901 | 0 | 22 | 0 | 0 | 3.125 | 3.151 | JJ | 1,372 | 3,125 | 01/15/2015 | 01/23/2025 |
| 46647P-AJ-5 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 5,797,782 | | 5,857,695 | 4,810,000 | 5,788,328 | 0 | (9,453) | 0 | 0 | 3.882 | 2.388 | JJ | 81,433 | 0 | 10/16/2020 | 07/24/2038 |
| 46647P-AT-3 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 755,000 | | 756,716 | 755,000 | 755,000 | 0 | 0 | 0 | 0 | 0.846 | 0.858 | MJSD | 249 | 11,061 | 06/11/2018 | 06/18/2022 |
| 46647P-BF-2 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.F FE | 4,985,050 | | 5,307,630 | 5,000,000 | 4,987,719 | 0 | 2,574 | 0 | 0 | 2.301 | 2.356 | AO | 24,288 | 125,596 | 12/18/2019 | 10/15/2025 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYSTEM CORP | | | 1 | 1.D FE | 186,000 | | 231,772 | 186,000 | 186,000 | 0 | 0 | 0 | 0 | 3.837 | 3.837 | MN | 912 | 7,137 | 11/04/2016 | 05/15/2046 |
| 483050-AC-7 | KAISER FOUNDATION HOSPITALS | | | 1,2 | 1.D FE | 596,814 | | 676,479 | 599,000 | 597,536 | 0 | 206 | 0 | 0 | 3.150 | 3.193 | MN | 3,145 | 18,869 | 04/25/2017 | 05/01/2027 |
| 494368-CB-7 | KIMBERLY-CLARK CORP | | | 1,2 | 1.F FE | 963,954 | | 967,327 | 840,000 | 961,651 | 0 | (2,303) | 0 | 0 | 3.100 | 1.380 | MS | 6,872 | 0 | 10/26/2020 | 03/26/2030 |
| 526057-BY-9 | LENNAR CORP | | | 1,2 | 2.C FE | 570,510 | | 582,514 | 569,000 | 569,389 | 0 | (437) | 0 | 0 | 4.125 | 4.043 | JJ | 10,823 | 23,471 | 04/11/2018 | 01/15/2022 |
| 526057-BZ-6 | LENNAR CORP | | | 1,2 | 2.C FE | 582,958 | | 640,900 | 580,000 | 582,141 | 0 | (669) | 0 | 0 | 4.500 | 4.366 | AO | 4,423 | 26,100 | 08/09/2019 | 04/30/2024 |
| 527298-BK-8 | LEVEL 3 FINANCING INC | | | 1,2 | 3.B FE | 315,001 | | 302,340 | 300,000 | 300,221 | 943 | (5,596) | 0 | 0 | 5.375 | 3.403 | JJ | 7,435 | 16,125 | 06/20/2017 | 01/15/2024 |
| 548661-DP-9 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 444,315 | | 499,249 | 445,000 | 444,542 | 0 | 65 | 0 | 0 | 3.100 | 3.118 | MN | 2,223 | 13,795 | 04/19/2017 | 05/03/2027 |
| 548661-DY-0 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 1,719,707 | | 1,747,730 | 1,725,000 | 1,719,799 | 0 | 92 | 0 | 0 | 1.700 | 1.734 | AO | 5,621 | 0 | 10/23/2020 | 10/15/2030 |
| 552953-BX-8 | MGM RESORTS INTERNATIONAL | | | 1 | 3.C FE | 531,406 | | 505,875 | 475,000 | 493,297 | 0 | (14,550) | 0 | 0 | 7.500 | 4.420 | MS | 10,839 | 36,813 | 04/10/2018 | 03/15/2022 |
| 552953-CC-3 | MGM RESORTS INTERNATIONAL | | | 1 | 3.C FE | 2,743,793 | | 2,779,939 | 2,589,000 | 2,676,775 | 0 | (37,291) | 0 | 0 | 6.000 | 4.367 | MS | 45,739 | 155,340 | 04/02/2019 | 03/15/2023 |
| 576360-AM-6 | MASTERCARD INC | | | 1,2 | 1.E FE | 345,523 | | 388,338 | 346,000 | 345,565 | 0 | 45 | 0 | 0 | 2.950 | 2.967 | JD | 851 | 10,207 | 05/28/2019 | 06/01/2029 |
| 58013M-EZ-3 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,300,390 | | 1,293,348 | 1,000,000 | 1,297,330 | 0 | (3,060) | 0 | 0 | 4.700 | 2.273 | JD | 2,872 | 23,500 | 10/26/2020 | 12/09/2035 |
| 59001A-BA-9 | MERITAGE HOMES CORP | | | 1,2 | 3.A FE | 402,508 | | 467,115 | 418,000 | 406,280 | 0 | 1,349 | 0 | 0 | 5.125 | 5.622 | JD | 1,488 | 21,423 | 08/19/2019 | 06/06/2027 |
| 592176-CD-9 | METROPOLITAN LIFE GLOBAL FUNDING I | | | 1,2 | 1.D FE | 249,908 | | 257,389 | 250,000 | 249,975 | 0 | 19 | 0 | 0 | 2.650 | 2.658 | AO | 1,527 | 6,625 | 04/03/2017 | 04/08/2022 |
| 594918-BS-2 | MICROSOFT CORP | | | 1,2 | 1.A FE | 1,033,771 | | 1,035,826 | 840,000 | 1,032,162 | 0 | (1,610) | 0 | 0 | 3.450 | 1.723 | FA | 11,512 | 0 | 11/05/2020 | 08/08/2036 |
| 59523U-AR-8 | MID-AMERICA APARTMENTS LP | | | 1,2 | 2.A FE | 902,846 | | 983,181 | 905,000 | 903,030 | 0 | 172 | 0 | 0 | 2.750 | 2.777 | MS | 7,328 | 19,979 | 11/18/2019 | 03/15/2030 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | | 1,2 | 2.A FE | 109,412 | | 109,595 | 110,000 | 109,431 | 0 | 20 | 0 | 0 | 1.700 | 1.756 | FA | 722 | 0 | 08/03/2020 | 02/15/2031 |
| 606822-AP-9 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | C | 1.G FE | 445,000 | | 460,403 | 445,000 | 445,000 | 0 | 0 | 0 | 0 | 2.665 | 2.665 | JJ | 5,139 | 11,859 | 07/18/2017 | 07/25/2022 |
| 606822-BU-7 | MITSUBISHI UFJ FINANCIAL GROUP INC | | | C | 1.G FE | 1,079,356 | | 1,107,552 | 1,060,000 | 1,079,047 | 0 | (310) | 0 | 0 | 2.048 | 1.842 | JJ | 9,890 | 0 | 10/27/2020 | 07/17/2030 |
| 61237H-AB-2 | MONTEFIORE MEDICAL CENTER | | | 2 | 1.D FE | 425,000 | | 445,239 | 425,000 | 425,000 | 0 | 0 | 0 | 0 | 2.152 | 2.152 | AO | 1,804 | 9,730 | 05/04/2016 | 10/20/2026 |
| 61237H-AC-0 | MONTEFIORE MEDICAL CENTER | | | 2 | 1.A | 255,000 | | 282,714 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 2.895 | 2.895 | AO | 7,661 | 7,661 | 05/04/2016 | 04/20/2032 |
| 617446-8K-8 | MORGAN STANLEY | | | 2 | 1.F FE | 1,410,000 | | 1,414,526 | 1,410,000 | 1,410,000 | 0 | 0 | 0 | 0 | 0.784 | 0.793 | JAJO | 2,241 | 11,205 | 01/16/2020 | 01/20/2023 |
| 61744Y-AL-2 | MORGAN STANLEY | | | 1,2,5 | 2.A FE | 4,361,401 | | 4,443,086 | 3,605,000 | 4,364,198 | 0 | (7,203) | 0 | 0 | 3.971 | 2.438 | JJ | 63,227 | 0 | 10/16/2020 | 07/22/2038 |
| 620076-BT-5 | MOTOROLA SOLUTIONS INC | | | 1,2 | 2.C FE | 1,142,733 | | 1,167,135 | 1,145,000 | 1,142,790 | 0 | 57 | 0 | 0 | 2.300 | 2.322 | MN | 3,365 | 6,657 | 08/10/2020 | 11/15/2030 |
| 63938C-AF-5 | NAVIENT CORP | | | 1 | 3.C FE | 673,563 | | 658,824 | 650,000 | 658,807 | 0 | (5,671) | 0 | 0 | 6.500 | 5.517 | JD | 1,878 | 42,250 | 04/04/2018 | 06/15/2022 |
| 64110L-AG-1 | NETFLIX INC | | | 1 | 3.C FE | 809,156 | | 845,600 | 755,000 | 791,883 | 0 | (10,762) | 0 | 0 | 5.750 | 4.085 | MS | 14,471 | 43,413 | 08/15/2019 | 03/01/2024 |
| 64110L-AU-0 | NETFLIX INC | | | 1 | 3.C FE | 365,245 | | 365,413 | 310,000 | 364,979 | (195) | (71) | 0 | 0 | 5.375 | 3.068 | JD | 741 | 0 | 12/29/2020 | 11/15/2029 |
| 64110L-AY-2 | NETFLIX INC | | | 1,2 | 3.C FE | 265,000 | | 283,746 | 265,000 | 265,000 | 0 | 0 | 0 | 0 | 3.625 | 3.624 | JD | 427 | 6,057 | 04/23/2020 | 06/15/2025 |
| 651229-AW-6 | NEWELL BRANDS INC | | | 1,2 | 3.B FE | 461,599 | | 465,935 | 423,000 | 461,403 | 0 | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|---|---------|---------------|-----------------|---|-------------|--------------------------------|------------|-----------|-------------------------------|---|--|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68389X-BX-2 | ORACLE CORP | | | 1,2 | 1.G FE | 2,265,380 | 116.5084 | 2,330,167 | 2,000,000 | 2,264,211 | 0 | (1,169) | 0 | 0 | 3.600 | 2.918 | AO | 18,000 | 0 | 10/16/2020 | 04/01/2050 |
| 693475-AY-1 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 1.G FE | 2,754,180 | 106.2791 | 2,922,674 | 2,750,000 | 2,753,344 | 0 | (812) | 0 | 0 | 2.200 | 2.166 | MN | 60,500 | 60,500 | 12/18/2019 | 11/01/2024 |
| 693475-AZ-8 | PNC FINANCIAL SERVICES GROUP INC | | | 2 | 1.G FE | 1,406,052 | 109.5564 | 1,544,746 | 1,410,000 | 1,406,383 | 0 | 331 | 0 | 0 | 2.550 | 2.582 | JJ | 15,880 | 17,978 | 01/16/2020 | 01/22/2030 |
| 69371R-O6-6 | PACCAR FINANCIAL CORP | | | | 1.E FE | 804,348 | 104.7699 | 843,398 | 805,000 | 804,461 | 0 | 113 | 0 | 0 | 1.800 | 1.817 | FA | 5,836 | 7,245 | 01/30/2020 | 02/06/2025 |
| 70014L-AA-8 | PARK AEROSPACE HOLDINGS LTD | | C | 1,2 | 2.C FE | 552,539 | 104.9510 | 577,230 | 550,000 | 550,789 | 0 | (502) | 0 | 0 | 5.250 | 5.149 | FA | 10,908 | 28,875 | 04/20/2018 | 08/15/2022 |
| 701094-AM-6 | PARKER-HANNIFIN CORP | | | 1,2 | 2.A FE | 189,913 | 107.2494 | 203,774 | 190,000 | 189,938 | 0 | 17 | 0 | 0 | 2.700 | 2.710 | JD | 242 | 5,130 | 06/05/2019 | 06/14/2024 |
| 70450Y-AC-7 | PAYPAL HOLDINGS INC | | | 1,2 | 2.A FE | 434,735 | 106.8631 | 464,854 | 435,000 | 434,799 | 0 | 51 | 0 | 0 | 2.400 | 2.413 | AO | 2,610 | 10,585 | 09/19/2019 | 10/01/2024 |
| 707631-AA-5 | PENN STATE HEALTH | | | 1,2 | 1.E FE | 283,000 | 113.6935 | 321,753 | 283,000 | 283,000 | 0 | 0 | 0 | 0 | 3.806 | 3.806 | MN | 1,795 | 10,591 | 10/29/2019 | 11/01/2049 |
| 709599-AW-4 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 139,573 | 111.1940 | 155,672 | 140,000 | 139,734 | 0 | 40 | 0 | 0 | 3.400 | 3.436 | MN | 4,760 | 4,760 | 10/26/2016 | 11/15/2026 |
| 709599-BC-7 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 714,936 | 108.6927 | 777,153 | 715,000 | 714,959 | 0 | 15 | 0 | 0 | 4.125 | 4.127 | FA | 12,289 | 29,494 | 06/26/2018 | 08/01/2023 |
| 717081-DZ-3 | PFIZER INC | | | 1 | 1.F FE | 749,318 | 101.9425 | 764,569 | 750,000 | 749,863 | 0 | 132 | 0 | 0 | 2.200 | 2.219 | JD | 733 | 16,500 | 11/14/2016 | 12/15/2021 |
| 717081-EC-3 | PFIZER INC | | | 1 | 1.F FE | 1,427,884 | 126.6167 | 1,449,761 | 1,145,000 | 1,425,301 | 0 | (2,582) | 0 | 0 | 4.000 | 2.176 | JD | 2,036 | 22,900 | 10/26/2020 | 12/15/2036 |
| 74005P-BT-0 | LINDE INC | | | 1,2 | 1.F FE | 1,022,776 | 98.9547 | 1,014,286 | 1,025,000 | 1,022,658 | 0 | 82 | 0 | 0 | 1.100 | 1.123 | FA | 4,416 | 0 | 08/03/2020 | 08/10/2030 |
| 74340X-BM-2 | PROLOGIS LP | | | 1,2 | 1.G FE | 1,127,407 | 107.1582 | 1,216,245 | 1,135,000 | 1,135,000 | 0 | 613 | 0 | 0 | 2.250 | 2.324 | AO | 5,391 | 16,812 | 02/03/2020 | 04/15/2030 |
| 74340X-BR-1 | PROLOGIS LP | | | 1,2 | 1.G FE | 214,183 | 99.0231 | 212,900 | 215,000 | 214,212 | 0 | 29 | 0 | 0 | 1.250 | 1.290 | AO | 978 | 0 | 08/06/2020 | 10/15/2030 |
| 745867-AW-1 | PULTEGROUP INC | | | 1,2 | 2.C FE | 371,279 | 118.9915 | 445,028 | 374,000 | 372,033 | 0 | 321 | 0 | 0 | 5.500 | 5.619 | MS | 6,857 | 20,570 | 08/13/2018 | 03/01/2026 |
| 756109-AW-4 | REALTY INCOME CORP | | | 1,2 | 1.G FE | 1,212,180 | 112.0689 | 1,367,240 | 1,220,000 | 1,213,218 | 0 | 684 | 0 | 0 | 3.250 | 3.326 | JD | 1,762 | 39,650 | 06/12/2019 | 06/15/2029 |
| 760759-AS-9 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 144,756 | 113.4036 | 164,435 | 145,000 | 144,824 | 0 | 22 | 0 | 0 | 3.375 | 3.395 | MN | 625 | 4,894 | 11/13/2017 | 11/15/2027 |
| 760759-AX-8 | REPUBLIC SERVICES INC | | | 1,2 | 2.B FE | 572,212 | 97.8704 | 572,542 | 585,000 | 572,417 | 0 | 206 | 0 | 0 | 1.450 | 1.682 | FA | 3,087 | 0 | 10/23/2020 | 02/15/2031 |
| 776743-AJ-5 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.B FE | 168,091 | 102.2117 | 173,760 | 170,000 | 168,182 | 0 | 91 | 0 | 0 | 2.000 | 2.125 | JD | 9 | 1,776 | 06/08/2020 | 06/30/2030 |
| 78349A-BM-2 | RIJH BARNABAS HEALTH INC | | | 1,2 | 1.E FE | 1,219,000 | 112.8616 | 1,375,782 | 1,219,000 | 1,219,000 | 0 | 0 | 0 | 0 | 3.477 | 3.477 | JJ | 21,192 | 28,374 | 10/24/2019 | 07/01/2049 |
| 78355H-KH-1 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 314,351 | 107.6318 | 339,404 | 315,000 | 314,665 | 0 | 129 | 0 | 0 | 3.750 | 3.796 | JD | 722 | 11,813 | 06/14/2018 | 06/09/2023 |
| 78355H-KL-2 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 369,652 | 109.2727 | 404,309 | 370,000 | 369,777 | 0 | 64 | 0 | 0 | 3.650 | 3.670 | MS | 3,864 | 13,505 | 02/25/2019 | 03/18/2024 |
| 81211K-AW-0 | SEALED AIR CORP | | | 1,2 | 3.C FE | 166,141 | 109.0000 | 168,950 | 155,000 | 163,316 | 0 | (2,088) | 0 | 0 | 5.125 | 3.552 | JD | 662 | 7,944 | 08/16/2019 | 12/01/2024 |
| 81211K-AX-8 | SEALED AIR CORP | | | 1,2 | 3.C FE | 163,738 | 111.8750 | 167,813 | 150,000 | 160,778 | 0 | (2,189) | 0 | 0 | 5.500 | 3.734 | MS | 2,429 | 8,250 | 08/19/2019 | 09/15/2025 |
| 81762P-AE-2 | SERVICENOW INC | | | 1,2 | 2.A FE | 473,224 | 97.5537 | 463,380 | 475,000 | 473,289 | 0 | 66 | 0 | 0 | 1.400 | 1.440 | MS | 2,586 | 0 | 08/06/2020 | 09/01/2030 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO | | | 1,2 | 2.C FE | 595,804 | 110.0336 | 594,181 | 540,000 | 594,590 | 0 | (1,213) | 0 | 0 | 2.950 | 1.652 | FA | 6,018 | 0 | 10/15/2020 | 08/15/2029 |
| 82967N-AW-8 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 502,500 | 104.2500 | 521,250 | 500,000 | 501,985 | 0 | (301) | 0 | 0 | 5.375 | 5.291 | JJ | 12,392 | 26,875 | 02/21/2019 | 07/15/2026 |
| 82967N-AY-4 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 203,359 | 101.5000 | 213,150 | 210,000 | 207,409 | 0 | 1,541 | 0 | 0 | 3.875 | 4.693 | FA | 3,391 | 8,138 | 04/12/2018 | 08/01/2022 |
| 82967N-BG-2 | SIRIUS XM RADIO INC | | | 1,2 | 3.C FE | 405,000 | 106.4375 | 431,072 | 405,000 | 405,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | JJ | 9,281 | 0 | 06/08/2020 | 07/01/2030 |
| 845011-AC-9 | SOUTHWEST GAS CORP | | | 1,2 | 1.G FE | 349,559 | 105.5162 | 369,307 | 350,000 | 349,583 | 0 | 24 | 0 | 0 | 2.200 | 2.214 | JD | 342 | 4,085 | 06/01/2020 | 06/15/2030 |
| 84765E-AA-6 | SPECTRUM HEALTH SYSTEM | | | 1,2 | 1.D FE | 1,923,000 | 114.5109 | 2,202,045 | 1,923,000 | 1,923,000 | 0 | 0 | 0 | 0 | 3.487 | 3.490 | JJ | 30,920 | 47,684 | 10/22/2019 | 07/15/2049 |
| 85349E-AD-9 | STANDARD INDUSTRIES INC | | | 1,2 | 3.B FE | 541,761 | 105.2500 | 552,563 | 525,000 | 539,251 | 6,313 | (2,197) | 0 | 0 | 4.750 | 4.204 | JJ | 11,499 | 24,938 | 11/06/2019 | 01/15/2028 |
| 85349E-AH-0 | STANDARD INDUSTRIES INC | | | 1,2 | 3.B FE | 220,000 | 100.5000 | 221,100 | 220,000 | 220,000 | 0 | 0 | 0 | 0 | 3.375 | 3.375 | JJ | 2,681 | 0 | 08/07/2020 | 01/15/2031 |
| 854502-AL-5 | STANLEY BLACK & DECKER INC | | | 1,2 | 1.G FE | 1,415,271 | 108.5962 | 1,542,067 | 1,420,000 | 1,415,668 | 0 | 396 | 0 | 0 | 2.300 | 2.337 | MS | 9,617 | 19,505 | 02/03/2020 | 03/15/2030 |
| 854502-AN-1 | STANLEY BLACK & DECKER INC | | | 1,2 | 1.G FE | 2,209,130 | 104.6921 | 2,318,930 | 2,215,000 | 2,209,156 | 0 | 26 | 0 | 0 | 2.750 | 2.763 | MN | 9,983 | 0 | 10/29/2020 | 11/15/2050 |
| 857477-BG-7 | STATE STREET CORP | | | 1,2 | 1.E FE | 562,706 | 109.2773 | 617,417 | 565,000 | 562,898 | 0 | 192 | 0 | 0 | 2.400 | 2.422 | JJ | 5,914 | 6,780 | 01/21/2020 | 01/24/2030 |
| 871503-AU-2 | NORTONLIFELOCK INC | | | 1,2 | 3.C FE | 4,391,363 | 102.0000 | 4,462,500 | 4,375,000 | 4,386,279 | 0 | (4,479) | 0 | 0 | 5.000 | 4.866 | AO | 46,181 | 218,750 | 04/29/2019 | 04/15/2025 |
| 87264A-BM-6 | T-MOBILE USA INC | | | 1,2 | 2.C FE | 1,924,974 | 102.8830 | 2,042,228 | 1,985,000 | 1,985,157 | 0 | 183 | 0 | 0 | 3.300 | 3.462 | FA | 15,466 | 0 | 10/19/2020 | 02/15/2051 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL CO LTD | | C | 1,2 | 2.B FE | 1,117,650 | 124.2500 | 1,242,500 | 1,000,000 | 1,100,509 | 0 | (11,257) | 0 | 0 | 5.000 | 3.492 | MN | 4,861 | 50,000 | 06/14/2019 | 11/26/2028 |
| 87612E-BJ-4 | TARGET CORP | | | 1,2 | 1.F FE | 479,102 | 109.2724 | 524,508 | 480,000 | 479,180 | 0 | 77 | 0 | 0 | 2.350 | 2.371 | FA | 4,261 | 6,173 | 01/21/2020 | 02/15/2030 |
| 87901J-AE-5 | TEGNA INC | | | 1,2 | 3.C FE | 400,000 | 102.2500 | 409,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 4.625 | 4.623 | MS | 5,447 | 12,642 | 01/07/2020 | 03/15/2028 |
| 88032W-AM-8 | TENCENT HOLDINGS LTD | | C | 1,2 | 1.E FE | 1,224,927 | 110.6990 | 1,356,063 | 1,225,000 | 1,224,953 | 0 | 16 | 0 | 0 | 3.575 | 3.576 | AO | 9,732 | 43,794 | 04/03/2019 | 04/11/2026 |
| 88033G-CS-7 | TENET HEALTHCARE CORP | | | 1,2 | 4.A FE | 225,000 | 102.5020 | 230,630 | 225,000 | 225,000 | 0 | 0 | 0 | 0 | 4.625 | 4.625 | JJ | 4,798 | 10,406 | 06/05/2017 | 07/15/2024 |
| 88167A-AL-5 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS | | C | 1,2 | 3.C FE | 2,562,500 | 106.3750 | 2,659,375 | 2,500,000 | 2,538,042 | 19,219 | (11,176) | 0 | 0 | 6.000 | 5.452 | AO | 31,667 | 150,000 | 09/21/2018 | 04/15/2024 |
| 88355E-BR-2 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 187,695 | 111.4771 | 211,807 | 190,000 | 188,598 | 0 | 222 | 0 | 0 | 2.950 | 3.092 | MS | 1,588 | 5,605 | 09/14/2016 | 09/19/2026 |
| 88947E-AD-3 | TOLL BROTHERS FINANCE CORP | | | 1,2 | 3.A FE | 119,350 | 110.5000 | 121,550 | 110,000 | 114,415 | 0 | (1,464) | 0 | 0 | 5.625 | 4.089 | JJ | 2,853 | 6,188 | 06/08/2017 | 01/15/2024 |
| 88947E-AU-4 | TOLL BROTHERS FINANCE CORP | | | 1,2 | 3.A FE | 87,683 | 108.0000 | 87,480 | 81,000 | 87,480 | (187) | (15) | 0 | 0 | 3.800 | 2.718 | MN | 2, | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|------------------------------------|-------|------|-----------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Rate | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 902613-AA-6 | UBS GROUP AG | C | 2.5 | | .1 G FE | 655,000 | 111.8814 | 732,823 | 655,000 | 655,000 | 0 | 0 | 0 | 0 | 3.126 | 3.126 | FA | 7,849 | 20,475 | 08/06/2019 | 08/13/2030 |
| 90265E-AR-1 | UDR INC | | 1.2 | | 2 A FE | 490,240 | 110.3031 | 496,364 | 450,000 | 489,721 | 0 | (519) | 0 | 0 | 3.000 | 2.051 | FA | 5,100 | 0 | 11/06/2020 | 08/15/2031 |
| 90265E-AU-4 | UDR INC | | 1.2 | | 2 A FE | 662,194 | 100.0222 | 665,147 | 665,000 | 662,202 | 0 | 9 | 0 | 0 | 1.900 | 1.939 | MS | 597 | 0 | 11/30/2020 | 03/15/2033 |
| 90331H-NV-1 | US BANK NA | | 2 | | 1 D FE | 499,500 | 107.3790 | 536,895 | 500,000 | 499,733 | 0 | 98 | 0 | 0 | 3.400 | 3.422 | JJ | 7,414 | 17,000 | 07/19/2018 | 07/24/2023 |
| 90331H-PL-1 | US BANK NA | | 2 | | 1 D FE | 1,406,997 | 105.8222 | 1,492,093 | 1,410,000 | 1,407,541 | 0 | 544 | 0 | 0 | 2.050 | 2.095 | JJ | 12,847 | 14,453 | 01/16/2020 | 01/21/2025 |
| 907818-EQ-7 | UNION PACIFIC CORP | | 1.2 | | 2 A FE | 1,658,786 | 116.6484 | 1,668,072 | 1,430,000 | 1,657,393 | 0 | (1,392) | 0 | 0 | 3.600 | 2.409 | MS | 15,158 | 0 | 11/16/2020 | 09/15/2037 |
| 907818-EU-8 | UNION PACIFIC CORP | | 1.2 | | 2 A FE | 279,745 | 107.2070 | 300,180 | 280,000 | 279,870 | 0 | 50 | 0 | 0 | 3.500 | 3.520 | JD | 626 | 9,800 | 06/05/2018 | 06/08/2023 |
| 907818-FB-9 | UNION PACIFIC CORP | | 1.2 | | 2 A FE | 874,624 | 115.9998 | 1,014,999 | 875,000 | 874,693 | 0 | 32 | 0 | 0 | 3.700 | 3.705 | MS | 10,792 | 32,375 | 02/11/2019 | 03/01/2029 |
| 911365-BN-3 | UNITED RENTALS (NORTH AMERICA) INC | | 1.2 | | 3 C FE | 195,000 | 105.2500 | 205,238 | 195,000 | 195,000 | 0 | 0 | 0 | 0 | 4.000 | 4.000 | JJ | 3,597 | 3,033 | 02/10/2020 | 07/15/2030 |
| 913017-CW-7 | RAYTHEON TECHNOLOGIES CORP | | 1.2 | | 2 A FE | 2,280,838 | 126.0948 | 2,288,620 | 1,815,000 | 2,277,583 | 0 | (3,255) | 0 | 0 | 4.450 | 2.615 | MN | 10,096 | 40,384 | 11/04/2020 | 11/16/2038 |
| 92343E-AH-5 | VERISIGN INC | | 1.2 | | 3 A FE | 1,935,625 | 113.6250 | 2,158,875 | 1,900,000 | 1,924,021 | 0 | (5,293) | 0 | 0 | 5.250 | 4.900 | AO | 24,938 | 99,750 | 09/25/2018 | 04/01/2025 |
| 92343V-DD-3 | VERIZON COMMUNICATIONS INC | | 1 | | 2 A FE | 294,248 | 109.5769 | 323,252 | 295,000 | 294,556 | 0 | 72 | 0 | 0 | 2.625 | 2.654 | FA | 2,925 | 7,744 | 07/27/2016 | 08/15/2026 |
| 92343V-DR-2 | VERIZON COMMUNICATIONS INC | | 1 | | 2 A FE | 1,810,454 | 130.4619 | 1,780,804 | 1,365,000 | 1,807,104 | 0 | (3,350) | 0 | 0 | 4.812 | 2.572 | MS | 19,340 | 0 | 10/27/2020 | 03/15/2039 |
| 92343V-ES-9 | VERIZON COMMUNICATIONS INC | | 1.2 | | 2 A FE | 229,565 | 117.7098 | 270,733 | 230,000 | 229,635 | 0 | 38 | 0 | 0 | 3.875 | 3.898 | FA | 3,540 | 8,913 | 02/05/2019 | 02/08/2029 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS INC | | 1.2 | | 2 A FE | 1,051,532 | 112.1411 | 1,042,912 | 930,000 | 1,049,017 | 0 | (2,516) | 0 | 0 | 3.150 | 1.612 | MS | 8,056 | 0 | 10/15/2020 | 03/22/2030 |
| 92343V-FU-3 | VERIZON COMMUNICATIONS INC | | 1.2 | | 2 A FE | 1,027,322 | 100.7604 | 1,037,832 | 1,030,000 | 1,029,329 | 0 | 7 | 0 | 0 | 2.875 | 2.888 | MN | 3,373 | 0 | 11/10/2020 | 11/20/2050 |
| 927804-GC-2 | VIRGINIA ELECTRIC AND POWER CO | | 1.2 | | 1 F FE | 379,322 | 117.9958 | 448,384 | 380,000 | 379,296 | 0 | 13 | 0 | 0 | 3.300 | 3.310 | JD | 1,045 | 12,401 | 11/20/2019 | 12/01/2049 |
| 92826C-AN-2 | VISA INC | | 1.2 | | 1 D FE | 1,021,913 | 98.5934 | 1,035,231 | 1,050,000 | 1,022,369 | 0 | 456 | 0 | 0 | 1.100 | 1.379 | FA | 4,299 | 0 | 10/23/2020 | 02/15/2031 |
| 931142-EB-5 | WALMART INC | | 1.2 | | 1 C FE | 1,595,412 | 127.5615 | 1,607,275 | 1,280,000 | 1,592,547 | 0 | (2,865) | 0 | 0 | 3.950 | 2.096 | JD | 415 | 24,885 | 10/26/2020 | 06/28/2038 |
| 931427-AQ-1 | WALGREENS BOOTS ALLIANCE INC | | 1.2 | | 2 B FE | 219,446 | 110.6002 | 243,320 | 220,000 | 219,676 | 0 | 53 | 0 | 0 | 3.450 | 3.480 | JD | 633 | 7,590 | 05/26/2016 | 06/01/2026 |
| 949746-SK-8 | WELLS FARGO & CO | | 2 | | 2 A FE | 1,140,000 | 102.8541 | 1,172,537 | 1,140,000 | 1,140,000 | 0 | 0 | 0 | 0 | 3.069 | 3.069 | JJ | 15,258 | 34,987 | 01/17/2017 | 01/24/2023 |
| 95000U-2B-8 | WELLS FARGO & CO | | 1.2 | | 2 A FE | 539,525 | 103.5119 | 558,964 | 540,000 | 539,845 | 0 | 96 | 0 | 0 | 2.625 | 2.644 | JJ | 6,261 | 14,175 | 07/17/2017 | 07/22/2022 |
| 95000U-2F-9 | WELLS FARGO & CO | | 1.2 | | 1 F FE | 1,115,000 | 110.8956 | 1,236,486 | 1,115,000 | 1,115,000 | 0 | 0 | 0 | 0 | 3.196 | 3.197 | JD | 1,386 | 35,635 | 06/10/2019 | 06/17/2027 |
| 95000U-2K-8 | WELLS FARGO & CO | | 1.2 | | 1 F FE | 1,425,000 | 105.1541 | 1,498,446 | 1,425,000 | 1,425,000 | 0 | 0 | 0 | 0 | 2.164 | 2.164 | FA | 11,992 | 15,419 | 02/04/2020 | 02/11/2026 |
| 96145D-AB-1 | WRKCO INC | | 1.2 | | 2 B FE | 109,693 | 107.6752 | 118,443 | 110,000 | 109,832 | 0 | 42 | 0 | 0 | 3.000 | 3.044 | MS | 972 | 3,300 | 08/21/2017 | 09/15/2024 |
| 976656-CL-0 | WISCONSIN ELECTRIC POWER CO | | 1.2 | | 1 F FE | 319,939 | 105.8530 | 338,730 | 320,000 | 319,952 | 0 | 12 | 0 | 0 | 2.050 | 2.054 | JD | 292 | 6,651 | 12/03/2019 | 12/15/2024 |
| 983919-AJ-0 | XILINX INC | | 1.2 | | 1 G FE | 124,859 | 107.5555 | 134,444 | 125,000 | 124,928 | 0 | 20 | 0 | 0 | 2.950 | 2.968 | JD | 307 | 3,688 | 05/24/2017 | 06/01/2024 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 221,022,965 | XXX | 231,688,663 | 211,273,000 | 220,599,884 | 22,670 | (298,392) | 0 | 0 | XXX | XXX | XXX | 1,823,887 | 4,452,493 | XXX | XXX |
| 05492V-AF-2 | BBCMS 2020-C7 A5 - CMBS | | 4 | | 1 A FE | 727,143 | 104.3421 | 736,655 | 706,000 | 726,065 | 0 | (1,078) | 0 | 0 | 2.037 | 1.696 | MON | 1,198 | 7,191 | 06/12/2020 | 04/17/2053 |
| 05493A-AA-8 | BFLD 20EYP A - CMBS | | 4 | | 1 A FE | 475,000 | 100.2815 | 476,337 | 475,000 | 475,000 | 0 | 0 | 0 | 0 | 1.298 | 1.298 | MON | 274 | 1,180 | 09/30/2020 | 10/15/2022 |
| 05550M-AU-8 | BBCMS 2019-C3 A4 - CMBS | | 4 | | 1 A FE | 3,553,479 | 115.2806 | 3,977,182 | 3,450,000 | 3,538,552 | 0 | (9,683) | 0 | 0 | 3.583 | 3.232 | MON | 10,301 | 123,613 | 05/17/2019 | 05/17/2052 |
| 05552A-BC-1 | BBCMS 2020-C8 A5 - CMBS | | 4 | | 1 A FE | 1,132,945 | 103.9422 | 1,143,365 | 1,100,000 | 1,132,386 | 0 | (559) | 0 | 0 | 2.040 | 1.708 | MON | 1,870 | 3,740 | 10/09/2020 | 10/20/2053 |
| 05605A-AA-7 | BX 19XL A - CMBS | | 4 | | 1 A FE | 2,099,847 | 100.1864 | 2,103,762 | 2,099,847 | 2,099,847 | 0 | 0 | 0 | 0 | 1.079 | 1.075 | MON | 1,070 | 33,369 | 10/09/2019 | 10/15/2036 |
| 056057-AA-0 | BX 2018-B10A A - CMBS | | 4 | | 1 A FE | 4,266,020 | 99.9989 | 4,264,951 | 4,265,000 | 4,265,756 | 0 | (285) | 0 | 0 | 0.830 | 0.731 | MON | 1,671 | 2,886 | 12/07/2020 | 03/16/2037 |
| 056059-AA-6 | BX 18IND A - CMBS | | 4 | | 1 A FE | 149,983 | 99.9687 | 149,843 | 149,890 | 149,251 | 0 | (698) | 0 | 0 | 0.909 | 1.451 | MON | 64 | 2,123 | 09/19/2019 | 11/15/2035 |
| 05606K-AA-0 | BX 2019-MMP A - CMBS | | 4 | | 1 A FE | 507,461 | 99.7491 | 506,187 | 507,461 | 507,461 | 0 | 0 | 0 | 0 | 1.159 | 1.156 | MON | 278 | 8,477 | 08/15/2019 | 08/15/2036 |
| 05607Q-AA-6 | BX 2020-BXLP A - CMBS | | 4 | | 1 A FE | 1,258,848 | 100.0310 | 1,259,238 | 1,258,848 | 1,258,848 | 0 | 0 | 0 | 0 | 0.959 | 0.961 | MON | 570 | 13,811 | 01/23/2020 | 12/15/2036 |
| 065402-BC-2 | BANK 2019-BNK18 A4 - CMBS | | 4 | | 1 A FE | 2,586,300 | 115.7788 | 2,907,206 | 2,511,000 | 2,575,369 | 0 | (6,974) | 0 | 0 | 3.584 | 3.236 | MON | 7,500 | 89,994 | 05/21/2019 | 05/17/2062 |
| 06540V-BB-0 | BANK 2019-BNK24 A3 - CMBS | | 4 | | 1 A FE | 945,495 | 111.6100 | 1,024,580 | 918,000 | 945,865 | 0 | (2,548) | 0 | 0 | 2.960 | 2.619 | MON | 2,264 | 27,173 | 12/11/2019 | 11/17/2062 |
| 06541U-BW-5 | BANK 20BNS0 A4 - CMBS | | 4 | | 1 A FE | 1,720,068 | 102.9405 | 1,719,106 | 1,670,000 | 1,719,959 | 0 | (109) | 0 | 0 | 1.925 | 1.589 | MON | 2,679 | 0 | 12/11/2020 | 12/17/2053 |
| 08162B-BE-1 | BMARK 2019-B11 A5 - CMBS | | 4 | | 1 A FE | 1,514,100 | 115.8201 | 1,702,555 | 1,470,000 | 1,507,790 | 0 | (4,141) | 0 | 0 | 3.542 | 3.191 | MON | 4,339 | 52,069 | 05/22/2019 | 05/17/2052 |
| 08163B-BA-8 | BMARK 2020-B22 A5 - CMBS | | 4 | | 1 A FE | 587,060 | 103.3635 | 589,172 | 570,000 | 587,061 | 0 | 1 | 0 | 0 | 1.973 | 1.849 | MON | 937 | 0 | 12/18/2020 | 01/16/2054 |
| 08163B-BE-0 | BMARK 2020-B22 A4 - CMBS | | 4 | | 1 A FE | 1,166,532 | 101.2756 | 1,169,733 | 1,155,000 | 1,166,533 | 0 | 1 | 0 | 0 | 1.685 | 1.643 | MON | 1,622 | 0 | 12/18/2020 | 01/16/2054 |
| 12596W-AC-8 | CSAIL 2019-C16 A3 - CMBS | | 4 | | 1 A FE | 5,149,960 | 112.9356 | 5,646,778 | 5,000,000 | 5,128,744 | 0 | (14,165) | 0 | 0 | 3.329 | 2.980 | MON | 13,871 | 166,450 | 06/18/2019 | 06/17/2052 |
| 12597N-AS-2 | CSAIL 2020-C19 A3 - CMBS | | 4 | | 1 A FE | 2,071,094 | 107.5387 | 2,150,775 | 2,000,000 | 2,066,871 | 0 | (4,223) | 0 | 0 | 2.561 | 2.153 | MON | 4,268 | 29,876 | 05/14/2020 | 03/17/2053 |
| 12634N-AT-5 | CSAIL 2015-C2 A4 - CMBS | | 4 | | 1 A FE | 1,364,747 | 110.0575 | 1,458,261 | 1,325,000 | 1,343,123 | 0 | (4,336) | 0 | 0 | 3.504 | 3.145 | MON | 3,869 | 46,278 | 05/06/2015 | 06/15/2057 |
| 12653V-AA-4 | CSMC 2019-1CE4 A - CMBS | | 4 | | 1 A FE | 1,530,341 | 100.1339 | 1,532,049 | 1,530,000 | 1,530,340 | 0 | (1) | 0 | 0 | 1.139 | 1.081 | MON | 823 | 3,346 | 12/02/2020 | 05/15/2036 |
| 17322M-AW-6 | CGCMT 2014-GC21 A5 - CMBS | | 4 | | | | | | | | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | Dates | | |
|---|---------------------------|---------|---------------|-----------------|---|-------------|--------------------------------|------------|------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 36264K-AU-4 | GSMS 2020-GSA2 A4 - CMBS | | | 4 | .1 A FE | 2,636,019 | 100.8901 | 2,633,232 | 2,610,000 | 2,636,005 | .0 | (14) | .0 | .0 | 1.721 | 1.598 | MON | 3,743 | .0 | 12/17/2020 | 12/12/2053 |
| 36264K-AV-2 | GSMS 2020-GSA2 A5 - CMBS | | | 4 | .1 A FE | 1,042,373 | 102.9755 | 1,042,167 | 1,012,054 | 1,042,358 | .0 | (15) | .0 | .0 | 2.012 | 1.673 | MON | 1,697 | .0 | 12/17/2020 | 12/12/2053 |
| 46591J-AA-4 | JPMCC 2019-BROOK A - CMBS | | | 4 | .1 A FE | 280,000 | 99.3760 | 278,253 | 280,000 | 280,000 | .0 | .0 | .0 | .0 | 1.159 | 1.175 | MON | 153 | 4,678 | 09/24/2019 | 09/17/2029 |
| 46646G-AA-5 | JPMCC 2016-NINE A - CMBS | | | 4 | .1 A FE | 485,795 | 108.3958 | 552,819 | 510,000 | 491,983 | .0 | 2,790 | .0 | .0 | 2.854 | 3.603 | MON | 1,213 | 14,799 | 02/09/2018 | 09/09/2038 |
| 48253Q-AA-3 | KIND 2020-A1P A - CMBS | | | 4 | .1 A FE | 2,840,503 | 100.0000 | 2,847,299 | 2,847,300 | 2,841,585 | .0 | 1,081 | .0 | .0 | 1.196 | 1.260 | MON | 1,608 | 10,694 | 09/17/2020 | 03/16/2037 |
| 55358P-AA-4 | MSCG 18SELF A - CMBS | | | 4 | .1 A FE | 1,570,491 | 100.0993 | 1,571,559 | 1,570,000 | 1,570,394 | .0 | (97) | .0 | .0 | 1.059 | 1.029 | MON | 785 | 4,158 | 09/17/2020 | 10/15/2037 |
| 61691J-AZ-7 | MSC 2017-H1 B - CMBS | | | 4 | .1 D FE | 123,591 | 107.4713 | 128,966 | 120,000 | 122,416 | .0 | (352) | .0 | .0 | 4.075 | 3.723 | MON | 408 | 4,890 | 05/24/2017 | 06/17/2050 |
| 61692A-AA-0 | MSC 2019-NUGS A - CMBS | | | 4 | .1 A FE | 582,000 | 102.0524 | 593,945 | 582,000 | 582,000 | .0 | .0 | .0 | .0 | 2.450 | 1.111 | MON | 673 | 14,606 | 12/12/2019 | 12/15/2036 |
| 61763M-AF-7 | MSBAM 2014-C16 A5 - CMBS | | | 4 | .1 A FE | 2,056,641 | 108.7919 | 2,121,442 | 1,950,000 | 2,007,126 | .0 | (17,427) | .0 | .0 | 3.892 | 2.912 | MON | 6,325 | 75,894 | 01/05/2018 | 06/17/2047 |
| 61764P-BS-0 | MSBAM 2014-C19 A5B - CMBS | | | 4 | .1 A FE | 1,061,595 | 105.1708 | 1,057,695 | 1,005,692 | 1,053,365 | .0 | (8,230) | .0 | .0 | 3.326 | 0.657 | MON | 2,787 | 16,725 | 06/01/2020 | 12/17/2047 |
| 63874E-AA-8 | NCMS 2017-75B A - CMBS | | | 4 | .1 A FE | 195,699 | 108.2740 | 205,721 | 190,000 | 193,826 | .0 | (548) | .0 | .0 | 3.858 | 3.492 | MON | 529 | 7,330 | 05/10/2017 | 04/10/2037 |
| 68249D-AA-7 | ONYP 201NVP A - CMBS | | | 4 | .1 A FE | 300,000 | 100.0599 | 300,180 | 300,000 | 300,000 | .0 | .0 | .0 | .0 | 1.109 | 1.109 | MON | .18 | .0 | 12/17/2020 | 01/15/2023 |
| 90187L-AA-7 | PRKAV 2017-245P A - CMBS | | | 4 | .1 A FE | 720,999 | 112.3596 | 786,517 | 700,000 | 714,164 | .0 | (1,997) | .0 | .0 | 3.508 | 3.174 | MON | 2,046 | 24,556 | 05/17/2017 | 06/05/2037 |
| 92890F-AU-0 | WFRBS 2014-C20 A5 - CMBS | | | 4 | .1 A FE | 519,280 | 109.5467 | 528,015 | 482,000 | 513,478 | .0 | (5,802) | .0 | .0 | 3.995 | 1.893 | MON | 11,233 | 11,233 | 05/19/2020 | 05/17/2047 |
| 94989W-AS-6 | WFCM 2015-C31 A4 - CMBS | | | 4 | .1 A FE | 526,197 | 112.5408 | 568,331 | 505,000 | 518,422 | .0 | (2,729) | .0 | .0 | 3.695 | 3.080 | MON | 1,555 | 18,660 | 01/04/2018 | 11/18/2048 |
| 95002R-AX-6 | WFCM 2020-C56 A5 - CMBS | | | 4 | .1 A FE | 2,015,555 | 107.3815 | 2,101,455 | 1,957,000 | 2,012,315 | .0 | (3,241) | .0 | .0 | 2.448 | 2.106 | MON | 3,992 | 23,954 | 05/27/2020 | 06/17/2053 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 56,574,937 | XXX | 58,795,006 | 55,443,577 | 56,337,757 | 0 | (125,089) | 0 | 0 | XXX | XXX | XXX | 99,577 | 994,510 | XXX | XXX |
| 03328Y-AA-2 | ANHC 1-R A1 - CDO | C | | 4 | .1 A FE | 993,350 | 99.0683 | 990,683 | 1,000,000 | 977,965 | .0 | (16,515) | .0 | .0 | 1.214 | 2.016 | JAJO | 2,698 | 23,679 | 10/23/2018 | 04/13/2031 |
| 03764D-AH-4 | APID X11 AR - CDO | | | 4 | .1 A FE | 727,088 | 99.2429 | 719,511 | 725,000 | 713,311 | .0 | (11,879) | .0 | .0 | 1.317 | 1.766 | JAJO | 2,069 | 17,767 | 01/26/2018 | 04/15/2031 |
| 04033B-AB-4 | ARIFL 18B A2 - ABS | | | 4 | .1 A FE | 473,597 | 100.7923 | 477,362 | 473,610 | 473,606 | .0 | .3 | .0 | .0 | 3.220 | 3.243 | MON | 678 | 15,250 | 09/18/2018 | 08/16/2027 |
| 04968H-AA-4 | ATRM X111 A1 - CDO | C | | 4 | .1 A FE | 1,003,250 | 99.7800 | 997,800 | 1,000,000 | 983,619 | .0 | (15,008) | .0 | .0 | 1.389 | 1.919 | JAJO | 2,701 | 24,794 | 10/29/2018 | 11/21/2030 |
| 05618D-AJ-3 | BABS 2014-1 A1R - CDO | | | 2 | .1 A FE | 37,580 | 99.9911 | 37,615 | 37,618 | 37,575 | .0 | 85 | .0 | .0 | 1.368 | 3.557 | JAJO | 104 | 833 | 01/08/2019 | 07/21/2025 |
| 06761C-AA-7 | BABS 2016-11 AR - CDO | C | | 4 | .1 A FE | 790,000 | 99.9165 | 789,340 | 790,000 | 790,000 | .0 | .0 | .0 | .0 | 1.298 | 1.301 | JAJO | 2,080 | 19,028 | 12/07/2018 | 07/20/2028 |
| 09075J-AA-7 | BGLCO 1 A - CDO | C | | 4 | .1 A FE | 1,599,200 | 100.0219 | 1,600,351 | 1,600,000 | 1,599,107 | .0 | (93) | .0 | .0 | 1.706 | 1.725 | MJSD | 1,289 | 14,413 | 09/03/2020 | 06/16/2031 |
| 09626R-AW-5 | BLUEM 2012-2 AR2 - CDO | C | | 4 | .1 A FE | 5,520,000 | 99.8024 | 5,509,094 | 5,520,000 | 5,520,000 | .0 | .0 | .0 | .0 | 1.274 | 1.283 | FMAN | 8,203 | 117,975 | 11/09/2018 | 11/20/2028 |
| 09629L-AA-3 | BLUEM 23 A1 - CDO | C | | 4 | .1 A FE | 721,738 | 99.6492 | 722,457 | 725,000 | 708,937 | .0 | (10,801) | .0 | .0 | 1.368 | 1.936 | JAJO | 2,012 | 17,977 | 01/18/2019 | 10/20/2031 |
| 12481H-AC-9 | CBAM 2017-3 A - CDO | | | 4 | .1 A FE | 1,001,300 | 99.9028 | 999,028 | 1,000,000 | 984,075 | .0 | (13,528) | .0 | .0 | 1.448 | 2.106 | JAJO | 2,976 | 25,912 | 11/20/2018 | 10/17/2029 |
| 14310M-AW-7 | CGMS 2014-1 A1R - CDO | | | 4 | .1 A FE | 753,477 | 99.3637 | 752,875 | 757,696 | 739,693 | .0 | (14,526) | .0 | .0 | 1.188 | 1.925 | JAJO | 1,850 | 17,620 | 10/19/2018 | 04/17/2031 |
| 14315L-AA-2 | CGMS 2014-3-R A1A - CDO | C | | 4 | .1 A FE | 5,826,650 | 99.5000 | 5,847,226 | 5,876,609 | 5,726,256 | .0 | (83,774) | .0 | .0 | 1.266 | 1.939 | JAJO | 18,645 | 136,365 | 12/03/2018 | 07/28/2031 |
| 15032A-AN-7 | CEDF V A1R - CDO | | | 4 | .1 A FE | 265,000 | 99.6586 | 264,095 | 265,000 | 265,000 | .0 | .0 | .0 | .0 | 1.318 | 1.318 | JAJO | 718 | 8,515 | 07/03/2018 | 07/17/2031 |
| 15033E-AA-6 | CEDF 1X A1 - CDO | | | 4 | .1 A FE | 7,213,750 | 99.6335 | 7,223,427 | 7,250,000 | 7,088,296 | .0 | (104,444) | .0 | .0 | 1.198 | 1.845 | JAJO | 17,618 | 167,272 | 10/30/2018 | 04/21/2031 |
| 165183-BG-8 | CF11 2018-1 A1 - ABS | | | 4 | .1 A FE | 541,995 | 101.0199 | 547,541 | 542,013 | 542,009 | .0 | .5 | .0 | .0 | 3.040 | 3.061 | MON | 732 | 16,477 | 04/11/2018 | 04/15/2030 |
| 19329L-AN-7 | CLPK 1512R AR - CDO | C | | 4 | .1 A FE | 2,890,000 | 99.8793 | 2,886,511 | 2,890,000 | 2,890,000 | .0 | .0 | .0 | .0 | 1.268 | 1.267 | JAJO | 7,433 | 68,729 | 12/03/2018 | 10/20/2028 |
| 24380L-AC-7 | DCRK 1 A - CDO | | | 4 | .1 A FE | 500,350 | 99.5767 | 497,883 | 500,000 | 498,159 | .0 | (2,191) | .0 | .0 | 1.398 | 1.517 | JAJO | 1,418 | 8,530 | 02/12/2020 | 10/21/2030 |
| 28002H-AA-7 | ELMW3 111 A1 - CDO | C | | 4 | .1 A FE | 659,670 | 100.1166 | 660,770 | 660,000 | 659,659 | .0 | (11) | .0 | .0 | 1.607 | 1.620 | JAJO | 2,298 | 2,775 | 08/25/2020 | 10/15/2032 |
| 29372J-AC-1 | EFF 2017-2 A3 - ABS | | | 4 | .1 A FE | 168,532 | 100.4615 | 169,314 | 168,536 | 168,536 | .0 | .1 | .0 | .0 | 2.220 | 2.231 | MON | 114 | 3,742 | 06/20/2017 | 01/20/2023 |
| 29373F-AB-0 | EFF 182 A2 - ABS | | | 4 | .1 A FE | 268,845 | 100.6913 | 270,745 | 268,886 | 268,879 | .0 | 13 | .0 | .0 | 3.140 | 3.170 | MON | 258 | 8,443 | 07/25/2018 | 02/20/2024 |
| 34528G-AK-2 | FORDO 2020-A A3 - ABS | | | 4 | .1 A FE | 279,950 | 101.2186 | 283,412 | 280,000 | 279,964 | .0 | 14 | .0 | .0 | 1.860 | 1.050 | MON | 129 | 1,723 | 05/07/2020 | 08/15/2024 |
| 34528Q-HF-4 | FORDF 2019-4 A - ABS | | | 4 | .1 A FE | 1,509,821 | 106.8212 | 1,613,000 | 1,510,000 | 1,509,838 | .0 | 63 | .0 | .0 | 2.440 | 2.454 | MON | 1,638 | 36,844 | 09/17/2019 | 09/15/2026 |
| 36258N-AC-6 | GMICAR 2020-1 A3 - ABS | | | 4 | .1 A FE | 593,341 | 102.1661 | 597,672 | 585,000 | 590,904 | .0 | (2,437) | .0 | .0 | 1.840 | 1.205 | MON | 449 | 7,176 | 04/29/2020 | 09/16/2024 |
| 36318W-AE-0 | GALXY XV AR - CDO | | | 4 | .1 A FE | 1,125,000 | 99.8527 | 1,123,343 | 1,125,000 | 1,125,000 | .0 | .0 | .0 | .0 | 1.437 | 1.440 | JAJO | 3,502 | 28,942 | 10/03/2017 | 10/15/2030 |
| 402563-AA-8 | GSM 1 A1 - CDO | C | | 4 | .1 A FE | 983,750 | 99.2783 | 992,783 | 1,000,000 | 984,302 | .0 | 552 | .0 | .0 | 1.607 | 1.916 | JAJO | 3,482 | 15,522 | 06/09/2020 | 04/15/2033 |
| 43813R-AC-1 | HAROT 2020-1 A3 - ABS | | | 4 | .1 A FE | 889,797 | 102.0926 | 898,415 | 880,000 | 887,081 | .0 | (2,716) | .0 | .0 | 1.610 | 1.140 | MON | 394 | 9,445 | 04/29/2020 | 04/22/2024 |
| 48661N-AA-6 | KAYNE 6 A1 - CDO | C | | 4 | .1 A FE | 4,538,910 | 100.0948 | 4,544,305 | 4,540,000 | 4,538,651 | .0 | (260) | .0 | .0 | 1.598 | 1.608 | JAJO | 14,715 | 19,164 | 08/25/2020 | 01/20/2033 |
| 553205-AC-9 | MP3 111 AR - CDO | | | 4 | .1 A FE | 600,000 | 99.7514 | 598,509 | 600,000 | 600,000 | .0 | .0 | .0 | .0 | 1.470 | 1.472 | JAJO | 1,789 | 15,486 | 10/06/2017 | 10/21/2030 |
| 55819Q-AY-3 | MDPK XIX A1R - CDO | | | 4 | .1 A FE | 620,000 | 99.4899 | 616,838 | 620,000 | 620,000 | .0 | .0 | .0 | .0 | 1.136 | 1.139 | JAJO | 1,389 | 6,351 | 02/27/2020 | 01/22/2028 |
| 55819Y-AA-8 | MDPK XXVI AR - CDO | | | 4 | .1 A FE | 3,268,965 | 99.8516 | 3,255,161 | 3,260,000 | 3,205,183 | .0 | (47,820) | .0 | .0 | 1.413 | 1.947 | JAJO | 8,191 | 79,633 | 10/24/2018 | 07/2 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|----------------------|--|---------|---------------|-----------------|---|-------------|--------------------------------|-------------|-------------|-------------------------------|---|---|---|--|----------|-------------------|-----------|---------------------------------|-----------------------------|------------|----------------------------------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | B o n d C h a r | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 67590G-BG-3 | OCT17 17RRR A1R - CDO | | | 4 | .1A FE | 775,000 | .99 7018 | 772,689 | 775,000 | 775,000 | 0 | 0 | 0 | 0 | 1.215 | 1.217 | JAUO | 1,752 | 17,762 | 02/07/2018 | 01/27/2031 |
| 69335P-CV-5 | PFSFC 2018-D A - ABS | | | 4 | .1A FE | 9,189,554 | 100.7006 | 9,254,383 | 9,190,000 | 9,189,949 | 0 | 174 | 0 | 0 | 3.190 | 3.213 | MON | 13,029 | 293,161 | 04/11/2018 | 04/17/2023 |
| 69335P-DG-7 | PFSFC 19B A - ABS | | | 4 | .1A FE | 4,450,000 | 100.1137 | 4,455,060 | 4,450,000 | 4,450,000 | 0 | 0 | 0 | 0 | 0.709 | 0.706 | MON | 1,489 | 53,766 | 10/11/2019 | 09/15/2023 |
| 69688X-AS-0 | PLMRS 141RR A1R - CDO | | | 4 | .1A FE | 291,856 | 99.7036 | 289,141 | 290,000 | 285,321 | 0 | (4,698) | 0 | 0 | 1.348 | 1.830 | JAUO | 803 | 7,218 | 02/08/2018 | 01/17/2031 |
| 70017K-AA-7 | PAIA 171 A1 - CDO | | | C | .1A FE | 1,075,000 | 99.9025 | 1,073,952 | 1,075,000 | 1,075,000 | 0 | 0 | 0 | 0 | 1.441 | 1.526 | FWAN | 1,979 | 25,138 | 10/11/2017 | 11/14/2029 |
| 74988L-AA-2 | RRAM 3 A1R - CDO | | | 4 | .1A FE | 300,000 | 99.5117 | 298,535 | 300,000 | 300,000 | 0 | 0 | 0 | 0 | 1.327 | 1.322 | JAUO | 862 | 7,382 | 01/18/2018 | 01/15/2030 |
| 75888A-AQ-9 | REGT 7R AR - CDO | | | 4 | .1A FE | 8,000,000 | 99.8509 | 7,988,073 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 1.299 | 1.300 | MJSD | 3,174 | 159,133 | 11/21/2018 | 12/20/2028 |
| 77341D-AA-5 | ROCKT 2017-3 A - CDO | | | C | .1A FE | 1,968,000 | 99.9636 | 1,999,271 | 2,000,000 | 1,970,170 | 0 | 2,170 | 0 | 0 | 1.408 | 1.850 | JAUO | 5,712 | 19,227 | 06/02/2020 | 10/21/2030 |
| 78449F-AC-5 | SMB 2016-A A2B - ABS | | | 4 | .1A FE | 318,956 | 101.5777 | 322,878 | 317,863 | 318,897 | 0 | (59) | 0 | 0 | 1.659 | 1.545 | MON | 249 | 3,144 | 06/03/2020 | 05/15/2031 |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | | 4 | .1A FE | 441,151 | 99.9168 | 456,070 | 456,449 | 441,255 | 0 | 103 | 0 | 0 | 0.879 | 1.742 | MON | 189 | 2,982 | 05/12/2020 | 01/15/2037 |
| 78449V-AA-4 | SMB 2020-PT-A A1 - ABS | | | 4 | .1A FE | 597,958 | 99.8634 | 600,630 | 601,451 | 598,907 | 0 | 949 | 0 | 0 | 0.448 | 1.144 | MON | 53 | 1,674 | 06/11/2020 | 09/15/2054 |
| 85208N-AD-2 | SPRINTS 2018-1 A1 - RMBS | | | 1 | 2A FE | 315,000 | 108.3090 | 341,173 | 315,000 | 315,000 | 0 | 0 | 0 | 0 | 4.738 | 4.738 | MJSD | 456 | 14,925 | 03/14/2018 | 09/20/2029 |
| 88631Y-AA-5 | TIA IV A1A - CDO | | | 4 | .1A FE | 1,730,000 | 99.9166 | 1,728,557 | 1,730,000 | 1,730,000 | 0 | 0 | 0 | 0 | 1.448 | 1.452 | JAUO | 5,081 | 44,300 | 11/13/2018 | 01/20/2032 |
| 89232H-AC-9 | TAOT 2020-A A3 - ABS | | | 4 | .1A FE | 1,194,566 | 101.9764 | 1,203,322 | 1,180,000 | 1,190,415 | 0 | (4,151) | 0 | 0 | 1.660 | 1.124 | MON | 871 | 13,059 | 04/29/2020 | 05/15/2024 |
| 92329F-AP-2 | VENTR XVII I AR - CDO | | | 4 | .1A FE | 200,000 | 99.8071 | 199,614 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 1.460 | 1.462 | JAUO | 633 | 5,186 | 10/04/2017 | 10/15/2029 |
| 92331X-AC-8 | VENTR 35 AS - CDO | | | C | .1A FE | 2,000,000 | 100.0013 | 2,000,026 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.366 | 1.863 | JAUO | 5,387 | 49,344 | 10/17/2018 | 10/22/2031 |
| 92915H-AL-7 | VOYA 163R A1R - CDO | | | 4 | .1A FE | 1,955,000 | 99.7030 | 1,949,193 | 1,955,000 | 1,955,000 | 0 | 0 | 0 | 0 | 1.408 | 1.411 | JAUO | 5,657 | 49,896 | 10/23/2018 | 10/18/2031 |
| 92915O-AC-7 | VOYA 2017-3 A1A - CDO | | | C | .1A FE | 6,990,900 | 100.0001 | 7,000,008 | 7,000,000 | 6,994,916 | 0 | 2,106 | 0 | 0 | 1.448 | 2.562 | JAUO | 20,559 | 179,247 | 02/06/2019 | 07/22/2030 |
| 96328D-BF-0 | WHL5 2018-1 A2 - RMBS | | | 4 | .1A FE | 21,475 | 100.3586 | 21,554 | 21,477 | 21,477 | 0 | 1 | 0 | 0 | 3.060 | 3.086 | MON | 20 | 657 | 07/17/2018 | 04/20/2027 |
| 968252-AQ-7 | YOLO 4R A1R - CDO | | | 4 | .1A FE | 560,000 | 99.5070 | 557,239 | 560,000 | 560,000 | 0 | 0 | 0 | 0 | 1.308 | 1.309 | JAUO | 1,486 | 6,574 | 02/21/2020 | 04/20/2032 |
| 3599999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | 98,464,908 | XXX | 98,731,815 | 98,612,208 | 98,000,809 | 0 | (384,186) | 0 | 0 | XXX | XXX | XXX | 202,447 | 2,017,082 | XXX | XXX |
| 3899999 | Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 376,062,810 | XXX | 389,215,484 | 365,328,785 | 374,938,450 | 22,670 | (807,667) | 0 | 0 | XXX | XXX | XXX | 2,125,911 | 7,464,085 | XXX | XXX |
| 06738E-BM-6 | BARCLAYS PLC | | | C | 1,2 | 2.B FE | 1,515,000 | 104.1343 | 1,515,000 | 1,515,000 | 0 | 0 | 0 | 0 | 2.645 | 2.645 | JD | 779 | 20,036 | 06/17/2020 | 06/24/2031 |
| 4299999 | Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | 1,515,000 | XXX | 1,577,635 | 1,515,000 | 1,515,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 779 | 20,036 | XXX | XXX |
| 4899999 | Total - Hybrid Securities | | | | | 1,515,000 | XXX | 1,577,635 | 1,515,000 | 1,515,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 779 | 20,036 | XXX | XXX |
| 5599999 | Total - Parent, Subsidiaries and Affiliates Bonds | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6099999 | Subtotal - SVO Identified Funds | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 6599999 | Subtotal - Unaffiliated Bank Loans | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 7699999 | Total - Issuer Obligations | | | | | 301,914,140 | XXX | 310,696,725 | 281,593,000 | 296,740,601 | 22,670 | (1,768,977) | 0 | 0 | XXX | XXX | XXX | 2,652,809 | 7,096,868 | XXX | XXX |
| 7799999 | Total - Residential Mortgage-Backed Securities | | | | | 165,648,546 | XXX | 172,066,107 | 160,060,226 | 165,491,773 | 0 | (107,025) | 0 | 0 | XXX | XXX | XXX | 421,914 | 4,108,438 | XXX | XXX |
| 7899999 | Total - Commercial Mortgage-Backed Securities | | | | | 73,254,225 | XXX | 77,710,367 | 72,271,094 | 73,063,774 | 0 | (105,221) | 0 | 0 | XXX | XXX | XXX | 141,920 | 1,505,466 | XXX | XXX |
| 7999999 | Total - Other Loan-Backed and Structured Securities | | | | | 98,464,908 | XXX | 98,731,815 | 98,612,208 | 98,000,809 | 0 | (384,186) | 0 | 0 | XXX | XXX | XXX | 202,447 | 2,017,082 | XXX | XXX |
| 8099999 | Total - SVO Identified Funds | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8199999 | Total - Affiliated Bank Loans | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8299999 | Total - Unaffiliated Bank Loans | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0 | XXX | XXX |
| 8399999 | Total Bonds | | | | | 639,281,820 | XXX | 659,205,015 | 612,536,528 | 633,296,957 | 22,670 | (2,365,410) | 0 | 0 | XXX | XXX | XXX | 3,419,090 | 14,727,854 | XXX | XXX |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | | | | | | | | |
|----|----|-------------|----|----|------------|----|----|------------|----|----|------------|----|----|------------|----|----|------------|----|----|------------|
| 1A | \$ | 362,901,661 | 1B | \$ | 16,186,142 | 1C | \$ | 18,340,908 | 1D | \$ | 11,949,506 | 1E | \$ | 24,585,705 | 1F | \$ | 45,557,404 | 1G | \$ | 36,073,708 |
| 2A | \$ | 50,543,424 | 2B | \$ | 12,797,594 | 2C | \$ | 20,693,613 | | | | | | | | | | | | |
| 3A | \$ | 9,189,910 | 3B | \$ | 5,507,622 | 3C | \$ | 17,389,518 | | | | | | | | | | | | |
| 4A | \$ | 1,580,242 | 4B | \$ | 0 | 4C | \$ | 0 | | | | | | | | | | | | |
| 5A | \$ | 0 | 5B | \$ | 0 | 5C | \$ | 0 | | | | | | | | | | | | |
| 6 | \$ | 0 | | | | | | | | | | | | | | | | | | |

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Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---------|---------------|-------------------------------------|---------------------------|-------------------|-------------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 912828-4B-3 | UNITED STATES TREASURY | | 02/10/2020 | Wells | | 1,514,297 | 1,500,000 | 14,583 |
| 912828-WZ-9 | UNITED STATES TREASURY | | 07/24/2020 | Unknown | | 257,070 | 250,000 | 1,046 |
| 912828-YZ-0 | UNITED STATES TREASURY | | 05/06/2020 | Unknown | | 205,844 | 200,000 | 1,630 |
| 912828-ZB-9 | UNITED STATES TREASURY | | 11/18/2020 | CHASE/GREENWICH CAP | | 1,267,396 | 1,225,000 | 3,046 |
| 912828-ZC-7 | UNITED STATES TREASURY | | 10/16/2020 | Unknown | | 103,707 | 100,000 | 152 |
| 912828-ZX-1 | UNITED STATES TREASURY | | 06/26/2020 | MORGAN STANLEY CO | | 6,993,176 | 7,000,000 | 0 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 10,341,490 | 10,275,000 | 20,457 |
| 646039-YH-4 | NEW JERSEY ST | | 11/19/2020 | Bank of America Securities | | 67,967 | 60,000 | 0 |
| 646039-YJ-0 | NEW JERSEY ST | | 11/19/2020 | Bank of America Securities | | 337,363 | 290,000 | 0 |
| 646039-YK-7 | NEW JERSEY ST | | 11/19/2020 | Bank of America Securities | | 71,084 | 60,000 | 0 |
| 646039-YL-5 | NEW JERSEY ST | | 11/19/2020 | Bank of America Securities | | 72,211 | 60,000 | 0 |
| 646039-YM-3 | NEW JERSEY ST | | 11/19/2020 | Bank of America Securities | | 73,210 | 60,000 | 0 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 621,834 | 530,000 | 0 |
| 609561-JN-6 | MONMOUTH CNTY N J | | 01/10/2020 | Bank of America Securities | | 451,926 | 345,000 | 671 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 451,926 | 345,000 | 671 |
| 01728A-4Q-6 | ALLEGHENY CNTY PA HOSP DEV AUTH REV | | 01/10/2020 | WELLS FARGO, N.A./SIG | | 465,667 | 360,000 | 11,200 |
| 13032U-XG-8 | CALIFORNIA HEALTH FACS FING AUTH REV | | 11/05/2020 | CORPORATE ACTION | | 104,710 | 95,000 | 2,243 |
| 153476-GA-8 | CENTRAL FLA EXPIRY AUTH SR LIEN REV | | 01/07/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,047,833 | 835,000 | 3,943 |
| 25477G-PC-3 | DISTRICT COLUMBIA INCOME TAX REV | | 01/10/2020 | Bank of America Securities | | 718,564 | 550,000 | 3,056 |
| 25477G-PE-9 | DISTRICT COLUMBIA INCOME TAX REV | | 01/08/2020 | WELLS FARGO, N.A./SIG | | 251,999 | 195,000 | 975 |
| 3132A9-R7-4 | FH ZS8610 - RMBS | | 02/28/2020 | BANK OF NEW YORK | | 296,068 | 282,923 | 20 |
| 3132D5-5F-5 | FH SB8046 - RMBS | | 04/28/2020 | CREDIT SUISSE AG NY BRANCH | | 3,175,054 | 3,007,303 | 4,260 |
| 3132DV-3V-5 | FH SD8012 - RMBS | | 01/22/2020 | DAIWA SECURITIES AMERICA INC. | | 3,394,364 | 3,254,521 | 3,978 |
| 3132DV-LA-1 | FH SD7521 - RMBS | | 07/30/2020 | NOMURA SECURITIES/FIXED INCOME | | 7,968,048 | 7,444,056 | 6,203 |
| 3132DV-LC-7 | FH SD7523 - RMBS | | 07/31/2020 | Various | | 4,523,192 | 4,240,286 | 3,534 |
| 3133G8-C9-0 | FH QN1896 - RMBS | | 04/28/2020 | MORGAN STANLEY CO | | 781,964 | 739,009 | 1,047 |
| 3133G8-DD-0 | FH QN1900 - RMBS | | 04/28/2020 | MORGAN STANLEY CO | | 951,476 | 898,148 | 1,272 |
| 31346Y-XB-4 | FH QA5174 - RMBS | | 04/28/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 5,665,052 | 5,332,598 | 5,333 |
| 3140FL-PL-6 | FN BE1326 - RMBS | | 02/28/2020 | BNY MELLON CAPITAL MARKETS LLC (NY) | | 319,038 | 309,981 | 366 |
| 3140FT-PP-1 | FN BE7373 - RMBS | | 02/28/2020 | BNY MELLON CAPITAL MARKETS LLC (NY) | | 398,703 | 387,384 | 457 |
| 3140HD-7A-6 | FN BK0888 - RMBS | | 04/27/2020 | WELLS FARGO SECURITIES | | 3,877,851 | 3,590,603 | 4,787 |
| 3140HK-JJ-8 | FN BK5664 - RMBS | | 10/15/2020 | MORGAN STANLEY CO | | 906,421 | 867,000 | 867 |
| 3140JG-LQ-6 | FN BN0334 - RMBS | | 01/21/2020 | CITIGROUP GLOBAL MARKETS INC. | | 380,808 | 364,792 | 892 |
| 3140KP-MU-4 | FN BQ3970 - RMBS | | 10/15/2020 | MORGAN STANLEY CO | | 859,375 | 822,000 | 822 |
| 3140KQ-PH-8 | FN BQ4923 - RMBS | | 10/15/2020 | MORGAN STANLEY CO | | 1,630,931 | 1,560,000 | 1,560 |
| 3140KV-F5-4 | FN BQ9187 - RMBS | | 12/22/2020 | MORGAN STANLEY CO | | 1,854,491 | 1,788,000 | 2,285 |
| 3140KV-GN-4 | FN BQ9204 - RMBS | | 12/22/2020 | MORGAN STANLEY CO | | 2,024,590 | 1,952,000 | 2,494 |
| 3140KX-SP-2 | FN BR0525 - RMBS | | 12/22/2020 | MORGAN STANLEY CO | | 995,435 | 956,000 | 1,222 |
| 3140QC-PII-0 | FN CA4936 - RMBS | | 01/14/2020 | MORGAN STANLEY CO | | 5,703,185 | 5,545,064 | 6,931 |
| 3140X3-AX-6 | FN FM0021 - RMBS | | 01/21/2020 | CITIGROUP GLOBAL MARKETS INC. | | 4,176,276 | 4,000,624 | 9,779 |
| 3140X4-H9-0 | FN FM1155 - RMBS | | 02/28/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 4,686,305 | 4,545,673 | 5,366 |
| 3140X6-PC-9 | FN FM3118 - RMBS | | 07/31/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 3,088,818 | 2,872,484 | 2,872 |
| 3140X7-3K-3 | FN FM4401 - RMBS | | 10/15/2020 | MORGAN STANLEY CO | | 3,210,115 | 3,070,503 | 3,071 |
| 3140X8-YK-7 | FN FMS213 - RMBS | | 12/22/2020 | Bank of America Securities | | 2,528,247 | 2,429,000 | 3,104 |
| 31418C-HG-6 | FN MA3058 - RMBS | | 04/27/2020 | JEFFERIES & COMPANY, INC. | | 1,616,081 | 1,507,714 | 2,010 |
| 31418D-ET-5 | FN MA3745 - RMBS | | 01/14/2020 | Various | | 5,643,875 | 5,475,509 | 7,985 |
| 31418D-EU-2 | FN MA3746 - RMBS | | 01/22/2020 | Various | | 3,130,538 | 3,002,503 | 4,934 |
| 31418D-MD-1 | FN MA3955 - RMBS | | 04/28/2020 | Bank of America Securities | | 6,235,048 | 5,971,910 | 7,050 |
| 31418D-N7-3 | FN MA4013 - RMBS | | 04/28/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 2,213,270 | 2,119,863 | 2,503 |
| 31418D-N8-1 | FN MA4014 - RMBS | | 04/28/2020 | Various | | 3,563,144 | 3,374,474 | 4,781 |
| 31418D-QH-8 | FN MA4055 - RMBS | | 05/27/2020 | BARCLAYS CAPITAL INC FIXED INC | | 3,325,313 | 3,205,000 | 6,232 |
| 31418D-TQ-5 | FN MA4158 - RMBS | | 09/21/2020 | NOMURA SECURITIES/FIXED INCOME | | 6,450,034 | 6,256,000 | 7,646 |
| 35563P-NP-0 | SCRT 2015C MA - CMO | | 03/05/2020 | Bank of America Securities | | 704,579 | 678,000 | 1,836 |
| 544445-NU-9 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 01/10/2020 | MORGAN STANLEY CO | | 854,454 | 695,000 | 2,606 |
| 57563C-FH-0 | MASSACHUSETTS DEPT TRANSN MET HIWY SYS RE | | 01/10/2020 | BARCLAYS CAPITAL INC FIXED INC | | 562,769 | 440,000 | 794 |
| 592190-PG-1 | METROPOLITAN NASHVILLE ARPT AUTH TENN AR | | 01/08/2020 | Bank of America Securities | | 963,242 | 785,000 | 2,508 |
| 646136-4F-5 | NEW JERSEY ST TRANSN TR FD AUTH | | 01/08/2020 | WELLS FARGO, N.A./SIG | | 984,911 | 830,000 | 2,882 |
| 64990F-KW-3 | NEW YORK STATE DORMITORY AUTHORITY | | 01/10/2020 | MORGAN STANLEY CO | | 1,029,815 | 825,000 | 13,635 |
| 66285W-UY-0 | NORTH TEX TWY AUTH REV | | 01/10/2020 | RBC CAPITAL MARKETS | | 430,132 | 355,000 | 641 |
| 66285W-WD-4 | NORTH TEX TWY AUTH REV | | 01/10/2020 | RBC CAPITAL MARKETS | | 661,485 | 550,000 | 993 |
| 67766W-YA-4 | OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE | | 01/08/2020 | WELLS FARGO, N.A./SIG | | 261,978 | 200,000 | 1,972 |
| 71883M-PR-9 | PHOENIX ARIZ CIVIC IMPT CORP ARPT REV | | 01/10/2020 | WELLS FARGO, N.A./SIG | | 346,079 | 275,000 | 1,260 |
| 73358W-4M-3 | PORT AUTH N Y & N J | | 01/07/2020 | MORGAN STANLEY CO | | 385,353 | 300,000 | 1,500 |
| 735389-B4-9 | PORT SEATTLE WASH REV | | 01/07/2020 | MORGAN STANLEY CO | | 332,192 | 275,000 | 2,597 |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|---|---------|---------------|-------------------------------------|---------------------------|--------------------|--------------------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 79766D-LF-4 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | 01/10/2020 | MORGAN STANLEY CO | | 753,875 | 625,000 | 6,337 |
| 914367-GK-7 | UNIVERSITY KANS HOSP AUTH HEALTH FACRS RE | | 01/07/2020 | WELLS FARGO, N.A./SIG | | 342,730 | 265,000 | 1,325 |
| 91514A-JJ-0 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | | 01/10/2020 | WELLS FARGO, N.A./SIG | | 417,054 | 315,000 | 7,700 |
| 915217-KJ-7 | UNIVERSITY VA UNIV REVS | | 08/06/2020 | CORPORATE ACTION | | 41,242 | 40,000 | 28 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 107,233,771 | 100,660,925 | 185,695 |
| 00182E-BM-0 | ANZ NEW ZEALAND INTL LTD (LONDON BRANCH) | C. | 02/06/2020 | Bank of America Securities | | 1,587,901 | 1,590,000 | .0 |
| 002824-BP-4 | ABBOTT LABORATORIES | | 06/22/2020 | MORGAN STANLEY CO | | 308,047 | 310,000 | .0 |
| 00287Y-AR-0 | ABBVIE INC | | 10/23/2020 | MORGAN STANLEY CO | | 1,099,890 | 900,000 | 18,338 |
| 00287Y-BW-8 | ABBVIE INC | | 10/15/2020 | JEFFERIES & COMPANY, INC. | | 2,692,478 | 2,425,000 | 31,902 |
| 02079K-AD-9 | ALPHABET INC | | 08/03/2020 | GOLDMAN | | 747,945 | 750,000 | .0 |
| 023135-BR-6 | AMAZON.COM INC | | 06/01/2020 | GOLDMAN | | 1,899,376 | 1,890,000 | .0 |
| 03027X-AW-0 | AMERICAN TOWER CORP | | 10/23/2020 | Bank of America Securities | | 926,146 | 810,000 | 6,156 |
| 03027X-BA-7 | AMERICAN TOWER CORP | | 11/04/2020 | JEFFERIES & COMPANY, INC. | | 1,561,855 | 1,440,000 | 12,137 |
| 03027X-BB-5 | AMERICAN TOWER CORP | | 06/01/2020 | RBC CAPITAL MARKETS | | 383,918 | 385,000 | .0 |
| 03027X-BC-3 | AMERICAN TOWER CORP | | 10/29/2020 | JEFFERIES & COMPANY, INC. | | 454,676 | 450,000 | 3,911 |
| 035240-AR-1 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 10/15/2020 | RBC CAPITAL MARKETS | | 1,022,799 | 808,000 | 9,458 |
| 035240-AF-3 | ANHEUSER-BUSCH INBEV FINANCE INC | | 10/26/2020 | MORGAN STANLEY CO | | 1,121,401 | 940,000 | 10,506 |
| 037833-DY-3 | APPLE INC | | 08/13/2020 | GOLDMAN | | 1,815,577 | 1,820,000 | .0 |
| 03938L-BC-7 | ARCELOMITTAL SA | C. | 12/21/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,264,108 | 1,138,000 | 21,049 |
| 04010L-AY-9 | ARES CAPITAL CORP | | 01/08/2020 | Bank of America Securities | | 613,069 | 615,000 | .0 |
| 05492V-AF-2 | BBOMS 2020-C7 A5 - CMBS | | 06/12/2020 | BARCLAYS CAPITAL INC FIXED INC | | 727,143 | 706,000 | 959 |
| 05493A-AA-8 | BFLD TRUST 2020-EYP - CMBS | | 09/30/2020 | MORGAN STANLEY CO | | 475,000 | 475,000 | .0 |
| 05552A-BC-1 | BBOMS 2020-C8 A5 - CMBS | | 10/09/2020 | BARCLAYS CAPITAL INC FIXED INC | | 1,132,945 | 1,100,000 | 1,621 |
| 05565E-BK-0 | BMI US CAPITAL LLC | | 04/06/2020 | Bank of America Securities | | 1,407,589 | 1,410,000 | .0 |
| 056057-AA-0 | BX 2018-B10A A - CMBS | | 12/07/2020 | MORGAN STANLEY CO | | 4,266,020 | 4,265,000 | 2,258 |
| 056070-AA-6 | BX 20BXL P A - CMBS | | 01/23/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,260,000 | 1,260,000 | .0 |
| 06406R-AM-9 | BANK OF NEW YORK MELLON | | 01/21/2020 | MORGAN STANLEY CO | | 1,144,199 | 1,145,000 | .0 |
| 06541U-BW-5 | BANK 20BNGO A4 - CMBS | | 12/11/2020 | Bank of America Securities | | 1,720,068 | 1,670,000 | 1,875 |
| 08163B-BA-8 | BMARK 2020-B22 A5 - CMBS | | 12/18/2020 | DEUTSCHE BANK SECURITIES, INC. | | 587,060 | 570,000 | 937 |
| 08163B-BE-0 | BMARK 2020-B22 A4 - CMBS | | 12/18/2020 | DEUTSCHE BANK SECURITIES, INC. | | 1,166,532 | 1,155,000 | 1,615 |
| 084664-CV-1 | BERKSHIRE HATHAWAY FINANCE CORP | | 10/05/2020 | Bank of America Securities | | 1,378,896 | 1,380,000 | .0 |
| 09075J-AA-7 | BGLO 1 A - CDO | C. | 09/03/2020 | MORGAN STANLEY CO | | 1,599,200 | 1,600,000 | 6,813 |
| 09261B-AB-6 | BLACKSTONE HOLDINGS FINANCE CO LLC | | 09/22/2020 | Bank of America Securities | | 586,790 | 590,000 | .0 |
| 12513G-BF-5 | CDW LLC | | 12/21/2020 | CITIGROUP GLOBAL MARKETS INC. | | 149,931 | 149,000 | 1,749 |
| 12597N-AS-2 | CSAIL 2020-C19 A3 - CMBS | | 05/14/2020 | BMOCM/BONDS | | 2,071,094 | 2,000,000 | 2,419 |
| 126307-BB-2 | CSC HOLDINGS LLC | | 06/02/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 200,000 | 200,000 | .0 |
| 12653V-AA-4 | CSMC 2019-1CE4 A - CMBS | | 12/02/2020 | Various | | 1,530,341 | 1,530,000 | 534 |
| 13607G-PK-2 | CANADIAN IMPERIAL BANK OF COMMERCE | C. | 06/17/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,514,152 | 1,515,000 | .0 |
| 15189X-AU-2 | CENTERPOINT ENERGY HOUSTON ELECTRIC LLC | | 06/02/2020 | MFG SECURITIES AMERICAS INC. | | 79,839 | 80,000 | .0 |
| 161175-BY-9 | CHARTER COMMUNICATIONS OPERATING LLC | | 11/19/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,588,124 | 1,590,000 | .0 |
| 166756-AL-0 | CHEVRON USA INC | | 08/10/2020 | BARCLAYS CAPITAL INC FIXED INC | | 1,810,000 | 1,810,000 | .0 |
| 172967-ML-2 | CITIGROUP INC | | 01/22/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,130,000 | 1,130,000 | .0 |
| 191216-DD-9 | COCA-COLA CO | | 09/14/2020 | CITIGROUP GLOBAL MARKETS INC. | | 3,792,002 | 3,795,000 | .0 |
| 20030N-CC-3 | COMCAST CORP | | 10/16/2020 | CITIGROUP GLOBAL MARKETS INC. | | 4,915,800 | 4,000,000 | 74,529 |
| 22160K-AP-0 | COSTCO WHOLESALE CORP | | 10/23/2020 | RBC CAPITAL MARKETS | | 213,755 | 210,000 | 65 |
| 225401-AQ-1 | CREDIT SUISSE GROUP AG | C. | 06/02/2020 | CREDIT SUISSE SECURITIES (USA) | | 1,035,000 | 1,035,000 | .0 |
| 22822V-AT-8 | CROWN CASTLE INTERNATIONAL CORP | | 06/04/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,981,626 | 1,985,000 | .0 |
| 23283P-AT-1 | CYRUSONE FINANCE CORP | | 09/15/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 434,698 | 440,000 | .0 |
| 23312V-AF-3 | DBJPM 2016-C3 A5 - CMBS | | 05/21/2020 | BMOCM/BONDS | | 527,188 | 500,000 | 1,003 |
| 24380L-AC-7 | DORR 1 A - CDO | | 02/12/2020 | Bank of America Securities | | 500,350 | 500,000 | 1,000 |
| 24422E-VF-3 | JOHN DEERE CAPITAL CORP | | 03/04/2020 | RBC CAPITAL MARKETS | | 404,733 | 405,000 | .0 |
| 26441Y-BC-0 | DUKE REALTY PARTNERSHIP LTD | | 10/15/2020 | WELLS FARGO SECURITIES | | 2,569,058 | 2,330,000 | 28,656 |
| 29002H-AA-7 | ELMW3 III A1 - CDO | C. | 08/25/2020 | CITIGROUP GLOBAL MARKETS INC. | | 659,670 | 660,000 | 1,297 |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPERATING LLC | | 01/06/2020 | CITIGROUP GLOBAL MARKETS INC. | | 844,332 | 845,000 | .0 |
| 29444U-BG-0 | EQUINIX INC | | 06/08/2020 | Bank of America Securities | | 987,515 | 990,000 | .0 |
| 29717P-AV-9 | ESSEX PORTFOLIO LP | | 06/17/2020 | Various | | 617,399 | 597,000 | 3,533 |
| 29717P-AW-7 | ESSEX PORTFOLIO LP | | 08/10/2020 | WELLS FARGO SECURITIES | | 817,039 | 825,000 | .0 |
| 31677Q-BR-9 | FIFTH THIRD BANK NA (OHIO) | | 01/28/2020 | MORGAN STANLEY CO | | 929,340 | 930,000 | .0 |
| 34528G-AK-2 | FORDO 2020-A A3 - ABS | | 05/07/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 279,950 | 280,000 | .0 |
| 345397-B2-8 | FORD MOTOR CREDIT COMPANY LLC | | 11/09/2020 | BANK OF NYC/MIZUHO SEC | | 475,000 | 475,000 | .0 |
| 35671D-CE-3 | FREEMPORT-MCMORAN INC | | 02/19/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,125,000 | 1,125,000 | .0 |
| 35671D-CH-6 | FREEMPORT-MCMORAN INC | | 07/13/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 265,000 | 265,000 | .0 |
| 36258N-AC-6 | GMCAR 2020-1 A3 - ABS | | 04/29/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 593,341 | 585,000 | 449 |
| 36258R-AZ-6 | GSMIS 2020-GC47 A4 - CMBS | | 05/07/2020 | GOLDMAN | | 286,839 | 284,000 | 335 |
| 36258R-BA-0 | GSMIS 2020-GC47 A5 - CMBS | | 05/07/2020 | GOLDMAN | | 266,768 | 259,000 | 342 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|----------------------|--|---------|---------------|-------------------------------------|---------------------------|-------------|-----------|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 36264K-AU-4 | GSMS 2020-GSA2 A4 - CMBS | | 12/17/2020 | GOLDMAN | | 2,636,019 | 2,610,000 | 3,494 |
| 36264K-AV-2 | GSMS 2020-GSA2 A5 - CMBS | | 12/17/2020 | GOLDMAN | | 1,042,373 | 1,012,054 | 1,584 |
| 369550-BH-0 | GENERAL DYNAMICS CORP | | 10/28/2020 | GOLDMAN | | 3,847,500 | 3,000,000 | 10,271 |
| 375558-BT-9 | GILEAD SCIENCES INC | | 09/23/2020 | WELLS FARGO SECURITIES | | 1,197,963 | 1,205,000 | .0 |
| 38141G-XG-4 | GOLDMAN SACHS GROUP INC | | 02/05/2020 | GOLDMAN | | 1,419,503 | 1,420,000 | .0 |
| 38869A-AC-1 | GRAPHIC PACKAGING INTERNATIONAL LLC | | 08/14/2020 | Bank of America Securities | | 440,000 | 440,000 | .0 |
| 402563-AA-8 | GSM 1 A1 - CDO | C. | 06/09/2020 | MORGAN STANLEY CO | | 983,750 | 1,000,000 | 8,740 |
| 40414L-AR-0 | HEALTHPEAK PROPERTIES INC | | 10/15/2020 | WELLS FARGO SECURITIES | | 1,414,333 | 1,265,000 | 11,561 |
| 41283L-AY-1 | HARLEY-DAVIDSON FINANCIAL SERVICES INC | | 06/03/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 808,890 | 810,000 | .0 |
| 42250P-AA-1 | HEALTHPEAK PROPERTIES INC | | 10/28/2020 | BNY/SUNTRUST CAPITAL MARKETS | | 454,604 | 420,000 | 3,675 |
| 436440-AP-6 | HOLOGIC INC | | 09/14/2020 | GOLDMAN | | 1,080,000 | 1,080,000 | .0 |
| 43813R-AC-1 | HAROT 2020-1 A3 - ABS | | 04/29/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 889,797 | 880,000 | 394 |
| 44644M-AA-9 | HUNTINGTON NATIONAL BANK | | 01/28/2020 | MORGAN STANLEY CO | | 1,114,063 | 1,115,000 | .0 |
| 459200-KB-6 | INTERNATIONAL BUSINESS MACHINES CORP | | 10/26/2020 | Bank of America Securities | | 1,553,164 | 1,260,000 | 23,676 |
| 46647P-AJ-5 | JPMORGAN CHASE & CO | | 10/16/2020 | MORGAN STANLEY CO | | 5,797,782 | 4,810,000 | 44,606 |
| 48253Q-AA-3 | KIND 2020-A1P A - CMBS | | 09/17/2020 | Various | | 2,884,465 | 2,901,585 | 507 |
| 48661N-AA-6 | KAYNE 6 A1 - CDO | C. | 08/25/2020 | MORGAN STANLEY CO | | 4,538,910 | 4,540,000 | 7,916 |
| 494368-CB-7 | KIMBERLY-CLARK CORP | | 10/26/2020 | Various | | 963,954 | 840,000 | 2,268 |
| 548661-DY-0 | LOWE'S COMPANIES INC | | 10/23/2020 | Various | | 1,719,707 | 1,725,000 | 213 |
| 55358P-AA-4 | MSCOG 18SELF A - CMBS | | 09/17/2020 | MORGAN STANLEY CO | | 1,570,491 | 1,570,000 | 275 |
| 55819Q-AY-3 | MDPK 19RRR A1R - CDO | C. | 02/27/2020 | MJFG SECURITIES AMERICAS INC. | | 620,000 | 620,000 | .0 |
| 58013M-EZ-3 | MCDONALD'S CORP | | 10/26/2020 | MORGAN STANLEY CO | | 1,300,390 | 1,000,000 | 18,147 |
| 584918-BS-2 | MICROSOFT CORP | | 11/05/2020 | Various | | 1,033,771 | 840,000 | 7,284 |
| 59523U-AS-6 | MID-AMERICA APARTMENTS LP | | 08/03/2020 | WELLS FARGO SECURITIES | | 109,412 | 110,000 | .0 |
| 606822-BU-7 | NETFLIX INC | C. | 10/27/2020 | Various | | 1,079,356 | 1,060,000 | 6,102 |
| 617446-KK-8 | MITSUBISHI UFJ FINANCIAL GROUP INC | | 01/16/2020 | MORGAN STANLEY CO | | 1,410,000 | 1,410,000 | .0 |
| 61744Y-AL-2 | MORGAN STANLEY | | 10/16/2020 | MORGAN STANLEY CO | | 4,361,401 | 3,605,000 | 34,993 |
| 61764P-BS-0 | MSBAM 2014-C19 ASB - CMBS | | 06/01/2020 | WELLS FARGO SECURITIES | | 1,129,805 | 1,129,046 | 209 |
| 620076-BT-5 | MOTOROLA SOLUTIONS INC | | 08/10/2020 | GOLDMAN | | 1,142,733 | 1,145,000 | .0 |
| 64110L-AU-0 | NETFLIX INC | | 12/29/2020 | Various | | 365,245 | 310,000 | 564 |
| 64110L-AY-2 | NETFLIX INC | | 04/23/2020 | MORGAN STANLEY CO | | 265,000 | 265,000 | .0 |
| 64133C-AA-7 | NEUB 35 A1 - CDO | C. | 08/28/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 3,998,000 | 4,000,000 | 7,701 |
| 651229-AW-6 | NEWELL BRANDS INC | | 12/18/2020 | CITIGROUP GLOBAL MARKETS INC. | | 461,599 | 423,000 | 4,473 |
| 666807-BS-0 | NORTHROP GRUMMAN CORP | | 10/15/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,061,106 | 855,000 | 21,527 |
| 67109B-CN-2 | OHAF 2015-1 AR2 - CDO | | 09/15/2020 | Bank of America Securities | | 1,119,104 | 1,120,000 | 1,563 |
| 68249D-AA-7 | ONYP 201NYP A - CMBS | | 12/17/2020 | WELLS FARGO SECURITIES | | 300,000 | 300,000 | .0 |
| 68389X-BV-6 | ORACLE CORP | | 10/27/2020 | GOLDMAN | | 935,693 | 840,000 | 1,927 |
| 68389X-BX-2 | ORACLE CORP | | 10/16/2020 | RBC CAPITAL MARKETS | | 2,265,380 | 2,000,000 | 3,800 |
| 693475-AZ-8 | PNC FINANCIAL SERVICES GROUP INC | | 01/16/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,406,052 | 1,410,000 | .0 |
| 69371R-06-6 | PACCAR FINANCIAL CORP | | 01/30/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 804,348 | 805,000 | .0 |
| 717081-EC-3 | PFIZER INC | | 10/26/2020 | GOLDMAN | | 1,427,884 | 1,145,000 | 16,921 |
| 74005P-BT-0 | PRAAIR INC | | 08/03/2020 | CITIGROUP GLOBAL MARKETS INC. | | 1,022,776 | 1,025,000 | .0 |
| 74340X-BM-2 | PROLOGIS LP | | 02/03/2020 | WELLS FARGO SECURITIES | | 1,127,407 | 1,135,000 | .0 |
| 74340X-BR-1 | PROLOGIS LP | | 08/06/2020 | CITIGROUP GLOBAL MARKETS INC. | | 214,183 | 215,000 | .0 |
| 760759-AX-8 | REPUBLIC SERVICES INC | | 10/23/2020 | CREDIT SUISSE SECURITIES (USA) | | 572,212 | 585,000 | 1,579 |
| 77341D-AA-5 | ROCKT 2017-3 A - CDO | C. | 06/02/2020 | Bank of America Securities | | 1,968,000 | 2,000,000 | 5,813 |
| 776743-AJ-5 | ROPER TECHNOLOGIES INC | | 06/08/2020 | WELLS FARGO SECURITIES | | 168,091 | 170,000 | .0 |
| 78449F-AC-5 | SMB 2016-A A2B - ABS | | 06/03/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 366,739 | 365,482 | 359 |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | 05/12/2020 | GOLDMAN | | 506,929 | 524,508 | 648 |
| 78449V-AA-4 | SMB 20PTA A1 - ABS | | 06/11/2020 | GOLDMAN | | 1,021,606 | 1,027,575 | 294 |
| 81762P-AE-2 | SERVICENOW INC | | 08/06/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 473,224 | 475,000 | .0 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO | | 10/15/2020 | BARCLAYS CAPITAL INC FIXED INC | | 595,804 | 540,000 | 2,832 |
| 82967N-BG-2 | SIRIUS XM RADIO INC | | 06/08/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 405,000 | 405,000 | .0 |
| 845011-AC-9 | SOUTHWEST GAS CORP | | 06/01/2020 | US BANCORP INVESTMENTS INC. | | 349,559 | 350,000 | .0 |
| 853496-AH-0 | STANDARD INDUSTRIES INC | | 08/07/2020 | Bank of America Securities | | 220,000 | 220,000 | .0 |
| 854502-AL-5 | STANLEY BLACK & DECKER INC | | 02/03/2020 | Bank of America Securities | | 1,415,271 | 1,420,000 | .0 |
| 854502-AN-1 | STANLEY BLACK & DECKER INC | | 10/29/2020 | MORGAN STANLEY CO | | 2,209,130 | 2,215,000 | .0 |
| 857477-BG-7 | STATE STREET CORP | | 01/21/2020 | GOLDMAN | | 562,706 | 565,000 | .0 |
| 87264A-BM-6 | T-MOBILE USA INC | | 10/19/2020 | DEUTSCHE BANK SECURITIES, INC. | | 1,924,974 | 1,985,000 | 4,003 |
| 87612E-BJ-4 | TARGET CORP | | 01/21/2020 | GOLDMAN | | 479,102 | 480,000 | .0 |
| 87901J-AE-5 | TEGNA INC | | 01/07/2020 | CITIGROUP GLOBAL MARKETS INC. | | 400,000 | 400,000 | .0 |
| 88947E-AU-4 | TOLL BROTHERS FINANCE CORP | | 12/22/2020 | JEFFERIES & COMPANY, INC. | | 87,683 | 81,000 | 453 |
| 89232H-AC-9 | TAOT 2020-A A3 - ABS | | 04/29/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,194,566 | 1,180,000 | 871 |
| 89788J-AA-7 | TRUIST BANK | | 03/04/2020 | BNY/SUNTRUST CAPITAL MARKETS | | 2,100,664 | 2,105,000 | .0 |
| 89788M-AB-8 | TRUIST FINANCIAL CORP | | 10/23/2020 | BNY/SUNTRUST CAPITAL MARKETS | | 872,172 | 840,000 | 6,461 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|--|------------------------------------|--------------|-----------------------|-------------------------------------|-----------------------------------|------------------|----------------|--|
| 90265E-AR-1 | UDR INC | | 11/06/2020 | Various | | 490,240 | 450,000 | 3,038 |
| 90265E-AU-4 | UDR INC | | 11/30/2020 | Bank of America Securities | | 662,194 | 665,000 | 0 |
| 90331H-PL-1 | US BANK NA | | 01/16/2020 | US BANCORP INVESTMENTS INC. | | 1,406,997 | 1,410,000 | 0 |
| 907818-EQ-7 | UNION PACIFIC CORP | | 11/16/2020 | GOLDMAN | | 1,658,786 | 1,430,000 | 9,009 |
| 911365-BN-3 | UNITED RENTALS (NORTH AMERICA) INC | | 02/10/2020 | WELLS FARGO SECURITIES | | 195,000 | 195,000 | 0 |
| 913017-CI-7 | RAYTHEON TECHNOLOGIES CORP | | 11/04/2020 | Bank of America Securities | | 2,280,838 | 1,815,000 | 38,140 |
| 92343V-DR-2 | VERIZON COMMUNICATIONS INC | | 10/27/2020 | CREDIT SUISSE SECURITIES (USA) | | 1,810,454 | 1,365,000 | 8,028 |
| 92343V-FE-9 | VERIZON COMMUNICATIONS INC | | 10/15/2020 | Bank of America Securities | | 1,051,532 | 930,000 | 2,197 |
| 92343V-FU-3 | VERIZON COMMUNICATIONS INC | | 11/10/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 1,027,322 | 1,030,000 | 0 |
| 92826C-AN-2 | VISA INC | | 10/23/2020 | Bank of America Securities | | 1,021,913 | 1,050,000 | 2,246 |
| 92890F-AU-0 | WFRBS 2014-C20 A5 - CMBS | | 05/19/2020 | PERSHING LLC | | 519,280 | 482,000 | 1,070 |
| 931142-EB-5 | WALMART INC | | 10/26/2020 | US BANCORP INVESTMENTS INC. | | 1,595,412 | 1,260,000 | 16,590 |
| 95000U-2K-8 | WELLS FARGO & CO | | 02/04/2020 | WELLS FARGO SECURITIES | | 1,425,000 | 1,425,000 | 0 |
| 95002R-AX-6 | WFCM 2020-C56 A5 - CMBS | | 05/27/2020 | WELLS FARGO SECURITIES | | 2,015,555 | 1,957,000 | 399 |
| 986252-AQ-7 | YCLO 16-2A - ABS | | 02/21/2020 | GOLDMAN | | 560,000 | 560,000 | 0 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 170,539,375 | 161,549,250 | 593,863 |
| 06738E-BM-6 | BARCLAYS PLC | C | 06/17/2020 | BARCLAYS CAPITAL INC FIXED INC | | 1,515,000 | 1,515,000 | 0 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 1,515,000 | 1,515,000 | 0 |
| 8399997. Total - Bonds - Part 3 | | | | | | 290,703,396 | 274,875,175 | 800,685 |
| 8399998. Total - Bonds - Part 5 | | | | | | 11,132,069 | 10,989,564 | 15,284 |
| 8399999. Total - Bonds | | | | | | 301,835,465 | 285,864,739 | 815,970 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 0 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 0 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 0 | XXX | 0 |
| 9999999 - Totals | | | | | | 301,835,465 | XXX | 815,970 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|--|--|---------|---------------|------------------------------------|---------------------------|------------------|------------------|------------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 36179U-UJ-9 | G2 MA5985 - RMBS | | 12/01/2020 | Paydown | | 2,604,944 | 2,604,944 | 2,681,871 | 2,674,772 | 0 | (69,829) | 0 | (69,829) | 0 | 2,604,944 | 0 | 0 | 0 | 45,186 | 06/20/2049 |
| 912828-50-9 | UNITED STATES TREASURY | | 11/30/2020 | Maturity @ 100.00 | | 1,225,000 | 1,225,000 | 1,239,305 | 1,234,654 | 0 | (9,654) | 0 | (9,654) | 0 | 1,225,000 | 0 | 0 | 0 | 33,688 | 11/30/2020 |
| 912828-LJ-7 | UNITED STATES TREASURY | | 12/01/2020 | Maturity @ 100.00 | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 10,422 | 08/15/2019 |
| 912828-HP-2 | UNITED STATES TREASURY | | 02/15/2020 | Maturity @ 100.00 | | 1,500,000 | 1,500,000 | 1,527,246 | 1,502,022 | 0 | (2,022) | 0 | (2,022) | 0 | 1,500,000 | 0 | 0 | 0 | 16,786 | 02/15/2020 |
| 912828-ND-8 | UNITED STATES TREASURY | | 05/15/2020 | Maturity @ 100.00 | | 200,000 | 200,000 | 202,055 | 200,492 | 0 | (492) | 0 | (492) | 0 | 200,000 | 0 | 0 | 0 | 3,500 | 05/15/2020 |
| 912828-WC-0 | UNITED STATES TREASURY | | 10/31/2020 | Maturity @ 100.00 | | 100,000 | 100,000 | 98,723 | 99,367 | 0 | 633 | 0 | 633 | 0 | 100,000 | 0 | 0 | 0 | 1,750 | 10/31/2020 |
| 912828-Y4-6 | UNITED STATES TREASURY | | 07/31/2020 | Maturity @ 100.00 | | 250,000 | 250,000 | 250,801 | 250,383 | 0 | (383) | 0 | (383) | 0 | 250,000 | 0 | 0 | 0 | 6,563 | 07/31/2020 |
| 0599999 Subtotal - Bonds - U.S. Governments | | | | | | 5,879,944 | 5,879,944 | 6,000,000 | 5,961,690 | 0 | (81,746) | 0 | (81,746) | 0 | 5,879,944 | 0 | 0 | 0 | 117,893 | XXX |
| 13063C-S5-0 | CALIFORNIA ST | | 01/09/2020 | Bank of America Securities | | 1,228,690 | 1,000,000 | 1,255,220 | 1,172,656 | 0 | (792) | 0 | (792) | 0 | 1,171,864 | 0 | 56,826 | 56,826 | 18,333 | 09/01/2032 |
| 246381-ND-5 | DELAWARE ST | | 01/07/2020 | MORGAN STANLEY CO | | 319,639 | 260,000 | 313,297 | 307,140 | 0 | (159) | 0 | (159) | 0 | 306,981 | 0 | 12,658 | 12,658 | 5,706 | 02/01/2026 |
| 419792-HM-1 | HAWAII ST | | 04/01/2020 | Maturity @ 100.00 | | 330,000 | 330,000 | 378,536 | 333,107 | 0 | (3,107) | 0 | (3,107) | 0 | 330,000 | 0 | 0 | 0 | 8,250 | 04/01/2020 |
| 419792-JH-7 | HAWAII ST | | 10/01/2020 | Maturity @ 100.00 | | 100,000 | 100,000 | 116,752 | 102,868 | 0 | (2,868) | 0 | (2,868) | 0 | 100,000 | 0 | 0 | 0 | 5,000 | 10/01/2020 |
| 419792-MH-6 | HAWAII ST | | 01/09/2020 | JP MORGAN SECS INC. - FIXED INCOME | | 137,304 | 110,000 | 142,682 | 132,738 | 0 | (104) | 0 | (104) | 0 | 132,634 | 0 | 4,671 | 4,671 | 1,558 | 10/01/2026 |
| 419792-MJ-2 | HAWAII ST | | 01/09/2020 | JP MORGAN SECS INC. - FIXED INCOME | | 279,650 | 225,000 | 286,447 | 268,003 | 0 | (196) | 0 | (196) | 0 | 267,807 | 0 | 11,843 | 11,843 | 3,188 | 10/01/2027 |
| 419792-MK-9 | HAWAII ST | | 01/09/2020 | JP MORGAN SECS INC. - FIXED INCOME | | 136,061 | 110,000 | 140,254 | 131,116 | 0 | (96) | 0 | (96) | 0 | 131,019 | 0 | 5,042 | 5,042 | 1,558 | 10/01/2028 |
| 56052A-ZD-1 | MAINE ST | | 06/01/2020 | Maturity @ 100.00 | | 130,000 | 130,000 | 145,010 | 132,143 | 0 | (2,143) | 0 | (2,143) | 0 | 130,000 | 0 | 0 | 0 | 3,250 | 06/01/2020 |
| 574193-GT-9 | MARYLAND ST | | 03/01/2020 | Maturity @ 100.00 | | 130,000 | 130,000 | 151,020 | 130,786 | 0 | (786) | 0 | (786) | 0 | 130,000 | 0 | 0 | 0 | 3,250 | 03/01/2020 |
| 604129-AD-5 | MINNESOTA ST | | 08/01/2020 | Maturity @ 100.00 | | 260,000 | 260,000 | 272,548 | 265,148 | 0 | (5,148) | 0 | (5,148) | 0 | 260,000 | 0 | 0 | 0 | 13,000 | 08/01/2020 |
| 658256-E6-5 | NORTH CAROLINA ST | | 05/01/2020 | Maturity @ 100.00 | | 130,000 | 130,000 | 151,051 | 131,795 | 0 | (1,795) | 0 | (1,795) | 0 | 130,000 | 0 | 0 | 0 | 3,250 | 05/01/2020 |
| 658256-R2-0 | NORTH CAROLINA ST | | 05/01/2020 | Maturity @ 100.00 | | 160,000 | 160,000 | 181,784 | 161,744 | 0 | (1,744) | 0 | (1,744) | 0 | 160,000 | 0 | 0 | 0 | 3,200 | 05/01/2020 |
| 70914P-E2-4 | PENNSYLVANIA (COMMONWEALTH OF) | | 01/07/2020 | Bank of America Securities | | 258,974 | 210,000 | 265,896 | 248,468 | 0 | (118) | 0 | (118) | 0 | 248,351 | 0 | 10,623 | 10,623 | 3,325 | 09/15/2026 |
| 917542-UK-6 | UTAH ST | | 01/07/2020 | Bank of America Securities | | 298,195 | 240,000 | 301,313 | 285,488 | 0 | (145) | 0 | (145) | 0 | 285,343 | 0 | 12,852 | 12,852 | 6,267 | 07/01/2026 |
| 928109-T9-8 | VIRGINIA ST | | 06/01/2020 | Maturity @ 100.00 | | 240,000 | 240,000 | 268,901 | 243,634 | 0 | (3,634) | 0 | (3,634) | 0 | 240,000 | 0 | 0 | 0 | 6,000 | 06/01/2020 |
| 97705M-KM-6 | WISCONSIN ST | | 01/09/2020 | BARCLAYS CAPITAL INC FIXED INC | | 305,248 | 260,000 | 305,107 | 293,217 | 0 | (193) | 0 | (193) | 0 | 293,025 | 0 | 12,223 | 12,223 | 2,600 | 05/01/2038 |
| 1799999 Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 4,443,762 | 3,895,000 | 4,675,818 | 4,340,048 | 0 | (23,025) | 0 | (23,025) | 0 | 4,317,023 | 0 | 126,738 | 126,738 | 87,735 | XXX |
| 164555-BD-5 | CHERRY CREEK COLO SCH DIST NO 005 ARAPAH | | 01/09/2020 | NATIONAL FINL SVCS CORP | | 145,014 | 120,000 | 142,982 | 137,427 | 0 | (90) | 0 | (90) | 0 | 137,337 | 0 | 7,677 | 7,677 | 467 | 12/15/2031 |
| 180848-QJ-5 | CLARK CNTY NEV | | 11/01/2020 | Maturity @ 100.00 | | 190,000 | 190,000 | 224,523 | 196,281 | 0 | (6,281) | 0 | (6,281) | 0 | 190,000 | 0 | 0 | 0 | 9,500 | 11/01/2020 |
| 239019-P4-8 | DAVIS CNTY UTAH SCH DIST | | 06/01/2020 | Maturity @ 100.00 | | 60,000 | 60,000 | 70,034 | 60,901 | 0 | (901) | 0 | (901) | 0 | 60,000 | 0 | 0 | 0 | 1,500 | 06/01/2020 |
| 440673-J6-9 | HORRY CNTY S C SCH DIST | | 03/01/2020 | Maturity @ 100.00 | | 95,000 | 95,000 | 109,173 | 95,629 | 0 | (629) | 0 | (629) | 0 | 95,000 | 0 | 0 | 0 | 2,375 | 03/01/2020 |
| 777594-YX-4 | ROSEMOUNT MINN INDPT SCH DIST NO 196 | | 01/09/2020 | MORGAN STANLEY CO | | 890,454 | 730,000 | 936,721 | 860,810 | 0 | (660) | 0 | (660) | 0 | 860,150 | 0 | 30,304 | 30,304 | 16,425 | 02/01/2027 |
| 860758-RD-5 | STILLWATER MINN INDPT SCH DIST NO 834 | | 02/01/2020 | Maturity @ 100.00 | | 60,000 | 60,000 | 69,580 | 60,186 | 0 | (186) | 0 | (186) | 0 | 60,000 | 0 | 0 | 0 | 1,500 | 02/01/2020 |
| 86476P-QZ-4 | SUFFOLK CNTY N Y | | 04/09/2020 | Bank of America Securities | | 315,000 | 315,000 | 359,336 | 318,489 | 0 | (2,999) | 0 | (2,999) | 0 | 315,490 | 0 | (490) | (490) | 7,131 | 05/01/2020 |
| 86476P-RB-6 | SUFFOLK CNTY N Y | | 04/09/2020 | BARCLAYS CAPITAL INC FIXED INC | | 432,331 | 420,000 | 493,769 | 448,167 | 0 | (3,376) | 0 | (3,376) | 0 | 444,791 | 0 | (12,460) | (12,460) | 9,508 | 05/01/2022 |
| 86476P-RC-4 | SUFFOLK CNTY N Y | | 04/09/2020 | BARCLAYS CAPITAL INC FIXED INC | | 500,630 | 480,000 | 569,395 | 522,299 | 0 | (3,501) | 0 | (3,501) | 0 | 518,799 | 0 | (18,168) | (18,168) | 10,867 | 05/01/2023 |
| 86476P-RD-2 | SUFFOLK CNTY N Y | | 03/25/2020 | CITIGROUP GLOBAL MARKETS INC | | 59,042 | 55,000 | 65,980 | 60,897 | 0 | (306) | 0 | (306) | 0 | 60,591 | 0 | (1,549) | (1,549) | 1,115 | 05/01/2024 |
| 930863-5C-5 | WAKE CNTY N C | | 09/01/2020 | Maturity @ 100.00 | | 260,000 | 260,000 | 273,273 | 265,854 | 0 | (5,854) | 0 | (5,854) | 0 | 260,000 | 0 | 0 | 0 | 13,000 | 09/01/2020 |
| 2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 3,007,472 | 2,785,000 | 3,314,767 | 3,026,941 | 0 | (24,783) | 0 | (24,783) | 0 | 3,002,158 | 0 | 5,313 | 5,313 | 73,388 | XXX |
| 13032U-DU-9 | CALIFORNIA HEALTH FACS FING AUTH REV | | 11/05/2020 | Adjustment | | 104,710 | 95,000 | 107,755 | 105,929 | 0 | (1,219) | 0 | (1,219) | 0 | 104,710 | 0 | 0 | 0 | 4,618 | 11/15/2046 |
| 249182-KE-5 | DENVER COLO CITY & CNTY ARPT REV | | 11/15/2020 | Maturity @ 100.00 | | 115,000 | 115,000 | 125,141 | 118,062 | 0 | (3,062) | 0 | (3,062) | 0 | 115,000 | 0 | 0 | 0 | 5,750 | 11/15/2020 |
| 3029BL-AE-1 | FRESB 2019-SB65 A1H - CMBS | | 12/01/2020 | Paydown | | 2,788 | 2,788 | 2,801 | 2,800 | 0 | (12) | 0 | (12) | 0 | 2,788 | 0 | 0 | 0 | 36 | 05/25/2039 |
| 3128MJ-3H-1 | FH G08799 - RMBS | | 12/29/2020 | Various | | 432,380 | 421,160 | 420,025 | 420,023 | 0 | 485 | 0 | 485 | 0 | 420,508 | 0 | 11,872 | 11,872 | 11,188 | 02/01/2048 |
| 3128MJ-3M-0 | FH G08803 - RMBS | | 12/29/2020 | Various | | 580,842 | 565,534 | 564,319 | 564,327 | 0 | 517 | 0 | 517 | 0 | 564,844 | 0 | 15,998 | 15,998 | 15,143 | 03/01/2048 |
| 3128MJ-4G-2 | FH G08822 - RMBS | | 12/01/2020 | Paydown | | 132,972 | 132,972 | 132,686 | 132,684 | 0 | 288 | 0 | 288 | 0 | 132,972 | 0 | 0 | 0 | 2,443 | 07/01/2048 |
| 3128MJ-6M-7 | FH G08875 - RMBS | | 12/01/2020 | Paydown | | 21,289 | 21,289 | 21,243 | 21,241 | 0 | 47 | 0 | 47 | 0 | 21,289 | 0 | 0 | 0 | 382 | 03/01/2049 |
| 3128MJ-6S-4 | FH G08880 - RMBS | | 12/01/2020 | Paydown | | 139,953 | 139,953 | 139,652 | 139,642 | 0 | 310 | 0 | 310 | 0 | 139,953 | 0 | 0 | 0 | 2,274 | 04/01/2049 |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|---------------------------|---------|---------------|-------------------|---------------------------|-----------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con- sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor- tization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3128MJ-Y2-0 | FH 608728 - RMBS | | 12/01/2020 | Paydown | | 119,721 | 119,721 | 128,084 | 127,620 | 0 | (7,898) | 0 | (7,898) | 0 | 119,721 | 0 | 0 | 0 | 2,896 | 10/01/2046 |
| 3128MJ-Y6-1 | FH 608732 - RMBS | | 01/07/2020 | Var ious | | 714,878 | 695,265 | 695,102 | 695,111 | 0 | 2 | 0 | 2 | 0 | 695,113 | 0 | 19,765 | 19,765 | 2,195 | 11/01/2046 |
| 3128MJ-Y8-7 | FH 608734 - RMBS | | 12/01/2020 | Paydown | | 97,216 | 97,216 | 104,051 | 103,757 | 0 | (6,541) | 0 | (6,541) | 0 | 97,216 | 0 | 0 | 0 | 2,172 | 11/01/2046 |
| 3128MJ-ZM-5 | FH 608747 - RMBS | | 12/01/2020 | Paydown | | 138,534 | 138,534 | 138,490 | 138,490 | 0 | 44 | 0 | 44 | 0 | 138,534 | 0 | 0 | 0 | 0 | 02/01/2047 |
| 3128MJ-ZW-3 | FH 608756 - RMBS | | 01/07/2020 | Var ious | | 2,219,200 | 2,158,087 | 2,160,616 | 2,160,594 | 0 | (24) | 0 | (24) | 0 | 2,160,570 | 0 | 58,631 | 58,631 | 6,820 | 04/01/2047 |
| 3128MM-YB-4 | FH 618673 - RMBS | | 01/07/2020 | Var ious | | 1,996,954 | 1,940,090 | 1,946,153 | 1,945,418 | 0 | (131) | 0 | (131) | 0 | 1,945,287 | 0 | 51,667 | 51,667 | 6,114 | 01/01/2033 |
| 3128MM-YF-5 | FH 618677 - RMBS | | 01/07/2020 | Var ious | | 1,258,591 | 1,222,690 | 1,226,320 | 1,225,784 | 0 | (71) | 0 | (71) | 0 | 1,225,713 | 0 | 32,878 | 32,878 | 3,855 | 02/01/2033 |
| 312942-F9-1 | FH A93792 - RMBS | | 12/01/2020 | Paydown | | 30,871 | 30,871 | 32,521 | 32,366 | 0 | (1,495) | 0 | (1,495) | 0 | 30,871 | 0 | 0 | 0 | 506 | 09/01/2040 |
| 31329N-J7-4 | FH Z44786 - RMBS | | 12/01/2020 | Paydown | | 567,528 | 567,528 | 584,288 | 584,441 | 0 | (16,914) | 0 | (16,914) | 0 | 567,528 | 0 | 0 | 0 | 10,562 | 12/01/2046 |
| 3132A9-R7-4 | FH ZS8610 - RMBS | | 12/01/2020 | Paydown | | 66,438 | 66,438 | 69,524 | 69,524 | 0 | (3,087) | 0 | (3,087) | 0 | 66,438 | 0 | 0 | 0 | 737 | 05/01/2031 |
| 3132D5-4K-5 | FH SB8026 - RMBS | | 12/01/2020 | Var ious | | 2,624,842 | 2,524,871 | 2,543,807 | 2,543,768 | 0 | (2,845) | 0 | (2,845) | 0 | 2,540,923 | 0 | 83,918 | 83,918 | 25,843 | 01/01/2035 |
| 3132D5-5F-5 | FH SB8046 - RMBS | | 12/01/2020 | Paydown | | 435,566 | 435,566 | 459,862 | 459,862 | 0 | (24,296) | 0 | (24,296) | 0 | 435,566 | 0 | 0 | 0 | 5,300 | 05/01/2035 |
| 3132DV-3V-5 | FH SD8012 - RMBS | | 12/01/2020 | Paydown | | 1,375,494 | 1,375,494 | 1,434,597 | 1,434,597 | 0 | (59,103) | 0 | (59,103) | 0 | 1,375,494 | 0 | 0 | 0 | 23,200 | 09/01/2049 |
| 3132DV-KU-8 | FH SD7507 - RMBS | | 12/01/2020 | Paydown | | 370,609 | 370,609 | 380,598 | 380,609 | 0 | (10,001) | 0 | (10,001) | 0 | 370,609 | 0 | 0 | 0 | 7,469 | 11/01/2049 |
| 3132DV-KV-6 | FH SD7508 - RMBS | | 12/01/2020 | Paydown | | 158,303 | 158,303 | 166,256 | 166,280 | 0 | (7,976) | 0 | (7,976) | 0 | 158,303 | 0 | 0 | 0 | 3,593 | 10/01/2049 |
| 3132DV-KW-4 | FH SD7509 - RMBS | | 12/29/2020 | Var ious | | 8,912,990 | 8,409,285 | 8,623,621 | 8,622,934 | 0 | (63,088) | 0 | (63,088) | 0 | 8,559,846 | 0 | 353,144 | 353,144 | 257,561 | 11/01/2049 |
| 3132DV-LA-1 | FH SD7521 - RMBS | | 12/01/2020 | Paydown | | 224,469 | 224,469 | 240,269 | 240,269 | 0 | (15,801) | 0 | (15,801) | 0 | 224,469 | 0 | 0 | 0 | 1,251 | 07/01/2050 |
| 3132DV-LC-7 | FH SD7523 - RMBS | | 12/01/2020 | Paydown | | 115,922 | 115,922 | 123,656 | 123,656 | 0 | (7,734) | 0 | (7,734) | 0 | 115,922 | 0 | 0 | 0 | 867 | 08/01/2050 |
| 3132JN-LY-1 | FH Q21243 - RMBS | | 01/07/2020 | Var ious | | 230,192 | 218,288 | 229,611 | 228,656 | 0 | (33) | 0 | (33) | 0 | 228,623 | 0 | 1,569 | 1,569 | 606 | 08/01/2043 |
| 3132L9-IV-3 | FH V84260 - RMBS | | 12/01/2020 | Paydown | | 429,576 | 429,576 | 431,456 | 431,366 | 0 | (1,789) | 0 | (1,789) | 0 | 429,576 | 0 | 0 | 0 | 9,180 | 06/01/2048 |
| 3132M3-T6-4 | FH Q23573 - RMBS | | 12/01/2020 | Paydown | | 25,057 | 25,057 | 25,644 | 25,571 | 0 | (514) | 0 | (514) | 0 | 25,057 | 0 | 0 | 0 | 402 | 12/01/2043 |
| 3132WF-UP-2 | FH Q42389 - RMBS | | 12/01/2020 | Paydown | | 6,360 | 6,360 | 6,637 | 6,608 | 0 | (248) | 0 | (248) | 0 | 6,360 | 0 | 0 | 0 | 158 | 08/01/2046 |
| 3132WG-GL-5 | FH Q42902 - RMBS | | 12/01/2020 | Paydown | | 13,003 | 13,003 | 13,918 | 13,840 | 0 | (837) | 0 | (837) | 0 | 13,003 | 0 | 0 | 0 | 282 | 09/01/2046 |
| 3132WG-TS-6 | FH Q43260 - RMBS | | 12/01/2020 | Paydown | | 138,968 | 138,968 | 148,739 | 147,320 | 0 | (8,352) | 0 | (8,352) | 0 | 138,968 | 0 | 0 | 0 | 3,237 | 09/01/2046 |
| 3132WH-EE-1 | FH Q43732 - RMBS | | 01/07/2020 | Var ious | | 825,910 | 803,067 | 802,879 | 802,859 | 0 | 1 | 0 | 1 | 0 | 802,860 | 0 | 23,050 | 23,050 | 2,540 | 10/01/2046 |
| 3132WH-GW-9 | FH Q43812 - RMBS | | 12/01/2020 | Paydown | | 11,754 | 11,754 | 12,581 | 12,581 | 0 | (929) | 0 | (929) | 0 | 11,754 | 0 | 0 | 0 | 205 | 09/01/2046 |
| 3132XC-R3-1 | FH G67706 - RMBS | | 01/07/2020 | Var ious | | 2,220,282 | 2,104,852 | 2,155,829 | 2,155,178 | 0 | (615) | 0 | (615) | 0 | 2,154,563 | 0 | 65,719 | 65,719 | 7,757 | 12/01/2047 |
| 3132XS-LN-8 | FH Q50332 - RMBS | | 01/07/2020 | Var ious | | 31,420 | 30,281 | 31,214 | 31,132 | 0 | (38) | 0 | (38) | 0 | 31,094 | 0 | 326 | 326 | 111 | 08/01/2047 |
| 3132XT-RX-8 | FH Q51401 - RMBS | | 01/07/2020 | Var ious | | 100,572 | 96,265 | 99,322 | 99,247 | 0 | (8) | 0 | (8) | 0 | 99,239 | 0 | 1,333 | 1,333 | 355 | 10/01/2047 |
| 3132XV-UZ-4 | FH Q53299 - RMBS | | 12/29/2020 | Var ious | | 313,906 | 304,443 | 303,789 | 303,792 | 0 | 231 | 0 | 231 | 0 | 304,023 | 0 | 9,883 | 9,883 | 8,605 | 01/01/2048 |
| 3132YO-NH-9 | FH Q56691 - RMBS | | 12/29/2020 | Var ious | | 91,829 | 89,759 | 89,567 | 89,565 | 0 | 96 | 0 | 96 | 0 | 89,661 | 0 | 2,168 | 2,168 | 2,285 | 05/01/2048 |
| 31335A-ZF-8 | FH G60742 - RMBS | | 01/07/2020 | Var ious | | 427,220 | 415,381 | 415,284 | 415,269 | 0 | 1 | 0 | 1 | 0 | 415,270 | 0 | 11,950 | 11,950 | 1,314 | 10/01/2046 |
| 31335B-KG-0 | FH G61195 - RMBS | | 01/07/2020 | Var ious | | 534,377 | 507,027 | 524,516 | 523,400 | 0 | (230) | 0 | (230) | 0 | 523,170 | 0 | 11,207 | 11,207 | 1,868 | 08/01/2044 |
| 31335B-RZ-1 | FH G61404 - RMBS | | 12/01/2020 | Paydown | | 626,342 | 626,342 | 633,193 | 632,953 | 0 | (6,611) | 0 | (6,611) | 0 | 626,342 | 0 | 0 | 0 | 12,626 | 08/01/2043 |
| 31335B-C9-0 | FH QN1896 - RMBS | | 12/01/2020 | Paydown | | 74,297 | 74,297 | 78,615 | 78,615 | 0 | (4,319) | 0 | (4,319) | 0 | 74,297 | 0 | 0 | 0 | 941 | 03/01/2035 |
| 31335B-DD-0 | FH QN1900 - RMBS | | 12/01/2020 | Paydown | | 72,314 | 72,314 | 76,608 | 76,608 | 0 | (4,294) | 0 | (4,294) | 0 | 72,314 | 0 | 0 | 0 | 918 | 04/01/2035 |
| 313461-XB-4 | FH Q45174 - RMBS | | 12/01/2020 | Paydown | | 649,825 | 649,825 | 690,337 | 690,337 | 0 | (40,513) | 0 | (40,513) | 0 | 649,825 | 0 | 0 | 0 | 7,631 | 12/01/2049 |
| 313681-PP-4 | FNR 2018-14 PA - CMO/RMBS | | 12/01/2020 | Paydown | | 993,149 | 993,149 | 1,007,115 | 1,005,992 | 0 | (12,843) | 0 | (12,843) | 0 | 993,149 | 0 | 0 | 0 | 23,058 | 04/25/2047 |
| 3137BP-DW-6 | FHR 4583 UP - CMO/RMBS | | 12/01/2020 | Paydown | | 52,275 | 52,275 | 54,685 | 54,388 | 0 | (2,113) | 0 | (2,113) | 0 | 52,275 | 0 | 0 | 0 | 1,016 | 07/15/2045 |
| 3137BS-ZE-6 | FHR 4631 GP - CMO/RMBS | | 12/01/2020 | Paydown | | 124,597 | 124,597 | 133,436 | 132,323 | 0 | (7,726) | 0 | (7,726) | 0 | 124,597 | 0 | 0 | 0 | 2,761 | 03/15/2046 |
| 3138AV-P6-6 | FN AJ4044 - RMBS | | 12/01/2020 | Paydown | | 204,968 | 204,968 | 211,661 | 211,609 | 0 | (6,641) | 0 | (6,641) | 0 | 204,968 | 0 | 0 | 0 | 4,795 | 10/01/2041 |
| 3138AW-H2-2 | FN AJ4748 - RMBS | | 01/07/2020 | Var ious | | 180,429 | 171,104 | 180,461 | 179,484 | 0 | (33) | 0 | (33) | 0 | 179,451 | 0 | 978 | 978 | 632 | 12/01/2041 |
| 3138AX-HC-8 | FN AJ5626 - RMBS | | 04/16/2020 | Var ious | | 65,765 | 61,448 | 64,789 | 64,839 | 0 | (399) | 0 | (399) | 0 | 64,440 | 0 | 1,325 | 1,325 | 799 | 11/01/2041 |
| 3138EA-F6-3 | FN AK0188 - RMBS | | 01/07/2020 | Var ious | | 151,999 | 144,230 | 152,118 | 151,206 | 0 | (108) | 0 | (108) | 0 | 151,097 | 0 | 901 | 901 | 531 | 02/01/2042 |
| 3138ED-UL-3 | FN AK8686 - RMBS | | 12/01/2020 | Paydown | | 42,442 | 42,442 | 44,717 | 44,717 | 0 | (2,298) | 0 | (2,298) | 0 | 42,442 | 0 | 0 | 0 | 1,074 | 05/01/2042 |
| 3138EJ-ZR-2 | FN AL2551 - RMBS | | 12/01/2020 | Paydown | | 40,224 | 40,224 | 42,870 | 42,655 | 0 | (2,431) | 0 | (2,431) | 0 | 40,224 | 0 | 0 | 0 | 872 | 10/01/2042 |
| 3138EK-G7-4 | FN AL2921 - RMBS | | 12/01/2020 | Paydown | | 10,908 | 10,908 | 11,630 | 11,570 | 0 | (661) | 0 | (661) | 0 | 10,908 | 0 | 0 | 0 | 235 | 08/01/2042 |
| 3138EL-B3-6 | FN AL3657 - RMBS | | 12/01/2020 | Paydown | | 3,370 | 3,370 | 3,596 | 3,596 | 0 | (204) | 0 | (204) | 0 | 3,370 | 0 | 0 | 0 | 63 | 06/01/2043 |
| 3138EP-S4-7 | FN AL6838 - RMBS | | 01/07/2020 | Var ious | | 177,102 | 165,561 | 176,607 | 175,267 | 0 | (193) | 0 | (193) | 0 | 175,074 | 0 | 2,028 | 2,028 | 696 | 04/01/2043 |
| 3138EQ-HY-1 | FN AL7446 - RMBS | | 12/01/2020 | Paydown | | 67,742 | 67,742 | 72,251 | 71,906 | 0 | (4,164) | 0 | (4,164) | 0 | 67,742 | 0 | 0 | 0 | 1,532 | 09/01/2045 |
| 3138EQ-ZF-2 | FN AL7941 - RMBS | | 12/01/2020 | Paydown | | 183,140 | 183,140 | 199,623 | 198,252 | 0 | (15,112) | 0 | (15,112) | 0 | 183,140 | 0 | 0 | 0 | 4,051 | 12/01/2045 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|------------------|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3138M0-SE-1 | FN A08616 - RMBS | | 12/01/2020 | Paydown | | 25,531 | 25,531 | 27,220 | 27,106 | 0 | (1,575) | 0 | (1,575) | 0 | 25,531 | 0 | 0 | 0 | 537 | 07/01/2042 |
| 3138M9-KQ-2 | FN A03002 - RMBS | | 01/07/2020 | Various | | 37,462 | 36,434 | 36,587 | 36,563 | 0 | (2) | 0 | (2) | 0 | 36,562 | 0 | 901 | 901 | 115 | 08/01/2043 |
| 3138M0-6X-4 | FN AS4485 - RMBS | | 12/01/2020 | Paydown | | 3,065 | 3,065 | 3,163 | 3,138 | 0 | (73) | 0 | (73) | 0 | 3,065 | 0 | 0 | 0 | 43 | 02/01/2030 |
| 3138M0-HJ-3 | FN AS3832 - RMBS | | 04/16/2020 | Various | | 127,357 | 121,304 | 124,621 | 123,965 | 0 | (312) | 0 | (312) | 0 | 123,654 | 0 | 3,703 | 3,703 | 1,368 | 11/01/2029 |
| 3138M0-AJ-8 | FN AS4508 - RMBS | | 12/01/2020 | Paydown | | 21,726 | 21,726 | 22,792 | 22,490 | 0 | (763) | 0 | (763) | 0 | 21,726 | 0 | 0 | 0 | 296 | 02/01/2030 |
| 3138M0-FT-6 | FN AS6477 - RMBS | | 12/01/2020 | Paydown | | 255,425 | 255,425 | 257,001 | 257,033 | 0 | (1,608) | 0 | (1,608) | 0 | 255,425 | 0 | 0 | 0 | 5,467 | 01/01/2046 |
| 3138M0-SP-0 | FN AS6825 - RMBS | | 12/29/2020 | Various | | 10,853,957 | 10,314,432 | 10,498,158 | 10,499,587 | 0 | (65,728) | 0 | (65,728) | 0 | 10,433,859 | 0 | 420,098 | 420,098 | 333,498 | 03/01/2046 |
| 3138M0-SQ-8 | FN AS6826 - RMBS | | 12/29/2020 | Various | | 6,091,535 | 5,794,790 | 5,898,010 | 5,901,628 | 0 | (40,014) | 0 | (40,014) | 0 | 5,861,614 | 0 | 229,921 | 229,921 | 189,070 | 03/01/2046 |
| 3138M0-YG-3 | FN AS7010 - RMBS | | 12/01/2020 | Paydown | | 481,500 | 481,500 | 490,678 | 491,107 | 0 | (9,607) | 0 | (9,607) | 0 | 481,500 | 0 | 0 | 0 | 10,128 | 04/01/2046 |
| 3138M0-DU-3 | FN AS7314 - RMBS | | 12/29/2020 | Various | | 9,091,909 | 8,621,253 | 8,785,595 | 8,786,578 | 0 | (57,981) | 0 | (57,981) | 0 | 8,728,596 | 0 | 363,312 | 363,312 | 285,318 | 06/01/2046 |
| 3138M0-NN-8 | FN AS7596 - RMBS | | 12/01/2020 | Paydown | | 513,232 | 513,232 | 518,204 | 518,006 | 0 | (4,774) | 0 | (4,774) | 0 | 513,232 | 0 | 0 | 0 | 10,765 | 07/01/2046 |
| 3138M0-EQ-7 | FN AS8242 - RMBS | | 01/07/2020 | Various | | 1,204,792 | 1,186,389 | 1,193,480 | 1,192,044 | 0 | (106) | 0 | (106) | 0 | 1,191,937 | 0 | 12,854 | 12,854 | 3,119 | 11/01/2031 |
| 3138M0-L9-7 | FN AS8451 - RMBS | | 12/29/2020 | Various | | 2,545,553 | 2,448,724 | 2,445,950 | 2,445,936 | 0 | 611 | 0 | 611 | 0 | 2,446,546 | 0 | 99,007 | 99,007 | 71,196 | 12/01/2046 |
| 3138M0-YN-3 | FN AS8784 - RMBS | | 12/01/2020 | Paydown | | 74,843 | 74,843 | 74,679 | 74,679 | 0 | 163 | 0 | 163 | 0 | 74,843 | 0 | 0 | 0 | 1,510 | 02/01/2047 |
| 3138M0-3E-3 | FN AS9796 - RMBS | | 12/01/2020 | Paydown | | 459,677 | 459,677 | 461,545 | 461,514 | 0 | (1,837) | 0 | (1,837) | 0 | 459,677 | 0 | 0 | 0 | 10,208 | 06/01/2047 |
| 3138M0-AM-5 | FN AS9911 - RMBS | | 12/01/2020 | Paydown | | 629,437 | 629,437 | 631,994 | 631,803 | 0 | (2,367) | 0 | (2,367) | 0 | 629,437 | 0 | 0 | 0 | 13,547 | 07/01/2047 |
| 3138M0-TX-3 | FN AU6865 - RMBS | | 04/16/2020 | Various | | 765,470 | 729,971 | 750,729 | 746,451 | 0 | (2,320) | 0 | (2,320) | 0 | 744,132 | 0 | 21,338 | 21,338 | 8,157 | 09/01/2028 |
| 3138M0-BQ-3 | FN AX1846 - RMBS | | 04/16/2020 | Various | | 1,529,472 | 1,459,348 | 1,499,708 | 1,491,808 | 0 | (4,206) | 0 | (4,206) | 0 | 1,487,601 | 0 | 41,871 | 41,871 | 16,173 | 10/01/2029 |
| 3138M0-XL-1 | FN AY3382 - RMBS | | 01/07/2020 | Various | | 20,478 | 19,811 | 19,880 | 19,880 | 0 | (1) | 0 | (1) | 0 | 19,877 | 0 | 601 | 601 | 63 | 04/01/2045 |
| 3140EU-LJ-6 | FN BC0328 - RMBS | | 12/01/2020 | Paydown | | 1,043,805 | 1,043,805 | 1,073,243 | 1,073,265 | 0 | (29,460) | 0 | (29,460) | 0 | 1,043,805 | 0 | 0 | 0 | 23,243 | 12/01/2045 |
| 3140EU-3I-3 | FN BC2612 - RMBS | | 12/29/2020 | Various | | 49,587 | 46,808 | 46,757 | 46,658 | 0 | 33 | 0 | 33 | 0 | 46,691 | 0 | 2,896 | 2,896 | 1,360 | 10/01/2046 |
| 3140F3-C3-0 | FN BC7289 - RMBS | | 12/29/2020 | Various | | 46,938 | 44,057 | 43,976 | 43,917 | 0 | 22 | 0 | 22 | 0 | 43,939 | 0 | 3,000 | 3,000 | 1,379 | 10/01/2046 |
| 3140FB-6X-3 | FN BD4485 - RMBS | | 12/01/2020 | Paydown | | 94,893 | 94,893 | 100,008 | 99,623 | 0 | (4,730) | 0 | (4,730) | 0 | 94,893 | 0 | 0 | 0 | 2,313 | 07/01/2045 |
| 3140FD-E9-3 | FN BD5559 - RMBS | | 12/29/2020 | Various | | 1,649,568 | 1,591,493 | 1,588,634 | 1,588,641 | 0 | 935 | 0 | 935 | 0 | 1,589,576 | 0 | 59,992 | 59,992 | 45,037 | 11/01/2046 |
| 3140FE-2G-8 | FN BD7074 - RMBS | | 12/01/2020 | Paydown | | 46,824 | 46,824 | 46,732 | 46,732 | 0 | 92 | 0 | 92 | 0 | 46,824 | 0 | 0 | 0 | 899 | 03/01/2047 |
| 3140FE-X3-3 | FN BD6997 - RMBS | | 01/07/2020 | Various | | 50,822 | 47,454 | 50,791 | 50,176 | 0 | (6) | 0 | (6) | 0 | 50,170 | 0 | 651 | 651 | 200 | 10/01/2046 |
| 3140FG-5N-5 | FN BD8952 - RMBS | | 12/29/2020 | Various | | 207,987 | 197,383 | 198,674 | 196,665 | 0 | 209 | 0 | 209 | 0 | 196,874 | 0 | 11,113 | 11,113 | 5,637 | 11/01/2046 |
| 3140FG-6S-3 | FN BD8980 - RMBS | | 12/29/2020 | Various | | 211,659 | 200,755 | 201,230 | 200,034 | 0 | 206 | 0 | 206 | 0 | 200,240 | 0 | 11,419 | 11,419 | 5,870 | 11/01/2046 |
| 3140FG-7G-8 | FN BD8994 - RMBS | | 12/01/2020 | Paydown | | 2,112 | 2,112 | 2,106 | 2,107 | 0 | 6 | 0 | 6 | 0 | 2,112 | 0 | 0 | 0 | 32 | 11/01/2046 |
| 3140FK-S3-5 | FN BE0537 - RMBS | | 12/29/2020 | Various | | 170,224 | 160,794 | 160,546 | 160,281 | 0 | 117 | 0 | 117 | 0 | 160,398 | 0 | 9,825 | 9,825 | 4,799 | 11/01/2046 |
| 3140FL-PL-6 | FN BE1326 - RMBS | | 12/01/2020 | Paydown | | 64,416 | 64,416 | 66,298 | 66,298 | 0 | (1,882) | 0 | (1,882) | 0 | 64,416 | 0 | 0 | 0 | 689 | 09/01/2031 |
| 3140FT-PP-1 | FN BE7373 - RMBS | | 12/01/2020 | Paydown | | 80,819 | 80,819 | 83,181 | 83,181 | 0 | (2,361) | 0 | (2,361) | 0 | 80,819 | 0 | 0 | 0 | 935 | 12/01/2031 |
| 3140GN-ST-6 | FN BH0857 - RMBS | | 12/01/2020 | Paydown | | 360,491 | 360,491 | 361,956 | 361,791 | 0 | (1,300) | 0 | (1,300) | 0 | 360,491 | 0 | 0 | 0 | 7,381 | 06/01/2047 |
| 3140HD-7A-6 | FN BK0888 - RMBS | | 12/01/2020 | Paydown | | 1,139,752 | 1,139,752 | 1,230,932 | 1,230,932 | 0 | (91,180) | 0 | (91,180) | 0 | 1,139,752 | 0 | 0 | 0 | 14,551 | 07/01/2048 |
| 3140HK-JJ-8 | FN BK5664 - RMBS | | 12/01/2020 | Paydown | | 20,918 | 20,918 | 21,869 | 21,869 | 0 | (951) | 0 | (951) | 0 | 20,918 | 0 | 0 | 0 | 55 | 10/01/2050 |
| 3140J5-NU-9 | FN BM1302 - RMBS | | 01/07/2020 | Various | | 259,927 | 251,435 | 252,034 | 251,989 | 0 | (5) | 0 | (5) | 0 | 251,984 | 0 | 7,944 | 7,944 | 795 | 02/01/2047 |
| 3140J5-P4-5 | FN BM1342 - RMBS | | 12/01/2020 | Paydown | | 380,532 | 380,532 | 382,078 | 381,912 | 0 | (1,380) | 0 | (1,380) | 0 | 380,532 | 0 | 0 | 0 | 8,490 | 05/01/2047 |
| 3140J6-DH-7 | FN BM1903 - RMBS | | 12/01/2020 | Paydown | | 74,825 | 74,825 | 74,801 | 74,796 | 0 | 29 | 0 | 29 | 0 | 74,825 | 0 | 0 | 0 | 1,629 | 08/01/2047 |
| 3140J7-K4-6 | FN BM3014 - RMBS | | 12/01/2020 | Paydown | | 71,789 | 71,789 | 74,279 | 74,151 | 0 | (2,362) | 0 | (2,362) | 0 | 71,789 | 0 | 0 | 0 | 1,550 | 02/01/2045 |
| 3140J7-RII-7 | FN BM3200 - RMBS | | 12/01/2020 | Paydown | | 94,101 | 94,101 | 93,733 | 93,745 | 0 | 356 | 0 | 356 | 0 | 94,101 | 0 | 0 | 0 | 1,610 | 07/01/2043 |
| 3140J7-U6-0 | FN BM3304 - RMBS | | 12/01/2020 | Paydown | | 34,952 | 34,952 | 36,099 | 36,041 | 0 | (1,089) | 0 | (1,089) | 0 | 34,952 | 0 | 0 | 0 | 907 | 12/01/2047 |
| 3140J7-Z0-1 | FN BM3450 - RMBS | | 01/07/2020 | Various | | 5,561,718 | 5,185,331 | 5,345,347 | 5,332,634 | 0 | (2,892) | 0 | (2,892) | 0 | 5,329,741 | 0 | 231,976 | 231,976 | 21,809 | 02/01/2048 |
| 3140J8-JM-6 | FN BM3867 - RMBS | | 12/01/2020 | Paydown | | 1,263,385 | 1,263,385 | 1,301,188 | 1,300,677 | 0 | (37,291) | 0 | (37,291) | 0 | 1,263,385 | 0 | 0 | 0 | 30,522 | 02/01/2046 |
| 3140J8-MN-0 | FN BM3964 - RMBS | | 12/01/2020 | Paydown | | 670,013 | 670,013 | 676,608 | 676,695 | 0 | (6,682) | 0 | (6,682) | 0 | 670,013 | 0 | 0 | 0 | 14,230 | 07/01/2046 |
| 3140J9-FS-5 | FN BM4676 - RMBS | | 12/01/2020 | Paydown | | 310,518 | 310,518 | 317,699 | 316,467 | 0 | (5,949) | 0 | (5,949) | 0 | 310,518 | 0 | 0 | 0 | 7,681 | 10/01/2048 |
| 3140J9-GY-1 | FN BM4714 - RMBS | | 12/01/2020 | Paydown | | 45,844 | 45,844 | 47,205 | 47,181 | 0 | (1,337) | 0 | (1,337) | 0 | 45,844 | 0 | 0 | 0 | 1,032 | 01/01/2046 |
| 3140J9-KF-7 | FN BM4793 - RMBS | | 12/01/2020 | Paydown | | 2,372,777 | 2,372,777 | 2,443,775 | 2,443,381 | 0 | (70,604) | 0 | (70,604) | 0 | 2,372,777 | 0 | 0 | 0 | 56,842 | 03/01/2046 |
| 3140J9-ME-8 | FN BM4856 - RMBS | | 12/01/2020 | Paydown | | 2,108,118 | 2,108,118 | 2,174,161 | 2,173,575 | 0 | (65,457) | 0 | (65,457) | 0 | 2,108,118 | 0 | 0 | 0 | 49,788 | 04/01/2047 |
| 3140JA-CG-1 | FN BM5470 - RMBS | | 12/01/2020 | Paydown | | 459,600 | 459,600 | 462,149 | 462,105 | 0 | (2,505) | 0 | (2,505) | 0 | 459,600 | 0 | 0 | 0 | 10,063 | 03/01/2048 |
| 3140JA-CH-9 | FN BM5471 - RMBS | | 01/07/2020 | Various | | 4,588,205 | 4,344,289 | 4,458,327 | 4,458,038 | 0 | (1,813) | 0 | (1,813) | 0 | 4,456,225 | 0 | 131,980 | 131,980 | 15,997 | 06/01/2045 |
| 3140JA-EU-8 | FN BM5546 - RMBS | | 12/01/2020 | Paydown | | 498,435 | 498,435 | 504,665 | 504,591 | 0 | (6,156) | 0 | (6,156) | 0 | 498,435 | 0 | 0 | 0 | 10,255 | 05/01/2044 |
| 3140JA-GD-4 | FN BM5595 - RMBS | | 12/01/2020 | Paydown | | 292,158 | 292,158 | 295,354 | 295,369 | 0 | (3,211) | 0 | (3,211) | 0 | 292,158 | 0 | 0 | 0 | 6,179 | 08/01/2045 |
| 3140JA-GE-2 | FN BM5596 - RMBS | | 12/01/2020 | Paydown | | 1,007,715 | 1,007,715 | 1,019,131 | 1,019,064 | 0 | (11,349) | 0 | (11,349) | 0 | 1,007,715 | 0 | 0 | 0 | 21,426 | 06/01/2047 |
| 3140JG-LQ-6 | FN BN0334 - RMBS | | 12/01/2020 | Paydown | | 200,897 | 200,897 | 209,718 | 209,718 | 0 | (8,821) | 0 | (8,821) | 0 | 200,897 | 0 | 0 | 0 | 3,862 | 12/01/2048 |
| 3140KP-MU-4 | FN BQ3970 - RMBS | | 12/01/2020 | Paydown | | 3,688 | 3,688 | 3,856 | 3,856 | 0 | (168) | 0 | (168) | 0 | 3,688 | 0 | 0 | 0 | 9 | 10/01/2050 |
| 3140KQ-PH-8 | FN BQ4923 - RMBS | | 12/01/2020 | Paydown | | 7,776 | 7,776 | 8,130 | 8,130 | 0 | (354) | 0 | (354) | 0 | 7,776 | 0 | 0 | 0 | 19 | 10/01/2050 |
| 3140Q7-SR-4 | FN CA0855 - RMBS | | 12/01/2020 | Paydown | | 1,480,651 | 1,480,651 | 1,515,354 | 1,514,6 | | | | | | | | | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|---|---------|---------------|-------------------------------------|---------------------------|-----------------|-----------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con- sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor- tization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31400A-G8-7 | FN CA2922 - RMBS | | 12/29/2020 | Various | | 380,062 | 368,777 | 367,956 | 367,959 | 0 | 288 | 0 | 288 | 0 | 368,247 | 0 | 11,815 | 11,815 | 10,275 | 12/01/2048 |
| 31400A-NJ-5 | FN CA3092 - RMBS | | 01/07/2020 | Various | | 6,156,561 | 5,764,966 | 6,022,137 | 6,008,547 | 0 | (5,986) | 0 | (5,986) | 0 | 6,002,562 | 0 | 153,999 | 153,999 | 27,263 | 02/01/2049 |
| 31400C-PII-0 | FN CA4936 - RMBS | | 12/01/2020 | Paydown | | 682,455 | 682,455 | 701,916 | 0 | 0 | (19,461) | 0 | (19,461) | 0 | 682,455 | 0 | 0 | 0 | 13,484 | 01/01/2050 |
| 3140X3-AX-6 | FN FM0021 - RMBS | | 12/01/2020 | Paydown | | 2,215,372 | 2,215,372 | 2,312,641 | 0 | 0 | (97,269) | 0 | (97,269) | 0 | 2,215,372 | 0 | 0 | 0 | 42,781 | 03/01/2049 |
| 3140X3-BA-5 | FN FM0032 - RMBS | | 02/20/2020 | Various | | 2,895,019 | 2,703,012 | 2,858,435 | 2,860,138 | 0 | (4,027) | 0 | (4,027) | 0 | 2,856,111 | 0 | 38,908 | 38,908 | 21,610 | 09/01/2048 |
| 3140X4-H9-0 | FN FM1155 - RMBS | | 12/01/2020 | Paydown | | 896,915 | 896,915 | 924,663 | 0 | 0 | (27,748) | 0 | (27,748) | 0 | 896,915 | 0 | 0 | 0 | 10,004 | 06/01/2032 |
| 3140X5-H3-0 | FN FM2049 - RMBS | | 02/20/2020 | Various | | 3,895,133 | 3,764,000 | 3,839,280 | 3,839,323 | 0 | (2,054) | 0 | (2,054) | 0 | 3,837,269 | 0 | 57,864 | 57,864 | 25,891 | 12/01/2049 |
| 3140X5-J3-8 | FN FM2081 - RMBS | | 12/01/2020 | Paydown | | 77,895 | 77,895 | 80,222 | 80,221 | 0 | (2,326) | 0 | (2,326) | 0 | 77,895 | 0 | 0 | 0 | 1,444 | 12/01/2049 |
| 3140X5-JX-2 | FN FM2077 - RMBS | | 12/29/2020 | Various | | 3,985,236 | 3,713,000 | 3,819,169 | 3,819,084 | 0 | (29,465) | 0 | (29,465) | 0 | 3,789,619 | 0 | 195,617 | 195,617 | 116,389 | 12/01/2049 |
| 3140X5-JZ-7 | FN FM2079 - RMBS | | 12/01/2020 | Paydown | | 357,080 | 357,080 | 365,644 | 0 | 0 | (8,569) | 0 | (8,569) | 0 | 357,080 | 0 | 0 | 0 | 7,333 | 12/01/2049 |
| 3140X5-KF-9 | FN FM2093 - RMBS | | 02/20/2020 | Various | | 2,008,975 | 1,866,000 | 1,978,762 | 1,979,945 | 0 | (3,152) | 0 | (3,152) | 0 | 1,976,793 | 0 | 32,182 | 32,182 | 14,904 | 07/01/2048 |
| 3140X6-PC-9 | FN FM3118 - RMBS | | 12/01/2020 | Paydown | | 189,409 | 189,409 | 203,673 | 0 | 0 | (14,265) | 0 | (14,265) | 0 | 189,409 | 0 | 0 | 0 | 1,294 | 05/01/2050 |
| 3140X7-3K-3 | FN FM4401 - RMBS | | 12/01/2020 | Paydown | | 33,722 | 33,722 | 35,255 | 0 | 0 | (1,533) | 0 | (1,533) | 0 | 33,722 | 0 | 0 | 0 | 77 | 09/01/2050 |
| 31417A-JK-6 | FN AB3865 - RMBS | | 12/01/2020 | Paydown | | 11,158 | 11,158 | 11,906 | 11,829 | 0 | (671) | 0 | (671) | 0 | 11,158 | 0 | 0 | 0 | 228 | 11/01/2041 |
| 31417C-JL-0 | FN AB5666 - RMBS | | 01/07/2020 | Various | | 15,582 | 14,798 | 15,307 | 15,273 | 0 | (15) | 0 | (15) | 0 | 15,258 | 0 | 324 | 324 | 54 | 07/01/2042 |
| 31417D-F7-3 | FN AB6489 - RMBS | | 12/29/2020 | Various | | 845,057 | 792,320 | 787,739 | 787,892 | 0 | 1,102 | 0 | 1,102 | 0 | 788,983 | 0 | 56,073 | 56,073 | 23,612 | 10/01/2042 |
| 31417E-CS-8 | FN AB7280 - RMBS | | 12/29/2020 | Various | | 126,687 | 118,846 | 118,158 | 118,175 | 0 | 172 | 0 | 172 | 0 | 118,347 | 0 | 8,341 | 8,341 | 3,521 | 12/01/2042 |
| 31417G-5I-2 | FN AB9860 - RMBS | | 12/29/2020 | Various | | 35,324 | 33,117 | 32,916 | 32,924 | 0 | 48 | 0 | 48 | 0 | 32,973 | 0 | 2,352 | 2,352 | 994 | 07/01/2043 |
| 31418C-2M-5 | FN MA3479 - RMBS | | 12/29/2020 | Various | | 270,444 | 264,222 | 263,572 | 263,570 | 0 | 321 | 0 | 321 | 0 | 263,891 | 0 | 6,552 | 6,552 | 6,629 | 09/01/2048 |
| 31418C-CH-5 | FN MA2771 - RMBS | | 01/07/2020 | Various | | 643,732 | 626,069 | 625,702 | 625,712 | 0 | 4 | 0 | 4 | 0 | 625,717 | 0 | 18,015 | 18,015 | 1,977 | 10/01/2046 |
| 31418C-DL-5 | FN MA2806 - RMBS | | 01/07/2020 | Various | | 1,496,725 | 1,455,591 | 1,454,738 | 1,454,766 | 0 | 9 | 0 | 9 | 0 | 1,454,775 | 0 | 41,950 | 41,950 | 4,938 | 11/01/2046 |
| 31418C-HG-6 | FN MA3058 - RMBS | | 12/01/2020 | Paydown | | 562,920 | 562,920 | 603,380 | 0 | 0 | (40,460) | 0 | (40,460) | 0 | 562,920 | 0 | 0 | 0 | 7,004 | 07/01/2047 |
| 31418C-LB-8 | FN MA3277 - RMBS | | 12/01/2020 | Paydown | | 766,553 | 766,553 | 787,333 | 785,249 | 0 | (18,696) | 0 | (18,696) | 0 | 766,553 | 0 | 0 | 0 | 17,399 | 02/01/2048 |
| 31418C-ZV-9 | FN MA3455 - RMBS | | 12/29/2020 | Various | | 2,074,563 | 2,020,827 | 2,015,854 | 2,015,844 | 0 | 2,166 | 0 | 2,166 | 0 | 2,018,010 | 0 | 56,553 | 56,553 | 52,647 | 08/01/2048 |
| 31418D-ET-5 | FN MA3745 - RMBS | | 12/01/2020 | Paydown | | 2,905,208 | 2,905,208 | 2,994,540 | 0 | 0 | (89,332) | 0 | (89,332) | 0 | 2,905,208 | 0 | 0 | 0 | 50,764 | 08/01/2049 |
| 31418D-EU-2 | FN MA3746 - RMBS | | 12/01/2020 | Paydown | | 1,375,253 | 1,375,253 | 1,433,897 | 0 | 0 | (58,644) | 0 | (58,644) | 0 | 1,375,253 | 0 | 0 | 0 | 24,628 | 08/01/2049 |
| 31418D-HD-7 | FN MA3827 - RMBS | | 12/01/2020 | Various | | 2,650,963 | 2,552,677 | 2,576,309 | 2,576,273 | 0 | (3,975) | 0 | (3,975) | 0 | 2,572,298 | 0 | 78,665 | 78,665 | 25,995 | 11/01/2034 |
| 31418D-JJ-2 | FN MA3864 - RMBS | | 12/01/2020 | Various | | 5,226,037 | 5,028,370 | 5,070,404 | 5,070,328 | 0 | (6,474) | 0 | (6,474) | 0 | 5,063,854 | 0 | 162,183 | 162,183 | 51,293 | 12/01/2034 |
| 31418D-MD-1 | FN MA3955 - RMBS | | 12/01/2020 | Paydown | | 1,726,201 | 1,726,201 | 1,802,262 | 0 | 0 | (76,061) | 0 | (76,061) | 0 | 1,726,201 | 0 | 0 | 0 | 16,263 | 03/01/2035 |
| 31418D-N7-3 | FN MA4013 - RMBS | | 12/01/2020 | Paydown | | 368,916 | 368,916 | 385,171 | 0 | 0 | (16,255) | 0 | (16,255) | 0 | 368,916 | 0 | 0 | 0 | 3,838 | 05/01/2035 |
| 31418D-N8-1 | FN MA4014 - RMBS | | 12/01/2020 | Paydown | | 502,482 | 502,482 | 530,577 | 0 | 0 | (28,094) | 0 | (28,094) | 0 | 502,482 | 0 | 0 | 0 | 6,344 | 05/01/2035 |
| 31418D-OH-8 | FN MA4055 - RMBS | | 12/01/2020 | Paydown | | 306,167 | 306,167 | 317,660 | 0 | 0 | (11,493) | 0 | (11,493) | 0 | 306,167 | 0 | 0 | 0 | 3,517 | 06/01/2050 |
| 31418D-TQ-5 | FN MA4158 - RMBS | | 12/01/2020 | Paydown | | 72,931 | 72,931 | 75,193 | 0 | 0 | (2,262) | 0 | (2,262) | 0 | 72,931 | 0 | 0 | 0 | 268 | 10/01/2050 |
| 35563P-GG-8 | SCRT 2018-3 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 424,155 | 424,155 | 421,856 | 421,837 | 0 | 2,318 | 0 | 2,318 | 0 | 424,155 | 0 | 0 | 0 | 8,927 | 08/27/2057 |
| 35563P-JF-7 | SCRT 2019-1 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 512,471 | 512,471 | 515,413 | 516,860 | 0 | (4,389) | 0 | (4,389) | 0 | 512,471 | 0 | 0 | 0 | 10,734 | 07/25/2058 |
| 35563P-KG-3 | SCRT 2019-2 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 135,761 | 135,761 | 137,841 | 137,337 | 0 | (1,576) | 0 | (1,576) | 0 | 135,761 | 0 | 0 | 0 | 2,887 | 08/26/2058 |
| 35563P-LH-0 | SCRT 2019-3 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 325,353 | 325,353 | 340,081 | 340,786 | 0 | (15,433) | 0 | (15,433) | 0 | 325,353 | 0 | 0 | 0 | 6,795 | 10/25/2058 |
| 35563P-ML-0 | SCRT 2019-4 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 388,421 | 388,421 | 396,934 | 396,156 | 0 | (7,735) | 0 | (7,735) | 0 | 388,421 | 0 | 0 | 0 | 6,947 | 02/25/2059 |
| 35563P-NP-0 | SCRT 2020-1 MA - CMO/RMBS | | 12/01/2020 | Paydown | | 106,240 | 106,240 | 110,405 | 0 | 0 | (4,165) | 0 | (4,165) | 0 | 106,240 | 0 | 0 | 0 | 1,357 | 08/25/2059 |
| 44244C-GK-7 | HOUSTON TEX UTIL SYS REV | | 01/09/2020 | FIXED INC | | 353,403 | 285,000 | 364,122 | 338,215 | 0 | (238) | 0 | (238) | 0 | 337,976 | 0 | 15,426 | 15,426 | 2,296 | 11/15/2027 |
| 45506D-ZG-3 | INDIANA ST FIN AUTH REV | | 01/07/2020 | Bank of America Securities | | 185,966 | 150,000 | 189,971 | 177,828 | 0 | (86) | 0 | (86) | 0 | 177,743 | 0 | 8,223 | 8,223 | 3,292 | 02/01/2027 |
| 544445-AD-1 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | | 05/15/2020 | Maturity @ 100.00 | | 100,000 | 100,000 | 114,678 | 101,405 | 0 | (1,405) | 0 | (1,405) | 0 | 100,000 | 0 | 0 | 0 | 2,500 | 05/15/2020 |
| 57584X-XN-6 | MASSACHUSETTS ST DEV FIN AGY REV | | 07/15/2020 | Maturity @ 100.00 | | 110,000 | 110,000 | 126,269 | 112,378 | 0 | (2,378) | 0 | (2,378) | 0 | 110,000 | 0 | 0 | 0 | 5,500 | 07/15/2020 |
| 57584X-XY-2 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/09/2020 | JP MORGAN SECS INC., - FIXED INCOME | | 98,800 | 80,000 | 100,620 | 94,315 | 0 | (66) | 0 | (66) | 0 | 94,248 | 0 | 4,552 | 4,552 | 1,978 | 07/15/2030 |
| 57584X-YA-3 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/09/2020 | CITIGROUP GLOBAL MARKETS INC. | | 61,466 | 50,000 | 62,307 | 58,546 | 0 | (39) | 0 | (39) | 0 | 58,507 | 0 | 2,960 | 2,960 | 1,236 | 07/15/2033 |
| 57584X-YB-1 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/09/2020 | UBS FINANCIAL SERVICES INC. | | 36,695 | 30,000 | 37,235 | 35,028 | 0 | (23) | 0 | (23) | 0 | 35,005 | 0 | 1,690 | 1,690 | 742 | 07/15/2034 |
| 591745-X9-0 | METROPOLITAN ATLANTA RAPID TRAN AUTH GA | | 01/09/2020 | Bank of America Securities | | 306,583 | 250,000 | 308,775 | 290,863 | 0 | (193) | 0 | (193) | 0 | 290,670 | 0 | 15,913 | 15,913 | 6,667 | 07/01/2030 |
| 59259Y-TR-0 | METROPOLITAN TRANSN AUTH N Y REV | | 01/07/2020 | CITIGROUP GLOBAL MARKETS INC. | | 210,302 | 190,000 | 217,128 | 206,212 | 0 | (121) | 0 | (121) | 0 | 206,091 | 0 | 4,211 | 4,211 | 1,425 | 11/15/2022 |
| 59261A-PR-2 | METROPOLITAN TRANSN AUTH N Y REV | | 01/07/2020 | CITIGROUP GLOBAL MARKETS INC. | | 674,733 | 560,000 | 672,028 | 644,893 | 0 | (298) | 0 | (298) | 0 | 644,595 | 0 | 30,138 | 30,138 | 4,200 | 11/15/2025 |
| 60637B-RG-7 | MISSOURI ST HSG DEV COMMN SINGLE FAMILY | | 12/02/2020 | Call @ 100.00 | | 20,000 | 20,000 | 19,650 | 19,665 | 0 | 4 | 0 | 4 | 0 | 19,669 | 0 | 331 | 331 | 415 | 11/01/2048 |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|----------------------|---|---------|---------------|-----------------------------|---------------------------|--------------------|--------------------|--------------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con- sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor- tization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 646066-QV-5 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | PERSHING LLC | | 106,762 | 95,000 | 117,872 | 106,367 | 0 | (908) | 0 | (908) | 0 | 105,459 | 0 | 1,303 | 1,303 | 3,734 | 07/01/2023 |
| 646066-QW-3 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | MORGAN STANLEY CO | | 274,431 | 235,000 | 295,611 | 269,111 | 0 | (2,096) | 0 | (2,096) | 0 | 267,015 | 0 | 7,416 | 7,416 | 9,237 | 07/01/2024 |
| 646066-RB-8 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | Bank of America Securities | | 85,735 | 85,000 | 99,075 | 86,691 | 0 | (966) | 0 | (966) | 0 | 85,725 | 0 | 10 | 10 | 3,341 | 07/01/2020 |
| 646066-RC-6 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | MARKETS INC. | | 78,598 | 75,000 | 89,723 | 79,304 | 0 | (815) | 0 | (815) | 0 | 78,489 | 0 | 109 | 109 | 2,948 | 07/01/2021 |
| 646066-RD-4 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | WELLS FARGO, N.A./SIG | | 92,405 | 85,000 | 103,958 | 92,776 | 0 | (877) | 0 | (877) | 0 | 91,899 | 0 | 507 | 507 | 2,948 | 07/01/2022 |
| 646066-RE-2 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | PERSHING LLC | | 84,311 | 75,000 | 93,232 | 84,052 | 0 | (723) | 0 | (723) | 0 | 83,329 | 0 | 982 | 982 | 2,948 | 07/01/2023 |
| 646066-RG-7 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | MORGAN STANLEY CO | | 168,694 | 140,000 | 178,791 | 163,834 | 0 | (1,185) | 0 | (1,185) | 0 | 162,649 | 0 | 6,045 | 6,045 | 5,503 | 07/01/2025 |
| 646066-RH-5 | NEW JERSEY ST EDL FACS AUTH REV | | 04/09/2020 | MORGAN STANLEY CO | | 43,437 | 35,000 | 45,277 | 41,745 | 0 | (280) | 0 | (280) | 0 | 41,465 | 0 | 1,973 | 1,973 | 1,376 | 07/01/2026 |
| 646136-ZS-3 | NEW JERSEY ST TRANS TR FD AUTH | | 06/15/2020 | Maturity @ 100.00 | | 105,000 | 105,000 | 114,483 | 106,232 | 0 | (1,232) | 0 | (1,232) | 0 | 105,000 | 0 | 0 | 0 | 2,625 | 06/15/2020 |
| 647310-WB-0 | NEW MEXICO ST SEVERANCE TAX | | 01/09/2020 | MORGAN STANLEY CO | | 308,695 | 250,000 | 317,578 | 296,841 | 0 | (224) | 0 | (224) | 0 | 296,617 | 0 | 12,078 | 12,078 | 6,667 | 07/01/2026 |
| 64971W-TS-9 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | 11/01/2020 | Maturity @ 100.00 | | 260,000 | 260,000 | 274,797 | 267,364 | 0 | (7,364) | 0 | (7,364) | 0 | 260,000 | 0 | 0 | 0 | 13,000 | 11/01/2020 |
| 64990E-5P-8 | NEW YORK STATE DORMITORY AUTHORITY | | 01/07/2020 | Bank of America Securities | | 147,337 | 120,000 | 151,514 | 141,322 | 0 | (71) | 0 | (71) | 0 | 141,251 | 0 | 6,086 | 6,086 | 2,400 | 02/15/2026 |
| 88283L-HY-5 | TEXAS TRANS COMMN ST HIY FD REV | | 04/01/2020 | Maturity @ 100.00 | | 105,000 | 105,000 | 121,605 | 105,888 | 0 | (888) | 0 | (888) | 0 | 105,000 | 0 | 0 | 0 | 2,625 | 04/01/2020 |
| 89978K-AW-6 | TUOLUMNE WIND PROJ AUTH CALIF REV | | 01/01/2020 | Maturity @ 100.00 | | 140,000 | 140,000 | 158,295 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 3,500 | 01/01/2020 |
| 914402-3P-5 | UNIVERSITY MD SYS AUXILIARY FAC & TUITIO | | 01/09/2020 | Bank of America Securities | | 190,294 | 155,000 | 196,771 | 181,882 | 0 | (132) | 0 | (132) | 0 | 181,750 | 0 | 8,544 | 8,544 | 2,196 | 04/01/2027 |
| 914402-3Q-3 | UNIVERSITY MD SYS AUXILIARY FAC & TUITIO | | 01/07/2020 | JP MORGAN SECS INC., - | | 171,405 | 140,000 | 176,420 | 163,476 | 0 | (77) | 0 | (77) | 0 | 163,399 | 0 | 8,006 | 8,006 | 1,906 | 04/01/2028 |
| 91514A-FD-2 | UNIVERSITY TEX UNIV REVS IAM COML PAPER | | 08/15/2020 | Maturity @ 100.00 | | 260,000 | 260,000 | 272,849 | 265,465 | 0 | (5,465) | 0 | (5,465) | 0 | 260,000 | 0 | 0 | 0 | 13,000 | 08/15/2020 |
| 915217-IH-2 | UNIVERSITY VA UNIV REVS | | 08/06/2020 | CORPORATE ACTION | | 41,242 | 40,000 | 47,368 | 41,986 | 0 | (744) | 0 | (744) | 0 | 41,242 | 0 | 0 | 0 | 2,028 | 08/01/2021 |
| 927781-IH-3 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 06/24/2020 | CORPORATE ACTION | | 30,206 | 30,000 | 35,204 | 30,730 | 0 | (525) | 0 | (525) | 0 | 30,206 | 0 | 0 | 0 | 1,221 | 09/01/2020 |
| 92778F-DD-2 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 09/01/2020 | Maturity @ 100.00 | | 105,000 | 105,000 | 123,213 | 107,545 | 0 | (2,545) | 0 | (2,545) | 0 | 105,000 | 0 | 0 | 0 | 5,250 | 09/01/2020 |
| 92778V-BR-8 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 02/01/2020 | Maturity @ 100.00 | | 190,000 | 190,000 | 219,604 | 190,574 | 0 | (574) | 0 | (574) | 0 | 190,000 | 0 | 0 | 0 | 4,750 | 02/01/2020 |
| 92818F-BF-1 | VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG | | 01/07/2020 | UBS FINANCIAL SERVICES INC. | | 171,522 | 140,000 | 177,237 | 165,259 | 0 | (85) | 0 | (85) | 0 | 165,174 | 0 | 6,348 | 6,348 | 3,072 | 02/01/2026 |
| 3199999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 147,791,687 | 142,214,708 | 146,373,087 | 128,659,910 | 0 | (1,600,644) | 0 | (1,600,644) | 0 | 144,287,950 | 0 | 3,503,737 | 3,503,737 | 2,664,438 | XXX |
| 00101J-AH-9 | ADT SECURITY CORP | | 06/29/2020 | PERSHING LLC | | 70,630 | 70,000 | 70,084 | 70,051 | 0 | (7) | 0 | (7) | 0 | 70,044 | 0 | 586 | 586 | 1,564 | 06/15/2023 |
| 00130H-BT-1 | AES CORP | | 06/08/2020 | Various | | 559,509 | 555,000 | 558,469 | 557,557 | 0 | (428) | 0 | (428) | 0 | 557,129 | 0 | (2,129) | (2,129) | 19,992 | 05/15/2023 |
| 00130H-BW-4 | AES CORP | | 12/08/2020 | Call @ 102.75 | | 570,263 | 555,000 | 566,450 | 564,388 | 0 | (1,492) | 0 | (1,492) | 0 | 562,896 | 0 | 7,367 | 7,367 | 35,189 | 04/15/2025 |
| 00774M-AB-1 | AERCAP IRELAND CAPITAL DAC | C. | 06/26/2020 | Bank of America Securities | | 140,030 | 155,000 | 154,216 | 154,382 | 0 | 36 | 0 | 36 | 0 | 154,417 | 0 | (14,387) | (14,387) | 5,327 | 07/21/2027 |
| 00774M-AF-2 | AERCAP IRELAND CAPITAL DAC | C. | 06/29/2020 | Various | | 736,113 | 755,000 | 753,105 | 753,660 | 0 | 173 | 0 | 173 | 0 | 753,832 | 0 | (17,720) | (17,720) | 30,362 | 07/03/2023 |
| 025816-CG-2 | AMERICAN EXPRESS CO | | 01/09/2020 | FIXED INCOME | | 841,529 | 830,000 | 827,327 | 827,540 | 0 | 16 | 0 | 16 | 0 | 827,556 | 0 | 13,972 | 13,972 | 9,395 | 07/30/2024 |
| 031162-CM-0 | AMGEN INC | | 05/11/2020 | Maturity @ 100.00 | | 405,000 | 405,000 | 404,777 | 404,973 | 0 | 27 | 0 | 27 | 0 | 405,000 | 0 | 0 | 0 | 4,455 | 05/11/2020 |
| 03938L-AU-8 | ARCELORMITTAL SA | C. | 01/01/2020 | Call @ 100.00 | | 2,127 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,127 | 03/01/2021 |
| 04033B-AB-4 | ARIFL 18B A2 - ABS | | 12/15/2020 | Paydown | | 630,042 | 630,042 | 630,025 | 630,033 | 0 | 9 | 0 | 9 | 0 | 630,042 | 0 | 0 | 0 | 10,579 | 08/16/2027 |
| 056054-AA-7 | BX 19XL A - CMBS | | 07/15/2020 | Paydown | | 112,153 | 112,153 | 112,153 | 112,153 | 0 | 0 | 0 | 0 | 0 | 112,153 | 0 | 0 | 0 | 599 | 10/15/2036 |
| 056059-AA-6 | BX 18IND A - CMBS | | 09/15/2020 | Paydown | | 66,936 | 66,936 | 66,978 | 66,962 | 0 | (26) | 0 | (26) | 0 | 66,936 | 0 | 0 | 0 | 676 | 11/15/2035 |
| 05606K-AA-0 | BX 2019-MMP A - CMBS | | 12/15/2020 | Paydown | | 2,539 | 2,539 | 2,539 | 2,539 | 0 | 0 | 0 | 0 | 0 | 2,539 | 0 | 0 | 0 | 42 | 08/15/2036 |
| 05607Q-AA-6 | BX 2020-BXLP A - CMBS | | 07/15/2020 | Paydown | | 1,152 | 1,152 | 1,152 | 0 | 0 | 0 | 0 | 0 | 0 | 1,152 | 0 | 0 | 0 | 8 | 12/15/2036 |
| 05618D-AJ-3 | BABSN 2014-1 A1R - CDO | | 10/20/2020 | Paydown | | 1,099,092 | 1,099,092 | 1,097,993 | 1,095,358 | 0 | 3,734 | 0 | 3,734 | 0 | 1,099,092 | 0 | 0 | 0 | 15,874 | 07/21/2025 |
| 06739F-JJ-1 | BARCLAYS BANK PLC | C. | 12/08/2020 | Call @ 100.00 | | 680,000 | 680,000 | 679,340 | 679,768 | 0 | 213 | 0 | 213 | 0 | 679,981 | 0 | 19 | 19 | 25,228 | 01/11/2021 |
| 07330N-AQ-8 | BEACON BANKING AND TRUST CO | | 01/09/2020 | WELLS FARGO SECURITIES | | 1,215,924 | 1,200,000 | 1,199,172 | 1,199,645 | 0 | 6 | 0 | 6 | 0 | 1,199,650 | 0 | 16,274 | 16,274 | 15,575 | 01/15/2022 |
| 075887-BT-5 | BECTON DICKINSON AND CO | | 12/18/2020 | Call @ 100.00 | | 24,905 | 24,000 | 24,000 | 24,000 | 0 | 0 | 0 | 0 | 0 | 24,000 | 0 | 0 | 0 | 834 | 06/06/2022 |
| 097023-BR-5 | BOEING CO | | 06/29/2020 | Various | | 255,712 | 265,000 | 261,974 | 262,982 | 0 | 139 | 0 | 139 | 0 | 263,120 | 0 | (7,408) | (7,408) | 3,120 | 06/15/2026 |
| 11042T-AA-1 | BRITISH AIRWAYS PASS THROUGH TRUST 2018 | C. | 06/17/2020 | Various | | 276,635 | 290,912 | 290,912 | 290,909 | 0 | (1) | 0 | (1) | 0 | 290,908 | 0 | (14,273) | (14,273) | 5,446 | 03/20/2033 |
| 120111-BM-0 | STANDARD INDUSTRIES INC | | 07/14/2020 | Call @ 102.69 | | 138,629 | 135,000 | 139,050 | 138,474 | 0 | (653) | 0 | (653) | 0 | 137,821 | 0 | 808 | 808 | 4,878 | 11/15/2024 |
| 12513G-BC-2 | CDW LLC | | 09/03/2020 | Call @ 103.75 | | 518,750 | 500,000 | 504,775 | 504,237 | 0 | (544) | 0 | (544) | 0 | 503,783 | 0 | 14,967 | 14,967 | 25,556 | 09/01/2025 |
| 126307-AT-4 | CSC HOLDINGS LLC | | 07/10/2020 | Call @ 100.00 | | 202,688 | 200,000 | 209,750 | 204,343 | 0 | (1,655) | 0 | (1,655) | 0 | 202,688 | 0 | (2,688) | (2,688) | 13,438 | 07/15/2023 |
| 14042B-FH-9 | CAPITAL ONE NA | | 01/31/2020 | Maturity @ 100.00 | | 500,000 | 500,000 | 499,700 | 499,992 | 0 | 8 | 0 | 8 | 0 | 500,000 | 0 | 0 | 0 | 5,875 | 01/31/2020 |
| 14310M-AW-7 | CGMS 2014-1 A1R - CDO | | 07/17/2020 | Paydown | | 2,304 | 2,304 | 2,291 | 2,293 | 0 | 11 | 0 | 11 | 0 | 2,304 | 0 | 0 | 0 | 39 | 04/17/2031 |
| 14315L-AA-2 | CGMS 2014-3 R A1A - CDO | C. | 07/27/2020 | Paydown | | 48,391 | 48,391 | 47,980 | 47,843 | 0 | 548 | 0 | 548 | 0 | 48,391 | 0 | 0 | 0 | 721 | 07/28/2031 |
| 165183-BG-8 | CFII 2018-1 A1 - ABS | | 12/15/2020 | Paydown | | 482,242 | 482,242 | 482,226 | 482,234 | 0 | 8 | 0 | 8 | 0 | 482,242 | 0 | 0 | 0 | 7,579 | 04/15/2030 |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | |
|----------------------|--|---------|---------------|---|---------------------------|---------------|-------------|-------------|---|--|---|---|---|---|---|--|----------------------------------|-------------------------------|--|----------------------------------|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | |
| 172967-LG-4 | CITIGROUP INC | | 01/09/2020 | PERSHING LLC | | 446,332 | 440,000 | 439,692 | 439,852 | 0 | 2 | 0 | 2 | 0 | 439,854 | 0 | 6,477 | 6,477 | 2,622 | 04/25/2022 | |
| 22822V-AD-3 | CROWN CASTLE INTERNATIONAL CORP | | 07/01/2020 | Call @ 102.01 | | 244,829 | 240,000 | 239,933 | 239,977 | 0 | 7 | 0 | 7 | 0 | 239,984 | 0 | 4,845 | 4,845 | 4,575 | 09/01/2021 | |
| 25156P-AW-3 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 01/17/2020 | Maturity @ 100.00 | | 185,000 | 185,000 | 184,889 | 184,998 | 0 | 2 | 0 | 2 | 0 | 185,000 | 0 | 0 | 0 | 2,058 | 01/17/2020 | |
| 25243Y-AX-7 | DIAGEO CAPITAL PLC | C | 05/18/2020 | Maturity @ 100.00 | | 375,000 | 375,000 | 374,805 | 374,962 | 0 | 38 | 0 | 38 | 0 | 375,000 | 0 | 0 | 0 | 5,625 | 05/18/2020 | |
| 25470X-AJ-4 | DISH DBS CORP | | 05/20/2020 | BARCLAYS CAPITAL INC FIXED INC | | 606,031 | 600,000 | 607,100 | 602,635 | 0 | (408) | 0 | (408) | 0 | 602,227 | 0 | 3,805 | 3,805 | 30,060 | 07/15/2022 | |
| 26442C-AS-3 | DUKE ENERGY CAROLINAS LLC | | 01/09/2020 | GOLDMAN JEFFERIES & COMPANY, INC. | | 782,505 | 750,000 | 748,185 | 748,698 | 0 | 6 | 0 | 6 | 0 | 748,704 | 0 | 33,801 | 33,801 | 2,581 | 12/01/2026 | |
| 29336U-AB-3 | ENLINK MIDSTREAM PARTNERS LP | | 05/20/2020 | JEFFERIES & COMPANY, INC. | | 338,088 | 430,000 | 407,425 | 408,133 | 0 | 1,802 | 0 | 1,802 | 0 | 409,935 | 0 | (71,847) | (71,847) | 12,140 | 04/01/2024 | |
| 29336U-AF-4 | ENLINK MIDSTREAM PARTNERS LP | | 05/21/2020 | INC. | | 217,250 | 275,000 | 273,625 | 257,813 | 15,886 | 69 | 0 | 15,955 | 0 | 273,768 | 0 | (56,518) | (56,518) | 11,482 | 07/15/2026 | |
| 29372J-AC-1 | EFF 2017-2 A3 - ABS | | 12/20/2020 | Paydown | | 201,464 | 201,464 | 201,460 | 201,462 | 0 | 2 | 0 | 2 | 0 | 201,464 | 0 | 0 | 0 | 3,426 | 01/20/2023 | |
| 29373F-AB-0 | EFF 182 A2 - ABS | | 12/20/2020 | Paydown | | 480,740 | 480,740 | 480,667 | 480,704 | 0 | 36 | 0 | 36 | 0 | 480,740 | 0 | 0 | 0 | 7,893 | 02/20/2024 | |
| 345397-YM-9 | FORD MOTOR CREDIT COMPANY LLC | | 06/12/2020 | Maturity @ 100.00 | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 2,425 | 06/12/2020 | |
| 432833-AB-7 | HILTON DOMESTIC OPERATING COMPANY INC | | 11/27/2020 | Call @ 101.06 | | 2,001,047 | 1,980,000 | 1,984,373 | 1,983,890 | 0 | (1,359) | 0 | (1,359) | 0 | 1,982,531 | 0 | 18,517 | 18,517 | 105,421 | 09/01/2024 | |
| 436440-AK-7 | HOLOGIC INC | | 10/09/2020 | Call @ 102.19 | | 4,746,633 | 4,645,000 | 4,498,138 | 4,522,572 | 0 | 14,849 | 0 | 14,849 | 0 | 4,537,421 | 0 | 209,211 | 209,211 | 203,219 | 10/15/2025 | |
| 446150-AQ-7 | HUNTINGTON BANCSHARES INC | | 01/09/2020 | WELLS FARGO SECURITIES | | 1,990,184 | 1,960,000 | 1,955,708 | 1,956,033 | 0 | 26 | 0 | 26 | 0 | 1,956,059 | 0 | 34,125 | 34,125 | 22,438 | 08/06/2024 | |
| 451102-BF-3 | ICAHN ENTERPRISES LP | | 01/29/2020 | Call @ 100.00 | | 140,000 | 140,000 | 143,500 | 140,175 | 931 | (45) | 0 | 887 | 0 | 141,062 | 0 | (1,062) | (1,062) | 4,113 | 02/01/2022 | |
| 459200-JN-2 | INTERNATIONAL BUSINESS MACHINES CORP | | 01/27/2020 | Maturity @ 100.00 BNP PARIBAS SECURITIES | | 350,000 | 350,000 | 349,664 | 349,992 | 0 | 8 | 0 | 8 | 0 | 350,000 | 0 | 0 | 0 | 3,325 | 01/27/2020 | |
| 460599-AB-9 | INTERNATIONAL GAME TECHNOLOGY PLC | C | 05/19/2020 | BOND | | 225,400 | 230,000 | 252,425 | 239,925 | 0 | (1,744) | 0 | (1,744) | 0 | 238,181 | 0 | (12,781) | (12,781) | 11,021 | 02/15/2022 | |
| 462613-AM-2 | IPALCO ENTERPRISES INC | | 01/09/2020 | PERSHING LLC | | 134,841 | 130,000 | 129,871 | 129,912 | 0 | 1 | 0 | 1 | 0 | 129,912 | 0 | 4,929 | 4,929 | 1,764 | 09/01/2024 | |
| 46265H-RL-6 | JPMORGAN CHASE & CO | | 01/09/2020 | WELLS FARGO SECURITIES | | 3,059,520 | 3,000,000 | 2,992,020 | 2,995,959 | 0 | 38 | 0 | 38 | 0 | 2,995,996 | 0 | 63,524 | 63,524 | 12,375 | 05/18/2023 | |
| 482530-AA-3 | KIND 2020-A1P A - CMBS | | 11/15/2020 | Paydown | | 54,286 | 54,286 | 53,961 | 53,961 | 0 | 325 | 0 | 325 | 0 | 54,286 | 0 | 0 | 0 | 162 | 03/16/2037 | |
| 532716-AU-1 | L BRANDS INC | | 05/21/2020 | GOLDMAN | | 64,785 | 70,000 | 74,200 | 72,056 | 0 | (370) | 0 | (370) | 0 | 71,686 | 0 | (6,901) | (6,901) | 3,056 | 02/15/2022 | |
| 61237W-AB-2 | MONTEFIORE MEDICAL CENTER | | 10/13/2020 | Call @ 100.00 | | 60,000 | 60,000 | 60,000 | 60,000 | 0 | 0 | 0 | 0 | 0 | 60,000 | 0 | 0 | 0 | 384 | 10/20/2026 | |
| 61237W-AC-0 | MONTEFIORE MEDICAL CENTER | | 10/13/2020 | Call @ 100.00 | | 20,000 | 20,000 | 20,000 | 20,000 | 0 | 0 | 0 | 0 | 0 | 20,000 | 0 | 0 | 0 | 156 | 04/20/2032 | |
| 61763K-BF-0 | MSBAM 2014-C15 C - CMBS | | 06/29/2020 | MORGAN STANLEY CO | | 125,879 | 125,000 | 130,273 | 127,529 | 0 | (297) | 0 | (297) | 0 | 127,232 | 0 | (1,353) | (1,353) | 3,630 | 04/17/2047 | |
| 61764P-BS-0 | MSBAM 2014-C19 ASB - CMBS | | 12/01/2020 | Paydown | | 123,354 | 123,354 | 130,211 | 0 | 0 | (6,857) | 0 | (6,857) | 0 | 123,354 | 0 | 0 | 0 | 1,203 | 12/17/2047 | |
| 665789-BA-0 | NORTHERN STATES POWER CO (WISCONSIN) | | 01/09/2020 | PERSHING LLC Bank of America | | 566,255 | 500,000 | 498,145 | 498,181 | 0 | 1 | 0 | 1 | 0 | 498,182 | 0 | 68,073 | 68,073 | 7,700 | 09/01/2048 | |
| 674599-CP-8 | OCCIDENTAL PETROLEUM CORP | | 04/14/2020 | Securities | | 237,700 | 280,000 | 279,700 | 279,739 | 0 | 28 | 0 | 28 | 0 | 279,767 | 0 | (42,067) | (42,067) | 5,201 | 08/15/2022 | |
| 693475-AY-1 | PNC FINANCIAL SERVICES GROUP INC | | 02/13/2020 | GOLDMAN | | 254,488 | 250,000 | 250,380 | 250,378 | 0 | (9) | 0 | (9) | 0 | 250,369 | 0 | 4,119 | 4,119 | 1,635 | 11/01/2024 | |
| 69353R-EY-0 | PNC BANK NA | | 01/09/2020 | PERSHING LLC | | 541,800 | 535,000 | 534,203 | 534,679 | 0 | 5 | 0 | 5 | 0 | 534,684 | 0 | 7,116 | 7,116 | 1,288 | 12/09/2021 | |
| 78449F-AC-5 | SMB 2016-A A2B - ABS | | 12/15/2020 | Paydown | | 47,619 | 47,619 | 47,783 | 0 | 0 | (164) | 0 | (164) | 0 | 47,619 | 0 | 0 | 0 | 270 | 05/15/2031 | |
| 78449L-AC-2 | SMB 2018-B A2B - ABS | | 12/15/2020 | Paydown | | 68,058 | 68,058 | 65,777 | 0 | 0 | 2,281 | 0 | 2,281 | 0 | 68,058 | 0 | 0 | 0 | 244 | 01/15/2037 | |
| 78449V-AA-4 | SMB 2020-PT-A A1 - ABS | | 12/28/2020 | Paydown | | 426,123 | 426,123 | 423,648 | 0 | 0 | 2,475 | 0 | 2,475 | 0 | 426,123 | 0 | 0 | 0 | 694 | 09/15/2054 | |
| 87165L-AT-8 | SYNCT 2015-4 A - ABS | | 09/15/2020 | Various | | 200,000 | 200,000 | 199,998 | 199,998 | 0 | 1 | 0 | 1 | 0 | 200,000 | 0 | 0 | 0 | 3,570 | 09/15/2023 | |
| 902674-XK-1 | UBS AG (LONDON BRANCH) | C | 10/28/2020 | Call @ 100.00 | | 385,000 | 385,000 | 384,646 | 384,889 | 0 | 101 | 0 | 101 | 0 | 384,990 | 0 | 10 | 10 | 8,673 | 12/01/2020 | |
| 90331H-NS-8 | US BANK NA | | 05/18/2020 | Call @ 100.00 | | 920,000 | 920,000 | 920,000 | 920,000 | 0 | 0 | 0 | 0 | 0 | 920,000 | 0 | 0 | 0 | 14,278 | 05/21/2021 | |
| 911365-BD-5 | UNITED RENTALS (NORTH AMERICA) INC | | 08/25/2020 | Call @ 102.75 Bank of America | | 4,443,938 | 4,325,000 | 4,441,921 | 4,428,767 | 0 | (10,981) | 0 | (10,981) | 0 | 4,417,786 | 0 | 26,152 | 26,152 | 266,288 | 07/15/2025 | |
| 91159H-HN-3 | U.S. BANCORP | | 01/09/2020 | Securities | | 828,531 | 825,000 | 818,961 | 820,876 | 0 | 19 | 0 | 19 | 0 | 820,895 | 0 | 7,636 | 7,636 | 9,307 | 07/22/2026 | |
| 92939U-AA-4 | WEC ENERGY GROUP INC | | 10/21/2020 | Call @ 100.00 | | 163,256 | 160,000 | 159,934 | 159,968 | 0 | 17 | 0 | 17 | 0 | 159,986 | 0 | 14 | 14 | 7,846 | 06/15/2021 | |
| 96328D-AZ-7 | WHLs 2017-1 A2 - ABS | | 04/20/2020 | Paydown | | 25,818 | 25,818 | 25,818 | 25,818 | 0 | 0 | 0 | 0 | 0 | 25,818 | 0 | 0 | 0 | 0 | 04/20/2026 | |
| 96328D-BF-0 | WHLs 2018-1 A2 - RMBS | | 12/20/2020 | Paydown | | 137,378 | 137,378 | 137,366 | 137,373 | 0 | 5 | 0 | 5 | 0 | 137,378 | 0 | 0 | 0 | 2,102 | 04/20/2027 | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 36,002,424 | 35,714,603 | 35,706,844 | 34,954,259 | 16,818 | 118 | 0 | 16,936 | 0 | 35,693,727 | 0 | 295,212 | 295,212 | 1,031,116 | XXX | |
| 8399997 | Total - Bonds - Part 4 | | | | | 197,125,288 | 190,489,256 | 196,070,516 | 176,942,847 | 16,818 | (1,730,080) | 0 | (1,713,262) | 0 | 193,180,803 | 0 | 3,931,000 | 3,931,000 | 3,974,570 | XXX | |
| 8399998 | Total - Bonds - Part 5 | | | | | 11,434,608 | 10,989,564 | 11,132,069 | 0 | 0 | (12,520) | 0 | (12,520) | 0 | 11,119,549 | 0 | 315,059 | 315,059 | 108,272 | XXX | |
| 8399999 | Total - Bonds | | | | | 208,559,896 | 201,478,820 | 207,202,585 | 176,942,847 | 16,818 | (1,742,600) | 0 | (1,725,782) | 0 | 204,300,352 | 0 | 4,246,060 | 4,246,060 | 4,082,842 | XXX | |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 8999999 | Total - Preferred Stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799997 | Total - Common Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799998 | Total - Common Stocks - Part 5 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 4

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

| 1 CUSIP Identi- fication | 2 Description | 3 For- eign | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Con- sideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Stated Con- tractual Maturity Date |
|--|------------------|-------------------|-----------------------|---------------------------|--------------------------------------|-------------------------|----------------|------------------|--|--|--|---|--|---|---|--|--|---|---|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ Decrease | 12 Current Year's (Amor- tization)/ Accretion | 13 Current Year's Other- Than- Temporary Impairment Recognized | 14 Total Change in Book/ Adjusted Carrying Value (11+12-13) | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | |
| 9799999. Total - Common Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | |
| 9999999 - Totals | | | | | | 208,559,896 | XXX | 207,202,585 | 176,942,847 | 16,818 | (1,742,600) | 0 | (1,725,782) | 0 | 204,300,352 | 0 | 4,246,060 | 4,246,060 | 4,082,842 | XXX |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE D - PART 5

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

| 1 CUSIP Identi- fication | 2 Description | 3 For- eign | 4 Date Acquired | 5 Name of Vendor | 6 Disposal Date | 7 Name of Purchaser | 8 Par Value (Bonds) or Number of Shares (Stock) | 9 Actual Cost | 10 Consid- eration | 11 Book/ Adjusted Carrying Value at Disposal | Change in Book/Adjusted Carrying Value | | | | | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Interest and Dividends Received During Year | 21 Paid for Accrued Interest and Dividends |
|---|-------------------------------------|-------------------|-----------------------|---------------------|-----------------------|---------------------------|---|------------------|--------------------------|---|--|--|---|---|---|--|---|---|--|---|
| | | | | | | | | | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amort- ization)/ Accretion | 14 Current Year's Other- Than- Temporary Impairment Recognized | 15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | 16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | |
| 313205-40-2 | FH SB8031 - RMBS | | 01/22/2020 | MORGAN STANLEY CO | 12/21/2020 | Various | 10,959,564 | 11,101,863 | 11,404,608 | 11,089,549 | 0 | (12,314) | 0 | (12,314) | 0 | 315,059 | 315,059 | 107,522 | 14,813 | |
| 92778F-DA-8 | VIRGINIA COLLEGE BUILDING AUTHORITY | | 06/24/2020 | CORPORATE ACTION | 09/01/2020 | Call @ 100.00 | 30,000 | 30,206 | 30,000 | 30,000 | 0 | (206) | 0 | (206) | 0 | 0 | 0 | 750 | 471 | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 10,989,564 | 11,132,069 | 11,434,608 | 11,119,549 | 0 | (12,520) | 0 | (12,520) | 0 | 315,059 | 315,059 | 108,272 | 15,284 | |
| 8399998. Total - Bonds | | | | | | | 10,989,564 | 11,132,069 | 11,434,608 | 11,119,549 | 0 | (12,520) | 0 | (12,520) | 0 | 315,059 | 315,059 | 108,272 | 15,284 | |
| 8999998. Total - Preferred Stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9799998. Total - Common Stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9999999 - Totals | | | | | | | | 11,132,069 | 11,434,608 | 11,119,549 | 0 | (12,520) | 0 | (12,520) | 0 | 315,059 | 315,059 | 108,272 | 15,284 | |

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due and Accrued | 9 Amount Received During Year |
|-------------|---|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---|----------------------------------|
| | UNITED STATES TREASURY | | 12/31/2020 | 0.000 | 02/23/2021 | 14,999,006 | 0 | 19 |
| 0199999 | Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | 14,999,006 | 0 | 19 |
| 0599999 | Total - U.S. Government Bonds | | | | | 14,999,006 | 0 | 19 |
| 1099999 | Total - All Other Government Bonds | | | | | 0 | 0 | 0 |
| 1799999 | Total - U.S. States, Territories and Possessions Bonds | | | | | 0 | 0 | 0 |
| 2499999 | Total - U.S. Political Subdivisions Bonds | | | | | 0 | 0 | 0 |
| 3199999 | Total - U.S. Special Revenues Bonds | | | | | 0 | 0 | 0 |
| | Caterpillar Financial Services Corporati | | 12/30/2020 | 0.000 | 01/25/2021 | 24,998,000 | 0 | 167 |
| | METLIFE SHORT TERM FUNDING LLC | | 12/01/2020 | 0.000 | 01/08/2021 | 24,999,465 | 0 | 2,368 |
| 3299999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 49,997,465 | 0 | 2,535 |
| 3899999 | Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 49,997,465 | 0 | 2,535 |
| 4899999 | Total - Hybrid Securities | | | | | 0 | 0 | 0 |
| 5599999 | Total - Parent, Subsidiaries and Affiliates Bonds | | | | | 0 | 0 | 0 |
| 6099999 | Subtotal - SVO Identified Funds | | | | | 0 | 0 | 0 |
| 6599999 | Subtotal - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 7699999 | Total - Issuer Obligations | | | | | 64,996,472 | 0 | 2,553 |
| 7799999 | Total - Residential Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 7899999 | Total - Commercial Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 7999999 | Total - Other Loan-Backed and Structured Securities | | | | | 0 | 0 | 0 |
| 8099999 | Total - SVO Identified Funds | | | | | 0 | 0 | 0 |
| 8199999 | Total - Affiliated Bank Loans | | | | | 0 | 0 | 0 |
| 8299999 | Total - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 8399999 | Total Bonds | | | | | 64,996,472 | 0 | 2,553 |
| 09248U-71-8 | BLKPK LG:T-FUND INSTL | | 12/16/2020 | 0.010 | | 49,936 | 1,164 | 0 |
| 31846V-41-9 | FIRST AMER:TRS OBG V | SD | 12/02/2020 | 0.010 | | 1 | 1 | 0 |
| 4812C2-23-9 | JPMORGAN:US TRS-MM CAP | | 12/29/2020 | 0.030 | | 44,727,076 | 817 | 0 |
| 8599999 | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | 44,777,013 | 1,982 | 0 |
| 711991-00-0 | TD BANK DEPOSIT SWEEP | SD | 12/01/2020 | 0.000 | | 12,018 | 0 | 143 |
| 94975P-40-5 | WELLSFARGO:GOVT MM I | SD | 12/02/2020 | 0.010 | | 0 | 2 | 0 |
| 8699999 | Subtotal - All Other Money Market Mutual Funds | | | | | 12,018 | 3 | 143 |
| 8899999 | Total Cash Equivalents | | | | | 109,785,503 | 1,985 | 2,697 |

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

| | | | | | | | | | | | | | |
|----|---------------|----|------|----|---------------|----|------|----|------|----|------|----|---------------|
| 1A | \$ 14,999,006 | 1B | \$ 0 | 1C | \$ 24,999,465 | 1D | \$ 0 | 1E | \$ 0 | 1F | \$ 0 | 1G | \$ 24,998,000 |
| 2A | \$ 0 | 2B | \$ 0 | 2C | \$ 0 | | | | | | | | |
| 3A | \$ 0 | 3B | \$ 0 | 3C | \$ 0 | | | | | | | | |
| 4A | \$ 0 | 4B | \$ 0 | 4C | \$ 0 | | | | | | | | |
| 5A | \$ 0 | 5B | \$ 0 | 5C | \$ 0 | | | | | | | | |
| 6 | \$ 0 | | | | | | | | | | | | |

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Humana Benefit Plan of Illinois Inc.

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|----------------------|-------------------------|---|-----------------|-----------------------------------|-----------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| 1. Alabama | AL | | 0 | 0 | 0 | 0 |
| 2. Alaska | AK | | 0 | 0 | 0 | 0 |
| 3. Arizona | AZ | | 0 | 0 | 0 | 0 |
| 4. Arkansas | AR | | 0 | 0 | 0 | 0 |
| 5. California | CA | | 0 | 0 | 0 | 0 |
| 6. Colorado | CO | | 0 | 0 | 0 | 0 |
| 7. Connecticut | CT | | 0 | 0 | 0 | 0 |
| 8. Delaware | DE | | 0 | 0 | 0 | 0 |
| 9. District of Columbia | DC | | 0 | 0 | 0 | 0 |
| 10. Florida | FL | | 0 | 0 | 0 | 0 |
| 11. Georgia | GA | B DOI DEPOSIT | 60,076 | 60,214 | 0 | 0 |
| 12. Hawaii | HI | | 0 | 0 | 0 | 0 |
| 13. Idaho | ID | | 0 | 0 | 0 | 0 |
| 14. Illinois | IL | B DOI, DOI DEPOSIT | 1,596,302 | 1,600,608 | 0 | 0 |
| 15. Indiana | IN | | 0 | 0 | 0 | 0 |
| 16. Iowa | IA | | 0 | 0 | 0 | 0 |
| 17. Kansas | KS | | 0 | 0 | 0 | 0 |
| 18. Kentucky | KY | | 0 | 0 | 0 | 0 |
| 19. Louisiana | LA | | 0 | 0 | 0 | 0 |
| 20. Maine | ME | | 0 | 0 | 0 | 0 |
| 21. Maryland | MD | | 0 | 0 | 0 | 0 |
| 22. Massachusetts | MA | B DOI | 103,534 | 103,527 | 0 | 0 |
| 23. Michigan | MI | | 0 | 0 | 0 | 0 |
| 24. Minnesota | MN | | 0 | 0 | 0 | 0 |
| 25. Mississippi | MS | | 0 | 0 | 0 | 0 |
| 26. Missouri | MO | | 0 | 0 | 0 | 0 |
| 27. Montana | MT | | 0 | 0 | 0 | 0 |
| 28. Nebraska | NE | | 0 | 0 | 0 | 0 |
| 29. Nevada | NV | B DOI | 203,895 | 203,906 | 0 | 0 |
| 30. New Hampshire | NH | B DOI | 512,904 | 514,187 | 0 | 0 |
| 31. New Jersey | NJ | | 0 | 0 | 0 | 0 |
| 32. New Mexico | NM | B DOI | 255,337 | 255,430 | 0 | 0 |
| 33. New York | NY | | 0 | 0 | 0 | 0 |
| 34. North Carolina | NC | B DOI DEPOSIT | 413,587 | 414,797 | 0 | 0 |
| 35. North Dakota | ND | | 0 | 0 | 0 | 0 |
| 36. Ohio | OH | | 0 | 0 | 0 | 0 |
| 37. Oklahoma | OK | | 0 | 0 | 0 | 0 |
| 38. Oregon | OR | | 0 | 0 | 0 | 0 |
| 39. Pennsylvania | PA | | 0 | 0 | 0 | 0 |
| 40. Rhode Island | RI | | 0 | 0 | 0 | 0 |
| 41. South Carolina | SC | | 0 | 0 | 0 | 0 |
| 42. South Dakota | SD | | 0 | 0 | 0 | 0 |
| 43. Tennessee | TN | | 0 | 0 | 0 | 0 |
| 44. Texas | TX | | 0 | 0 | 0 | 0 |
| 45. Utah | UT | | 0 | 0 | 0 | 0 |
| 46. Vermont | VT | | 0 | 0 | 0 | 0 |
| 47. Virginia | VA | B DOI | 258,492 | 259,248 | 0 | 0 |
| 48. Washington | WA | | 0 | 0 | 0 | 0 |
| 49. West Virginia | WV | | 0 | 0 | 0 | 0 |
| 50. Wisconsin | WI | | 0 | 0 | 0 | 0 |
| 51. Wyoming | WY | | 0 | 0 | 0 | 0 |
| 52. American Samoa | AS | | 0 | 0 | 0 | 0 |
| 53. Guam | GU | | 0 | 0 | 0 | 0 |
| 54. Puerto Rico | PR | | 0 | 0 | 0 | 0 |
| 55. U.S. Virgin Islands | VI | | 0 | 0 | 0 | 0 |
| 56. Northern Mariana Islands | MP | | 0 | 0 | 0 | 0 |
| 57. Canada | CAN | | 0 | 0 | 0 | 0 |
| 58. Aggregate Alien and Other | OT | XXX | 0 | 0 | 0 | 0 |
| 59. Subtotal | XXX | XXX | 3,404,126 | 3,411,918 | 0 | 0 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |