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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Washington National Insurance Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 70319 Employer's ID Number 36-1933760

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

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

Incorporated/Organized 05/26/1923 Commenced Business 09/07/1923

Statutory Home Office 11299 Illinois Street, Suite 200, Carmel, IN, US 46032
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 11299 Illinois Street, Suite 200
(Street and Number)
Carmel, IN, US 46032, 317-817-6100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 11299 Illinois Street, Suite 200, Carmel, IN, US 46032
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 11299 Illinois Street, Suite 200
(Street and Number)
Carmel, IN, US 46032, 317-817-6100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.washingtonnational.com

Statutory Statement Contact Shelly Ann Hitch, 317-817-6485
(Name) (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com, 317-817-2115
(E-mail Address) (FAX Number)

OFFICERS

President	Karen Jeannine DeToro	Treasurer	Brian Thomas Schneider #
Secretary	Rachel Johanna Spehler	Actuary	Andrew James Haider

OTHER

Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough, Executive Vice President	Jeremy David Williams, Executive Vice President
Matthew Joseph Zimpfer, Executive Vice President	Kent Aron Dinius, Senior Vice President	Richard Jason Shaffer, Senior Vice President
Gregory Dean Turner, Senior Vice President	Michellen Annette Wildin, Senior Vice President	Kirk Allen Anderson #, Vice President

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Paul Harrington McDonough	Gregory Dean Turner
Michellen Annette Wildin	Jeremy David Williams	

State of Indiana
County of Hamilton SS

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

Karen Jeannine DeToro	Rachel Johanna Spehler	Kirk Allen Anderson
President	Secretary	Vice President, Business Controller

Subscribed and sworn to before me this
13th day of February, 2025

Christine Anderson
Notary Public, State of Indiana, Hamilton County
My Commission Expires September 21, 2025

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.....

NOTARY PUBLIC SEAL STATE OF INDIANA
CHRISTINE ANDERSON
Hamilton County
My Commission Expires
September 21, 2025

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	5,238,328,194		5,238,328,194	5,248,017,819
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	33,730,983		33,730,983	33,780,983
	2.2 Common stocks	116,727,376		116,727,376	106,279,461
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	90,509,392		90,509,392	102,140,004
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	29,555,512		29,555,512	
	4.3 Properties held for sale (less $ ..... encumbrances)	6,608,491		6,608,491	41,204,460
5.	Cash ($ 68,613,539 , Schedule E - Part 1), cash equivalents ($ 9,728,964 , Schedule E - Part 2) and short-term investments ($ ..... , Schedule DA)	78,342,503		78,342,503	54,555,732
6.	Contract loans (including $ ..... premium notes)	17,650,886	6,135	17,644,751	19,042,695
7.	Derivatives (Schedule DB)	3,269,057		3,269,057	4,073,081
8.	Other invested assets (Schedule BA)	226,727,370	1,223	226,726,147	225,997,988
9.	Receivables for securities	1,813,212		1,813,212	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,843,262,975	7,358	5,843,255,617	5,835,092,225
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	63,081,821		63,081,821	61,987,629
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	13,472,943	1,367,969	12,104,974	11,507,005
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	2,503,744		2,503,744	2,710,759
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,247,800		2,247,800	2,363,891
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	5,147,465	978,846	4,168,619	3,605,575
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	17,254,850		17,254,850	
18.2	Net deferred tax asset	176,012,707	140,361,100	35,651,607	38,182,114
19.	Guaranty funds receivable or on deposit	2,273,141		2,273,141	2,467,565
20.	Electronic data processing equipment and software	54,648,317	52,333,869	2,314,448	4,537,167
21.	Furniture and equipment, including health care delivery assets ($ .....)	1,881,156	1,881,156		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ .....) and other amounts receivable	43,316,186	42,848,670	467,517	486,204
25.	Aggregate write-ins for other-than-invested assets	1,044,190		1,044,190	449,711
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,226,147,296	239,778,968	5,986,368,328	5,963,389,844
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,261,466		3,261,466	3,099,692
28.	Total (Lines 26 and 27)	6,229,408,762	239,778,968	5,989,629,794	5,966,489,536
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Transferable state tax credits	1,044,190		1,044,190	449,711
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,044,190		1,044,190	449,711

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 666,228,146 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	666,228,146	701,098,633
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,759,068,908	3,654,248,404
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	839,653,285	860,958,793
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	6,887,936	6,650,677
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	158,019,407	166,913,128
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	438,217	457,742
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 21,985,452 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	22,051,393	20,596,735
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 1,168,033 assumed and $ 104,360 ceded	1,272,393	2,122,810
	9.4 Interest maintenance reserve (IMR, Line 6)	116,086,163	125,845,696
10.	Commissions to agents due or accrued-life and annuity contracts $ 133,154 accident and health $ 7,713,556 and deposit-type contract funds $	7,846,710	4,610,190
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	14,248,766	11,367,891
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	177	(62)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,414,606	4,893,894
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		3,088,631
15.2	Net deferred tax liability		
16.	Unearned investment income	197,389	231,512
17.	Amounts withheld or retained by reporting entity as agent or trustee	279,218	257,243
18.	Amounts held for agents' account, including $ 1,269,763 agents' credit balances	1,269,763	1,050,940
19.	Remittances and items not allocated	4,908,828	3,012,156
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	83,115,246	76,156,762
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	8,389,517	8,106,604
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	16,348,797	14,454,737
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,710,724,865	5,666,123,119
27.	From Separate Accounts Statement	3,261,466	3,099,692
28.	Total liabilities (Lines 26 and 27)	5,713,986,331	5,669,222,811
29.	Common capital stock	25,036,850	25,036,850
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	940,375,943	1,006,375,943
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(689,769,331)	(734,146,068)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	250,606,613	272,229,875
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	275,643,463	297,266,725
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,989,629,794	5,966,489,536
	DETAILS OF WRITE-INS		
2501.	Unclaimed funds	16,348,797	14,454,737
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	16,348,797	14,454,737
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	842,057,488	784,266,833
2.	Considerations for supplementary contracts with life contingencies	74,433	235,335
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	288,829,312	287,392,747
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	8,114,820	9,352,680
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,074,935	1,230,507
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,356	35,206
	8.2 Charges and fees for deposit-type contracts	10,429	7,636
	8.3 Aggregate write-ins for miscellaneous income	115,409	21,400,632
9.	Total (Lines 1 to 8.3)	1,140,316,182	1,103,921,576
10.	Death benefits	23,482,142	21,016,892
11.	Matured endowments (excluding guaranteed annual pure endowments)	884,967	844,574
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	21,981,993	25,452,646
13.	Disability benefits and benefits under accident and health contracts	511,425,433	479,153,122
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	29,764,818	31,723,630
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	30,830,515	29,141,327
18.	Payments on supplementary contracts with life contingencies	3,050,857	3,371,119
19.	Increase in aggregate reserves for life and accident and health contracts	(30,713,202)	70,853,516
20.	Totals (Lines 10 to 19)	590,707,522	661,556,826
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	160,028,088	147,767,183
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	2,842,248	3,054,665
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	216,097,084	208,414,415
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	23,152,487	22,726,241
25.	Increase in loading on deferred and uncollected premiums	(33,761)	(108,987)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(207,863)	(88,781)
27.	Aggregate write-ins for deductions	(12,613,018)	(18,219,193)
28.	Totals (Lines 20 to 27)	979,972,788	1,025,102,370
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	160,343,395	78,819,206
30.	Dividends to policyholders and refunds to members	420,136	443,392
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	159,923,258	78,375,814
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	2,352,855	26,121,543
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	157,570,403	52,254,271
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 269,203 (excluding taxes of $ (72,670) transferred to the IMR)	(311,129)	(7,706,526)
35.	Net income (Line 33 plus Line 34)	157,259,273	44,547,745
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	297,266,725	282,581,451
37.	Net income (Line 35)	157,259,273	44,547,745
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (539,424)	1,736,074	11,045,508
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(4,833,812)	3,308,304
41.	Change in nonadmitted assets	(2,163,095)	53,567,191
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis (increase) or decrease	(100,663,219)	
44.	Change in asset valuation reserve	(6,958,484)	(9,783,473)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	(66,000,000)	(88,000,000)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(21,623,263)	14,685,275
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	275,643,463	297,266,725
	DETAILS OF WRITE-INS		
08.301.	Utilization of transferable state tax credits	102,323	31,675
08.302.	Miscellaneous income	13,086	18,957
08.303.	Legal recoveries from settlements with third parties		21,350,000
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	115,409	21,400,632
2701.	Reserve adjustments on reinsurance assumed	(12,595,261)	(13,828,046)
2702.	Transfer of life and annuity reserves under coinsurance ceded agreements	(17,756)	(41,166)
2703.	Transfer of annuity reserves under coinsurance assumed agreement with affiliate		(3,371,135)
2798.	Summary of remaining write-ins for Line 27 from overflow page		(978,846)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(12,613,018)	(18,219,193)
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	843,387,124	783,994,396
2.	Net investment income	279,394,402	273,052,303
3.	Miscellaneous income	1,240,130	22,673,981
4.	Total (Lines 1 through 3)	1,124,021,655	1,079,720,680
5.	Benefit and loss related payments	618,779,294	573,792,618
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(208,102)	(89,302)
7.	Commissions, expenses paid and aggregate write-ins for deductions	386,068,086	353,305,225
8.	Dividends paid to policyholders	439,662	465,013
9.	Federal and foreign income taxes paid (recovered) net of $ 196,532 tax on capital gains (losses)	22,892,869	18,198,800
10.	Total (Lines 5 through 9)	1,027,971,809	945,672,355
11.	Net cash from operations (Line 4 minus Line 10)	96,049,847	134,048,325
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	777,595,554	469,358,189
	12.2 Stocks		2,900,636
	12.3 Mortgage loans	11,630,612	4,644,140
	12.4 Real estate		
	12.5 Other invested assets	30,900,385	11,761,767
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(637)	(24,158)
	12.7 Miscellaneous proceeds	3,996,274	1,100,241
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	824,122,189	489,740,815
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	761,618,722	575,495,601
	13.2 Stocks	6,535,437	14,250,000
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets	32,185,162	13,157,057
	13.6 Miscellaneous applications	1,813,213	556,995
	13.7 Total investments acquired (Lines 13.1 to 13.6)	802,152,534	603,459,653
14.	Net increase/(decrease) in contract loans and premium notes	(1,401,149)	(289,524)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	23,370,804	(113,429,314)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	(66,000,000)	(88,000,000)
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(21,305,508)	36,734,703
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(8,328,372)	37,898,809
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(95,633,880)	(13,366,488)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	23,786,771	7,252,524
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	54,555,732	47,303,208
	19.2 End of year (Line 18 plus Line 19.1)	78,342,503	54,555,732

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

20.0001. Capitalized interest	1,155,404	388,806
20.0002. Exchanges, conversions and transfers of invested assets	3,557,985	2,495,610

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	842,057,488	51,054,497	269,361	134,947	26,224	790,572,460			
2.	Considerations for supplementary contracts with life contingencies	74,433	XXX	XXX	74,433		XXX	XXX		XXX
3.	Net investment income	288,829,312	16,459,420	312,796	78,951,342	3,236,814	188,474,870		1,394,070	
4.	Amortization of Interest Maintenance Reserve (IMR)	8,114,820	506,194	9,818	1,113,787	82,669	6,402,352			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	1,074,935	677,481	22,081	7,885	25	367,464	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,356			39,356			XXX		
	8.2 Charges and fees for deposit-type contracts	10,429			10,429		XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	115,409	8,339	31			107,039			
9.	Totals (Lines 1 to 8.3)	1,140,316,182	68,705,932	614,086	80,332,179	3,345,732	985,924,184		1,394,070	
10.	Death benefits	23,482,142	22,891,172	590,969			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	884,967	884,967				XXX	XXX		
12.	Annuity benefits	21,981,993	XXX	XXX	18,879,346	3,102,647	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	511,425,433	205,978				511,219,455	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	29,764,818	8,657,827	98,179	16,440,247	4,568,564	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	30,830,515	135,843	730	30,332,806	92,271	268,864	XXX		
18.	Payments on supplementary contracts with life contingencies	3,050,857			3,050,857		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(30,713,202)	9,780,461	(361,375)	(38,856,576)	(5,432,997)	4,157,285	XXX		
20.	Totals (Lines 10 to 19)	590,707,522	42,556,249	328,504	29,846,680	2,330,485	515,645,604	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	160,028,088	11,006,904	18,653	13,893	2,264	148,986,375			XXX
22.	Commissions and expense allowances on reinsurance assumed	2,842,248	1,676		20,626	11,308	2,808,639	XXX		
23.	General insurance expenses and fraternal expenses	216,097,084	19,958,676	5,564	5,047,273	29,983	166,952,459		24,103,129	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	23,152,487	1,936,330	4,381	47,983	8,297	21,155,496			
25.	Increase in loading on deferred and uncollected premiums	(33,761)	(33,717)	(44)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(207,863)			(207,863)			XXX		
27.	Aggregate write-ins for deductions	(12,613,018)	(17,882)		(409,673)		(12,185,462)			
28.	Totals (Lines 20 to 27)	979,972,788	75,408,235	357,057	34,358,919	2,382,337	843,363,111		24,103,129	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	160,343,394	(6,702,303)	257,029	45,973,260	963,394	142,561,073		(22,709,059)	
30.	Dividends to policyholders and refunds to members	420,136	420,136					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	159,923,258	(7,122,440)	257,029	45,973,260	963,394	142,561,073		(22,709,059)	
32.	Federal income taxes incurred (excluding tax on capital gains)	2,352,855	(2,554,372)	92,180	16,487,722	345,509	(3,873,870)		(8,144,314)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	157,570,402	(4,568,068)	164,849	29,485,539	617,885	146,434,943		(14,564,746)	
34.	Policies/certificates in force end of year	1,132,646	170,424	1,850	66,737	1,227	892,408	XXX		
	DETAILS OF WRITE-INS									
08.301.	Utilization of transferable state tax credits	102,323	8,339	31			93,953			
08.302.	Miscellaneous income	13,086					13,086			
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	115,409	8,339	31			107,039			
2701.	Reserve adjustments on reinsurance assumed	(12,595,261)			(409,799)		(12,185,462)			
2702.	Transfer of life reserves under coinsurance ceded agreements	(17,756)	(17,882)		126					
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(12,613,018)	(17,882)		(409,673)		(12,185,462)			

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	51,054,497		3,886,431	2,213,536	564,493	1,202,648	43,187,390					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	16,459,420	659	6,412,326	633,342	344,748	4,126,130	4,942,217					
4.	Amortization of Interest Maintenance Reserve (IMR)	506,194	22	201,995	19,572	9,561	117,170	157,874					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	677,481		279,705	125,543		272,232						
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	8,339			4,277		3,459	604					
9.	Totals (Lines 1 to 8.3)	68,705,932	681	10,780,458	2,996,269	918,802	5,721,638	48,288,084					
10.	Death benefits	22,891,172	(1)	7,858,561	773,479	175,672	6,565,117	7,518,343					
11.	Matured endowments (excluding guaranteed annual pure endowments)	884,967		859,967			24,999						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	205,978		11,295	157,498		34,099	3,087					
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	8,657,827		2,639,870	147,866	202,324	3,337,214	2,330,551					
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	135,843		87,597	3,822	230	20,587	23,608					
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	9,780,461	85	4,210,240	170,499	188,652	(6,450,791)	11,661,776					
20.	Totals (Lines 10 to 19)	42,556,249	84	15,667,532	1,253,164	566,878	3,531,225	21,537,365					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,006,904		122,354	77,428	7,958	137,372	10,661,792					XXX
22.	Commissions and expense allowances on reinsurance assumed	1,676			1,676								
23.	General insurance expenses	19,958,676		4,587,523	476,584	89,889	1,214,063	13,590,616					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,936,330		699,889	77,243	7,004	94,757	1,057,436					
25.	Increase in loading on deferred and uncollected premiums	(33,717)		(27,812)	(5,905)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	(17,882)		(17,882)									
28.	Totals (Lines 20 to 27)	75,408,235	84	21,031,603	1,880,190	671,730	4,977,417	46,847,210					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(6,702,303)	596	(10,251,145)	1,116,078	247,072	744,221	1,440,874					
30.	Dividends to policyholders and refunds to members	420,136		420,136									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,122,440)	596	(10,671,281)	1,116,078	247,072	744,221	1,440,874					
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,554,372)	214	(3,827,119)	400,267	88,609	266,905	516,751					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(4,568,068)	383	(6,844,163)	715,811	158,463	477,316	924,123					
34.	Policies/certificates in force end of year	170,424	22	54,449	4,920	670	9,064	101,299					
	DETAILS OF WRITE-INS												
08.301.	Utilization of transferable state tax credits	8,339			4,277		3,459	604					
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	8,339			4,277		3,459	604					
2701.	Transfer of life reserves under coinsurance ceded agreements	(17,882)		(17,882)									
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(17,882)		(17,882)									

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	269,361		2,190	267,170					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	312,796	191,248	5,204	116,344					
4.	Amortization of Interest Maintenance Reserve (IMR)	9,818	6,094	207	3,518					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	22,081	136	184	21,761					
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	31		31						
9.	Totals (Lines 1 to 8.3)	614,086	197,477	7,816	408,793					
10.	Death benefits	590,969	356,903	37,612	196,455					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	98,179			98,179					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	730	489		241					
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(361,375)	(320,681)	(27,354)	(13,340)					
20.	Totals (Lines 10 to 19)	328,504	36,710	10,258	281,535					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	18,653		1	18,652					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	5,564	3,454	117	1,994					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,381	2,719	92	1,569					
25.	Increase in loading on deferred and uncollected premiums	(44)		(44)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	357,057	42,883	10,424	303,750					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	257,029	154,594	(2,608)	105,043					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	257,029	154,594	(2,608)	105,043					
32.	Federal income taxes incurred (excluding tax on capital gains)	92,180	55,443	(935)	37,672					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	164,849	99,151	(1,673)	67,371					
34.	Policies/certificates in force end of year	1,850	1,009	62	779					
	DETAILS OF WRITE-INS									
08.301.	Utilization of transferable state tax credits	31		31						
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	31		31						
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	134,947	28,909	106,037				
2.	Considerations for supplementary contracts with life contingencies	74,433	XXX	XXX	XXX	XXX	74,433	XXX
3.	Net investment income	78,951,342	1,844,482	7,425,880		17,128	11,122,923	58,540,930
4.	Amortization of Interest Maintenance Reserve (IMR)	1,113,787	53,282	155,197		7,820	332,553	564,935
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	7,885	5,821	2,064				
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,356				39,356		
	8.2 Charges and fees for deposit-type contracts	10,429						10,429
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	80,332,179	1,932,494	7,689,179		64,304	11,529,908	59,116,294
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	18,879,346	1,685,396	3,640,608		1,098	13,552,244	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	16,440,247	3,181,511	12,851,742		406,994		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	30,332,806	14,440	14,546				30,303,821
18.	Payments on supplementary contracts with life contingencies	3,050,857					3,050,857	
19.	Increase in aggregate reserves for life and accident and health contracts	(38,856,576)	(3,477,238)	(13,267,230)		(136,730)	(21,975,377)	
20.	Totals (Lines 10 to 19)	29,846,680	1,404,109	3,239,666		271,362	(5,372,277)	30,303,821
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	13,893	5,833	8,060				
22.	Commissions and expense allowances on reinsurance assumed	20,626	3,894				16,732	
23.	General insurance expenses	5,047,273	314,219	1,340,261		2,277	653,778	2,736,738
24.	Insurance taxes, licenses and fees, excluding federal income taxes	47,983	5,937	24,446		64	2,302	15,233
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(207,863)				(207,863)		
27.	Aggregate write-ins for deductions	(409,673)	126				(409,799)	
28.	Totals (Lines 20 to 27)	34,358,919	1,734,118	4,612,433		65,839	(5,109,264)	33,055,792
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	45,973,260	198,375	3,076,746		(1,535)	16,639,172	26,060,502
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	45,973,260	198,375	3,076,746		(1,535)	16,639,172	26,060,502
32.	Federal income taxes incurred (excluding tax on capital gains)	16,487,722	71,145	1,103,436		(551)	5,967,426	9,346,266
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	29,485,539	127,231	1,973,311		(985)	10,671,746	16,714,236
34.	Policies/certificates in force end of year	66,737	20,217	7,564		18	1,549	37,389
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.	Reserve adjustments on reinsurance assumed	(409,799)					(409,799)	
2702.	Transfer of annuity reserves under coinsurance ceded agreements	126	126					
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(409,673)	126				(409,799)	

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	26,224		26,224				
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	3,236,814	1,207,130	1,565,748			452,800	11,136
4.	Amortization of Interest Maintenance Reserve (IMR)	82,669	18,601	50,440			13,285	344
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	25	25					
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	3,345,732	1,225,755	1,642,411			466,085	11,480
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	3,102,647	847,713	876,813			1,378,121	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	4,568,564	1,322,370	3,246,194				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	92,271		3,917				88,354
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(5,432,997)	(1,695,176)	(3,183,892)			(553,929)	
20.	Totals (Lines 10 to 19)	2,330,485	474,907	943,033			824,192	88,354
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,264	25	2,239				
22.	Commissions and expense allowances on reinsurance assumed	11,308	11,308					
23.	General insurance expenses	29,983	6,708	18,190			4,961	124
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,297	1,856	5,034			1,373	34
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	2,382,337	494,804	968,495			830,526	88,512
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	963,394	730,951	673,916			(364,441)	(77,032)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	963,394	730,951	673,916			(364,441)	(77,032)
32.	Federal income taxes incurred (excluding tax on capital gains)	345,509	262,146	241,691			(130,702)	(27,627)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	617,885	468,805	432,225			(233,739)	(49,406)
34.	Policies/certificates in force end of year	1,227	519	559			107	42
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	790,572,460	41,509	171,728	97,852,303							564,803	5,007,491	686,934,626
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	188,474,870	7,651	15,787	874,107							205,392	13,306,833	174,065,100
4.	Amortization of Interest Maintenance Reserve (IMR)	6,402,352	271	493	35,294							6,568	461,309	5,898,417
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	367,464										67,014		300,450
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	107,039	20	31	10,756							215		96,017
9.	Totals (Lines 1 to 8.3)	985,924,184	49,451	188,038	98,772,459							843,991	18,775,634	867,294,612
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	511,219,455	164,792	244,158	78,650,886							2,398,402	26,219,765	403,541,453
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	268,864		68	14,323							12,000	11,308	231,166
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	4,157,285	(512)	(5,576)	2,031,563							(755,958)	(111,727,595)	114,615,363
20.	Totals (Lines 10 to 19)	515,645,604	164,280	238,650	80,696,772							1,654,443	(85,496,522)	518,387,982
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	148,986,375			21,127,241							128,840	137,457	127,592,836
22.	Commissions and expense allowances on reinsurance assumed	2,808,639	184	3,633	65,185							7,892	12,551	2,719,193
23.	General insurance expenses	166,952,459	1,998	1,665	25,924,706							213,944	1,839,112	138,971,034
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,155,496	2,589	4,712	2,522,898							28,613	10,376	18,586,308
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	(12,185,462)	(374)	(72,203)	(80,343)							(412,257)	(5)	(11,620,281)
28.	Totals (Lines 20 to 27)	843,363,111	168,678	176,457	130,256,459							1,621,475	(83,497,030)	794,637,073
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	142,561,073	(119,226)	11,581	(31,484,000)							(777,484)	102,272,664	72,657,539
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	142,561,073	(119,226)	11,581	(31,484,000)							(777,484)	102,272,664	72,657,539
32.	Federal income taxes incurred (excluding tax on capital gains)	(3,873,870)	(42,759)	4,153	(11,291,334)							(278,835)	(18,322,793)	26,057,697
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	146,434,943	(76,468)	7,428	(20,192,666)							(498,650)	120,595,457	46,599,842
34.	Policies/certificates in force end of year	892,408	12	10	51,720							1,287	3,363	836,016
	DETAILS OF WRITE-INS													
08.301.	Utilization of transferable state tax credits	93,953	20	31	10,243							215		83,445
08.302.	Miscellaneous income	13,086			513									12,573
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	107,039	20	31	10,756							215		96,017
2701.	Reserve adjustments on reinsurance assumed	(12,185,462)	(374)	(72,203)	(80,343)							(412,257)	(5)	(11,620,281)
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(12,185,462)	(374)	(72,203)	(80,343)							(412,257)	(5)	(11,620,281)

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	293,070,608	13,122	115,373,662	10,559,254	5,681,535	74,172,637	87,270,399					
2. Tabular net premiums or considerations	30,578,957		3,122,196	2,432,238	455,271	1,503,742	23,065,510					
3. Present value of disability claims incurred												
4. Tabular interest	13,521,388	326	4,032,199	426,456	388,527	3,505,416	5,168,463					
5. Tabular less actual reserve released	304,146		15,803	258,008		30,057	278					
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	10,013,358		10,000,000			17,398	(4,040)					
8. Totals (Lines 1 to 7)	347,488,456	13,448	132,543,860	13,675,956	6,525,333	79,229,250	115,500,610					
9. Tabular cost	22,723,629	241	4,213,792	2,217,312	430,946	2,817,583	13,043,755					
10. Reserves released by death	10,719,060		5,256,520	42,060	25,214	4,942,012	453,254					
11. Reserves released by other terminations (net)	10,914,667		3,457,846	471,915	198,987	3,716,365	3,069,555					
12. Annuity, supplementary contract and disability payments involving life contingencies	280,033		31,800	214,917		31,445	1,872					
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	44,637,389	241	12,959,957	2,946,202	655,147	11,507,405	16,568,436					
15. Reserve December 31 of current year	302,851,068	13,206	119,583,903	10,729,754	5,870,186	67,721,845	98,932,173					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	225,092,312	13,044	90,786,147	1,283,466	5,048,589	57,461,389	70,499,677					
17. Amount Available for Policy Loans Based upon Line 16 CSV	211,399,953	12,222	84,513,368	1,282,987	4,919,288	56,814,143	63,857,945					

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	6,113,412	3,843,530	136,499	2,133,383					
2.	Tabular net premiums or considerations	221,033		64	220,969					
3.	Present value of disability claims incurred									
4.	Tabular interest	225,439	128,417	3,462	93,560					
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	6,559,884	3,971,947	140,025	2,447,912					
9.	Tabular cost	377,732	145,939	30,880	200,913					
10.	Reserves released by death	331,962	303,159		28,803					
11.	Reserves released by other terminations (net)	98,153			98,153					
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	807,847	449,098	30,880	327,869					
15.	Reserve December 31 of current year	5,752,037	3,522,849	109,145	2,120,043					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	1,936,098	1,322		1,934,777					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,872,955	1,322		1,871,633					

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	349,515,592	34,015,369	100,797,684		1,639,695	213,062,844	
2.	Tabular net premiums or considerations	206,778	28,418	103,927			74,433	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	15,839,228	1,262,746	3,356,185		63,229	11,157,068	
5.	Tabular less actual reserve released	(16,603,777)					(16,603,777)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	348,957,821	35,306,533	104,257,796		1,702,924	207,690,567	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	21,695,704	4,768,403	16,727,342		199,959		
12.	Annuity, supplementary contract and disability payments involving life contingencies	16,603,100					16,603,100	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	38,298,804	4,768,403	16,727,342		199,959	16,603,100	
15.	Reserve December 31 of current year	310,659,016	30,538,131	87,530,454		1,502,965	191,087,467	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	118,623,055	30,538,131	86,581,959		1,502,965		
17.	Amount Available for Policy Loans Based upon Line 16 CSV	4,936,758	1,112,626	3,824,133				

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	52,399,021	12,150,396	31,899,267			8,349,357	
2.	Tabular net premiums or considerations	30,456		30,456				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,204,126	590,131	1,075,593			538,402	
5.	Tabular less actual reserve released	285,790					285,790	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	54,919,392	12,740,528	33,005,316			9,173,549	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	6,575,248	2,285,308	4,289,941				
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,378,121					1,378,121	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	7,953,369	2,285,308	4,289,941			1,378,121	
15.	Reserve December 31 of current year	46,966,024	10,455,220	28,715,375			7,795,428	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	39,946,085	10,400,210	29,545,874				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	292,380	154,565	137,815				

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,519,430	8,449,707
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 255,967,996	257,599,260
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 496,969	466,031
2.11	Preferred stocks of affiliates	(b) 3,789,832	3,789,832
2.2	Common stocks (unaffiliated)	2,284,214	2,284,214
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 4,066,944	4,025,242
4.	Real estate	(d) 5,574,582	5,430,444
5	Contract loans	1,082,516	1,114,743
6	Cash, cash equivalents and short-term investments	(e) 2,074,025	2,006,003
7	Derivative instruments	(f) 3,487,546	2,706,666
8.	Other invested assets	12,068,913	11,888,260
9.	Aggregate write-ins for investment income	1,016,359	1,016,359
10.	Total gross investment income	300,429,326	300,776,762
11.	Investment expenses		(g) 6,901,470
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 23,449
13.	Interest expense		(h) (451)
14.	Depreciation on real estate and other invested assets		(i) 5,022,982
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		11,947,450
17.	Net investment income (Line 10 minus Line 16)		288,829,312
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	1,016,359	1,016,359
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,016,359	1,016,359
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 13,435,616 accrual of discount less $ 3,914,867 amortization of premium and less $ 4,254,958 paid for accrued interest on purchases.

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

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

(d) Includes $ 2,651,358 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

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

(f) Includes $ 7,112 accrual of discount less $ 60,354 amortization of premium.

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

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 5,022,982 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	151,546		151,546		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(3,081,435)	(1,037,585)	(4,119,020)	(1,798,622)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(50,000)		(50,000)		
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(50)		(50)	(98,471)	
2.21	Common stocks of affiliates				4,010,998	
3.	Mortgage loans					
4.	Real estate		(17,475)	(17,475)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(637)		(637)		
7.	Derivative instruments	729,957		729,957	(245,663)	
8.	Other invested assets	1,545,069		1,545,069	(671,593)	
9.	Aggregate write-ins for capital gains (losses)	1,290		1,290		
10.	Total capital gains (losses)	(704,261)	(1,055,060)	(1,759,321)	1,196,649	
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains on disposal	1,290		1,290		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,290		1,290		

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	3,048,210					3,048,210		
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct	3,052,068					3,052,068		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded	3,858					3,858		
	3.4 Net (Line 1 + Line 2)	3,048,210					3,048,210		
4.	Advance	3,215,305					3,215,305		
5.	Line 3.4 - Line 4	(167,094)					(167,094)		
6.	Collected during year:								
	6.1 Direct	134,807,135	10,219,807				124,587,327		
	6.2 Reinsurance assumed								
	6.3 Reinsurance ceded	58,988					58,988		
	6.4 Net	134,748,147	10,219,807				124,528,340		
7.	Line 5 + Line 6.4	134,581,053	10,219,807				124,361,245		
8.	Prior year (uncollected + deferred and accrued - advance)	232,922					232,922		
9.	First year premiums and considerations:								
	9.1 Direct	134,407,398	10,219,807				124,187,590		
	9.2 Reinsurance assumed								
	9.3 Reinsurance ceded	59,267					59,267		
	9.4 Net (Line 7 - Line 8)	134,348,131	10,219,807				124,128,323		
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct								
	10.2 Reinsurance assumed								
	10.3 Reinsurance ceded								
	10.4 Net								
	RENEWAL								
11.	Uncollected	10,438,403	87,082	121			10,351,200		
12.	Deferred and accrued	2,749,753	2,749,025	727					
13.	Deferred, accrued and uncollected:								
	13.1 Direct	13,683,133	3,270,163	2,734			10,410,236		
	13.2 Reinsurance assumed	12,178					12,178		
	13.3 Reinsurance ceded	507,155	434,056	1,885			71,214		
	13.4 Net (Line 11 + Line 12)	13,188,156	2,836,107	849			10,351,200		
14.	Advance	18,836,088	65,941				18,770,147		
15.	Line 13.4 - Line 14	(5,647,932)	2,770,166	849			(8,418,947)		
16.	Collected during year:								
	16.1 Direct	709,016,272	52,885,440	291,105	1,369,585	26,224	654,443,918		
	16.2 Reinsurance assumed	14,572,997	89,712		400		14,482,885		
	16.3 Reinsurance ceded	15,024,725	11,849,336	21,761	1,235,038		1,918,588		
	16.4 Net	708,564,545	41,125,816	269,344	134,947	26,224	667,008,214		
17.	Line 15 + Line 16.4	702,916,612	43,895,982	270,193	134,947	26,224	658,589,267		
18.	Prior year (uncollected + deferred and accrued - advance)	(4,792,746)	3,061,292	832			(7,854,870)		
19.	Renewal premiums and considerations:								
	19.1 Direct	708,134,806	52,578,996	285,706	1,369,585	26,224	653,874,295		
	19.2 Reinsurance assumed	14,577,595	89,712		400		14,487,483		
	19.3 Reinsurance ceded	15,003,043	11,834,018	16,345	1,235,038		1,917,641		
	19.4 Net (Line 17 - Line 18)	707,709,358	40,834,690	269,361	134,947	26,224	666,444,137		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	842,542,204	62,798,804	285,706	1,369,585	26,224	778,061,885		
	20.2 Reinsurance assumed	14,577,595	89,712		400		14,487,483		
	20.3 Reinsurance ceded	15,062,310	11,834,018	16,345	1,235,038		1,976,908		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	842,057,488	51,054,497	269,361	134,947	26,224	790,572,460		

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	18,574	18,574						
22.	All other	307,596	307,596						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	25,349					25,349		
	23.2 Reinsurance assumed								
	23.3 Net ceded less assumed	25,349					25,349		
24.	Single:								
	24.1 Reinsurance ceded								
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed								
25.	Renewal:								
	25.1 Reinsurance ceded	1,049,586	677,481	22,081	7,885	25	342,115		
	25.2 Reinsurance assumed	2,842,248	1,676		20,626	11,308	2,808,639		
	25.3 Net ceded less assumed	(1,792,662)	675,805	22,081	(12,741)	(11,283)	(2,466,524)		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	1,074,935	677,481	22,081	7,885	25	367,464		
	26.2 Reinsurance assumed (Page 6, Line 22)	2,842,248	1,676		20,626	11,308	2,808,639		
	26.3 Net ceded less assumed	(1,767,313)	675,805	22,081	(12,741)	(11,283)	(2,441,175)		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	88,350,974	9,482,160		192		78,868,622		
28.	Single								
29.	Renewal	71,677,114	1,524,744	18,653	13,701	2,264	70,117,753		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	160,028,088	11,006,904	18,653	13,893	2,264	148,986,375		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	369,928		6,142,739	1,490,668			8,003,335
2.	Salaries and wages	8,252,233		63,841,387		318,283		72,411,903
3.11	Contributions for benefit plans for employees	910,602		7,658,551		38,685		8,607,839
3.12	Contributions for benefit plans for agents			550,025				550,025
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	111,781		1,082,812		370		1,194,963
3.32	Other agent welfare	7,103		57,175				64,278
4.1	Legal fees and expenses	259,002		2,448,336	14,667,482			17,374,820
4.2	Medical examination fees	169,900		600,976				770,875
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	(13,550)		1,073,946				1,060,396
4.5	Expense of investigation and settlement of policy claims	12,156		1,269,286				1,281,442
5.1	Traveling expenses	133,500		1,788,851		1,674		1,924,025
5.2	Advertising	16,103		677,793				693,896
5.3	Postage, express, telegraph and telephone	1,586,225		3,937,393	4,602	9		5,528,228
5.4	Printing and stationery	868,148		1,578,184				2,446,332
5.5	Cost or depreciation of furniture and equipment	27,992		440,772	146,497			615,261
5.6	Rental of equipment	497,606		3,780,800	4,684,577			8,962,983
5.7	Cost or depreciation of EDP equipment and software	3,469,262		25,090,154		307		28,559,723
6.1	Books and periodicals	10,174		69,501				79,675
6.2	Bureau and association fees	69,596		465,147				534,743
6.3	Insurance, except on real estate	58,035		753,245				811,280
6.4	Miscellaneous losses	178,936		1,026,738	3,102,554			4,308,228
6.5	Collection and bank service charges	5,658		922,116				927,774
6.6	Sundry general expenses	74,579		498,438	6,750			579,767
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	431,872		6,660,368				7,092,239
7.2	Agents' balances charged off (less $ 222 recovered)	15,167		320,054				335,222
7.3	Agency conferences other than local meetings	50,468		2,462,500				2,512,968
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					1,111,303		1,111,303
9.3	Aggregate write-ins for expenses	7,469,023		31,755,171		5,430,838		44,655,031
10.	General expenses incurred	25,041,497		166,952,459	24,103,129	6,901,470	(b)	(a) 222,998,554
11.	General expenses unpaid Dec. 31, prior year	496,656		3,586,235	7,285,000			11,367,891
12.	General expenses unpaid Dec. 31, current year	908,274		6,055,492	7,285,000			14,248,766
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	24,629,879		164,483,202	24,103,129	6,901,470		220,117,679
	DETAILS OF WRITE-INS							
09.301.	Investment advisory fees to affiliates	1,914,747		5,662,409		5,416,535		12,993,692
09.302.	Data processing and other consulting fees	5,554,275		26,092,762		14,303		31,661,339
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	7,469,023		31,755,171		5,430,838		44,655,031

(a) Includes management fees of $ 15,465,599 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional . $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	132,269	1,369,206				1,501,475
3.	State taxes on premiums	1,184,192	13,292,487				14,476,680
4.	Other state taxes, including $ for employee benefits	66,370	751,979		328		818,678
5.	U.S. Social Security taxes	599,510	4,799,175		22,843		5,421,528
6.	All other taxes	14,648	942,650		278		957,576
7.	Taxes, licenses and fees incurred	1,996,991	21,155,496		23,449		23,175,936
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	402,873	4,491,021				4,893,894
9.	Taxes, licenses and fees unpaid Dec. 31, current year	364,824	4,049,782				4,414,606
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,035,040	21,596,735		23,449		23,655,224

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	18,574	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	307,596	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	326,169	
6.	Paid in cash	46,998	
7.	Left on deposit	66,494	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	439,662	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	438,217	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	438,217	
16.	Total from prior year	457,742	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	420,136	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	American Experience 2.50% NLP	22,025		22,025		
0100002.	American Experience 3.00% IL Std	2,354		2,354		
0100003.	American Experience 3.00% NLP	3,063,502		3,063,502		
0100004.	American Experience 3.50% IL Std	13,992		13,992		
0100005.	American Experience 3.50% NLP	1,139,988		1,139,988		
0100006.	American Experience 4.00% IL Std	125		125		
0100007.	American Experience 4.00% NLP	19		19		
0100008.	American Men 2.75% NLP	12,080		12,080		
0100009.	American Men 3.00% IL Std	210,688		210,688		
0100010.	American Men 3.00% NLP	825,003		825,003		
0100011.	American Men 3.50% NLP	57,463		57,463		
0100012.	App Std Ordinary 2.50% NLP	78,501		78,501		
0100013.	App Std Ordinary 3.00% NLP	622,346		622,346		
0100014.	1941 CSO 2.00% NLP	188,584		188,584		
0100015.	1941 CSO 2.50% CRVM	326,653		326,653		
0100016.	1941 CSO 2.50% Mod	60,028		60,028		
0100017.	1941 CSO 2.50% NLP	4,558,686		4,558,686		
0100018.	1941 CSO 2.75% CRVM	350,129		350,129		
0100019.	1941 CSO 2.75% NLP	412,067		412,067		
0100020.	1941 CSO 3.00% CRVM	1,052,667		1,052,667		
0100021.	1941 CSO 3.00% Mod	276,680		276,680		
0100022.	1941 CSO 3.00% NLP	12,376,428		12,363,864		12,564
0100023.	1941 CSO 3.50% CRVM	817		817		
0100024.	1941 CSO 3.50% FPT	834		834		
0100025.	1941 CSO 3.50% MOD	106,450		106,450		
0100026.	1941 CSO 3.50% NLP	1,407,764		1,407,764		
0100027.	1941 SI 2.50% NLP	13,206	13,206			
0100028.	1941 SI 3.00% IL Std	3,631		3,631		
0100029.	1958 CSO 2.00% CRVM	8,248		8,248		
0100030.	1958 CSO 2.00% NLP					
0100031.	1958 CSO 2.25% CRVM	2,016,162		2,016,162		
0100032.	1958 CSO 2.25% NLP	1,316,748		1,316,748		
0100033.	1958 CSO 2.50% CRVM	2,173,481		2,173,481		
0100034.	1958 CSO 2.50% MOD	366,360		366,360		
0100035.	1958 CSO 2.50% NLP	3,259,638		3,259,638		
0100036.	1958 CSO 2.75% CRVM	578,058		578,058		
0100037.	1958 CSO 2.75% NLP	1,285,035		1,285,035		
0100038.	1958 CSO 3.00% CRVM	10,284,243		10,284,243		
0100039.	1958 CSO 3.00% FPT	479,888		479,888		
0100040.	1958 CSO 3.00% MOD	826,096		826,096		
0100041.	1958 CSO 3.00% NLP	37,768,224		37,334,053		434,172
0100042.	1958 CSO 3.50% CRVM	10,113,284		10,101,008		12,276
0100043.	1958 CSO 3.50% MOD	474,490		474,490		
0100044.	1958 CSO 3.50% NJ Std	40,190				40,190
0100045.	1958 CSO 3.50% NLP	12,759,485		12,009,225		750,260
0100046.	1958 CSO 4.00% CRVM	23,743,990		23,743,990		
0100047.	1958 CSO 4.00% MOD	161,686		161,686		
0100048.	1958 CSO 4.00% NLP	8,271,128		8,223,492		47,636
0100049.	1958 CSO 4.50% CRVM	35,642,604		35,642,604		
0100050.	1958 CSO 4.50% MOD	815,780		815,780		
0100051.	1958 CSO 4.50% NLP	5,369,464		3,721,350		1,648,114
0100052.	1958 CSO 5.50% CRVM	152,476		152,476		
0100053.	1958 CSO 5.50% NLP	79,905		79,905		
0100054.	1958 CSO 6.00% CRVM	492,584		492,584		
0100055.	1958 CET 2.00% NLP	4,606		4,606		
0100056.	1958 CET 2.25% NLP	60,209		60,209		
0100057.	1958 CET 2.50% NLP	171,098		171,098		
0100058.	1958 CET 2.75% NLP	172,395		172,395		
0100059.	1958 CET 3.00% NLP	1,305,722		1,305,722		
0100060.	1958 CET 3.50% NLP	473,021		473,021		
0100061.	1958 CET 4.00% NLP	433,160		433,160		
0100062.	1958 CET 4.50% NLP	899,095		899,095		
0100063.	1960 CSG 3.00% NLP	686				686
0100064.	1960 CSG 4.50% CRVM	82				82
0100065.	1961 SI 3.00% CRVM	457		457		
0100066.	1980 CSO 2.00%/2.50% CRVM	632,544		632,544		
0100067.	1980 CSO 2.50% CRVM -125% of	4,724,761		2,609,776		2,114,985
0100068.	1980 CSO 3.00% CRVM	8,957		8,872		85
0100069.	1980 CSO 3.66%/2.09%/2.50% CRVM	622,656		622,656		
0100070.	1980 CSO 3.67%/2.09%/2.50% CRVM	1,953,134		1,953,134		
0100071.	1980 CSO 4.00% CRVM	9,426,227		9,425,518		709
0100072.	1980 CSO 4.00% NLP	11,373,000		11,373,000		
0100073.	1980 CSO 4.00%/4.25%/4.50% CRVM	511,085		511,085		
0100074.	1980 CSO 4.42%/2.03%/2.50% CRVM	2,284,324		2,284,324		
0100075.	1980 CSO 4.50% CRVM	60,618,417		60,618,417		
0100076.	1980 CSO 4.50% NLP	319,556		319,556		
0100077.	1980 CSO 4.50%/4.75%/5.00% CRVM	849,507		849,507		
0100078.	1980 CSO 4.75% CRVM	377,281		377,281		
0100079.	1980 CSO 4.75% NLP	8,446		8,446		
0100080.	1980 CSO 5.00% CRVM	21,226,805		21,225,645		1,160
0100081.	1980 CSO 5.00% MOD	12,995		12,995		
0100082.	1980 CSO 5.00% NLP	1,771,501		1,771,501		
0100083.	1980 CSO 5.00%/5.25%/5.50% CRVM	1,273,604		1,273,604		
0100084.	1980 CSO 5.45%/2.01%/2.50% CRVM	1,078,767		1,078,767		
0100085.	1980 CSO 5.50% CRVM	32,846,510		28,236,411		4,610,098
0100086.	1980 CSO 5.50% NLP	15,537,139		15,537,139		
0100087.	1980 CSO 6.00% CRVM	42,056,093		30,773,611		11,282,482
0100088.	1980 CSO 6.00% NLP	886,657		1,359		885,298
0100089.	1980 CSO 7.00% NLP	12		12		
0100090.	1980 CET 4.00% NLP	475,219		475,219		
0100091.	1980 CET 4.50% NLP	8,693		8,693		
0100092.	1980 CET 5.00% NLP	5,994		5,994		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 1980 CET 5.50% NLP	470,474		470,474		
0100094. 1980 CET 6.00% NLP	10,019		10,019		
0100095. 2001 CSO 1.73%/1.07%/1.25% CRVM	914,660		914,660		
0100096. 2001 CSO 2.10%/1.15%/1.25% CRVM	1,389,457		1,389,457		
0100097. 2001 CSO 2.10%/1.28% CRVM	1,414,596		1,414,596		
0100098. 2001 CSO 2.12%/1.25% CRVM	1,514,475		1,514,475		
0100099. 2001 CSO 2.48%/1.07%/1.25% CRVM	757,339		757,339		
0100100. 2001 CSO 2.56%/1.23%/1.25% CRVM	1,846,232		1,846,232		
0100101. 2001 CSO 2.57%/1.09%/1.25% CRVM	1,451,416		1,451,416		
0100102. 2001 CSO 2.85%/1.10%/1.25% CRVM	2,514,206		2,514,206		
0100103. 2001 CSO 3.00% CRVM	58,699,214		58,699,214		
0100104. 2001 CSO 3.02%/1.24%/1.25% CRVM	2,376,785		2,376,785		
0100105. 2001 CSO 3.16%/1.05%/1.25% CRVM	945,922		945,922		
0100106. 2001 CSO 3.40%/1.17%/1.25% CRVM	2,892,002		2,892,002		
0100107. 2001 CSO 3.50% CRVM	10,340,219		10,340,219		
0100108. 2001 CSO 3.50% NLP	40,517		40,517		
0100109. 2001 CSO 4.00% CRVM	14,792,298		14,792,298		
0100110. 2001 CSO 4.00% NLP	22,622		22,622		
0100111. 2001 CSO 4.86%/1.10%/1.25% CRVM	185,141		185,141		
0100112. 2001 CSO VM-20 3.00% NPR	125		125		
0100113. Anticipated Mortality > 2017 CSO VM-20 3.25% NPR	11,539		11,539		
0100114. Anticipated Mortality > 2017 CSO VM-20 3.50% NPR	73,838		73,838		
0100115. 2017 CSO 3.50% CRVM	333,778		333,778		
0100116. 2017 CSO VM-20 3.25% NPR	6,337,796		6,337,796		
0100117. 2017 CSO VM-20 3.50% NPR	4,396,003		4,396,003		
0100118. Group Disabled Lives	953,023				953,023
0100119. Unearned Premium	310,246		310,246		
0199997. Totals (Gross)	515,066,316	13,206	492,259,290		22,793,820
0199998. Reinsurance ceded	237,952,812		220,905,983		17,046,830
0199999. Life Insurance: Totals (Net)	277,113,504	13,206	271,353,307		5,746,990
0200001. 1937 SA Def 4.50%	43,636	XXX	43,636	XXX	
0200002. 1949 A Imm 3.50%	6,963,845	XXX	6,963,845	XXX	
0200003. 1951 GAM Imm 2.50%	10,280	XXX		XXX	10,280
0200004. 1971 GAM Imm 6.00%	86,073	XXX		XXX	86,073
0200005. 1971 GAM Imm 7.50%	399,271	XXX		XXX	399,271
0200006. 1971 GAM Imm 7.75%	6,142,740	XXX		XXX	6,142,740
0200007. 1971 GAM Imm 9.25%	84,147	XXX		XXX	84,147
0200008. 1971 GAM Imm 9.75%	339,804	XXX		XXX	339,804
0200009. 1971 GAM Imm 10.75%	28,462	XXX		XXX	28,462
0200010. 1971 GAM Imm 11.00%	48,216	XXX		XXX	48,216
0200011. 1971 GAM Imm 11.25%	292,501	XXX		XXX	292,501
0200012. 1971 GAM Imm 13.25%	178,918	XXX		XXX	178,918
0200013. 1971 IAM DEF CARVM 3.00%	40,657	XXX	40,657	XXX	
0200014. 1971 IAM DEF CARVM 4.00%	4,666,452	XXX	4,666,452	XXX	
0200015. 1971 IAM DEF CARVM 4.50%	9,208,603	XXX	9,208,603	XXX	
0200016. 1971 IAM DEF CARVM 5.75%	4,978	XXX	4,978	XXX	
0200017. 1971 IAM DEF CARVM 6.75%	12,851,016	XXX	12,851,016	XXX	
0200018. 1971 IAM DEF CARVM 7.25%	854,546	XXX	854,546	XXX	
0200019. 1971 IAM DEF CARVM 8.00%	15,806,562	XXX	15,806,562	XXX	
0200020. 1971 IAM DEF CARVM 8.25%	5,253,509	XXX	5,253,509	XXX	
0200021. 1971 IAM DEF CARVM 8.50%	532,924	XXX	532,924	XXX	
0200022. 1971 IAM DEF CARVM 8.75%	383,939	XXX	383,939	XXX	
0200023. 1971 IAM DEF CARVM 9.25%	4,523,207	XXX	4,523,207	XXX	
0200024. 1971 IAM DEF CARVM 10.00%	465,477	XXX	465,477	XXX	
0200025. 1971 IAM Imm 3.50%	101,200	XXX	101,200	XXX	
0200026. 1971 IAM Imm 5.50%	18,290	XXX	18,290	XXX	
0200027. 1971 IAM Imm 6.00%	27,169,634	XXX	27,169,634	XXX	
0200028. 1971 IAM Imm 6.50%	60,266	XXX	60,266	XXX	
0200029. 1971 IAM Imm 7.50%	23,662,222	XXX	23,662,222	XXX	
0200030. 1971 IAM Imm 7.75%	14,742,923	XXX	14,742,923	XXX	
0200031. 1971 IAM Imm 8.00%	2,077	XXX	2,077	XXX	
0200032. 1971 IAM Imm 8.75%	7,632	XXX	7,632	XXX	
0200033. 1971 IAM Imm 9.25%	325,567	XXX	325,567	XXX	
0200034. 1971 IAM Imm 9.50%	99,262	XXX	99,262	XXX	
0200035. 1971 IAM Imm 9.75%	2,235,982	XXX	2,235,982	XXX	
0200036. 1971 IAM Imm 10.50%	3,180	XXX	3,180	XXX	
0200037. 1971 IAM Imm 10.75%	2,614,148	XXX	2,614,148	XXX	
0200038. 1971 IAM Imm 11.00%	392,614	XXX	392,614	XXX	
0200039. 1971 IAM Imm 11.25%	5,855,531	XXX	5,855,531	XXX	
0200040. 1983 A DEF CARVM 5.00%	26,461,600	XXX	26,250,691	XXX	210,909
0200041. 1983 A DEF CARVM 5.25%	27,493,162	XXX	22,277,801	XXX	5,215,360
0200042. 1983 A DEF CARVM 5.50%	22,064,815	XXX	19,568,641	XXX	2,496,174
0200043. 1983 A DEF CARVM 5.75%	12,159,186	XXX	10,053,066	XXX	2,106,120
0200044. 1983 A DEF CARVM 6.00%	1,231,444	XXX	1,200,187	XXX	31,257
0200045. 1983 A DEF CARVM 6.25%	23,043,881	XXX	14,179,728	XXX	8,864,153
0200046. 1983 A DEF CARVM 6.50%	6,677,825	XXX	6,517,111	XXX	160,714
0200047. 1983 A DEF CARVM 6.75%	11,148,214	XXX	11,148,214	XXX	
0200048. 1983 A DEF CARVM 7.00%	2,239,284	XXX	2,239,284	XXX	
0200049. 1983 A DEF CARVM 7.25%	467,545	XXX	467,545	XXX	
0200050. 1983 A DEF CARVM 8.50%	1,228,394	XXX	1,228,394	XXX	
0200051. 1983 A DEF CARVM 8.75%	439,853	XXX	439,853	XXX	
0200052. 1983 A DEF CARVM 9.00%	87,570	XXX	87,570	XXX	
0200053. 1983 A DEF CARVM 10.00%	340,474	XXX	340,474	XXX	
0200054. 1983 A Imm 3.50%	134,019	XXX	134,019	XXX	
0200055. 1983 A Imm 5.25%	1,666,851	XXX	1,666,851	XXX	
0200056. 1983 A Imm 5.75%	1,199,879	XXX	1,199,879	XXX	
0200057. 1983 A Imm 6.00%	3,840,870	XXX	3,840,870	XXX	
0200058. 1983 A Imm 6.25%	5,595,288	XXX	5,595,288	XXX	
0200059. 1983 A Imm 6.50%	193,118	XXX	193,118	XXX	
0200060. 1983 A Imm 6.75%	4,254,095	XXX	4,254,095	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200061. 1983 A Imm 7.00%	34,008,017	XXX	33,986,183	XXX	21,834
0200062. 1983 A Imm 7.25%	407,448	XXX	407,448	XXX	
0200063. 1983 A Imm 7.50%	1,081,765	XXX	1,081,765	XXX	
0200064. 1983 A Imm 7.75%	5,119,473	XXX	5,119,473	XXX	
0200065. 1983 A Imm 8.00%	245,441	XXX	245,441	XXX	
0200066. 1983 A Imm 8.25%	5,191,904	XXX	5,191,904	XXX	
0200067. 1983 A Imm 8.50%	46,740	XXX	46,740	XXX	
0200068. 1983 A Imm 8.75%	1,525,977	XXX	1,525,977	XXX	
0200069. 1983 GAM Imm 2.50%	520,002	XXX		XXX	520,002
0200070. 1983 GAM Imm 7.25%	1,933	XXX		XXX	1,933
0200071. 1983 GAM Imm 7.50%	27,066	XXX		XXX	27,066
0200072. 1983 GAM Imm 7.75%	18,416	XXX		XXX	18,416
0200073. 1983 GAM Imm 8.25%	15,761	XXX		XXX	15,761
0200074. 1983 GAM Imm 8.75%	97,816	XXX		XXX	97,816
0200075. 2000 A Def 3.50%	335,437	XXX	233,176	XXX	102,261
0200076. 2000 A Def 3.75%	627,612	XXX	477,167	XXX	150,445
0200077. 2000 A Def 4.25%	6,242,789	XXX	4,690,674	XXX	1,552,116
0200078. 2000 A Def 4.50%	97,894,475	XXX	71,685,321	XXX	26,209,154
0200079. 2000 A Def 4.75%	9,574,434	XXX	9,574,434	XXX	
0200080. 2000 A Def 5.00%	30,293,980	XXX	30,293,980	XXX	
0200081. 2000 A Def 5.25%	38,654,784	XXX	38,654,784	XXX	
0200082. 2000 A Def 5.50%	30,990,659	XXX	30,990,659	XXX	
0200083. 2000 A Def 5.75%	9,406,039	XXX	9,406,039	XXX	
0200084. 2000 A Def 6.00%	4,719,243	XXX	4,719,243	XXX	
0200085. 2000 A SPIA 3.75%	1,323	XXX		XXX	1,323
0200086. 2000 A SPIA 6.00%	80,653	XXX	80,653	XXX	
0200087. 2000 A SPIA 6.25%	155,877	XXX	155,877	XXX	
0200088. 2000 A SPIA 7.00%	6,240	XXX	6,240	XXX	
0200089. 2012 IAR 3.75%	313,914	XXX	250,575	XXX	63,339
0200090. DEFERRED 2.50%	519	XXX	519	XXX	
0200091. DEFERRED 3.00%	76,575,956	XXX	76,575,956	XXX	
0200092. DEFERRED 3.50%	8,408,747	XXX	8,408,747	XXX	
0200093. DEFERRED 4.00%	144,666,764	XXX	144,666,764	XXX	
0200094. DEFERRED 4.50%	16,146,605	XXX	16,146,605	XXX	
0200095. DEFERRED 5.00%	52,532,554	XXX	52,532,554	XXX	
0200096. DEFERRED 5.50%	27,775,711	XXX	27,775,711	XXX	
0200097. DEFERRED 7.50%	221,702	XXX	221,702	XXX	
0200098. Prog Annuity Def 3.00%	183	XXX	183	XXX	
0200099. Prog Annuity Def 3.50%	6,149	XXX	6,149	XXX	
0200100. Prog Annuity Def 4.50%	6,969,845	XXX	6,969,845	XXX	
0200101. Def - Fund Accumulation (Various)	8,717	XXX	7,849	XXX	868
0200102. CARVM with Future Interest Guar 4.00-8.75%	63,099,231	XXX	62,864,514	XXX	234,717
0200103. CARVM without Future Interest Guar 4.00-8.75%	8,647,770	XXX	8,410,309	XXX	237,461
0299997. Totals (Gross)	981,133,331	XXX	925,183,721	XXX	55,949,610
0299998. Reinsurance ceded	663,815,947	XXX	653,763,035	XXX	10,052,912
0299999. Annuities: Totals (Net)	317,317,383	XXX	271,420,686	XXX	45,896,698
0300001. 1949 A 3.50% Proj 30 Yrs by Scale B	10,951		10,951		
0300002. 1971 GAM 3.50%	111,556				111,556
0300003. 1971 GAM 5.00%	188,426				188,426
0300004. 1971 GAM 5.25%	131,689				131,689
0300005. 1971 GAM 6.00%	15,439				15,439
0300006. 1971 GAM 6.25%	2,877				2,877
0300007. 1971 GAM 7.50%	3,264				3,264
0300008. 1971 GAM 8.75%	22,667				22,667
0300009. 1971 IAM 6.00%	2,915		2,915		
0300010. 1971 IAM 7.50%	48,841		48,841		
0300011. 1971 IAM 9.50%	41,065		41,065		
0300012. 1983 A 6.00%	25,535		25,535		
0300013. 1983 A 6.25%	447,774		447,774		
0300014. 1983 A 6.50%	755,453		755,453		
0300015. 1983 A 6.75%	1,507,497		1,507,497		
0300016. 1983 A 7.00%	875,748		875,748		
0300017. 1983 A 7.25%	718,904		718,904		
0300018. 1983 A 7.75%	302,504		302,504		
0300019. 1983 A 8.00%	59,480		59,480		
0300020. 1983 A 8.25%	115,249		115,249		
0300021. 1983 A 8.50%	71,698		71,698		
0300022. 1983 A 8.75%	111,443		111,443		
0300023. 2000 A 3.75%	8,392		8,392		
0300024. 2000 A 4.00%	2,034,373		2,034,373		
0300025. 2000 A 4.25%	30,005,863		30,005,863		
0300026. 2000 A 4.35%	2,694		2,694		
0300027. 2000 A 4.50%	2,619,356		2,619,356		
0300028. 2000 A 5.00%	211,640		211,640		
0300029. 2000 A 5.25%	128,814		128,814		
0300030. 2000 A 5.50%	752,418		752,418		
0300031. 2000 A 6.00%	1,256,168		1,256,168		
0300032. 2000 A 6.25%	332,642		332,642		
0300033. 2000 A 6.50%	671,351		671,351		
0300034. 2000 A 6.75%	296,764		296,764		
0300035. 2000 A 7.00%	348,850		348,850		
0300036. 2000 A 7.25%	5,735		5,735		
0300037. 2012 IAR VM-22 Non-Jumbo 1.50-1.99%	126,133		126,133		
0300038. 2012 IAR VM-22 Non-Jumbo 2.00-2.49%	171,037		171,037		
0300039. 2012 IAR VM-22 Non-Jumbo 2.50-2.99%	1,590,410		1,590,410		
0300040. 2012 IAR VM-22 Non-Jumbo 3.00-3.49%	432,423		432,423		
0300041. 2012 IAR VM-22 Non-Jumbo 3.50-3.99%	422,858		422,858		
0300042. 2012 IAR VM-22 Non-Jumbo 4.00-4.49%	582,055		582,055		
0300043. 2012 IAR VM-22 Non-Jumbo 4.50-4.99%	113,588		113,588		
0300044. 2012 IAR VM-22 Non-Jumbo 5.00-5.49%	121,625		121,625		
0300045. 2012 IAR 3.75%	145,587		145,587		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300046. 2012 IAR 4.00%	203,504		203,504		
0399997. Totals (Gross)	48,155,257		47,679,339		475,918
0399998. Reinsurance ceded	31,053,985		30,578,067		475,918
0399999. SCWLC: Totals (Net)	17,101,272		17,101,272		
0400001. 1959 ADB with 1958 CSO 3.00%	67,141		66,484		657
0400002. 1959 ADB with 1980 CSO 3.00%					
0400003. 1959 ADB with 1980 CSO 4.00%	852,940		852,940		
0400004. 1959 ADB with 2001 CSO 3.00%	86,568		86,568		
0400005. 1959 ADB with 2017 CSO 3.50%	5,768		5,768		
0400006. 1959 ADB with 2017 CSO VM-20 3.25%	42,514		42,514		
0400007. 1959 ADB with 2017 CSO VM-20 3.50%	7,331		7,331		
0400008. Unearned Premium	250		250		
0499997. Totals (Gross)	1,062,512		1,061,855		657
0499998. Reinsurance ceded	356,881		356,881		
0499999. Accidental Death Benefits: Totals (Net)	705,631		704,975		657
0500001. 1952 Disability with 1958 CSO 3.00%	1,192,549		1,188,159		4,390
0500002. 1952 Disability with 1958 CSO 3.50%	4,346		4,346		
0500003. 1952 Disability with 1980 CSO 3.00%	3,560		3,560		
0500004. 1952 Disability with 2017 CSO VM-20 3.25%	36,737		36,737		
0500005. 1952 Disability with 2017 CSO VM-20 3.50%	7,480		7,480		
0500006. 1985 Disability with 2001 CSO 3.00%	17,170		17,170		
0500007. 1985 Disability with 2001 CSO 4.00%	2,467		2,467		
0500008. Unearned Premium	1,159,787		90,461		1,069,326
0599997. Totals (Gross)	2,424,096		1,350,381		1,073,716
0599998. Reinsurance ceded	724,775		724,775		
0599999. Disability-Active Lives: Totals (Net)	1,699,322		625,606		1,073,716
0600001. 1952 Disability with 1958 CSO 3.00%	5,551,127		5,551,127		
0600002. 1960 Disability 3.00%	173,141		173,141		
0699997. Totals (Gross)	5,724,268		5,724,268		
0699998. Reinsurance ceded	4,839,802		4,839,802		
0699999. Disability-Disabled Lives: Totals (Net)	884,467		884,467		
0700001. Alternative minimum reserves	2,809,099		2,800,919		8,181
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	15,346		15,346		
0700003. Guaranteed Insurability	30,589		30,589		
0700004. Substandard Extra Hazard	832		832		
0700005. Additional actuarial reserves - asset/liability analysis	51,000,000		51,000,000		
0799997. Totals (Gross)	53,855,866		53,847,685		8,181
0799998. Reinsurance ceded	2,449,301		2,441,121		8,181
0799999. Miscellaneous Reserves: Totals (Net)	51,406,564		51,406,564		
9999999. Totals (Net) - Page 3, Line 1	666,228,144	13,206	613,496,877		52,718,060

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

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

non-participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $.....

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $.....

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $.....

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....

8.2 State the amount of reserves established for this business: ..... $.....

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $.....

9.2 State the amount of reserves established for this business: ..... $.....

9.3 Identify where the reserves are reported in the blank:

.....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	
Active Life Reserves Long-Term Care	1 or 2 year preliminary term, 1985 NNHS or company experience claim cost tables, and 1958 CSO, 1980 CSO, or 1983 GAM @ 3.5%, 4.5%, or 5.5%	1 or 2 year preliminary term, company experience claim cost tables, company experience voluntary lapse rates, and 2012 IAM @ 3.5%, 4.5%, or 5.5%	100,663,219
0299999. Subtotal	XXX	XXX	100,663,219
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			100,663,219

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	92,784,254	1,347	6,286	6,616,133							51,440	863,849	85,245,199
2.	Additional contract reserves (b)	3,610,847,877	2,418		3,008,237							606,764	217,396,033	3,389,834,426
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	3,703,632,132	3,765	6,286	9,624,370							658,205	218,259,882	3,475,079,625
8.	Reinsurance ceded	1,644,793										96,479		1,548,314
9.	Totals (Net)	3,701,987,339	3,765	6,286	9,624,370							561,726	218,259,882	3,473,531,311
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	58,990,611		11,503	283							4,143,955	54,227,225	607,644
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	58,990,611		11,503	283							4,143,955	54,227,225	607,644
15.	Reinsurance ceded	1,909,042										1,909,042		
16.	Totals (Net)	57,081,569		11,503	283							2,234,913	54,227,225	607,644
17.	TOTAL (Net)	3,759,068,908	3,765	17,789	9,624,653							2,796,639	272,487,107	3,474,138,955
18.	TABULAR FUND INTEREST	141,548,676	128	14	115,912							181,747	9,618,055	131,632,819
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	898,798,213	501,349,018	5,801,465	373,195,230	15,460,502	2,991,998
2. Deposits received during the year	282,317,946			281,877,603	433,940	6,404
3. Investment earnings credited to the account	32,005,042	27,996,356	455,285	2,824,421	564,366	164,613
4. Other net change in reserves	71,869		27,558	94,035	13,542	(63,266)
5. Fees and other charges assessed	10,409			10,409		
6. Surrender charges						
7. Net surrender or withdrawal payments	332,654,665	28,197,558	960,272	302,231,455	1,206,957	58,423
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	880,527,996	501,147,816	5,324,036	355,749,425	15,265,393	3,041,325
10. Reinsurance balance at the beginning of the year	(37,839,420)			(24,987,239)	(10,027,541)	(2,824,639)
11. Net change in reinsurance assumed	(144,681)			(144,681)		
12. Net change in reinsurance ceded	2,890,610			2,968,670	(137,765)	59,705
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(40,874,711)			(28,100,591)	(9,889,776)	(2,884,344)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	839,653,285	501,147,816	5,324,036	327,648,834	5,375,617	156,981

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $ 501,147,816
2. Reported as Annuities Certain (captured in column 3) ..... $
3. Reported as Supplemental Contracts (captured in column 4) ..... $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) ..... $
5. Reported as Premium or Other Deposit Funds (captured in column 6) ..... $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $ 501,147,816

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	21,996,887	6,531,174	203,600	244,970	164,334	14,852,811		
	2.22 Reinsurance assumed	355,354			156,112		199,242		
	2.23 Reinsurance ceded	5,764,053	5,570,137	187,600			6,316		
	2.24 Net	16,588,189	(b) 961,037	(b) 16,000	(b) 401,082	164,334	(b) 15,045,737		
3. Incurred but unreported:									
	3.1 Direct	149,503,113	7,690,751	34,825			141,777,538		
	3.2 Reinsurance assumed	1,371,862	35,985	810			1,335,067		
	3.3 Reinsurance ceded	2,555,821	2,399,372	17,514			138,934		
	3.4 Net	148,319,154	(b) 5,327,363	(b) 18,121	(b)		(b) 142,973,670		
4. TOTALS	4.1 Direct	171,500,001	14,221,925	238,424	244,970	164,334	156,630,349		
	4.2 Reinsurance assumed	1,727,216	35,985	810	156,112		1,534,309		
	4.3 Reinsurance ceded	8,319,874	7,969,509	205,114			145,250		
	4.4 Net	164,907,343	(a) 6,288,400	(a) 34,121	401,082	164,334	158,019,407		

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 884,467 Group Life $ ..... , and Individual Annuities $ .....
are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 57,081,569 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	613,750,865	47,003,225	944,243	65,466,923	1,598,683	498,737,790		
1.2 Reinsurance assumed	29,092,851	125,233	19,900	4,722,020	1,923,704	22,301,995		
1.3 Reinsurance ceded	73,477,953	23,534,009	374,885	48,578,402	63,919	926,739		
1.4 Net	(c) 569,365,762	23,594,449	589,258	21,610,541	3,458,468	520,113,046		
2. Liability December 31, current year from Part 1:								
2.1 Direct	171,500,001	14,221,925	238,424	244,970	164,334	156,630,349		
2.2 Reinsurance assumed	1,727,216	35,985	810	156,112		1,534,309		
2.3 Reinsurance ceded	8,319,874	7,969,509	205,114			145,250		
2.4 Net	164,907,343	6,288,400	34,121	401,082	164,334	158,019,407		
3. Amounts recoverable from reinsurers December 31, current year	2,247,800	228,646				2,019,154		
4. Liability December 31, prior year:								
4.1 Direct	178,742,628	12,666,614	50,456	37,817	520,155	165,467,586		
4.2 Reinsurance assumed	1,719,625	45,525	355	43,603		1,630,142		
4.3 Reinsurance ceded	6,898,449	6,695,447	18,402			184,600		
4.4 Net	173,563,805	6,016,693	32,409	81,420	520,155	166,913,128		
5. Amounts recoverable from reinsurers December 31, prior year	2,363,891	344,607				2,019,284		
6. Incurred Benefits								
6.1 Direct	606,508,237	48,558,535	1,132,212	65,674,075	1,242,862	489,900,553		
6.2 Reinsurance assumed	29,100,442	115,692	20,355	4,834,529	1,923,704	22,206,162		
6.3 Reinsurance ceded	74,783,287	24,692,110	561,597	48,578,402	63,919	887,260		
6.4 Net	560,825,391	23,982,117	590,969	21,930,202	3,102,647	511,219,455		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,918,955 in Line 1.1, $ 884,967 in Line 1.4.
$ 1,918,955 in Line 6.1, and $ 884,967 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ (19,545) in Line 1.1, $ in Line 1.4.
$ (19,545) in Line 6.1, and $ in Line 6.4.

(c) Includes $ 1,084,593 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	6,135	9,340	3,205
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	1,223	1,509	286
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,358	10,849	3,491
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,367,969	1,525,708	157,739
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	978,846	978,846	
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	140,361,100	142,124,982	1,763,881
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	52,333,869	56,315,818	3,981,949
21.	Furniture and equipment, including health care delivery assets	1,881,156	2,959,316	1,078,160
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	42,848,670	33,700,354	(9,148,316)
25.	Aggregate write-ins for other-than-invested assets			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	239,778,968	237,615,874	(2,163,095)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	239,778,968	237,615,874	(2,163,095)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Washington National Insurance Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Indiana Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Indiana for reporting the financial condition and results of operations of an insurance company and determining its solvency under Indiana Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Indiana. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. The Company has no such permitted practices.

Although not required by the State of Indiana, the Company uses continuous CARVM reserving methods for all deferred annuity contracts versus curtate CARVM reserving methods required by NAIC SAP. If curtate CARVM reserving methods were used for contracts issued beginning January 1, 2001, surplus would be increased by approximately $238,932 and $287,081 as of December 31, 2024 and 2023, respectively. Additionally, net income for the years ended 2024 and 2023 would be increased (decreased) by $(48,149) and $135,933, respectively. Using curtate CARVM reserving methods for deferred annuity contracts would not have caused the Company's risk-based capital to trigger a regulatory event.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and reserve practices employed by the Company is shown below:

		SSAP #	F/S Page	F/S Line #	2024	2023
	NET INCOME					
(1)	Washington National Insurance Company, State of Indiana basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 157,259,273	$ 44,547,745
(2)	Company Practices that increase/(decrease) NAIC SAP:					
	Continuous CARVM reserving method	51	4	19	48,149	(135,933)
(3)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(4)	NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 157,211,124	$ 44,683,678
	SURPLUS					
(5)	Washington National Insurance Company, State of Indiana basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 275,643,463	$ 297,266,725
(6)	Company Practices that increase/(decrease) NAIC SAP:					
	Continuous CARVM reserving method	51	4	19	(238,932)	(287,081)
(7)	State Permitted Practices that increase/(decrease) NAIC SAP:					
	None	N/A	N/A	N/A	—	—
(8)	NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 275,882,395	$ 297,553,806

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts. It also requires disclosure of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations with mortality risks are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

In addition, the Company uses the following accounting policies:

(1) Short-term investments and cash equivalents are stated at amortized cost, which approximates fair value.

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern, continued

(2) Bonds not backed by other loans are stated at amortized cost using the interest method, with the following exceptions: (i) those containing call provisions, except "make-whole" call provisions, are amortized using the yield-to-worst method; (ii) those rated NAIC class 6, which are stated at the lower of amortized cost or fair value; and (iii) perpetual bonds that do not possess or no longer possess an effective call option, which are reported at fair value regardless of NAIC designation. The Company does not utilize the systematic value measurement method for SVO-Identified investments.

(3) Unaffiliated common stocks are carried at fair value.

(4) Redeemable preferred stocks are stated at amortized cost, except those rated NAIC class 4 or lower quality, which are carried at the lower of amortized cost or fair value. Perpetual preferred stocks are carried at fair value, not exceeding any currently effective call price.

(5) Mortgage loans on real estate are stated at the amortized unpaid balance, excluding accrued interest.

(6) Loan-backed bonds, structured securities and beneficial interests are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities where collection of all contractual cash flows is probable, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality for which collection of all contractual cash flows is not probable, significant increases in cash flow estimates are accounted for using the prospective method.

(7) Properties occupied by the Company and properties held for the production of income are carried at depreciated cost. Properties held for sale are carried at the lower of depreciated cost or fair value. The estimated fair value is based on appraised value.

(8) Affiliated common stocks of insurance affiliates are carried at statutory equity. All affiliated non-insurance entities are valued at the Generally Accepted Accounting Principles (“GAAP”) equity of the investee.

(9) The Company has minor ownership interests in joint ventures, which are classified as other invested assets on the balance sheet. The Company carries these interests based on its proportionate share of the underlying audited GAAP equity of the investee. Residual tranches, which are classified as other invested assets on the balance sheet, are carried at the lower of cost or fair value.

(10) All derivatives are stated at fair value.

(11) The Company does not utilize anticipated net investment income as a factor in the premium deficiency reserve calculation.

(12) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount reported. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(13) The Company has not modified its capitalization policy from the prior period.

D. The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During 2024 and 2023, the Company did not record any material changes in accounting principles or corrections of errors.

During 2024, the Company changed the valuation basis on its long-term care active life reserves, as described in Exhibit 5A - Changes in Bases of Valuation during the year, resulting in an increase in additional contract reserves of $100,663,219, as of January 1, 2024, and a corresponding decrease in surplus, which was reported in the Summary of Operations, Line 43, Change in reserve on account of change in valuation basis, (increase) or decrease. As a result of the increased reserves, the Company no longer needed to hold a a premium deficiency reserve and released the December 31, 2023 balance of $93,500,000, resulting in a corresponding increase to net income.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

A. During 2024, the Company did not acquire any other company accounted for as a purchase.

B. During 2024, the Company did not merge with any other insurance company.

C. During 2024, the Company did not participate in an assumption reinsurance agreement.

D. During 2024, the Company did not recognize any impairment losses.

E. The Company has no goodwill.

4. Discontinued Operations

During 2024, the Company had no discontinued operations.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

(1) No new mortgage loans were acquired in 2024. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over the maximum loan which would be permitted by law on the land without the buildings.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 78.48 %

	2024	2023
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	—	—

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ —	$ —	$ —	$ —	$ 90,509,392	$ —	$ 90,509,392
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 19,884,921	$ —	$ 19,884,921
b. Prior Year							
1. Recorded Investment							
(a) Current	$ —	$ —	$ —	$ —	$102,140,004	$ —	$102,140,004
(b) 30-59 Days Past Due	—	—	—	—	—	—	—
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	—	—	—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %	0.00 %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ 25,589,805	$ —	$ 25,589,805

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

a. Current Year							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—
b. Prior Year							
1. With Allowance for Credit Losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

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

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

(7) Allowance for credit losses:

	2024	2023
a. Balance at beginning of period	$ —	$ —
b. Additions charged to operations	—	—
c. Direct write-downs charged against the allowances	—	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of period (a+b-c-d)	—	—

(8) Mortgage loans derecognized as a result of foreclosure:

	2024
a. Aggregate amount of mortgage loans derecognized	$ —
b. Real estate collateral recognized	—
c. Other collateral recognized	—
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	—

(9) Interest income on impaired loans is reported as collected when cash is received.

B. Debt Restructuring

The Company has no investments in restructured debt.

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(2) During 2024, the Company recognized other-than-temporary impairments ("OTTI") under SSAP No. 43R - Revised, Loan-backed and Structured Securities ("SSAP 43R"), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis, as listed below by category:

	(1)	(2) OTTI Recognized in Loss		(3)
	Amortized Cost Basis Before OTTI	(2a) Interest	(2b) Non-interest	Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
Aggregate Intent to Sell	$ —	$ —	$ —	$ —
Inability or Lack of Intent	—	—	—	—
Total 1st Quarter	—	—	—	—
OTTI Recognized 2nd Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	—	—	—	—
Total 2nd Quarter	—	—	—	—
OTTI Recognized 3rd Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	—	—	—	—
Total 3rd Quarter	—	—	—	—
OTTI Recognized 4th Quarter				
Aggregate Intent to Sell	—	—	—	—
Inability or Lack of Intent	2,393,797	—	1,037,585	1,356,212
Total 4th Quarter	$ 2,393,797	$ —	$ 1,037,585	$ 1,356,212
Total YTD		$ —	$ 1,037,585	

(3) Loan-backed bonds, structured securities and beneficial interests with a recognized OTTI in 2024 as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security are listed below:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12498#AA8	$ 1,902,121	$ 1,356,212	$ 545,909	$ 1,356,212	$ 1,356,212	12/31/2024
Total	XXX	XXX	$ 545,909	XXX	XXX	XXX

(4) Loan-backed bonds, structured securities and beneficial interests owned at December 31, 2024 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 939,522
2. 12 Months or Longer $ 34,644,970

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

1. Less than 12 Months $ 82,793,623
2. 12 Months or Longer $ 398,244,299

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company's assessment of whether unrealized losses are "other-than-temporary" requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment's rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to retain the investment until its anticipated recovery occurs; (viii) whether it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (ix) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (x) projections of, and unfavorable changes in, cash flows on structured securities, including mortgage-backed and asset-backed securities; (xi) the Company's best estimate of the value of any collateral; and (xii) other objective and subjective factors.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no open repurchase agreements or securities lending transactions at December 31, 2024.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no repurchase agreement transactions accounted for as secured borrowing at December 31, 2024.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company has no reverse repurchase agreement transactions accounted for as secured borrowing at December 31, 2024.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company has no repurchase agreement transactions accounted for as a sale at December 31, 2024.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company has no reverse repurchase agreement transactions accounted for as a sale at December 31, 2024.

J. Real Estate

(1, 2, 3)
The Company's former home office and corporate campus for CNO Financial Group was listed for sale in December 2023. We are presently in discussions with potential buyers for all or portions of the campus. Since the completion of a sale will likely not occur within the next year, the property has been classified as held for the production of income at the lower of depreciated cost or fair value. The Company has recognized an OTTI of $17,475 on the property in 2024. In the first half of 2024, the Company's home office moved to a space leased by an affiliate at a nearby location.

The Company has listed a building on its former home office property for sale. The property has been classified as held for sale at the lower of depreciated cost or fair value. The building is fully leased to one tenant.

(4) The Company does not engage in retail land sales.

(5) The Company does not hold real estate investments with participating mortgage loan features.

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

The Company had no investments in LIHTC at December 31, 2024.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	— %	— %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	— %	— %
i. FHLB capital stock	22,500,000	—	—	—	22,500,000	22,500,000	—	—	22,500,000	0.36 %	0.38 %
j. On deposit with states	17,283,808	—	—	—	17,283,808	17,184,587	99,221	—	17,283,808	0.28 %	0.29 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements)	744,732,480	—	—	—	744,732,480	716,456,092	28,276,388	—	744,732,480	11.96 %	12.43 %
m. Pledged as collateral not captured in other categories		—	—	—	—	—	—	—	—	— %	— %
n. Other restricted assets		—	—	—	—	—	—	—	—	— %	— %
o. Total Restricted Assets (Sum of a through n)	$784,516,288	$ —	$ —	$ —	$784,516,288	$756,140,679	$ 28,375,609	$ —	$784,516,288	12.59 %	13.10 %

(a) Subset of column 1 (c) Column 5 divided by Asset Page, Column 1, Line 28

(b) Subset of column 3 (d) Column 9 divided by Asset Page, Column 3, Line 28

(2) The Company did not have any assets pledged as collateral not captured in other categories at December 31, 2024.

(3) The Company had no other restricted assets at December 31, 2024.

(4) The Company had no collateral received and reflected as assets at December 31, 2024.

M. The Company held no working capital finance investments at December 31, 2024.

N. The Company had no offsetting assets and liabilities reported net in accordance with SSAP No. 64, Offsetting and Netting of Assets and Liabilities at December 31, 2024.

O. 5GI Securities

	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	2	$ 1,500,000	$ 1,500,000	$ 1,500,000	$ 1,500,000
(2) LB&SS - AC	—	—	—	—	—	—
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	3	3	5,557,349	5,557,349	5,557,349	5,557,349
(5) Total (1+2+3+4)	5	5	$ 7,057,349	$ 7,057,349	$ 7,057,349	$ 7,057,349

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company had no short sale transactions as of December 31, 2024.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	26	—
(2) Aggregate Amount of Investment Income	$ 1,163,008	$ —

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

The Company did not participate in a cash pool during 2024.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The Company held no collateral loans during 2024.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. During 2024, the Company did not recognize any impairment write-downs for its investments in joint ventures, partnerships or limited liability companies.

7. Investment Income

A. All due and accrued investment income with amounts that are over 90 days past due is non-admitted, with the exception of accrued interest on mortgage loans in default which is non-admitted after 180 days if deemed collectible.

B. The Company has no investment income due and accrued that was non-admitted as of December 31, 2024.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 63,081,821
2. Nonadmitted	—
3. Admitted	$ 63,081,821

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ 164,411

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 1,804,184

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

Standard & Poor's ("S&P") 500, S&P 400 Mid Cap, Russell 2000, and Dow Jones Index Call Options

(1) The credit risk of call options is the risk that the seller of the option will not pay the return earned through the option. The Company limits this risk by primarily purchasing options from counterparties believed to be strong and creditworthy. Since the purchaser is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of one or more of the four indices. The Company purchases primarily one-year call options in an effort to hedge potential increases to policyholder benefits resulting from increases in the associated indices to which the policy's return is linked.

(3) When the Company's call options meet the criteria of a highly effective hedge, they are valued and reported using hedge accounting. Under hedge accounting, the options are recorded at cost and marked to market, with the change in fair value reported as a component of net investment income. At the time the option expires or is terminated, any difference between cash received and the cost basis is recognized as a component of investment income.

(4) Not applicable

(5) When the Company's call options do not meet the criteria of a highly effective hedge, these "economic hedges" are valued and reported using fair value accounting. Under fair value accounting, the options are recorded at cost and marked to market, with the change in fair value reported in surplus. At the time the option expires or is terminated, any difference between the cash received and the cost basis is recognized as a realized gain/(loss). The Company recognized unrealized gains/(losses) of $418,835 and $71,174 in 2024 and 2023, respectively, on economic hedges. The Company also recognized unrealized gains of $384,983 and $0 in 2024 and 2023, respectively, resulting from options that no longer qualify for hedge accounting.

(6) - (9)

Not applicable

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

None

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") recognized in the Company's financial statements are as follows:

(1)

	December 31, 2024		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 187,063,325	$ 6,016,714	$ 193,080,039
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	187,063,325	6,016,714	193,080,039
d. Deferred Tax Asset Non-admitted	140,361,100	—	140,361,100
e. Admitted Deferred Tax Asset	46,702,225	6,016,714	52,718,939
f. Gross Deferred Tax Liability	9,659,661	7,407,671	17,067,332
g. Net Admitted Deferred Tax Asset (Liability)	$ 37,042,564	$ (1,390,957)	$ 35,651,607

	December 31, 2023		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ 196,023,131	$ 3,540,374	$ 199,563,505
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	196,023,131	3,540,374	199,563,505
d. Deferred Tax Asset Non-admitted	142,124,982	—	142,124,982
e. Admitted Deferred Tax Asset	53,898,149	3,540,374	57,438,523
f. Gross Deferred Tax Liability	13,937,772	5,318,637	19,256,409
g. Net Admitted Deferred Tax Asset (Liability)	$ 39,960,377	$ (1,778,263)	$ 38,182,114

	Change		
	Ordinary	Capital	Total
a. Gross Deferred Tax Asset	$ (8,959,806)	$ 2,476,340	$ (6,483,466)
b. Statutory Valuation Allowance Adjustment	—	—	—
c. Adjusted Gross Deferred Tax Asset	(8,959,806)	2,476,340	(6,483,466)
d. Deferred Tax Asset Non-admitted	(1,763,882)	—	(1,763,882)
e. Admitted Deferred Tax Asset	(7,195,924)	2,476,340	(4,719,584)
f. Gross Deferred Tax Liability	(4,278,111)	2,089,034	(2,189,077)
g. Net Admitted Deferred Tax Asset (Liability)	$ (2,917,813)	$ 387,306	$ (2,530,507)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(2) The adjusted gross DTA admitted was determined from the following calculations (the Company has no federal income taxes paid in prior years that are recoverable through loss carrybacks):

	December 31, 2024		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	35,651,607	—	35,651,607
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	51,508,978	—	51,508,978
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	35,651,607
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	9,659,661	7,407,671	17,067,332
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 45,311,268	$ 7,407,671	$ 52,718,939

	December 31, 2023		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	38,182,114	—	38,182,114
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	50,414,248	—	50,414,248
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	38,182,114
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	13,937,772	5,318,637	19,256,409
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 52,119,886	$ 5,318,637	$ 57,438,523

	Change		
	Ordinary	Capital	Total
a. Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ —	$ —
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. The lesser of:	(2,530,507)	—	(2,530,507)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	1,094,730	—	1,094,730
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	(2,530,507)
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	(4,278,111)	2,089,034	(2,189,077)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ (6,808,618)	$ 2,089,034	$ (4,719,584)

(3) The following amounts were used to determine the recovery period and threshold limitations used in 9A(2) above:

	2024	2023
a. Risk Based Capital Ratio used to determine Admitted Deferred Tax Assets	629 %	673 %
b. Total Adjusted Capital used in 9A(3)a	$323,326,211	$335,470,244

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

(4) Impact of Tax-Planning Strategies

a. The Company did not utilize any tax-planning strategies during 2024 or 2023.

		December 31, 2024		December 31, 2023		Change	
		Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
1.	Adjusted Gross DTA	$187,063,325	$ 6,016,714	$196,023,131	$ 3,540,374	$ (8,959,806)	$ 2,476,340
2.	% of Adjusted Gross DTA Attributable to Tax Planning Strategies	0.00%	8.88%	0.00%	16.76%	0.00%	(7.88)%
3.	Net Admitted Adjusted Gross DTA	$ 46,702,225	$ 6,016,714	$ 53,898,149	$ 3,540,374	$ (7,195,924)	$ 2,476,340
4.	% of Net Admitted Adjusted Gross DTA Admitted Because of Tax Planning Strategies	0.00%	0.00%	0.00%	0.00%	0.00%	0.00 %

b. The Company did not utilize reinsurance related tax-planning strategies.

B. The Company has recognized all deferred tax liabilities as of December 31, 2024.

C. The components of current and deferred income taxes are as follows:

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

		2024	2023	Change
a.	Federal	$ 2,352,855	$26,121,543	$(23,768,688)
b.	Foreign tax	—	—	—
c.	Subtotal (1a+1b)	2,352,855	26,121,543	(23,768,688)
d.	Federal income tax on net capital gains	196,532	(965,196)	1,161,728
e.	Utilization of capital loss carry-forwards	—	—	—
f.	Other	—	—	—
g.	Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 2,549,387	$25,156,347	$(22,606,960)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

The main components of the DTA and deferred tax liabilities are as follows:

		December 31		
		2024	2023	Change
(2)	Deferred tax assets:			
	a. Ordinary			
	1. Discounting of unpaid losses	$ —	$ —	$ —
	2. Unearned premium reserve	—	—	—
	3. Policyholder reserves	75,292,385	90,746,744	(15,454,359)
	4. Investments	—	—	—
	5. Deferred acquisition costs	84,480,472	79,368,734	5,111,738
	6. Policyholder dividends accrual	92,026	96,126	(4,100)
	7. Fixed assets	12,704,840	13,692,500	(987,660)
	8. Compensation and benefits accrual	—	—	—
	9. Pension accrual	412,776	385,728	27,048
	10. Receivables - nonadmitted	—	—	—
	11. Net operating loss carry-forward	—	—	—
	12. Tax credit carry-forward	—	—	—
	13. Other	14,080,826	11,733,299	2,347,527
	99. Subtotal (sum of 2a1 through 2a13)	187,063,325	196,023,131	(8,959,806)
	b. Statutory valuation allowance adjustment	—	—	—
	c. Nonadmitted	140,361,100	142,124,982	(1,763,882)
	d. Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	46,702,225	53,898,149	(7,195,924)
	e. Capital			
	1. Investments	6,016,714	3,540,374	2,476,340
	2. Net capital loss carry-forward	—	—	—
	3. Real Estate	—	—	—
	4. Other	—	—	—
	99. Subtotal (2e1+2e2+2e3+2e4)	6,016,714	3,540,374	2,476,340
	f. Statutory valuation allowance adjustment	—	—	—
	g. Nonadmitted	—	—	—
	h. Admitted capital deferred tax assets (2e99 – 2f – 2g)	6,016,714	3,540,374	2,476,340
	i. Admitted deferred tax assets (2d + 2h)	$ 52,718,939	$ 57,438,523	$ (4,719,584)
(3)	Deferred tax liabilities:			
	a. Ordinary			
	1. Investments	—	$ —	$ —
	2. Fixed Assets	3,224,365	4,786,240	(1,561,875)
	3. Deferred and uncollected premium	3,067,831	2,985,730	82,101
	4. Policyholder reserves	2,887,588	5,775,250	(2,887,662)
	5. Other	479,877	390,552	89,325
	99. Subtotal (3a1+3a2+3a3+3a4+3a5)	9,659,661	13,937,772	(4,278,111)
	b. Capital			
	1. Investments	7,407,671	5,318,637	2,089,034
	2. Real Estate	—	—	—
	3. Other	—	—	—
	99. Subtotal (3b1+3b2+3b3)	7,407,671	5,318,637	2,089,034
	c. Deferred tax liabilities (3a99 + 3b99)	17,067,332	19,256,409	(2,189,077)
(4)	Net deferred tax assets/liabilities (2i – 3c)	$ 35,651,607	$ 38,182,114	$ (2,530,507)

The change in net deferred income tax from December 31, 2023 to December 31, 2024 is comprised of the following:

Change in net DTA	$ (4,294,388)
Tax effect of unrealized gains (losses)	(539,424)
Change in net deferred income tax	$ (4,833,812)

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes, continued

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference for the year ended December 31, 2024 were as follows:

	2024	Effective Tax Rate
Provision computed at statutory rate	$ 33,214,429	21.0 %
Dividends received deduction	(845,151)	(0.5)%
Non-admitted assets	(824,665)	(0.5)%
Amortization of interest maintenance reserve	(1,704,112)	(1.1)%
Change in reserve valuation basis	(21,139,276)	(13.4)%
Prior year true-up - tax credits	(663,808)	(0.4)%
Tax-exempt income	(510,320)	(0.3)%
Other	(143,898)	(0.1)%
Total federal income tax expense	$ 7,383,199	4.7 %
The federal income tax expense is comprised of the following:		
Tax on income from operations	2,352,855	1.5 %
Tax on current year capital gains (losses)	196,532	0.1 %
Change in net deferred income tax	4,833,812	3.1 %
Total federal income tax expense	$ 7,383,199	4.7 %

E. (1) At December 31, 2024, the Company had no operating loss carry-forwards.

At December 31, 2024, the Company had no capital loss carry-forwards.

(2) The Company had no income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses.

(3) At December 31, 2024, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. (1) The Company files a consolidated federal income tax return with its ultimate parent, CNO Financial Group, Inc. (“CNO”), and its subsidiaries, of which six are life insurance companies.

(2) The method of allocating tax expense among the companies comprising the consolidated life group and the affiliated nonlife companies is subject to a written tax sharing agreement approved by the Board of Directors. The allocation between the companies is based upon separate return calculations with current credit for net losses incurred by a company subject to certain limitations. Pursuant to the tax sharing agreement, the Company may recoup income tax sharing payments paid in prior years in the event it incurs a loss. If sufficient tax sharing payments were not made in the prior years, such loss is carried forward as an offset to future net income subject to income tax sharing payments. Intercompany tax balances payable under the tax sharing agreement are settled quarterly. The federal income tax recoverable at December 31, 2024 of $17,254,850 was due from Conseco Life Insurance Company of Texas (“Conseco Life of Texas”). The federal income tax liability at December 31, 2023 of $3,088,631 was payable to Conseco Life of Texas.

The IRS is conducting an examination of the 2016 through 2018 consolidated federal tax returns of CNO, which is the Company’s ultimate parent. The outcome of tax audits cannot be predicted with certainty. If such tax audits are not resolved in a manner consistent with our expectations, we may be required to adjust our provision for income taxes.

G. The Company has no federal or foreign tax loss contingencies for which it is reasonably possible that the total liability will significantly increase during 2025.

H. The Company had no liability for the Repatriation Transition Tax under the Tax Cuts and Jobs Act.

I. The Company did not recognize an Alternative Minimum Tax Credit as a current year recoverable or Deferred Tax Asset.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.- B.

See Note #13D. regarding dividends paid by the Company.

During 2024 and 2023, the Company paid contributions to its wholly-owned non-insurance subsidiary, Indiana General Investment Corp ("INGIC") as follows:

(1) On September 11, 2024, the Company paid a contribution of $285,437 in cash.

(2) On April 3, 2023, the Company paid a contribution of $4,500,000 in cash.

(3) On March 23, 2023, the Company paid a contribution of $7,500,000 in cash.

Under an existing coinsurance agreement, the Company assumes a block of annuity business through 100% indemnity coinsurance from Colonial Penn Life Insurance Company ("Colonial Penn"), an affiliate. During 2023, additional reserves of $3,371,135 were transferred to the Company under this agreement. The Company had assumed reserves of $42,979,506 and $43,922,165 at December 31, 2024 and 2023, respectively, under this agreement.

The Company leases its former home office space to CNO Services, LLC ("CNO Services"), an affiliate. Total payments received were $2,651,358 and $7,000,536 in 2024 and 2023, respectively.

The Company holds 42,109.243 shares of the 1994 Series Preferred Stock of CDOC, Inc., ("CDOC") with book/adjusted carrying value of $19,130,834 at both December 31, 2024 and 2023, which represents the low end of the Company's range of possible fair values of the stock. The CDOC preferred stock provides for a 9% dividend payable in cash quarterly.

The Company invests in CreekSource LLC ("CreekSource"), an affiliate of the Company, and CreekSource invests in notes issued by collateralized loan obligations ("CLO") for which CreekSource, serves as the collateral manager. The Company's investments in CreekSource are reported in Schedule BA as follows:

2024

Investee	Security Type	Book/ Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$14,511,003	$ 6,250,000	$ 3,937,068	$ —	$ 122,393	$ —
Total		$14,511,003	$ 6,250,000	$ 3,937,068	$ —	$ 122,393	$ —

2023

Investee	Security Type	Book/ Adjusted Carrying Value	Initial/ Additional Investments	Redemptions/ Returns of Capital	Realized Gain/(Loss) Recognized	Dividends/ Interest Earned	Accrued Interest
CreekSource LLC, Class A	General Interest	$13,194,684	$ —	$ 1,949,705	$ —	$ 648,346	$ —
CreekSource Series 2017-1	General Interest	—	—	—	—	—	—
Total		$13,194,684	$ —	$ 1,949,705	$ —	$ 648,346	$ —

C. The Company did not have any material transactions with related parties not reported on Schedule Y as of December 31, 2024.

D. The Company's gross receivable and payable balances with related parties are settled monthly. Such balances, excluding intercompany tax balances, consist of the following:

	December 31, 2024		December 31, 2023	
	Receivable	Payable	Receivable	Payable
Parent	$ —	$ —	$ —	$ —
Affiliates	—	8,389,517	—	8,106,604
Total	$ —	$ 8,389,517	$ —	$ 8,106,604

E. Under an investment advisory services agreement, 40|86 Advisors, Inc. ("40|86 Advisors"), an affiliate, manages the Company's investments and provides investment accounting services for which expenses totaled $12,744,280 and $11,771,092 in 2024 and 2023, respectively. 40|86 Mortgage Capital, Inc., an affiliate, provides origination and servicing for the Company's mortgage loans for which expenses totaled $249,412 and $269,332 in 2024 and 2023, respectively.

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

CNO Services, also an affiliate, provides certain administrative services to the Company. The agreement stipulates that fees for such services will be 110% of direct and directly allocable costs plus a reasonable charge for overhead. Expenses under this agreement totaled $184,722,557 and $181,448,409 in 2024 and 2023, respectively. The expenses under this agreement are allocated to the appropriate expense classifications on Exhibits 2 and 3 as if they had been borne directly by the Company.

In 2021, the Company entered into a new service agreement and an agency agreement with K.F. Agency, Inc., which subsequently changed its name to Bankers Life Agency, Inc. ("BLA"), an affiliate and licensed insurance agency. BLA is an independent marketing organization for the Company's field agents (which are part of the Consumer Division that market the Company's products) and, as such, provides agent recruiting and development, technology, marketing and related services to the Company. In turn, the Company provides paymaster and certain support services. Under the terms of the agreement, BLA charges the Company for the cost of its services plus a mark-up while the Company is reimbursed for its services. Expenses incurred pursuant to the service agreement totaled $20,882,981 and $17,121,516 in 2024 and 2023, respectively. Expenses incurred pursuant to the agency agreement totaled $1,434,166 and $931,513 in 2024 and 2023, respectively.

Under an agent recruiting and development services agreement, Performance Matters Associates, Inc. ("PMA"), a licensed insurance agency and an affiliate of the Company, provides recruitment and training services for agents to sell the Company's portfolio of products. The Company incurred $1,500,000 and $1,125,000 of expenses under the agreement in 2024 and 2023, respectively.

In 2021 and as amended in 2023, the Company entered into a services agreement, with DirectPath, LLC, which subsequently changed its name to Optavise, LLC, ("Optavise"), an affiliate and a licensed insurance agency. Under the agreement, Optavise provides recruitment and training services for agents to sell the Company's portfolio of products as well as technology, telesales and administrative and customer support services. The Company incurred $1,500,000 and $1,125,000 of expenses under the agreement in 2024 and 2023, respectively.

F. The Company has not made any guarantees or undertakings for the benefit of an affiliate, which would result in a material contingent exposure of the Company's or any affiliated insurer's assets.

G. All outstanding shares of the Company are owned by CDOC, which is a wholly-owned subsidiary of CNO.

H. The Company does not own any common shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated ("SCA") company.

I. At December 31, 2024, the Company did not have an investment in a SCA entity that exceeded 10% of admitted assets.

J. During 2024 and 2023, the Company did not recognize impairments on investments in SCA companies.

K. The Company has no investment in foreign insurance subsidiaries.

L. The Company has no investment in downstream non-insurance holding companies.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c.	SSAP No. 97 8b(iii) Entities				
	Indiana General Investment Corp.	100%	$ 85,433,509	$ 85,433,509	$ —
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 85,433,509	$ 85,433,509	$ —
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 85,433,509	$ 85,433,509	$ —
f.	Aggregate Total (a+e)	XXX	$ 85,433,509	$ 85,433,509	$ —

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, continued

(2) NAIC Filing Response Information

	SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Y/N)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c.	SSAP No. 97 8b(iii) Entities						
	Indiana General Investment Corp.	S2	08/26/2024	$ —	N	—	—
	Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e.	Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ —	XXX	XXX	XXX
f.	Aggregate Total (a+e)	XXX	XXX	$ —	XXX	XXX	XXX

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

** I - Immaterial or M - Material

N. The Company has no investment in insurance SCA entities.

O. The Company has no investment in a SCA entity per SSAP No. 97 or SSAP No. 48, Investments in Joint Ventures, Partnerships and Limited Liability Companies, whose share of losses exceeds its investment.

11. Debt

A. Capital Notes

The Company has no capital notes outstanding.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Indianapolis ("FHLBI")

The Company is a member of the FHLBI. As a member of the FHLBI, the Company has the ability to borrow on a collateralized basis from FHLBI. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. As of December 31, 2024, the borrowing capacity under this agreement was $600,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBI common stock as a requirement of membership in the FHLBI, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Additional Activity Stock	17,500,000	17,500,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 22,500,000	$ 22,500,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXXXXXX	XXXXXXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	5,000,000	5,000,000	—
(c)	Additional Activity Stock	17,500,000	17,500,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 22,500,000	$ 22,500,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXXXXXX	XXXXXXX

Membership Stock eligible and not eligible for redemption as of December 31, 2024 is as follows:

	Membership Stock	1 Current Year Total (2+3+4+5+6)	Eligible for Redemption 2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	5,000,000	5,000,000	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowings
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 673,637,389	$ 744,732,480	$ 500,000,000
2.	Current Year General Account Total Collateral Pledged	673,637,389	744,732,480	500,000,000
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	669,779,424	716,456,092	500,000,000

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 702,280,905	$ 770,600,741	$ 500,000,000
2.	Current Year General Account Maximum Collateral Pledged	702,280,905	770,600,741	500,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	669,338,015	785,558,861	500,000,000

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		Total	General Account	Separate Account	Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	500,000,000	500,000,000	—	501,147,816
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ —	$ 501,147,816
2.	Prior Year-end				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	500,000,000	500,000,000	—	501,349,018
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 500,000,000	$ 500,000,000	$ —	$ 501,349,018

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ —	$ —	$ —
2.	Funding Agreements	500,000,000	500,000,000	—
3.	Other	—	—	—
4.	Aggregate Total (Lines 1+2+3)	$ 500,000,000	$ 500,000,000	$ —

c. FHLB - Prepayment Obligations

		Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	N/A
2.	Funding Agreements	YES
3.	Other	N/A

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

A. - D.

Defined Benefit Plan

The Company provides certain health care and life insurance benefits under postretirement plans for certain former employees. The unfunded plans are closed to new participants. The liabilities were $2,387,339 and $2,258,535 at December 31, 2024 and 2023, respectively, and were included in general expenses due and accrued. The Company recorded expenses of $178,307 and $168,649 on the plans in 2024 and 2023, respectively.

E. Defined Contribution Plans

The Company does not currently sponsor a defined contribution plan.

F. The Company does not participate in a multiemployer plan.

NOTES TO FINANCIAL STATEMENTS

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

G. Consolidated/Holding Company Plans

The Company's employees are eligible to participate in CNO's 401(k) savings plan. In addition, certain executive officers of the Company are included in CNO's deferred compensation plan. The Company has no legal obligation for benefits under these plans. CNO allocates a portion of these costs to the Company based on salary ratios. The Company's allocated expenses under these plans during 2024 and 2023 totaled $2,103,965 and $2,075,083, respectively.

H. The Company has accrued all postemployment benefits and compensated absences.

I. The Company does not sponsor a postretirement health care plan.

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

A. The Company's capital consists of 5,250,000 shares authorized and 5,007,370 issued and outstanding, with a par value of $5.00 per share.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid by State of Indiana life insurance companies to shareholders without 30-day prior notice to the Department is the greater of statutory net gain from operations before realized capital gains or losses for the preceding year or 10% of statutory surplus as regards policyholders at the end of the preceding year. Statutory net gain from operations before realized capital gains or losses for the year ended 2024 was $157,570,403. Statutory surplus as regards policyholders at December 31, 2024 was $275,643,463. However, under State of Indiana insurance statutes, dividends may be paid only from earned surplus without prior approval. The Company has an earned (unassigned) surplus deficit as of December 31, 2024 of $689,769,331. Accordingly, no dividends may be paid without prior approval. In addition, in accordance with an order from the Florida Office of Insurance Regulation, the Company may not distribute funds to any affiliate or shareholder without prior notice to the Florida Office of Insurance Regulation.

D. During 2024 and 2023, the Company paid dividends from other than earned surplus to its sole shareholder, CDOC, as follows:

(1) On December 30, 2024, the Company paid an extraordinary dividend of $6,000,000 in cash.

(2) On September 27, 2024, the Company paid an extraordinary dividend of $10,000,000 in cash.

(3) On June 27, 2024, the Company paid an extraordinary dividend of $12,000,000 in cash.

(4) On March 28, 2024 the Company paid an extraordinary dividend of $38,000,000 in cash.

(5) On December 28, 2023, the Company paid an extraordinary dividend of $40,000,000 in cash.

(6) On June 29, 2023, the Company paid an extraordinary dividend of $48,000,000 in cash.

E. See Note #13 C.

F. Unassigned surplus is held for the benefit of the Company's shareholder.

G. During 2024, the Company had no advances to surplus.

H. During 2024, the Company held no stock for special purposes.

I. During 2024, the Company had no special surplus funds.

J. As of December 31, 2024, the portion of unassigned funds (surplus) represented or reduced by cumulative unrealized losses was $5,711,156.

K. The Company has no surplus debentures or similar obligations outstanding.

L., M.
The Company has not restated surplus due to a quasi reorganization.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) As of December 31, 2024, the Company had $88,194,378 in standby equity commitments to joint ventures, partnerships, and limited liability companies. There were no outstanding commitments or contingent commitments to a SCA entity.

(2, 3) The Company has no contingent guarantees as of December 31, 2024.

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies of $911,939. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $1,085,081 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2)

		2024
a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2,467,565
b.	Decreases current year:	
	Premium tax offset applied	409,475
c.	Increases current year:	
	Recoverable assessments paid	91,666
	Change in accrual resulting from changes in liability	123,386
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 2,273,142

(3)

a. Discount Rate Applied: 3.00%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency:

	Guaranty Fund Assessment		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
PTNA and ANIC (1)	$ 2,060,000	$ 1,680,000	$ 2,650,000	$ 1,960,000

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

The related assets in the above table include undiscounted paid assessments of $912,980.

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency:

	Payables			Recoverables		
Name of Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
PTNA and ANIC (1)	50	5-20	8.0	42	5-20	8.0

(1) Penn Treaty Network America Insurance Company and American Network Insurance Company

C. Gain Contingencies

The Company has no gain contingencies.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments, continued.

D. Claims Related Extra Contractual Obligation (“ECO”) and Bad Faith Losses Stemming From Lawsuits

The Company paid the following amounts during 2024 to settle claims related ECO or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 403,500

Number of claims where amounts were paid to settle claims related ECO or bad faith claims resulting from lawsuits during 2024.

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

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

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

E. The Company had no joint and several liabilities at December 31, 2024.

F. All Other Contingencies

(1) On June 7, 2019, Platinum Partners Value Arbitrage Fund L.P. (in Official Liquidation) ("PPVA"), the Joint Official Liquidators of PPVA (the "JOLs") and Principal Growth Strategies, LLC, ("PGS"), commenced suit against, among others, CNO Financial Group, Inc., Bankers Conseco Life Insurance Company ("Bankers Conseco Life"), the Company and 40|86 Advisors (collectively, the "CNO Parties") in Delaware Chancery Court. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the CNO Parties were unjustly enriched when they terminated Bankers Conseco Life's and the Company's reinsurance agreements with Beechwood Re Ltd. ("BRe") and recaptured assets from reinsurance trusts, in particular, Agera securities. Plaintiffs contend that the Agera securities were fraudulently transferred to the reinsurance trusts by other Platinum-related entities and they are seeking to claw back those Agera securities, or the value of those assets, from the CNO Parties. The CNO Parties had removed the case to the United States District Court for the District of Delaware but on April 6, 2020, the District Court granted Plaintiff's motion to remand the case back to the Delaware Chancery Court. On July 10, 2020, Plaintiffs filed an Amended Complaint and the CNO Parties moved to dismiss the Amended Complaint. The Delaware Chancery Court denied the CNO Parties’ motions to dismiss the Amended Complaint on the basis of forum non conveniens, but granted the CNO Parties’ motion to stay the case pending the conclusion of a related matter. On December 1, 2023, the Delaware Chancery Court lifted the stay as of November 30, 2023. On January 25, 2024, the Delaware Chancery Court granted in part and denied in part the CNO Parties' motion to dismiss the Amended Complaint. Based on the Court's ruling, PPVA and the JOLs' claims against the CNO Parties were dismissed. On April 9, 2024, PGS filed a Second Amended Complaint, which contains the same claims against the CNO Parties that PGS had previously asserted. The CNO Parties are vigorously contesting PGS's claims. Under the current Case Schedule, trial is supposed to occur in October 2025; however, the Court has not yet set a trial date.

Various lawsuits against the Company have arisen in the course of the Company’s business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

(2) At December 31, 2024 and 2023, the Company had no admitted amounts for assets covered by SSAP No. 6, Uncollected Premium Balances, Bills Receivable for Premiums, and Amounts Due From Agents and Brokers, No. 47, Uninsured Plans and No. 66, Retrospectively Rated Contracts.

NOTES TO FINANCIAL STATEMENTS

15. Leases

A. Lessee Leasing Arrangements

(1) The Company had no lessee leasing arrangements in place during 2024.

(2) The Company had no minimum aggregate base rental commitments or noncancelable leases.

(3) Sale-leaseback Transactions:

a. In 2023, the Company began a sale-leaseback program with an unrelated party resulting in an $80,203,846 reduction in non-admitted assets. Under the terms of the agreements, the lease payments are $1,586,559 per month over a 60 month term after which the assets can be repurchased for a nominal amount.

b. The Company did not account for the sale-leaseback transaction as a deposit.

B. Lessor Leasing Arrangements

(1) The Company is a party to a lease agreement effective January 1, 1996 for home office space with CNO Services, an affiliate, which requires monthly lease payments by CNO Services. Effective January 1, 2019, the lease agreement was amended, increasing the square footage leased by CNO Services. On September 14, 2020, pursuant to the lease agreement, the lease term was extended for an additional five years, until December 31, 2025. Effective April 1, 2024, the lease agreement was amended, decreasing the square footage leased by CNO Services and also reducing the rental rate. Total income earned under this lease was $2,651,358 and $7,000,536 during 2024 and 2023, respectively.

The Company has entered into the following lease agreement on its properties held for sale and held for production of income:

The Company became a party to a lease agreement with an unaffiliated third party effective January 1, 2013 for a term of 120 months. This lease was amended in 2014 to replace the original tenant with a new tenant and expand the space covered under the original lease. This lease was amended in 2022 to extend the term for an additional 62 months, beginning on April 1, 2023. Total income earned under this lease during 2024 and 2023 was $2,123,391 and $2,126,985, respectively.

Effective May 1, 2017, the Company became a party to a lease agreement with an unaffiliated third party, through August 31, 2027. Total income earned under this lease during 2024 and 2023 was $636,309 and $652,668, respectively.

(2) The Company has no leveraged leases.

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount (notional amount for swaps and futures and option premium for options) of the Company's financial instruments with off-balance sheet risk as of December 31, 2024 and 2023.

		Assets		Liabilities	
		2024	2023	2024	2023
a.	Swaps	$ —	$ —	$ —	$ —
b.	Futures	—	—	—	—
c.	Options	2,843,912	2,621,393	—	—
d.	Total	$ 2,843,912	$ 2,621,393	$ —	$ —

See Schedule DB of this financial statement for additional detail.

(2) The Company issues equity-indexed annuity and equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of four indices. Primarily one-year call options on all four indices are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the respective index to which the policy's return is linked. During 2023, the Company's S&P 500 and S&P 400 Mid Cap Index call options met the criteria of a highly effective hedge and were therefore valued and reported using fair value hedge accounting. During 2023, the Company's 2000 and Dow Jones Index call options did not meet the criteria of a highly effective hedge and were therefore valued and reported using fair value accounting. During 2024 and 2023, the Company's S&P 500, S&P 400 Mid Cap Index, Russell 2000, and Dow Jones Index call options did not meet the criteria of a highly effective hedge and are therefore valued and reported using fair value accounting.

NOTES TO FINANCIAL STATEMENTS

16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk, continued

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties generally believed to be strong and creditworthy. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.

(4) Not applicable

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

A. During 2024, the Company had no transfers of receivables reported as sales.

B. During 2024, the Company had no transfers and servicing of financial assets.

C. During 2024, the Company had no securities with NAIC designation 3 or below, or unrated securities, that were sold and reacquired within 30 days of the sale date.

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

The Company does not serve as an administrator of any uninsured or partially insured accident and health plans.

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

The Company does not have any direct premiums written by managing general agents or third party administrators.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at December 31, 2024

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
Industrial and miscellaneous (unaffiliated)	$ —	$ 3,059,721	$ 1,356,212	$ —	$ 4,415,933
Preferred stock					
Industrial and miscellaneous (unaffiliated)	—	—	5,557,349	—	5,557,349
Common stock					
Industrial and miscellaneous (unaffiliated)	—	28,651,529	2,642,338	—	31,293,867
Cash equivalents					
Exempt money market mutual funds	14,108	—	—	—	14,108
All other money market mutual funds	9,714,857	—	—	—	9,714,857
Total Money market mutual funds	9,728,965	—	—	—	9,728,965
Other invested assets					
Residual tranches	—	—	498,806	—	498,806
Derivative assets					
Options	—	3,269,058	—	—	3,269,058
Separate account assets					
Variable annuities	—	3,256,286	—	—	3,256,286
Non-variable annuities	—	5,180	—	—	5,180
Total Separate account assets	—	3,261,466	—	—	3,261,466
Total Assets at fair value	$ 9,728,965	$ 38,241,774	$ 10,054,705	$ —	$ 58,025,444
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2 - 3) 2024 Progression of Fair Value Measurements in Level 3

	Balance at 1/1/2024	Transfers into Level 3 (a)	Transfers out of Level 3 (a)	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 12/31/2024
Bonds (industrial and miscellaneous) - unaffiliated	—	1,926,087	—	(545,909)	—	—	(23,966)	$ 1,356,212
Preferred stock (industrial and miscellaneous) - unaffiliated	5,607,349	—	—	(50,000)	—	—	—	$ 5,557,349
Common stock (industrial and miscellaneous) - unaffiliated	2,642,388	—	—	(50)	—	—	—	$ 2,642,338
Other invested assets (residual tranches)	2,309,753	270,409	(2,309,753)	—	(106,076)	376,381	(41,908)	$ 498,806
Total	$10,559,490	$2,196,496	$ (2,309,753)	$ (595,959)	$ (106,076)	$ 376,381	$ (65,874)	$10,054,705

(a) Transfers into Level 3 during 2024 are the result of assets being reported at fair value that were previously valued at cost. Transfers out of Level 3 during 2024 are the result of assets being reported at cost that were previously valued at fair value. The Company's policy is to recognize transfers in and transfers out as of the beginning of the reporting period.

(4) The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

• Level 2 – includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options.

• Level 3 – includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker/dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, and other less liquid securities.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of December 31, 2024, the reported fair value of the Company's investment in a Level 2 industrial and miscellaneous bond was $3,059,721. The Company measured the fair value of this investment using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of December 31, 2024, the Company's investment in a Level 3 industrial and miscellaneous bond was $1,356,212. The Company measured the fair value of this investment based on expected recovery.

As of December 31, 2024, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous preferred stock was $5,557,349. The Company measured the fair value of these investments at cost as a reasonable approximation of fair value.

As of December 31, 2024, the Company's investment in a Level 2 industrial and miscellaneous common stock was $6,151,529. The Company measured the fair value of this investment using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of December 31, 2024, the reported fair value of the Company's investment in Level 2 common stock included $22,500,000 of FHLBI common stock. The stock may only be issued, redeemed and repurchased by FHLBI at a price equal to its par value.

As of December 31, 2024, the reported fair value of the Company's investment in Level 3 industrial and miscellaneous common stock was $2,642,388. The Company measured the fair value of this investment at cost as a reasonable approximation of fair value.

As of December 31, 2024, the Company's investment in other Level 3 industrial and miscellaneous common stock also included holdings with zero value. The Company measured the fair value of these investments based on expected recovery.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

As of December 31, 2024, the reported fair value of the Company's investment in Level 3 residual tranches was $498,806. The Company measured the fair value of these investments based on internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

As of December 31, 2024, the reported fair value of the Company's investment in Level 2 options was $3,269,058. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

As of December 31, 2024, the reported fair value of the Company's investment in Level 2 variable and non-variable annuities recorded as separate accounts assets was $3,261,466. Fair value of the variable annuity separate accounts is measured using the net asset value of the underlying investment portfolios as reported by Fundamental Investors, Inc. and DWS, which are diversified open-end management investment companies. Fair value of the non-variable annuity separate accounts is measured using the value of the underlying certificates of deposit plus minimum guarantees.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

B. - C. As of December 31, 2024, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3		Net Asset Value (NAV)	Not Practicable Carrying Value
Bonds	$ 4,682,460,126	$ 5,238,328,194	$ —	$ 4,633,342,598	$ 49,117,528		$ —	$ —
Preferred stock	61,580,455	33,730,983	—	7,722,995	53,857,460		—	—
Common stock	31,293,867	31,293,867	—	28,651,529	2,642,338		—	—
Mortgage loans	80,842,650	90,509,392	—	—	80,842,650		—	—
Cash	68,613,539	68,613,539	68,613,539	—	—		—	—
Cash equivalents	9,728,965	9,728,965	9,728,965	—	—		—	—
Contract loans	17,650,886	17,644,751	—	—	17,650,886		—	—
Derivatives	3,269,058	3,269,058	—	3,269,058	—		—	—
Surplus debentures	83,594,102	109,231,998	—	83,594,102	—		—	—
Residual tranches	19,753,652	17,021,192	—	385,716	19,367,936	(a)	—	—
Total Assets	$ 5,058,787,300	$ 5,619,371,939	$ 78,342,504	$ 4,756,965,998	$ 223,478,798		$ —	$ —
Deposit-type contracts	$ 512,033,334	$ 510,861,072	$ —	$ 501,455,816	$ 10,577,518		$ —	$ —
Total Liabilities	$ 512,033,334	$ 510,861,072	$ —	$ 501,455,816	$ 10,577,518		$ —	$ —

(a) Includes $19,367,936 of residual tranche investments where fair value is determined based on the Company's ownership share of the equity of the investee, as reported to the Company by the General Partner. The Company had unfunded commitments to invest $6,304,444 in these entities as of December 31, 2024. These investments are typically non-redeemable; however, they can be transferred to a third party with the consent of the General Partner. The Company does not have plans to sell any of these assets at less than fair value. Investments underlying these entities are generally expected to be liquidated within a 10-year timeframe.

D - E. None

21. Other Items

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring.

C. Other Disclosures

(1) Assets with book/adjusted carrying values totaling $17,283,808 and $17,184,588 at December 31, 2024 and 2023, respectively, were on deposit with government authorities or trustees as required by law.

D. The Company had no business interruption insurance recoveries.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

E. Transferable and Non-Transferable State Tax Credits

(1) The table below summarizes the carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits as of December 31, 2024.

Description of Transferable State Tax Credits	State	Carrying Value	Unused Amount
Arkansas Heritage Credit	AR	$ 3,312	$ 3,579
Arkansas Historic Rehabilitation Credit	AR	162,750	175,000
Kansas Housing Investor Tax Credit Program	KS	223,200	240,000
Kansas Housing Investor Tax Credit Program	KS	241,800	260,000
Nebraska Historic Tax Credits	NE	52,308	56,857
Nebraska Historic Tax Credits	NE	279,000	300,000
Early Stage Seed Investment Economic Development Credit	WI	81,820	90,911
Total		$ 1,044,190	$ 1,126,347

(2) The Company estimated the utilization of the remaining transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable state tax credits. The Company has no non-transferable state tax credits as of December 31, 2024.

(3) As of December 31, 2024, the Company did not recognize any impairment losses related to write-downs as a result of impairment analysis of the carrying amount for state transferable and non-transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

		Total Admitted	Total Nonadmitted
a.	Transferable	$ 1,044,190	$ —
b.	Non-transferable	$ —	$ —

F. Subprime Mortgage Related Risk Exposure

(1) To identify its exposure to subprime mortgage risk, the Company obtains information regarding the weighted average credit scores for the pool of borrowers supporting each of its mortgage-backed investments. The Company regularly reviews its mortgage-backed investments for impairments. The Company views its exposure to subprime mortgage risk to be low. The risk to subprime mortgage investments is mitigated through portfolio diversification and detailed analysis of each investment.

(2) The Company had no direct exposure through investments in subprime mortgage loans at December 31, 2024.

(3) As of December 31, 2024, direct exposure through other investments in mortgage-backed securities are as follows:

		Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a.	Residential mortgage-backed securities	$ 25,785,194	$ 26,974,340	$ 27,651,008	$ —
b.	Commercial mortgage-backed securities	—	—	—	—
c.	Collateralized debt obligations	—	—	—	—
d.	Structured securities	—	—	—	—
e.	Equity investment in SCAs	—	—	—	—
f.	Other assets	—	—	—	—
g.	Total (a+b+c+d+e+f)	$ 25,785,194	$ 26,974,340	$ 27,651,008	$ —

(4) The Company does not write Mortgage Guaranty or Financial Guaranty insurance.

NOTES TO FINANCIAL STATEMENTS

21. Other Items, continued

G. Retained Assets

(1) A BenefitNow Account®, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The BenefitNow Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% in 2024 and 2023.

The Company offers a BenefitNow Account as one of several payment options available to beneficiaries of life insurance policies. A BenefitNow Account is established either when requested by the beneficiary, or if no other option is requested, where allowed. A BenefitNow Account provides for unlimited free draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as returned drafts, stop payment orders and overnight mail for $10, $12 and $15, respectively, subject to change without notice.

(2) BenefitNow Account balance information by aging category is presented below.

	December 31, 2024		December 31, 2023	
	Count	Balance	Count	Balance
a. Up to and including 12 Months	5	$ 51,904	13	$ 207,133
b. 13 - 24 Months	8	$ 120,493	8	$ 374,554
c. 25 - 36 Months	6	$ 311,741	10	$ 342,105
d. 37 - 48 Months	7	$ 161,486	3	$ 15,061
e. 49 - 60 Months	1	$ 2,046	5	$ 105,347
f. Over 60 Months	237	$ 3,088,490	264	$ 3,768,571
g. Total (a+b+c+d+e+f)	264	$ 3,736,160	303	$ 4,812,771

(3) A progression of BenefitNow Account balances on individual contracts is presented below.

	2024		2023	
	Count	Balance	Count	Balance
a. Number/balance of retained asset accounts at the beginning of the year	303	$ 4,812,771	335	$ 5,586,603
b. Number/amount of retained asset accounts issued/added during the year	5	$ 152,310	20	$ 804,703
c. Investment earnings credited to retained asset accounts during the year	—	$ 20,449	—	$ 26,221
d. Fees and other charges assessed to retained asset accounts during the year	—	$ —	—	$ 10
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	$ —	—	$ —
f. Number/amount of retained asset accounts closed/withdrawn during the year	44	$ 1,249,370	52	$ 1,604,746
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	264	$ 3,736,160	303	$ 4,812,771

H. Insurance-Linked Securities (ILS) Contracts

None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

None

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

None

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, February 28, 2025. No material subsequent events have occurred which would require an adjustment or disclosure.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of the statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making the estimate. $0

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? N/A

B. Uncollectible Reinsurance

During 2024, the Company did not write off any reinsurance balances due.

C. Commutation of Ceded Reinsurance

During 2024 and 2023, the Company did not receive (pay) any commuted reinsurance balances.

During 2023, Scottish Re (U.S.), Inc. ("Scottish Re") was placed into liquidation by the Court of Chancery of the State of Delaware. As a result, effective September 30, 2023, a coinsurance ceded agreement between the Company and Scottish Re was terminated. As of December 31, 2024 and 2023, the Company reported Amounts Recoverable from Reinsurers on Page 2, Line 16.1 of $2,014,813 for claims paid prior to the termination date. In addition, the Company reported Other Amounts Receivable under Reinsurance Contracts on Page 2, Line 16.3 of $978,846 related to this agreement, which was reported as a non-admitted asset. The treaty is supported by a trust agreement with a fair value of $3,109,669 at December 31, 2024. No impairment has been recognized related to the Scottish Re balances.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance, continued

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) During 2024, the Company did not cede business to any certified reinsurer.

(2) During 2024, the Company was not a certified reinsurer.

E – F. The Company has not reinsured variable contracts with an affiliated captive reinsurer.

G. The Company has not utilized captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

(1) The Company does not have any reinsurance contracts subject to A-791 that include a provision which limits the reinsurer's assumption of significant risks.

(2) The Company does not have any reinsurance contracts not subject to A-791 for which reinsurance accounting was applied that include a provision which limits the reinsurer's assumption of risk.

(3) The Company does not have any reinsurance contracts containing features which result in delays in payment, including settlement or reporting of losses less frequently than quarterly, and reimbursement not made within 90 days or otherwise inherently delayed.

(4) The Company has not reflected reinsurance accounting credit for any contracts not subject to A-791, and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R - Life, Deposit-Type and Accident and Health Reinsurance.

(5 - 6) The Company has not ceded any risk not subject to A-791, and not ceded yearly renewable term, and accounted for that contract as reinsurance under NAIC SAP and as a deposit under Generally Accepted Accounting Principals ("GAAP"), or as reinsurance under GAAP and as a deposit under NAIC SAP.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A., B. & C.

The Company has no retrospectively rated contracts or contracts subject to redetermination.

D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act.

E. During 2024, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2023, net of MODCO reserves, were $256,529,320. As of December 31, 2024, $106,347,940 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves, net of MODCO reserves remaining for prior years are now $119,405,398 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $30,775,982 favorable prior year development since December 31, 2023 to December 31, 2024. The favorable development is related to the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses, continued

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Prior year reserves, including assumed MODCO reserves (Note 25)	$ 256,529,320
MODCO claim reserves and liabilities	(27,192,395)
Claim reserves and liabilities, December 31, prior year (Sch. H, Part 3, line 3.2)	$ 229,336,925
Current year reserves, including assumed MODCO reserves (Note 25)	$ 119,405,398
MODCO claim reserves and liabilities	(13,081,401)
Prior year claim reserves and liabilities, December 31, current year (Sch. H, Part 3, line 2.1)	$ 106,323,997
Favorable (unfavorable) prior year development (Note 25)	$ 30,775,982
Change in MODCO claim reserves and liabilities	(14,110,994)
Sch. H test (Sch. H, Part 3, line 3.3)	$ 16,664,988

26. Intercompany Pooling Arrangements

The Company is not part of an affiliated intercompany pooling arrangement.

27. Structured Settlements

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

28. Health Care Receivables

The Company has no pharmaceutical rebate receivables or risk sharing receivables.

29. Participating Policies

As of December 31, 2024, 4.9% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends based upon the contribution principle using the source of earnings method. The Company paid dividends in the amount of $439,662 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

Premium deficiency reserves, net of reinsurance ceded, as of December 31, 2024 were as follows:

(1)	Liability carried for premium deficiency reserves	$	—		
(2)	Date of the most recent evaluation of this liability	December 31, 2024			
(3)	Was anticipated investment income utilized in the calculation?	Yes	☐	No	☑

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the month of death. Surrender values are not promised in excess of the legally computed reserves.

(2) For Life plans, extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Mean reserves are determined by computing the regular mean reserves for the plan at the true age and holding, in addition, one-half of the extra premium. For substandard annuity contracts, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.

(3) As of December 31, 2024, the Company had $204,477,246 of insurance in force for which alternative minimum reserves exceeded the basic valuation standard set by the State of Indiana. To cover the above insurance in force, alternative minimum reserves totaling $2,809,099 are reported in the Exhibit 5, Life Miscellaneous Reserves section. Alternative minimum reserves were established according to Guideline XXXVIII, Valuation of Life Insurance Regulation (#830) and earlier standards for the excess of valuation net premiums over corresponding gross premiums.

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

(5) Investment earnings credited to the account (Exhibit 7, line 3) has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.

(6) Other reserve changes in 2024 are summarized below:

		ORDINARY				GROUP	
	Total	Industrial Life	Life	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Ins.	Annuities
Page 7 Increase in Asset Adequacy Reserves	$10,000,000	$ —	$10,000,000	$ —	$ —	$ —	$ —	$ —
Page 7 Other net reserve increases	13,358	—	13,358	—	—	—	—	—
Exhibit 7 other net changes (direct)	71,869	—	13,482	27,558	94,035	—	—	(63,206)
Total (Page 7, Line 7 and Exhibit 7, Line 4)	$10,085,227	$ —	$10,026,840	$ 27,558	$ 94,035	$ —	$ —	$ (63,206)

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies as of December 31, 2024.

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 1,298,911	$ —	$ —	$ 1,298,911	0.1 %
b. At book value less current surrender charge of 5% or more	2,564,048	—	—	2,564,048	0.3 %
c. At fair value	—	—	3,256,467	3,256,467	0.3 %
d. Total with market value adjustment or at fair value (total of a through c)	3,862,959	—	3,256,467	7,119,426	0.7 %
e. At book value without adjustment (minimal or no charge or adjustment)	933,920,584	—	—	933,920,584	95.7 %
(2) Not subject to discretionary withdrawal	35,079,518	—	—	35,079,518	3.6 %
(3) Total (gross: direct + assumed)	972,863,061	—	3,256,467	976,119,528	100.0 %
(4) Reinsurance ceded	684,341,102	—	—	684,341,102	
(5) Total (net) (3)-(4)	$ 288,521,959	$ —	$ 3,256,467	$ 291,778,426	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 289,690	$ —	$ —	$ 289,690	

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 4,279,185	$ —	$ —	$ 4,279,185	7.6 %
b. At book value less current surrender charge of 5% or more	63,455	—	—	63,455	0.1 %
c. At fair value	—	5,176	—	5,176	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	4,342,640	5,176	—	4,347,816	7.7 %
e. At book value without adjustment (minimal or no charge or adjustment)	51,578,494	—	—	51,578,494	91.4 %
(2) Not subject to discretionary withdrawal	504,393	—	—	504,393	0.9 %
(3) Total (gross: direct + assumed)	56,425,527	5,176	—	56,430,703	100.0 %
(4) Reinsurance ceded	10,528,830	—	—	10,528,830	
(5) Total (net) (3)-(4)	$ 45,896,697	$ 5,176	$ —	$ 45,901,873	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics, continued

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	— %
e. At book value without adjustment (minimal or no charge or adjustment)	351,526,209	—	—	351,526,209	39.9 %
(2) Not subject to discretionary withdrawal	529,001,787	—	—	529,001,787	60.1 %
(3) Total (gross: direct + assumed)	880,527,996	—	—	880,527,996	100.0 %
(4) Reinsurance ceded	40,874,711	—	—	40,874,711	
(5) Total (net) (3)-(4)	$ 839,653,285	$ —	$ —	$ 839,653,285	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D. Life & Accident & Health Annual Statement:

	Amount
(1) Exhibit 5, Annuities Section, Total (net)	$ 317,317,383
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	17,101,272
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	839,653,285
(4) Subtotal (1+2+3)	1,174,071,940
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	3,261,643
(6) Exhibit 3, Line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal (5+6+7+8+9+10)	3,261,643
(12) Combined Total (4+11)	$ 1,177,333,583

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		Account Value	Cash Value	Reserve
A.	General Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	$ —	$ 1,320,219	$ 4,132,781
b.	Universal Life	173,988,573	178,165,091	184,993,044
c.	Universal Life with Secondary Guarantees	97,764,473	59,539,893	74,180,543
d.	Indexed Universal Life	5,682,837	5,682,356	5,875,699
e.	Indexed Universal Life with Secondary Guarantees	18,055,083	15,534,337	18,270,602
f.	Indexed Life	—	—	—
g.	Other Permanent Cash Value Life Insurance	—	185,719,628	215,672,302
h.	Variable Life	—	—	—
i.	Variable Universal Life	—	—	—
j.	Miscellaneous Reserves	—	—	2,091,033
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	9,850,312
b.	Accidental Death Benefits	XXX	XXX	1,062,511
c.	Disability - Active Lives	XXX	XXX	2,424,097
d.	Disability - Disabled Lives	XXX	XXX	5,724,268
e.	Miscellaneous Reserves	XXX	XXX	53,855,867
(3)	Total (gross: direct + assumed)	295,490,966	445,961,524	578,133,059
(4)	Reinsurance Ceded	116,563,394	209,383,639	246,323,571
(5)	Total (net) (3) - (4)	$ 178,927,572	$ 236,577,885	$ 331,809,488

B. - C. None

D.	Life & Accident & Health Annual Statement:	Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 277,113,504
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	705,630
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	1,699,323
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	884,467
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	51,406,564
(6)	Subtotal (1+2+3+4+5)	331,809,488
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	—
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (7+8+9)	—
(11)	Combined Total (6+10)	$ 331,809,488

NOTES TO FINANCIAL STATEMENTS

34. Premium and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2024 were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	—	—
(3) Ordinary renewal	2,833,550	2,574,684
(4) Credit Life	—	—
(5) Group Life	849	36
(6) Group Annuity	—	—
(7) Totals (1+2+3+4+5+6)	$ 2,834,399	$ 2,574,720

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to account for assets and liabilities of its variable annuity products and a small block of non-variable annuities. The classification of the Company's variable annuity products is supported by Indiana Department of Insurance Code 1-33-6 Separate Accounts. All separate account assets are legally insulated from the general account. The Company's non-variable separate account products include certain interest rate guarantees provided by the general account. The Company does not engage in securities lending transactions within separate accounts.

(2) As of December 31, 2024 and 2023, the Company's separate account statement included legally insulated assets of $3,261,466 and $3,099,691, respectively. The assets legally insulated from the general account as of December 31, 2024 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable	$ 3,256,286	$ —
Non-variable	5,180	—
Total	$ 3,261,466	$ —

(3) To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years.

a.	2024	$ —
b.	2023	$ —
c.	2022	$ —
d.	2021	$ 14,811
e.	2020	$ —

(4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

The Company's variable separate accounts, which are nonguaranteed, consist of Variable Annuity Funds A and B, Variable Account B and Separate Account 1, which are segregated investment accounts for individual variable annuity contracts. These accounts invest solely in shares of Fundamental Investors, Inc. and the portfolios of DWS, respectively, which are all diversified open-end management investment companies. Investments in portfolio shares are valued using the net asset value of the respective investment portfolio at the end of each business day. Net investment income and net realized gains (losses) and unrealized gains (losses) on investments are allocated to the contracts on each valuation date based on each contract's pro rata share of the assets of the funds as of the beginning of the valuation date.

The Company's non-variable separate accounts are all non-indexed with a 3.0% guaranteed interest rate. The assets of these accounts are all federally insured certificates of deposit and are carried at fair value plus minimum guarantees.

NOTES TO FINANCIAL STATEMENTS

35. Separate Accounts, continued

Information regarding the separate accounts of the Company is as follows:

	Non-indexed with 3% Guarantee	Nonguaranteed	Total
1. Premiums, considerations or deposits for year ended 12/31/24	$ —	$ —	$ —
2. Reserves at 12/31/24			
For accounts with assets at:			
a. Fair value	$ 5,176	$ 3,256,467	$ 3,261,643
b. Amortized cost	—	—	—
c. Total reserves	$ 5,176	$ 3,256,467	$ 3,261,643
3. By withdrawal characteristics:			
a. Subject to discretionary withdrawal			
1. With market value adjustment	—	—	—
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—
3. At fair value	5,176	3,256,467	3,261,643
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—
5. Subtotal	5,176	3,256,467	3,261,643
b. Not subject to discretionary withdrawal	—	—	—
c. Total	$ 5,176	$ 3,256,467	$ 3,261,643

C. Reconciliation of Net Transfers To or (From) Separate Accounts

	Non-indexed with 3% Guarantee	Nonguaranteed	Total
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:			
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ —	$ —	$ —
b. Transfers from Separate Accounts (Page 4, Line 10)	—	207,863	207,863
c. Net transfers to or (from) Separate Accounts (a) - (b)	—	(207,863)	(207,863)
2. Reconciling adjustments	—	—	—
3. Transfers as reported in the Summary of Operations of the Annual Statement (1c) + (2) = (Page 4, Line 26)	$ —	$ (207,863)	$ (207,863)

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2024 and 2023 was $4,846,714 and $5,545,514, respectively. The Company incurred $5,965,773 and paid $6,664,573 of claim adjustment expenses in the current year, of which $3,708,097 of the paid amount was attributable to insured or covered events of prior years. The Company did not change the provision for insured events of prior years. The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Indiana

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608

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

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/30/2020

3.4 By what department or departments?
Indiana .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

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

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

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

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

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

6.2 If yes, give full information
.....

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Bankers Life Securities, Inc.	Chicago, IL				YES
Banker Life Advisory Services, Inc.	Chicago, IL				YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 101 W. Washington St., Suite 1300, Indianapolis, IN 46204 .....

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

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

.....

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

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

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ ] No [ ] N/A [X]

10.6 If the response to 10.5 is no or n/a, please explain.

The Company is an indirect wholly-owned subsidiary of a SOX compliant entity. .....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Andrew J. Haider, FSA, MAAA - Appointed Actuary, 303 E. Wacker Drive, 5th Floor, Chicago, IL 60601 .....

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

12.11 Name of real estate holding company ... Circle Centre Partners, LP
Invesco Core Real Estate - U.S.A., LP
J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP
RREEF Core Plus Industrial Fund LP

12.12 Number of parcels involved 4

12.13 Total book/adjusted carrying value ..... $ 9,302,008

12.2 If yes, provide explanation

Limited liability and limited partnership companies with real estate investments as reported on Schedule BA, Part 1. .....

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

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

.....

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 101,495
- 22.23 Other amounts paid ..... $ .....

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

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

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

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

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

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

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

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.093 Total payable for securities lending reported on the liability page $

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

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

26.21 Subject to repurchase agreements	$
26.22 Subject to reverse repurchase agreements	$
26.23 Subject to dollar repurchase agreements	$
26.24 Subject to reverse dollar repurchase agreements	$
26.25 Placed under option agreements	$
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27 FHLB Capital Stock	$ 22,500,000
26.28 On deposit with states	$ 17,283,808
26.29 On deposit with other regulatory bodies	$
26.30 Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31 Pledged as collateral to FHLB - including assets backing funding agreements	$ 744,732,480
26.32 Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
Federal Home Loan Bank of Indianapolis	8250 Woodfield Crossing Blvd., Indianapolis, IN 46240
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
40|86 Advisors, Inc	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc	549300WH223WQWWQOD59	SEC	DS

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	5,238,328,201	4,682,460,128	(555,868,073)
31.2 Preferred stocks	33,730,983	61,580,446	27,849,463
31.3 Totals	5,272,059,184	4,744,040,574	(528,018,610)

31.4 Describe the sources or methods utilized in determining the fair values:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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

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

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
See Fair Value disclosure in Note 20 A of the Notes to Financial Statements

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
a. The security was either:
i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.
Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [X]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [X]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 527,630

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

1 Name	2 Amount Paid
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 17,431,480

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

1 Name	2 Amount Paid
LANGSAM STEVENS SILVER AND HOLLAENDER LLP	6,739,910
.....	.....

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

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

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only. ..... $ 94,703,427

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 77,762,946

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 78,040,857
1.62 Total incurred claims ..... $ 63,220,475
1.63 Number of covered lives 47,605

All years prior to most current three years:

1.64 Total premium earned ..... $ 16,662,571
1.65 Total incurred claims ..... $ 14,542,471
1.66 Number of covered lives 4,130

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $
1.72 Total incurred claims ..... $
1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $
1.75 Total incurred claims ..... $
1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	98,065,540	58,600,670
2.2	Premium Denominator	842,057,488	784,266,832
2.3	Premium Ratio (2.1/2.2)	0.116	0.075
2.4	Reserve Numerator	524,645,686	526,706,848
2.5	Reserve Denominator	4,590,204,395	4,528,910,842
2.6	Reserve Ratio (2.4/2.5)	0.114	0.116

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

Indiana Department of Insurance

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ .....

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

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

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

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

7.1 Direct Premium Written ..... $ 61,756,813
7.2 Total Incurred Claims ..... $ 47,622,359
7.3 Number of Covered Lives 170,298

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

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 4,151,258,862
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 113,958,523
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 113,958,523
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 4,037,300,339

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 291,971,781
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 8,980,999
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ 8,980,999
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 282,990,782

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 492,650
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 109,071
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 109,071
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 383,579

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 21,144,191
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 2,115,070
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 2,115,070
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 19,029,121

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 206,013,957

11.22 Received $

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

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 2,462,314,863

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

14.11 Cash $ 3,436,088,378

14.12 Stock $ 1,000,000

15.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium			
15.32	Paid claims			
15.33	Claim liability and reserve (beginning of year)			
15.34	Claim liability and reserve (end of year)			
15.35	Incurred claims			

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 - 99,999		
15.43	$100,000 - 249,999		
15.44	$250,000 - 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
.....
18. How are the subordinate branches represented in the supreme or governing body?
.....
19. What is the basis of representation in the governing body?
.....
20.1 How often are regular meetings of the governing body held?
.....
20.2 When was the last regular meeting of the governing body held? .....
20.3 When and where will the next regular or special meeting of the governing body be held?
.....
20.4 How many members of the governing body attended the last regular meeting? .....
20.5 How many of the same were delegates of the subordinate branches? .....
21. How are the expenses of the governing body defrayed?
.....
22. When and by whom are the officers and directors elected?
.....
23. What are the qualifications for membership?
.....
24. What are the limiting ages for admission?
.....
25. What is the minimum and maximum insurance that may be issued on any one life?
.....
26. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
28.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
29. What proportion of first and subsequent year's payments may be used for management expenses?
29.11 First Year ..... %
29.12 Subsequent Years ..... %
30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
30.2 If so, what amount and for what purpose? ..... $ .....
.....
31.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence? .....
32.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
32.2 If yes, when?
.....
33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
34.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain
.....
35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	4,798,191	4,299,476	3,852,052	3,611,153	3,510,507
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	836,886	876,210	927,631	988,602	1,045,646
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	47,042	49,808	53,438	57,063	63,766
5.	Industrial (Line 21, Col. 2)	15	15	17	17	17
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	5,682,134	5,225,509	4,833,138	4,656,835	4,619,937
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,108,063	915,342	642,537	463,123	504,294
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	38,860	42,935	39,015	21,110	34,252
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)			297		
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	1,146,923	958,277	681,849	484,233	538,545
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	51,054,497	46,309,870	43,249,157	41,797,846	41,467,544
15.	Group life (Line 20.4, Col. 3)	269,361	282,075	298,486	327,872	344,780
16.	Individual annuities (Line 20.4, Col. 4)	134,947	172,307	254,797	586,914	372,061
17.	Group annuities (Line 20.4, Col. 5)	26,224	10,450	81,159	201,523	238,561
18.	Accident & Health (Line 20.4, Col. 6)	790,572,460	737,492,130	696,021,829	688,343,447	688,746,557
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	842,057,488	784,266,833	739,905,426	731,257,601	731,169,503
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	5,986,368,328	5,963,389,844	5,824,563,413	5,824,882,834	5,737,900,324
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	5,710,724,865	5,666,123,119	5,541,981,962	5,463,880,688	5,376,249,869
23.	Aggregate life reserves (Page 3, Line 1)	666,228,146	701,098,633	728,168,300	748,027,442	783,641,912
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	3,759,068,908	3,654,248,404	3,556,325,221	3,469,560,218	3,371,818,544
25.	Deposit-type contract funds (Page 3, Line 3)	839,653,285	860,958,793	824,224,090	794,905,372	754,140,931
26.	Asset valuation reserve (Page 3, Line 24.01)	83,115,246	76,156,762	66,373,289	72,710,328	73,776,123
27.	Capital (Page 3, Lines 29 and 30)	25,036,850	25,036,850	25,036,850	25,036,850	25,036,850
28.	Surplus (Page 3, Line 37)	250,606,613	272,229,875	257,544,601	335,965,296	336,613,605
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	96,049,847	134,048,325	122,768,253	134,855,505	164,856,926
	Risk-Based Capital Analysis					
30.	Total adjusted capital	358,977,818	373,652,358	349,194,422	433,962,278	435,689,403
31.	Authorized control level risk - based capital	51,420,666	49,846,329	49,512,381	52,892,220	52,834,847
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	89.6	89.9	90.2	89.8	89.3
33.	Stocks (Lines 2.1 and 2.2)	2.6	2.4	2.2	1.6	1.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	1.5	1.8	1.9	2.1	2.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.6	0.7	0.7	0.8	0.8
36.	Cash, cash equivalents and short-term investments (Line 5)	1.3	0.9	0.8	1.1	1.5
37.	Contract loans (Line 6)	0.3	0.3	0.3	0.4	0.4
38.	Derivatives (Page 2, Line 7)	0.1	0.1	0.0	0.1	0.1
39.	Other invested assets (Line 8)	3.9	3.9	3.8	4.2	3.5
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	19,130,834	19,130,834	19,130,834	19,130,834	19,130,834
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	85,433,509	81,137,074	65,677,449	27,340,231	26,784,608
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	14,511,003	13,194,684	5,640,995	18,042,438	15,620,672
50.	Total of above Lines 44 to 49	119,075,346	113,462,592	90,449,278	64,513,503	61,536,114
51.	Total Investment in Parent included in Lines 44 to 49 above	19,130,834	19,130,834	19,130,834	19,130,834	19,130,834

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	239,778,968	237,615,874	291,183,064	221,955,003	216,407,513
53.	Total admitted assets (Page 2, Line 28, Col. 3)	5,989,629,794	5,966,489,536	5,827,242,900	5,828,773,601	5,742,109,772
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	288,829,312	287,392,747	272,651,667	281,018,531	277,121,425
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(311,129)	(7,706,526)	(3,437,202)	(8,687,821)	2,582,991
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,736,074	11,045,508	(11,276,546)	9,939,912	(5,540,598)
57.	Total of above Lines 54, 55 and 56	290,254,256	290,731,729	257,937,920	282,270,622	274,163,818
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	76,319,897	79,119,703	79,991,438	90,246,452	95,644,639
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	511,219,455	479,071,161	439,748,504	455,678,811	428,699,994
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	9,780,461	2,948,767	(1,092,206)	(1,830,414)	3,064,139
61.	Increase in A & H reserves (Line 19, Col. 6)	4,157,285	97,923,184	86,765,002	97,741,674	131,088,934
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	420,136	443,392	462,053	465,585	484,859
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	44.9	38.3	36.2	40.7	35.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	11.7	10.2	9.7	8.5	9.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	77.9	78.2	75.6	80.3	81.3
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	43.1	44.2	43.8	42.4	40.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	62,431	97,804	30,491	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	294,792	283,213	249,190	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	212,609,506	217,414,287	218,230,640	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	229,042,133	230,164,628	252,224,827	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	383	432	585	621	555
73.	Individual whole life (Page 6.1, Col. 3)	(6,844,163)	(1,231,929)	(1,554,661)	(2,643,535)	(5,282,519)
74.	Individual term life (Page 6.1, Col. 4)	715,811	517,740	838,808	193,367	188,088
75.	Individual indexed life (Page 6.1, Col. 5)	158,463	284,470	22,643	(615,372)	627,934
76.	Individual universal life (Page 6.1, Col. 6)	477,316	(75,983)	285,471	(288,960)	(212,117)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	924,123	1,984,702	1,100,579	405,572	775,001
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)	99,151	123,253	115,452	243,625	224,369
84.	Group term life (Page 6.2, Col. 3)	(1,673)	25,677	17,567	26,120	113,430
85.	Group universal life (Page 6.2, Col. 4)	67,371	158,184	217,473	91,499	148,266
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	127,231	133,406	65,633	305,876	437,950
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	1,973,311	2,350,913	1,727,363	2,226,301	2,131,965
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	(985)	70,429	161,201	169,187	37,040
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	10,671,746	(1,686,120)	(15,488,833)	1,275,986	4,744,011
96.	Individual other annuities (Page 6.3, Col. 7)	16,714,236	17,436,637	22,567,996	16,614,307	13,181,106
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	468,805	463,730	94,224	227,169	369,747
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	432,225	779,914	897,732	1,549,399	1,459,986
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(233,739)	(192,244)	(3,207)	(104,810)	(180,846)
102.	Group other annuities (Page 6.4, Col. 7)	(49,406)	14,560	(30,273)	(6,469)	4,450
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	(76,468)	40,626	(53,301)	26,748	(34,851)
104.	A & H-comprehensive group (Page 6.5, Col. 3)	7,428	(133,268)	68,470	85,867	292,760
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	(20,192,666)	(17,142,238)	(8,474,407)	3,411,544	4,712,292
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)	(498,650)	59,840	181,180	687,698	394,839
113.	A & H-long-term care (Page 6.5, Col. 12)	120,595,457	961,230	15,329,176	12,508,729	8,091,183
114.	A & H-other (Page 6.5, Col. 13)	46,599,842	41,209,590	44,756,584	17,712,692	16,053,755
115.	Aggregate of all other lines of business (Page 6, Col. 8)	(14,564,746)	6,100,721	5,627,201	11,887,005	14,382,270
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	157,570,402	52,254,271	68,470,655	65,990,167	62,660,666

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

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0233 BUSINESS IN THE STATE OF DURING THE YEAR 2024 NAIC Company Code 70319

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total Individual Life												
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total Group Life												
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other												
26. Total Individual Annuities												
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other												
33. Total Group Annuities												
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	(c)											

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0233 BUSINESS IN THE STATE OF DURING THE YEAR 2024 NAIC Company Code 70319

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial															
2. Whole															
3. Term															
4. Indexed															
5. Universal															
6. Universal with secondary guarantees															
7. Variable															
8. Variable universal															
9. Credit															
10. Other															
11. Total Individual Life															
Group Life															
12. Whole															
13. Term															
14. Universal															
15. Variable															
16. Variable universal															
17. Credit															(a)
18. Other															
19. Total Group Life															
Individual Annuities															
20. Fixed															
21. Indexed															
22. Variable with guarantees															
23. Variable without guarantees															
24. Life contingent payout															
25. Other															
26. Total Individual Annuities															
Group Annuities															
27. Fixed															
28. Indexed															
29. Variable with guarantees															
30. Variable without guarantees															
31. Life contingent payout															
32. Other															
33. Total Group Annuities															
Accident and Health															
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. Total																

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ ..... Total: $ .....

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

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	22	15	162,546	5,175,686			994	2,030	49,808	5,225,509
2.	Issued during year			26,542	1,146,923						1,146,923
3.	Reinsurance assumed										
4.	Revived during year			93	2,291			2	2	58	2,349
5.	Increased during year (net)			1	14,659					527	15,186
6.	Subtotals, Lines 2 to 5			26,636	1,163,872			2	2	585	1,164,458
7.	Additions by dividends during year	XXX		XXX	509	XXX		XXX	XXX		509
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	22	15	189,182	6,340,067			996	2,032	50,394	6,390,476
	Deductions during year:										
10.	Death			3,003	45,044			XXX	61	1,068	46,112
11.	Maturity			695	3,102			XXX	6	63	3,165
12.	Disability							XXX			
13.	Expiry			239	4,832			1	1	120	4,952
14.	Surrender			4,093	151,281			29	29	997	152,277
15.	Lapse			10,731	483,579			21	43	900	484,479
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			11	17,152			25	12	204	17,356
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			18,772	704,990			76	152	3,351	708,342
21.	In force end of year (b) (Line 9 minus Line 20)	22	15	170,410	5,635,077			920	1,880	47,042	5,682,134
22.	Reinsurance ceded end of year	XXX		XXX	936,972	XXX		XXX	XXX	21,281	958,253
23.	Line 21 minus Line 22	XXX	15	XXX	4,698,105	XXX	(a)	XXX	XXX	25,761	4,723,881
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	21,444
25.	Other paid-up insurance	22	15	33,359	183,375
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			265	1,145
28.	Term policies - other			4,570	607,875
29.	Other term insurance - decreasing	XXX		XXX	81
30.	Other term insurance	XXX	38,860	XXX	200,307
31.	Totals (Lines 27 to 30)		38,860	4,835	809,408
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	2,687	27,478
34.	Totals, whole life and endowment	26,542	1,108,063	162,888	4,798,191
35.	Totals (Lines 31 to 34)	26,542	1,146,923	170,410	5,635,077

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial			15	
37.	Ordinary	1,146,923		5,522,896	112,181
38.	Credit Life (Group and Individual)				
39.	Group			47,042	
40.	Totals (Lines 36 to 39)	1,146,923		5,569,953	112,181

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			1,816	44,851

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	1,581,971

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Various

47.2 Various

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
	Disability Provisions								
48.	Waiver of Premium			3,170	168,048			128	2,147
49.	Disability Income			15	607				
50.	Extended Benefits			XXX	XXX				
51.	Other			15,853	740,046			378	12,647
52.	Total		(a)	19,038	(a) 908,701		(a)	506	(a) 14,793

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	959	39,777		
2.	Issued during year	3	6,109		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	962	45,886		
	Deductions during year:				
6.	Decreased (net)	113	8,705		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	113	8,705		
9.	In force end of year (line 5 minus line 8)	849	37,181		
10.	Amount on deposit		(a) 354,139,749		(a)
11.	Income now payable	849	219		
12.	Amount of income payable	(a) 2,907,015	(a) 684,836	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	793	4,120	693	1,414
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	793	4,120	693	1,414
	Deductions during year:				
6.	Decreased (net)	70	447	91	150
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	70	447	91	150
9.	In force end of year (line 5 minus line 8)	723	3,673	602	1,264
	Income now payable:				
10.	Amount of income payable	(a) 13,012,613	XXX	XXX	(a) 1,501,298
	Deferred fully paid:				
11.	Account balance	XXX	(a) 4,460,132	XXX	(a) 2,291,650
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 117,009,716	XXX	(a) 36,741,374

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	228,936	245,296,293			626,796	543,488,067
2.	Issued during year	14,330	19,072,620			103,315	113,295,144
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	243,266	XXX		XXX	730,111	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	17,399	XXX		XXX	74,803	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	17,399	XXX		XXX	74,803	XXX
10.	In force end of year (line 5 minus line 9)	225,867	(a) 245,712,114		(a)	655,308	(a) 601,098,364

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	75	2,006
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	75	2,006
	Deductions During Year:		
6.	Decreased (net)	6	99
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	6	99
9.	In force end of year (line 5 minus line 8)	69	1,907
10.	Amount of account balance	(a) 156,981	(a) 5,375,617

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	125,845,701
2.	Current year's realized pre-tax capital gains/(losses) of $ (1,717,384) transferred into the reserve net of taxes of $ (72,670)	(1,644,714)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	124,200,987
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	8,114,820
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	116,086,168

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2024	9,211,264	(1,096,444)		8,114,820
2. 2025	9,211,498	(433,269)		8,778,230
3. 2026	8,938,566	(199,460)		8,739,106
4. 2027	8,616,874	(96,425)		8,520,449
5. 2028	8,192,842	6,673		8,199,515
6. 2029	8,008,325	121,122		8,129,448
7. 2030	8,036,655	170,492		8,207,147
8. 2031	8,044,871	152,292		8,197,163
9. 2032	8,088,510	129,547		8,218,057
10. 2033	7,986,333	110,325		8,096,658
11. 2034	7,717,270	87,086		7,804,356
12. 2035	7,216,309	67,006		7,283,315
13. 2036	6,441,206	52,237		6,493,443
14. 2037	5,430,047	34,099		5,464,146
15. 2038	4,325,860	18,069		4,343,929
16. 2039	3,261,555	(1,009)		3,260,546
17. 2040	2,377,418	(15,678)		2,361,741
18. 2041	1,648,478	(25,069)		1,623,409
19. 2042	1,040,469	(36,246)		1,004,223
20. 2043	681,565	(46,627)		634,938
21. 2044	426,840	(58,794)		368,045
22. 2045	247,067	(65,529)		181,539
23. 2046	153,158	(70,251)		82,906
24. 2047	129,676	(72,349)		57,327
25. 2048	143,131	(77,032)		66,100
26. 2049	125,292	(81,673)		43,619
27. 2050	79,462	(76,101)		3,361
28. 2051	43,795	(60,356)		(16,561)
29. 2052	18,663	(44,611)		(25,948)
30. 2053	2,703	(27,554)		(24,851)
31. 2054 and Later		(9,185)		(9,185)
32. Total (Lines 1 to 31)	125,845,701	(1,644,714)		124,200,987

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	41,077,130	830,836	41,907,966	12,280,525	21,968,270	34,248,796	76,156,761
2. Realized capital gains/(losses) net of taxes - General Account	(851,541)		(851,541)	(40)	539,162	539,123	(312,419)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(1,614,985)		(1,614,985)	3,933,206	(530,558)	3,402,648	1,787,663
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	8,652,777	99,560	8,752,338		107,453	107,453	8,859,790
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	47,263,381	930,396	48,193,777	16,213,692	22,084,327	38,298,019	86,491,796
9. Maximum reserve	44,535,355	669,769	45,205,124	17,964,155	25,336,814	43,300,969	88,506,093
10. Reserve objective	26,080,273	515,904	26,596,176	17,883,155	25,129,713	43,012,868	69,609,044
11. 20% of (Line 10 - Line 8)	(4,236,622)	(82,899)	(4,319,520)	333,893	609,077	942,970	(3,376,550)
12. Balance before transfers (Lines 8 + 11)	43,026,759	847,498	43,874,257	16,547,584	22,693,404	39,240,989	83,115,246
13. Transfers	177,728	(177,728)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	43,204,488	669,769	43,874,257	16,547,584	22,693,404	39,240,989	83,115,246

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	218,054,035	XXX	XXX	218,054,035	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	794,197,485	XXX	XXX	794,197,485	0.0002	158,839	0.0007	555,938	0.0013	1,032,457
2.2	1	NAIC Designation Category 1.B	218,512,441	XXX	XXX	218,512,441	0.0004	87,405	0.0011	240,364	0.0023	502,579
2.3	1	NAIC Designation Category 1.C	391,901,082	XXX	XXX	391,901,082	0.0006	235,141	0.0018	705,422	0.0035	1,371,654
2.4	1	NAIC Designation Category 1.D	339,109,019	XXX	XXX	339,109,019	0.0007	237,376	0.0022	746,040	0.0044	1,492,080
2.5	1	NAIC Designation Category 1.E	426,206,275	XXX	XXX	426,206,275	0.0009	383,586	0.0027	1,150,757	0.0055	2,344,135
2.6	1	NAIC Designation Category 1.F	400,462,536	XXX	XXX	400,462,536	0.0011	440,509	0.0034	1,361,573	0.0068	2,723,145
2.7	1	NAIC Designation Category 1.G	649,609,684	XXX	XXX	649,609,684	0.0014	909,454	0.0042	2,728,361	0.0085	5,521,682
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,219,998,522	XXX	XXX	3,219,998,522	XXX	2,452,309	XXX	7,488,454	XXX	14,987,731
3.1	2	NAIC Designation Category 2.A	546,390,077	XXX	XXX	546,390,077	0.0021	1,147,419	0.0063	3,442,257	0.0105	5,737,096
3.2	2	NAIC Designation Category 2.B	817,573,328	XXX	XXX	817,573,328	0.0025	2,043,933	0.0076	6,213,557	0.0127	10,383,181
3.3	2	NAIC Designation Category 2.C	350,138,057	XXX	XXX	350,138,057	0.0036	1,260,497	0.0108	3,781,491	0.0180	6,302,485
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,714,101,461	XXX	XXX	1,714,101,461	XXX	4,451,849	XXX	13,437,306	XXX	22,422,762
4.1	3	NAIC Designation Category 3.A	18,456,790	XXX	XXX	18,456,790	0.0069	127,352	0.0183	337,759	0.0262	483,568
4.2	3	NAIC Designation Category 3.B	14,987,797	XXX	XXX	14,987,797	0.0099	148,379	0.0264	395,678	0.0377	565,040
4.3	3	NAIC Designation Category 3.C	23,971,448	XXX	XXX	23,971,448	0.0131	314,026	0.0350	839,001	0.0500	1,198,572
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	57,416,035	XXX	XXX	57,416,035	XXX	589,757	XXX	1,572,438	XXX	2,247,180
5.1	4	NAIC Designation Category 4.A	11,794,279	XXX	XXX	11,794,279	0.0184	217,015	0.0430	507,154	0.0615	725,348
5.2	4	NAIC Designation Category 4.B	8,048,113	XXX	XXX	8,048,113	0.0238	191,545	0.0555	446,670	0.0793	638,215
5.3	4	NAIC Designation Category 4.C	2,999,816	XXX	XXX	2,999,816	0.0310	92,994	0.0724	217,187	0.1034	310,181
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	22,842,208	XXX	XXX	22,842,208	XXX	501,554	XXX	1,171,011	XXX	1,673,744
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B	1,500,000	XXX	XXX	1,500,000	0.0663	99,450	0.1188	178,200	0.1980	297,000
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	1,500,000	XXX	XXX	1,500,000	XXX	99,450	XXX	178,200	XXX	297,000
7.	6	NAIC 6	4,415,933	XXX	XXX	4,415,933	0.0000		0.2370	1,046,576	0.2370	1,046,576
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	5,238,328,194	XXX	XXX	5,238,328,194	XXX	8,094,920	XXX	24,893,985	XXX	42,674,994
		PREFERRED STOCKS										
10.	1	Highest Quality	1,422,150	XXX	XXX	1,422,150	0.0005	711	0.0016	2,275	0.0033	4,693
11.	2	High Quality	7,620,650	XXX	XXX	7,620,650	0.0021	16,003	0.0064	48,772	0.0106	80,779
12.	3	Medium Quality	19,130,834	XXX	XXX	19,130,834	0.0099	189,395	0.0263	503,141	0.0376	719,319
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	5,557,349	XXX	XXX	5,557,349	0.0630	350,113	0.1128	626,869	0.1880	1,044,782
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	33,730,983	XXX	XXX	33,730,983	XXX	556,223	XXX	1,181,057	XXX	1,849,573

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,203,595	XXX	XXX	1,203,595	0.0005	602	0.0016	1,926	0.0033	3,972
27.	1	Highest Quality	2,065,463	XXX	XXX	2,065,463	0.0005	1,033	0.0016	3,305	0.0033	6,816
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	3,269,058	XXX	XXX	3,269,058	XXX	1,635	XXX	5,230	XXX	10,788
34.		Total (Lines 9 + 17 + 25 + 33)	5,275,328,235	XXX	XXX	5,275,328,235	XXX	8,652,777	XXX	26,080,273	XXX	44,535,355

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	90,509,392		XXX	90,509,392	0.0011	99,560	0.0057	515,904	0.0074	669,769
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	90,509,392		XXX	90,509,392	XXX	99,560	XXX	515,904	XXX	669,769
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	90,509,392		XXX	90,509,392	XXX	99,560	XXX	515,904	XXX	669,769

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	6,151,529	XXX	XXX	6,151,529	0.0000		0.1000 (a)	615,153	0.1000 (a)	615,153
2.		Unaffiliated - Private	2,642,338	XXX	XXX	2,642,338	0.0000		0.1945	513,935	0.1945	513,935
3.		Federal Home Loan Bank	22,500,000	XXX	XXX	22,500,000	0.0000		0.0061	137,250	0.0097	218,250
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1000 (a)		0.1000 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	85,433,509	XXX	XXX	85,433,509	0.0000		0.1945	16,616,817	0.1945	16,616,817
17.		Total Common Stock (Sum of Lines 1 through 16)	116,727,376			116,727,376	XXX		XXX	17,883,155	XXX	17,964,155
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	35,051,594			35,051,594	0.0000		0.0912	3,196,705	0.0912	3,196,705
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	35,051,594			35,051,594	XXX		XXX	3,196,705	XXX	3,196,705
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	91,695,729	XXX	XXX	91,695,729	0.0005	45,848	0.0016	146,713	0.0033	302,596
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	91,695,729	XXX	XXX	91,695,729	XXX	45,848	XXX	146,713	XXX	302,596
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	1,671,536		XXX	1,671,536	0.0040	6,686	0.0114	19,056	0.0149	24,906
60.		Unaffiliated - In Good Standing All Other	7,959,252		XXX	7,959,252	0.0069	54,919	0.0200	159,185	0.0257	204,553
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	9,630,788		XXX	9,630,788	XXX	61,605	XXX	178,241	XXX	229,459
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	9,630,788		XXX	9,630,788	XXX	61,605	XXX	178,241	XXX	229,459

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	51,688,619	XXX	XXX	51,688,619	0.0000		0.1945	10,053,436	0.1945	10,053,436
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	14,511,003	XXX	XXX	14,511,003	0.0000		0.1945	2,822,390	0.1945	2,822,390
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	66,199,622	XXX	XXX	66,199,622	XXX		XXX	12,875,827	XXX	12,875,827
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	9,302,008			9,302,008	0.0000		0.0912	848,343	0.0912	848,343
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	9,302,008			9,302,008	XXX		XXX	848,343	XXX	848,343
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	17,021,192	XXX	XXX	17,021,192	0.0000		0.1580	2,689,348	0.1580	2,689,348
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	17,021,192			17,021,192	XXX		XXX	2,689,348	XXX	2,689,348
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	32,876,808	XXX		32,876,808	0.0000		0.1580	5,194,536	0.1580	5,194,536
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	32,876,808	XXX		32,876,808	XXX		XXX	5,194,536	XXX	5,194,536
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	226,726,147			226,726,147	XXX	107,453	XXX	21,933,007	XXX	22,140,108

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	790,572,460	XXX	41,509	XXX	171,728	XXX	97,852,303	XXX		XXX		XXX		XXX
2.	Premiums earned	788,442,575	XXX	41,792	XXX	171,826	XXX	95,574,091	XXX		XXX		XXX		XXX
3.	Incurred claims	505,877,226	64.2	164,792	394.3	240,641	140.0	78,650,899	82.3						
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	505,877,226	64.2	164,792	394.3	240,641	140.0	78,650,899	82.3						
6.	Increase in contract reserves	108,032,847	13.7	(228)	(0.5)	(1,961)	(1.1)	(246,662)	(0.3)						
7.	Commissions (a)	151,427,550	19.2	184	0.4	3,633	2.1	21,192,426	22.2						
8.	Other general insurance expenses	166,952,459	21.2	1,998	4.8	1,665	1.0	25,924,706	27.1						
9.	Taxes, licenses and fees	21,155,496	2.7	2,589	6.2	4,712	2.7	2,522,898	2.6						
10.	Total other expenses incurred	339,535,505	43.1	4,771	11.4	10,010	5.8	49,640,030	51.9						
11.	Aggregate write-ins for deductions	(12,185,462)	(1.5)	(374)	(0.9)	(72,203)	(42.0)	(80,343)	(0.1)						
12.	Gain from underwriting before dividends or refunds	(152,817,542)	(19.4)	(127,169)	(304.3)	(4,661)	(2.7)	(32,389,833)	(33.9)						
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	(152,817,542)	(19.4)	(127,169)	(304.3)	(4,661)	(2.7)	(32,389,833)	(33.9)						
	DETAILS OF WRITE-INS														
1101.	Reserve adjustments on reinsurance assumed	(12,185,462)	(1.5)	(374)	(0.9)	(72,203)	(42.0)	(80,343)	(0.1)						
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	(12,185,462)	(1.5)	(374)	(0.9)	(72,203)	(42.0)	(80,343)	(0.1)						

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	564,803	XXX	5,007,491	XXX	686,934,626	XXX
2.	Premiums earned		XXX		XXX		XXX	569,308	XXX	5,120,247	XXX	686,965,309	XXX
3.	Incurred claims							1,660,857	291.7	21,644,640	422.7	403,515,398	58.7
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							1,660,857	291.7	21,644,640	422.7	403,515,398	58.7
6.	Increase in contract reserves							(13,908)	(2.4)	(6,376,495)	(124.5)	114,672,101	16.7
7.	Commissions (a)							69,718	12.2	150,009	2.9	130,011,579	18.9
8.	Other general insurance expenses							213,944	37.6	1,839,112	35.9	138,971,034	20.2
9.	Taxes, licenses and fees							28,613	5.0	10,376	0.2	18,586,308	2.7
10.	Total other expenses incurred							312,275	54.9	1,999,497	39.1	287,568,922	41.9
11.	Aggregate write-ins for deductions							(412,257)	(72.4)	(5)	0.0	(11,620,281)	(1.7)
12.	Gain from underwriting before dividends or refunds							(977,659)	(171.7)	(12,147,389)	(237.2)	(107,170,831)	(15.6)
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(977,659)	(171.7)	(12,147,389)	(237.2)	(107,170,831)	(15.6)
	DETAILS OF WRITE-INS												
1101.	Reserve adjustments on reinsurance assumed							(412,257)	(72.4)	(5)	0.0	(11,620,281)	(1.7)
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)							(412,257)	(72.4)	(5)	0.0	(11,620,281)	(1.7)

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	92,068,397	1,347	6,286	6,616,133							42,598	863,849	84,538,184
2. Advance premiums	21,985,452	217		3,969,182							19,910	65,783	17,930,360
3. Reserve for rate credits													
4. Total premium reserves, current year	114,053,848	1,564	6,286	10,585,315							62,508	929,632	102,468,544
5. Total premium reserves, prior year	110,465,933	3,285	8,458	7,562,910							67,833	1,112,499	101,710,948
6. Increase in total premium reserves	3,587,915	(1,720)	(2,172)	3,022,405							(5,325)	(182,868)	757,596
B. Contract Reserves:													
1. Additional reserves (a)	3,609,918,943	2,418		3,008,237							519,128	217,396,033	3,388,993,127
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	3,609,918,943	2,418		3,008,237							519,128	217,396,033	3,388,993,127
4. Total contract reserves, prior year.	3,501,886,096	2,646	1,961	3,254,898							533,036	223,772,528	3,274,321,026
5. Increase in contract reserves	108,032,847	(228)	(1,961)	(246,662)							(13,908)	(6,376,495)	114,672,101
C. Claim Reserves and Liabilities:													
1. Total current year	215,100,976	206,506	287,244	11,540,603							3,009,446	56,325,252	143,731,925
2. Total prior year	229,336,925	112,471	294,792	6,940,197							3,790,019	61,092,247	157,107,200
3. Increase	(14,235,949)	94,035	(7,549)	4,600,406							(780,572)	(4,766,995)	(13,375,275)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	106,347,940	21,878	49,450	7,780,869							1,168,760	23,982,956	73,344,026
1.2 On claims incurred during current year	413,765,236	48,878	198,739	66,269,624							1,272,669	2,428,678	343,546,648
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	106,323,997	475	12,981	60,942							2,207,817	39,118,229	64,923,552
2.2 On claims incurred during current year	108,776,979	206,031	274,263	11,479,661							801,629	17,207,023	78,808,372
3. Test:													
3.1 Lines 1.1 and 2.1	212,671,937	22,354	62,431	7,841,811							3,376,577	63,101,186	138,267,578
3.2 Claim reserves and liabilities, December 31, prior year	229,336,925	112,471	294,792	6,940,197							3,790,019	61,092,247	157,107,200
3.3 Line 3.1 minus Line 3.2	(16,664,988)	(90,117)	(232,361)	901,614							(413,442)	2,008,939	(18,839,621)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	14,487,483	9,507	80,506	860,115							139,308	117,539	13,280,510
2. Premiums earned	14,495,464	9,754	80,545	870,664							141,064	109,589	13,283,848
3. Incurred claims	21,432,173	4,141	227,692	887,952							366,750	715,744	19,229,894
4. Commissions	2,808,639	184	3,633	65,185							7,892	12,551	2,719,193
B. Reinsurance Ceded:													
1. Premiums written	1,976,908										294,110		1,682,799
2. Premiums earned	2,017,307										296,490		1,720,817
3. Incurred claims	681,365										256,241		425,124
4. Commissions	367,464										67,014		300,450

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	160,650	12,949	77,762,946							1,550,348	20,928,896	384,710,629	485,126,419
2. Beginning claim reserves and liabilities	97,866	279,772	6,840,710							3,091,734	57,687,819	155,980,728	223,978,629
3. Ending claim reserves and liabilities	194,439	275,741	11,475,059							2,608,146	53,262,650	142,551,222	210,367,257
4. Claims paid	64,078	16,981	73,128,597							2,033,936	25,354,064	398,140,135	498,737,790
B. Assumed Reinsurance:													
1. Incurred claims	4,141	227,692	887,952							366,750	715,744	19,229,894	21,432,173
2. Beginning claim reserves and liabilities	14,605	15,020	99,487							2,960,614	3,404,428	1,163,678	7,657,833
3. Ending claim reserves and liabilities	12,067	11,503	65,543							2,453,533	3,062,602	1,182,762	6,788,011
4. Claims paid	6,679	231,209	921,896							873,831	1,057,570	19,210,810	22,301,995
C. Ceded Reinsurance:													
1. Incurred claims										256,241		425,124	681,365
2. Beginning claim reserves and liabilities										4,281,613		37,207	4,318,820
3. Ending claim reserves and liabilities										4,071,386		2,060	4,073,446
4. Claims paid										466,468		460,271	926,739
D. Net:													
1. Incurred claims	164,792	240,641	78,650,899							1,660,857	21,644,640	403,515,398	505,877,227
2. Beginning claim reserves and liabilities	112,471	294,792	6,940,197							1,770,735	61,092,247	157,107,200	227,317,641
3. Ending claim reserves and liabilities	206,506	287,244	11,540,603							990,292	56,325,252	143,731,925	213,081,822
4. Claims paid	70,757	248,189	74,050,493							2,441,300	26,411,635	416,890,673	520,113,046
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	164,792	240,641	78,650,899							1,660,857	21,644,640	403,515,398	505,877,226
2. Beginning reserves and liabilities	112,471	294,792	6,940,197							1,770,735	61,092,247	157,107,200	227,317,641
3. Ending reserves and liabilities	206,506	287,244	11,540,603							990,292	56,325,252	143,731,925	213,081,822
4. Paid claims and cost containment expenses	70,757	248,189	74,050,493							2,441,299	26,411,635	416,890,673	520,113,046

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
62065	23-1628836	04/01/2019	Colonial Penn Life Insurance Company	PA	CO/G	OA		6,127,751				
62065	23-1628836	04/01/2019	Colonial Penn Life Insurance Company	PA	CO/I	OA		36,851,755				
0299999. General Account - U.S. Affiliates - Other								42,979,506				
0399999. Total General Account - U.S. Affiliates								42,979,506				
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								42,979,506				
68276	48-1024691	12/31/1980	Employers Reassurance Corporation	KS	MCO/I	OA					2,175,754	
21040	94-1032958	08/17/1982	Fremont Indemnity Company	CA	CO/I	OA		4,619,404				
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	CO/G	OL	259,400	216,740		810		
22977	36-1410470	11/29/1979	Lumbermens Mutual Casualty Company	IL	CO/I	OA		3,279,568				
66044	46-0164570	02/01/1983	Midland National Life Insurance Company	IA	CO/I	OL	230,586	296	5,926			
60445	74-1915841	06/30/1999	Sagicor Life Insurance Company	TX	CO/G	FA		10,023,955				
60445	74-1915841	06/30/1999	Sagicor Life Insurance Company	TX	CO/I	FA		4,368,540	400	156,112		
60445	74-1915841	06/30/1999	Sagicor Life Insurance Company	TX	CO/I	FA		3,753,391				
29874	02-0311919	10/01/1980	Swiss Re Corporate Solutions America Insurance Corporation	MO	CO/I	OA		3,701,539				
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI	YRT/I	OL	2,477,750	45,358	83,573	35,985		
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI	YRT/I	DIS			212			
0899999. General Account - U.S. Non-Affiliates							2,967,736	30,008,790	90,112	192,907	2,175,754	
1099999. Total General Account - Non-Affiliates							2,967,736	30,008,790	90,112	192,907	2,175,754	
1199999. Total General Account							2,967,736	72,988,296	90,112	192,907	2,175,754	
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							2,967,736	72,988,296	90,112	192,907	2,175,754	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							2,967,736	72,988,296	90,112	192,907	2,175,754	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
71129	36-2598882	06/01/1995	Dearborn Life Insurance Company	IL	QA/I	SD	11,169	413	95,734	1,335		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/G	LTDI			167,015			
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	A	4,281	667	17,148	5,413		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	CMM	9,267	733		12,067		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	LTDI	41,323	5,228	2,150,097	64,452		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	MS	143,389	13,470	3,202	11,241		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	OM	12,546	1,423	2,355	15,743		
64017	75-0300900	10/01/2002	Jefferson National Life Insurance Company	TX	QA/I	SD	414,250	18,690	2,344,768	695,458		
11991	38-0865250	01/01/1994	National Casualty Company	OH	QA/G	A	2,897				23,920	
11991	38-0865250	01/01/1994	National Casualty Company	OH	QA/I	A	40,155				769,065	
11991	38-0865250	01/01/1994	National Casualty Company	OH	QA/I	LTDI	4,415				50,391	
11991	38-0865250	01/01/1994	National Casualty Company	OH	QA/I	OM	3,757				22,987	
11991	38-0865250	01/01/1994	National Casualty Company	OH	QA/I	SD	2,500				15,212	
61271	42-0127290	12/01/1982	Principal Life Insurance Company	IA	QA/I	OM	4,048	1,239	5,157	11,586		
76325	23-0704970	04/01/2013	Senior Health Insurance Company of Pennsylvania	PA	QA/I	LTC	28,416	11,834	1,319,177	79,521		
70122	73-0493220	12/30/1998	Universal Fidelity Life Insurance Company	OK	QA/I	LTC	87,168	10,733	6,304,387	62,961		
70122	73-0493220	12/30/1998	Universal Fidelity Life Insurance Company	OK	QA/I	MS	620,464	45,364	3,436	54,019		
70122	73-0493220	12/30/1998	Universal Fidelity Life Insurance Company	OK	QA/I	SD	9,481	630	4,792	9,234		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/G	CMM			11,503			
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/G	LTDI			29,903			
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	A	1,173	403	25,726	35,302		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	CMM	240	63				
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	LTC	1,955	633	10,754	91,352		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	LTDI	44,509	4,348	186,606	4,284		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	OM	5,129	1,118	4,272	4,756		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	SD	106,632	12,947	178,876	375,584		
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/G	CMM	80,506				705	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/G	LTDI	6,570				314	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	A	74,152				298,672	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	LTDI	42,490				1,316,349	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	MS	96,262				79,065	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	OM	197,067				430,655	
62413	36-0947200	04/01/2014	Wilcac Life Insurance Company	IL	QA/I	SD	12,391,271				66,041,140	
0899999. U.S. Non-Affiliates							14,487,483	129,934	12,864,908	1,534,309	69,048,477	
1099999. Total - Non-Affiliates							14,487,483	129,934	12,864,908	1,534,309	69,048,477	
1199999. Total U.S. (Sum of 0399999 and 0899999)							14,487,483	129,934	12,864,908	1,534,309	69,048,477	
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							14,487,483	129,934	12,864,908	1,534,309	69,048,477	

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA		188,190
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL		149
68276	48-1024691	02/01/1994	Employers Reassurance Corporation	KS		92,295
65056	38-1659835	07/01/1998	Jackson National Life Insurance Company	MI		37,413
66346	58-0828824	07/01/1981	Munich American Reassurance Company	GA	60,256	
66346	58-0828824	03/01/2006	Munich American Reassurance Company	GA	50,000	166,706
66346	58-0828824	07/01/2008	Munich American Reassurance Company	GA		123,133
85472	13-2740556	01/01/1984	National Security Life & Annuity Company	NY	602	
85472	13-2740556	01/01/1985	National Security Life & Annuity Company	NY		25,362
93572	43-1235868	03/01/2006	RGA Reinsurance Company	MO	10,000	276,349
60445	74-1915841	01/01/1993	Sagicor Life Insurance Company	TX		159,023
60445	74-1915841	12/01/1994	Sagicor Life Insurance Company	TX		99,448
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	3,122	23,936
82627	06-0839705	05/01/1975	Swiss Re Life & Health America Inc	MO	1,600	
82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	MO	88,066	
82627	06-0839705	07/01/2008	Swiss Re Life & Health America Inc	MO		137,093
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS		6,677
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI		28,139
66133	41-1760577	03/01/2006	Wilton Reassurance Company	MN	15,000	295,263
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN		3,316,422
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN		3,199,025
0899999. Life and Annuity - U.S. Non-Affiliates					228,646	8,174,623
1099999. Total Life and Annuity - Non-Affiliates					228,646	8,174,623
1199999. Total Life and Annuity					228,646	8,174,623
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA		2,060
89206	31-0962495	11/20/1987	AuguStar Life Assurance Corporation	OH		40,828
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	2,970	1,601
87572	23-2038295	12/31/2001	Scottish Re US Inc	DE	2,014,813	
62235	01-0278678	09/01/1991	Unum Life Insurance Company of America	ME	1,371	1,261
80802	38-1082080	12/01/2007	US Branch of Sun Life Assurance Company of Canada	MI		99,500
1999999. Accident and Health - U.S. Non-Affiliates					2,019,154	145,250
2199999. Total Accident and Health - Non-Affiliates					2,019,154	145,250
2299999. Total Accident and Health					2,019,154	145,250
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					2,247,800	8,319,874
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					2,247,800	8,319,874

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	CO/I	OL	13,705,504	5,390,104	5,587,750	139,766				
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	CO/I	DIS		304	371					
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	CO/I	ADB		144	171					
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	CO/G	OL		16,723	46,772					
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	CO/I	FA		549,059	556,505	12,000				
60895	35-0145825	02/01/1981	American United Life Insurance Company	IN	CO/I	OL	250,000	8,425	8,090	15,009				
60895	35-0145825	02/01/1981	American United Life Insurance Company	IN	CO/I	DIS		41,068	40,597					
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	CO/I	OL	41,520	12,456	17,131	155				
68276	48-1024691	02/01/1994	Employers Reassurance Corporation	KS	CO/I	OL	16,599,893	7,324,948	7,940,641	332,311				
68276	48-1024691	02/01/1994	Employers Reassurance Corporation	KS	CO/I	ADB		243,911	266,303					
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	CO/I	OL	24,881	130	118	270				
86258	13-2572994	01/01/1970	General Re Life Corporation	CT	YRT/I	OL	45,081	87	81	217				
86258	13-2572994	07/01/1984	General Re Life Corporation	CT	YRT/I	OL	136,016	2,781	3,227	3,683				
86258	13-2572994	04/01/1987	General Re Life Corporation	CT	YRT/I	OL	144,199	1,066	3,075	907				
65056	38-1659835	07/01/1998	Jackson National Life Insurance Company	MI	CO/G	OL	1,309,560	1,036,907	1,128,426	1,142				
65056	38-1659835	07/01/1998	Jackson National Life Insurance Company	MI	CO/G	OA		3,112,552	3,078,932					
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	FA		78,743,014	78,684,379	126,564				
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	OA		1,866,026	1,846,541					
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/G	FA		472,178	457,177					
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	OL	3,822,241	3,230,571	3,951,803					
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	FA		443,970,291	495,329,963	907,510				
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	IA		125,632,799	141,520,960	156,284				
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/I	OA		57,420,446	54,758,228					
65056	38-1659835	01/01/2007	Jackson National Life Insurance Company	MI	CO/G	FA		9,060,732	9,755,923					
65676	35-0472300	03/06/1956	Lincoln National Life Insurance Company	IN	YRT/I	OL	679	27	26	49				
65676	35-0472300	10/01/1960	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,014	64	62	144				
65676	35-0472300	12/01/1960	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,835	31	29	53				
65676	35-0472300	01/01/1980	Lincoln National Life Insurance Company	IN	CO/I	OL	25,000	755	684	1,252				
65676	35-0472300	11/01/1980	Lincoln National Life Insurance Company	IN	CO/I	DIS		64,280	65,096					
66044	46-0164570	03/01/1991	Midland National Life Insurance Company	IA	CO/I	OL	146,241	21,280	20,660	608				
66346	58-0828824	02/14/1967	Munich American Reassurance Company	GA	YRT/I	OL	903	20	19	42				
66346	58-0828824	07/01/1981	Munich American Reassurance Company	GA	CO/I	OL	4,530,137	996,803	1,001,402	84,242				
66346	58-0828824	07/01/1981	Munich American Reassurance Company	GA	CO/I	DIS		26,050	28,270	333				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	CO/I	OL	1,418,599	22,549	29,756	43,846				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	CO/I	DIS		2,516	4,631	254				
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	OL	620,001	966	1,328	1,200				
66346	58-0828824	03/01/2006	Munich American Reassurance Company	GA	CO/I	XXXL	23,907,384	553,379	617,021	104,665				
66346	58-0828824	07/01/2008	Munich American Reassurance Company	GA	YRT/I	OL	24,760,041	22,801	21,557	53,101				
85472	13-2740556	01/01/1982	National Security Life & Annuity Company	NY	YRT/I	OL	54,946	2,049	2,189	2,203				
85472	13-2740556	01/01/1982	National Security Life & Annuity Company	NY	YRT/G	OL	209,961	170	203	756				
85472	13-2740556	07/01/1982	National Security Life & Annuity Company	NY	YRT/I	OL	5,475	28	28	68				
85472	13-2740556	01/01/1984	National Security Life & Annuity Company	NY	YRT/I	OL	4,990	209	198	288				
85472	13-2740556	07/01/1984	National Security Life & Annuity Company	NY	YRT/I	OL	180,173	2,822	3,268	3,732				
85472	13-2740556	01/01/1985	National Security Life & Annuity Company	NY	YRT/I	OL	4,496,034	94,665	104,557	195,477				
85472	13-2740556	01/01/1985	National Security Life & Annuity Company	NY	YRT/I	DIS		29,526	29,530	1				
88099	75-1608507	08/28/1972	Optimum Re Insurance Company	TX	CO/I	OL	29,000	3,189	4,086	6,849				
88099	75-1608507	09/15/1976	Optimum Re Insurance Company	TX	CO/I	OL	100,000	5,146	4,622	9,640				
88099	75-1608507	09/15/1976	Optimum Re Insurance Company	TX	YRT/I	OL	25,000	2,382	2,208	2,402				
88099	75-1608507	08/01/1980	Optimum Re Insurance Company	TX	YRT/I	OL	40,050	1,203	1,145	1,832				
88099	75-1608507	02/01/1981	Optimum Re Insurance Company	TX	YRT/I	OL	65,144	426	389	4,437				
88099	75-1608507	02/01/1981	Optimum Re Insurance Company	TX	YRT/I	DIS		4,766	4,766					
88099	75-1608507	07/16/1984	Optimum Re Insurance Company	TX	YRT/I	DIS		7,178	7,538	15				
88099	75-1608507	10/01/1984	Optimum Re Insurance Company	TX	CO/I	OL	75,000	1,267	1,137	2,174				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88099	75-1608507	05/07/1985	Optimum Re Insurance Company	TX	YRT/I	OL	38,258	112	105	168				
67393	43-0812448	04/01/1982	Ozark National Life Insurance Company	MO	CO/I	OL	3,235,601	1,561,836	1,566,108	49,584				
67393	43-0812448	04/01/1982	Ozark National Life Insurance Company	MO	CO/I	DIS		13,490	17,249					
93572	43-1235868	06/01/1992	RGA Reinsurance Company	MO	YRT/I	OL	277,166	4,233	5,102	7,473				
93572	43-1235868	07/01/1993	RGA Reinsurance Company	MO	CO/I	OL	233,334	1,484	1,316	2,935				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	1,810,000	3,723	3,563	9,270				
93572	43-1235868	03/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	55,896,074	1,145,185	1,130,018	132,285				
60445	74-1915841	06/11/1991	Sagicor Life Insurance Company	TX	CO/G	OA		520,002	722,350					
60445	74-1915841	01/01/1993	Sagicor Life Insurance Company	TX	CO/G	OL	18,476,814	15,892,409	15,999,914	(756)				
60445	74-1915841	12/01/1994	Sagicor Life Insurance Company	TX	CO/I	OL	20,962,642	18,356,407	18,303,938	(2,185)				
64688	75-6020048	04/01/1979	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	50,000	5,347	4,759	9,110				
64688	75-6020048	04/01/1979	SCOR Global Life Americas Reinsurance Company	DE	CO/I	DIS		7,011	6,930					
64688	75-6020048	04/01/1979	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	6,250	930	856	950				
64688	75-6020048	02/01/1981	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	750,000	25,276	24,271	45,026				
64688	75-6020048	02/01/1981	SCOR Global Life Americas Reinsurance Company	DE	CO/I	DIS		137,500	136,089					
64688	75-6020048	02/01/1981	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	373,208	5,665	5,022	27,717				
64688	75-6020048	04/01/1982	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	300,000	9,581	8,598	17,731				
64688	75-6020048	04/01/1982	SCOR Global Life Americas Reinsurance Company	DE	CO/I	DIS		131,042	129,950					
64688	75-6020048	04/01/1982	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	74,770	3,296		10,552				
64688	75-6020048	07/01/1984	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	360,345	5,727	6,640	7,558				
64688	75-6020048	04/01/1987	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	383,338	4,441	6,136	7,706				
87017	62-1003368	06/01/1983	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	59,904	3,388	2,973	4,056				
87017	62-1003368	07/01/1984	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	68,008	1,391	1,614	1,841				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	306,593	18,720	22,163	8,961				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	DIS				6				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	4,594,216	32,791	32,946	72,997				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	DIS		17,199	17,874	225				
97071	13-3126819	01/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,310,000	1,087	4,717	(1,319)				
82627	06-0839705	01/01/1971	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,129	293	279	474				
82627	06-0839705	02/07/1972	Swiss Re Life & Health America Inc	MO	CO/I	OL	610	13	15	2				
82627	06-0839705	04/02/1973	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	39,616	39,018	761				
82627	06-0839705	06/15/1974	Swiss Re Life & Health America Inc	MO	CO/I	OL	75,000	3,236	2,932	5,989				
82627	06-0839705	05/01/1975	Swiss Re Life & Health America Inc	MO	CO/I	OL	35,551	25,949	26,540	726				
82627	06-0839705	03/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	OL	5,000	3,684	3,614	134				
82627	06-0839705	03/15/1976	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,970	84	85	152				
82627	06-0839705	06/13/1977	Swiss Re Life & Health America Inc	MO	OTH/G	OL	41,000	35,708	35,403					
82627	06-0839705	03/01/1978	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,130	123	123	226				
82627	06-0839705	03/30/1978	Swiss Re Life & Health America Inc	MO	CO/I	OL	350,000	18,645	16,706	35,854				
82627	06-0839705	03/30/1978	Swiss Re Life & Health America Inc	MO	CO/I	DIS		244,438	238,915					
82627	06-0839705	04/01/1979	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	5,347	4,759	9,110				
82627	06-0839705	04/01/1979	Swiss Re Life & Health America Inc	MO	CO/I	DIS		7,011	6,930					
82627	06-0839705	04/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	6,250	517	480	522				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America Inc	MO	CO/I	OL	25,000	755	684	1,252				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,165	41	39	42				
82627	06-0839705	08/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	44,436	594	561	944				
82627	06-0839705	08/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	DIS				20				
82627	06-0839705	08/01/1980	Swiss Re Life & Health America Inc	MO	CO/I	OL	362,500	16,067	14,468	19,058				
82627	06-0839705	07/04/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL				30				
82627	06-0839705	07/04/1981	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		993	1,054					
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	4,475	4,032	8,201				
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	DIS		57,379	56,757					
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	74,770	4,739		15,220				
82627	06-0839705	05/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,037,721	6,365	5,662	8,302				
82627	06-0839705	02/15/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	95,894	800	603	3,864				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	360,345	5,702	6,622	7,557				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	342,329	7,008	8,111	9,261				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,057,377	12,507	15,914	22,278				
82627	06-0839705	12/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	348,929	3,122	3,197	8,503				
82627	06-0839705	12/18/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,623,680	43,728	46,482	87,004				
82627	06-0839705	12/18/1989	Swiss Re Life & Health America Inc	MO	YRT/I	DIS		24,800	24,800					
82627	06-0839705	08/01/1992	Swiss Re Life & Health America Inc	MO	YRT/I	OL	244,585	4,172	16,633	(1,163)				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America Inc	MO	CO/I	OL	116,667	742	658	1,423				
82627	06-0839705	05/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	12,381	31	28	68				
82627	06-0839705	11/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	12,500	83	76	161				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America Inc	MO	YRT/I	OL	27,675,995	41,369	37,779	84,682				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	CO/I	OL	379,122	182,608	187,200	9,131				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	CO/G	OL	288,500	4,482	4,202	5,158				
21113	13-5459190	01/01/2023	United States Fire Insurance Company	DE	CAT/I	OL				580				
80659	82-4533188	12/01/1984	US Business of Canada Life Assurance Company	MI	YRT/I	OL	44,157	64	60	78				
80659	82-4533188	07/01/1986	US Business of Canada Life Assurance Company	MI	YRT/I	OL	97,254	1,857	2,282	1,988				
80659	82-4533188	07/01/1987	US Business of Canada Life Assurance Company	MI	CO/I	OL	120,000	1,778	1,555	3,977				
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI	CO/I	OL	4,829,870	89,997	95,910	157,833				
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI	CO/I	DIS				274				
80659	82-4533188	12/01/1990	US Business of Canada Life Assurance Company	MI	YRT/I	OL	22,459	414	347	2,979				
80659	82-4533188	08/01/1992	US Business of Canada Life Assurance Company	MI	YRT/I	OL	277,166	4,233	5,102	7,473				
66133	41-1760577	03/01/2006	Wilton Reassurance Company	MN	CO/I	XXXL	58,565,561	1,278,412	1,265,914	143,951				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	OL	276,053,000	102,857,408	109,542,245	6,410,854				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	DIS		2,645,416	2,958,988					
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	ADB		9,749	11,174					
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/G	OL	955,000	303,488	286,722	10,046				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	FA		2,091,465	2,206,478	17,211				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	OA		266,716	431,658					
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	OL	238,487,619	80,710,410	86,375,066	2,742,358				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	DIS		2,102,612	2,118,229					
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	ADB		11,289	11,996					
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	XXXL	137,614,381	8,979,474	9,511,202	602,542				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	FA		1,721,483	1,731,938	8,620				
66133	41-1760577	01/01/2009	Wilton Reassurance Company	MN	CO/I	OA		350,631	353,979					
0899999. General Account - Authorized U.S. Non-Affiliates							958,253,025	982,146,664	1,062,822,965	13,083,084				
1099999. Total General Account - Authorized Non-Affiliates							958,253,025	982,146,664	1,062,822,965	13,083,084				
1199999. Total General Account Authorized							958,253,025	982,146,664	1,062,822,965	13,083,084				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1124129	01/01/2023	Endurance Worldwide Insurance Limited	GBR	CAT/I	OL				290				
00000	AA-1126623	01/01/2023	Lloyd's Syndicate Number 623	GBR	CAT/I	OL				206				
00000	AA-1128623	01/01/2023	Lloyd's Syndicate Number 2623	GBR	CAT/I	OL				953				
00000	AA-1120116	01/01/2023	Lloyd's Syndicate Number 3902	GBR	CAT/I	OL				522				
00000	AA-1126004	01/01/2023	Lloyd's Syndicate Number 4444	GBR	CAT/I	OL				348				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										2,318				
2199999. Total General Account - Unauthorized Non-Affiliates										2,318				
2299999. Total General Account Unauthorized										2,318				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							958,253,025	982,146,664	1,062,822,965	13,085,402				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							958,253,025	982,146,664	1,062,822,965	13,083,084				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)										2,318				
9999999 - Totals							958,253,025	982,146,664	1,062,822,965	13,085,402				

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	QA/G	SD		25,000					
92738	42-1153896	12/31/1995	American Equity Investment Life Insurance Company	IA	QA/I	SD	22,626		309,100				
89206	31-0962495	11/20/1987	AuguStar Life Assurance Corporation	OH	QA/I	LTDI	25,108	3,502	1,976,168				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/G	A	1,002,964	473,183	234,582				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/G	OM	3,569	19,133	9,485				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/G	SD	90,157	39,979	19,820				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/I	A	115,606	28,993	9,560				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/I	LTDI		5					
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/I	OM	217,705	48,038	8,350				
62146	36-2136262	12/31/1989	Combined Insurance Company of America	IL	QA/I	SD	24,349	8,747	1,605				
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	QA/I	OH	(982)		19,394				
65978	13-5581829	01/01/1987	Metropolitan Life Insurance Company	NY	QA/I	LTDI	1,504	2,733	25,240				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	QA/G	A	58,173	19,292	2				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	QA/G	OM	35,231	12,861	1				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	QA/I	A	94,078	23,246	178,844				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	QA/I	OM	18,378	5,811	44,711				
62596	31-0252460	01/01/1990	Union Fidelity Life Insurance Company	KS	QA/I	SD	(40)						
62235	01-0278678	09/01/1991	Unum Life Insurance Company of America	ME	QA/G	LTDI			1,116				
80802	38-1082080	12/01/2007	US Branch of Sun Life Assurance Company of Canada	MI	QA/G	STDI	268,479	5,336					
0899999. General Account - Authorized U.S. Non-Affiliates							1,976,908	715,858	2,837,977				
1099999. Total General Account - Authorized Non-Affiliates							1,976,908	715,858	2,837,977				
1199999. Total General Account Authorized							1,976,908	715,858	2,837,977				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							1,976,908	715,858	2,837,977				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							1,976,908	715,858	2,837,977				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							1,976,908	715,858	2,837,977				

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	15,062	16,213	19,013	23,167	22,950
2.	Commissions and reinsurance expense allowances	1,075	1,231	1,495	1,655	1,884
3.	Contract claims	74,783	64,438	60,331	63,955	68,044
4.	Surrender benefits and withdrawals for life contracts	59,770	54,909	56,448	59,782	72,945
5.	Dividends to policyholders and refunds to members	1,280	994	1,144	1,206	1,247
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	(83,937)	(71,318)	(66,124)	(61,273)	(72,820)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	511	537	623	657	669
9.	Aggregate reserves for life and accident and health contracts	944,747	1,028,684	1,100,002	1,166,126	1,227,399
10.	Liability for deposit-type contracts	40,953	38,063	39,457	43,820	46,638
11.	Contract claims unpaid	8,320	6,898	9,069	11,971	10,547
12.	Amounts recoverable on reinsurance	2,248	2,364	348	264	899
13.	Experience rating refunds due or unpaid					43
14.	Policyholders' dividends and refunds to members (not included in Line 10)	1,123	1,119	1,227	1,312	1,391
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)				500	500
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	5,843,255,617	29,061,586	5,872,317,203
2.	Reinsurance (Line 16)	6,416,419	(2,653,751)	3,762,668
3.	Premiums and considerations (Line 15)	14,608,718	502,988	15,111,706
4.	Net credit for ceded reinsurance	XXX	968,341,574	968,341,574
5.	All other admitted assets (balance)	122,087,574	116,744	122,204,318
6.	Total assets excluding Separate Accounts (Line 26)	5,986,368,328	995,369,141	6,981,737,469
7.	Separate Account assets (Line 27)	3,261,466		3,261,466
8.	Total assets (Line 28)	5,989,629,794	995,369,141	6,984,998,935
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	4,425,297,054	944,747,337	5,370,044,391
10.	Liability for deposit-type contracts (Line 3)	839,653,285	40,953,161	880,606,446
11.	Claim reserves (Line 4)	164,907,343	8,319,874	173,227,217
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	438,217	1,122,923	1,561,140
13.	Premium & annuity considerations received in advance (Line 8)	22,051,393	68,935	22,120,327
14.	Other contract liabilities (Line 9)	117,358,556	(104,360)	117,254,196
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	141,019,017	261,272	141,280,289
20.	Total liabilities excluding Separate Accounts (Line 26)	5,710,724,865	995,369,141	6,706,094,006
21.	Separate Account liabilities (Line 27)	3,261,466		3,261,466
22.	Total liabilities (Line 28)	5,713,986,331	995,369,141	6,709,355,472
23.	Capital & surplus (Line 38)	275,643,463	XXX	275,643,463
24.	Total liabilities, capital & surplus (Line 39)	5,989,629,794	995,369,141	6,984,998,935

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	944,747,337
26.	Claim reserves	8,319,874
27.	Policyholder dividends/reserves	1,122,923
28.	Premium & annuity considerations received in advance	68,935
29.	Liability for deposit-type contracts	40,953,161
30.	Other contract liabilities	(104,360)
31.	Reinsurance ceded assets	2,653,751
32.	Other ceded reinsurance recoverables	(29,178,330)
33.	Total ceded reinsurance recoverables	968,583,290
34.	Premiums and considerations	502,988
35.	Reinsurance in unauthorized companies	
36.	Funds held under reinsurance treaties with unauthorized reinsurers	
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	
39.	Other ceded reinsurance payables/offsets	(261,272)
40.	Total ceded reinsurance payable/offsets	241,716
41.	Total net credit for ceded reinsurance	968,341,574

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	1,398,725	4,156	6,135,141		7,538,021	
2.	Alaska AK	L	23,723		129,512		153,235	
3.	Arizona AZ	L	333,748	248,422	3,713,983		4,296,153	
4.	Arkansas AR	L	493,355	19,003	7,110,907		7,623,265	
5.	California CA	L	6,233,905	263,874	30,831,730		37,329,508	
6.	Colorado CO	L	249,186	4,157	7,867,902		8,121,245	
7.	Connecticut CT	L	433,294	26,839	221,095		681,228	
8.	Delaware DE	L	122,311	1,380	664,144		787,835	
9.	District of Columbia DC	L	178,127	700	462,412		641,239	
10.	Florida FL	L	8,847,418	126,982	66,778,103		75,752,503	
11.	Georgia GA	L	1,092,202	46,651	8,958,054		10,096,907	
12.	Hawaii HI	L	151,429	4,372	230,758		386,559	
13.	Idaho ID	L	255,857	3,600	7,669,880		7,929,337	
14.	Illinois IL	L	1,358,700	107,335	65,301,056		66,767,091	
15.	Indiana IN	L	1,048,924	6,600	29,489,371		30,544,895	
16.	Iowa IA	L	426,210	24,191	71,923,664		72,374,065	
17.	Kansas KS	L	395,283	4,999	27,403,558		27,803,840	
18.	Kentucky KY	L	618,817	1,223	14,403,093		15,023,133	
19.	Louisiana LA	L	1,690,457	2,862	11,735,108		13,428,427	
20.	Maine ME	L	183,735	7,120	1,836,081		2,026,936	
21.	Maryland MD	L	1,114,515	6,840	5,993,202		7,114,557	
22.	Massachusetts MA	L	318,312	7,150	1,541,212		1,866,674	
23.	Michigan MI	L	800,534	27,781	10,508,431		11,336,746	
24.	Minnesota MN	L	319,328	10,544	11,034,365		11,364,236	
25.	Mississippi MS	L	375,193	9,367	2,208,825		2,593,386	
26.	Missouri MO	L	520,946	13,687	24,624,667		25,159,300	
27.	Montana MT	L	65,205	235	7,822,550		7,887,989	
28.	Nebraska NE	L	339,697	18,854	31,164,405		31,522,956	
29.	Nevada NV	L	1,058,251	120	3,712,670		4,771,042	
30.	New Hampshire NH	L	81,384	6,533	1,442,239		1,530,156	
31.	New Jersey NJ	L	1,320,672	108,147	5,330,173		6,758,992	
32.	New Mexico NM	L	403,788	2,040	2,044,985		2,450,813	
33.	New York NY	N	189,566	2,700	386,773		579,039	
34.	North Carolina NC	L	1,859,226	15,830	19,693,697		21,568,753	
35.	North Dakota ND	L	147,692	120	25,113,860		25,261,672	
36.	Ohio OH	L	4,703,193	35,019	35,586,022		40,324,234	
37.	Oklahoma OK	L	848,662	8,185	20,296,434		21,153,281	
38.	Oregon OR	L	184,724	564	1,975,101		2,160,390	
39.	Pennsylvania PA	L	2,316,427	81,005	16,614,892		19,012,323	
40.	Rhode Island RI	L	65,461	924	466,133		532,518	
41.	South Carolina SC	L	2,767,976	1,847	12,779,066		15,548,890	
42.	South Dakota SD	L	139,789	4,450	39,404,930		39,549,170	
43.	Tennessee TN	L	1,943,505	12,322	16,678,921		18,634,748	
44.	Texas TX	L	7,120,865	56,260	48,030,441		55,207,566	
45.	Utah UT	L	598,886	10,721	9,189,961		9,799,568	
46.	Vermont VT	L	50,651	120	3,319,443		3,370,214	
47.	Virginia VA	L	3,362,513	6,760	11,162,479		14,531,752	
48.	Washington WA	L	152,156	830	3,410,751		3,563,737	
49.	West Virginia WV	L	1,765,362	615	13,224,596		14,990,574	
50.	Wisconsin WI	L	197,631	25,844	9,100,931		9,324,407	
51.	Wyoming WY	L	127,279	12,680	2,722,038		2,861,997	
52.	American Samoa AS	N						
53.	Guam GU	L	471,678		9,884		481,562	
54.	Puerto Rico PR	L	753,328		18,239,614		18,992,942	
55.	U.S. Virgin Islands VI	L	21,082		452,782		473,864	
56.	Northern Mariana Islands MP	N	7,034				7,034	
57.	Canada CAN	N	72		168		240	
58.	Aggregate Other Alien OT	XXX	13,074	3,250	48,855		65,179	
59.	Subtotal	XXX	62,061,064	1,395,809	778,201,050		841,657,923	
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	444,993				444,993	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	890,296		830,195		1,720,491	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	63,396,353	1,395,809	779,031,245		843,823,407	
96.	Plus reinsurance assumed	XXX	89,712	400	14,482,885		14,572,997	
97	Totals (All Business)	XXX	63,486,065	1,396,209	793,514,130		858,396,404	
98.	Less reinsurance ceded	XXX	11,871,098	1,235,038	1,977,576		15,083,712	
99.	Totals (All Business) less Reinsurance Ceded	XXX	51,614,967	161,171	(c) 791,536,554		843,312,692	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	13,074	3,250	48,855		65,179	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	13,074	3,250	48,855		65,179	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 4

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary life, accident and health premiums are allocated to the address of the premium payor. Annuity considerations are allocated to the policy owner's address.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

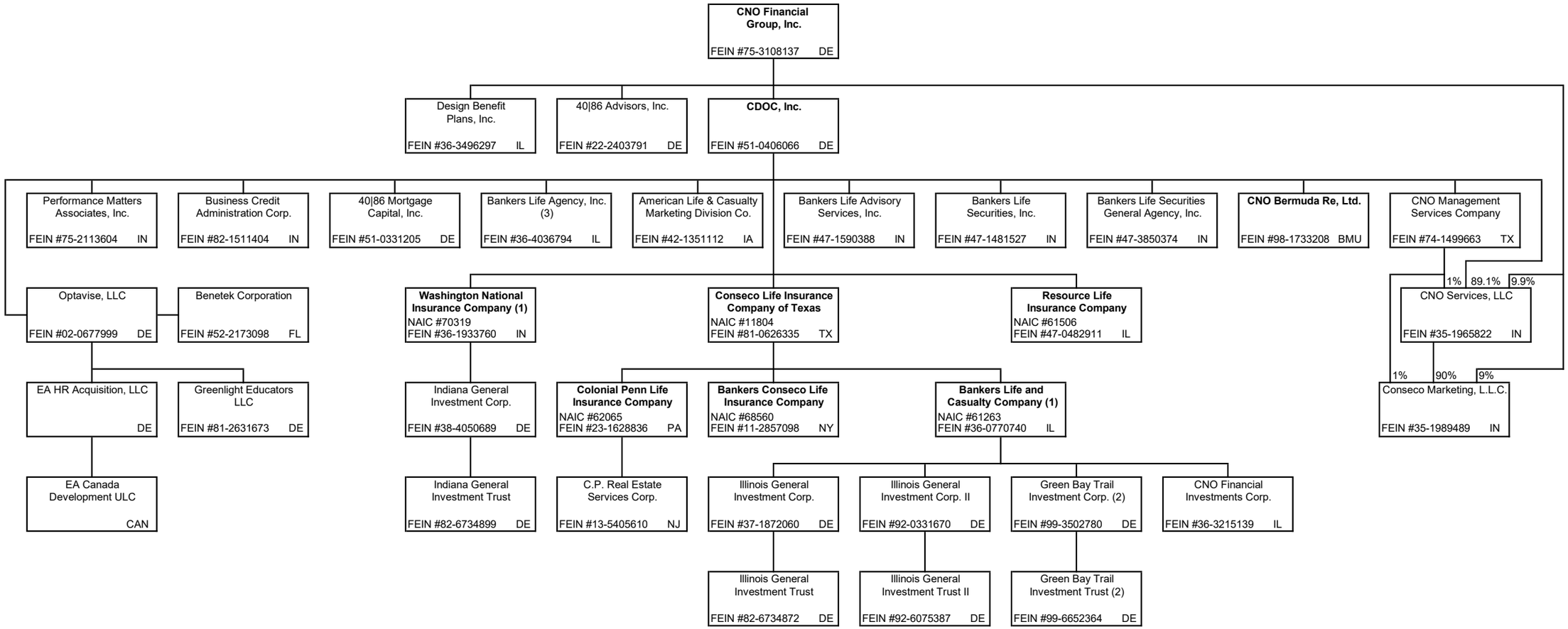
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	1,398,725	4,156	3,320	19,052		1,425,253
2. Alaska	AK	23,723		123	1,085		24,930
3. Arizona	AZ	333,748	248,422	101	53,723		635,994
4. Arkansas	AR	493,355	19,003		14,041		526,400
5. California	CA	6,233,905	263,874	56,155	110,918		6,664,852
6. Colorado	CO	249,186	4,157	1,515	39,934		294,792
7. Connecticut	CT	433,294	26,839	74	49,720		509,927
8. Delaware	DE	122,311	1,380		5,216		128,907
9. District of Columbia	DC	178,127	700		514		179,341
10. Florida	FL	8,847,418	126,982	3,471	398,605		9,376,475
11. Georgia	GA	1,092,202	46,651	12,316	77,927		1,229,096
12. Hawaii	HI	151,429	4,372	3,082	9,742		168,625
13. Idaho	ID	255,857	3,600		10,416		269,873
14. Illinois	IL	1,358,700	107,335	7,780	138,050		1,611,865
15. Indiana	IN	1,048,924	6,600	2,034	61,196		1,118,754
16. Iowa	IA	426,210	24,191	8,880	52,844		512,126
17. Kansas	KS	395,283	4,999	3,859	30,279		434,420
18. Kentucky	KY	618,817	1,223	12,744	100,953		733,737
19. Louisiana	LA	1,690,457	2,862	86,909	84,117		1,864,345
20. Maine	ME	183,735	7,120	56,569	4,782		252,206
21. Maryland	MD	1,114,515	6,840	1,150	20,534		1,143,040
22. Massachusetts	MA	318,312	7,150	6,976	18,770		351,208
23. Michigan	MI	800,534	27,781	17,012	158,254		1,003,580
24. Minnesota	MN	319,328	10,544	3,471	3,004		336,347
25. Mississippi	MS	375,193	9,367	94	94,073		478,728
26. Missouri	MO	520,946	13,687	23,682	230,006		788,321
27. Montana	MT	65,205	235	2,338	(140)		67,637
28. Nebraska	NE	339,697	18,854	4,338	20,327		383,215
29. Nevada	NV	1,058,251	120	15,916	14,112		1,088,399
30. New Hampshire	NH	81,384	6,533	894	12,722		101,532
31. New Jersey	NJ	1,320,672	108,147	5,486	1,227,885		2,662,190
32. New Mexico	NM	403,788	2,040		13,103		418,932
33. New York	NY	189,566	2,700		75,471		267,737
34. North Carolina	NC	1,859,226	15,830	41,526	74,142		1,990,724
35. North Dakota	ND	147,692	120	834	10,703		159,349
36. Ohio	OH	4,703,193	35,019	16,773	95,119		4,850,105
37. Oklahoma	OK	848,662	8,185	12,786	33,090		902,724
38. Oregon	OR	184,724	564	406	9,310		195,005
39. Pennsylvania	PA	2,316,427	81,005	65,010	96,783		2,559,224
40. Rhode Island	RI	65,461	924		3,127		69,513
41. South Carolina	SC	2,767,976	1,847	10,912	80,197		2,860,932
42. South Dakota	SD	139,789	4,450	1,199	7,259		152,696
43. Tennessee	TN	1,943,505	12,322	63,633	114,728		2,134,188
44. Texas	TX	7,120,865	56,260	113,464	309,916		7,600,505
45. Utah	UT	598,886	10,721	106	13,411		623,125
46. Vermont	VT	50,651	120	300	6,559		57,630
47. Virginia	VA	3,362,513	6,760	27,903	61,747		3,458,923
48. Washington	WA	152,156	830		11,989		164,975
49. West Virginia	WV	1,765,362	615	991	4,145		1,771,114
50. Wisconsin	WI	197,631	25,844	2,869	35,180		261,525
51. Wyoming	WY	127,279	12,680	2,891	16,625		159,474
52. American Samoa	AS						
53. Guam	GU	471,678					471,678
54. Puerto Rico	PR	753,328		185			753,513
55. U.S. Virgin Islands	VI	21,082					21,082
56. Northern Mariana Islands	MP	7,034					7,034
57. Canada	CAN	72					72
58. Aggregate Other Alien	OT	13,074	3,250	979			17,303
59. Total		62,061,064	1,395,809	703,055	4,135,269		68,295,197

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



NOTES:

All subsidiaries are 100% owned unless otherwise indicated.

Names of insurance companies and their parent companies are in bold letters.

(1) The following non-insurance investment entities are reported as affiliated in accordance with SSAP No. 25:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%

(2) These entities were formed in June 2024.

(3) K.F. Agency, Inc. changed its name to Bankers Life Agency, Inc. in November 2024.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	PA	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61506	47-0482911				Resource Life Insurance Company	IL	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	RE	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			AA-3191555				CNO Bermuda Re, Ltd.	BMU	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	DS	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	DS	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3215139				CNO Financial Investments Corp.	IL	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	NIA	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			92-0331670				Illinois General Investment Corp. II	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			92-6075387				Illinois General Investment Trust II	DE	NIA	Illinois General Investment Corp. II	Ownership	100.000	CNO Financial Group, Inc.	NO	
			99-3502780				Green Bay Trail Investment Corp.	DE	NIA	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			99-6652364				Green Bay Trail Investment Trust	DE	NIA	Green Bay Trail Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UDP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				Bankers Life Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				Optavise, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA HR Acquisition, LLC	DE	NIA	Optavise, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
							EA Canada Development ULC	CAN	NIA	EA HR Acquisition, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			81-2631673				Greenlight Educators LLC	DE	NIA	Optavise, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			52-2173098				Benetek Corporation	FL	NIA	Optavise, LLC	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
68560	11-2857098	Bankers Conseco Life Insurance Company					(16,244,095)				(16,244,095)	
	47-1590388	Bankers Life Advisory Services, Inc.					(38,176)				(38,176)	
61263	36-0770740	Bankers Life and Casualty Company	(130,000,000)	(393,790,777)			(413,605,484)	70,925,089			(866,471,172)	(88,567,469)
	47-1481527	Bankers Life Securities, Inc.					4,700,305				4,700,305	
	51-0406066	CDOC, Inc.	196,000,000	(67,000,000)						84,359,568	213,359,568	
	AA-3191555	CNO Bermuda Re, Ltd.					(1,970,392)	(29,102,312)			(31,072,704)	
	75-3108137	CNO Financial Group, Inc.					36,223,131				36,223,131	
	35-1965822	CNO Services, LLC					623,055,300				623,055,300	
62065	23-1628836	Colonial Penn Life Insurance Company		26,750,000			(94,904,144)	(37,580,077)		(15,114,048)	(120,848,269)	131,546,975
11804	81-0626335	Conseco Life Insurance Company of Texas		40,250,000			14,415,362			(69,245,520)	(14,580,158)	
	99-3502780	Green Bay Trail Investment Corp.		250,000,001							250,000,001	
	37-1872060	Illinois General Investment Corp.		790,776							790,776	
	92-0331670	Illinois General Investment Corp. II		143,000,000							143,000,000	
	38-4050689	Indiana General Investment Corp.		285,437							285,437	
	36-4036794	Bankers Life Agency, Inc.					13,029,470				13,029,470	
	02-0677999	Optavise, LLC					1,500,000				1,500,000	
	75-2113604	Performance Matters Associates, Inc.					1,645,308				1,645,308	
61506	47-0482911	Resource Life Insurance Company					(13,659)				(13,659)	
70319	36-1933760	Washington National Insurance Company	(66,000,000)	(285,437)			(224,697,496)	(4,242,699)			(295,225,633)	(42,979,506)
	22-2403791	40|86 Advisors, Inc.					53,959,948				53,959,948	
	51-0331205	40|86 Mortgage Capital, Inc.					2,944,622				2,944,622	
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Bankers Conseco Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Bankers Life and Casualty Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Colonial Penn Life Insurance Company	Conseco Life Insurance Company of Texas	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Conseco Life Insurance Company of Texas	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Resource Life Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO
Washington National Insurance Company	CDOC, Inc.	100.000	NO	CNO Financial Group, Inc.	Bankers Conseco Life Insurance Company, Bankers Life and Casualty Company, Colonial Penn Life Insurance Company, Conseco Life Insurance Company of Texas, Resource Life Insurance Company, Washington National Insurance Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10. None
12. None
16.
17. None
18. None
20. None
22. None
24. None
25. None
26. None
27. None
28. None
30. None
31. None
32. None
33. None
39. None
41. The Company's closed blocks of major medical business cover less than 1,000 lives. In accordance with the NAIC guidance, the Company requested a waiver from this filing which was approved by its state of domicile.
42. None
44. None
47. None

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



39. Credit Insurance Experience Exhibit [Document Identifier 230]



42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



44. Variable Annuities Supplement [Document Identifier 286]



47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Transfer of accident and health reserves on termination of coinsurance ceded agreement		(978,846)
2797. Summary of remaining write-ins for Line 27 from overflow page		(978,846)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 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	218,054,034	3.732	218,054,034		218,054,034	3.732
	1.02 All other governments	27,973,972	0.479	27,973,972		27,973,972	0.479
	1.03 U.S. states, territories and possessions, etc. guaranteed	29,698,394	0.508	29,698,394		29,698,394	0.508
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	104,215,741	1.784	104,215,741		104,215,741	1.784
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,058,695,324	18.118	1,058,695,324		1,058,695,324	18.118
	1.06 Industrial and miscellaneous	3,716,805,872	63.608	3,716,805,872		3,716,805,872	63.608
	1.07 Hybrid securities	37,125,626	0.635	37,125,626		37,125,626	0.635
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	45,759,238	0.783	45,759,238		45,759,238	0.783
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	5,238,328,201	89.647	5,238,328,201		5,238,328,201	89.647
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	14,600,149	0.250	14,600,149		14,600,149	0.250
	2.02 Parent, subsidiaries and affiliates	19,130,834	0.327	19,130,834		19,130,834	0.327
	2.03 Total preferred stocks	33,730,983	0.577	33,730,983		33,730,983	0.577
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,151,529	0.105	6,151,529		6,151,529	0.105
	3.02 Industrial and miscellaneous Other (Unaffiliated)	25,142,338	0.430	25,142,338		25,142,338	0.430
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	85,433,509	1.462	85,433,509		85,433,509	1.462
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	116,727,376	1.998	116,727,376		116,727,376	1.998
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	90,509,392	1.549	90,509,392		90,509,392	1.549
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	90,509,392	1.549	90,509,392		90,509,392	1.549
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income	29,555,512	0.506	29,555,512		29,555,512	0.506
	5.03 Properties held for sale	6,608,491	0.113	6,608,491		6,608,491	0.113
	5.04 Total real estate	36,164,003	0.619	36,164,003		36,164,003	0.619
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	68,613,539	1.174	68,613,539		68,613,539	1.174
	6.02 Cash equivalents (Schedule E, Part 2)	9,728,965	0.166	9,728,965		9,728,965	0.166
	6.03 Short-term investments (Schedule DA)		0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments	78,342,504	1.341	78,342,503		78,342,503	1.341
7.	Contract loans	17,650,886	0.302	17,644,751		17,644,751	0.302
8.	Derivatives (Schedule DB)	3,269,057	0.056	3,269,057		3,269,057	0.056
9.	Other invested assets (Schedule BA)	226,727,370	3.880	226,726,147		226,726,147	3.880
10.	Receivables for securities	1,813,212	0.031	1,813,212		1,813,212	0.031
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	5,843,262,983	100.000	5,843,255,624		5,843,255,624	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		41,204,460
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	17,475	
	7.2 Totals, Part 3, Column 10		17,475
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,022,982	
	8.2 Totals, Part 3, Column 9		5,022,982
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		36,164,003
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		36,164,003

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		102,140,004
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		11,630,612
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		90,509,392
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		90,509,392
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		90,509,392

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		225,999,497
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	5,591,017	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	26,689,145	32,280,162
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		7,112
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	217,029	
	5.2 Totals, Part 3, Column 9	(888,622)	(671,593)
6.	Total gain (loss) on disposals, Part 3, Column 19		1,545,069
7.	Deduct amounts received on disposals, Part 3, Column 16		32,372,524
8.	Deduct amortization of premium and depreciation		60,354
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)		226,727,370
12.	Deduct total nonadmitted amounts		1,223
13.	Statement value at end of current period (Line 11 minus Line 12)		226,726,147

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,388,078,282
2.	Cost of bonds and stocks acquired, Part 3, Column 7		772,772,553
3.	Accrual of discount		13,435,616
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(1,798,622)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	3,912,527	
	4.4. Part 4, Column 11		2,113,905
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,979,939)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		780,844,414
7.	Deduct amortization of premium		3,914,867
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	545,909	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	491,676	1,037,585
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,163,008
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,388,786,559
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,388,786,559

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	218,054,034	190,746,703	175,561,327	431,807,175
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	27,973,972	23,460,469	27,861,584	29,860,000
	4.	Totals	246,028,006	214,207,172	203,422,911	461,667,175
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	29,698,394	29,137,595	29,638,947	30,061,176
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	104,215,741	84,574,509	100,456,925	146,130,000
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	1,058,695,324	952,243,839	1,047,604,894	1,094,731,676
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	3,078,338,081	2,733,609,826	3,081,767,219	3,082,593,808
	9.	Canada	79,431,351	74,679,112	79,739,692	77,922,000
	10.	Other Countries	641,921,304	594,008,075	642,427,788	638,460,195
	11.	Totals	3,799,690,736	3,402,297,013	3,803,934,699	3,798,976,003
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	5,238,328,201	4,682,460,128	5,185,058,376	5,531,566,030
PREFERRED STOCKS	14.	United States	14,600,149	13,280,344	14,600,149	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	14,600,149	13,280,344	14,600,149	
Parent, Subsidiaries and Affiliates	18.	Totals	19,130,834	48,300,102	39,338,896	
	19.	Total Preferred Stocks	33,730,983	61,580,446	53,939,045	
COMMON STOCKS	20.	United States	31,293,867	31,293,867	31,392,338	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries				
	23.	Totals	31,293,867	31,293,867	31,392,338	
Parent, Subsidiaries and Affiliates	24.	Totals	85,433,509	85,433,509	76,955,600	
	25.	Total Common Stocks	116,727,376	116,727,376	108,347,938	
	26.	Total Stocks	150,458,359	178,307,822	162,286,983	
	27.	Total Bonds and Stocks	5,388,786,560	4,860,767,950	5,347,345,359	

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 12.7	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	8,384,480	27,753,283	16,287,419	130,428,086	35,200,767	XXX	218,054,035	4.2	203,556,197	3.9	218,054,035	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	8,384,480	27,753,283	16,287,419	130,428,086	35,200,767	XXX	218,054,035	4.2	203,556,197	3.9	218,054,035	
2. All Other Governments												
2.1 NAIC 1		1,766,636		1,058,837	7,185,176	XXX	10,010,649	0.2	9,963,266	0.2	4,356,747	5,653,902
2.2 NAIC 2			564,025	6,227,232	11,172,066	XXX	17,963,323	0.3	19,492,236	0.4	9,289,669	8,673,654
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		1,766,636	564,025	7,286,069	18,357,242	XXX	27,973,972	0.5	29,455,502	0.6	13,646,416	14,327,556
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	66,481	338,738	3,996,885	25,296,290		XXX	29,698,394	0.6	33,479,263	0.6	29,698,394	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	66,481	338,738	3,996,885	25,296,290		XXX	29,698,394	0.6	33,479,263	0.6	29,698,394	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			7,576,197	49,869,863	44,932,761	XXX	102,378,821	2.0	101,463,708	1.9	102,378,821	
4.2 NAIC 2				1,836,920		XXX	1,836,920	0.0	1,851,074	0.0	1,836,920	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			7,576,197	51,706,783	44,932,761	XXX	104,215,741	2.0	103,314,782	2.0	104,215,741	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,389,977	61,916,494	80,291,453	326,515,150	556,793,019	XXX	1,037,906,093	19.8	888,314,256	16.9	1,015,182,988	22,723,105
5.2 NAIC 2		534,610	2,498,138	14,507,725	523,758	XXX	18,064,231	0.3	18,053,439	0.3	18,064,231	
5.3 NAIC 3						XXX						
5.4 NAIC 4	378,214	1,809,433	537,353			XXX	2,725,000	0.1	3,075,000	0.1		2,725,000
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	12,768,191	64,260,537	83,326,944	341,022,875	557,316,777	XXX	1,058,695,324	20.2	909,442,695	17.3	1,033,247,219	25,448,105

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 12.7	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	147,172,796	479,814,750	173,660,002	314,675,423	882,385,615	XXX	1,997,708,586	38.1	2,205,617,932	42.0	1,143,936,883	853,771,703
6.2 NAIC 2	20,897,185	106,263,598	172,258,748	552,109,223	789,109,436	XXX	1,640,638,190	31.3	1,625,038,597	31.0	1,294,403,917	346,234,273
6.3 NAIC 3	1,563,814	17,598,752	20,114,598	5,774,856	7,373,935	XXX	52,425,955	1.0	56,525,417	1.1	17,618,826	34,807,129
6.4 NAIC 4	80,573	10,836,406	3,619,293	5,580,936		XXX	20,117,208	0.4	8,519,900	0.2	16,255,867	3,861,341
6.5 NAIC 5	500,000	1,000,000				XXX	1,500,000	0.0	6,347,070	0.1		1,500,000
6.6 NAIC 6			3,059,721	1,356,212		XXX	4,415,933	0.1				4,415,933
6.7 Totals	170,214,368	615,513,506	372,712,362	879,496,650	1,678,868,986	XXX	3,716,805,872	71.0	3,902,048,916	74.4	2,472,215,493	1,244,590,379
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		25,262,815		2,090,398	7,746,686	XXX	35,099,899	0.7	29,486,419	0.6	35,099,899	
7.3 NAIC 3		1,025,727			1,000,000	XXX	2,025,727	0.0	2,036,048	0.0		2,025,727
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		26,288,542		2,090,398	8,746,686	XXX	37,125,626	0.7	31,522,467	0.6	35,099,899	2,025,727
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		11,687,500	30,608,486			XXX	42,295,986	0.8	28,420,664	0.5		42,295,986
10.2 NAIC 2		498,898				XXX	498,898	0.0				498,898
10.3 NAIC 3		2,964,354				XXX	2,964,354	0.1	6,777,330	0.1		2,964,354
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals		15,150,752	30,608,486			XXX	45,759,238	0.9	35,197,994	0.7		45,759,238
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 168,013,734	583,277,401	312,420,442	847,843,649	1,526,497,338		3,438,052,564	65.6	XXX	XXX	2,513,607,868	924,444,696
12.2 NAIC 2	(d) 20,897,185	132,559,921	175,320,911	576,771,498	808,551,946		1,714,101,461	32.7	XXX	XXX	1,358,694,636	355,406,825
12.3 NAIC 3	(d) 1,563,814	21,588,833	20,114,598	5,774,856	8,373,935		57,416,036	1.1	XXX	XXX	17,618,826	39,797,210
12.4 NAIC 4	(d) 458,787	12,645,839	4,156,646	5,580,936			22,842,208	0.4	XXX	XXX	16,255,867	6,586,341
12.5 NAIC 5	(d) 500,000	1,000,000					(c) 1,500,000	0.0	XXX	XXX		1,500,000
12.6 NAIC 6	(d)		3,059,721	1,356,212			(c) 4,415,933	0.1	XXX	XXX		4,415,933
12.7 Totals	191,433,520	751,071,994	515,072,318	1,437,327,151	2,343,423,219		(b) 5,238,328,202	100.0	XXX	XXX	3,906,177,197	1,332,151,005
12.8 Line 12.7 as a % of Col. 7	3.7	14.3	9.8	27.4	44.7		100.0	XXX	XXX	XXX	74.6	25.4
13. Total Bonds Prior Year												
13.1 NAIC 1	130,316,414	677,505,665	381,565,373	856,719,758	1,424,708,076		XXX	XXX	3,470,815,286	66.1	2,449,520,284	1,021,295,002
13.2 NAIC 2	19,232,712	133,812,318	137,253,709	558,060,428	845,562,598		XXX	XXX	1,693,921,765	32.3	1,322,862,810	371,058,955
13.3 NAIC 3	1,500,240	30,576,875	10,116,045	16,236,884	6,908,751		XXX	XXX	65,338,795	1.2	23,676,035	41,662,760
13.4 NAIC 4	925,889	7,624,271	1,787,735	1,257,005			XXX	XXX	11,594,900	0.2	4,865,062	6,729,838
13.5 NAIC 5		1,500,000		4,847,070			XXX	XXX	(c) 6,347,070	0.1	1,500,000	4,847,070
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	151,975,255	851,019,129	530,722,862	1,437,121,145	2,277,179,425		XXX	XXX	(b) 5,248,017,816	100.0	3,802,424,191	1,445,593,625
13.8 Line 13.7 as a % of Col. 9	2.9	16.2	10.1	27.4	43.4		XXX	XXX	100.0	XXX	72.5	27.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	67,752,246	233,013,706	148,932,898	703,613,081	1,360,295,937		2,513,607,868	48.0	2,449,520,284	46.7	2,513,607,868	XXX
14.2 NAIC 2	8,207,382	87,574,664	110,778,595	472,153,715	679,980,280		1,358,694,636	25.9	1,322,862,810	25.2	1,358,694,636	XXX
14.3 NAIC 3	248,289	2,170,750	7,038,492	5,744,710	2,416,585		17,618,826	0.3	23,676,035	0.5	17,618,826	XXX
14.4 NAIC 4		8,723,221	1,951,710	5,580,936			16,255,867	0.3	4,865,062	0.1	16,255,867	XXX
14.5 NAIC 5									1,500,000	0.0		XXX
14.6 NAIC 6												XXX
14.7 Totals	76,207,917	331,482,341	268,701,695	1,187,092,442	2,042,692,802		3,906,177,197	74.6	3,802,424,191	72.5	3,906,177,197	XXX
14.8 Line 14.7 as a % of Col. 7	2.0	8.5	6.9	30.4	52.3		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.5	6.3	5.1	22.7	39.0		74.6	XXX	XXX	XXX	74.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	100,261,488	350,263,695	163,487,544	144,230,568	166,201,401		924,444,696	17.6	1,021,295,002	19.5	XXX	924,444,696
15.2 NAIC 2	12,689,803	44,985,257	64,542,316	104,617,783	128,571,666		355,406,825	6.8	371,058,955	7.1	XXX	355,406,825
15.3 NAIC 3	1,315,525	19,418,083	13,076,106	30,146	5,957,350		39,797,210	0.8	41,662,760	0.8	XXX	39,797,210
15.4 NAIC 4	458,787	3,922,618	2,204,936				6,586,341	0.1	6,729,838	0.1	XXX	6,586,341
15.5 NAIC 5	500,000	1,000,000					1,500,000	0.0	4,847,070	0.1	XXX	1,500,000
15.6 NAIC 6			3,059,721	1,356,212			4,415,933	0.1			XXX	4,415,933
15.7 Totals	115,225,603	419,589,653	246,370,623	250,234,709	300,730,417		1,332,151,005	25.4	1,445,593,625	27.5	XXX	1,332,151,005
15.8 Line 15.7 as a % of Col. 7	8.6	31.5	18.5	18.8	22.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.2	8.0	4.7	4.8	5.7		25.4	XXX	XXX	XXX	XXX	25.4

(a) Includes $ 1,053,371,009 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 18,599,272 current year of bonds with Z designations and $ 7,244,908 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 $ 1,500,000 current year, $ 1,500,000 prior year of bonds with 5GI designations and $ current year, $ 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 12.09	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	610,031	9,640,040	8,061,895	126,204,690	34,349,915	XXX	178,866,571	3.4	138,661,554	2.6	178,866,571	
1.02 Residential Mortgage-Backed Securities	7,774,449	18,113,243	8,225,524	4,223,396	850,852	XXX	39,187,464	0.7	64,894,643	1.2	39,187,464	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	8,384,480	27,753,283	16,287,419	130,428,086	35,200,767	XXX	218,054,035	4.2	203,556,197	3.9	218,054,035	
2. All Other Governments												
2.01 Issuer Obligations		1,766,636	564,025	7,286,069	18,357,242	XXX	27,973,972	0.5	29,455,502	0.6	13,646,417	14,327,555
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		1,766,636	564,025	7,286,069	18,357,242	XXX	27,973,972	0.5	29,455,502	0.6	13,646,417	14,327,555
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	66,481	338,738	3,996,885	25,296,290		XXX	29,698,394	0.6	33,479,263	0.6	29,698,394	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	66,481	338,738	3,996,885	25,296,290		XXX	29,698,394	0.6	33,479,263	0.6	29,698,394	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			7,576,197	51,706,783	44,932,761	XXX	104,215,741	2.0	103,314,782	2.0	104,215,741	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			7,576,197	51,706,783	44,932,761	XXX	104,215,741	2.0	103,314,782	2.0	104,215,741	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	986,618	18,443,396	58,075,105	335,360,492	533,200,269	XXX	946,065,880	18.1	843,989,547	16.1	943,340,878	2,725,002
5.02 Residential Mortgage-Backed Securities	11,781,573	45,817,141	25,251,839	5,662,383	24,116,508	XXX	112,629,444	2.2	65,453,148	1.2	89,906,342	22,723,102
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	12,768,191	64,260,537	83,326,944	341,022,875	557,316,777	XXX	1,058,695,324	20.2	909,442,695	17.3	1,033,247,220	25,448,104
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	26,972,908	219,556,017	240,192,761	819,577,499	1,649,274,992	XXX	2,955,574,177	56.4	2,981,817,093	56.8	2,276,702,520	678,871,657
6.02 Residential Mortgage-Backed Securities	8,663,771	26,672,984	22,280,647	47,884,227	16,864,347	XXX	122,365,976	2.3	138,458,395	2.6	71,210,205	51,155,771
6.03 Commercial Mortgage-Backed Securities	115,450,856	209,798,448	39,407,049	6,881,750	10,654,430	XXX	382,192,533	7.3	455,678,105	8.7	124,101,098	258,091,435
6.04 Other Loan-Backed and Structured Securities	19,126,833	159,486,057	70,831,905	5,153,174	2,075,217	XXX	256,673,186	4.9	326,095,323	6.2	201,669	256,471,517
6.05 Totals	170,214,368	615,513,506	372,712,362	879,496,650	1,678,868,986	XXX	3,716,805,872	71.0	3,902,048,916	74.4	2,472,215,492	1,244,590,380
7. Hybrid Securities												
7.01 Issuer Obligations		26,288,542		2,090,398	8,746,686	XXX	37,125,626	0.7	31,522,467	0.6	35,099,899	2,025,727
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		26,288,542		2,090,398	8,746,686	XXX	37,125,626	0.7	31,522,467	0.6	35,099,899	2,025,727
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

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 12.09	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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		15,150,752	30,608,486			XXX	45,759,238	0.9	35,197,994	0.7		45,759,238
10.03 Totals		15,150,752	30,608,486			XXX	45,759,238	0.9	35,197,994	0.7		45,759,238
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	28,636,038	276,033,369	318,466,868	1,367,522,221	2,288,861,865	XXX	4,279,520,361	81.7	XXX	XXX	3,581,570,420	697,949,941
12.02 Residential Mortgage-Backed Securities	28,219,793	90,603,368	55,758,010	57,770,006	41,831,707	XXX	274,182,884	5.2	XXX	XXX	200,304,011	73,878,873
12.03 Commercial Mortgage-Backed Securities	115,450,856	209,798,448	39,407,049	6,881,750	10,654,430	XXX	382,192,533	7.3	XXX	XXX	124,101,098	258,091,435
12.04 Other Loan-Backed and Structured Securities	19,126,833	159,486,057	70,831,905	5,153,174	2,075,217	XXX	256,673,186	4.9	XXX	XXX	201,669	256,471,517
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans		15,150,752	30,608,486			XXX	45,759,238	0.9	XXX	XXX		45,759,238
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	191,433,520	751,071,994	515,072,318	1,437,327,151	2,343,423,219		5,238,328,202	100.0	XXX	XXX	3,906,177,198	1,332,151,004
12.10 Line 12.09 as a % of Col. 7	3.7	14.3	9.8	27.4	44.7		100.0	XXX	XXX	XXX	74.6	25.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	29,513,903	223,938,058	302,074,605	1,362,298,658	2,244,414,984	XXX	XXX	XXX	4,162,240,208	79.3	3,468,063,300	694,176,908
13.02 Residential Mortgage-Backed Securities	28,694,228	95,872,412	67,437,486	58,426,873	18,375,187	XXX	XXX	XXX	268,806,186	5.1	194,784,973	74,021,213
13.03 Commercial Mortgage-Backed Securities	80,990,664	308,310,628	42,222,381	10,984,224	13,170,208	XXX	XXX	XXX	455,678,105	8.7	137,078,785	318,599,320
13.04 Other Loan-Backed and Structured Securities	12,776,460	216,120,701	90,567,726	5,411,390	1,219,046	XXX	XXX	XXX	326,095,323	6.2	2,497,133	323,598,190
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		6,777,330	28,420,664			XXX	XXX	XXX	35,197,994	0.7		35,197,994
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	151,975,255	851,019,129	530,722,862	1,437,121,145	2,277,179,425		XXX	XXX	5,248,017,816	100.0	3,802,424,191	1,445,593,625
13.10 Line 13.09 as a % of Col. 9	2.9	16.2	10.1	27.4	43.4		XXX	XXX	100.0	XXX	72.5	27.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	11,734,040	196,689,757	219,917,202	1,151,219,313	2,002,010,107	XXX	3,581,570,419	68.4	3,468,063,300	66.1	3,581,570,419	XXX
14.02 Residential Mortgage-Backed Securities	22,849,830	64,853,908	36,044,449	35,873,129	40,682,695	XXX	200,304,011	3.8	194,784,973	3.7	200,304,011	XXX
14.03 Commercial Mortgage-Backed Securities	41,533,765	69,827,289	12,740,044			XXX	124,101,098	2.4	137,078,785	2.6	124,101,098	XXX
14.04 Other Loan-Backed and Structured Securities	90,282	111,387				XXX	201,669	0.0	2,497,133	0.0	201,669	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	76,207,917	331,482,341	268,701,695	1,187,092,442	2,042,692,802		3,906,177,197	74.6	3,802,424,191	72.5	3,906,177,197	XXX
14.10 Line 14.09 as a % of Col. 7	2.0	8.5	6.9	30.4	52.3		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.5	6.3	5.1	22.7	39.0		74.6	XXX	XXX	XXX	74.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	16,901,998	79,343,612	98,549,666	216,302,908	286,851,758	XXX	697,949,942	13.3	694,176,908	13.2	XXX	697,949,942
15.02 Residential Mortgage-Backed Securities	5,369,963	25,749,460	19,713,561	21,896,877	1,149,012	XXX	73,878,873	1.4	74,021,213	1.4	XXX	73,878,873
15.03 Commercial Mortgage-Backed Securities	73,917,091	139,971,159	26,667,005	6,881,750	10,654,430	XXX	258,091,435	4.9	318,599,320	6.1	XXX	258,091,435
15.04 Other Loan-Backed and Structured Securities	19,036,551	159,374,670	70,831,905	5,153,174	2,075,217	XXX	256,471,517	4.9	323,598,190	6.2	XXX	256,471,517
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans		15,150,752	30,608,486			XXX	45,759,238	0.9	35,197,994	0.7	XXX	45,759,238
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	115,225,603	419,589,653	246,370,623	250,234,709	300,730,417		1,332,151,005	25.4	1,445,593,625	27.5	XXX	1,332,151,005
15.10 Line 15.09 as a % of Col. 7	8.6	31.5	18.5	18.8	22.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.2	8.0	4.7	4.8	5.7		25.4	XXX	XXX	XXX	XXX	25.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			4,073,081
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	2,843,912		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	535,495		3,379,407
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	425,146		
	3.2 Section 2, Column 19	(1,451,688)		(1,026,541)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			4,217,502
6.	Considerations received/(paid) on terminations, Section 2, Column 15			7,374,391
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21			
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			3,269,058
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			3,269,058

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,269,058	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		3,269,058
4.	Part D, Section 1, Column 6	3,269,058	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	3,269,058	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		3,269,058
10.	Part D, Section 1, Column 9	3,269,058	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	35,386,058		35,386,058	
2. Cost of cash equivalents acquired	507,157,673		507,157,673	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	(637)		(637)	
6. Deduct consideration received on disposals	532,814,130		532,814,130	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,728,965		9,728,965	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	9,728,965		9,728,965	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Former corporate campus for CNO Financial Group (affiliated)		Carmel	IN	06/09/1992	01/16/2024	63,348,240		29,555,512	43,500,000	5,022,982	17,475		(5,040,457)		3,307,054	2,511,872
0499999. Properties held for the production of income						63,348,240		29,555,512	43,500,000	5,022,982	17,475		(5,040,457)		3,307,054	2,511,872
Office building 11799 N College Ave		Carmel	IN	12/22/1993	01/16/2024	14,411,434		6,608,491	11,600,000						2,123,391	
0599999. Properties held for sale						14,411,434		6,608,491	11,600,000						2,123,391	
0699999 - Totals						77,759,674		36,164,003	55,100,000	5,022,982	17,475		(5,040,457)		5,430,445	2,511,872

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Former corporate campus for CNO Financial Group (affiliated)	Carmel	IN	03/31/2024	Retirement	426,896														
Office building 11799 N College Ave	Carmel	IN	03/31/2024	Retirement	14,641														
0199999. Property Disposed					441,537														
0399999 - Totals					441,537														

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1006	CF	POWDER SPRINGS	GA		11/30/2005	5.610	96,578						2,192,108	12/31/2024
1448		CHARLOTTE	NC		12/11/2007	6.200	624,144						2,158,780	12/31/2024
1561		BLOOMINGTON	MN		09/28/2007	5.850	222,378						3,557,346	12/31/2024
1684	CF	CORONA	CA		12/31/2012	4.160	4,542,907						11,613,207	12/31/2024
1705		CONCORD	CA		11/07/2013	4.500	3,646,364						14,051,070	12/31/2024
1708		LOUISVILLE	KY		09/13/2013	5.210	4,642,726						15,150,733	12/31/2024
1719	CF	MORRISVILLE	NC		11/26/2013	4.550	4,159,358						17,878,511	12/31/2024
1751	CF	SUN PRAIRIE	WI		01/28/2015	4.000	5,754,916						16,064,553	12/31/2024
1761	CF	ALDIE	VA		08/06/2015	3.990	2,335,885						18,984,779	12/31/2024
1764		FISHERS	IN		08/05/2015	4.050	5,392,034						10,129,387	12/31/2024
1771	CF	CORNELIUS	NC		05/18/2016	4.000	7,592,818						21,054,774	12/31/2024
1772		SAN ANTONIO	TX		01/21/2016	4.090	7,553,726						26,060,552	12/31/2024
1774	CF	SPOKANE	WA		05/19/2016	4.000	6,828,149						23,367,238	12/31/2024
1775	CF	KENNESAW	GA		04/07/2016	4.000	6,750,923						20,004,484	12/31/2024
1776		LOUISVILLE	KY		06/15/2016	4.000	4,984,813						13,791,870	12/31/2024
1778	CF	MIAMI	FL		06/29/2016	4.000	4,039,452						16,581,711	12/31/2024
1783		KENMORE	WA		10/31/2016	3.560	5,776,799						20,242,379	12/31/2024
1801		CORNELIUS	NC		06/09/2017	4.310	3,429,479						20,969,220	12/31/2024
1879		ROCK HILL	SC		04/28/2022	3.250	10,000,000						22,066,468	12/31/2024
1884		MENOMONEE	WI		09/29/2022	4.210	1,920,000						5,085,543	12/31/2024
325019	CF	DALLAS	GA		06/02/2005	5.900	75,741						1,524,447	12/31/2024
425009	CF	CLAYTON	NC		06/02/2005	5.900	92,098						1,801,517	12/31/2024
425018	CF	HUNTERSVILLE	NC		09/08/2005	5.580	48,101						1,588,889	12/31/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							90,509,392						305,919,565	XXX
0899999. Total Mortgages in good standing							90,509,392						305,919,565	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							90,509,392						305,919,565	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1051	ROSEVILLE	CA		05/15/2006	12/23/2024	766,839							766,839	766,839			
1678	FISHERS	IN		08/16/2012	11/01/2024	4,356,915							4,356,915	4,356,915			
325027	GRANTS PASS	OR		09/30/2005	05/30/2024	2,345,157							2,345,157	2,345,157			
0199999. Mortgages closed by repayment						7,468,911							7,468,911	7,468,911			
1006	POWDER SPRINGS	GA		11/30/2005		91,319							91,319	91,319			
1448	CHARLOTTE	NC		12/11/2007		47,923							47,923	47,923			
1561	BLOOMINGTON	MN		09/28/2007		70,111							70,111	70,111			
1684	CORONA	CA		12/31/2012		256,046							256,046	256,046			
1705	CONCORD	CA		11/07/2013		321,490							321,490	321,490			
1708	LOUISVILLE	KY		09/13/2013		223,421							223,421	223,421			
1719	MORRISVILLE	NC		11/26/2013		207,837							207,837	207,837			
1751	SUN PRAIRIE	WI		01/28/2015		270,627							270,627	270,627			
1761	ALDIE	VA		08/06/2015		360,218							360,218	360,218			
1764	FISHERS	IN		08/05/2015		141,606							141,606	141,606			
1771	CORNELIUS	NC		05/18/2016		218,589							218,589	218,589			
1772	SAN ANTONIO	TX		01/21/2016		323,230							323,230	323,230			
1774	SPOKANE	WA		05/19/2016		458,597							458,597	458,597			
1775	KENNESAW	GA		04/07/2016		195,478							195,478	195,478			
1776	LOUISVILLE	KY		06/15/2016		207,791							207,791	207,791			
1778	MIAMI	FL		06/29/2016		268,867							268,867	268,867			
1783	KENMORE	WA		10/31/2016		171,046							171,046	171,046			
1801	CORNELIUS	NC		06/09/2017		87,943							87,943	87,943			
325019	DALLAS	GA		06/02/2005		83,541							83,541	83,541			
425009	CLAYTON	NC		06/02/2005		101,582							101,582	101,582			
425018	HUNTERSVILLE	NC		09/08/2005		54,439							54,439	54,439			
0299999. Mortgages with partial repayments						4,161,701							4,161,701	4,161,701			
0599999 - Totals						11,630,612							11,630,612	11,630,612			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	ASF IX B LP		Edinburgh	GBR	ASF IX GP Limited		12/30/2024		1,465,658	1,465,658	1,465,658							8,427,779	0.153
000000-00-0 .	Blue Owl GP Stakes III US Investors LP		Dover	DE	Blue Owl GP Stakes Associates III LP		10/28/2016		1,438,338	2,424,334	2,424,334	(56,796)					380,557	1,540,286	0.132
000000-00-0 .	Centerfield Capital Partners II, LP		Indianapolis	IN	Centerfield Capital Partners II, LLC		01/01/2007	2	60,688	1,223	1,223	(286)						64,206	0.982
000000-00-0 .	Genstar AMBA CV, LP		San Francisco	CA	Genstar AMBA CV GP, LP		08/03/2021	1	84,502	140,120	140,120	12,514							0.109
000000-00-0 .	Genstar Capital Partners VII, LP		San Francisco	CA	Genstar Capital VII, LP		10/01/2015	1	1,449,632	1,399,354	1,399,354	(162,904)						13,344	0.147
000000-00-0 .	Goode Partners Consumer Fund III, LP		New York	NY	Goode Partners LLC		12/30/2015	1	2,877,688	1,675,881	1,675,881	476,196						181,837	1.128
000000-00-0 .	Great Hill Equity Partners V, LP		Boston	MA	Great Hill Partners GP V, LP		04/30/2015	3	1,467,810	1,980,978	1,980,978	375,653							0.175
000000-00-0 .	Horizon Environment & Climate Solutions Partners I, LP		New York	NY	Horizon Environment & Climate Solutions Partners I Advisors, LLC		06/23/2021	3	2,962,500	3,007,792	3,007,792	(112,457)						2,037,500	1.138
000000-00-0 .	InfraBridge Global Infrastructure Fund (Non-EU) B, LP		Luxembourg	LUX	InfraBridge Investors (GIF GP) S.à.r.l.		01/30/2017		10,793,111	14,463,402	14,463,402	2,006,309						4,058,779	6.678
000000-00-0 .	Kayne Private Energy Income Fund, LP		Los Angeles	CA	Kayne Anderson Capital Advisors, LP		04/01/2016	2	1,000,318	915,243	915,243	(299,809)					214,175	429,550	0.203
000000-00-0 .	Kinderhook Capital Fund IV, LP		New York	NY	Kinderhook Capital Fund IV GP, LLC		04/27/2015	3	76,148	2,723	2,723	(43,470)							0.180
000000-00-0 .	KKR Global Infrastructure Investors III LP		New York	NY	KKR Associates Infrastructure III SCSp		12/03/2018		1,679,847	1,694,327	1,694,327	(189,493)					515,242	267,414	0.035
000000-00-0 .	Mezzanine Partners II, LP		New York	NY	HPS Mezzanine Partners II GP, LP		03/11/2013	2	264,146	69,123	69,123	(647)						208,683	0.362
000000-00-0 .	NB Private Equity Impact Fund LP		Dallas	TX	NB Private Equity Impact Fund GP LLC		05/24/2021	3	3,799,578	5,404,352	5,404,352	407,870					56,562	1,250,000	4.517
000000-00-0 .	NB Select Opportunities Fund LP		Dallas	TX	NB Select Opportunities GP LLC		01/16/2018	3	2,660,223	2,660,223	2,660,223	(325,594)					370,938	270,000	0.927
000000-00-0 .	NB Select Opportunities Fund VI LP		Dallas	TX	NB Select Opportunities VI GP LP		10/03/2023	3	2,280,000	2,466,663	2,466,663	186,663						720,000	0.313
000000-00-0 .	Oak Hill Capital Partners IV (Onshore), LP		Stamford	CT	OHCP Genpar IV, LP		08/01/2017	3	2,949,984	2,949,984	2,949,984	(1,469,814)					1,625,061	342,416	0.494
000000-00-0 .	Platinum Equity Capital Partners IV, LP		Beverly Hills	CA	Platinum Capital Partners IV, LP		03/21/2017	3	1,967,256	1,925,923	1,925,923	(41,333)						147,926	0.035
000000-00-0 .	PPC Fund II LP		Chicago	IL	PPC Fund GP II LP		04/26/2018	3	2,694,401	3,559,664	3,559,664	466,806						268,942	0.315
000000-00-0 .	TPG Partners IX, LP		Fort Worth	TX	TPG GenPar IX, LP		11/06/2023	3	1,656,596	1,676,507	1,676,507	19,911					73,306	1,415,600	0.026
000000-00-0 .	Warburg Pincus Global Growth 14, LP		New York	NY	Warburg Pincus Global Growth 14 GP, LP		10/17/2023	3	1,677,647	1,806,367	1,806,367	128,720					73,140	1,357,500	0.019
1999999. Joint Venture Interests - Common Stock - Unaffiliated									45,306,071	51,689,842	51,689,842	1,378,041					3,308,981	23,001,762	XXX
000000-00-0 .	Creeksource LLC, Class A		Wilmington	DE	Wells Fargo		03/10/2015	7	15,507,617	14,511,003	14,511,003	(996,613)					122,393		25.000
2099999. Joint Venture Interests - Common Stock - Affiliated									15,507,617	14,511,003	14,511,003	(996,613)					122,393		XXX
000000-00-0 .	Circle Centre Partners, LP		Indianapolis	IN	Allison Collateral Trust		03/31/2004	1											8.534
000000-00-0 .	Invesco Core Real Estate - U.S.A., LP		Atlanta	GA	IRI Core I, LP		10/02/2014	1	2,500,000	2,968,379	2,968,379	(638,398)					282,782		0.030
000000-00-0 .	J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP		New York	NY	I&G Manager, LLC		04/01/2014	1	2,918,257	2,809,429	2,809,429	(406,484)							0.266
000000-00-0 .	RREEF Core Plus Industrial Fund LP		Chicago	IL	RREEF Core Plus Industrial GP LLC		01/02/2018		2,000,000	3,524,200	3,524,200	(249,038)					244,354		0.134
2199999. Joint Venture Interests - Real Estate - Unaffiliated									7,418,257	9,302,008	9,302,008	(1,293,920)					527,136		XXX
000000-00-0 .	CrossHarbor Strategic Debt Fund, LP		Boston	MA	CrossHarbor SDF GP LLC		10/01/2021	2	6,439,622	5,752,186	5,752,186	(235,616)						2,033,990	1.461
000000-00-0 .	Hines Rialto Credit Partners, LP		Miami	FL	Rialto Partners HRCP GP, LP		09/13/2024		187,038	170,338	170,338	(16,700)						5,156,913	1.333
000000-00-0 .	MetLife Commercial Mortgage Income Fund, LP		Whippany	NJ	MetLife Commercial Mortgage Income Fund GP, LLC		10/02/2017		1,782,822	1,671,536	1,671,536	(111,285)					106,266		0.283
000000-00-0 .	Pearlmark Mezzanine Realty Partners IV, LP		Chicago	IL	Pearlmark Mezzanine Partners GP IV, LLC		10/28/2015	2	269,074	117,718	117,718	1,482							1.345
000000-00-0 .	Pearlmark Mezzanine Realty Partners V, LP		Chicago	IL	Pearlmark Mezzanine Realty Partners GP V, LLC		02/08/2021	2	1,828,290	1,919,010	1,919,010	96,589					81,922	509,010	1.510
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									10,506,846	9,630,788	9,630,788	(265,531)					188,187	7,699,912	XXX
000000-00-0 .	Centerfield Capital Partners IV, LP		Indianapolis	IN	Centerfield Capital Partners IV, LLC		11/21/2017	2	1,385,731	1,543,002	1,543,002	(393,089)					526,419	456,055	5.796
000000-00-0 .	Centerfield Capital Partners V, LP		Indianapolis	IN	Centerfield Capital Partners V, LLC		05/26/2022	2	1,223,447	1,223,447	1,223,447	83,348					3,724	1,746,745	8.466
000000-00-0 .	Hercules Private Global Venture Growth Fund I LP		Wilmington	DE	Hercules Private Global Venture Growth Fund GP I LLC		08/06/2021	2	3,699,153	3,836,555	3,836,555	137,402					360,497	1,251,077	1.768
000000-00-0 .	Infrastructure Debt Fund III (USD Hedged), LP		Luxembourg	LUX	IDF III GP S.à r.l.		10/23/2017		1,156,981	1,191,235	1,191,235	34,254					141,260	807,776	1.572
000000-00-0 .	Insurance Private Credit IV LLC		New York	NY	Goldman Sachs Asset Management, LP		12/31/2024		25,000	25,000	25,000							4,975,000	0.900
000000-00-0 .	Oaktree Opportunities Fund XII, LP		Los Angeles	CA	Oaktree Opportunities Fund XII GP, LP		10/11/2024		1,562,500	1,562,500	1,562,500							10,937,500	0.097

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Taiga Special Opportunities DAC		Dublin	IRL	TSO Holdings LP		07/12/2017		3,273,883	5,024,857	5,024,857	49,381							0.280
000000-00-0	West Street Mezzanine Partners VIII, LP		New York	NY	West Street Mezzanine Partners VIII GP Advisors, LLC		07/01/2022	2	933,943	933,943	933,943	(52,152)					143,957	2,652,680	0.104
2599999. Joint Venture Interests - Other - Unaffiliated									13,260,638	15,340,539	15,340,539	(140,856)					1,175,857	22,826,833	XXX
256141-AB-8	The Doctors Company, An Interinsurance Exchange		Napa	CA	The Doctors Company, An Interinsurance Exchange	2.B FE	01/12/2022		5,000,000	4,203,580	5,000,000						225,000		1.000
30958Q-AA-9	Farmers Exchange Capital III		Newark	DE	Farmers Exchange Capital III	2.A FE	10/01/2014		7,726,490	6,757,837	7,642,348		(10,093)				409,050		1.500
309601-AE-2	Farmers Insurance Exchange		Woodland Hills	CA	Farmers Insurance Exchange	2.A FE	10/19/2018		884,570	809,796	893,922		4,161				47,470		0.250
401378-AB-0	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	03/07/2017		3,028,740	2,535,032	3,027,423		(230)				146,250		0.667
401378-AC-8	The Guardian Life Insurance Company of America		New York	NY	The Guardian Life Insurance Company of America	1.D FE	01/17/2017		16,286,317	11,509,157	16,221,909		(15,762)				672,501		2.393
575767-AK-4	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	04/08/2015		4,660,848	3,509,064	4,663,357		312				211,500		1.820
575767-AM-0	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	04/15/2019		7,386,050	6,093,592	7,350,273		(4,574)				355,390		0.875
575767-AN-8	Massachusetts Mutual Life Insurance Company		Springfield	MA	MassMutual Financial Group	1.D FE	09/24/2020		1,577,160	968,369	1,574,561		(651)				55,935		0.179
628312-AE-0	Mutual of Omaha Insurance Company		Omaha	NE	Mutual of Omaha Insurance Company	1.G FE	01/16/2024		2,007,380	1,973,729	2,007,304		(76)				61,440		0.667
636792-AB-9	National Life Insurance Company		Montpelier	VT	NLV Financial Corporation	1.G FE	06/28/2019		10,137,099	7,815,138	10,054,742		(14,919)				485,048		1.848
64952G-AQ-1	New York Life Insurance Company		New York	NY	New York Life Insurance Company	1.C FE	04/01/2019		10,574,180	8,114,040	10,572,184		(546)				467,250		1.050
668138-AE-0	Northwestern Mutual Life Insurance Company		Milwaukee	WI	Northwestern Mutual Life Insurance Company	1.C FE	03/15/2021		8,722,190	6,176,627	8,725,224		1,751				431,250		1.000
69448F-AA-9	Pacific Life Insurance Company		Newport Beach	CA	Pacific Life Insurance Company	1.F FE	10/17/2017		4,157,940	3,143,032	4,143,106		(3,221)				172,000		0.533
707567-AE-3	The Penn Mutual Life Insurance Company		Horsham	PA	The Penn Mutual Life Insurance Company	1.F FE	04/22/2021		7,053,620	4,453,610	7,051,120		(648)				266,000		1.400
80529E-AA-1	The Savings Bank Mutual Life Insurance Company of Massachusetts		Woburn	MA	The Savings Bank Mutual Life Insurance Company of Massachusetts	2.B FE	07/21/2017		4,000,000	3,760,000	4,000,000						260,000		6.978
878091-BG-1	Teachers Insurance & Annuity Association of America		New York	NY	Teachers Insurance & Annuity Association of America	1.D FE	05/04/2020		6,491,355	4,331,093	6,492,241		193				214,500		0.520
95765P-AA-7	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	02/27/2019		5,321,520	4,437,730	5,287,563		(6,641)				257,500		1.000
95765P-AE-9	Western & Southern Life Insurance Company		Cincinnati	OH	Western & Southern Life Insurance Company	1.F FE	04/21/2021		4,525,895	3,002,676	4,524,724		(334)				168,750		0.900
2799999. Surplus Debentures, etc - Unaffiliated									109,541,354	83,594,102	109,231,998		(51,276)				4,906,834		XXX
000000-00-0	AG Direct Lending Fund V (Levered) Structured Note, LP - Limited Partner Interest		New York	NY	AG Direct Lending Fund V GP, LLC		09/22/2023		1,064,851	1,652,584	1,064,851						169,881	984,375	25.000
000000-00-0	BID III Note Issuer LP - Certificates		Grand Cayman	CYM	BID III GP, LTD		12/18/2023		367,528	307,511	307,511	(60,017)						257,472	0.598
04651@-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests		New York	NY	BOA Assets Parallel 345 GP LP		02/21/2023		1,217,372	1,379,158	1,217,372							373,964	2.885
000000-00-0	Castlelake Asset-Based Private Credit III Evergreen Feeder, LP - Equity		Minneapolis	MN	Castlelake Asset-Based Private Credit III Evergreen GP, LP		11/28/2023		1,903,697	2,175,758	1,903,697	200,000					687,262		2.413
000000-00-0	GDLC Feeder Fund, LP - Limited Partner Interest		Chicago	IL	Golub Onshore GP 3, LLC		06/22/2023		5,499,014	5,627,833	5,499,014						482,866	125,987	6.912
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest		New York	NY	Global Infrastructure Debt Fund II US GP LLC		09/03/2024		237,354	191,295	191,295	(46,058)					2,290	1,012,646	0.550
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes		Newark	DE	NB Specialty Finance Associates III LP		11/26/2024		168,750	168,750	168,750							206,250	0.535
000000-00-0	Oaktree Lending Partners Feeder (Unlevered) (Parallel) (ICI), LP - Equity		Los Angeles	CA	Oaktree Lending Partners GP, LP		02/26/2024		2,137,500	2,399,521	2,137,500							1,612,500	2.775
000000-00-0	Rialto Credit Opportunities Rated Fund, LP - Founders Interest		Miami	FL	Rialto Credit Opportunities GP, LP		09/01/2022		3,751,737	4,993,610	3,751,737	1,441,984							25.000
000000-00-0	RREF V Debt DD RNF, LP - Equity		Miami	FL	Rialto Partners GP V - Debt, LP		12/07/2023		562,500	640,665	562,500						10,767	1,937,500	25.000
000000-00-0	Sixth Street Private Asset Based Investment Fund I, LP - Certificates		Dallas	TX	Sixth Street Private Asset Based Investment GenPar I, LLC		12/19/2024		195,623	195,623	195,623							817,756	1.667
6S0074-48-7	Steam MH Topco A LP - Equity		New York	NY	Blackstone ABF Whole Loan Associates LLC		10/29/2024		21,343	21,343	21,343						89,922		0.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated									17,127,268	19,753,652	17,021,192	1,535,908					1,353,066	7,418,371	XXX
6099999. Total - Unaffiliated									203,160,434	189,310,930	212,216,367	1,213,642	(51,276)				11,460,061	60,946,878	XXX
6199999. Total - Affiliated									15,507,617	14,511,003	14,511,003	(996,613)					122,393		XXX
6299999 - Totals									218,668,051	203,821,934	226,727,370	217,029	(51,276)				11,582,454	60,946,878	XXX

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 19,297,408 1D ..$ ..... 39,329,762 1E ..$ ..... 1F ..$ .....21,006,513 1G ..$ 12,062,046

1B — 2A ...$ .....8,536,270 2B ..$ .....9,000,000 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	ASF IX B LP	Edinburgh	GBR	ASF IX GP Limited	12/30/2024		1,662,326			0.153
000000-00-0	Blue Owl GP Stakes III US Investors LP	Dover	DE	Blue Owl GP Stakes Associates III LP	10/28/2016			6,312		0.132
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Genstar Capital VII, LP	10/01/2015	1		13,318		0.147
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC	12/30/2015	1		40,987		1.128
000000-00-0	Horizon Environment & Climate Solutions Partners I, LP	New York	NY	Horizon Environment & Climate Solutions Partners I Advisors, LLC	06/23/2021	3		1,037,500		1.138
000000-00-0	InfraBridge Global Infrastructure Fund (Non-EU) B, LP	Luxembourg	LUX	InfraBridge Investors (GIF GP) S.à.r.l.	01/30/2017			191,354		6.678
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSp	12/03/2018			70,290		0.035
000000-00-0	NB Private Equity Impact Fund LP	Dallas	TX	NB Private Equity Impact Fund GP LLC	05/24/2021	3		550,000		4.517
000000-00-0	NB Select Opportunities Fund VI LP	Dallas	TX	NB Select Opportunities VI GP LP	10/03/2023	3		1,830,000		0.313
000000-00-0	Oak Hill Capital Partners IV (Onshore), LP	Stamford	CT	OHCP Genpar IV, LP	08/01/2017	3		118,316		0.494
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Platinum Capital Partners IV, LP	03/21/2017	3		4,702		0.035
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP	04/26/2018	3		39,663		0.315
000000-00-0	TPG Partners IX, LP	Fort Worth	TX	TPG GenPar IX, LP	11/06/2023	3		929,841		0.026
000000-00-0	Warburg Pincus Global Growth 14, LP	New York	NY	Warburg Pincus Global Growth 14 GP, LP	10/17/2023	3		772,500		0.019
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,662,326	5,604,782	1	XXX
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Wells Fargo	03/10/2015	7		6,250,000		25.000
2099999. Joint Venture Interests - Common Stock - Affiliated								6,250,000		XXX
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	CrossHarbor SDF GP LLC	10/01/2021	2		1,091,745		1.461
000000-00-0	Hines Rialto Credit Partners, LP	Miami	FL	Rialto Partners HRCP GP, LP	09/13/2024		187,038			1.333
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Pearlmark Mezzanine Realty Partners GP V, LLC	02/08/2021	2		759,902		1.510
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							187,038	1,851,647		XXX
000000-00-0	Centerfield Capital Partners V, LP	Indianapolis	IN	Centerfield Capital Partners V, LLC	05/26/2022	2		611,957		8.466
000000-00-0	Hercules Private Global Venture Growth Fund I LP	Wilmington	DE	Hercules Private Global Venture Growth Fund GP I LLC	08/06/2021	2		498,909		1.768
000000-00-0	Insurance Private Credit IV LLC	New York	NY	Goldman Sachs Asset Management, LP	12/31/2024		25,000			0.900
000000-00-0	Oaktree Opportunities Fund XII, LP	Los Angeles	CA	Oaktree Opportunities Fund XII GP, LP	10/11/2024		625,000	937,500		0.097
000000-00-0	West Street Mezzanine Partners VIII, LP	New York	NY	West Street Mezzanine Partners VIII GP Advisors, LLC	07/01/2022	2		890,765		0.104
2599999. Joint Venture Interests - Other - Unaffiliated							650,000	2,939,131		XXX
628312-AE-0	Mutual of Omaha Insurance Company	Omaha	NE	Mutual of Omaha Insurance Company	01/16/2024		2,007,380			0.667
668138-AE-0	Northwestern Mutual Life Insurance Company	Milwaukee	WI	Northwestern Mutual Life Insurance Company	03/15/2021			750,030		1.000
2799999. Surplus Debentures, etc - Unaffiliated							2,007,380	750,030		XXX
000000-00-0	AG Direct Lending Fund V (Levered) Structured Note, LP - Limited Partner Interest	New York	NY	AG Direct Lending Fund V GP, LLC	09/22/2023			689,851		25.000
000000-00-0	BID III Note Issuer LP - Certificates	Grand Cayman	CYM	BID III GP, LTD	12/18/2023			139,028		0.598
046510-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	BOA Assets Parallel 345 GP LP	02/21/2023			657,342		2.885
000000-00-0	Castlelake Asset-Based Private Credit III Evergreen Feeder, LP - Equity	Minneapolis	MN	Castlelake Asset-Based Private Credit III Evergreen GP, LP	11/28/2023			1,953,900		2.413
000000-00-0	GDLC Feeder Fund, LP - Limited Partner Interest	Chicago	IL	Golub Onshore GP 3, LLC	06/22/2023			3,614,639		6.912
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest	New York	NY	Global Infrastructure Debt Fund II US GP LLC	09/03/2024		237,354			0.550
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes	Newark	DE	NB Specialty Finance Associates III LP	11/26/2024		168,750			0.535
000000-00-0	Oaktree Lending Partners Feeder (Unlevered) (Parallel) (ICI), LP - Equity	Los Angeles	CA	Oaktree Lending Partners GP, LP	02/26/2024		375,000	1,762,500		2.775
000000-00-0	RREF V Debt DD RNF, LP - Equity	Miami	FL	Rialto Partners GP V - Debt, LP	12/07/2023		95,000	467,500		25.000
000000-00-0	Sixth Street Private Asset Based Investment Fund I, LP - Certificates	Dallas	TX	Sixth Street Private Asset Based Investment GenPar I, LLC	12/19/2024		195,623			1.667
6S0074-48-7	Steam MH Topco A LP - Equity	New York	NY	Blackstone ABF Whole Loan Associates LLC	10/29/2024		12,547	8,796		0.500
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							1,084,273	9,293,555		XXX
6099999. Total - Unaffiliated							5,591,017	20,439,145	1	XXX
6199999. Total - Affiliated								6,250,000		XXX
6299999 - Totals							5,591,017	26,689,145	1	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ASF IX B LP	Edinburgh	GBR	Cash Distribution	12/30/2024	12/30/2024								196,668	196,668				
000000-00-0	Genstar Capital Partners VII, LP	San Francisco	CA	Cash Distribution	10/01/2015	07/17/2024	20,914							20,914	20,914				
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	10/02/2024	24,177							24,177	24,177				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	12/24/2024	412,950							412,950	412,950				
000000-00-0	Kinderhook Capital Fund IV, LP	New York	NY	Cash Distribution	04/27/2015	11/15/2024	31,219							31,219	31,219				
000000-00-0	Mezzanine Partners II, LP	New York	NY	Cash Distribution	03/11/2013	07/08/2024	6,809							6,809	6,809				
000000-00-0	NB Select Opportunities Fund LP	Dallas	TX	Cash Distribution	01/16/2018	12/26/2024	88,477							88,477	88,477				
000000-00-0	Oak Hill Capital Partners IV (Onshore), LP	Stamford	CT	Cash Distribution	08/01/2017	12/19/2024	4,158,829							4,158,829	4,158,829				
000000-00-0	Platinum Equity Capital Partners IV, LP	Beverly Hills	CA	Cash Distribution	03/21/2017	12/05/2024	439,385							439,385	439,385				
000000-00-0	TPG Partners IX, LP	Fort Worth	TX	Cash Distribution	11/06/2023	09/20/2024	26,780							26,780	26,780				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,209,541							5,406,209	5,406,209				
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	07/31/2024	3,937,068							3,937,068	3,937,068				
000000-00-0	Creeksource LLC, Series 2017-1	Wilmington	DE	Closed	10/10/2017	12/16/2024													
2099999. Joint Venture Interests - Common Stock - Affiliated							3,937,068							3,937,068	3,937,068				
000000-00-0	Circle Centre Partners, LP	Indianapolis	IN	Liquidating Distribution	03/31/2004	12/17/2024									1,997,051		1,997,051	1,997,051	
000000-00-0	J.P. Morgan U.S. Real Estate Income and Growth Domestic, LP	New York	NY	Cash Distribution	04/01/2014	11/18/2024	831,743							831,743	831,743				
000000-00-0	Prime Property Fund, LLC	Atlanta	GA	Sell to VREP III	03/31/2015	12/31/2024	3,388,621	(888,622)				(888,622)		2,500,000	1,813,212		(686,788)	(686,788)	387,562
2199999. Joint Venture Interests - Real Estate - Unaffiliated							4,220,365	(888,622)				(888,622)		3,331,743	4,642,007		1,310,264	1,310,264	387,562
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	Cash Distribution	10/01/2021	11/08/2024	991,086							991,086	991,086				
000000-00-0	MetLife Commercial Mortgage Income Fund, LP	Whippany	NJ	Cash Distribution	10/02/2017	10/28/2024	7,117,601							7,117,601	7,117,601				
000000-00-0	Pearlmark Mezzanine Realty Partners IV, LP	Chicago	IL	Cash Distribution	10/28/2015	10/30/2024	58,362							58,362	58,362				
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Cash Distribution	02/08/2021	12/20/2024	105,505							105,505	105,505				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							8,272,554							8,272,554	8,272,554				
000000-00-0	Centerfield Capital Partners IV, LP	Indianapolis	IN	Cash Distribution	11/21/2017	12/16/2024	524,088							524,088	524,088				
000000-00-0	Centerfield Capital Partners V, LP	Indianapolis	IN	Cash Distribution	05/26/2022	12/31/2024	29,808							29,808	29,808				
000000-00-0	Infrastructure Debt Fund III (USD Hedged), LP	Luxembourg	LUX	Cash Distribution	10/23/2017	12/20/2024	428,911							428,911	428,911				
000000-00-0	NXT Capital Senior Loan Fund III, LP	Chicago	IL	Final Distribution	01/21/2015	03/28/2024	85,779							85,779	13,168		(72,611)	(72,611)	
000000-00-0	Rialto Real Estate Fund V - Debt, LP	Miami	FL	Transfer to Schedule D	12/07/2023	03/31/2024	475,000							475,000	475,000				
000000-00-0	Taiga Special Opportunities DAC	Dublin	IRL	Direct	07/12/2017	10/23/2024	917,987							917,987	1,313,937		395,950	395,950	
000000-00-0	West Street Mezzanine Partners VIII, LP	New York	NY	Cash Distribution	07/01/2022	12/19/2024	322,763							322,763	322,763				
2599999. Joint Venture Interests - Other - Unaffiliated							2,784,337							2,784,337	3,107,675		323,338	323,338	
628312-AD-2	Mutual of Omaha Insurance Company	Omaha	NE	First Horizon	03/01/2019	04/12/2024	4,990,499		(1,966)			(1,966)		4,988,533	4,900,000		(88,533)	(88,533)	161,734
2799999. Surplus Debentures, etc - Unaffiliated							4,990,499		(1,966)			(1,966)		4,988,533	4,900,000		(88,533)	(88,533)	161,734
000000-00-0	BID III Note Issuer LP - Certificates	Grand Cayman	CYM	Cash Distribution	12/18/2023	01/16/2024	41,908							41,908	41,908				
04651@-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	Cash Distribution	02/21/2023	12/12/2024	211,158							211,158	211,158				
000000-00-0	Castlelake Asset-Based Private Credit III Evergreen Feeder, LP - Equity	Minneapolis	MN	Various	11/28/2023	10/11/2024	1,853,945							1,853,945	1,853,945				
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated							2,107,011							2,107,011	2,107,011				
6099999. Total - Unaffiliated							27,584,307	(888,622)	(1,966)			(890,588)		26,890,387	28,435,457		1,545,069	1,545,069	549,296
6199999. Total - Affiliated							3,937,068							3,937,068	3,937,068				
6299999 - Totals							31,521,375	(888,622)	(1,966)			(890,588)		30,827,455	32,372,524		1,545,069	1,545,069	549,296

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-ED-1	US TREASURY STRIP PRINCIPAL	@			1.A	17,822,750	40.7570	22,416,572	55,000,000	26,942,820		1,012,932			0.000	3.860	N/A			03/24/2014	08/15/2043
912803-ED-1	US TREASURY STRIP PRINCIPAL	@CF			1.A	66,188,000	40.7570	81,514,806	200,000,000	99,261,870		3,664,790			0.000	3.790	N/A			03/24/2014	08/15/2043
912803-HB-2	US TREASURY STRIP	@			1.A	34,084,624	25.8920	30,857,129	119,175,000	34,349,914		265,290			0.000	4.270	N/A			11/07/2024	05/15/2054
912828-ZQ-6	US TREASURY N/B	SD			1.A	8,051,343	82.0530	6,625,827	8,075,000	8,061,895		2,392			0.625	0.650	MN	6,553	50,469	07/15/2020	05/15/2030
91282C-AZ-4	US TREASURY N/B				1.A	610,167	96.5650	589,052	610,000	610,031		(34)			0.375	0.360	MN	201	2,288	12/22/2020	11/30/2025
91282C-CZ-2	US TREASURY N/B				1.A	466,545	94.3690	442,591	469,000	468,127		495			0.875	0.980	MS	1,054	4,104	10/06/2021	09/30/2026
91282C-CZ-2	US TREASURY N/B	SD			1.A	4,140,215	94.3690	3,927,643	4,162,000	4,154,256		4,390			0.875	0.980	MS	9,356	36,418	10/06/2021	09/30/2026
91282C-EW-7	US TREASURY N/B	SD			1.A	20,182	97.6540	19,531	20,000	20,095		(36)			3.250	3.050	JD	329	325	07/11/2022	06/30/2027
91282C-FU-0	US TREASURY N/B	SD			1.A	1,112,633	99.6050	1,095,660	1,100,000	1,107,515		(2,471)			4.125	3.860	AO	7,771	45,375	11/16/2022	10/31/2027
91282C-KT-7	US TREASURY N/B	SD			1.A	257,560	100.4770	256,218	255,000	257,321		(239)			4.500	4.270	MN	1,009	5,738	06/24/2024	05/31/2029
91282C-KX-8	US TREASURY N/B	SD			1.A	151,605	99.4460	149,170	150,000	151,485		(121)			4.250	4.000	JD	6,428		07/31/2024	06/30/2029
91282C-LC-3	US TREASURY N/B	SD			1.A	2,965,169	98.4150	2,873,719	2,920,000	2,962,191		(2,977)			4.000	3.650	JJ	48,878		08/21/2024	07/31/2029
91282C-LG-4	US TREASURY N/B	SD			1.A	518,923	98.7290	513,393	520,000	519,050		126			3.750	3.820	FA	7,365		08/20/2024	08/15/2027
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						136,389,716	XXX	151,281,311	392,456,000	178,866,570		4,944,537			XXX	XXX	XXX	88,944	144,717	XXX	XXX
36208U-DP-9	GN 461010	CF		4	1.A	6,759	100.5580	6,676	6,638	6,670		(30)			7.000	6.380	MON	39	465	12/15/1998	11/15/2027
36208V-2A-2	GN 462569	CF		4	1.A	31,650	101.2460	31,472	31,085	31,178		(104)			7.000	6.520	MON	181	2,176	12/15/1998	03/15/2028
38376C-JP-5	GNR 2009-75 HZ	CF		4	1.A	361,754	99.2460	359,027	361,754	361,754					5.000	4.970	MON	1,507	18,088	10/01/2009	09/20/2039
38376E-HU-2	GNR 2009-88 AW	CF		4	1.A	1,093,635	99.5320	1,092,622	1,097,751	1,094,477		409			4.750	4.760	MON	4,345	52,143	11/10/2009	10/20/2039
38376F-UF-7	GNR 2009-78 AZ	CF		4	1.A	807,747	99.2390	817,965	824,231	816,391		1,227			5.000	5.150	MON	3,434	41,212	09/14/2009	09/20/2039
38376J-4H-4	GNR 2009-123 JN	CF		4	1.A	1,196,929	99.2130	1,188,252	1,197,677	1,196,929		87			4.750	4.730	MON	4,741	56,890	12/10/2009	12/20/2039
38376J-JV-7	GNR 2009-104 XZ	CF		4	1.A	284,387	100.5730	286,018	284,387	284,387					5.000	4.970	MON	1,185	14,219	11/24/2009	11/20/2039
38376K-AP-6	GNR 2009-93 UZ	CF		4	1.A	641,395	99.2370	644,972	649,925	645,474		663			5.000	5.090	MON	2,708	32,496	10/20/2009	10/20/2039
38383W-P3-4	GNR 2023-47 JA	CF		4	1.A	3,866,624	100.0040	3,871,644	3,871,463	3,866,624		2,351			5.250	5.180	MON	16,938	203,252	02/21/2023	06/20/2042
38383X-5F-7	GNR 2023-76 DA	CF		4	1.A	3,408,383	99.7060	3,392,025	3,402,004	3,407,340		(1,780)			5.500	5.350	MON	15,593	187,110	04/26/2023	02/20/2052
38384A-ME-0	GNR 2023-68 LA	CF		4	1.A	2,068,230	100.0150	2,067,912	2,067,584	2,067,584		(191)			5.500	5.390	MON	9,476	113,717	05/01/2023	07/20/2051
38384B-G2-1	GNR 2023-106 BA	CF		4	1.A	9,907,124	101.3030	10,048,784	9,919,524	9,907,124		4,835			6.000	5.920	MON	49,598	595,171	07/06/2023	12/20/2050
38384B-J3-6	GNR 2023-106 BY	CF		4	1.A	5,028,590	103.5070	5,183,126	5,007,465	5,026,001		(2,173)			6.000	5.910	MON	25,037	300,448	07/20/2023	07/20/2053
38384B-Y5-4	GNR 2023-96 BA	CF		4	1.A	3,200,692	100.7610	3,221,033	3,196,696	3,198,431		(2,246)			6.000	5.810	MON	15,983	191,802	06/29/2023	09/20/2049
38384C-FH-7	GNR 2023-117 JA	CF		4	1.A	1,979,621	101.3220	2,002,055	1,975,916	1,978,142		(1,791)			6.000	5.780	MON	9,880	118,555	08/02/2023	10/20/2049
38384E-W2-7	GNR 2023-136 EA	CF		4	1.A	957,075	100.6580	963,378	957,075	957,075					6.000	5.770	MON	4,785	57,425	08/29/2023	10/20/2059
38384G-W6-3	GNR 2024-3 EY			4	1.A	1,468,828	94.4090	1,416,142	1,500,000	1,470,304		1,476			5.000	5.200	MON	6,250	62,500	01/31/2024	04/20/2053
38384J-A7-9	GNR 2024-20 CB			4	1.A	2,862,188	95.7420	2,872,289	3,000,000	2,871,579		9,391			5.000	5.600	MON	12,500	125,000	02/13/2024	02/20/2054
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						39,171,611	XXX	39,465,392	39,351,175	39,187,464		12,124			XXX	XXX	XXX	184,180	2,172,669	XXX	XXX
0109999999. Total - U.S. Government Bonds						175,561,327	XXX	190,746,703	431,807,175	218,054,034		4,956,661			XXX	XXX	XXX	273,124	2,317,386	XXX	XXX
168863-DW-5	REPUBLIC OF CHILE		C	1,2	1.F FE	198,100	74.3970	148,795	200,000	198,201		36			4.000	4.050	JJ	3,356	8,000	01/27/2022	01/31/2052
168863-DY-1	REPUBLIC OF CHILE		C	1,2	1.F FE	1,051,059	83.7380	962,998	1,150,000	1,058,837		3,158			4.340	5.020	MS	15,805	49,910	06/13/2022	03/07/2042
29135L-AB-6	ABU DHABI GOVT INT'L		C		1.C FE	1,955,721	80.6850	1,541,087	1,910,000	1,950,286		(1,071)			4.125	3.980	AO	17,508	78,788	05/22/2019	10/11/2047
455780-BY-1	REPUBLIC OF INDONESIA		C		2.B FE	287,820	95.0060	256,516	270,000	285,331		(384)			5.250	4.820	JJ	6,812	14,175	05/11/2017	01/08/2047
46513J-XN-6	STATE OF ISRAEL		C		1.F FE	1,620,320	64.8680	1,063,835	1,640,000	1,622,356		439			3.375	3.430	JJ	25,523	55,350	01/09/2020	01/15/2050
500630-DN-5	KOREA DEVELOPMENT BANK		C		1.C FE	1,385,070	93.1090	1,461,825	1,570,000	1,477,353		37,415			1.375	4.070	AO	3,958	21,588	06/14/2022	04/25/2027
501499-AB-3	KUWAIT INTL BOND		C		1.E FE	287,175	96.9070	281,030	290,000	289,283		305			3.500	3.610	MS	2,848	10,150	03/13/2017	03/20/2027
69369E-AD-1	PT PERTAMINA (PERSERO)		C		2.B FE	2,652,000	97.8750	2,662,200	2,720,000	2,663,815		1,769			6.000	6.190	MN	26,293	163,200	12/12/2016	05/03/2042
698299-BL-7	REPUBLIC OF PANAMA		C	1,2	2.C FE	1,032,500	52.1690	521,691	1,000,000	1,031,108		(442)			3.870	3.700	JJ	16,985	38,700	08/24/2021	07/23/2060
698299-BM-5	REPUBLIC OF PANAMA		C	1,2	2.C FE	2,575,617	58.7930	1,369,881	2,330,000	2,560,908		(4,369)			4.500	3.910	AO	26,213	104,850	06/13/2022	04/01/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
715638-DS-8	REPUBLIC OF PERU		C	1,2	2.B FE	326,496	72.0000	345,600	480,000	337,009		4,993			3.300	6.250	MS	4,840	15,840	10/26/2022	03/11/2041
718286-BZ-9	REPUBLIC OF PHILIPPINES		C		2.B FE	1,364,825	83.1770	1,280,938	1,540,000	1,381,532		6,968			3.950	4.920	JJ	27,205	60,830	07/06/2022	01/20/2040
718286-CB-1	REPUBLIC OF PHILIPPINES		C		2.B FE	688,500	78.5340	636,125	810,000	695,613		4,188			3.700	4.930	FA	12,404	29,970	04/11/2023	02/02/2042
718286-CT-2	REPUBLIC OF PHILIPPINES		C		2.B FE	564,830	101.5200	568,512	560,000	564,025		(375)			5.609	5.490	AO	6,806	31,410	10/07/2022	04/13/2033
74727P-AV-3	STATE OF QATAR		C	1	1.C FE	480,595	89.5850	430,008	480,000	480,510		(14)			4.625	4.610	JD	1,788	22,200	12/13/2016	06/02/2046
91087B-AS-9	UNITED MEXICAN STATES		C	1,2	2.B FE	2,498,932	67.5340	2,147,604	3,180,000	2,520,137		9,628			4.400	5.950	FA	54,025	139,920	01/31/2023	02/12/2052
91087B-AV-2	UNITED MEXICAN STATES		C	1,2	2.B FE	199,264	97.6740	195,350	200,000	199,338		45			6.350	6.390	FA	5,009	12,700	01/03/2023	02/09/2035
M6320U-AC-3	SAUDI INTERNATIONAL BOND		C		1.E FE	1,216,950	80.6750	1,072,978	1,330,000	1,223,424		2,612			4.500	5.110	AO	10,806	59,850	06/13/2022	10/26/2046
M87068-AT-5	STATE OF ISRAEL		C		1.F FE	1,702,728	64.7550	1,398,708	2,160,000	1,710,397		4,502			3.800	5.070	MN	10,944	82,080	04/11/2023	05/13/2060
X93622-FY-3	HUNGARY		C		2.B FE	1,425,323	58.5250	1,275,845	2,180,000	1,437,636		11,863			3.125	5.590	MS	18,924	68,125	01/03/2024	09/21/2051
X93622-GL-0	HUNGARY		C		2.B FE	1,306,203	101.5930	1,229,283	1,210,000	1,304,981		(1,202)			6.750	6.150	MS	21,780	81,675	01/03/2024	09/25/2052
Y20721-BB-4	REPUBLIC OF INDONESIA		C		2.B FE	343,200	96.3780	318,048	330,000	340,477		(383)			5.250	4.970	JJ	7,893	17,325	06/22/2016	01/17/2042
Y20721-BK-4	REPUBLIC OF INDONESIA		C		2.B FE	635,256	113.0690	542,735	480,000	609,449		(4,176)			6.750	4.600	JJ	14,940	32,400	11/30/2017	01/15/2044
Y20721-BR-9	REPUBLIC OF INDONESIA		C		2.B FE	2,063,100	95.0470	1,748,877	1,840,000	2,031,966		(5,022)			5.250	4.490	JJ	46,422	96,600	11/22/2017	01/08/2047
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						27,861,584	XXX	23,460,469	29,860,000	27,973,972		70,483			XXX	XXX	XXX	389,087	1,295,636	XXX	XXX
0309999999. Total - All Other Government Bonds						27,861,584	XXX	23,460,469	29,860,000	27,973,972		70,483			XXX	XXX	XXX	389,087	1,295,636	XXX	XXX
13063D-7G-7	CALIFORNIA ST			2	1.C FE	5,816,430	103.3860	6,203,160	6,000,000	5,822,068		4,412			5.875	6.120	AO	88,125	342,708	01/23/2024	10/01/2041
452151-LF-8	ILLINOIS ST				1.G FE	884,151	98.5890	927,896	941,176	911,744		5,152			5.100	5.830	JD	4,000	48,000	03/05/2018	06/01/2033
649791-QB-9	NEW YORK ST	CF		1,2	1.B FE	837,375	81.7780	858,669	1,050,000	863,863		12,099			3.080	5.190	FA	12,217	32,340	09/27/2022	02/15/2036
882722-KF-7	TEXAS ST	CF		1	1.A FE	10,456,700	99.9700	9,997,000	10,000,000	10,408,627		(21,989)			5.517	5.080	AO	137,925	551,700	09/27/2022	04/01/2039
882722-VN-8	TEXAS ST	CF		1	1.A FE	11,644,291	92.3850	11,150,870	12,070,000	11,692,092		21,822			4.681	5.020	AO	141,249	564,997	09/27/2022	04/01/2040
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						29,638,947	XXX	29,137,595	30,061,176	29,698,394		21,496			XXX	XXX	XXX	383,516	1,539,745	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						29,638,947	XXX	29,137,595	30,061,176	29,698,394		21,496			XXX	XXX	XXX	383,516	1,539,745	XXX	XXX
084113-B6-5	BERKELEY CA	CF		2	1.B FE	3,165,000	93.1780	2,949,084	3,165,000	3,165,000					5.000	5.000	MS	52,750	158,250	05/10/2022	09/01/2052
111746-JK-0	BROCKTON MA			2	1.D FE	1,000,000	80.5000	805,000	1,000,000	1,000,000					3.038	3.030	MN	5,063	30,380	10/21/2021	11/01/2035
167486-SD-2	CHICAGO ILL			1	2.A FE	1,900,140	97.0780	1,456,170	1,500,000	1,836,920		(14,155)			6.314	4.360	JJ	47,355	94,710	02/20/2020	01/01/2044
262633-PG-9	DU PAGE CNTY IL	CF		1	1.A FE	8,000,000	103.3490	8,267,920	8,000,000	8,000,000					5.852	5.850	JJ	234,080	468,160	10/26/2010	01/01/2035
348764-TR-2	FORT SMITH AR SCH DIST #100			2	1.C FE	2,810,000	66.1580	1,859,040	2,810,000	2,810,000					3.000	3.000	FA	35,125	84,300	07/28/2021	02/01/2049
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.E FE	2,000,000	71.0710	1,421,420	2,000,000	2,000,000					3.114	3.110	JD	5,190	62,280	10/14/2021	12/01/2044
514264-FU-9	LANCASTER OH CITY SCH DIST			2	1.D FE	5,739,193	77.1260	4,392,326	5,695,000	5,721,352		(4,041)			3.804	3.710	AO	54,159	216,638	04/09/2020	10/01/2050
543247-3Q-1	LONGVIEW TX			2	1.C FE	1,000,000	95.7310	957,310	1,000,000	1,000,000					5.233	5.230	MS	17,443	52,330	06/24/2022	09/01/2042
543247-3R-9	LONGVIEW TX			2	1.C FE	925,230	94.8930	948,930	1,000,000	928,933		1,708			5.333	5.930	MS	17,777	53,330	11/17/2022	09/01/2047
587635-JL-8	MERCED CA UNION HIGH SCH DIST	@		3	1.D FE	16,889,065	20.2490	11,471,059	56,650,000	20,173,364		768,529			0.000	3.920	N/A			05/22/2020	08/01/2051
649660-L6-5	NEW YORK NY			1	1.C FE	500,000	97.1430	485,715	500,000	500,000					5.263	5.260	AO	6,579	26,315	10/05/2022	10/01/2052
649660-L6-5	NEW YORK NY	CF		1	1.C FE	1,000,000	97.1430	971,430	1,000,000	1,000,000					5.263	5.260	AO	13,158	52,630	10/05/2022	10/01/2052
669402-G2-9	NORWICH CT			2	1.C FE	5,000,000	76.6530	3,832,650	5,000,000	5,000,000					3.641	3.640	FA	75,854	182,050	02/11/2022	08/01/2046
672240-ZD-3	OAKLAND CA			1,2	1.C FE	10,000,000	104.1450	10,414,500	10,000,000	10,000,000					6.250	6.250	JJ	288,194	463,542	10/04/2023	07/15/2042
699211-PV-4	PARAMOUNT CA UNIF SCH DIST	@		3	1.D FE	3,628,100	27.8110	2,781,100	10,000,000	4,234,012		158,099			0.000	3.840	N/A			11/19/2020	08/01/2047
797646-5Q-5	SAN FRANCISCO CITY & CNTY CA	CF		2	1.B FE	2,500,000	79.6040	1,990,100	2,500,000	2,500,000					4.041	4.040	JD	4,490	101,025	02/15/2019	06/15/2049
797646-5R-3	SAN FRANCISCO CITY & CNTY CA	CF		2	1.B FE	5,000,000	79.5960	3,979,800	5,000,000	5,000,000					4.321	4.320	JD	9,602	216,050	02/15/2019	06/15/2058
797683-HU-6	SAN FRANCISCO CA CMNTY CLG DIS			2	1.E FE	5,000,000	77.0160	3,850,800	5,000,000	5,000,000					3.165	3.160	JD	7,033	158,250	12/02/2020	06/15/2041
798189-SK-3	SAN JOSE CA EVERGREEN CMNTY CL			2	1.A FE	3,000,000	72.6980	2,180,940	3,000,000	3,000,000					3.038	3.030	MS	30,380	91,140	10/23/2020	09/01/2043
799055-RJ-9	SAN MATEO CA FOSTER CITY SCH D			2	1.B FE	5,000,000	73.7520	3,687,600	5,000,000	5,000,000					3.059	3.050	FA	63,729	152,950	04/29/2020	08/01/2044
89439Y-DJ-5	TRAVIS CNTY TX HLTHCARE DIST			2	1.C FE	8,135,000	99.1760	8,067,968	8,135,000	8,135,000					5.478	5.470	MS	148,545	474,106	07/12/2023	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
952347-Z5-4	W CONTRA COSTA CA UNIF SCH DIST TXBL-RE	CF		2	1.E FE	5,061,400	99.2740	4,963,700	5,000,000	5,024,606		(6,249)			4.278	4.120	FA	89,125	213,900	06/07/2018	08/01/2038
952347-Z6-2	W CONTRA COSTA CA UNIF SCH DIST TXBL-RE			2	1.E FE	2,203,797	99.4380	2,162,777	2,175,000	2,186,554		(2,932)			4.328	4.160	FA	39,223	94,134	06/07/2018	08/01/2041
953107-AS-8	WEST HARTFORD CT			2	1.B FE	1,000,000	67.7170	677,170	1,000,000	1,000,000					2.864	2.860	JJ	14,320	28,640	06/25/2021	07/01/2046
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						100,456,925	XXX	84,574,509	146,130,000	104,215,741		900,959			XXX	XXX	XXX	1,259,174	3,475,110	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						100,456,925	XXX	84,574,509	146,130,000	104,215,741		900,959			XXX	XXX	XXX	1,259,174	3,475,110	XXX	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC			2	2.A FE	8,000,000	90.3140	7,225,120	8,000,000	8,000,000					4.722	4.720	AO	94,440	377,760	02/24/2017	10/01/2040
010869-JL-0	ALAMEDA CA CORRIDOR TRANSPRTN	CF		1,2	1.E FE	2,031,200	95.5450	1,910,900	2,000,000	2,024,966		(2,558)			5.396	5.190	AO	26,980	107,920	07/13/2022	10/01/2046
010869-KA-2	ALAMEDA CA CORRIDOR TRANSPRTNA				1.A	112,166	101.2130	111,334	110,000	110,156		(102)			6.600	6.400	AO	1,815	7,260	06/05/2008	10/01/2029
010869-KB-0	ALAMEDA CA CORRIDOR TRANSPRTNA	CF			1.A	979,713	55.8340	1,172,514	2,100,000	1,318,736		61,461			0.000	4.830	AO			10/05/2018	10/01/2034
010869-KE-4	ALAMEDA CA CORRIDOR TRANSPRTNA	CF			1.A	1,736,381	45.7060	2,182,462	4,775,000	2,553,671		122,340			0.000	4.970	AO			02/17/2017	10/01/2037
010869-KF-1	ALAMEDA CA CORRIDOR TRANSPRTNA				1.G FE	3,456,749	104.9530	3,557,907	3,390,000	3,407,644		(4,656)			6.600	6.420	AO	55,935	223,740	06/05/2008	10/01/2029
010869-KG-9	ALAMEDA CA CORRIDOR TRANSPRTNA	@CF			1.G FE	13,016,187	59.4090	16,575,111	27,900,000	17,519,106		816,489			0.000	4.830	N/A			10/05/2018	10/01/2034
010869-KK-0	ALAMEDA CA CORRIDOR TRANSPRTNA	CF			1.G FE	7,336,437	49.2560	9,937,398	20,175,000	10,789,595		516,903			0.000	4.970	AO			02/17/2017	10/01/2037
010869-LQ-6	ALAMEDA CA CORRIDOR TRANSPRTN	@		1,3	1.E FE	22,859	33.2160	24,912	75,000	24,141		1,282			0.000	6.130	N/A			01/24/2024	10/01/2043
010869-LR-4	ALAMEDA CA CORRIDOR TRANSPRTN	@		1,3	1.E FE	831,473	27.2910	886,958	3,250,000	877,118		45,645			0.000	6.000	N/A			01/25/2024	10/01/2046
010869-LS-2	ALAMEDA CA CORRIDOR TRANSPRTN	@		1,3	1.E FE	539,942	21.0580	563,302	2,675,000	561,317		21,375			0.000	5.940	N/A			06/06/2024	10/01/2050
010869-LT-0	ALAMEDA CA CORRIDOR TRANSPRTN	@		1,3	1.E FE	1,150,675	19.7350	1,191,994	6,040,000	1,193,143		42,468			0.000	5.890	N/A			06/06/2024	10/01/2051
011903-BU-4	ALASKA ST INDL DEV & EXPORT AU			2	2.C FE	4,438,368	95.3130	4,460,648	4,680,000	4,564,232		10,792			5.300	5.680	MS	82,680	248,040	02/26/2007	03/01/2035
040664-FS-8	ARIZONA BRD OF RGTS			2	1.C FE	2,430,655	81.6930	2,042,325	2,500,000	2,434,733		1,516			4.216	4.390	JJ	52,700	105,400	04/12/2022	07/01/2053
04780M-VX-4	ATLANTA GA ARPT REVENUE	CF		2	1.D FE	996,660	93.2790	932,790	1,000,000	996,925		83			4.000	4.020	JJ	20,000	40,000	04/12/2022	07/01/2049
091096-NR-4	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	2,477,700	79.0980	2,372,940	3,000,000	2,517,387		18,003			3.573	5.000	JJ	53,595	107,190	09/22/2022	01/01/2045
119174-AR-1	BUENA PK CALIF PENSION OBLIG			2	1.B FE	1,000,000	73.7320	737,320	1,000,000	1,000,000					3.000	3.000	JJ	15,000	30,000	08/18/2021	07/01/2043
12961P-BM-7	CALHOUN CNTY AL BRD OF EDU SPL			2	1.C FE	1,000,000	69.5710	695,710	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	06/29/2021	02/01/2046
130179-KK-9	CALIFORNIA ST EDUCTNL FACS AUT			2	1.D FE	5,589,180	78.9250	4,735,500	6,000,000	5,657,900		12,720			3.836	4.300	AO	57,540	230,160	01/11/2019	04/01/2047
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A			1,2	1.D FE	1,471,080	88.7210	1,330,815	1,500,000	1,474,249		1,235			4.353	4.510	JD	5,441	65,295	04/11/2022	06/01/2041
13077D-NL-2	CALIFORNIA ST UNIV REVENUE	CF		1,2	1.D FE	7,000,000	64.7620	4,533,340	7,000,000	7,000,000					3.267	3.260	MN	38,115	228,690	08/27/2020	11/01/2060
13080S-ZF-4	CALIFORNIA STWD CMNTYS DEV AUT			1,2	1.C FE	2,500,000	74.9860	1,874,650	2,500,000	2,500,000					3.714	3.710	MN	11,864	92,850	10/22/2020	11/15/2050
13080S-ZG-2	CALIFORNIA STWD CMNTYS DEV AUT			1,2	1.C FE	4,000,000	74.6180	2,984,720	4,000,000	4,000,000					3.814	3.810	MN	19,494	152,560	10/22/2020	11/15/2055
143321-KW-6	CARMEL IN WTRWKS REVENUE			2	1.C FE	575,000	98.4950	566,346	575,000	575,000					5.501	5.500	MN	5,272	8,083	07/19/2024	05/01/2037
143321-KX-4	CARMEL IN WTRWKS REVENUE			2	1.C FE	650,000	98.1470	637,956	650,000	650,000					5.531	5.530	MN	5,992	9,188	07/19/2024	05/01/2038
143321-KY-2	CARMEL IN WTRWKS REVENUE			2	1.C FE	825,000	97.7470	806,413	825,000	825,000					5.551	5.550	MN	7,633	11,703	07/19/2024	05/01/2039
143321-KZ-9	CARMEL IN WTRWKS REVENUE			2	1.C FE	1,445,000	99.5790	1,438,917	1,445,000	1,445,000					5.740	5.740	MN	13,824	21,197	07/19/2024	05/01/2044
143321-LA-3	CARMEL IN WTRWKS REVENUE			2	1.C FE	1,865,000	99.6560	1,858,584	1,865,000	1,865,000					5.790	5.790	MN	17,997	27,596	07/19/2024	05/01/2049
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	637,665	72.2460	592,417	820,000	649,861		5,341			3.267	4.970	JJ	13,395	26,789	08/22/2022	01/01/2045
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP			1,2	1.D FE	2,500,000	68.9830	1,724,575	2,500,000	2,500,000					3.204	3.200	JJ	36,935	80,100	05/21/2021	01/15/2051
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA	CF		1	1.E FE	7,543,380	87.5020	6,606,401	7,550,000	7,544,093		96			4.572	4.570	JJ	172,593	345,186	12/07/2018	01/01/2054
191872-BF-6	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	3,119,330	99.4410	3,107,531	3,125,000	3,120,283		208			5.494	5.500	JJ	85,844	171,688	09/20/2022	07/01/2040
191872-BG-4	COCONINO CNTY AZ PLEDGED REVEN			2	1.C FE	2,246,713	99.1960	2,231,910	2,250,000	2,247,235		91			5.594	5.600	JJ	62,933	125,865	09/20/2022	07/01/2043
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE	CF		1	1.B FE	8,500,000	104.4500	8,878,250	8,500,000	8,500,000					6.078	6.070	JD	43,053	516,630	12/02/2010	12/01/2040
196480-6A-0	COLORADO ST HSG & FIN AUTH	CF		2	1.A FE	2,335,000	93.6430	2,186,564	2,335,000	2,335,000					5.519	5.510	MN	21,478	128,869	06/02/2023	11/01/2048
196480-6B-8	COLORADO ST HSG & FIN AUTH	CF		2	1.A FE	2,800,000	93.3790	2,614,612	2,800,000	2,800,000					5.569	5.560	MN	25,989	155,932	06/02/2023	11/01/2053
19648F-NV-2	COLORADO ST HLTH FACS AUTH REV			1	1.E FE	1,013,490	79.7980	797,980	1,000,000	1,011,419		(444)			3.796	3.700	MN	6,327	37,960	12/17/2019	11/01/2044
19648F-NW-0	COLORADO ST HLTH FACS AUTH REV			1	1.E FE	6,558,268	76.8800	4,920,320	6,400,000	6,540,022		(3,862)			3.846	3.700	MN	41,024	246,144	12/18/2019	11/01/2049
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF			2	1.A FE	3,000,000	97.7850	2,933,550	3,000,000	3,000,000					5.560	5.560	MN	27,800	119,077	01/18/2024	11/01/2039
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF			2	1.A FE	1,479,595	97.1820	1,443,153	1,485,000	1,479,695		100			5.750	5.780	MN	14,231	60,957	04/01/2024	11/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19648G-MX-7	COLORADO ST HSG & FIN AUTH SF			2	1.A FE	2,000,000	97.7270	1,954,540	2,000,000	2,000,000					5.706	5.700	MN	19,020	15,850	08/08/2024	05/01/2042
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS	CF		2	1.G FE	2,235,000	85.3290	1,907,103	2,235,000	2,235,000					4.059	4.050	JD	4,032	90,719	04/18/2019	12/15/2039
19954K-AR-2	COLUMBUS OH REGL ARPT AUTH CUS	CF		2	1.G FE	2,000,000	80.7990	1,615,980	2,000,000	2,000,000					4.199	4.190	JD	3,732	83,980	04/18/2019	12/15/2048
235036-7A-2	DALLAS-FORT WORTH TX INTERNATI	CF		1	1.E FE	1,000,000	69.4260	694,260	1,000,000	1,000,000					2.919	2.910	MN	4,865	29,190	07/31/2020	11/01/2050
23503C-AN-7	DALLAS-FORT WORTH TX INTERNATI	CF		1,2	1.E FE	5,916,130	86.6690	5,200,140	6,000,000	5,920,605		1,709			4.507	4.590	MN	45,070	270,420	05/04/2022	11/01/2051
25483V-XM-1	DIST OF COLUMBIA REVENUE			1	1.F FE	4,000,000	77.5950	3,103,800	4,000,000	4,000,000					3.432	3.430	AO	34,320	137,280	06/24/2020	04/01/2042
25483V-XN-9	DIST OF COLUMBIA REVENUE			1	1.F FE	1,500,000	72.6700	1,090,050	1,500,000	1,500,000					3.532	3.530	AO	13,245	52,980	06/24/2020	04/01/2047
261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA	CF		2	1.F FE	869,783	100.0560	870,487	870,000	869,839		(43)			6.210	6.210	FA	20,410	54,027	10/15/2007	08/15/2036
28209N-CC-1	EFFINGHAM CNTY GA INDL DEV AUT			2	1.C FE	5,361,281	100.5740	5,425,967	5,395,000	5,362,049		560			6.125	6.170	AO	82,611	339,623	09/18/2023	04/01/2053
283299-AS-4	EL MONTE CA			2	1.E FE	5,365,013	77.3960	4,113,597	5,315,000	5,345,026		(4,766)			3.766	3.650	FA	83,401	200,163	06/24/2020	08/01/2045
283299-AT-2	EL MONTE CA			2	1.E FE	5,279,469	75.7600	3,962,248	5,230,000	5,259,781		(4,706)			3.916	3.800	FA	85,336	204,807	06/23/2020	08/01/2050
28337L-DT-2	EL PASO CNTY CO REVENUE	CF		1	1.D FE	3,000,000	89.2850	2,678,550	3,000,000	3,000,000					4.671	4.670	AO	35,033	140,130	05/27/2015	10/01/2045
295542-SW-5	ERIE PA WTR AUTH WTR REVENUE			1	1.C FE	1,250,000	70.0660	875,825	1,250,000	1,250,000					3.456	3.450	JD	3,600	43,200	09/29/2020	06/01/2060
34074M-Z2-0	FLORIDA ST HSG FIN CORP REVENU			2	1.A FE	11,279,642	102.0460	11,510,789	11,280,000	11,277,557		(1,222)			6.565	6.550	JJ	370,266	532,772	10/18/2023	07/01/2054
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI			1,2	1.E FE	13,147,825	76.7370	10,424,721	13,585,000	13,164,896		7,416			3.924	4.100	JJ	245,807	533,075	08/17/2022	01/15/2053
36005F-JS-5	FULTON CNTY GA DEV AUTH REVENU			1,2	1.F FE	1,992,188	77.5490	1,744,853	2,250,000	2,013,719		9,425			3.471	4.350	AO	19,524	78,098	08/18/2022	10/01/2042
362762-QT-6	GAINESVILLE & HALL CNTY GA HOS			1	1.C FE	1,980,200	62.8380	1,256,760	2,000,000	1,981,566		467			3.000	3.050	FA	22,667	60,000	01/12/2022	02/15/2054
362835-CH-1	GAINESVILLE FL SPL OBLG			1,2	1.D FE	1,595,000	72.2550	1,152,467	1,595,000	1,595,000					3.097	3.090	AO	12,349	49,397	09/11/2020	10/01/2042
362848-RA-3	GAINESVILLE FL UTILITIES SYS R	CF		1	1.E FE	8,640,100	103.4690	8,277,520	8,000,000	8,506,862		(27,112)			6.024	5.310	AO	120,480	481,920	09/09/2019	10/01/2040
365471-AR-2	GARDENA CA PENSN OBLIG			1,2	1.D FE	3,250,000	84.4450	2,744,463	3,250,000	3,250,000					3.854	3.850	AO	31,314	125,255	11/12/2020	04/01/2039
366133-SK-3	GARLAND TX ELEC UTILITY SYS RE			1,2	1.E FE	2,000,000	69.5390	1,390,780	2,000,000	2,000,000					3.200	3.200	MS	21,333	64,000	08/11/2021	03/01/2051
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T			1,2	1.E FE	2,040,360	68.1840	1,363,680	2,000,000	2,026,365		(4,560)			3.356	3.080	AO	16,780	67,120	10/25/2021	10/01/2052
386166-HD-7	GRAND PRAIRIE TX SALES TAX REV	CF		2	1.D FE	3,055,000	100.0000	3,055,000	3,055,000	3,055,000					5.032	5.030	JJ	76,864	153,728	11/04/2015	01/01/2040
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE			2	1.D FE	4,500,000	78.2150	3,519,675	4,500,000	4,500,000					3.506	3.500	JJ	78,885	157,770	06/05/2020	07/01/2044
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP	CF		1,2	1.D FE	5,000,000	80.3720	4,018,600	5,000,000	5,000,000					3.473	3.470	JJ	86,825	173,650	05/01/2020	07/01/2041
396613-EA-5	GREENVILLE-SPARTANBURG SC ARPT			2	1.G FE	2,955,000	95.5160	2,822,498	2,955,000	2,955,000					5.585	5.580	JJ	55,929		08/14/2024	07/01/2048
407835-AR-8	HAMILTON OH NONTAX REVENUE	CF		2	1.C FE	2,340,000	73.5190	1,720,345	2,340,000	2,340,000					3.331	3.330	JJ	38,973	77,945	09/03/2020	01/01/2045
407835-AS-6	HAMILTON OH NONTAX REVENUE	CF		2	1.C FE	2,000,000	70.8190	1,416,380	2,000,000	2,000,000					3.481	3.480	JJ	34,810	69,620	09/03/2020	01/01/2050
414008-CV-2	HARRIS CNTY TX CULTURAL EDU FA			1	1.F FE	1,410,000	76.5940	1,079,975	1,410,000	1,410,000					3.906	3.900	MN	7,037	55,075	10/21/2020	11/15/2046
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.E FE	1,000,000	74.5180	745,180	1,000,000	1,000,000					3.636	3.630	MN	4,646	36,360	12/10/2020	05/15/2050
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA	CF		2	1.E FE	1,000,000	74.5180	745,180	1,000,000	1,000,000					3.636	3.630	MN	4,646	36,360	12/10/2020	05/15/2050
419794-F4-9	HAWAII ST ARPTS SYS REVENUE	CF		1,2	1.D FE	7,000,000	73.5210	5,146,470	7,000,000	7,000,000					3.484	3.480	JJ	121,940	243,880	10/08/2020	07/01/2050
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION			1,2	1.D FE	1,000,000	81.4150	814,150	1,000,000	1,000,000					3.858	3.850	AO	9,645	38,580	02/24/2022	10/01/2044
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG			2	1.B FE	495,000	100.3640	496,802	495,000	495,000					6.160	6.160	JJ	15,246	16,178	11/30/2023	01/01/2054
45129Y-5P-7	IDAHO ST HSG & FIN ASSN SF MTG			2	1.B FE	1,000,000	93.4810	934,810	1,000,000	1,000,000					5.547	5.540	JJ	27,735	15,717	03/07/2024	07/01/2049
45129Y-6T-8	IDAHO ST HSG & FIN ASSN SF MTG			2	1.B FE	1,500,000	99.9230	1,498,845	1,500,000	1,500,000					5.945	5.940	JJ	11,642		10/23/2024	07/01/2055
45203M-E4-9	ILLINOIS ST HSG DEV AUTH REVEN			2	1.A FE	14,089,590	98.5600	13,798,400	14,000,000	14,085,396		(4,194)			5.903	5.800	AO	206,605	107,894	08/08/2024	10/01/2046
45203M-NY-3	ILLINOIS ST HSG DEV AUTH REVEN	CF		2	1.A FE	5,000,000	96.8840	4,844,200	5,000,000	5,000,000					5.297	5.290	AO	66,213	264,850	05/10/2023	04/01/2038
45203M-RB-9	ILLINOIS ST HSG DEV AUTH REVEN	CF		2	1.A FE	1,750,000	98.5630	1,724,853	1,750,000	1,750,000					5.708	5.700	AO	24,973	99,890	07/12/2023	04/01/2041
45203M-RC-7	ILLINOIS ST HSG DEV AUTH REVEN	CF		2	1.A FE	7,000,000	95.6670	6,696,690	7,000,000	7,000,000					5.758	5.750	AO	100,765	403,060	07/12/2023	10/01/2053
45203M-TB-7	ILLINOIS ST HSG DEV AUTH REVEN			2	1.A FE	5,000,000	102.9720	5,148,600	5,000,000	5,000,000					6.558	6.550	AO	81,975	306,040	10/04/2023	10/01/2048
45203M-XF-3	ILLINOIS ST HSG DEV AUTH REVEN			2	1.A FE	1,400,000	97.6800	1,367,520	1,400,000	1,400,000					5.914	5.910	AO	20,699	47,148	02/14/2024	04/01/2054
45505T-3Z-2	INDIANA ST HSG & CMNTY DEV AUT			2	1.B FE	5,000,000	98.4140	4,920,700	5,000,000	5,000,000					5.794	5.790	JJ	105,419		07/24/2024	07/01/2044
45505T-4A-6	INDIANA ST HSG & CMNTY DEV AUT			2	1.B FE	6,730,000	98.8680	6,653,816	6,730,000	6,730,000					5.894	5.890	JJ	144,342		07/24/2024	07/01/2048
45505T-A4-3	INDIANA ST HSG & CMNTY DEV AUT	CF		2	1.B FE	550,000	96.3700	530,035	550,000	550,000					5.236	5.230	JJ	14,399	28,798	01/12/2023	07/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45505T-A5-0	INDIANA ST HSG & CMNTY DEV AUT	CF		2	1.B FE	725,000	94.5490	685,480	725,000	725,000					5.405	5.400	JJ	19,593	39,186	01/12/2023	07/01/2043
45505T-A6-8	INDIANA ST HSG & CMNTY DEV AUT	CF		2	1.B FE	1,300,000	93.5520	1,216,176	1,300,000	1,300,000					5.455	5.450	JJ	35,458	70,915	01/12/2023	01/01/2049
45505T-D7-3	INDIANA ST HSG & CMNTY DEV AUT			2	1.B FE	1,127,546	94.7580	1,094,455	1,155,000	1,129,213		946			5.377	5.580	JJ	31,052	70,730	05/23/2023	07/01/2043
45505T-P2-1	INDIANA ST HSG & CMNTY DEV AUT			2	1.B FE	2,019,128	102.0410	1,989,800	1,950,000	2,013,123		(6,005)			6.270	5.730	JJ	61,133	76,416	01/04/2024	07/01/2043
45505T-Y3-9	INDIANA ST HSG & CMNTY DEV AUT			2	1.B FE	2,500,000	99.3620	2,484,050	2,500,000	2,500,000					5.932	5.930	JJ	90,216		04/18/2024	07/01/2044
45506E-DF-7	INDIANA ST FIN AUTH REVENUE	CF		1	1.E FE	2,974,740	70.1360	2,104,080	3,000,000	2,977,646		970			3.026	3.080	MS	30,260	90,780	10/20/2021	03/01/2044
45656R-CX-8	INDUSTRY CA SALES TAX REVENUE			2	1.E FE	6,849,080	90.9790	6,368,530	7,000,000	6,877,746		3,806			5.125	5.270	JJ	179,375	358,750	11/19/2015	01/01/2051
457074-BP-6	INGLEWOOD CA			2	1.C FE	2,016,540	76.4290	1,528,580	2,000,000	2,009,891		(1,544)			3.771	3.670	MS	25,140	75,420	06/17/2020	09/01/2045
457074-BQ-4	INGLEWOOD CA			2	1.C FE	4,070,960	74.5690	2,982,760	4,000,000	4,042,546		(6,632)			3.921	3.710	MS	52,280	156,840	06/15/2020	09/01/2050
457102-AB-7	INGLEWOOD CA PENSN OBLIG			2	1.C FE	3,000,000	103.0460	3,091,380	3,000,000	3,000,000					6.402	6.400	MS	64,020	171,254	09/27/2023	09/01/2053
47662E-AN-9	JERSEY CITY NJ MUNI UTILITIES			2	1.D FE	615,000	101.5230	624,366	615,000	615,000					5.802	5.800	AO	7,533	16,751	04/17/2024	10/15/2044
47662E-AP-4	JERSEY CITY NJ MUNI UTILITIES			2	1.D FE	3,010,000	101.1960	3,046,000	3,010,000	3,010,000					5.822	5.820	AO	36,996	82,266	04/17/2024	10/15/2049
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	1,000,000	87.2340	872,340	1,000,000	1,000,000					4.689	4.680	JJ	23,445	46,890	04/22/2019	01/01/2049
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR	CF		2	1.G FE	4,055,010	87.2340	3,489,360	4,000,000	4,025,368		(5,703)			4.689	4.510	JJ	93,780	187,560	04/22/2019	01/01/2049
491309-FT-2	KENTUCKY ST HSG CORP SF MTGE			2	1.A FE	4,000,000	97.0270	3,881,080	4,000,000	4,000,000					5.861	5.860	JJ	117,220	98,335	01/11/2024	07/01/2049
491309-FU-9	KENTUCKY ST HSG CORP SF MTGE			2	1.A FE	5,000,000	97.2420	4,862,100	5,000,000	5,000,000					5.911	5.910	JJ	147,775	123,967	01/11/2024	07/01/2054
491397-BE-4	KENTUCKY PUB TRANSPRTN INFRAST			1,2	1.E FE	2,919,400	65.6660	2,035,646	3,100,000	2,928,107		3,821			3.121	3.430	JJ	48,376	96,751	08/22/2022	07/01/2049
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST			1,2	1.E FE	1,000,000	64.3400	643,400	1,000,000	1,000,000					3.221	3.220	JJ	16,105	32,210	09/17/2021	07/01/2053
499815-KD-9	KNOXVILLE TN WSTWTR SYS REVENU	CF		2	1.C FE	7,750,000	100.0190	7,751,473	7,750,000	7,750,000					6.100	6.100	AO	118,188	472,750	11/30/2010	04/01/2040
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV	CF		2	1.C FE	5,007,670	71.0060	3,550,300	5,000,000	5,004,742		(712)			3.482	3.460	JD	14,508	174,100	09/03/2020	12/01/2055
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	704,725	71.6510	501,557	700,000	702,927		(437)			3.632	3.550	JD	2,119	25,424	09/04/2020	12/01/2059
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV	CF		2	1.C FE	9,341,386	71.6510	6,663,543	9,300,000	9,325,639		(3,831)			3.632	3.570	JD	28,148	337,776	09/04/2020	12/01/2059
54243R-AF-1	LONG BEACH CA REVENUE			2	4.B FE	2,725,000	92.4730	2,519,889	2,725,000	2,725,000					7.282	7.280	MN	33,072	198,435	10/21/2010	11/01/2030
546475-VS-0	LOUISIANA ST GAS & FUELS TAX R			1,2	1.C FE	2,000,000	80.3950	1,607,900	2,000,000	2,000,000					3.052	3.050	MN	10,173	61,040	01/13/2022	05/01/2038
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE			2	1.B FE	1,532,987	100.7950	1,501,846	1,490,000	1,529,329		(3,658)			6.282	5.840	MS	31,201	74,621	01/26/2024	09/01/2048
57419T-W6-4	MARYLAND ST CMNTY DEV ADMIN DE			2	1.B FE	1,698,498	93.1120	1,629,460	1,750,000	1,701,083		1,706			5.306	5.560	MS	30,952	92,855	05/22/2023	09/01/2044
57419T-ZH-7	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.B FE	2,503,700	90.0160	2,250,400	2,500,000	2,502,859		(354)			4.991	4.970	MS	41,592	124,775	09/08/2022	09/01/2042
57419T-ZJ-3	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.B FE	1,134,079	89.4280	1,010,536	1,130,000	1,133,181		(393)			5.091	5.040	MS	19,176	57,528	09/09/2022	09/01/2046
574218-NE-9	MARYLAND ST HLTH & HGR EDUCTNL			1	1.F FE	5,917,736	90.2790	5,376,114	5,955,000	5,927,658		1,097			4.815	4.850	JJ	143,367	286,733	05/21/2013	07/01/2043
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H	CF		2	1.B FE	6,500,000	99.1180	6,442,670	6,500,000	6,500,000					5.916	5.910	JD	32,045	384,540	11/22/2022	12/01/2047
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	5,000,000	69.1970	3,459,850	5,000,000	5,000,000					3.169	3.160	FA	66,021	158,450	12/09/2020	08/01/2051
59261A-2P-1	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	206,479	85.8850	133,122	155,000	201,764		(1,267)			5.175	3.330	MN	1,025	8,021	02/02/2021	11/15/2049
59261A-B7-1	MET TRANSPRTN AUTH NY REVENUE			1,2	1.C FE	4,012,360	68.1600	2,726,400	4,000,000	4,007,104		(1,316)			3.540	3.500	MN	18,093	141,600	08/20/2020	11/15/2048
592643-EH-9	MET WASHINGTON DC ARPTS AUTH D	CF		1,2	1.E FE	1,000,000	79.8400	798,400	1,000,000	1,000,000					3.562	3.560	AO	8,905	35,620	01/21/2022	10/01/2041
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC			1	1.G FE	12,044,095	92.5880	10,647,620	11,500,000	11,981,258		(11,762)			5.073	4.760	AO	145,849	583,395	01/16/2019	04/01/2050
59334P-DA-2	MIAMI-DADE CNTY FL TRANSIT SAL	CF			1.C FE	2,041,725	98.4260	2,022,654	2,055,000	2,045,910		432			5.624	5.670	JJ	57,787	115,573	09/02/2010	07/01/2040
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	1,835,000	85.4840	1,568,631	1,835,000	1,835,000					2.898	2.890	JD	4,432	53,178	07/30/2021	06/01/2052
594654-VJ-1	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	5,750,000	97.7340	5,619,705	5,750,000	5,750,000					6.011	6.010	JD	28,803	407,078	09/08/2023	12/01/2048
594654-VK-8	MICHIGAN ST HSG DEV AUTH SF MT			2	1.C FE	5,500,000	98.5830	5,422,065	5,500,000	5,500,000					6.061	6.060	JD	27,780	392,618	09/08/2023	12/01/2053
594712-UF-6	MICHIGAN ST UNIV REVENUES			2	1.C FE	10,000,000	90.6600	9,066,000	10,000,000	10,000,000					4.496	4.490	FA	169,849	449,600	02/08/2019	08/15/2048
60416T-4P-0	MINNESOTA ST HSG FIN AGY			2	1.B FE	6,580,000	99.4700	6,545,126	6,580,000	6,580,000					6.017	6.010	JJ	197,959	285,015	09/13/2023	01/01/2048
60416T-6N-3	MINNESOTA ST HSG FIN AGY			2	1.B FE	10,000,000	100.7620	10,076,200	10,000,000	10,000,000					6.328	6.320	JJ	316,400	370,891	11/09/2023	07/01/2049
60416T-L7-1	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	3,055,000	95.2580	2,910,132	3,055,000	3,055,000					5.463	5.460	JJ	83,447	183,584	04/20/2023	07/01/2043
60416T-L8-9	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	2,720,000	94.0880	2,559,194	2,720,000	2,720,000					5.503	5.500	JJ	74,841	164,650	04/20/2023	07/01/2048
60416T-L9-7	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	2,145,000	93.7560	2,011,066	2,145,000	2,145,000					5.593	5.590	JJ	59,985	131,967	04/20/2023	07/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60416U-CC-7	MINNESOTA ST HSG FIN AGY			2	1.B FE	5,000,000	98.0460	4,902,300	5,000,000	5,000,000					5.850	5.850	JJ	146,250	48,750	04/10/2024	01/01/2050
60416U-EN-1	MINNESOTA ST HSG FIN AGY			2	1.B FE	2,735,000	99.5100	2,721,599	2,735,000	2,735,000					5.730	5.730	JJ	77,922		06/12/2024	07/01/2039
60416U-EP-6	MINNESOTA ST HSG FIN AGY			2	1.B FE	3,082,275	99.6070	3,077,856	3,090,000	3,082,392		117			5.915	5.930	JJ	90,879		06/12/2024	07/01/2044
60416U-EQ-4	MINNESOTA ST HSG FIN AGY			2	1.B FE	3,482,500	98.9250	3,462,375	3,500,000	3,482,674		174			5.968	6.000	JJ	103,860		06/12/2024	07/01/2049
60416U-ER-2	MINNESOTA ST HSG FIN AGY			2	1.B FE	1,800,488	99.2790	1,791,986	1,805,000	1,800,519		32			6.018	6.030	JJ	54,011		06/12/2024	07/01/2051
60416U-GJ-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	2,500,000	98.6360	2,465,900	2,500,000	2,500,000					5.827	5.820	FA	66,768		07/10/2024	08/01/2044
60416U-GK-5	MINNESOTA ST HSG FIN AGY			2	1.B FE	2,000,000	98.6580	1,973,160	2,000,000	2,000,000					5.897	5.890	FA	54,056		07/10/2024	08/01/2049
60416U-GL-3	MINNESOTA ST HSG FIN AGY			2	1.B FE	2,385,000	98.3690	2,346,101	2,385,000	2,385,000					5.947	5.940	FA	65,008		07/10/2024	08/01/2054
60636A-MP-5	MISSOURI ST HLTH & EDUCTNL FACS AUTH			1	1.E FE	7,360,000	89.2530	6,569,021	7,360,000	7,360,000					4.756	4.750	AO	87,510	350,042	11/19/2015	10/01/2045
60636A-SU-8	MISSOURI ST HLTH & EDUCTNL FAC			1	1.E FE	7,500,000	80.7290	6,054,675	7,500,000	7,500,000					4.200	4.200	AO	78,750	315,000	02/15/2019	10/01/2049
612285-AP-1	MONTEBELLO CA PENSN OBLIG			2	1.C FE	8,750,077	84.6120	7,056,641	8,340,000	8,581,241		(39,592)			4.256	3.660	JD	29,579	354,950	06/15/2020	06/01/2045
63607Y-AV-2	NATIONAL FIN AUTH NH REVENUE			2	1.C FE	2,000,000	64.9800	1,299,600	2,000,000	2,000,000					3.142	3.140	JJ	31,420	62,840	07/27/2021	07/01/2051
63607Y-CH-1	NATIONAL FIN AUTH NH REVENUE			2	1.G FE	3,000,000	94.0500	2,821,500	3,000,000	3,000,000					5.775	5.770	MN	33,206		10/10/2024	11/01/2054
641279-B5-2	NEVADA ST HSG DIV SF MTGE REVE			2	1.B FE	1,000,000	93.6370	936,370	1,000,000	1,000,000					5.586	5.580	AO	15,051		08/22/2024	10/01/2049
641279-B6-0	NEVADA ST HSG DIV SF MTGE REVE			2	1.B FE	2,390,000	95.2600	2,276,714	2,390,000	2,390,000					5.616	5.610	AO	36,165		08/22/2024	04/01/2054
644693-KW-2	NEW HAMPSHIRE ST TURNPIKE SYS	CF		1	1.D FE	2,000,000	103.1820	2,063,640	2,000,000	2,000,000					6.009	6.000	MN	20,030	120,180	11/18/2009	11/01/2039
64469D-4M-0	NEW HAMPSHIRE ST HSG FIN AUTHS			2	1.A FE	1,002,240	96.2000	962,000	1,000,000	1,002,012		(228)			5.744	5.710	JJ	28,720	10,850	04/05/2024	07/01/2049
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT			1,2	1.F FE	6,080,000	74.4400	4,525,952	6,080,000	6,080,000					3.613	3.610	JJ	109,835	219,670	06/18/2020	07/01/2050
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH TU	CF		1	1.E FE	9,034,760	114.5600	9,164,800	8,000,000	8,707,718		(32,051)			7.414	6.420	JJ	296,560	593,120	08/05/2009	01/01/2040
64613A-KP-6	NEW JERSEY ST HSG & MTGE FIN A			2	1.C FE	7,069,293	99.2780	7,018,955	7,070,000	7,069,441		148			6.059	6.050	AO	107,093		10/22/2024	10/01/2049
64613A-KQ-4	NEW JERSEY ST HSG & MTGE FIN A			2	1.C FE	11,427,714	99.3150	11,351,705	11,430,000	11,427,714					6.079	6.080	AO	173,707	276,002	05/29/2024	04/01/2055
64966W-JM-0	NEW YORK CITY NY HSG DEV CORP			2	1.C FE	1,500,000	96.7910	1,451,865	1,500,000	1,500,000					5.833	5.830	FA	36,456	8,506	06/20/2024	08/01/2054
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP			2	1.C FE	2,000,000	98.7630	1,975,260	2,000,000	2,000,000					5.896	5.890	MN	19,653	42,910	06/12/2024	11/01/2044
64972K-DN-2	NEW YORK CITY NY HSG DEV CORP			2	1.C FE	2,170,000	97.7700	2,121,609	2,170,000	2,170,000					5.946	5.940	MN	21,505	46,952	06/12/2024	11/01/2049
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES NON ST S			1,2	1.D FE	5,290,620	90.0340	4,501,700	5,000,000	5,114,984		(29,937)			4.850	4.130	JJ	121,250	242,500	06/01/2018	07/01/2048
64990F-5T-7	NEW YORK ST DORM AUTH ST PERSO			1,2	1.A	1,760,000	90.1930	1,587,400	1,760,000	1,760,000					3.999	3.990	MS	20,724	70,382	03/16/2022	03/15/2037
64990F-5U-4	NEW YORK ST DORM AUTH ST PERSO			1,2	1.B FE	240,000	89.1400	213,937	240,000	240,000					3.999	3.990	MS	2,826	9,598	03/16/2022	03/15/2037
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY			2	1.B FE	2,500,000	95.6920	2,392,300	2,500,000	2,500,000					5.754	5.750	JJ	71,925	57,540	01/10/2024	01/01/2050
658207-8S-7	NORTH CAROLINA ST HSG FIN AGY			2	1.B FE	5,226,323	97.2700	5,106,675	5,250,000	5,226,715		393			5.881	5.910	JJ	162,953		06/10/2024	07/01/2049
658207-8T-5	NORTH CAROLINA ST HSG FIN AGY			2	1.B FE	4,345,000	97.0930	4,218,691	4,345,000	4,345,000					5.901	5.900	JJ	135,321		06/05/2024	01/01/2055
677704-A6-5	OHIO UNIV GEN RECPTS ATHENS TXBL			1	1.E FE	1,164,870	90.7430	907,430	1,000,000	1,164,164		(109)			5.590	4.790	JD	4,658	55,900	10/24/2016	12/01/2114
677704-A6-5	OHIO UNIV GEN RECPTS ATHENS TXBL	CF		1	1.E FE	15,857,025	90.7430	14,065,165	15,500,000	15,856,075		(181)			5.590	5.460	JD	72,204	866,450	10/24/2016	12/01/2114
678908-4H-4	OKLAHOMA ST DEV FIN AUTH				1.A FE	467,775	99.2900	464,454	467,775	467,775					5.269	5.260	AO	6,162	24,647	10/13/2022	10/01/2042
68304F-AP-1	ONTARIO CA PENSN OBLIG			1	1.C FE	5,000,000	78.7110	3,935,550	5,000,000	5,000,000					3.829	3.820	JD	15,954	191,450	05/13/2020	06/01/2045
68608W-AK-8	OREGON ST UNIV GEN REVENUE			1,2	1.D FE	11,627,596	78.1660	9,086,798	11,625,000	11,626,207		(256)			4.052	4.040	AO	117,761	471,045	04/12/2019	04/01/2052
68608W-AL-6	OREGON ST UNIV GEN REVENUE	CF		1,2	1.D FE	6,000,000	69.3860	4,163,160	6,000,000	6,000,000					3.424	3.420	MS	68,480	205,440	10/09/2020	03/01/2060
69672D-CP-6	PALMDALE CA FING AUTH LEASE RE			2	1.C FE	500,000	103.6010	518,005	500,000	500,000					6.450	6.450	JD	2,688	32,340	11/16/2023	06/01/2043
69672D-CQ-4	PALMDALE CA FING AUTH LEASE RE			2	1.C FE	1,750,000	104.0990	1,821,733	1,750,000	1,750,000					6.650	6.650	JD	9,698	116,698	11/16/2023	06/01/2053
70227R-BE-9	PASADENA CA PENSION OBLIG			2	1.A FE	4,762,950	72.1570	3,607,850	5,000,000	4,796,746		7,747			3.237	3.540	MN	26,975	161,850	05/07/2020	05/01/2045
708790-UP-6	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	2,000,000	103.2130	2,064,260	2,000,000	2,000,000					6.458	6.450	AO	32,290	107,992	10/25/2023	10/01/2043
708790-YS-6	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	3,000,000	97.8490	2,935,470	3,000,000	3,000,000					5.556	5.550	AO	41,670	14,816	07/25/2024	10/01/2039
708790-ZL-0	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	1,750,000	97.8450	1,712,288	1,750,000	1,750,000					5.556	5.550	AO	24,308	8,643	07/25/2024	10/01/2039
708790-ZP-1	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	6,000,000	98.5980	5,915,880	6,000,000	6,000,000					6.013	6.010	AO	90,195	32,069	07/25/2024	10/01/2053
717893-L3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	2,000,000	85.9960	1,719,920	2,000,000	2,000,000					4.289	4.280	AO	21,445	85,780	02/14/2019	10/01/2040
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR R	CF		2	1.E FE	5,000,000	71.1660	3,558,300	5,000,000	5,000,000					2.926	2.920	JJ	73,150	146,300	06/24/2021	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72205R-GD-8	PINAL CNTY AZ REVENUE OBLGS	CF		2	1.C FE	3,456,219	98.1950	3,353,359	3,415,000	3,432,859		(10,561)			5.538	5.180	FA	78,801	189,123	09/08/2022	08/01/2042
72205R-GE-6	PINAL CNTY AZ REVENUE OBLGS	CF		2	1.C FE	11,619,273	98.5610	11,309,875	11,475,000	11,538,939		(37,748)			5.738	5.360	FA	274,348	658,436	04/19/2023	08/01/2052
73208P-BS-9	POMONA CA PENSN OBLG			2	1.D FE	5,589,452	81.8220	4,528,848	5,535,000	5,567,788		(5,243)			3.716	3.590	FA	85,700	205,681	08/18/2020	08/01/2040
73208P-BT-7	POMONA CA PENSN OBLG			2	1.D FE	1,500,000	77.6910	1,165,365	1,500,000	1,500,000					3.816	3.810	FA	23,850	57,240	08/14/2020	08/01/2046
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE			1	1.D FE	16,909,109	83.9990	13,553,239	16,135,000	16,856,704		(9,932)			4.458	4.200	AO	179,825	719,298	01/24/2019	10/01/2062
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE			2	1.D FE	6,093,312	64.2410	3,905,853	6,080,000	6,089,160		(1,245)			3.175	3.140	JJ	89,013	193,040	07/13/2021	07/15/2060
73358X-GS-5	PORT AUTH OF NEW YORK & NEW JE	CF		1	1.D FE	1,750,000	98.4490	1,722,858	1,750,000	1,750,000					5.005	5.000	FA	36,495	87,588	09/16/2022	08/01/2036
73358X-GT-3	PORT AUTH OF NEW YORK & NEW JE	CF		1	1.D FE	2,000,000	98.2440	1,964,880	2,000,000	2,000,000					5.055	5.050	FA	42,125	101,100	09/16/2022	08/01/2037
735240-S8-7	PORT OF PORTLAND OR ARPT REVEN			1,2	1.G FE	3,000,000	79.1620	2,374,860	3,000,000	3,000,000					4.237	4.230	JJ	63,555	127,110	04/04/2019	07/01/2049
756839-BL-9	RED OAK TX INDL DEV CORP SALES	CF		2	1.C FE	1,000,000	94.7450	947,450	1,000,000	1,000,000					5.650	5.650	FA	21,344	56,500	05/10/2022	08/15/2052
76221S-CV-1	RHODE ISLAND ST HSG & MTGE FIN			2	1.B FE	1,930,000	97.6660	1,884,954	1,930,000	1,930,000					5.891	5.890	AO	28,424	21,476	06/12/2024	10/01/2044
765418-FX-1	RICHMOND VA MET AUTH EXPRESSWA			1	1.E FE	955,000	100.2490	957,378	955,000	955,000					5.122	5.120	JJ	22,555	48,982	11/04/2011	07/15/2031
765418-FY-9	RICHMOND VA MET AUTH EXPRESSWA			1	1.E FE	6,023,485	100.4860	5,883,496	5,855,000	5,974,692		(7,186)			5.322	5.080	JJ	143,684	315,315	09/09/2019	07/15/2041
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG			1	1.C FE	16,825,820	89.2660	14,728,890	16,500,000	16,717,494		(24,673)			3.818	3.610	FA	237,989	629,970	04/30/2020	02/15/2038
769318-EY-8	RIVERSOUTH OH AUTH REVENUE			2	1.C FE	993,920	98.6980	986,980	1,000,000	994,171		192			5.615	5.660	JD	4,679	56,150	07/06/2023	12/01/2043
769318-EZ-5	RIVERSOUTH OH AUTH REVENUE	CF		2	1.C FE	4,210,166	99.3040	4,190,629	4,220,000	4,210,423		204			5.715	5.730	JD	20,098	241,173	07/07/2023	12/01/2049
783186-TP-4	RUTGERS NJ ST UNIV	CF		1,2	1.E FE	14,715,540	67.8470	10,177,050	15,000,000	14,716,840		270			3.915	3.990	MN	97,875	587,250	12/18/2019	05/01/2119
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH			1	1.D FE	3,935,000	101.4110	3,990,523	3,935,000	3,935,000					5.637	5.630	AO	55,454	221,816	09/24/2015	04/01/2050
79467B-FT-7	SALES TAX SECURITIZATION CORP			1,2	1.A FE	8,073,421	96.9430	7,787,431	8,033,000	8,069,658		(3,612)			5.293	5.220	JJ	212,593	601,167	01/24/2023	01/01/2041
796242-VD-4	SAN ANTONIO TX ARPT SYS REVENU	CF		2	1.F FE	1,002,620	83.7170	837,170	1,000,000	1,001,360		(273)			3.707	3.670	JJ	18,535	37,070	12/02/2019	07/01/2040
796246-AN-6	SAN ANTONIO TX CUSTOMER FAC CH			2	1.G FE	2,000,000	97.3210	1,946,420	2,000,000	2,000,000					5.771	5.770	JJ	57,710	115,420	07/15/2015	07/01/2040
796246-AP-1	SAN ANTONIO TX CUSTOMER FAC CH			2	1.G FE	2,500,000	95.6330	2,390,825	2,500,000	2,500,000					5.871	5.870	JJ	73,388	146,775	07/15/2015	07/01/2045
797299-MG-6	SAN DIEGO CA PUBLIC FACS FINGAUTH LEASE			2	1.D FE	1,500,000	89.8950	1,348,425	1,500,000	1,500,000					4.232	4.230	AO	13,401	63,480	06/04/2018	10/15/2038
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU			1,2	1.E FE	500,000	74.6990	373,495	500,000	500,000					3.103	3.100	JJ	7,758	15,515	11/18/2021	07/01/2043
79739G-PL-4	SAN DIEGO CNTY CA REGL ARPT AU	CF		1,2	1.E FE	1,500,000	74.6990	1,120,485	1,500,000	1,500,000					3.103	3.100	JJ	23,273	46,545	11/18/2021	07/01/2043
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU			1,2	1.G FE	7,526,461	97.4370	7,293,159	7,485,000	7,468,117		(2,433)			5.594	5.520	JJ	209,355	389,656	01/04/2024	07/01/2043
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY			1,2	1.E FE	1,003,720	70.0300	700,300	1,000,000	1,002,494		(349)			3.345	3.300	MN	5,575	33,450	04/12/2021	05/01/2051
79772E-BZ-1	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.A FE	1,959,420	81.5090	1,630,180	2,000,000	1,965,014		1,057			4.250	4.380	MS	28,333	85,000	02/08/2019	09/01/2049
79772E-CS-6	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.A FE	2,500,000	87.9940	2,199,850	2,500,000	2,500,000					4.221	4.220	MS	35,175	105,525	02/08/2019	09/01/2039
79772E-CT-4	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.A FE	5,028,850	82.9400	4,147,000	5,000,000	5,014,921		(2,854)			4.371	4.290	MS	72,850	218,550	09/09/2019	09/01/2049
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C			2	1.A FE	2,000,000	71.5090	1,430,180	2,000,000	2,000,000					3.572	3.570	MS	23,813	71,440	05/08/2020	09/01/2050
79772E-DN-6	SAN FRANCISCO CITY & CNTY CA C	CF		2	1.A FE	5,000,000	71.5090	3,575,450	5,000,000	5,000,000					3.572	3.570	MS	59,533	178,600	05/08/2020	09/01/2050
798111-HM-5	SAN JOAQUIN HILLS CA TRANSPRTN			1,2	1.E FE	3,000,000	75.1990	2,255,970	3,000,000	3,000,000					3.492	3.490	JJ	48,306	104,760	12/09/2021	01/15/2050
798703-BB-9	SAN LUIS OBISPO CNTY CA PENSN	@			1.B FE	2,840,523	79.7700	4,933,775	6,185,000	4,878,458		241,866			0.000	5.150	N/A			05/07/2014	09/01/2029
798703-BC-7	SAN LUIS OBISPO CNTY CA PENSN	@			1.B FE	1,299,120	75.5930	2,267,790	3,000,000	2,242,758		112,230			0.000	5.200	N/A			05/07/2014	09/01/2030
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DI			1,2	1.E FE	4,500,000	75.5380	3,399,210	4,500,000	4,500,000					3.737	3.730	MS	56,055	168,165	06/05/2020	09/01/2050
804833-FF-3	SAVANNAH GA HOSP AUTH			1	1.F FE	1,031,310	85.8490	858,490	1,000,000	1,023,625		(1,642)			3.989	3.730	JJ	19,945	39,890	11/27/2019	07/01/2038
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH P			2	1.E FE	3,042,980	73.8500	2,215,500	3,000,000	3,022,050		(4,426)			3.875	3.690	JJ	58,125	116,250	12/02/2019	07/01/2055
83756C-Y8-2	SOUTH DAKOTA ST HSG DEV AUTH	CF		2	1.A FE	945,000	100.4580	949,328	945,000	945,000					5.796	5.790	MN	9,129	54,772	09/28/2022	05/01/2038
83756C-Y9-0	SOUTH DAKOTA ST HSG DEV AUTH	CF		2	1.A FE	3,520,000	100.1060	3,523,731	3,520,000	3,520,000					5.460	5.460	MN	32,032	192,192	09/28/2022	05/01/2053
850269-FH-9	SPRINGDALE AR SALES & USE REVE			2	1.C FE	4,970,750	100.2000	5,010,000	5,000,000	4,971,993		950			5.480	5.530	FA	114,167	267,150	06/28/2023	08/01/2042
86657M-BS-4	SUMTER LANDING FL CDD RECREATIONAL REV	CF		1	1.D FE	3,000,000	87.2610	2,617,830	3,000,000	3,000,000					4.722	4.720	AO	35,415	141,660	11/04/2016	10/01/2047
86768M-AR-3	SUNRISE FL SPL ASSMNT			1	2.B FE	3,500,000	88.2050	3,087,175	3,500,000	3,500,000					5.500	5.500	MN	32,083	192,500	02/26/2015	05/01/2045
86768M-AS-1	SUNRISE FL SPL ASSMNT			1	2.B FE	2,000,000	94.1680	1,883,360	2,000,000	2,000,000					5.300	5.300	MN	17,667	106,000	02/26/2015	05/01/2037
873519-ML-3	TACOMA WA ELEC SYS REVENUE	CF		1	1.D FE	2,000,000	102.3930	2,047,860	2,000,000	2,000,000					5.966	5.960	JJ	59,660	119,320	07/13/2010	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88046K-FR-2	TENNESSEE HSG DEV AGY RSDL FIN	CF		2	1.B FE	3,000,000	93.1280	2,793,840	3,000,000	3,000,000					5.545	5.540	JJ	83,175	155,260	06/28/2023	07/01/2053
88046K-HS-8	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	1,000,000	102.1780	1,021,780	1,000,000	1,000,000					6.384	6.380	JJ	31,920	41,319	10/05/2023	07/01/2043
88046K-HT-6	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	1,500,000	102.0600	1,530,900	1,500,000	1,500,000					6.494	6.490	JJ	48,705	63,046	10/05/2023	07/01/2048
88046K-HU-3	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	2,000,000	102.1570	2,043,140	2,000,000	2,000,000					6.534	6.530	JJ	62,073	84,579	10/05/2023	07/01/2053
88046K-NG-7	TENNESSEE HSG DEV AGY RSDL FIN			2	1.B FE	2,497,775	98.8510	2,471,275	2,500,000	2,497,836		61			5.962	5.960	JJ	77,009		06/10/2024	07/01/2049
88271H-KF-5	TEXAS ST AFFORDABLE HSG CORP S			2	1.B FE	500,000	97.2340	486,170	500,000	500,000					5.730	5.730	MS	9,550	13,927	02/07/2024	03/01/2044
882750-VV-1	TEXAS ST DEPT OF HSG & CMNTY A			2	1.B FE	2,370,000	98.5450	2,335,517	2,370,000	2,370,000					6.024	6.020	JJ	71,384	108,663	08/23/2023	07/01/2048
899154-BG-2	TULARE CNTY CA PENSN OBLG			2	1.D FE	5,500,000	92.1180	5,066,490	5,500,000	5,500,000					4.445	4.440	JD	20,373	244,475	06/01/2018	06/01/2037
914119-3P-5	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	1,000,000	68.2750	682,750	1,000,000	1,000,000					3.190	3.190	JD	2,658	31,900	05/20/2021	06/01/2051
914119-3P-5	UNIV OF CINCINNATI OH RECPTS	CF		2	1.D FE	3,000,000	68.2750	2,048,250	3,000,000	3,000,000					3.190	3.190	JD	7,975	95,700	05/20/2021	06/01/2051
91412G-C8-6	UNIV OF CALIFORNIA REVENUES			1	1.C FE	1,032,550	81.5460	815,460	1,000,000	1,032,402		(24)			4.767	4.610	MN	6,091	47,670	10/28/2016	05/15/2115
91412G-C8-6	UNIV OF CALIFORNIA REVENUES	CF		1	1.C FE	17,396,349	81.5460	14,017,757	17,190,000	17,395,327		(196)			4.767	4.700	MN	104,707	819,447	10/28/2016	05/15/2115
91476P-B5-6	UNIV OK REVENUES			2	1.E FE	650,000	100.5740	653,731	650,000	650,000					5.692	5.690	JJ	18,499	6,989	04/10/2024	07/01/2054
917437-ND-3	UTAH HSG CORP SF MTGE REVENUE			2	1.C FE	4,000,000	98.4160	3,936,640	4,000,000	4,000,000					6.010	6.010	JJ	87,479		07/24/2024	07/01/2054
92812U-X5-2	VIRGINIA ST HSG DEV AUTH CMWLT			2	1.A FE	3,000,000	102.4690	3,074,070	3,000,000	3,000,000					6.534	6.530	MN	32,670	199,832	10/05/2023	11/01/2053
92812V-CD-6	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	1,979,838	86.3530	1,813,413	2,100,000	1,988,251		3,752			4.666	5.120	MN	16,331	97,986	09/15/2022	11/01/2044
92812V-F8-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	4,000,000	65.4040	2,616,160	4,000,000	4,000,000					3.432	3.430	JJ	68,640	137,280	07/09/2020	07/01/2055
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	63.6020	1,272,040	2,000,000	2,000,000					3.306	3.300	MS	22,040	66,120	09/25/2020	09/01/2055
92812W-BK-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,000,000	61.8270	1,854,810	3,000,000	3,000,000					3.217	3.210	MN	16,085	96,510	10/22/2021	11/01/2056
92812X-DD-1	VIRGINIA HSG DEV AUTH			2	1.A FE	15,000,000	96.8990	14,534,850	15,000,000	15,000,000					5.853	5.850	AO	253,630		08/08/2024	10/01/2049
92812X-DE-9	VIRGINIA HSG DEV AUTH			2	1.A FE	12,500,000	98.4330	12,304,125	12,500,000	12,500,000					5.903	5.900	AO	213,164		08/08/2024	10/01/2054
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA			1	1.B FE	885,000	102.7070	908,957	885,000	885,000					6.416	6.410	JJ	28,391	56,782	12/01/2010	07/01/2030
946303-E5-9	WAYNE MI ST UNIV REVENUES			1,2	1.E FE	7,000,000	70.9020	4,963,140	7,000,000	7,000,000					3.492	3.490	MN	31,234	244,440	07/17/2020	11/15/2050
949522-AL-0	WELLINGTON FL PUBLIC IMPT REVE			2	1.A FE	4,977,300	97.5950	4,879,750	5,000,000	4,977,784		442			5.550	5.580	JJ	138,750	265,167	07/11/2023	01/01/2053
95236P-GL-8	W COVINA CA PUBLIC FING AUTH L	CF		2	1.E FE	6,500,000	85.6400	5,566,600	6,500,000	6,500,000					3.742	3.740	FA	101,346	243,230	07/24/2020	08/01/2038
955525-CS-7	WEST RANKIN MS UTIL AUTH REVEN	CF		2	1.C FE	2,000,000	68.5760	1,371,520	2,000,000	2,000,000					2.916	2.910	JJ	29,160	58,320	08/04/2021	01/01/2048
95662N-QX-9	WEST VIRGINIA ST HSG DEV FUND			2	1.A FE	1,250,000	100.2380	1,252,975	1,250,000	1,250,000					6.019	6.010	MN	12,540	27,796	05/31/2024	11/01/2044
95662N-QY-7	WEST VIRGINIA ST HSG DEV FUND			2	1.A FE	2,135,000	99.8830	2,132,502	2,135,000	2,135,000					6.069	6.060	MN	21,596	47,870	05/31/2024	11/01/2049
95737T-EK-8	WESTCHESTER CNTY NY LOCAL DEV			2	1.E FE	7,000,000	69.2140	4,844,980	7,000,000	7,000,000					3.846	3.840	MN	44,870	269,220	08/27/2020	11/01/2050
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						935,011,080	XXX	839,453,907	978,760,775	946,065,877		1,763,548			XXX	XXX	XXX	14,029,667	34,696,056	XXX	XXX
20754L-AB-5	CAS 2022-R01 1M2			4,6	1.A	1,871,244	101.4250	1,934,188	1,907,000	1,880,085		6,667			6.468	6.880	MON	2,399	138,406	08/21/2023	12/25/2041
20754N-AB-1	CAS 2022-R06 1M1			4,6	1.A	550,608	102.5480	564,638	550,608	550,608					7.318	7.170	MON	784	44,720	06/06/2022	05/25/2042
20755D-AA-4	CAS 2022-R08 1M1			4,6	1.A	2,352,124	102.6860	2,363,962	2,302,125	2,345,946		(12,144)			7.118	6.570	MON	3,187	182,296	08/02/2023	07/25/2042
207942-AA-1	CAS 2023-R05 1M1			4,6	1.A	2,919,987	101.0030	2,933,702	2,904,557	2,904,557		(18,564)			6.460	6.670	MON	3,649	210,806	07/31/2023	06/25/2043
31287Q-QW-4	FG C64969	CF		4	1.A	37,098	100.3730	34,639	34,510	36,957		(386)			8.000	5.210	MON	230	2,761	08/08/2002	03/01/2032
31292H-Q3-1	FG C01374	CF		4	1.A	12,966	102.7170	13,293	12,942	12,966		(4)			6.000	5.810	MON	65	777	05/08/2002	06/01/2032
3136BF-BL-6	FNR 2021-11 EP	CF		4	1.A	5,232,131	74.0740	5,056,943	6,826,838	5,239,440		29,010			1.000	4.720	MON	5,689	11,378	10/07/2024	11/25/2050
3136BP-LH-2	FNR 2022-76 D	CF		4	1.A	2,305,731	99.8930	2,332,423	2,334,918	2,309,120		5,334			5.500	5.700	MON	10,702	128,420	10/21/2022	08/25/2045
3136BP-PF-2	FNR 2022-87 BD	CF		4	1.A	10,334,218	98.9400	10,237,554	10,347,152	10,334,218		1,861			5.000	4.940	MON	43,113	517,358	11/15/2022	11/25/2048
3136BP-QD-6	FNR 2022-82 KA	CF		4	1.A	8,136,582	97.8580	7,986,080	8,160,809	8,136,582		2,703			5.000	4.990	MON	34,003	408,040	11/18/2022	03/25/2046
3136BQ-QA-0	FNR 2023-51 L	CF		4	1.A	2,955,000	102.6200	3,078,628	3,000,000	2,959,924		4,290			6.500	6.700	MON	16,250	195,000	10/18/2023	11/25/2053
3136BR-J8-1	FNR 2024-22 FC	CF		4	1.A	8,569,438	100.2020	8,586,749	8,569,438	8,569,438					5.938	6.040	MON	8,482	365,564	04/03/2024	05/25/2054
3136BR-MJ-3	FNR 2024-15 FA	CF		4	1.A	2,109,573	99.7700	2,109,684	2,114,529	2,109,573		(668)			5.804	6.010	MON	2,046	101,270	03/18/2024	04/25/2054
3136BS-5X-9	FNR 2024-69 FA			4	1.A	3,803,945	99.0540	3,766,814	3,802,757	3,803,945		(14)			5.818	5.810	MON	3,688	18,963	12/03/2024	10/25/2054
3137F6-DC-8	FHR 5035 BL	CF		4	1.A	3,346,875	63.5790	3,178,953	5,000,000	3,365,895		19,020			1.500	4.680	MON	6,250	12,500	10/04/2024	10/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137G0-QG-7	STACR 2017-HQA2 M2B			4,6	1.A	4,601,250	102.6860	4,620,884	4,500,000	4,601,250					7.333	6.360	MON	6,417	366,150	08/26/2021	12/25/2029
3137H9-DC-0	FHR 5270 AB			4	1.A	751,778	100.0980	754,875	754,135	751,778		352			5.500	3.650	MON	3,456	41,477	10/28/2022	01/25/2049
3137H9-DC-0	FHR 5270 AB	CF		4	1.A	375,889	100.0980	377,437	377,068	375,889		176			5.500	1.820	MON	1,728	20,739	10/28/2022	01/25/2049
3137H9-F6-1	FHR 5274 JA	CF		4	1.A	2,315,619	99.5830	2,322,664	2,332,383	2,317,006		2,856			5.500	5.580	MON	10,690	128,281	10/19/2022	08/25/2045
3137H9-K3-2	FHR 5280 DA	CF		4	1.A	2,270,290	100.0790	2,284,221	2,282,415	2,270,978		2,131			5.500	5.540	MON	10,461	125,533	10/31/2022	01/25/2049
3137H9-KZ-1	FHR 5283 BA	CF		4	1.A	1,932,493	100.0270	1,943,199	1,942,662	1,933,137		1,661			5.500	5.540	MON	8,904	106,846	11/02/2022	03/25/2049
3137HC-TT-9	FHR 5410 CF	CF		4	1.A	4,697,680	101.4640	4,766,470	4,697,680	4,697,680					6.204	6.290	MON	4,858	202,747	04/22/2024	05/25/2054
3137HC-UD-2	FHR 5410 FC	CF		4	1.A	6,574,697	100.1880	6,589,180	6,576,752	6,574,697		(1,624)			5.908	6.000	MON	6,477	280,558	04/09/2024	05/25/2054
3137HH-PZ-8	FHR 5481 F			4	1.A	9,645,329	100.1930	9,664,005	9,645,329	9,645,329					5.897	5.890	MON	9,481	49,487	11/08/2024	12/25/2054
3137HH-Q7-9	FHR 5481 FG			4	1.A	9,645,329	100.3980	9,683,732	9,645,329	9,645,329					5.947	5.940	MON	9,561	49,889	11/07/2024	12/25/2054
31398G-HQ-5	FNR 2009-98 WK	CF		4	1.A	164,884	98.7630	162,896	164,935	164,884		14			4.750	4.710	MON	653	7,834	11/23/2009	12/25/2039
31398K-VF-4	FHR 3600 BJ	CF		4	1.A	50,114	95.9120	49,809	51,932	50,329		540			4.000	4.740	MON	173	2,077	11/25/2009	11/15/2039
35564K-DB-2	STACR 2021-DNA2 M2			4,6	1.A	1,260,969	102.6330	1,288,143	1,255,086	1,260,783		(2,784)			6.868	6.780	MON	1,676	96,195	02/07/2023	08/25/2033
35564K-FV-6	STACR 2021-HQA2 M2			4,6	1.A	216,673	101.7200	224,755	220,954	216,673		(117)			6.618	7.400	MON	284	16,373	08/15/2023	12/25/2033
35564K-KY-4	STACR 2021-DNA6 M2			4,6	1.A	1,958,750	100.5950	2,011,901	2,000,000	1,958,750		(4,060)			6.068	6.970	MON	2,360	137,022	08/21/2023	10/25/2041
35564K-MH-9	STACR 2021-DNA7 M2			4,6	1.E	3,591,429	100.9360	3,700,341	3,666,000	3,612,830		15,516			6.368	6.840	MON	4,540	262,343	08/16/2023	11/25/2041
35564K-PV-5	STACR 2022-DNA1 M1B			4,6	1.A	1,002,813	101.4210	1,014,214	1,000,000	1,002,813					6.418	6.180	MON	1,248	72,069	01/19/2022	01/25/2042
35564K-RF-8	STACR 2022-DNA2 M1B			4,6	1.A	5,610,250	102.3590	5,732,114	5,600,000	5,600,000		(10,250)			6.968	7.070	MON	7,588	434,902	07/31/2023	02/25/2042
35564K-WS-4	STACR 2022-DNA4 M1A			4,6	1.A	489,923	101.4390	496,976	489,923	489,923					6.768	6.470	MON	645	37,052	05/09/2022	05/25/2042
35564K-YN-3	STACR 2022-DNA5 M1A			4,6	1.A	900,135	102.6360	923,866	900,135	900,135					7.518	7.370	MON	1,316	74,939	06/13/2022	06/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						112,593,814	XXX	112,789,932	115,970,901	112,629,447		41,516			XXX	XXX	XXX	233,053	4,850,772	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,047,604,894	XXX	952,243,839	1,094,731,676	1,058,695,324		1,805,064			XXX	XXX	XXX	14,262,720	39,546,828	XXX	XXX
001055-AD-4	AFLAC INC			1	1.G FE	3,681,720	111.9610	3,918,645	3,500,000	3,631,770		(5,110)			6.900	6.500	JD	9,392	241,500	05/10/2010	12/17/2039
001055-AF-9	AFLAC INC			1	1.G FE	1,989,980	107.4310	2,148,621	2,000,000	1,992,611		267			6.450	6.480	FA	48,733	129,000	08/04/2010	08/15/2040
001084-AS-1	AGCO CORP			1,2	2.C FE	1,022,370	100.5090	1,005,094	1,000,000	1,021,719		(651)			5.800	5.490	MS	16,111	29,000	08/09/2024	03/21/2034
001192-AD-5	SOUTHERN CO GAS CAPITAL			1	2.A FE	3,493,665	101.5400	3,553,900	3,500,000	3,496,674		245			6.000	6.010	AO	52,500	210,000	09/22/2004	10/01/2034
001192-AH-6	SOUTHERN CO GAS CAPITAL			1,2	2.A FE	2,268,680	101.1890	2,023,781	2,000,000	2,190,441		(7,836)			5.875	4.990	MS	34,597	117,500	09/15/2011	03/15/2041
00206R-CG-5	AT&T INC			1	2.B FE	1,835,300	86.9580	1,739,164	2,000,000	1,857,946		4,053			4.800	5.390	JD	4,267	96,000	08/14/2018	06/15/2044
00206R-DE-9	AT&T INC			1	2.B FE	5,751,217	99.8440	5,666,157	5,675,000	5,730,295		(2,133)			6.350	6.240	MS	106,107	360,363	06/09/2010	03/15/2040
00206R-JE-3	AT&T INC			1	2.B FE	8,833,015	100.4320	8,285,665	8,250,000	8,668,192		(16,996)			6.100	5.590	JJ	232,054	503,250	10/04/2011	07/15/2040
00206R-JG-8	AT&T INC			1	2.B FE	2,481,650	92.7150	2,317,875	2,500,000	2,486,296		491			5.375	5.420	AO	28,368	134,375	10/12/2011	10/15/2041
00206R-JH-6	AT&T INC			1	2.B FE	2,122,440	86.3050	1,726,112	2,000,000	2,090,609		(3,351)			4.900	4.520	JD	4,356	98,000	12/19/2012	06/15/2042
002824-BH-2	ABBOTT LABORATORIES			1	1.D FE	1,998,870	93.3430	1,866,860	2,000,000	1,999,039		17			4.900	4.900	MN	8,439	98,000	12/06/2016	11/30/2046
00287Y-AM-1	ABBVIE INC			1	1.G FE	962,230	86.5510	865,516	1,000,000	969,675		1,071			4.400	4.650	MN	6,722	44,000	11/15/2016	11/06/2042
00287Y-AS-8	ABBVIE INC			1	1.G FE	11,034,535	88.2340	9,705,847	11,000,000	11,028,375		(856)			4.700	4.670	MN	67,497	517,000	03/02/2017	05/14/2045
00287Y-AW-9	ABBVIE INC			1	1.G FE	1,239,863	85.0030	1,113,551	1,310,000	1,250,661		1,568			4.450	4.790	MN	7,611	58,295	12/06/2016	05/14/2046
00287Y-DB-2	ABBVIE INC			1	1.G FE	1,496,940	89.1850	1,337,784	1,500,000	1,498,683		36			4.750	4.750	MS	20,979	71,250	01/04/2017	03/15/2045
00339T-AA-6	ABILENE CHRISTIAN UVSTY			2	1.G FE	4,307,212	98.0210	4,298,222	4,385,000	4,321,257		2,091			4.554	4.670	AO	49,923	199,693	04/06/2017	04/01/2046
00489Q-AA-0	ACRES COMMERCIAL REALTY			1,2	2.B PL	1,000,000	94.4290	944,295	1,000,000	1,000,000					5.750	5.750	FA	21,722	57,500	08/09/2021	08/15/2026
00817Y-AF-5	AETNA INC			1	2.B FE	5,867,632	105.3160	5,792,421	5,500,000	5,735,954		(14,251)			6.625	6.080	JD	16,194	364,375	09/09/2019	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	5,422,810	105.5100	5,803,063	5,500,000	5,448,222		2,409			6.750	6.860	JD	16,500	371,250	12/07/2007	12/15/2037
012725-AD-9	ALBEMARLE CORP			1	2.C FE	10,306,881	89.2440	8,549,657	9,580,000	10,179,432		(18,904)			5.450	4.930	JD	43,509	522,110	11/29/2017	12/01/2044
015271-BD-0	ALEXANDRIA REAL ESTATE E			1,2	2.A FE	536,448	95.7290	543,746	568,000	536,814		366			5.625	6.020	MN	4,083	23,963	07/24/2024	05/15/2054
018522-A@-1	ALLETE INC				1.F YE	3,600,000	101.7030	3,661,311	3,600,000	3,600,000					5.690	5.690	MS	68,280	204,840	10/11/2005	03/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
020002-AU-5	ALLSTATE CORP			1,2	2.C FE	2,868,625	102.5340	2,717,164	2,650,000	2,799,759		(6,633)			6.500	5.850	MN	22,010	172,250	02/21/2013	05/15/2057
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	4,695,596	81.8880	3,787,356	4,625,000	4,690,519		(972)			4.250	4.160	FA	70,435	196,563	02/14/2019	08/22/2057
023135-CC-8	AMAZON.COM INC			1,2	1.D FE	6,935,560	65.0610	4,554,293	7,000,000	6,938,579		866			3.250	3.290	MN	30,965	227,500	05/11/2021	05/12/2061
023551-AM-6	HESS CORP			1	2.C FE	548,915	110.8270	554,137	500,000	524,516		(2,217)			7.125	6.340	MS	10,490	35,625	05/02/2007	03/15/2033
025816-BF-5	AMERICAN EXPRESS CO				1.F FE	2,961,030	83.7230	2,511,700	3,000,000	2,967,565		1,202			4.050	4.130	JD	9,450	121,500	02/21/2019	12/03/2042
025816-DQ-9	AMERICAN EXPRESS CO			2	1.F FE	1,006,630	100.5290	1,005,294	1,000,000	1,002,573		(4,057)			5.575	5.520	FMAN	7,124	47,937	05/13/2024	02/16/2028
025816-DX-4	AMERICAN EXPRESS CO			2	1.F FE	4,000,000	100.5360	4,021,440	4,000,000	4,000,000					5.625	5.620	JAJO	40,632	63,847	07/22/2024	07/26/2028
026351-AZ-9	COREBRIDGE LIFE HOLDINGS				2.B FE	1,514,943	103.9530	1,403,373	1,350,000	1,396,943		(9,852)			6.625	5.660	FA	33,788	89,438	02/22/2006	02/15/2029
026874-DA-2	AMERICAN INTL GROUP			1	2.B FE	4,606,750	85.9980	4,299,927	5,000,000	4,677,447		9,541			4.500	5.020	JJ	103,125	225,000	01/13/2016	07/16/2044
026874-DB-0	AMERICAN INTL GROUP			1	2.B FE	922,890	75.9690	759,698	1,000,000	928,263		1,047			4.375	4.830	JJ	20,174	43,750	05/02/2019	01/15/2055
026874-DP-9	AMERICAN INTL GROUP			1,2	2.B FE	2,984,820	82.6410	2,479,232	3,000,000	2,986,293		287			4.375	4.400	JD	365	196,875	05/06/2020	06/30/2050
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY			1	1.D FE	3,960,840	66.5340	2,661,392	4,000,000	3,964,070		957			3.121	3.170	JJ	57,565	124,840	05/11/2021	07/15/2052
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	1,419,890	105.0410	1,296,209	1,234,000	1,262,516		(13,327)			7.450	6.170	JD	4,086	91,933	05/03/2005	12/15/2026
03030#-AB-0	AMERICAN TRANS CO LLC				1.F	7,200,000	103.8390	7,476,429	7,200,000	7,200,000					5.910	5.910	FA	177,300	425,520	02/06/2007	08/01/2037
03060N-AD-2	AMERICO LIFE INC				2.C FE	4,986,600	83.9530	4,197,665	5,000,000	4,991,044		1,254			3.450	3.480	AO	36,417	172,500	04/08/2021	04/15/2031
031162-CD-0	AMGEN INC			1	2.A FE	2,754,142	83.2560	2,286,235	2,746,000	2,752,917		(168)			4.563	4.540	JD	5,569	125,300	06/14/2016	06/15/2048
031162-CF-5	AMGEN INC			1	2.A FE	3,241,746	83.7270	2,675,916	3,196,000	3,234,137		(1,537)			4.663	4.550	JD	6,624	149,029	09/09/2019	06/15/2051
035229-CG-6	ANHEUSER-BUSCH COS LLC			1	1.G FE	2,213,820	108.3240	2,166,482	2,000,000	2,080,894		(10,985)			6.800	5.960	JJ	62,711	136,000	08/06/2007	01/15/2031
035229-CL-5	ANHEUSER-BUSCH COS LLC			1	1.G FE	4,355,720	99.3790	3,975,172	4,000,000	4,263,163		(9,405)			6.000	5.400	MN	40,000	240,000	06/29/2011	11/01/2041
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	1.G FE	3,454,185	90.9360	3,182,784	3,500,000	3,454,660		475			4.900	5.000	FA	71,458		10/02/2024	02/01/2046
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC.			1	1.G FE	948,520	87.2180	872,186	1,000,000	951,576		553			4.750	5.050	AO	10,028	47,500	10/03/2018	04/15/2058
035240-AU-4	ANHEUSER-BUSCH INBEV WOR			1,2	1.G FE	3,486,875	85.6360	2,997,272	3,500,000	3,487,844		134			4.600	4.620	JD	13,417	161,000	04/01/2020	06/01/2060
037411-AW-5	APACHE CORP			1	2.C FE	968,510	87.1400	871,401	1,000,000	975,981		962			5.100	5.320	MS	17,000	51,000	06/23/2015	09/01/2040
03761U-AH-9	MIDCAP FINANCIAL INVEST			1,2	2.C FE	3,994,880	96.6470	3,865,888	4,000,000	3,998,298		1,043			4.500	4.520	JJ	82,500	180,000	07/09/2021	07/16/2026
03765H-AC-5	APOLLO MANAGEMENT HOLDIN			1	1.F FE	1,498,380	90.1320	1,351,989	1,500,000	1,498,570		32			5.000	5.000	MS	22,083	75,000	03/08/2018	03/15/2048
037833-BX-7	APPLE INC.			1,2	1.B FE	8,627,480	91.4290	7,314,321	8,000,000	8,540,387		(16,274)			4.650	4.150	FA	132,267	372,000	01/25/2019	02/23/2046
037833-EG-1	APPLE INC			1,2	1.B FE	4,083,045	59.2330	2,665,494	4,500,000	4,104,006		5,749			2.800	3.210	FA	50,050	126,000	03/11/2021	02/08/2061
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	497,940	97.1760	485,881	500,000	499,152		248			5.000	5.060	FA	10,417	25,000	09/09/2019	02/01/2028
038757-AA-8	ARBOR BANCORP INC			2	1.G PL	3,000,000	84.1120	2,523,373	3,000,000	3,000,000					3.125	5.960	JD	4,167	93,750	11/29/2021	11/29/2031
03938J-AA-7	ARCH CAPITAL GRP US INC			1	1.G FE	12,482,257	91.5990	11,060,683	12,075,000	12,414,034		(10,853)			5.144	4.910	MN	103,523	621,138	05/21/2018	11/01/2043
039483-BM-3	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	330,478	74.5990	324,510	435,000	331,474		995			3.750	5.610	MS	4,803	8,156	07/24/2024	09/15/2047
039483-BQ-4	ARCHER-DANIELS-MIDLAND C			1,2	1.F FE	5,847,861	84.2320	4,632,765	5,500,000	5,808,236		(7,587)			4.500	4.120	MS	72,875	247,500	09/09/2019	03/15/2049
039653-AC-4	ARCOSA INC			1,2	4.A FE	506,875	101.6090	508,047	500,000	506,451		(424)			6.875	6.540	FA	11,936		08/13/2024	08/15/2032
040555-CF-9	ARIZONA PUBLIC SERVICE			1	2.A FE	2,836,560	99.3220	2,979,681	3,000,000	2,921,824		7,000			5.625	6.020	MN	21,563	168,750	09/17/2004	05/15/2033
040555-CM-4	ARIZONA PUBLIC SERVICE			1	2.A FE	3,109,938	90.9870	2,575,849	2,831,000	3,058,677		(9,540)			5.050	4.350	MS	47,655	142,966	01/03/2019	09/01/2041
040555-CP-7	ARIZONA PUBLIC SERVICE COMPANY			1,2	2.A FE	1,583,415	84.5020	1,267,537	1,500,000	1,570,832		(2,450)			4.700	4.320	JJ	32,508	70,500	04/12/2019	01/15/2044
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY			1,2	2.A FE	2,028,008	77.3870	1,587,228	2,051,000	2,030,679		491			4.200	4.260	FA	32,543	86,142	01/24/2019	08/15/2048
04273W-AE-1	ARROW ELECTRONICS INC			1,2	2.C FE	1,974,590	100.5470	1,950,617	1,940,000	1,973,667		(923)			5.875	5.620	AO	25,644	56,988	08/09/2024	04/10/2034
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.C FE	4,883,270	79.7510	3,987,596	5,000,000	4,898,688		2,824			3.945	4.080	MN	25,204	197,250	01/25/2019	11/15/2046
046518-AA-0	ATALAYA ASSET INCOME FUND - CL A SR SEC				1.G PL	2,825,531	102.2420	2,888,899	2,825,531	2,825,531					6.000	6.000	MJSD	52,113	126,395	10/15/2024	01/28/2038
046518-AB-8	ATALAYA ASSET INCOME FUND - CL B SR SEC				2.C PL	1,695,047	100.2960	1,700,076	1,695,047	1,695,047					7.500	7.500	MJSD	39,083	94,791	10/15/2024	01/28/2038
05348E-BE-8	AVALONBAY COMMUNITIES			1,2	1.G FE	1,664,900	82.6570	1,248,131	1,510,000	1,646,664		(5,835)			4.350	3.670	AO	13,867	54,593	07/24/2024	04/15/2048
054561-AM-7	EQUITABLE HOLDINGS INC			1	2.A FE	6,979,490	89.0640	6,234,515	7,000,000	6,981,715		407			5.000	5.010	AO	69,028	350,000	04/17/2018	04/20/2048
05463H-AC-5	AXIS SPECIALTY FINANCE			1,2	2.B FE	1,000,000	93.8700	938,705	1,000,000	1,000,000					4.900	4.900	JJ	22,594	49,000	12/03/2019	01/15/2040
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE	2,118,400	89.0610	1,781,229	2,000,000	2,098,007		(3,069)			4.750	4.370	AO	22,167	95,000	04/27/2017	10/07/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05544T-AC-2	BHI ARMY GUESTHOUSES LLC				2.B Z	2,590,989	97.3620	2,348,610	2,412,242	2,494,221		(19,027)			7.650	6.680	JD	92,781	178,071	09/12/2013	12/31/2030
05723K-AF-7	BAKER HUGHES LLC/CO-OBL			1,2	1.G FE	8,502,035	78.6800	7,474,610	9,500,000	8,611,602		20,986			4.080	4.750	JD	17,227	387,600	04/23/2019	12/15/2047
059165-EM-8	BALTIMORE GAS & ELECTRIC			1,2	1.F FE	2,779,620	62.4380	1,873,169	3,000,000	2,797,858		5,010			2.900	3.290	JD	3,867	87,000	03/15/2021	06/15/2050
059165-EP-1	BALTIMORE GAS & ELECTRIC			1,2	1.G FE	2,387,218	83.2970	2,357,305	2,830,000	2,390,294		3,075			4.550	5.670	JD	10,730	64,383	07/24/2024	06/01/2052
06048W-B7-4	BANK OF AMERICA CORP	@		2	1.E FE	10,000,000	79.2300	7,923,000	10,000,000	12,494,937		503,612			0.000	4.150	N/A			07/31/2019	08/02/2049
06051G-FQ-7	BANK OF AMERICA CORP				1.G FE	4,872,521	88.3060	4,415,300	5,000,000	4,895,956		2,789			4.750	4.900	AO	46,181	237,500	09/09/2019	04/21/2045
06051G-HA-0	BANK OF AMERICA CORP			1,2	1.G FE	14,721,520	77.0840	12,333,560	16,000,000	14,864,413		29,452			3.946	4.440	JJ	277,097	631,360	01/24/2019	01/23/2049
06051G-HB-8	BANK OF AMERICA CORP			2	1.G FE	2,972,370	100.0850	3,002,556	3,000,000	2,982,703		(16,530)			5.553	6.180	FMAN	26,514	192,842	09/22/2022	02/05/2026
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	5,056,500	81.8620	4,093,101	5,000,000	5,051,337		(221)			4.330	4.260	MS	63,747	216,500	04/17/2019	03/15/2050
06051G-HU-6	BANK OF AMERICA CORP			1,2	1.E FE	5,211,380	85.1240	5,138,984	6,037,000	5,227,961		16,581			4.078	5.430	AO	46,502	123,094	07/24/2024	04/23/2040
066836-AC-1	BAPTIST HLTH SFL OBL GR			1,2	1.E FE	6,000,000	56.7520	3,405,160	6,000,000	6,000,000					3.115	3.110	MN	23,882	186,900	08/04/2021	11/15/2071
06684Q-AB-8	BAPTIST HEALTHCARE			1,2	1.E FE	2,006,610	70.4410	1,408,838	2,000,000	2,005,962		(146)			3.540	3.520	FA	26,747	70,800	10/20/2020	08/15/2050
070101-D*-8	BASIN ELECTRIC PWR COOP				1.F	2,311,111	116.1860	2,685,210	2,311,111	2,311,111					8.200	8.200	JD	102,125	189,511	11/25/2008	12/17/2038
07177M-AN-3	BAXALTA INC			1	2.A FE	2,385,291	92.0490	2,055,457	2,233,000	2,359,841		(3,718)			5.250	4.800	JD	2,605	117,233	12/06/2016	06/23/2045
072722-AE-1	BAYCARE HEALTH SYSTEM			1,2	1.C FE	5,000,000	76.5060	3,825,318	5,000,000	5,000,000					3.831	3.830	MN	24,476	191,550	04/09/2020	11/15/2050
072732-AC-4	BAYER CORP/NJ				2.B FE	1,158,976	103.2250	1,156,122	1,120,000	1,129,347		(2,629)			6.650	6.350	FA	28,137	74,480	08/04/2006	02/15/2028
07274N-BH-5	BAYER US FINANCE II LLC			1	2.B FE	17,266,706	71.6160	13,156,013	18,370,000	17,315,677		7,721			4.700	5.030	JJ	398,119	863,390	09/09/2019	07/15/2064
07284R-AA-0	BAYLOR COLLEGE OF MEDIC			1	1.F FE	5,000,000	91.7380	4,586,943	5,000,000	5,000,000					5.259	5.250	MN	33,599	262,950	08/21/2012	11/15/2046
075887-BX-6	BECTON DICKINSON & CO			1	2.B FE	6,052,890	85.5890	5,135,390	6,000,000	6,045,100		(1,197)			4.669	4.610	JD	19,454	280,140	06/28/2017	06/06/2047
084659-AR-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	5,593,940	82.4860	4,536,757	5,500,000	5,583,331		(2,050)			4.450	4.340	JJ	112,857	244,750	04/08/2019	01/15/2049
084664-CR-0	BERKSHIRE HATHAWAY FIN			1,2	1.C FE	8,410,630	83.5050	7,097,994	8,500,000	8,420,651		1,853			4.250	4.310	JJ	166,576	361,250	01/04/2019	01/15/2049
08891*-AA-3	BROOKFIELD INFRASTRUCTURE DEBT FUND III				1.G PL	1,459,629	98.3100	1,434,968	1,459,629	1,459,629					5.000	5.000	JAJO	14,392	46,817	12/16/2024	12/01/2032
08891*-AB-1	BROOKFIELD INFRASTRUCTURE DEBT FUND III				2.B PL	551,292	102.3120	564,041	551,292	551,292					6.000	6.000	JAJO	6,656	11,278	12/16/2024	12/01/2032
08891*-AC-9	BROOKFIELD INFRASTRUCTURE DEBT FUND III				3.B PL	918,821	99.4350	913,634	918,821	918,821					7.000	7.000	JAJO	12,941	3,110	12/16/2024	12/01/2032
09062X-AD-5	BIOGEN INC			1	2.A FE	11,349,890	90.5780	9,963,631	11,000,000	11,291,894		(8,488)			5.200	4.980	MS	168,422	572,000	03/02/2017	09/15/2045
092113-AN-9	BLACK HILLS CORP			1	2.A FE	4,787,200	78.3510	3,917,555	5,000,000	4,816,356		4,934			4.200	4.460	MS	61,833	210,000	05/23/2018	09/15/2046
09256B-AH-0	BLACKSTONE HOLDINGS			1	1.E FE	4,349,355	82.9440	3,732,517	4,500,000	4,370,523		3,695			4.450	4.660	JJ	92,338	200,250	07/10/2018	07/15/2045
09581J-AC-0	BLUE OWL FINANCE LLC			1,2	2.B FE	8,775,990	72.7990	6,551,910	9,000,000	8,788,838		4,161			4.125	4.270	AO	86,625	371,250	09/30/2021	10/07/2051
097023-CF-0	BOEING CO			1,2	2.C FE	4,778,850	64.3770	3,218,876	5,000,000	4,793,705		2,763			3.825	4.040	MS	63,750	191,250	02/13/2019	03/01/2059
097023-CX-1	BOEING CO			1,2	2.C FE	2,094,255	92.5300	1,387,963	1,500,000	2,065,896		(7,512)			5.930	3.930	MN	14,825	88,950	01/28/2021	05/01/2060
099724-AH-9	BORGWARNER INC			1	2.A FE	23,641,559	81.5240	21,498,068	26,370,000	24,106,416		62,870			4.375	5.050	MS	339,697	1,153,688	09/09/2019	03/15/2045
102291-AA-9	BOWDOIN COLLEGE			1	1.C FE	4,577,272	78.0610	3,632,993	4,654,000	4,577,788		49			4.693	4.770	JJ	109,206	218,412	03/08/2018	07/01/2112
106230-AC-9	BRAZOS SECURITIZATN LLC				1.A FE	5,500,000	98.3250	5,407,875	5,500,000	5,500,000					5.413	5.410	MS	99,238	297,715	12/08/2022	09/01/2050
108035-AB-2	DIME COMMUNITY BANCSHARE			2	2.C FE	3,003,750	96.1870	2,885,632	3,000,000	3,000,673		(554)			5.750	6.830	MS	43,604	172,500	09/09/2019	09/30/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN			1	2.B FE	3,928,310	77.5750	3,103,029	4,000,000	3,937,573		1,515			4.700	4.810	JD	4,700	188,000	10/03/2017	06/22/2047
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,333,420	80.7800	1,615,616	2,000,000	2,304,327		(8,019)			4.250	3.330	AO	15,347	85,000	03/09/2021	10/26/2049
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,038,030	92.5040	925,048	1,000,000	1,032,612		(952)			5.000	4.740	FA	18,889	50,000	11/29/2016	08/15/2045
110122-EC-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,419,070	107.0970	3,212,938	3,000,000	3,416,412		(2,658)			6.400	5.520	MN	24,533	193,067	01/16/2024	11/15/2063
11271R-AB-5	BROOKFLD FIN LLC/FIN INC			1,2	1.G FE	5,943,480	71.1700	4,270,200	6,000,000	5,948,935		1,240			3.450	3.500	AO	43,700	207,000	02/18/2020	04/15/2050
12189L-AP-6	BURLINGTN NORTH SANTA FE			1,2	1.F FE	1,735,155	95.7030	1,435,550	1,500,000	1,697,465		(7,193)			5.150	4.110	MS	25,750	77,250	03/21/2019	09/01/2043
121890-AB-6	BURLINGTN NORTH SANTA FE				1.F FE	2,616,800	108.2660	2,706,670	2,500,000	2,572,280		(3,723)			6.530	6.190	JJ	75,276	163,250	08/20/2004	07/15/2037
124857-AJ-2	PARAMOUNT GLOBAL			1	2.C FE	5,670,040	78.9660	4,343,133	5,500,000	5,626,590		(4,802)			4.850	4.650	JJ	133,375	266,750	12/05/2017	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP				2.C PL	1,812,130	103.1120	1,868,537	1,812,130	1,812,130					6.340	6.340	MJSD	29,041	114,889	03/31/2011	12/31/2031
12527G-AD-5	CF INDUSTRIES INC			1	2.B FE	1,007,690	88.1080	881,083	1,000,000	1,007,468		(246)			4.950	4.880	JD	4,125	49,500	05/20/2013	06/01/2043
125523-BD-1	CIGNA GROUP/THE			1	2.A FE	3,426,191	103.2180	3,612,660	3,500,000	3,450,054		1,434			6.150	6.240	MN	27,504	215,250	09/09/2019	11/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-BF-6	CIGNA GROUP/THE			1	2.A FE	3,455,270	91.9990	3,219,967	3,500,000	3,466,835		1,189			5.875	5.960	MS	60,545	205,625	03/04/2011	03/15/2041
125523-CD-0	CIGNA GROUP/THE			1	2.A FE	1,635,569	101.5330	1,522,995	1,500,000	1,605,554		(3,750)			6.125	5.470	MN	11,740	91,875	03/24/2016	11/15/2041
125523-CF-5	CIGNA GROUP/THE			1	2.A FE	1,504,415	85.4460	1,281,694	1,500,000	1,503,530		(126)			4.800	4.770	JJ	33,200	72,000	01/04/2017	07/15/2046
12626P-AF-0	CRH AMERICA INC			1	2.A FE	2,005,257	105.7630	2,088,835	1,975,000	1,991,745		(1,392)			6.400	6.270	AO	26,684	126,400	06/25/2010	10/15/2033
12636Y-AB-8	CRH AMERICA FINANCE INC			1	2.A FE	1,495,125	81.1920	1,217,882	1,500,000	1,495,832		107			4.400	4.410	MN	9,533	66,000	05/02/2017	05/09/2047
126408-HL-0	CSX CORP			1	1.G FE	1,978,100	81.7580	1,635,174	2,000,000	1,979,031		148			4.650	4.700	MS	31,000	93,000	02/21/2018	03/01/2068
126408-HN-6	CSX CORP			1,2	1.G FE	2,314,904	88.0250	2,120,541	2,409,000	2,315,530		626			4.750	5.030	MN	14,621	57,214	10/02/2024	11/15/2048
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	575,715	82.4540	412,273	500,000	570,606		(1,855)			5.050	4.090	MS	6,733	25,250	02/16/2022	03/25/2048
13034V-AA-2	CALIFORNIA INSTITUTE OF			1	1.D FE	1,550,815	81.4470	1,221,710	1,500,000	1,550,369		(132)			4.700	4.530	MN	11,750	70,500	12/18/2019	11/01/2111
13034V-AC-8	CALIFORNIA INSTITUTE OF			1	1.D FE	1,744,760	73.1260	1,462,520	2,000,000	1,745,640		119			4.283	4.910	MS	28,553	85,660	12/12/2016	09/01/2116
14040H-DA-0	CAPITAL ONE FINANCIAL CO			2	2.A FE	3,500,000	103.8280	3,633,981	3,500,000	3,500,000					6.377	6.430	JD	14,260	223,195	06/05/2023	06/08/2034
14149Y-BD-9	CARDINAL HEALTH INC			1	2.B FE	4,254,010	86.5190	3,460,784	4,000,000	4,211,877		(6,430)			4.900	4.490	MS	57,711	196,000	06/13/2017	09/15/2045
141781-AC-8	CARGILL INC				1.F FE	1,866,255	102.0230	1,530,345	1,500,000	1,520,708		(26,400)			7.375	5.460	AO	27,656	110,625	06/03/2003	10/01/2025
141781-AT-1	CARGILL INC			1	1.F FE	3,397,390	105.2760	3,421,485	3,250,000	3,323,610		(5,949)			6.125	5.790	AO	39,813	199,063	05/12/2005	04/19/2034
141781-AW-4	CARGILL INC			1	1.F FE	2,294,940	108.1170	2,162,359	2,000,000	2,192,806		(10,219)			6.625	5.550	MS	39,014	132,500	01/21/2011	09/15/2037
141781-BR-4	CARGILL INC			1,2	1.F FE	4,943,250	65.7200	3,286,012	5,000,000	4,947,578		1,252			3.125	3.180	MN	15,625	156,250	05/21/2021	05/25/2051
14310F-AA-0	CARLYLE HOLDINGS II FIN			1	1.G FE	5,841,050	96.2360	4,811,831	5,000,000	5,688,282		(23,897)			5.625	4.510	MS	71,094	281,250	08/23/2017	03/30/2043
14351C-AA-7	CARNEGIE MELLON UNIV			1,2	1.B FE	3,000,000	64.6350	1,939,052	3,000,000	3,000,000					3.203	3.200	FA	40,038	96,090	01/20/2022	02/01/2052
14856#-AK-8	CASTLELAKE SENIOR LOAN				2.B PL	3,761,445	109.1510	4,105,673	3,761,445	3,761,445					8.500	8.500	JAJO	56,909		12/24/2024	08/06/2031
14856#-AL-6	CASTLELAKE SUBORDINATED				2.C PL	3,753,891	107.1870	4,023,701	3,753,891	3,753,891					10.500	10.500	JAJO	83,508		12/24/2024	08/06/2031
14856#-AM-4	CASTLELAKE PREFERRED INTEREST				3.B PL	3,128,548	107.9850	3,378,368	3,128,548	3,128,548					12.000	12.000	JAJO	49,832		12/24/2024	08/06/2074
149123-CE-9	CATERPILLAR INC			1,2	1.F FE	16,068,221	86.0150	12,433,565	14,455,000	15,997,689		(17,356)			4.750	4.170	MN	87,734	686,613	03/18/2021	05/15/2064
14916R-AD-6	COMMONSPIRIT HEALTH			1	1.G FE	952,350	83.5440	835,449	1,000,000	961,971		1,501			4.350	4.680	MN	7,250	43,500	08/23/2017	11/01/2042
14918A-AD-1	CATHOLIC HEALTH SERVICES			1,2	1.G FE	10,000,000	67.1900	6,719,073	10,000,000	10,000,000					3.368	3.360	JJ	168,400	336,800	08/26/2020	07/01/2050
15135B-AT-8	CENTENE CORP			1,2	2.C FE	1,245,165	94.5760	1,182,200	1,250,000	1,246,735		570			4.625	4.680	JD	2,569	57,813	04/12/2022	12/15/2029
15189W-AH-3	CENTERPOINT ENERGY RESOU			1	2.A FE	1,592,095	100.6000	1,509,004	1,500,000	1,566,232		(2,661)			5.850	5.420	JJ	40,463	87,750	09/15/2011	01/15/2041
15189X-AT-5	CENTERPOINT ENER HOUSTON			1,2	1.F FE	1,210,080	80.6700	806,709	1,000,000	1,194,178		(5,531)			4.250	3.080	FA	17,708	42,500	01/12/2022	02/01/2049
15189Y-AD-8	CENTERPOINT ENERGY RESOU			1	2.A FE	3,998,094	103.2910	3,511,918	3,400,000	3,781,975		(22,553)			6.250	5.000	FA	88,542	212,500	06/05/2012	02/01/2037
161175-AZ-7	CHARTER COMM OPT LLC/CAP			1	2.C FE	7,467,300	99.8140	6,986,997	7,000,000	7,316,836		(22,721)			6.384	5.770	AO	84,411	446,880	12/05/2017	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	8,225,573	94.4910	7,086,883	7,500,000	8,127,613		(16,271)			6.484	5.770	AO	91,857	486,300	09/09/2019	10/23/2045
161175-BM-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	1,469,655	88.9510	1,334,275	1,500,000	1,476,295		1,186			5.375	5.540	AO	20,156	80,625	08/14/2018	04/01/2038
161175-BY-9	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	6,603,100	60.2580	4,218,129	7,000,000	6,619,407		4,471			3.850	4.140	AO	67,375	269,500	02/19/2021	04/01/2061
166756-AV-8	CHEVRON USA INC			1	1.D FE	1,020,120	94.4230	944,235	1,000,000	1,016,239		(493)			5.050	4.910	MN	6,453	50,500	05/05/2015	11/15/2044
166756-AW-6	CHEVRON USA INC			1	1.D FE	521,750	90.7690	453,849	500,000	518,863		(479)			4.950	4.670	FA	9,350	24,750	11/29/2017	08/15/2047
16876Y-AA-0	CHILDREN'S HEALTH CARE			1	1.D FE	4,266,880	72.4120	2,896,480	4,000,000	4,244,369		(7,322)			3.448	3.070	FA	52,103	137,920	10/19/2021	08/15/2049
169905-AH-9	CHOICE HOTELS INTL INC			1,2	2.C FE	2,485,215	100.1210	2,462,984	2,460,000	2,484,746		(469)			5.850	5.700	FA	71,555		08/09/2024	08/01/2034
171232-AE-1	CHUBB CORP			1	1.F FE	1,092,240	109.3950	1,093,950	1,000,000	1,038,799		(4,427)			6.800	6.100	MN	8,689	68,000	08/18/2004	11/15/2031
172062-AF-8	CINCINNATI FINL CORP				1.G FE	1,671,454	106.2820	1,743,039	1,640,000	1,647,912		(2,056)			6.920	6.740	MN	14,501	113,488	04/07/2006	05/15/2028
172967-MD-0	CITIGROUP INC			1	1.G FE	10,805,760	85.5660	7,700,969	9,000,000	10,639,973		(45,514)			4.650	3.490	JJ	183,675	418,500	05/26/2021	07/23/2048
172967-NH-0	CITIGROUP INC			2	1.G FE	2,015,640	101.3090	2,026,183	2,000,000	2,009,792		(5,848)			5.850	5.650	FMAN	12,350	66,237	08/22/2024	02/24/2028
17327C-AB-9	CITIGROUP INC		@	2	1.G FE	8,500,000	75.5370	6,420,662	8,500,000	10,558,342		417,035			0.000	4.060	N/A			08/06/2019	08/13/2049
17327C-AR-4	CITIGROUP INC			2	2.B FE	1,943,998	101.8730	1,894,846	1,860,000	1,941,387		(2,611)			6.174	5.510	MN	11,484	57,418	08/09/2024	05/25/2034
18600T-AA-0	CLEVELAND CLINIC FOUND			1	1.C FE	5,210,000	83.1220	4,156,146	5,000,000	5,209,317		(159)			4.858	4.650	JJ	121,450	242,900	08/02/2018	01/01/2114
18977C-AB-0	COSERV SECURITIZATION 22				1.A FE	3,999,872	96.7390	3,869,560	4,000,000	4,000,000					5.321	5.320	FA	80,406	212,840	12/07/2022	02/15/2048
191216-DL-1	COCA-COLA CO/THE			1	1.E FE	6,254,895	65.8390	4,279,555	6,500,000	6,274,131		5,445			3.000	3.190	MS	62,833	195,000	05/12/2021	03/05/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195869-AL-6	COLONIAL PIPELINE CO			1	1.G FE	7,035,380	100.5290	7,037,070	7,000,000	7,022,897		(1,169)			6.375	6.330	FA	185,938	446,250	12/14/2007	08/01/2037
20030N-AK-7	COMCAST CORP			1	1.G FE	1,510,560	108.5720	1,628,592	1,500,000	1,506,381		(395)			6.500	6.440	MN	12,458	97,500	11/29/2007	11/15/2035
20030N-BU-4	COMCAST CORP			1,2	1.G FE	721,692	70.2190	699,381	996,000	724,501		2,809			3.400	5.590	JJ	15,615		07/24/2024	07/15/2046
20030N-CN-9	COMCAST CORP			1	1.G FE	14,201,310	86.4280	11,235,656	13,000,000	14,121,950		(16,575)			4.950	4.430	AO	135,850	643,500	12/19/2019	10/15/2058
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.E FE	3,867,200	74.1680	2,966,758	4,000,000	3,880,753		2,778			3.817	4.000	AO	38,170	152,680	11/08/2019	10/01/2049
20369E-AD-4	COMMUNITY HEALTH NETWORK			2	1.F FE	994,180	83.5030	835,030	1,000,000	994,492		64			4.940	4.970	MN	8,233	49,400	02/21/2018	05/01/2058
20369E-AE-2	COMMUNITY HEALTH NETWORK			1,2	1.F FE	3,000,000	63.5130	1,905,415	3,000,000	3,000,000					3.099	3.090	MN	15,495	92,970	08/18/2020	05/01/2050
20449E-EE-2	PNC BANK NA				1.G FE	472,436	100.2570	475,218	474,000	473,842		118			5.900	5.920	AO	6,992	27,966	03/14/2006	04/01/2026
205887-AF-9	CONAGRA BRANDS INC				2.C FE	1,650,209	103.8240	1,535,560	1,479,000	1,503,537		(12,918)			7.125	6.110	AO	26,345	105,379	11/15/2006	10/01/2026
205887-CE-0	CONAGRA BRANDS INC			1	2.C FE	2,984,350	90.7090	2,721,291	3,000,000	2,985,940		283			5.400	5.430	MN	27,000	162,000	10/15/2018	11/01/2048
207597-EP-6	CONNECTICUT LIGHT & PWR			1,2	1.E FE	1,995,780	94.4230	1,888,473	2,000,000	1,995,920		63			5.250	5.260	JJ	48,417	105,000	01/03/2023	01/15/2053
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	2,538,279	77.8740	2,491,219	3,199,000	2,541,623		3,344			4.300	5.700	JD	11,463	68,779	07/24/2024	12/01/2056
209111-FQ-1	CON EDISON CO OF NY INC			1,2	1.G FE	3,076,170	80.3320	2,409,962	3,000,000	3,070,868		(956)			4.500	4.360	MN	17,250	135,000	07/18/2018	05/15/2058
209111-FT-5	CON EDISON CO OF NY INC			1,2	1.G FE	10,449,950	85.4370	8,543,748	10,000,000	10,398,996		(9,632)			4.650	4.370	JD	38,750	465,000	01/24/2019	12/01/2048
209111-GD-9	CON EDISON CO OF NY INC			1,2	1.G FE	1,110,890	104.7810	1,047,814	1,000,000	1,108,575		(1,711)			6.150	5.380	MN	7,858	61,500	07/26/2023	11/15/2052
21036P-AT-5	CONSTELLATION BRANDS INC			1	2.C FE	1,944,780	83.1290	1,662,599	2,000,000	1,951,774		1,204			4.500	4.670	MN	13,000	90,000	07/17/2018	05/09/2047
21036P-BD-9	CONSTELLATION BRANDS INC			1,2	2.B FE	8,325,060	91.2040	5,472,257	6,000,000	8,093,714		(60,009)			5.250	3.130	MN	40,250	315,000	12/14/2020	11/15/2048
219023-AC-2	INGREDION INC			1	2.B FE	9,561,690	106.1860	9,556,740	9,000,000	9,368,795		(19,643)			6.625	6.140	AO	125,875	596,250	10/21/2010	04/15/2037
219350-AV-7	CORNING INC			1	2.A FE	3,634,955	100.0380	3,501,348	3,500,000	3,603,757		(4,274)			5.750	5.450	FA	76,028	201,250	11/14/2016	08/15/2040
219350-BF-1	CORNING INC			1	2.A FE	3,848,860	76.6700	3,066,826	4,000,000	3,857,907		1,752			4.375	4.580	MN	22,361	175,000	04/16/2019	11/15/2057
22303X-AA-3	REWORLD HOLDING CORP			1,2	4.C FE	1,012,500	92.4810	924,819	1,000,000	1,005,126		(2,503)			4.875	4.590	JD	4,063	48,750	11/17/2021	12/01/2029
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	999,810	80.2620	802,629	1,000,000	999,877		4			4.700	4.700	JD	2,089	47,000	11/26/2012	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC			1	2.B FE	1,009,360	79.9930	799,931	1,000,000	1,007,261		(259)			4.500	4.440	JD	125	67,500	01/22/2015	06/30/2043
224399-AP-0	CRANE NXT CO			1	2.C FE	7,716,292	95.4650	7,398,561	7,750,000	7,733,945		506			6.550	6.560	MN	64,863	507,625	09/09/2019	11/15/2036
224399-AT-2	CRANE NXT CO			1	3.C FE	905,960	66.8140	668,144	1,000,000	916,585		1,926			4.200	4.800	MS	12,367	42,000	10/18/2018	03/15/2048
22822V-AQ-4	CROWN CASTLE INC			1,2	2.B FE	4,945,000	76.7280	3,836,400	5,000,000	4,949,511		1,087			4.150	4.210	JJ	103,750	207,500	03/31/2020	07/01/2050
231021-AK-2	CUMMINS INC			1	1.F FE	2,211,080	92.6620	1,853,250	2,000,000	2,209,433		(265)			5.650	5.100	MS	37,667	113,000	11/03/2016	03/01/2098
231021-AS-5	CUMMINS INC			1,2	1.F FE	608,140	59.5550	595,557	1,000,000	611,181		3,041			2.600	5.420	MS	8,667	13,000	07/24/2024	09/01/2050
231021-AX-4	CUMMINS INC			1,2	1.F FE	3,709,125	97.3570	3,407,495	3,500,000	3,708,475		(650)			5.450	5.050	FA	69,412		10/03/2024	02/20/2054
23311R-AA-4	DCP MIDSTREAM OPERATING			1	2.C FE	1,222,075	107.4340	1,188,221	1,106,000	1,183,077		(3,965)			6.750	5.960	MS	21,982	74,655	11/23/2010	09/15/2037
233853-AX-8	DAIMLER TRUCK FINAN NA				1.G FE	1,000,000	100.3270	1,003,272	1,000,000	1,000,000					5.270	5.270	MJSD	1,025	30,832	06/17/2024	09/25/2027
24422E-XW-4	JOHN DEERE CAPITAL CORP				1.E FE	5,000,000	100.3620	5,018,100	5,000,000	5,000,000					5.500	5.500	JAJO	59,583	31,466	09/03/2024	07/15/2027
24703T-AK-2	DELL INT LLC / EMC CORP			1,2	2.B FE	9,852,655	127.1920	8,712,711	6,850,000	9,629,006		(64,259)			8.350	5.150	JJ	263,744	417,500	08/09/2024	07/15/2046
247109-BR-1	DELMARVA PWR & LIGHT CO			1,2	1.F FE	4,643,300	78.3170	3,915,877	5,000,000	4,702,678		11,059			4.000	4.490	JD	16,667	200,000	01/15/2019	06/01/2042
247156-AB-0	DELOITTE LLP SER B				1.F YE	5,721,545	106.5930	6,104,929	5,727,273	5,725,220		(1,963)			7.320	7.320	FA	152,555	419,236	07/18/2008	08/20/2033
251799-AA-0	DEVON ENERGY CORPORATION			1	2.B	1,208,760	112.6000	1,126,007	1,000,000	1,100,137		(10,575)			7.950	6.220	AO	16,783	79,500	07/28/2009	04/15/2032
25179S-AD-2	DEVON ENERGY CORPORATION			1	2.B FE	2,707,712	112.6950	2,817,384	2,500,000	2,622,448		(14,831)			7.875	6.870	MS	49,766	196,875	09/09/2019	09/30/2031
25432X-AA-0	DIME COMMUNITY BANCSHARE			2	2.C FE	1,000,000	88.0000	880,000	1,000,000	1,000,000					5.000	5.930	MN	6,389	50,000	05/03/2022	05/15/2032
254687-DB-9	WALT DISNEY COMPANY/THE				1.F FE	1,119,010	100.4630	1,004,632	1,000,000	1,001,436		(9,661)			8.500	7.460	FA	30,222	85,000	10/02/1997	02/23/2025
254687-DT-0	WALT DISNEY COMPANY/THE				1.F FE	1,080,110	110.1580	1,101,580	1,000,000	1,024,849		(5,363)			7.625	6.880	MN	6,566	76,250	05/22/2008	11/30/2028
254687-ED-4	WALT DISNEY COMPANY/THE				1.F FE	1,125,380	123.3970	1,233,976	1,000,000	1,076,033		(3,990)			8.150	7.180	AO	16,753	81,500	07/24/1998	10/17/2036
254687-FB-7	WALT DISNEY COMPANY/THE			1,2	1.G FE	991,380	88.8010	888,013	1,000,000	992,610		188			4.750	4.800	MN	6,069	47,500	12/21/2016	11/15/2046
25470D-AG-4	DISCOVERY COMMUNICATIONS			1	2.C FE	6,432,673	75.4950	5,095,944	6,750,000	6,490,651		8,799			4.950	5.280	MN	42,694	334,125	07/19/2017	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS			1	2.C FE	3,310,758	76.2750	2,570,496	3,370,000	3,322,856		1,337			4.875	4.980	AO	41,072	164,288	11/13/2019	04/01/2043
25470D-AT-6	DISCOVERY COMMUNICATIONS			1	2.C FE	9,974,105	77.0600	7,320,716	9,500,000	9,928,069		(11,763)			5.200	4.840	MS	138,594	494,000	10/22/2020	09/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470D-BG-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	1,987,840	76.9430	1,538,868	2,000,000	1,988,905		218			5.300	5.340	MN	13,544	106,000	05/16/2019	05/15/2049
25746U-AN-9	DOMINION ENERGY INC			1	2.B FE	997,160	105.3210	1,053,212	1,000,000	998,669		121			6.300	6.320	MS	18,550	63,000	08/09/2004	03/15/2033
25746U-CC-1	DOMINION ENERGY INC			1	2.B FE	1,706,056	84.8690	1,383,379	1,630,000	1,692,754		(2,012)			4.700	4.400	JD	6,384	76,610	05/16/2017	12/01/2044
25746U-DU-0	DOMINION ENERGY INC			2	2.C FE	2,500,000	105.5980	2,639,960	2,500,000	2,500,000					7.000	7.000	JD	14,583	92,847	05/06/2024	06/01/2054
260543-DH-3	DOW CHEMICAL CO/THE			1,2	2.B FE	2,046,840	110.0710	2,201,437	2,000,000	2,046,348		(492)			6.900	6.710	MN	17,633	138,000	10/04/2023	05/15/2053
26078J-AF-7	DUPONT DE NEMOURS INC			1,2	2.A FE	1,111,570	99.4630	994,638	1,000,000	1,101,328		(2,345)			5.419	4.700	MN	6,924	54,190	03/12/2020	11/15/2048
26186R-AA-9	DREXEL UNIVERSITY			1	1.E FE	7,000,000	69.7650	4,883,593	7,000,000	7,000,000					3.215	3.210	MN	37,508	225,050	07/15/2020	05/01/2050
26441C-BP-9	DUKE ENERGY CORP			2	2.C FE	4,122,945	92.9530	4,182,929	4,500,000	4,174,836		51,891			3.250	6.460	JJ	67,438		07/24/2024	01/15/2082
26442C-AH-7	DUKE ENERGY CAROLINAS			1	1.F FE	3,441,030	97.8300	2,934,924	3,000,000	3,352,328		(16,340)			5.300	4.240	FA	60,067	159,000	12/19/2018	02/15/2040
26442C-AZ-7	DUKE ENERGY CAROLINAS			1,2	1.F FE	2,763,409	66.6340	1,873,754	2,812,000	2,767,646		1,154			3.200	3.290	FA	33,994	89,984	03/11/2021	08/15/2049
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	8,664,985	80.3170	6,826,972	8,500,000	8,650,812		(4,232)			4.300	4.170	FA	152,292	365,500	04/14/2021	02/01/2049
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	532,895	70.8270	354,139	500,000	529,569		(980)			3.400	3.020	AO	4,250	17,000	06/15/2021	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	4,357,660	80.0430	3,201,744	4,000,000	4,323,050		(9,134)			4.200	3.660	JJ	77,467	168,000	03/10/2021	07/15/2048
266228-C@-2	DUQUESNE LIGHT COMPANY				1.F	6,000,000	77.1900	4,631,411	6,000,000	6,000,000					4.760	4.760	FA	119,000	285,600	02/01/2012	02/03/2042
26882P-BE-1	ERAC USA FINANCE LLC				1.G FE	3,267,320	112.7890	3,383,686	3,000,000	3,179,431		(8,913)			7.000	6.310	AO	44,333	210,000	06/09/2010	10/15/2037
26884A-BH-5	ERP OPERATING LP			1,2	1.G FE	3,539,275	77.6290	2,762,849	3,559,000	3,541,837		459			4.000	4.030	FA	59,317	142,360	03/26/2019	08/01/2047
26884T-AE-2	ERAC USA FINANCE LLC			1	1.G FE	5,292,582	99.3770	4,785,048	4,815,000	5,208,573		(14,292)			5.625	4.910	MS	79,748	270,844	06/05/2018	03/15/2042
26884U-AG-4	EPR PROPERTIES			1,2	2.C FE	3,689,082	87.4940	3,692,264	4,220,000	3,712,507		23,425			3.600	5.740	MN	19,412	75,960	08/09/2024	11/15/2031
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	2,133,881	87.0570	2,045,847	2,350,000	2,138,421		4,733			4.800	5.590	MS	37,600	76,800	04/15/2024	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1	2.B FE	1,855,820	84.4890	1,689,793	2,000,000	1,881,558		3,392			4.650	5.130	AO	19,633	93,000	09/28/2015	10/15/2044
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	2,982,660	100.1820	3,005,483	3,000,000	2,990,395		650			6.000	6.040	MN	23,000	180,000	05/11/2005	05/15/2035
283677-AZ-5	EL PASO ELECTRIC COMPANY			1,2	2.B FE	2,004,000	85.6760	1,713,529	2,000,000	2,003,456		(104)			5.000	4.980	JD	8,333	100,000	12/03/2018	12/01/2044
28932M-AJ-4	ELM RD GENERATING STAT			1	1.F FE	4,500,000	100.2770	4,512,465	4,500,000	4,500,000					5.848	5.840	JJ	118,422	263,160	01/12/2011	01/19/2041
29164R-AA-9	EMPIRE DISTRICT ELEC CO			1	2.B FE	3,694,110	106.1620	3,715,677	3,500,000	3,607,461		(8,835)			6.700	6.240	MN	29,964	234,500	07/28/2010	11/15/2033
292480-AJ-9	ENERGY TRANSFER LP			1	2.B FE	2,854,424	85.9870	2,579,626	3,000,000	2,879,092		3,391			5.000	5.330	MN	19,167	150,000	10/02/2017	05/15/2044
29250R-AP-1	ENBRIDGE ENERGY PARTNERS			1	2.A FE	6,165,738	113.7530	6,256,440	5,500,000	5,977,363		(22,946)			7.500	6.490	AO	87,083	412,500	09/09/2019	04/15/2038
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2.A FE	5,205,577	95.7190	4,785,986	5,000,000	5,166,761		(7,435)			5.500	5.160	MS	80,972	275,000	09/09/2019	09/15/2040
29273R-AT-6	ENERGY TRANSFER LP			1	2.B FE	1,986,660	88.1190	1,762,381	2,000,000	1,989,763		335			5.150	5.190	FA	42,917	103,000	01/14/2013	02/01/2043
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	2,198,460	70.8920	1,417,855	2,000,000	2,180,845		(4,663)			3.750	3.220	JD	3,333	75,000	01/11/2021	06/15/2050
29365T-AD-6	ENTERGY TEXAS INC			1	1.G FE	2,994,480	90.5190	2,715,583	3,000,000	2,995,491		122			5.150	5.160	JD	12,875	154,500	05/18/2015	06/01/2045
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	1,988,140	79.2870	1,585,753	2,000,000	1,989,458		245			4.200	4.230	AO	21,000	84,000	03/13/2019	04/01/2049
293791-AF-6	ENTERPRISE PRODUCTS OPER			1	1.G FE	1,073,720	110.0200	1,100,205	1,000,000	1,036,526		(3,332)			6.875	6.290	MS	22,917	68,750	12/12/2006	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPER			1	1.G FE	2,350,700	101.5690	2,539,244	2,500,000	2,416,101		5,777			5.750	6.200	MS	47,917	143,750	12/12/2006	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPER			1	1.G FE	993,860	103.6680	1,036,684	1,000,000	995,679		175			6.125	6.170	AO	12,931	61,250	09/24/2009	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER			1	1.G FE	1,990,500	107.6250	2,152,516	2,000,000	1,992,795		259			6.450	6.480	MS	43,000	129,000	05/11/2010	09/01/2040
29379V-AV-5	ENTERPRISE PRODUCTS OPER			1	1.G FE	735,650	99.8770	624,237	625,000	706,568		(3,080)			5.700	4.590	FA	13,458	35,625	01/03/2013	02/15/2042
29379V-BJ-1	ENTERPRISE PRODUCTS OPER			1	1.G FE	2,084,800	88.9250	1,778,500	2,000,000	2,071,996		(2,079)			4.900	4.620	MN	12,522	98,000	11/29/2017	05/15/2046
29379V-BR-3	ENTERPRISE PRODUCTS OPER			2	2.B FE	3,446,025	95.5080	3,342,793	3,500,000	3,452,867		6,318			5.375	6.890	FA	71,069	188,125	09/09/2019	02/15/2078
29444U-BM-7	EQUINIX INC			1,2	2.B FE	1,869,810	61.3390	1,840,187	3,000,000	1,877,672		7,862			2.950	5.690	MS	26,058	44,250	07/24/2024	09/15/2051
29444U-BU-9	EQUINIX INC			1,2	2.B FE	1,487,685	92.0730	1,381,095	1,500,000	1,490,593		1,092			3.900	4.000	AO	12,350	58,500	04/01/2022	04/15/2032
29717P-AS-6	ESSEX PORTFOLIO LP			1	2.A FE	10,130,904	82.7510	8,651,643	10,455,000	10,170,413		6,653			4.500	4.690	MS	138,529	470,475	06/12/2018	03/15/2048
299808-AF-2	EVEREST REINSURANCE HLDG			1	2.A FE	3,085,740	86.6610	2,599,840	3,000,000	3,074,122		(2,305)			4.868	4.670	JD	12,170	146,040	05/14/2019	06/01/2044
30161N-AY-7	EXELON CORP			1,2	2.B FE	1,997,720	84.3780	1,687,578	2,000,000	1,997,946		42			4.700	4.700	AO	19,844	94,000	03/30/2020	04/15/2050
302491-AY-1	FMC CORP			1,2	2.C FE	2,918,503	98.5620	2,779,457	2,820,000	2,918,319		(184)			6.375	6.110	MN	21,473	89,888	08/09/2024	05/18/2053
302508-AQ-9	FMR LLC			1	1.E FE	1,066,980	110.3020	1,103,025	1,000,000	1,020,847		(3,863)			7.570	7.010	JD	3,364	75,700	12/10/2001	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30303M-8V-7	META PLATFORMS INC			1,2	1.D FE	2,897,620	96.8360	2,663,007	2,750,000	2,897,223		(397)			5.400	5.040	FA	58,575		10/02/2024	08/15/2054
31428X-BD-7	FEDEX CORP			1	2.B FE	8,341,749	74.2610	6,889,193	9,277,000	8,389,871		6,716			4.500	5.050	FA	173,944	417,465	04/03/2018	02/01/2065
31428X-BN-5	FEDEX CORP			1,2	2.B FE	845,200	80.9220	809,225	1,000,000	846,577		1,377			4.400	5.620	JJ	20,289		08/13/2024	01/15/2047
31620M-AU-0	FIDELITY NATL INFO SERV			1	2.B FE	6,297,630	81.2840	5,283,509	6,500,000	6,328,310		4,448			4.500	4.690	FA	110,500	292,500	02/08/2017	08/15/2046
31620M-AZ-9	FIDELITY NATIONAL INFORM			1	2.B FE	2,938,890	82.5350	2,476,050	3,000,000	2,945,969		1,219			4.750	4.880	MN	18,208	142,500	05/14/2018	05/15/2048
31982Q-AY-5	FIRST COMMONWEALTH BANK			2	2.C FE	1,000,000	84.0000	840,000	1,000,000	1,000,000					5.500	6.120	JD	4,583	55,000	05/16/2018	06/01/2033
33738M-AB-7	WELLS FARGO BANK NA				1.F FE	2,143,678	101.6720	2,287,620	2,250,000	2,220,412		6,377			6.500	6.880	JD	12,188	146,250	07/08/2002	12/01/2028
337738-AV-0	FISERV INC			1,2	2.B FE	1,860,840	81.6420	1,632,852	2,000,000	1,872,610		2,668			4.400	4.840	JJ	44,000	88,000	03/24/2020	07/01/2049
33803W-AB-5	FISHERS LANE ASSOC LLC			1,2	1.C YE	11,000,000	93.5000	10,285,000	11,000,000	11,000,000					5.477	5.470	MON	43,512	602,470	06/20/2012	08/05/2040
349553-E#-0	FORTIS INC				2.A	4,997,500	88.8480	4,442,439	5,000,000	4,997,985		59			5.030	5.030	MS	74,053	251,500	09/15/2014	09/15/2044
349631-AN-1	SUNTORY GLBL SPIRITS INC			1	2.A FE	2,786,245	98.9190	2,917,136	2,949,000	2,847,656		6,195			5.875	6.310	JJ	79,889	173,254	06/08/2010	01/15/2036
34964C-AG-1	FORTUNE BRANDS INNOVATIO			1,2	2.B FE	848,240	78.7640	787,643	1,000,000	854,042		2,262			4.500	5.540	MS	12,000	45,000	05/03/2022	03/25/2052
34964C-AH-9	FORTUNE BRANDS INNOVATIO			1,2	2.B FE	998,390	102.5540	1,025,542	1,000,000	998,559		129			5.875	5.890	JD	4,896	58,750	06/06/2023	06/01/2033
35137L-AK-1	FOX CORP			1,2	2.B FE	8,627,200	92.9220	6,969,166	7,500,000	8,514,686		(24,152)			5.576	4.610	JJ	181,220	418,200	12/10/2020	01/25/2049
35671D-BC-8	FREEPORT-MCMORAN INC			1	2.B FE	3,894,120	93.4330	3,737,352	4,000,000	3,895,586		1,466			5.450	5.680	MS	64,189	109,000	08/13/2024	03/15/2043
358885-AA-9	FROEDTERT THEDACARE HLTH			1	1.C FE	4,064,830	85.3190	3,412,772	4,000,000	4,052,426		(1,551)			4.686	4.580	AO	46,860	187,440	03/26/2015	04/01/2045
361448-AU-7	GATX CORP			1	2.B FE	3,188,400	90.8460	2,725,382	3,000,000	3,153,510		(4,988)			5.200	4.780	MS	45,933	156,000	09/21/2016	03/15/2044
361448-AX-1	GATX CORP			1	2.B FE	3,272,983	81.3620	2,933,107	3,605,000	3,329,291		7,609			4.500	5.100	MS	41,007	162,225	11/01/2016	03/30/2045
361448-BR-3	GATX CORP			1,2	2.B FE	4,183,509	102.5100	4,137,307	4,036,000	4,183,122		(387)			6.050	5.780	JD	17,635	122,089	08/13/2024	06/05/2054
362098-AA-9	GDLC FEEDER FUND LP - NOTES				2.C PL	12,831,032	107.2830	13,765,567	12,831,032	12,831,032					7.810	7.810	JAJO	223,564	516,777	12/17/2024	07/01/2031
36262G-AG-6	GXO LOGISTICS INC			1,2	2.C FE	2,904,822	102.4930	2,849,329	2,780,000	2,901,275		(3,547)			6.500	5.870	MN	27,607	90,350	08/09/2024	05/06/2034
369604-BF-9	GENERAL ELECTRIC CO			1	2.A FE	3,021,241	81.5290	2,705,949	3,319,000	3,061,064		9,048			4.125	4.770	AO	31,185	136,909	03/12/2020	10/09/2042
369604-BY-8	GENERAL ELECTRIC CO			1,2	2.A FE	4,982,500	83.3150	4,165,798	5,000,000	4,984,034		340			4.350	4.370	MN	36,250	217,500	04/13/2020	05/01/2050
370334-CJ-1	GENERAL MILLS INC			1	2.B FE	6,867,760	85.7380	6,001,717	7,000,000	6,883,482		2,666			4.700	4.810	AO	67,628	329,000	04/27/2018	04/17/2048
37045V-AJ-9	GENERAL MOTORS CO			1	2.B FE	239,095	86.7070	233,243	269,000	239,437		341			5.200	6.150	AO	3,497	6,994	07/24/2024	04/01/2045
37045V-AQ-3	GENERAL MOTORS CO			1,2	2.B FE	906,430	87.8540	878,546	1,000,000	907,300		870			5.400	6.150	AO	13,500	27,000	07/24/2024	04/01/2048
37045V-AT-7	GENERAL MOTORS CO			1,2	2.B FE	1,095,080	94.4650	944,651	1,000,000	1,086,949		(1,798)			5.950	5.300	AO	14,875	59,500	12/04/2019	04/01/2049
37045V-AZ-3	GENERAL MOTORS CO			1,2	2.B FE	1,423,440	100.8520	1,512,794	1,500,000	1,434,827		6,308			5.600	6.310	AO	17,733	84,000	02/28/2023	10/15/2032
372546-AW-1	GEORGE WASHINGTON UNIVER			1	1.E FE	4,568,505	81.3220	3,706,698	4,558,000	4,567,405		(239)			4.126	4.110	MS	55,374	188,063	01/25/2019	09/15/2048
37310P-AC-5	GEORGETOWN UNIVERSITY			1,2	1.G FE	10,881,620	83.0670	8,929,753	10,750,000	10,866,097		(2,794)			4.315	4.240	AO	115,966	463,863	01/25/2019	04/01/2049
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	981,250	102.5450	1,025,458	1,000,000	998,231		1,800			7.375	7.570	JD	6,146	73,750	01/19/2010	12/01/2025
373334-KP-5	GEORGIA POWER CO			1,2	1.F FE	1,988,590	67.4050	1,348,119	2,000,000	1,989,534		248			3.250	3.270	MS	19,139	65,000	03/04/2021	03/15/2051
37362B-AA-0	GEORGIA TRANSMISSION CRP				1.E	1,170,000	101.1200	1,183,114	1,170,000	1,170,000					5.590	5.590	MJSD	182	81,754	06/25/2009	06/30/2030
375558-BA-0	GILEAD SCIENCES INC			1	2.A FE	410,277	85.7130	355,709	415,000	410,993		120			4.500	4.570	FA	7,781	18,675	06/07/2018	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE	4,026,480	88.1080	3,524,329	4,000,000	4,023,106		(650)			4.750	4.700	MS	63,333	190,000	02/21/2019	03/01/2046
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	2,781,360	79.9300	2,397,910	3,000,000	2,807,279		4,913			4.150	4.610	MS	41,500	124,500	02/14/2019	03/01/2047
378272-BV-9	GLENCORE FUNDING LLC			1,2	2.A FE	2,546,305	97.1520	2,506,522	2,580,000	2,546,699		394			5.893	5.980	AO	36,743	76,020	08/09/2024	04/04/2054
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	3,885,980	74.5080	2,607,795	3,500,000	3,857,637		(9,292)			4.150	3.510	FA	54,872	145,250	10/21/2021	08/15/2049
37940X-AR-3	GLOBAL PAYMENTS INC			1,2	2.C FE	2,513,363	96.9380	2,433,152	2,510,000	2,513,362		(1)			5.950	5.940	FA	56,419	74,673	08/09/2024	08/15/2052
379428-AA-9	GLOBAL INFR DEBT ISSUER II LP - NOTE				2.B PL	949,415	100.0000	949,415	949,415	949,415					7.000	7.000	MJSD	17,211	4,638	09/03/2024	11/24/2036
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE	12,068,440	88.4910	10,618,944	12,000,000	12,060,892		(1,801)			4.750	4.710	AO	110,833	570,000	01/24/2019	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC			2	2.A FE	3,106,710	102.4180	3,072,556	3,000,000	3,106,710					6.628	4.290	JAJO	35,906	222,529	05/31/2018	10/28/2027
38141G-XA-7	GOLDMAN SACHS GROUP INC			1,2	1.F FE	972,030	88.1300	881,309	1,000,000	978,497		1,316			4.411	4.620	AO	8,332	44,110	04/30/2018	04/23/2039
38141G-XX-7	GOLDMAN SACHS GROUP INC			2	1.F FE	4,982,450	100.0530	5,002,672	5,000,000	5,000,000					5.400	4.270	MJSD	17,250	305,682	04/15/2021	03/09/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	5,000,000	72.8710	3,643,590	5,000,000	5,000,000					3.210	3.320	AO	30,763	160,500	04/15/2021	04/22/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-ZS-6	GOLDMAN SACHS GROUP INC			2	1.F FE	2,043,340	102.3770	2,047,546	2,000,000	2,034,032		(9,308)			6.470	5.720	MJSD	6,111	70,192	08/22/2024	03/15/2028
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	1,052,860	105.5630	1,055,638	1,000,000	1,031,389		(1,881)			6.450	6.060	MN	10,750	64,500	10/31/2006	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	7,798,475	92.2210	6,916,603	7,500,000	7,753,611		(7,184)			5.150	4.880	MN	41,844	386,250	09/12/2018	05/22/2045
38239K-AA-6	GOODMAN US FIN FOUR			1	2.A FE	2,022,840	87.8810	1,757,635	2,000,000	2,016,555		(996)			4.500	4.410	AO	19,000	90,000	09/20/2017	10/15/2037
384802-AC-8	WW GRAINGER INC			1,2	1.E FE	1,689,510	77.6760	1,165,145	1,500,000	1,669,860		(5,773)			3.750	3.010	MN	7,188	56,250	06/15/2021	05/15/2046
39121J-A@-9	GREAT RIVER ENERGY				1.G	592,593	100.7200	596,859	592,593	592,593					6.060	6.060	JJ	17,956	35,911	09/02/2009	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	1,539,997	100.7170	1,589,467	1,578,136	1,562,060		2,911			6.254	6.480	JJ	49,348	98,697	05/02/2008	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY			1	1.G FE	2,636,270	106.6680	2,812,056	2,636,270	2,636,270					7.233	7.230	JJ	95,341	190,681	04/23/2008	07/01/2038
39138Q-AC-9	GREAT-WEST LIFECO FIN 18			1	1.F FE	5,000,000	83.7160	4,185,821	5,000,000	5,000,000					4.581	4.580	MN	27,995	229,050	05/14/2018	05/17/2048
402740-AB-0	GULFSTREAM NATURAL GAS			1	2.B FE	3,003,285	100.9180	3,027,541	3,000,000	3,000,552		(628)			6.190	6.160	MN	30,950	185,700	06/28/2010	11/01/2025
404119-CW-7	HCA INC			1,2	2.C FE	9,568,679	95.4060	9,233,435	9,678,000	9,570,366		1,687			6.100	6.170	AO	147,590	357,495	08/09/2024	04/01/2064
4042Q1-AB-3	HSBC BANK USA NA				1.F FE	5,350,619	99.6510	5,411,062	5,430,000	5,391,013		1,821			5.625	5.680	FA	115,388	305,438	03/09/2016	08/15/2035
406216-AW-1	HALLIBURTON COMPANY			1	2.A FE	3,258,940	108.8850	3,266,570	3,000,000	3,177,647		(8,135)			6.700	6.050	MS	59,183	201,000	05/27/2010	09/15/2038
406216-BK-6	HALLIBURTON CO			1	2.A FE	3,165,660	89.2780	2,678,340	3,000,000	3,141,723		(4,111)			5.000	4.630	MN	19,167	150,000	05/21/2018	11/15/2045
40728T-AA-1	HAMILTON COLLEGE			1	1.C FE	11,064,738	79.6270	8,834,671	11,095,000	11,065,181		(22)			4.750	4.760	JJ	263,506	527,013	09/09/2019	07/01/2113
412822-AE-8	HARLEY-DAVIDSON INC			1	2.C FE	1,953,220	80.5970	1,611,945	2,000,000	1,959,945		1,125			4.625	4.770	JJ	39,313	92,500	04/27/2018	07/28/2045
413875-AN-5	L3HARRIS TECH INC			1	2.B FE	895,086	104.0380	936,347	900,000	896,382		130			6.150	6.190	JD	2,460	55,350	11/30/2010	12/15/2040
413875-AT-2	L3HARRIS TECH INC			1	2.B FE	1,144,370	91.6280	916,288	1,000,000	1,119,309		(3,813)			5.054	4.160	AO	8,985	50,540	06/27/2017	04/27/2045
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	2,244,597	95.4050	1,908,104	2,000,000	2,205,972		(6,335)			5.746	4.910	AO	28,730	114,920	09/09/2019	04/01/2044
42217K-BB-1	WELLTOWER OP LLC			1,2	2.A FE	1,981,520	91.8620	1,837,242	2,000,000	1,986,196		448			5.125	5.180	MS	30,181	102,500	11/27/2012	03/15/2043
42218S-AM-0	HEALTH CARE SERVICE CORP			1,2	1.G FE	5,014,600	96.8940	4,844,700	5,000,000	5,014,552		(48)			5.875	5.850	JD	13,056	150,955	06/06/2024	06/15/2054
42307T-AH-1	KRAFT HEINZ FOODS CO			1	2.B FE	579,035	111.8200	559,103	500,000	555,557		(2,337)			7.125	5.970	FA	14,844	35,625	06/03/2010	08/01/2039
42809H-AD-9	HESS CORP			1	2.C FE	990,930	98.7570	987,577	1,000,000	992,667		273			5.600	5.670	FA	21,156	56,000	07/25/2017	02/15/2041
42824C-AY-5	HP ENTERPRISE CO			1	2.B FE	8,631,390	103.7810	8,302,545	8,000,000	8,554,605		(14,691)			6.350	5.750	AO	107,244	508,000	12/17/2019	10/15/2045
431116-AC-6	HIGHMARK INC			1	1.G FE	6,618,761	90.0210	5,851,382	6,500,000	6,595,780		(3,636)			6.125	5.970	MN	50,872	398,125	09/09/2019	05/15/2041
432833-AN-1	HILTON DOMESTIC OPERATIN			1,2	3.B FE	422,500	86.8670	434,339	500,000	439,555		6,708			3.625	5.710	FA	6,847	18,125	05/03/2022	02/15/2032
437076-AV-4	HOME DEPOT INC			1,2	1.F FE	1,559,280	104.9920	1,574,895	1,500,000	1,556,545		(2,194)			5.950	5.580	AO	22,313	89,250	09/26/2023	04/01/2041
439223-AA-6	HOOSIER ENERGY RURAL ELEC COOP				1.F FE	2,000,000	90.9890	1,819,786	2,000,000	2,000,000					4.860	4.860	MS	28,620	97,200	09/22/2011	09/15/2039
44107T-BC-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	2,954,580	97.8870	2,936,625	3,000,000	2,956,092		1,512			5.500	5.680	AO	63,708		08/07/2024	04/15/2035
442851-BG-5	HOWARD UNIVERSITY			1,2	2.C FE	2,000,000	84.2830	1,685,660	2,000,000	2,000,000					4.756	4.750	AO	23,780	95,120	03/09/2021	10/01/2051
444859-AZ-5	HUMANA INC			1	2.B FE	4,831,700	115.1270	5,180,755	4,500,000	4,737,474		(10,153)			8.150	7.510	JD	16,300	366,750	08/18/2010	06/15/2038
45258L-AA-5	IMOLA MERGER CORP			1,2	3.B FE	1,000,000	94.8290	948,291	1,000,000	1,000,000					4.750	4.750	MN	6,069	47,500	04/01/2021	05/15/2029
45475Q-AQ-6	INDIANA GAS COMPANY				2.A FE	3,664,615	104.4350	3,655,257	3,500,000	3,543,625		(10,768)			6.550	6.150	MS	67,501	229,250	02/01/2007	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER			1	2.A FE	2,462,680	102.9630	2,574,081	2,500,000	2,476,245		1,259			6.050	6.160	MS	44,535	151,250	02/11/2008	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER			1,2	2.A FE	5,975,860	84.5760	4,228,830	5,000,000	5,873,143		(28,776)			4.550	3.370	MS	66,986	227,500	04/16/2021	03/15/2046
455434-BH-2	INDIANAPOLIS PWR & LIGHT			1	1.G FE	993,580	100.2590	1,002,591	1,000,000	996,100		222			6.050	6.090	AO	15,125	60,500	10/02/2006	10/01/2036
455434-BL-3	INDIANAPOLIS PWR & LIGHT			1	1.G FE	999,910	105.6320	1,056,322	1,000,000	999,918		4			6.600	6.600	JD	5,500	66,000	06/12/2007	06/01/2037
455434-BU-3	INDIANAPOLIS PWR & LIGHT			1,2	1.F FE	1,998,780	85.7330	1,714,660	2,000,000	1,998,875		25			4.875	4.870	MN	16,250	97,500	11/06/2018	11/01/2048
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	4,452,120	95.4750	3,819,007	4,000,000	4,370,959		(12,022)			5.700	4.930	JJ	105,133	228,000	01/13/2017	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO			1	2.A FE	2,215,140	100.8920	2,017,858	2,000,000	2,173,090		(5,591)			5.750	5.020	JD	5,111	115,000	10/30/2015	06/15/2043
458140-BK-5	INTEL CORP			1,2	2.A FE	4,858,650	53.6440	2,682,200	5,000,000	4,866,123		2,029			3.100	3.220	FA	58,556	155,000	03/04/2021	02/15/2060
458140-BM-1	INTEL CORP			1,2	2.A FE	3,762,840	77.2900	2,318,703	3,000,000	3,697,864		(17,875)			4.750	3.350	MS	38,000	142,500	03/08/2021	03/25/2050
458140-BX-7	INTEL CORP			1,2	2.A FE	1,034,040	54.2640	542,648	1,000,000	1,032,471		(488)			3.200	3.050	FA	12,356	32,000	08/24/2021	08/12/2061
458340-AB-5	INTEGRIS BAPTIST MEDICAL			1,2	1.F FE	5,000,000	70.9510	3,547,582	5,000,000	5,000,000					3.675	3.670	FA	69,417	183,750	10/08/2020	08/15/2050
45866F-AX-2	INTERCONTINENTALEXCHANGE			1,2	1.G FE	1,972,200	89.4080	1,788,160	2,000,000	1,973,390		442			4.950	5.040	JD	4,400	99,000	05/12/2022	06/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-JH-5	IBM CORP			1	1.G FE	6,514,860	86.7870	5,207,259	6,000,000	6,447,290		(12,998)			4.700	4.160	FA	103,400	282,000	04/09/2019	02/19/2046
459200-KB-6	IBM CORP			1	1.G FE	1,990,580	86.0310	1,720,636	2,000,000	1,992,498		374			4.150	4.180	MN	10,606	83,000	05/08/2019	05/15/2039
459200-KC-4	IBM CORP			1	1.G FE	6,900,670	80.2860	5,620,030	7,000,000	6,911,019		2,026			4.250	4.330	MN	38,014	297,500	05/08/2019	05/15/2049
459506-AL-5	INTL FLAVOR & FRAGRANCES			1	2.C FE	9,053,190	85.8310	7,724,799	9,000,000	9,047,464		(1,058)			5.000	4.960	MS	118,750	450,000	10/15/2018	09/26/2048
459506-AS-0	INTL FLAVOR & FRAGRANCES			1,2	2.C FE	997,250	65.5010	655,013	1,000,000	997,450		60			3.468	3.480	JD	2,890	34,680	01/18/2022	12/01/2050
460146-CK-7	INTERNATIONAL PAPER CO			1	2.B FE	1,662,539	87.9700	1,411,929	1,605,000	1,650,656		(1,488)			4.800	4.570	JD	3,424	77,040	03/31/2015	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO			1	2.B FE	5,840,550	90.3490	5,420,940	6,000,000	5,865,946		3,304			5.150	5.320	MN	39,483	309,000	09/01/2015	05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO			1	2.B FE	983,360	81.7650	817,650	1,000,000	985,900		353			4.400	4.500	FA	16,622	44,000	10/27/2016	08/15/2047
461070-AG-9	INTERSTATE POWER & LIGHT			1	2.A FE	5,606,870	105.6660	5,811,675	5,500,000	5,574,607		(3,119)			6.250	6.100	JJ	158,507	343,750	07/14/2009	07/15/2039
465685-AH-8	ITC HOLDINGS CORP			1	2.B FE	2,991,960	91.6240	2,748,720	3,000,000	2,993,691		197			5.300	5.310	JJ	79,500	159,000	06/26/2013	07/01/2043
46625H-JM-3	JPMORGAN CHASE & CO				1.G FE	2,308,120	99.6680	1,993,363	2,000,000	2,262,153		(8,773)			5.625	4.570	FA	42,188	112,500	02/27/2019	08/16/2043
46625H-LL-2	JPMORGAN CHASE & CO.				1.G FE	2,233,060	90.7860	1,815,720	2,000,000	2,201,381		(6,128)			4.950	4.210	JD	8,250	99,000	04/15/2019	06/01/2045
46647P-BM-7	JPMORGAN CHASE & CO			1,2	1.E FE	242,035	74.2110	237,475	320,000	243,426		1,391			3.109	5.430	AO	1,907	4,974	07/24/2024	04/22/2041
46647P-CF-1	JPMORGAN CHASE & CO			2	1.E FE	2,503,100	100.4190	2,510,479	2,500,000	2,503,100					5.725	4.290	JAJO	28,227	157,290	04/16/2021	04/22/2027
46647P-CY-0	JPMORGAN CHASE & CO			2	1.E FE	2,015,420	101.1270	2,022,550	2,000,000	2,009,606		(5,814)			5.750	5.550	FMAN	12,139	65,374	08/22/2024	02/24/2028
46647P-EC-6	JPMORGAN CHASE & CO			1,2	1.E FE	290,339	99.3650	288,158	290,000	290,337		(2)			5.336	5.310	JJ	6,792		07/24/2024	01/23/2035
46647P-EF-9	JPMORGAN CHASE & CO			2	1.E FE	1,256,125	100.5710	1,257,138	1,250,000	1,252,294		(3,831)			5.760	5.680	JAJO	14,200	39,438	05/14/2024	04/22/2028
46647P-EM-4	JPMORGAN CHASE & CO			2	1.E FE	6,010,440	100.4600	6,027,600	6,000,000	6,000,000		(10,440)			5.770	5.760	JAJO	68,278	94,244	07/18/2024	07/22/2028
468223-AW-2	JACKSON LABORATORY			1,2	1.E FE	1,000,000	70.5010	705,010	1,000,000	1,000,000					3.468	3.460	JJ	17,340	34,680	03/09/2021	07/01/2051
476556-CX-1	JERSEY CENTRAL PWR & LT			1	2.B FE	2,725,803	104.5870	2,750,659	2,630,000	2,692,811		(3,368)			6.150	5.870	JD	13,479	161,745	01/11/2011	06/01/2037
478165-AF-0	JOHNSON (S.C.) & SON INC				2.A FE	966,850	99.5400	995,407	1,000,000	984,808		1,416			5.750	5.980	FA	21,722	57,500	03/26/2003	02/15/2033
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	6,102,389	98.5720	5,617,620	5,699,000	6,025,263		(12,504)			5.950	5.410	MS	99,843	339,091	09/09/2019	03/15/2041
48249D-AA-9	KKR GROUP FIN CO II			1,2	1.F FE	1,123,899	95.6020	1,003,821	1,050,000	1,112,840		(2,193)			5.500	4.980	FA	24,063	57,750	04/22/2019	02/01/2043
48250A-AA-1	KKR GROUP FINANCE CO III			1	1.F FE	1,547,820	91.3500	1,370,264	1,500,000	1,540,373		(1,272)			5.125	4.900	JD	6,406	76,875	03/07/2018	06/01/2044
48252D-AA-3	KKR GROUP FINANCE CO VII			1,2	1.F FE	6,202,080	70.3650	4,221,900	6,000,000	6,186,249		(5,079)			3.625	3.430	FA	76,125	217,500	08/24/2021	02/25/2050
48252M-AA-3	KKR GROUP FINAN CO VIII			1,2	1.F FE	3,485,400	68.9630	2,413,705	3,500,000	3,486,690		314			3.500	3.520	FA	42,875	122,500	08/18/2020	08/25/2050
485260-BJ-1	EVERGY KANSAS SOUTH INC				1.F FE	3,118,605	105.8680	3,705,401	3,500,000	3,233,974		11,875			6.530	7.450	JD	10,158	228,550	04/15/2009	12/15/2037
487836-BQ-0	KELLANOVA			1	2.B FE	4,055,520	84.2020	3,368,097	4,000,000	4,046,860		(1,395)			4.500	4.410	AO	45,000	180,000	06/20/2017	04/01/2046
488401-AD-2	KEMPER CORP			1,2	2.C FE	3,490,480	88.0260	3,080,910	3,500,000	3,492,841		856			3.800	3.830	FA	47,289	133,000	02/15/2022	02/23/2032
49271V-AD-2	KEURIG DR PEPPER INC			1	2.B FE	502,575	89.3360	446,682	500,000	502,293		(52)			5.085	5.050	MN	2,543	25,425	05/14/2018	05/25/2048
49327M-3E-2	KEY BANK NA			1	2.A FE	939,360	99.4860	994,863	1,000,000	983,576		25,852			4.150	6.980	FA	16,485	41,500	03/29/2023	08/08/2025
494368-BW-2	KIMBERLY-CLARK CORPORATION			1,2	1.F FE	987,128	78.0780	792,500	1,015,000	990,713		657			3.900	4.060	MN	6,268	39,585	01/25/2019	05/04/2047
494550-AL-0	KINDER MORGAN ENER PART			1	2.B FE	5,423,550	112.8750	5,643,789	5,000,000	5,196,521		(20,772)			7.750	7.010	MS	114,097	387,500	02/12/2007	03/15/2032
494550-AT-3	KINDER MORGAN ENER PART			1	2.B FE	2,775,300	100.5980	3,017,941	3,000,000	2,871,829		8,690			5.800	6.370	MS	51,233	174,000	02/12/2007	03/15/2035
494550-BN-5	KINDER MORGAN ENER PART			1	2.B FE	987,030	87.0850	870,855	1,000,000	989,379		365			5.000	5.090	FA	18,889	50,000	07/25/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENER PART			1	2.B FE	1,953,005	87.0850	1,706,007	1,959,000	1,954,141		161			5.000	5.020	MS	32,650	97,950	11/30/2017	03/01/2043
49456B-AQ-4	KINDER MORGAN INC.			1,2	2.B FE	1,118,400	88.1980	881,985	1,000,000	1,105,320		(2,647)			5.200	4.450	MS	17,333	52,000	07/11/2019	03/01/2048
50075N-AT-1	MONDELEZ INTERNATIONAL				2.A FE	4,456,190	109.8480	4,393,920	4,000,000	4,301,606		(14,849)			6.875	6.030	FA	114,583	275,000	08/07/2009	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL				2.A FE	1,133,790	104.0970	1,040,970	1,000,000	1,091,323		(4,071)			6.875	5.910	JJ	29,601	68,750	08/19/2009	01/26/2039
50075N-AZ-7	MONDELEZ INTERNATIONAL				2.A FE	2,280,660	102.0220	2,040,440	2,000,000	2,199,510		(8,287)			6.500	5.510	FA	51,278	130,000	07/12/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.B FE	8,440,453	89.8180	7,634,572	8,500,000	8,455,413		1,567			5.000	5.040	JD	31,875	425,000	01/18/2013	06/04/2042
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	989,380	96.8210	968,217	1,000,000	992,405		533			5.000	5.090	JJ	23,056	50,000	08/14/2018	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2.B FE	2,791,350	90.3560	2,710,698	3,000,000	2,815,317		4,640			5.200	5.710	JJ	71,933	156,000	02/22/2019	07/15/2045
50203U-AA-1	LBJ INFRASTRUCTURE GROUP			1,2	2.B FE	1,000,000	67.6800	676,800	1,000,000	1,000,000					3.797	3.790	JD	105	56,955	12/08/2021	12/31/2057
50540R-AS-1	LABORATORY CORP OF AMER			1	2.B FE	10,915,715	85.9770	9,672,431	11,250,000	10,973,010		7,472			4.700	4.880	FA	220,313	528,750	11/30/2017	02/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	9,762,216	61.2280	6,523,235	10,654,000	9,776,056		5,777			3.125	3.500	JD	14,797	303,266	07/24/2024	06/15/2060
513075-BT-7	LAMAR MEDIA CORP			1,2	3.C FE	433,125	91.0370	455,187	500,000	451,549		7,813			4.000	6.240	JD	889	20,000	07/13/2022	02/15/2030
521865-AZ-8	LEAR CORPORATION			1,2	2.B FE	2,658,787	85.9700	2,187,960	2,545,000	2,648,699		(2,234)			5.250	4.950	MN	17,073	133,613	12/17/2019	05/15/2049
521865-BD-6	LEAR CORP			1,2	2.B FE	234,619	65.5490	229,425	350,000	235,353		734			3.550	6.010	JJ	5,729		07/24/2024	01/15/2052
524901-AR-6	LEGG MASON INC			1	1.F FE	11,982,238	97.8350	10,761,945	11,000,000	11,822,663		(25,485)			5.625	5.000	JJ	285,313	618,750	09/09/2019	01/15/2044
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	4,481,541	72.7980	3,723,618	5,115,000	4,563,085		10,763			3.951	4.670	AO	42,664	202,094	11/17/2016	10/15/2050
53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			2	2.A FE	3,996,000	85.7320	3,429,297	4,000,000	3,996,000					4.890	4.880	AO	33,143	195,600	01/27/2017	04/30/2047
532457-BU-1	ELI LILLY & CO			1,2	1.E FE	10,497,416	78.4700	7,941,958	10,121,000	10,477,454		(5,944)			4.150	3.940	MS	123,673	420,022	04/22/2021	03/15/2059
532457-BZ-0	ELI LILLY & CO			1,2	1.E FE	818,790	53.2590	532,595	1,000,000	827,766		2,486			2.500	3.320	MS	7,361	25,000	03/18/2021	09/15/2060
534187-AR-0	LINCOLN NATIONAL CORP			1	2.B FE	6,549,103	101.7750	6,360,969	6,250,000	6,421,935		(10,709)			6.150	5.800	AO	89,688	384,375	01/28/2010	04/07/2036
539830-BN-8	LOCKHEED MARTIN CORP			1	1.F FE	8,486,160	79.0990	6,327,990	8,000,000	8,451,208		(10,090)			4.090	3.740	MS	96,342	327,200	03/18/2021	09/15/2052
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC			1	1.E PL	4,263,470	106.1150	4,524,189	4,263,470	4,263,470					6.880	6.880	JD	147,478	293,327	11/26/2013	12/31/2047
548661-DW-4	LOWE'S COS INC			1,2	2.A FE	3,992,560	89.4940	3,579,774	4,000,000	3,993,263		128			5.125	5.130	AO	43,278	205,000	03/24/2020	04/15/2050
548661-EM-5	LOWE'S COS INC			1,2	2.A FE	2,306,280	96.0980	2,190,091	2,279,000	2,306,280					5.625	5.540	AO	27,063	64,097	08/15/2024	04/15/2053
552676-AV-0	MDC HOLDINGS INC			1,2	2.C FE	1,000,000	74.5880	745,886	1,000,000	1,000,000					3.966	3.960	FA	15,974	39,660	08/03/2021	08/06/2061
55336V-AN-0	MPLX LP			1	2.B FE	1,986,960	81.9390	1,638,785	2,000,000	1,988,799		259			4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
55336V-AP-5	MPLX LP			1	2.B FE	3,493,575	80.7390	2,825,898	3,500,000	3,494,467		99			4.900	4.900	AO	36,206	171,500	02/06/2018	04/15/2058
568039-AA-9	MARIN GENERAL HOSPITAL			1,2	2.B FE	4,000,000	111.4300	4,457,234	4,000,000	4,000,000					7.242	7.240	FA	120,700	289,680	05/09/2023	08/01/2045
570535-AG-9	MARKEL GROUP INC				2.B FE	3,470,793	107.0520	3,479,204	3,250,000	3,378,663		(9,236)			7.350	6.780	FA	90,242	238,875	05/04/2010	08/15/2034
570535-AQ-7	MARKEL GROUP INC			1	2.B FE	2,043,500	87.4530	1,749,064	2,000,000	2,038,460		(1,016)			5.000	4.850	AO	23,889	100,000	05/09/2019	04/05/2046
571676-AG-0	MARS INC			1,2	1.E FE	3,028,710	76.8890	2,306,675	3,000,000	3,026,280		(475)			4.125	4.070	AO	30,938	123,750	04/09/2019	04/01/2054
571676-AH-8	MARS INC			1,2	1.E FE	5,497,580	76.1140	4,186,295	5,500,000	5,497,699		21			4.200	4.200	AO	57,750	231,000	03/26/2019	04/01/2059
573284-AU-0	MARTIN MARIETTA MATERIAL			1	2.B FE	5,419,062	80.2970	4,341,708	5,407,000	5,419,925		(600)			4.250	4.220	JD	10,213	229,798	05/28/2020	12/15/2047
574599-BM-7	MASCO CORP			1	2.B FE	6,828,714	81.6850	5,506,386	6,741,000	6,815,992		(2,010)			4.500	4.420	MN	38,761	303,345	11/30/2017	05/15/2047
574599-BR-6	MASCO CORP			1,2	2.B FE	420,035	62.9630	404,229	642,000	421,641		1,606			3.125	5.650	FA	7,579	10,031	07/24/2024	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC			1	2.A FE	3,986,640	99.3090	3,972,366	4,000,000	3,990,599		386			5.900	5.920	MN	30,156	236,000	11/10/2009	11/15/2039
575767-AL-2	MASS MUTUAL LIFE INS CO			1	1.D FE	14,543,071	80.7520	8,422,511	10,430,000	14,435,186		(28,087)			4.900	3.340	AO	127,768	511,070	12/09/2020	04/01/2077
578454-AF-7	MAYO CLINIC			1,2	1.C FE	783,735	64.4560	483,424	750,000	782,139		(482)			3.196	3.000	MN	3,063	23,970	06/15/2021	11/15/2061
58155Q-AE-3	MCKESSON CORP			1	2.A FE	1,006,540	100.9250	1,009,255	1,000,000	1,004,779		(181)			6.000	5.950	MS	20,000	60,000	02/23/2011	03/01/2041
585055-BU-9	MEDTRONIC INC.			1	1.G FE	8,023,830	88.7680	6,657,664	7,500,000	7,949,432		(13,934)			4.625	4.180	MS	102,135	346,875	01/25/2019	03/15/2045
58933Y-BG-9	MERCK & CO INC			1,2	1.E FE	4,949,850	57.3490	2,867,456	5,000,000	4,951,979		712			2.900	2.940	JD	8,458	145,000	12/29/2021	12/10/2061
59156R-AP-3	METLIFE INC			1	2.B FE	1,560,000	101.9310	1,528,977	1,500,000	1,512,184		(7,105)			6.400	5.840	JD	4,267	96,000	10/27/2016	12/15/2066
59156R-AV-0	METLIFE INC			1,2	2.B FE	17,523,513	133.4340	17,188,968	12,882,000	17,374,706		(148,807)			10.750	5.920	FA	577,006	692,408	07/24/2024	08/01/2039
59156R-BL-1	METLIFE INC			1	1.G FE	173,977	88.2870	172,161	195,000	174,223		246			4.721	5.610	MJSD	409	4,603	07/24/2024	12/15/2044
594918-CB-8	MICROSOFT CORP			1,2	1.A FE	2,193,220	89.4710	1,789,439	2,000,000	2,178,468		(2,777)			4.500	4.000	FA	36,250	90,000	02/21/2019	02/06/2057
594918-CF-9	MICROSOFT CORP			1,2	1.A FE	2,844,840	63.8830	1,916,508	3,000,000	2,852,123		2,014			3.041	3.270	MS	26,355	91,230	03/18/2021	03/17/2062
595112-BU-6	MICRON TECHNOLOGY INC			1,2	2.C FE	4,000,000	67.5050	2,700,230	4,000,000	4,000,000					3.477	3.470	MN	23,180	139,080	10/18/2021	11/01/2051
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.F FE	2,969,550	81.0540	2,431,633	3,000,000	2,972,893		613			4.250	4.310	JJ	58,792	127,500	01/15/2019	07/15/2049
59562V-AP-2	BERKSHIRE HATHAWAY ENERG			1	1.G FE	730,496	103.4180	775,635	750,000	737,754		646			5.950	6.140	MN	5,702	44,625	07/23/2007	05/15/2037
597861-AA-1	MYMICHIGAN HEALTH			1,2	1.E FE	1,500,000	69.8520	1,047,780	1,500,000	1,500,000					3.409	3.400	JD	4,261	51,135	10/22/2020	06/01/2050
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC				1.G PL	1,420,631	101.7230	1,445,122	1,420,631	1,420,631					6.000	6.000	MJSD	21,546	85,238	08/26/2010	06/30/2032
60871R-AH-3	MOLSON COORS BEVERAGE			1,2	2.B FE	3,958,360	79.8260	2,793,914	3,500,000	3,915,547		(13,334)			4.200	3.400	JJ	67,783	147,000	08/24/2021	07/15/2046
615369-AE-5	MOODY'S CORPORATION			1	2.A FE	2,075,860	94.6800	1,893,607	2,000,000	2,062,148		(1,844)			5.250	4.990	JJ	48,417	105,000	11/24/2015	07/15/2044
61690U-8C-7	MORGAN STANLEY BANK NA			2	1.D FE	2,001,280	100.4110	2,008,220	2,000,000	2,000,000		(1,280)			5.435	5.470	FMAN	10,870	60,192	08/22/2024	05/26/2028
61690U-8D-5	MORGAN STANLEY BANK NA			2	1.D FE	6,012,000	100.4300	6,025,834	6,000,000	6,002,455		(9,545)			5.760	5.730	JAJO	75,840	90,409	07/18/2024	07/14/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61744Y-AR-9	MORGAN STANLEY			1,2	1.E FE	1,482,390	89.5150	1,342,730	1,500,000	1,486,527		868			4.457	4.540	AO	12,814	66,855	04/30/2018	04/22/2039
61746B-EG-7	MORGAN STANLEY			1	1.G FE	11,808,550	83.5080	10,021,052	12,000,000	11,832,679		4,124			4.375	4.470	JJ	231,875	525,000	04/15/2019	01/22/2047
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	3,517,815	82.4270	2,884,962	3,500,000	3,515,484		(480)			4.300	4.260	JJ	64,381	150,500	03/25/2019	01/27/2045
61747Y-FN-0	MORGAN STANLEY			2	1.E FE	1,257,925	100.5570	1,256,963	1,250,000	1,253,737		(4,188)			5.840	5.720	JAJO	16,222	39,233	05/13/2024	04/13/2028
620076-BE-8	MOTOROLA SOLUTIONS INC			1	2.B FE	3,068,690	96.2730	2,888,204	3,000,000	3,058,729		(1,658)			5.500	5.330	MS	55,000	165,000	11/30/2017	09/01/2044
628530-BJ-5	MYLAN INC			1,2	2.C FE	808,742	82.6380	809,030	979,000	810,154		1,412			5.200	6.660	AO	10,747	25,454	07/24/2024	04/15/2048
62854A-AP-9	UTAH ACQUISITION SUB			1,2	2.C FE	3,408,510	84.1980	2,525,942	3,000,000	3,362,588		(10,414)			5.250	4.360	JD	7,000	157,500	03/11/2020	06/15/2046
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III				1.G PL	1,012,500	100.9120	1,021,735	1,012,500	1,012,500					6.000	6.000	FMAN	5,231		11/26/2024	10/31/2028
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III				2.C PL	506,250	100.9610	511,116	506,250	506,250					7.000	7.000	FMAN	3,052		11/26/2024	10/31/2028
62925M-AB-9	THE NHP FOUNDATION			1,2	1.D FE	4,000,000	99.8590	3,994,360	4,000,000	4,000,000					6.000	6.000	JD	20,000	240,000	08/10/2023	12/01/2033
62934#-AD-9	PIMCO BRAVO III CAPITAL CALL FACIL				1.B FE	5,700,000	100.0000	5,700,000	5,700,000	5,700,000					6.285	6.280	JAJO	60,706		10/23/2024	11/06/2026
62954R-AA-4	NYU LANGONE HOSPITALS			1,2	1.E FE	4,904,870	67.2670	3,363,350	5,000,000	4,910,906		1,622			3.380	3.470	JJ	84,500	169,000	03/16/2021	07/01/2055
63548M-AA-6	NATIONAL COMMUNITY RENAI			1,2	1.E FE	2,000,000	83.2840	1,665,691	2,000,000	2,000,000					3.270	3.270	JD	5,450	65,400	02/02/2022	12/01/2032
637432-NK-7	NATIONAL RURAL UTIL COOP			1,2	2.A FE	1,500,000	98.4030	1,476,054	1,500,000	1,500,000					5.250	7.620	AO	15,531	78,750	04/13/2016	04/20/2046
637432-NT-8	NATIONAL RURAL UTIL COOP			1,2	1.E FE	4,132,520	80.8170	3,232,689	4,000,000	4,117,486		(2,888)			4.300	4.100	MS	50,644	172,000	02/14/2019	03/15/2049
637432-PB-5	NATIONAL RURAL UTIL COOP			2	2.A FE	5,006,108	103.1760	4,938,037	4,786,000	4,984,461		(21,647)			7.125	5.780	MS	100,406	170,501	07/24/2024	09/15/2053
638612-AL-5	NATIONWIDE FINANCIAL SER			1	2.A FE	2,311,456	91.7260	2,034,487	2,218,000	2,296,064		(2,256)			5.300	5.010	MN	14,041	117,554	11/29/2016	11/18/2044
64128X-AE-0	NEUBERGER BERMAN GRP/FIN			1,2	2.B FE	6,481,430	82.6650	5,786,605	7,000,000	6,554,329		11,227			4.875	5.380	AO	72,042	341,250	10/20/2017	04/15/2045
643188-AA-9	NEW CARDINALS STADIUM LLC				2.B PL	739,102	99.5100	735,483	739,102	739,102					6.180	6.180	JUN	22,965	45,497	06/14/2007	06/30/2032
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	273,262	74.0340	269,487	364,000	274,096		834			3.800	5.750	JD	999	6,916	07/24/2024	12/05/2047
649322-AD-6	NY & PRESBYTERIAN HOSPIT			1	1.C FE	2,084,825	78.2180	1,701,245	2,175,000	2,091,491		1,231			4.063	4.280	FA	36,821	88,370	01/10/2019	08/01/2056
649322-AE-4	NY & PRESBYTERIAN HOSPIT			1	1.C FE	8,825,820	80.7910	7,271,217	9,000,000	8,826,510		9			4.763	4.850	FA	178,612	428,670	12/18/2019	08/01/2116
651229-AX-4	NEWELL BRANDS INC			1,2	3.C FE	2,163,750	101.2090	2,064,680	2,040,000	2,164,145		7,069			6.875	5.730	AO	35,063	135,150	02/19/2020	04/01/2036
65339K-AV-2	NEXTERA ENERGY CAPITAL			2	2.B FE	1,000,000	96.3430	963,430	1,000,000	1,000,000					4.800	6.380	JD	4,000	48,000	10/30/2017	12/01/2077
65339K-CW-8	NEXTERA ENERGY CAPITAL			2	2.B FE	6,000,000	101.7790	6,106,762	6,000,000	6,000,000					6.700	6.700	MS	134,000	201,000	02/27/2024	09/01/2054
65473P-AM-7	NISOURCE INC			1,2	2.B FE	1,992,280	88.4730	1,769,469	2,000,000	1,992,601		123			5.000	5.020	JD	4,444	100,000	06/07/2022	06/15/2052
65473Q-AZ-6	NISOURCE INC			1	2.B FE	2,327,480	96.8010	1,936,039	2,000,000	2,259,847		(10,197)			5.800	4.660	FA	48,333	116,000	04/06/2017	02/01/2042
65473Q-BF-9	NISOURCE INC			1,2	2.B FE	9,475,285	81.7350	7,431,435	9,092,000	9,452,764		(12,217)			4.375	4.070	MN	50,827	397,775	12/27/2021	05/15/2047
655664-AR-1	NORDSTROM INC			1	3.A FE	979,140	74.7610	747,612	1,000,000	982,533		531			5.000	5.140	JJ	23,056	50,000	08/16/2017	01/15/2044
655844-BN-7	NORFOLK SOUTHERN CORPORATION			1	2.A FE	2,759,132	88.2850	2,344,864	2,656,000	2,742,011		(3,008)			4.800	4.530	FA	48,162	127,488	07/23/2018	08/15/2043
665228-B@-0	NORTHERN ILL GAS CO				1.D	6,500,000	104.1720	6,771,234	6,500,000	6,500,000					6.250	6.250	FA	153,472	406,250	03/07/2008	08/15/2038
667274-AC-8	NORTHWELL HEALTHCARE INC			1	1.G FE	968,690	79.9460	799,468	1,000,000	972,650		680			4.260	4.450	MN	7,100	42,600	07/17/2018	11/01/2047
66765R-CK-0	NORTHWEST NATURAL GAS CO			1,2	1.F FE	3,000,000	61.1570	1,834,725	3,000,000	3,000,000					3.078	3.070	JD	7,695	92,340	11/08/2021	12/01/2051
66988A-AJ-3	NOVANT HEALTH INC			1,2	1.E FE	3,974,980	63.4570	2,538,305	4,000,000	3,976,233		324			3.318	3.340	MN	22,120	132,720	05/12/2021	11/01/2061
67021C-AF-4	NSTAR ELECTRIC CO			1	1.F FE	3,131,300	98.1860	2,454,660	2,500,000	3,056,423		(27,105)			5.500	3.580	MS	40,486	137,500	02/18/2022	03/15/2040
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.F FE	1,981,820	65.3200	1,306,419	2,000,000	1,983,216		403			3.100	3.140	JD	5,167	62,000	05/24/2021	06/01/2051
67066G-AJ-3	NVIDIA CORP			1,2	1.D FE	6,433,620	73.7760	4,426,618	6,000,000	6,411,277		(6,169)			3.700	3.360	AO	55,500	222,000	03/08/2021	04/01/2060
67400@-AA-1	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP				1.G PL	8,193,750	104.8440	8,590,710	8,193,750	8,193,750					7.304	7.300	FMAN	263,503		12/26/2024	10/05/2045
67400@-AB-9	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP				2.B PL	2,137,500	102.9010	2,199,530	2,137,500	2,137,500					9.054	9.050	FMAN	84,262		12/26/2024	10/05/2045
67400@-AC-7	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP				3.B PL	1,781,250	116.9840	2,083,778	1,781,250	1,781,250					10.804	10.800	FMAN	83,153		12/26/2024	10/05/2045
674599-DT-9	OCCIDENTAL PETROLEUM COR				2.C FE	524,547	106.7540	507,086	475,000	489,281		(2,878)			7.200	6.370	MS	10,070	34,200	09/26/2002	03/15/2029
674599-DX-0	OCCIDENTAL PETROLEUM COR				2.C FE	8,830,397	97.7480	8,423,923	8,618,000	8,829,358		(84)			7.500	7.310	MN	107,725	646,350	04/01/1998	11/01/2096
675553-AA-9	OCHSNER CLINIC FOUNDATIO			1	1.G FE	1,148,260	94.8110	948,112	1,000,000	1,122,302		(3,564)			5.897	4.920	MN	7,535	58,970	03/28/2016	05/15/2045
677050-AC-0	OGLETHORPE POWER CORP			1	1.E FE	1,750,000	103.1360	1,804,882	1,750,000	1,750,000					6.191	6.190	JJ	54,171	108,342	09/25/2007	01/01/2031
677415-CF-6	OHIO POWER COMPANY			1	2.A FE	1,524,434	105.9050	1,588,582	1,500,000	1,511,743		(1,070)			6.600	6.470	FA	37,400	99,000	10/07/2003	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
678858-BL-4	OKLAHOMA G&E CO			1	1.G FE	3,587,815	99.8440	3,494,554	3,500,000	3,562,391		(2,479)			5.850	5.670	JD	17,063	204,750	06/07/2010	06/01/2040
678858-BM-2	OKLAHOMA G&E CO			1,2	1.G FE	1,164,670	94.4860	944,862	1,000,000	1,134,955		(5,943)			5.250	4.080	MN	6,708	52,500	07/09/2019	05/15/2041
68233D-AP-2	ONCOR ELECTRIC DELIVERY			1	1.F FE	656,281	113.0550	667,029	590,000	621,588		(2,927)			7.250	6.380	JJ	19,724	42,775	07/28/2004	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,157,934	110.8370	3,325,123	3,000,000	3,071,808		(7,622)			7.000	6.550	MN	35,000	210,000	12/13/2006	05/01/2032
68233J-BD-5	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	1,783,052	75.8060	1,743,549	2,300,000	1,788,041		4,989			3.800	5.530	MS	22,093	43,700	07/24/2024	09/30/2047
68233J-CH-5	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	839,280	83.7370	837,373	1,000,000	842,274		2,330			4.600	5.750	JD	3,833	46,000	09/25/2023	06/01/2052
682441-AB-6	ONEAMERICA FINL PARTNERS			1,2	1.G FE	7,159,920	73.0700	5,114,929	7,000,000	7,146,962		(3,290)			4.250	4.110	AO	62,806	297,500	09/24/2020	10/15/2050
68268O-AT-0	ONEOK INC			1	2.B FE	1,526,475	84.6110	1,269,179	1,500,000	1,523,011		(576)			4.950	4.830	JJ	34,650	74,250	11/29/2017	07/13/2047
68268O-BT-9	ONEOK INC			1	2.B FE	2,106,369	103.2880	1,833,376	1,775,000	2,034,033		(15,078)			6.400	4.810	MN	18,933	113,600	09/09/2019	05/01/2037
68268O-BW-2	ONEOK INC			1	2.B FE	5,425,500	75.1920	4,511,536	6,000,000	5,507,756		14,118			4.200	4.840	MS	74,200	252,000	05/21/2018	03/15/2045
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	2,348,970	106.2290	2,512,318	2,365,000	2,354,709		561			6.650	6.700	AO	39,318	157,273	06/11/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	2,287,140	107.6760	2,153,528	2,000,000	2,189,102		(9,759)			6.850	5.790	AO	28,922	137,000	09/01/2010	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2.B FE	3,843,893	99.5890	3,684,797	3,700,000	3,805,030		(4,044)			6.125	5.840	FA	94,427	226,625	05/10/2011	02/01/2041
68372O-AC-0	OPEN TEXT INC			1,2	3.C FE	1,001,250	88.6700	886,704	1,000,000	1,000,746		(172)			4.125	4.100	JD	3,438	41,250	11/09/2021	12/01/2031
68389X-BJ-3	ORACLE CORP			1,2	2.B FE	1,868,580	76.9570	1,539,146	2,000,000	1,885,394		3,136			4.000	4.410	JJ	36,889	80,000	01/15/2019	07/15/2046
68389X-BQ-7	ORACLE CORP			1	2.B FE	16,040,577	76.2160	12,903,381	16,930,000	16,147,974		19,726			4.000	4.310	MN	86,531	677,200	01/24/2019	11/15/2047
68389X-BY-0	ORACLE CORP			1,2	2.B FE	6,111,651	68.5490	3,740,719	5,457,000	6,063,721		(11,186)			3.850	3.280	AO	52,524	201,297	07/24/2024	04/01/2060
68389X-BZ-7	ORACLE CORP			1,2	2.B FE	400,946	77.9740	405,467	520,000	402,844		1,898			3.650	5.810	MS	5,061	9,490	07/24/2024	03/25/2041
68389X-CB-9	ORACLE CORP			1,2	2.B FE	1,696,755	71.7900	1,076,851	1,500,000	1,688,344		(2,626)			4.100	3.480	MS	16,400	61,500	08/24/2021	03/25/2061
686514-AF-7	ORLANDO HEALTH OBL GRP			1,2	1.E FE	1,120,780	80.0210	800,217	1,000,000	1,109,764		(3,058)			4.089	3.400	AO	10,223	40,890	03/18/2021	10/01/2048
686515-AA-5	ORLANDO HEALTH OBL GRP			1	1.F FE	2,000,000	85.1220	1,702,459	2,000,000	2,000,000					4.416	4.410	AO	22,080	88,320	04/13/2016	10/01/2044
690742-AH-4	OWENS CORNING			1,2	2.B FE	4,460,415	80.3180	4,250,430	5,292,000	4,467,085		6,670			4.400	5.610	JJ	97,667		08/15/2024	01/30/2048
693304-BA-4	PECO ENERGY CO			1,2	1.E FE	1,650,663	64.6400	1,226,885	1,898,000	1,657,916		2,920			3.050	3.770	MS	17,045	50,295	07/24/2024	03/15/2051
693304-BE-6	PECO ENERGY CO			1,2	1.E FE	3,983,480	82.6090	3,304,386	4,000,000	3,984,106		291			4.375	4.400	FA	66,111	175,000	08/16/2022	08/15/2052
694308-JN-8	PACIFIC GAS & ELECTRIC			1,2	2.B FE	5,625,748	86.7780	4,878,709	5,622,000	5,592,521		(5,942)			4.950	4.920	JJ	139,145	148,500	07/24/2024	07/01/2050
694308-KD-8	PACIFIC GAS & ELECTRIC			1,2	2.B FE	870,270	89.5620	895,621	1,000,000	871,117		847			5.250	6.240	MS	17,500	26,250	07/24/2024	03/01/2052
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	1,975,500	92.1600	1,843,206	2,000,000	1,981,167		616			5.125	5.200	JJ	42,993	102,500	01/16/2013	01/30/2043
69478X-AD-7	PACIFIC PREMIER BANCORP			2	2.B FE	2,500,000	98.0410	2,451,029	2,500,000	2,500,000					7.285	7.380	FMAN	23,778	162,928	05/03/2019	05/15/2029
695114-CV-8	PACIFICORP			1,2	1.F FE	2,986,050	77.1420	2,314,267	3,000,000	2,987,470		278			4.150	4.170	FA	47,033	124,500	02/25/2019	02/15/2050
698900-AG-2	OVINTIV INC			1	2.C FE	2,496,675	107.3060	2,682,666	2,500,000	2,498,537		161			7.200	7.210	MN	30,000	180,000	10/31/2001	11/01/2031
701094-AL-8	PARKER-HANNIFIN CORP			1,2	2.A FE	1,083,748	80.1610	880,168	1,098,000	1,085,540		336			4.100	4.170	MS	15,006	45,018	02/21/2019	03/01/2047
70152R-AA-7	PARKVIEW HEALTH SYSTEM			1	1.E FE	7,488,653	71.8640	5,041,260	7,015,000	7,435,659		(14,080)			3.452	3.060	MN	40,360	242,158	01/14/2021	11/01/2050
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.A FE	1,556,250	92.4700	1,387,056	1,500,000	1,534,985		(5,879)			4.500	4.000	AO	16,875	67,500	02/26/2021	10/01/2050
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	7,993,197	65.1170	5,134,548	7,885,000	7,987,824		(1,551)			3.342	3.270	JJ	131,758	263,517	03/11/2021	07/01/2060
70450Y-AJ-2	PAYPAL HOLDINGS INC			1,2	1.G FE	3,037,034	67.7550	2,388,372	3,525,000	3,040,914		3,803			3.250	4.050	JD	9,547	89,781	07/24/2024	06/01/2050
70450Y-AM-5	PAYPAL HOLDINGS INC			1,2	1.G FE	4,121,520	92.3970	3,695,896	4,000,000	4,117,104		(2,080)			5.050	4.850	JD	16,833	202,000	08/16/2022	06/01/2052
70450Y-AN-3	PAYPAL HOLDINGS INC			1,2	1.G FE	2,719,659	90.8820	2,615,612	2,878,000	2,720,398		681			5.250	5.590	JD	12,591	101,798	07/24/2024	06/01/2062
713448-EV-6	PEPSICO INC			1,2	1.E FE	4,513,640	75.0570	3,002,312	4,000,000	4,486,612		(7,431)			3.875	3.280	MS	43,917	155,000	03/08/2021	03/19/2060
717081-EJ-8	PFIZER INC			1,2	1.F FE	8,924,600	87.3330	8,733,362	10,000,000	8,947,765		23,165			4.100	5.180	MS	120,722	205,000	07/24/2024	09/15/2038
718547-AP-7	PHILLIPS 66 PARTNERS LP			1	2.A FE	5,702,793	85.9890	4,795,640	5,577,000	5,689,910		(3,054)			4.900	4.740	AO	68,318	273,273	11/29/2017	10/01/2046
73557*-AB-0	PORT WASHINGTON GEN STATION LLC				1.F	2,055,274	103.8060	2,133,509	2,055,274	2,055,274					6.000	6.000	MON	5,481	123,316	04/25/2008	06/15/2033
736508-G*-7	PORTLAND GENL ELEC CO SER A				1.F	1,000,000	101.3480	1,013,486	1,000,000	1,000,000					6.260	6.260	MN	10,433	62,600	04/10/2006	05/01/2031
736508-H*-6	PORTLAND GENL ELEC CO				1.F	2,000,000	94.8330	1,896,672	2,000,000	2,000,000					5.800	5.800	JD	9,667	116,000	12/07/2006	06/01/2039
737679-DE-7	POTOMAC ELECTRIC POWER			1,2	1.F FE	173,204	82.6030	171,815	208,000	173,682		479			4.150	5.600	MS	2,542	4,316	07/24/2024	03/15/2043
740189-AP-0	PRECISION CASTPARTS CORP			1,2	1.C FE	3,200,277	85.1960	2,598,494	3,050,000	3,178,552		(4,115)			4.375	4.060	JD	5,931	133,438	02/21/2019	06/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74082V-AA-5	PRSVN OF AFFORD HOUSING			1,2	1.E FE	5,000,000	95.4280	4,771,400	5,000,000	5,000,000					4.479	4.470	JD	18,663	223,950	04/12/2022	12/01/2032
74251V-AA-0	PRINCIPAL FINANCIAL GRP			1	1.G FE	936,402	104.5860	888,984	850,000	917,721		(4,381)			6.050	5.080	AO	10,856	51,425	09/09/2019	10/15/2036
74373R-AA-2	PROVIDENCE COLLEGE			1	1.F FE	1,000,000	65.1800	651,804	1,000,000	1,000,000					3.194	3.190	MN	5,323	31,940	06/03/2021	11/01/2050
743862-AA-2	UNUM GROUP CORP			1	2.B FE	1,053,540	105.4170	1,054,175	1,000,000	1,014,908		(4,043)			7.250	6.720	MS	21,347	72,500	09/08/2010	03/15/2028
744320-AW-2	PRUDENTIAL FINANCIAL INC			2	2.B FE	4,703,706	96.6470	4,735,705	4,900,000	4,729,619		25,913			4.500	5.910	MS	64,925	110,250	07/24/2024	09/15/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC			2	2.B FE	8,000,000	99.2610	7,940,914	8,000,000	8,000,000					5.700	6.630	MS	134,267	456,000	09/13/2018	09/15/2048
744320-BP-6	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	103,110	102.9360	102,936	100,000	103,012		(98)			6.500	6.060	MS	1,914	3,322	07/24/2024	03/15/2054
744320-CE-3	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	6,024,240	81.3390	4,880,340	6,000,000	6,021,828		(518)			4.350	4.320	FA	91,350	261,000	09/09/2019	02/25/2050
744448-CX-7	PUBLIC SERVICE COLORADO			1,2	1.E FE	317,199	82.6920	319,194	386,000	317,665		465			4.500	5.790	JD	1,448	8,685	07/24/2024	06/01/2052
744533-BJ-8	PUBLIC SERVICE OKLAHOMA			1	2.A FE	2,225,720	106.7170	2,134,357	2,000,000	2,150,071		(7,676)			6.625	5.790	MN	16,931	132,500	01/24/2011	11/15/2037
74456Q-BM-7	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	2,015,131	78.9000	1,606,415	2,036,000	2,018,172		552			4.050	4.110	MN	13,743	82,458	02/14/2019	05/01/2045
74456Q-CE-4	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	591,457	52.6280	571,547	1,086,000	595,358		3,901			2.050	5.290	FA	9,276	11,132	07/24/2024	08/01/2050
747262-AW-3	QVC INC.			1,2	4.B FE	508,620	61.6460	308,234	500,000	506,305		(526)			5.450	5.270	FA	10,294	27,250	02/19/2020	08/15/2034
747525-AK-9	QUALCOMM INCORPORATED			1,2	1.F FE	2,220,240	90.3650	1,807,315	2,000,000	2,189,693		(6,080)			4.800	4.090	MN	10,933	96,000	06/26/2019	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED			1,2	1.F FE	1,999,280	82.6140	1,652,292	2,000,000	1,999,425		15			4.300	4.300	MN	9,794	86,000	04/16/2019	05/20/2047
747525-BT-9	QUALCOMM INC			1,2	1.F FE	3,145,835	104.5250	2,874,449	2,750,000	3,144,439		(1,396)			6.000	5.030	MN	18,792	82,500	10/02/2024	05/20/2053
74825Q-AA-8	QUEENS HEALTH SYSTEMS			1	1.D FE	3,341,471	86.1930	2,909,017	3,375,000	3,348,242		911			4.464	4.520	JJ	75,330	150,660	12/23/2015	07/01/2045
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.A FE	3,700,500	109.1720	3,755,535	3,440,000	3,609,086		(8,751)			6.950	6.360	JJ	119,540	239,080	10/16/2009	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC			1	2.A FE	1,944,560	96.0830	1,921,664	2,000,000	1,961,121		1,559			5.750	5.940	JJ	48,236	115,000	11/12/2009	01/30/2040
749685-AU-7	RPM INTERNATIONAL INC			1	2.B FE	9,593,095	93.4660	8,879,324	9,500,000	9,577,634		(2,450)			5.250	5.170	JD	41,563	498,750	02/28/2017	06/01/2045
75007#-AA-9	RIALTO REAL ESTATE FUND V DEBT DD RNF,				1.G PL	2,250,000	117.2040	2,637,093	2,250,000	2,250,000					7.000	7.000	MJSD	65,021		12/24/2024	07/01/2033
754730-AF-6	RAYMOND JAMES FINANCIAL			1	1.G FE	4,027,010	89.7570	3,590,295	4,000,000	4,023,883		(648)			4.950	4.900	JJ	91,300	198,000	04/27/2018	07/15/2046
75513E-BT-7	RTX CORP			1	2.A FE	2,776,200	108.8420	2,721,067	2,500,000	2,670,386		(10,066)			6.800	5.970	JJ	85,000	170,000	09/22/2009	07/01/2036
75513E-BU-4	RTX CORP				2.A FE	4,893,023	109.2060	4,641,260	4,250,000	4,661,488		(19,951)			7.000	5.930	AO	62,806	297,500	09/20/2007	04/15/2038
756109-AT-1	REALTY INCOME CORP			1,2	1.G FE	4,998,400	86.1510	4,307,553	5,000,000	4,998,632		35			4.650	4.650	MS	68,458	232,500	03/08/2017	03/15/2047
75913M-AA-7	REGIONS BANK OF ALABAMA				2.A FE	5,589,675	101.9430	4,587,446	4,500,000	5,340,773		(49,320)			6.450	4.480	JD	4,031	290,250	05/31/2019	06/26/2037
759351-AR-0	REINSURANCE GRP OF AMER			1,2	2.A FE	4,981,950	102.7750	5,138,791	5,000,000	4,985,622		1,699			6.000	6.040	MS	88,333	380,833	06/05/2023	09/15/2033
76251*-AA-4	RIALTO SENIOR UNSECURED PROMISSORY NOTE				1.G PL	22,716,095	89.6740	20,370,592	22,716,095	22,716,095					5.000	5.000	JAN	1,154,735	1,096,018	09/01/2022	09/01/2042
773903-AM-1	ROCKWELL AUTOMATION			1,2	1.G FE	283,426	56.0280	273,417	488,000	284,194		769			2.800	5.440	FA	5,162	6,832	07/24/2024	08/15/2061
78349A-AB-9	RWJ BARNABAS HEALTH INC.			1,2	1.E FE	12,279,526	78.9460	10,203,840	12,925,000	12,364,333		15,691			3.949	4.250	JJ	255,204	510,408	01/04/2019	07/01/2046
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	258,160	101.5270	253,819	250,000	250,658		(675)			6.950	6.640	JD	1,448	17,375	03/23/2006	12/01/2025
78409V-AN-4	S&P GLOBAL INC			1	1.G FE	4,938,350	83.6060	4,180,309	5,000,000	4,945,807		1,276			4.500	4.570	MN	28,750	225,000	05/16/2018	05/15/2048
78516F-AB-5	SABAL TRAIL TRANS			1	2.A FE	1,986,360	88.1540	1,763,093	2,000,000	1,989,608		548			4.682	4.730	MN	15,607	93,640	05/16/2018	05/01/2038
78516F-AC-3	SABAL TRAIL TRANS			1	2.A FE	4,000,000	80.8290	3,233,197	4,000,000	4,000,000					4.832	4.830	MN	32,213	193,280	04/26/2018	05/01/2048
797440-BL-7	SAN DIEGO G & E			1	1.F FE	2,133,560	96.1240	1,922,483	2,000,000	2,109,256		(4,699)			5.350	4.840	MN	13,672	107,000	03/01/2019	05/15/2040
797440-CA-0	SAN DIEGO G & E			1,2	1.F FE	1,007,280	64.2870	642,878	1,000,000	1,006,737		(170)			2.950	2.910	FA	11,144	29,500	08/24/2021	08/15/2051
80282K-BL-9	SANTANDER HOLDINGS USA			1,2	2.A FE	1,781,525	101.3210	1,783,262	1,760,000	1,781,182		(343)			6.342	6.170	MN	9,612	55,810	07/24/2024	05/31/2035
80386W-AB-1	SASOL FINANCING USA LLC			1	3.A FE	1,298,297	96.0010	1,248,017	1,300,000	1,299,233		176			6.500	6.510	MS	22,064	84,500	09/20/2018	09/27/2028
808513-BZ-7	CHARLES SCHWAB CORP			2	1.F FE	1,917,940	101.0970	2,021,948	2,000,000	1,938,453		5,861			5.645	7.180	MJSD	9,096	128,120	04/11/2023	03/03/2027
81373P-AA-1	SECURIAN FINANCIAL GROUP			1,2	1.G FE	3,844,554	84.2850	3,266,079	3,875,000	3,848,316		628			4.800	4.840	AO	39,267	186,000	05/30/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROU			1,2	2.B FE	3,606,960	91.2200	3,192,700	3,500,000	3,596,822		(2,053)			5.375	5.170	MS	62,708	188,125	04/23/2019	03/01/2049
81675*-AC-8	SEMINOLE ELEC INC SER B				1.G FE	3,500,000	103.0510	3,606,792	3,500,000	3,500,000					6.030	6.030	JD	1,759	211,050	12/08/2005	12/28/2033
816851-AP-4	SEMPRA			1	2.B FE	1,025,640	101.9520	1,019,527	1,000,000	1,025,278		(362)			6.000	5.740	AO	12,667	30,000	07/24/2024	10/15/2039
816851-BU-2	SEMPRA			2	2.C FE	1,995,025	99.8510	1,997,023	2,000,000	1,995,025					6.625	6.640	AO	14,722		11/18/2024	04/01/2055
816851-BV-0	SEMPRA			2	2.C FE	3,000,000	99.2150	2,976,453	3,000,000	3,000,000					6.550	6.550	AO	21,833		11/18/2024	04/01/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
817565-BT-0	SERVICE CORP INTL			1	3.B FE	501,250	102.6270	513,140	500,000	500,261		(103)			7.500	7.470	AO	9,375	37,500	08/14/2007	04/01/2027
824348-AS-5	SHERWIN-WILLIAMS CO			1	2.B FE	1,059,520	84.6760	846,760	1,000,000	1,049,390		(1,545)			4.550	4.180	FA	18,958	45,500	06/28/2017	08/01/2045
824348-BH-8	SHERWIN-WILLIAMS CO			1	2.B FE	3,986,743	80.9010	3,426,157	4,235,000	4,028,772		6,013			4.400	4.770	FA	77,642	186,340	01/17/2017	02/01/2045
828730-AB-7	SIMMONS FIRST NTL CORP			2	2.B FE	2,000,000	99.0000	1,980,000	2,000,000	2,000,000					6.722	6.720	JAJO	35,803	157,181	03/21/2018	04/01/2028
828738-AA-2	SIMMONS UNIVERSITY			1,2	1.E FE	6,189,300	86.1420	5,599,274	6,500,000	6,206,786		7,565			5.000	5.360	AO	81,250	325,000	08/22/2022	10/01/2052
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,978,820	67.1690	2,686,777	4,000,000	3,980,808		498			3.250	3.270	MS	39,000	130,000	01/14/2021	09/13/2049
828807-DJ-3	SIMON PROPERTY GROUP LP			1,2	1.G FE	8,052,611	73.6120	5,531,998	7,515,000	8,007,872		(12,310)			3.800	3.400	JJ	131,680	285,570	02/12/2021	07/15/2050
828807-DX-2	SIMON PROPERTY GROUP LP			1,2	1.G FE	111,144	111.3020	111,302	100,000	111,081		(63)			6.650	5.840	JJ	3,066		07/24/2024	01/15/2054
832696-AY-4	JM SMUCKER CO			1,2	2.B FE	11,560,720	106.4530	12,242,175	11,500,000	11,560,978		(232)			6.500	6.440	MN	95,514	789,028	04/15/2024	11/15/2043
835495-AJ-1	SONOCO PRODUCTS CO			1	2.C FE	7,463,026	98.2650	7,271,661	7,400,000	7,445,043		(1,805)			5.750	5.680	MN	70,917	425,500	07/29/2011	11/01/2040
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA IN			1,2	1.C FE	6,509,740	88.6850	5,321,100	6,000,000	6,437,060		(13,513)			4.857	4.310	JJ	134,377	291,420	01/10/2019	07/15/2045
842400-GG-2	SOUTHERN CAL EDISON			1,2	1.G FE	851,392	76.9800	815,989	1,060,000	853,277		1,885			4.000	5.530	AO	10,600	21,200	08/09/2024	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON			1,2	1.G FE	7,813,132	77.8080	6,318,084	8,120,000	7,852,003		6,599			4.125	4.350	MS	111,650	334,950	06/13/2018	03/01/2048
842400-GY-3	SOUTHERN CAL EDISON			1,2	1.G FE	679,018	62.7750	677,972	1,080,000	681,898		2,881			2.950	5.670	FA	13,275	15,930	07/24/2024	02/01/2051
842400-HR-7	SOUTHERN CAL EDISON			1,2	1.G FE	496,920	93.9720	469,864	500,000	497,042		46			5.450	5.490	JD	2,271	27,250	05/18/2022	06/01/2052
842400-HX-4	SOUTHERN CAL EDISON			1,2	1.G FE	3,037,550	99.4570	2,983,720	3,000,000	3,037,494		(93)			5.875	5.780	JD	14,688	146,875	08/09/2024	12/01/2053
842434-CK-6	SOUTHERN CALIF GAS CO			1,2	1.E FE	218,414	78.1180	218,731	280,000	219,282		868			3.750	5.710	MS	3,092	5,250	07/24/2024	09/15/2042
842587-DJ-3	SOUTHERN CO			2	2.B FE	3,775,280	95.7610	3,830,474	4,000,000	3,818,492		43,212			3.750	6.610	MS	44,167	75,000	07/24/2024	09/15/2051
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	122,250	113.8720	113,872	100,000	115,489		(1,053)			7.500	5.540	JJ	3,208	7,500	04/28/2017	07/27/2035
845011-AB-1	SOUTHWEST GAS CORP			1,2	2.A FE	2,998,470	76.2850	2,288,553	3,000,000	2,998,636		32			4.150	4.150	JD	10,375	124,500	05/28/2019	06/01/2049
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE COMPANY			1,2	1.G FE	3,736,031	81.0260	2,957,464	3,650,000	3,726,244		(1,876)			4.400	4.250	MN	20,521	160,600	01/24/2019	11/15/2048
845743-BU-6	SOUTHWESTERN PUBLIC SERV			1,2	1.G FE	999,020	64.7660	647,664	1,000,000	999,129		22			3.150	3.150	MN	5,250	31,500	02/23/2021	05/01/2050
84756N-AG-4	SPECTRA ENERGY PARTNERS			1	2.B FE	2,762,160	82.2340	2,467,041	3,000,000	2,805,220		5,472			4.500	5.010	MS	39,750	135,000	05/20/2015	03/15/2045
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	958,365	106.1480	1,061,483	1,000,000	987,578		2,691			6.875	7.240	MN	8,785	68,750	03/23/2007	11/15/2028
852234-AP-8	BLOCK INC			1,2	3.A FE	889,300	88.0480	880,480	1,000,000	917,734		10,627			3.500	5.010	JD	2,917	35,000	03/15/2022	06/01/2031
85235D-AB-5	ST ENG URBAN SOL USA			1,2	1.A FE	2,089,780	92.5350	2,035,789	2,200,000	2,113,869		9,750			3.750	4.370	MN	12,833	82,500	06/13/2022	05/05/2032
85855C-AB-6	STELLANTIS FIN US INC			1,2	2.A FE	3,182,387	82.0730	3,110,587	3,790,000	3,210,064		27,677			2.691	5.440	MS	30,030	50,994	08/09/2024	09/15/2031
85984X-AA-6	STETSON UNIVERSITY INC			1,2	2.A FE	5,000,000	71.8270	3,591,350	5,000,000	5,000,000					4.094	4.090	JD	17,058	204,700	11/14/2019	12/01/2059
862121-AA-8	STORE CAPITAL LLC			1	2.C FE	1,492,725	96.9490	1,454,244	1,500,000	1,497,303		765			4.500	4.560	MS	19,875	67,500	03/08/2018	03/15/2028
86765B-AP-4	ENERGY TRANSFER LP			1	2.B FE	8,596,110	89.4420	7,803,817	8,725,000	8,615,848		3,165			5.300	5.400	AO	115,606	462,425	09/09/2019	04/01/2044
86801F-A@-5	SUNSTONE HOTEL PARTNRSHP				3.A	3,870,111	97.6410	3,905,668	4,000,000	3,870,111					4.790	4.790	JJ	91,010	191,600	10/18/2016	01/10/2028
86944B-AE-3	SUTTER HEALTH			1	1.E FE	6,430,585	80.4700	5,230,572	6,500,000	6,438,544		1,473			4.091	4.150	FA	100,457	265,915	03/21/2019	08/15/2048
86944B-AJ-2	SUTTER HEALTH			1,2	1.E FE	3,000,000	70.2800	2,108,427	3,000,000	3,000,000					3.361	3.360	FA	38,091	100,830	10/22/2020	08/15/2050
87162W-AL-4	TD SYNNEX CORP			1,2	2.C FE	1,467,385	102.6210	1,457,229	1,420,000	1,466,019		(1,367)			6.100	5.630	AO	19,008	43,310	08/09/2024	04/12/2034
871829-BD-8	SYSCO CORPORATION			1	2.B FE	4,119,000	82.9420	3,317,689	4,000,000	4,099,613		(2,958)			4.500	4.310	AO	45,000	180,000	06/27/2017	04/01/2046
871829-BH-9	SYSCO CORPORATION			1	2.B FE	496,890	81.6430	408,216	500,000	497,280		66			4.450	4.480	MS	6,551	22,250	03/08/2018	03/15/2048
87264A-AZ-8	T-MOBILE USA INC			1,2	2.B FE	1,493,625	81.9920	1,229,894	1,500,000	1,494,154		122			4.500	4.520	AO	14,250	67,500	04/02/2020	04/15/2050
87264A-BY-0	T-MOBILE USA INC			1,2	2.B FE	3,027,435	65.9930	1,979,797	3,000,000	3,026,361		(368)			3.600	3.550	MN	13,800	108,000	08/12/2021	11/15/2060
87305Q-CN-9	TTX CO			1,2	1.F FE	7,514,205	86.5610	6,492,129	7,500,000	7,512,729		(304)			4.600	4.580	FA	143,750	345,000	01/15/2019	02/01/2049
875127-BJ-0	TAMPA ELECTRIC CO			1,2	1.G FE	2,595,699	68.0570	1,651,073	2,426,000	2,582,363		(3,940)			3.450	3.080	MS	24,644	83,697	06/16/2021	03/15/2051
88033G-DR-8	TENET HEALTHCARE CORP			1,2	3.C FE	478,750	92.8800	464,403	500,000	485,567		2,459			4.375	5.030	JJ	10,087	21,875	02/16/2022	01/15/2030
882389-CC-1	TEXAS EASTERN TRANSMISSI			1	2.A FE	1,130,680	109.3810	1,093,816	1,000,000	1,063,294		(6,486)			7.000	5.940	JJ	32,278	70,000	09/04/2009	07/15/2032
88948A-BK-2	TOLL ROAD INV PART II		@	1	3.C FE	4,457,975	48.0310	5,523,592	11,500,000	6,682,612		386,063			0.000	6.040	N/A			03/08/2018	02/15/2034
88948A-DL-8	TOLL ROAD INV PART II		@		1.E FE	2,076,269	21.9240	1,425,100	6,500,000	2,619,111		110,319			0.000	4.350	N/A			08/06/2019	02/15/2046
88948A-DZ-7	TOLL ROAD INV PART II		@		1.E FE	3,150,000	17.2660	1,813,032	10,500,000	3,853,746		156,850			0.000	4.190	N/A			02/20/2020	02/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891092-AE-8	TORO CO			1	2.A FE	3,861,830	104.8020	3,930,075	3,750,000	3,825,418		(3,982)			6.625	6.380	MN	41,406	248,438	10/13/2011	05/01/2037
893570-BM-2	TRANSCONT GAS PIPE CORP			1	2.B FE	3,606,828	104.0340	3,282,273	3,155,000	3,230,922		(36,396)			7.250	5.900	JD	19,061	228,738	12/02/2009	12/01/2026
893939-AE-8	TRAVELERS PPTY CASUALTY				1.F FE	1,755,735	103.8510	1,557,773	1,500,000	1,526,563		(19,225)			7.750	6.290	AO	24,542	116,250	08/16/2004	04/15/2026
896442-AG-5	TRINITY CAPITAL INC/MD			1,2	2.B PL	1,000,000	97.4650	974,650	1,000,000	1,000,000					4.375	4.370	FA	16,528	43,750	08/19/2021	08/24/2026
89838L-AH-7	TRUSTEES OF BOSTON COLL			1	1.D FE	5,500,000	62.0030	3,410,165	5,500,000	5,500,000					3.042	3.040	JJ	83,655	167,310	06/15/2021	07/01/2057
899043-AA-1	TUFTS UNIVERSITY			1	1.D FE	9,932,186	85.5330	6,980,411	8,161,000	9,920,427		(2,470)			5.017	4.100	AO	86,437	409,437	02/19/2020	04/15/2112
902494-AY-9	TYSON FOODS INC			1	2.B FE	15,346,558	91.2400	13,419,609	14,708,000	15,228,105		(17,692)			5.150	4.850	FA	286,152	757,462	03/02/2017	08/15/2044
902494-BD-4	TYSON FOODS INC.			1,2	2.B FE	1,440,150	82.0640	1,230,960	1,500,000	1,446,858		1,297			4.550	4.810	JD	5,498	68,250	04/16/2019	06/02/2047
903192-AA-0	UNUM GROUP			1	2.B FE	2,145,100	105.3180	2,106,370	2,000,000	2,048,739		(10,609)			6.750	6.040	JD	6,000	135,000	06/20/2012	12/15/2028
907818-DF-2	UNION PACIFIC CORP			1	1.G FE	2,035,060	98.5390	1,970,782	2,000,000	2,025,409		(1,000)			5.780	5.650	JJ	53,304	115,600	04/08/2011	07/15/2040
907818-EG-9	UNION PACIFIC CORPORATION			1,2	1.G FE	1,476,159	75.5160	1,283,772	1,700,000	1,477,078		1,353			4.375	5.130	MN	9,503	74,375	01/24/2024	11/15/2065
907818-FC-7	UNION PACIFIC CORP			1,2	1.G FE	4,032,520	82.4190	3,296,761	4,000,000	4,029,058		(702)			4.300	4.250	MS	57,333	172,000	03/21/2019	03/01/2049
907818-FW-3	UNION PACIFIC CORP			1,2	1.G FE	651,340	63.1290	631,299	1,000,000	653,799		2,459			2.950	5.390	MS	9,096	14,750	07/24/2024	03/10/2052
911312-BN-5	UNITED PARCEL SERVICE			1	1.F FE	7,236,830	75.6740	6,053,923	8,000,000	7,328,106		16,929			3.750	4.330	MN	38,333	300,000	01/15/2019	11/15/2047
911312-BW-5	UNITED PARCEL SERVICE			1,2	1.F FE	2,654,680	95.5440	1,910,895	2,000,000	2,600,242		(15,091)			5.300	3.480	AO	26,500	106,000	03/17/2021	04/01/2050
911365-BF-0	UNITED RENTALS NORTH AM			1	3.A FE	616,900	99.4030	616,300	620,000	618,805		279			5.500	5.550	FA	12,882	34,100	11/10/2016	05/15/2027
913017-CX-5	RTX CORP			1	2.A FE	2,914,590	84.9590	2,548,782	3,000,000	2,923,791		1,677			4.625	4.800	MN	17,344	138,750	10/18/2018	11/16/2048
91324P-DV-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,200,180	70.7930	1,415,863	2,000,000	2,189,682		(2,910)			3.875	3.400	FA	29,278	77,500	03/11/2021	08/15/2059
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,802,300	59.5000	1,785,019	3,000,000	2,812,182		2,694			3.125	3.430	MN	11,979	93,750	03/08/2021	05/15/2060
91529Y-AJ-5	UNUM GROUP			1	2.B FE	1,119,610	97.7010	977,010	1,000,000	1,096,441		(3,375)			5.750	4.920	FA	21,722	57,500	11/04/2016	08/15/2042
91529Y-AS-5	UNUM GROUP			1,2	2.B FE	5,000,000	78.8660	3,943,339	5,000,000	5,000,000					4.046	4.040	FA	76,424	202,300	11/09/2021	08/15/2041
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	2,051,975	112.2360	2,244,737	2,000,000	2,023,288		(2,425)			7.500	7.270	AO	31,667	150,000	12/08/2003	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,214,420	104.8940	2,097,882	2,000,000	2,141,979		(7,590)			6.625	5.810	JD	5,889	132,500	09/08/2011	06/15/2037
920253-AE-1	VALMONT INDUSTRIES INC			1	2.B FE	2,025,580	91.5400	1,830,812	2,000,000	2,023,686		(342)			5.250	5.170	AO	26,250	105,000	01/31/2018	10/01/2054
920253-AF-8	VALMONT INDUSTRIES INC			1	2.B FE	2,431,892	90.1820	2,110,259	2,340,000	2,417,152		(2,413)			5.000	4.730	AO	29,250	117,000	11/29/2017	10/01/2044
92277G-AF-4	VENTAS REALTY LP			1	2.A FE	4,399,180	81.5700	3,770,208	4,622,000	4,433,672		5,534			4.375	4.680	FA	84,255	202,213	09/09/2019	02/01/2045
92343V-CM-4	VERIZON COMMUNICATIONS			1	2.A FE	5,849,590	88.3040	4,856,737	5,500,000	5,822,759		(5,121)			5.012	4.640	FA	99,544	275,660	04/16/2019	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS			1	2.A FE	17,263,880	84.0360	15,019,071	17,872,000	17,314,100		7,902			4.672	4.860	MS	245,855	834,980	03/04/2019	03/15/2055
92345Y-AE-6	VERISK ANALYTICS INC			1	2.B FE	11,361,160	94.1420	10,826,413	11,500,000	11,383,337		2,741			5.500	5.580	JD	28,111	632,500	11/01/2016	06/15/2045
925524-AH-3	PARAMOUNT GLOBAL			1	2.C FE	5,067,525	108.2440	5,141,599	4,750,000	4,870,068		(16,896)			7.875	7.310	JJ	156,898	374,063	07/25/2002	07/30/2030
92553P-AP-7	PARAMOUNT GLOBAL			1	2.C FE	4,673,549	72.7990	3,283,977	4,511,000	4,649,199		(5,047)			4.375	4.130	MS	58,110	197,356	11/26/2019	03/15/2043
92556V-AF-3	VIATRIS INC			1,2	2.C FE	4,800,679	68.1320	4,783,570	7,021,000	4,815,526		14,847			4.000	6.550	JD	7,021	140,420	07/24/2024	06/22/2050
929089-AC-4	VOYA FINANCIAL INC			1	2.A FE	3,832,059	85.1830	3,265,065	3,833,000	3,832,278		(152)			4.800	4.790	JD	8,177	183,984	11/29/2017	06/15/2046
929089-AF-7	VOYA FINANCIAL INC			2	2.C FE	3,499,300	94.1710	3,296,012	3,500,000	3,500,403		927			4.700	4.690	JJ	72,197	164,500	12/19/2019	01/23/2048
929160-AG-4	VULCAN MATERIALS CO			1	2.B FE	1,499,054	111.1500	1,500,533	1,350,000	1,450,748		(4,937)			7.150	6.290	MN	8,312	96,525	08/04/2010	11/30/2037
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	8,069,700	83.5720	6,685,779	8,000,000	8,060,047		(1,590)			4.500	4.440	JD	16,000	360,000	11/30/2017	06/15/2047
929160-AY-5	VULCAN MATERIALS CO			1	2.B FE	1,498,305	86.0500	1,290,764	1,500,000	1,498,514		35			4.700	4.700	MS	23,500	70,500	02/20/2018	03/01/2048
92966*-AG-4	WABASH VALLEY POWER				1.F	255,059	101.4450	258,747	255,059	255,059					6.140	6.140	JAJO	2,654	15,661	06/21/2007	01/31/2028
931427-AC-2	WALGREENS BOOTS ALLIANCE			1	4.A FE	5,476,735	71.4290	3,928,602	5,500,000	5,480,750		184			4.800	4.810	MN	31,533	264,000	06/27/2017	11/18/2044
93884P-DY-3	WASHINGTON GAS LIGHT CO			1,2	1.G FE	7,461,660	71.7830	4,792,279	6,676,000	7,400,603		(20,091)			3.650	3.010	MS	71,748	243,674	11/15/2021	09/15/2049
94106L-AN-9	WASTE MANAGEMENT INC			1	1.G FE	1,196,960	113.0370	1,130,371	1,000,000	1,094,988		(9,929)			7.750	6.120	MN	9,903	77,500	09/17/2009	05/15/2032
94973V-AY-3	ELEVANCE HEALTH INC			1	2.A FE	1,023,950	86.3430	863,435	1,000,000	1,019,190		(719)			4.625	4.460	MN	5,910	46,250	04/28/2017	05/15/2042
94973V-BL-0	ELEVANCE HEALTH INC			1	2.A FE	1,300,003	82.9090	1,094,401	1,320,000	1,301,539		270			4.850	4.940	FA	24,185	64,020	08/28/2018	08/15/2054
94974B-GU-8	WELLS FARGO & COMPANY				2.B FE	1,843,756	84.2990	1,761,850	2,090,000	1,846,079		2,323			4.750	5.680	JD	6,618	49,638	08/09/2024	12/07/2046
95000U-3M-3	WELLS FARGO & COMPANY			2	1.E FE	1,257,650	100.8310	1,260,388	1,250,000	1,253,891		(3,759)			5.910	5.830	JAJO	14,570	40,391	05/13/2024	04/22/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95040Q-AF-1	WELLTOWER OP LLC			1,2	2.A FE	1,309,970	89.8000	898,001	1,000,000	1,285,912		(8,230)			4.950	3.190	MS	16,500	49,500	12/21/2021	09/01/2048
95101V-AA-7	WESLEYAN UNIVERSITY			1	1.D FE	31,227,690	80.9840	23,890,507	29,500,000	31,219,806		(2,005)			4.781	4.510	JJ	705,198	1,410,395	02/12/2020	07/01/2116
956708-AB-7	WEST VA HEALTH SYS OBL			1,2	1.F FE	7,500,000	63.5150	4,763,679	7,500,000	7,500,000					3.129	3.120	JD	19,556	234,675	12/04/2020	06/01/2050
957576-AA-9	WESTERN & SOUTHERN FIN			1	1.F FE	955,000	101.2150	1,012,150	1,000,000	978,132		1,904			5.750	6.080	JJ	26,514	57,500	09/09/2004	07/15/2033
961548-AV-6	WESTROCK MWV LLC				2.B FE	2,614,725	113.4520	2,836,322	2,500,000	2,541,533		(6,505)			8.200	7.790	JJ	94,528	205,000	08/22/2001	01/15/2030
962166-AW-4	WEYERHAEUSER CO				2.B FE	966,440	105.6190	1,056,196	1,000,000	992,890		2,262			6.950	7.240	AO	17,375	69,500	06/27/2002	10/01/2027
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	1,806,315	111.3200	1,948,102	1,750,000	1,775,593		(2,640)			7.375	7.110	MS	38,002	129,063	10/07/2002	03/15/2032
963320-AV-8	WHIRLPOOL CORP			1	2.C FE	5,971,660	77.1890	4,631,340	6,000,000	5,976,384		642			4.500	4.520	JD	22,500	270,000	03/08/2018	06/01/2046
963320-AX-4	WHIRLPOOL CORP			1,2	2.C FE	2,601,000	75.8390	1,516,780	2,000,000	2,544,966		(14,506)			4.600	3.030	MN	11,756	92,000	12/11/2020	05/15/2050
96949L-AC-9	WILLIAMS COMPANIES INC			1	2.B FE	4,157,520	89.7890	3,382,376	3,767,000	4,107,398		(10,293)			5.100	4.410	MS	56,568	192,117	12/18/2019	09/15/2045
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	994,183	104.0150	1,040,155	1,000,000	995,990		152			6.300	6.340	AO	13,300	63,000	07/09/2010	04/15/2040
98956P-AG-7	ZIMMER BIOMET HOLDINGS			1	2.B FE	924,530	89.7240	897,250	1,000,000	949,062		3,587			4.250	4.870	FA	16,056	42,500	12/15/2016	08/15/2035
98978V-AH-6	ZOETIS INC			1,2	2.A FE	1,499,150	88.8680	1,333,033	1,500,000	1,499,318		(53)			4.700	4.690	FA	29,375	70,500	04/04/2017	02/01/2043
000000-00-0	ENROLLIFY, INC.				5.B GI	500,000	100.0000	500,000	500,000	500,000					2.000	2.000	MAT	27,863		03/21/2022	03/21/2025
000000-00-0	ENROLLIFY, INC.				5.B GI	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					8.000	8.000	MAT	136,548		04/20/2023	04/19/2026
Q7397#-AT-1	PRATT FINANCE PR				2.B Z	1,092,500	81.2040	812,047	1,000,000	1,074,750		(5,316)			3.880	3.100	JJ	18,107	38,800	07/13/2021	07/13/2036
Q7397#-AU-8	PRATT FINANCE PR				2.B Z	2,185,000	84.5170	1,690,357	2,000,000	2,149,500		(10,632)			3.880	3.100	JJ	36,213	77,600	07/13/2021	07/13/2036
SXTHSR-TA-8	SIXTH STREET PA BASED INV I NOTE ISSUER				2.B Z	957,948	100.0000	957,948	957,948	957,948					6.790	6.790	MJSD	2,349		12/19/2024	12/19/2033
SXTHSR-TB-6	SIXTH STREET PA BASED INV I NOTE ISSUER				2.B Z	319,317	100.0000	319,317	319,317	319,317					8.040	8.040	MJSD	927		12/19/2024	12/19/2033
SXTHSR-TC-4	SIXTH STREET PA BASED INV I NOTE ISSUER				3.B Z	199,573	100.0000	199,573	199,573	199,573					9.040	9.040	MJSD	651		12/19/2024	12/19/2033
008916-AC-2	NUTRIEN CA HOLDINGS ULC			1	2.B FE	1,555,635	103.3480	1,550,229	1,500,000	1,509,009		(3,861)			7.800	7.480	FA	48,750	117,000	03/31/1998	02/01/2027
06368F-AD-1	BANK OF MONTREAL				1.F FE	483,190	100.1180	500,590	500,000	490,926		(829)			5.095	6.300	MJSD	1,203	29,705	12/16/2022	09/15/2026
06368L-8M-1	BANK OF MONTREAL			2	1.F FE	5,000,000	100.3820	5,019,100	5,000,000	5,000,000					5.393	5.390	MJSD	16,479	72,586	09/03/2024	09/10/2027
0778FP-AA-7	BELL CANADA			1	2.B FE	983,090	80.7790	807,799	1,000,000	985,202		352			4.464	4.560	AO	11,160	44,640	05/10/2018	04/01/2048
11271L-AB-8	BROOKFIELD FINANCE INC			1	1.G FE	5,525,618	86.1840	4,653,981	5,400,000	5,508,720		(2,790)			4.700	4.550	MS	71,205	253,800	01/18/2018	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC			1,2	1.G FE	3,342,665	68.9260	2,240,121	3,250,000	3,336,005		(2,178)			3.500	3.340	MS	28,753	113,750	08/24/2021	03/30/2051
13645R-AX-2	CANADIAN PACIFIC RAILWAY			1	2.A FE	10,741,700	100.0080	10,000,832	10,000,000	10,740,504		(259)			6.125	5.700	MS	180,347	612,500	10/28/2015	09/15/2115
290876-AD-3	EMERA INC			2	3.A FE	1,500,000	100.5180	1,507,784	1,500,000	1,500,000					6.750	9.360	JD	4,500	101,250	06/09/2016	06/15/2076
349553-A@-6	FORTIS INC				2.A	2,998,500	108.0960	3,242,905	3,000,000	2,998,991		50			6.600	6.600	MS	66,000	198,000	08/08/2007	09/01/2037
655422-AV-5	GLENCORE CANADA CORP			1	2.A FE	3,012,697	104.1630	3,072,811	2,950,000	2,987,899		(2,539)			6.200	6.030	JD	8,129	182,900	10/26/2010	06/15/2035
67077M-AQ-1	NUTRIEN LTD			1	2.B FE	1,482,135	102.1880	1,532,820	1,500,000	1,486,711		473			6.125	6.210	JJ	42,365	91,875	12/15/2010	01/15/2041
71644E-AG-7	SUNCOR ENERGY INC			1	2.A FE	3,084,505	100.4500	3,013,517	3,000,000	3,045,873		(3,178)			5.950	5.750	MN	22,808	178,500	03/15/2006	05/15/2035
71644E-AJ-1	SUNCOR ENERGY INC			1	2.A FE	1,496,760	106.4630	1,596,958	1,500,000	1,497,786		99			6.800	6.810	MN	13,033	102,000	05/12/2008	05/15/2038
775109-AX-9	ROGERS COMMUNICATIONS IN			1	2.C FE	3,540,292	83.0330	3,140,323	3,782,000	3,588,498		6,447			4.500	4.920	MS	50,112	170,190	01/12/2016	03/15/2043
775109-BG-5	ROGERS COMMUNICATIONS IN			1,2	2.C FE	1,006,720	78.1710	781,716	1,000,000	1,006,060		(157)			4.300	4.250	FA	16,244	43,000	03/17/2020	02/15/2048
78016E-YD-3	ROYAL BANK OF CANADA				1.E FE	962,490	100.1150	1,001,152	1,000,000	978,352		1,837			5.250	6.570	FMAN	8,750	60,235	12/16/2022	11/02/2026
78016E-YZ-4	ROYAL BANK OF CANADA				1.E FE	2,441,800	100.4130	2,510,344	2,500,000	2,469,072		(5,974)			5.432	6.150	JAJO	27,163	152,464	01/24/2023	01/21/2027
78478E-AC-2	ST MARYS CEMENT INC			1,2	2.C FE	534,230	96.3130	520,090	540,000	534,556		326			5.750	5.890	AO	7,676	15,525	04/01/2024	04/02/2034
867229-AC-0	SUNCOR ENERGY INC			1	2.A FE	1,510,530	108.6680	1,630,032	1,500,000	1,504,699		(496)			7.150	7.090	FA	44,688	107,250	01/31/2002	02/01/2032
878742-AW-5	TECK RESOURCES LIMITED			1,2	2.C FE	2,482,100	98.6300	1,972,616	2,000,000	2,415,532		(17,482)			6.250	4.420	JJ	57,639	125,000	12/02/2020	07/15/2041
87971M-BH-5	TELUS CORP			1	2.B FE	9,902,080	81.4780	8,147,879	10,000,000	9,913,106		1,947			4.600	4.660	MN	57,500	460,000	07/16/2018	11/16/2048
89352H-AD-1	TRANSCANADA PIPELINES			1	2.B FE	2,508,315	103.0210	2,575,527	2,500,000	2,505,395		(275)			6.200	6.170	AO	32,722	155,000	10/30/2007	10/15/2037
98417E-AC-4	GLENCORE FINANCE CANADA			1	2.A FE	4,629,640	108.0680	4,322,738	4,000,000	4,415,107		(21,298)			6.900	5.740	MN	35,267	276,000	08/26/2010	11/15/2037
00084D-AV-2	ABN AMRO BANK NV		C	2	2.B FE	1,895,121	84.3140	1,880,210	2,230,000	1,908,657		13,536			3.324	5.740	MS	22,238	37,063	08/09/2024	03/13/2037
00131L-AE-5	AIA GROUP LTD		C	2	1.E FE	1,073,648	87.2210	955,074	1,095,000	1,077,087		489			4.500	4.620	MS	14,372	49,275	12/13/2016	03/16/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00182Y-AC-9	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	1,950,768	101.2000	1,922,806	1,900,000	1,947,320		(3,448)			5.898	5.270	JJ	53,229		08/09/2024	07/10/2034
00185A-AB-0	AON GLOBAL LTD		C	1	2.A FE	973,217	80.0220	800,229	1,000,000	979,956		720			4.250	4.410	JD	2,243	42,500	05/16/2013	12/12/2042
00185A-AH-7	AON GLOBAL LTD		C	1	2.A FE	6,022,480	86.1420	5,168,546	6,000,000	6,019,841		(596)			4.750	4.720	MN	36,417	285,000	01/24/2019	05/15/2045
00217G-AC-7	APTIV SWISS HOLDINGS LTD		C	1,2	2.B FE	4,521,195	71.0230	3,196,035	4,500,000	4,519,862		(400)			4.150	4.120	MN	31,125	186,750	02/09/2022	05/01/2052
00289L-AA-3	ATL TRANSMISION SUR		C	1	2.C FE	2,063,759	106.8630	2,182,279	2,042,128	2,058,570		(1,170)			6.875	6.760	AO	23,789	140,396	12/16/2016	04/30/2043
00652M-AE-2	ADANI PORTS AND SPECIAL		C	1	2.C FE	1,213,957	85.8920	1,022,119	1,190,000	1,202,215		(2,434)			4.375	4.120	JJ	25,742	52,063	01/15/2020	07/03/2029
00654G-AA-1	ADANI ELECTRICITY MUMBAI		C	1	2.C FE	1,500,000	80.5140	1,207,710	1,500,000	1,500,000					3.949	3.940	FA	22,871	59,235	02/05/2020	02/12/2030
00774M-AZ-8	AERCAP IRELAND CAP/GLOBA		C	1,2	2.A FE	4,024,365	78.2640	3,130,598	4,000,000	4,021,496		(941)			3.850	3.800	AO	26,522	154,000	10/21/2021	10/29/2041
00787C-AD-4	AEROPUERTO INTL TOCUMEN		C	1,2	2.C FE	2,420,950	74.7000	1,979,550	2,650,000	2,450,613		12,327			4.000	4.830	FA	41,222	106,000	06/29/2022	08/11/2041
00787C-AE-2	AEROPUERTO INTL TOCUMEN		C	1,2	2.C FE	2,378,375	72.2000	1,703,920	2,360,000	2,377,238		(355)			5.125	5.070	FA	47,036	120,950	08/06/2021	08/11/2061
007924-AJ-2	AEGON LTD		C	2	2.C FE	2,000,000	98.3520	1,967,056	2,000,000	2,000,000					5.500	7.200	AO	24,444	110,000	04/04/2018	04/11/2048
00831T-AC-5	AFRICAN EXPORT-IMPORT BA		C	2	2.B FE	881,680	86.9960	765,572	880,000	881,132		(159)			3.798	3.770	MN	4,085	33,422	05/12/2021	05/17/2031
00946A-AF-1	AIRPORT AUTHORITY HK		C	1,2	1.B FE	314,800	73.2560	293,025	400,000	316,191		830			3.500	4.690	JJ	6,572	14,000	04/25/2023	01/12/2062
01609W-AZ-5	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	1,282,090	64.3830	817,668	1,270,000	1,281,163		(282)			3.150	3.100	FA	15,780	40,005	06/21/2021	02/09/2051
01609W-BA-9	ALIBABA GROUP HOLDING		C	1,2	1.E FE	3,006,140	61.9600	1,858,823	3,000,000	3,005,886		(87)			3.250	3.240	FA	38,458	97,500	07/20/2021	02/09/2061
018820-AD-2	ALLIANZ SE		C	2	1.E FE	2,000,000	98.5520	1,971,045	2,000,000	2,000,000					5.600	5.600	MS	36,711		08/27/2024	09/03/2054
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	2,174,900	83.8230	2,070,431	2,470,000	2,189,406		6,385			4.375	5.380	JJ	49,529	66,938	10/22/2024	07/16/2042
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	540,774	86.8910	556,109	640,000	558,948		10,766			2.875	5.290	MS	5,316	18,400	04/11/2023	03/17/2031
034863-BC-3	ANGLO AMERICAN CAPITAL		C	1,2	2.A FE	2,276,721	83.2690	2,156,677	2,590,000	2,285,767		4,634			4.750	5.590	MS	35,882	123,025	04/11/2023	03/16/2052
034863-BF-6	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	3,499,615	98.7150	3,455,049	3,500,000	3,499,974		359			6.000	6.000	AO	50,167	105,000	07/29/2024	04/05/2054
03835V-AF-3	APTIV SWISS HOLDINGS LTD		C	1	2.B FE	2,032,680	75.2150	1,504,311	2,000,000	2,027,684		(785)			4.400	4.300	AO	22,000	88,000	09/21/2017	10/01/2046
03938L-BH-6	ARCELORMITTAL SA		C	1,2	2.C FE	9,019,876	98.9000	8,950,450	9,050,000	9,020,348		473			6.350	6.370	JD	22,348	287,338	08/13/2024	06/17/2054
05252A-DM-0	AUST & NZ BANKING GROUP		C		1.D FE	1,500,000	100.2070	1,503,114	1,500,000	1,500,000					5.180	5.180	MJSD	432	20,356	09/23/2024	09/30/2027
05330G-AA-2	AUTORIDAD CANAL DE PANAM		C	1	2.A FE	1,186,054	93.8410	1,067,911	1,138,000	1,169,111		(2,477)			4.950	4.590	JJ	23,784	56,331	12/20/2016	07/29/2035
054536-AA-5	AXA SA		C		1.G FE	2,057,976	117.4920	2,114,873	1,800,000	1,916,042		(15,109)			8.600	7.240	JD	6,880	154,800	06/17/2010	12/15/2030
055451-AV-0	BHP BILLITON FIN USA LTD		C	1	1.F FE	6,465,536	93.4270	5,314,151	5,688,000	6,343,318		(22,832)			5.000	4.110	MS	71,890	284,400	01/30/2019	09/30/2043
05964H-BE-4	BANCO SANTANDER SA		C	2	1.F FE	2,399,136	100.2350	2,405,648	2,400,000	2,399,136					5.940	6.040	JAJO	30,888	39,233	09/17/2024	07/15/2028
05971V-2D-6	BANCO DE CREDITO DEL PER 3.25% 30 SEMP		C	1,2	3.A FE	1,047,200	94.6430	1,126,253	1,190,000	1,079,829		13,493			3.250	4.870	MS	9,776	38,675	06/29/2022	09/30/2031
067316-AH-2	BACARDI LTD		C	1,2	2.C FE	1,783,680	89.6120	1,344,181	1,500,000	1,764,760		(6,880)			5.300	4.100	MN	10,158	79,500	02/16/2022	05/15/2048
06738E-AJ-4	BARCLAYS PLC		C		2.A FE	12,699,810	93.2780	11,659,838	12,500,000	12,666,274		(4,645)			5.250	5.140	FA	244,271	656,250	10/27/2016	08/17/2045
09659W-2U-7	BNP PARIBAS		C	2	1.G FE	2,707,726	85.2390	2,642,440	3,100,000	2,724,682		16,956			3.132	5.200	JJ	43,422		08/09/2024	01/20/2033
111021-AN-1	BRITISH TELECOMMUNICATIO		C	1,2	2.B FE	5,543,900	77.6490	3,882,466	5,000,000	5,502,643		(12,683)			4.250	3.620	MN	31,285	212,500	07/29/2021	11/08/2049
11778B-AB-8	SKY GROUP FINANCE PLC		C	1	1.G FE	1,154,230	106.3010	1,063,013	1,000,000	1,105,781		(7,152)			6.500	5.200	AO	13,722	65,000	11/29/2016	10/15/2035
12570F-AB-7	CK HUTCHISON INTL 23		C	1,2	1.F FE	437,936	97.3340	428,274	440,000	438,220		170			4.875	4.930	AO	4,171	21,450	04/18/2023	04/21/2033
12661P-AE-9	CSL FINANCE PLC		C	1,2	1.G FE	4,414,360	86.2400	3,880,831	4,500,000	4,417,873		1,340			4.750	4.860	AO	38,000	213,750	08/16/2022	04/27/2052
143658-AH-5	CARNIVAL CORP		C		4.B FE	4,245,403	103.3850	4,393,867	4,250,000	4,249,635		81			6.650	6.640	JJ	130,322	282,625	05/13/2008	01/15/2028
202712-BJ-3	COMMONWEALTH BANK AUST		C		1.G FE	5,996,140	80.6570	4,839,469	6,000,000	5,996,671		83			4.316	4.310	JJ	123,006	258,960	01/29/2018	01/10/2048
2027A0-JN-0	COMMONWEALTH BANK AUST		C		1.D FE	5,738,880	78.6750	4,720,557	6,000,000	5,771,188		6,036			3.900	4.160	JJ	109,850	234,000	02/14/2019	07/12/2047
210314-AB-6	TRANSMANTARO		C	1	2.C FE	1,703,175	92.7000	1,557,372	1,680,000	1,695,257		(1,589)			4.700	4.550	AO	16,450	78,960	12/03/2019	04/16/2034
23330J-AB-7	DP WORLD LTD UAE		C		2.B FE	1,196,400	94.6330	1,135,603	1,200,000	1,196,815		63			5.625	5.640	MS	18,000	67,500	02/06/2019	09/25/2048
24023L-AF-3	DBS GROUP HOLDINGS LTD		C		1.D FE	1,045,409	93.1200	1,098,823	1,180,000	1,114,515		27,942			1.194	3.840	MS	4,148	14,089	06/13/2022	03/15/2027
25156P-AR-4	DEUTSCHE TELEKOM INT FIN		C	1	2.A FE	1,961,360	90.0780	1,801,565	2,000,000	1,971,402		1,032			4.875	5.000	MS	31,146	97,500	03/01/2012	03/06/2042
25156P-BC-6	DEUTSCHE TELEKOM INT FIN		C	1	2.A FE	12,052,227	91.6440	11,088,951	12,100,000	12,063,843		1,764			4.750	4.770	JD	15,965	574,750	09/09/2019	06/21/2038
268317-AR-5	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	572,455	86.3310	431,657	500,000	565,998		(1,018)			5.250	4.450	AO	5,688	26,250	09/21/2017	10/13/2055
268317-AT-1	ELECTRICITE DE FRANCE SA		C	1	2.A FE	12,292,355	87.0680	9,949,369	11,427,000	12,196,050		(19,318)			5.000	4.510	MS	158,708	571,350	07/18/2019	09/21/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28249N-AB-7	EIG PEARL HOLDINGS SARL		C		1.E FE	2,740,738	77.3990	2,647,053	3,420,000	2,778,456		15,320			4.387	5.970	FA	50,429	150,035	06/13/2022	11/30/2046
29081P-AF-2	EMBOTELLADORA ANDINA SA		C	1,2	2.B FE	2,554,880	74.5180	1,907,677	2,560,000	2,555,368		107			3.950	3.960	JJ	44,942	101,120	01/16/2020	01/21/2050
29267H-AA-7	SOMPO INTL HLDS LTD		C	1	1.G FE	3,296,680	108.7830	3,535,472	3,250,000	3,272,398		(1,731)			7.000	6.890	JJ	104,903	227,500	03/25/2010	07/15/2034
29274F-AF-1	ENEL AMERICAS SA		C	1	2.B FE	947,174	97.7840	938,731	960,000	957,259		1,424			4.000	4.160	AO		7,040	10/20/2016	10/25/2026
29286D-AC-9	ENGIE SA		C	1,2	2.A FE	975,760	97.9370	979,374	1,000,000	975,995		235			5.875	6.050	AO		13,219	29,375	07/24/2024	04/10/2054
29359U-AC-3	ENSTAR GROUP LTD		C	1,2	2.B FE	998,290	85.5020	855,026	1,000,000	998,808		159			3.100	3.110	MS		10,333	31,000	08/18/2021	09/01/2031
29441W-AC-9	MEGLOBAL BV		C		2.B FE	3,405,600	97.7830	3,441,962	3,520,000	3,494,637		12,926			4.250	4.660	MN		24,102	149,600	12/13/2016	11/03/2026
35177P-AX-5	ORANGE SA		C	1	2.A FE	2,215,395	95.8770	1,917,557	2,000,000	2,175,627		(6,661)			5.375	4.620	JJ		50,167	107,500	07/18/2018	01/13/2042
36165R-AC-9	GCC SAB DE CV		C	1,2	2.C FE	929,888	85.3660	793,904	930,000	929,999					3.614	3.610	AO		6,629	33,610	01/10/2022	04/20/2032
36190C-AA-5	GNL QUINTERO SA		C	1	2.A FE	1,110,282	98.4240	1,097,449	1,115,018	1,113,425		372			4.634	4.690	JJ		21,673	51,670	12/09/2016	07/31/2029
36321P-AB-6	GALAXY PIPELINE ASSETS		C	1	1.C FE	430,000	81.2190	349,242	430,000	430,000					2.625	2.620	MS		2,853	11,288	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		C	1	1.C FE	863,225	75.3560	648,062	860,000	862,669		(152)			3.250	3.220	MS		7,065	27,950	02/18/2021	09/30/2040
36830B-AD-7	GC TREASURY CENTRE CO		C	1,2	2.B FE	1,354,714	91.1120	1,302,902	1,430,000	1,370,646		6,481			4.400	5.070	MS		15,905	62,920	06/14/2022	03/30/2032
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.A FE	1,791,570	86.3060	1,294,599	1,500,000	1,763,434		(9,181)			4.875	3.610	JD		813	73,125	10/19/2021	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV		C	1	2.A FE	7,712,685	82.6350	6,387,686	7,730,000	7,714,929		361			4.700	4.710	MN		51,469	363,310	11/07/2017	11/10/2047
404280-AJ-8	HSBC HOLDINGS PLC		C		2.A FE	302,478	107.0510	294,393	275,000	301,934		(544)			6.800	5.740	JD		1,558	9,350	07/24/2024	06/01/2038
404280-AQ-2	HSBC HOLDINGS PLC		C		2.A FE	989,120	92.3970	923,980	1,000,000	991,289		256			5.250	5.320	MS		15,604	52,500	03/05/2014	03/14/2044
404280-BW-8	HSBC HOLDINGS PLC		C	2	1.G FE	3,000,000	100.6830	3,020,490	3,000,000	3,000,000					6.033	6.030	MJSD		10,056	210,048	09/05/2018	09/12/2026
43474T-AB-9	HOLCIM US FINANCE LUXEMB		C	1	2.B FE	2,216,580	103.7240	2,074,481	2,000,000	2,154,177		(6,323)			6.875	6.070	MS		35,139	137,500	09/29/2010	09/29/2039
456873-AC-2	TRANE TECH FIN LTD		C	1	2.A FE	2,347,225	87.8900	2,197,250	2,500,000	2,374,429		3,616			4.650	5.050	MN		19,375	116,250	11/18/2015	11/01/2044
456873-AF-5	TRANE TECH FIN LTD		C	1,2	2.A FE	997,380	85.7780	857,785	1,000,000	997,654		53			4.500	4.510	MS		12,500	45,000	03/19/2019	03/21/2049
45846A-AA-8	INTERCHILE SA		C	1,2	2.A FE	1,377,600	80.7550	1,324,382	1,640,000	1,384,827		2,949			4.500	5.550	JD		205	110,700	06/14/2022	06/30/2056
47215P-AC-0	JD.COM INC		C	1	1.G FE	404,642	98.7190	394,879	400,000	400,816		(589)			3.875	3.710	AO		2,669	15,500	09/13/2017	04/29/2026
47215P-AF-3	JD.COM INC		C	1,2	1.G FE	1,744,606	78.3740	1,253,986	1,600,000	1,733,399		(3,335)			4.125	3.600	JJ		30,617	66,000	06/21/2021	01/14/2050
478375-AJ-7	JOHNSON CONTROLS INTL PL		C	1	2.B FE	10,836,493	94.6720	10,177,258	10,750,000	10,813,289		(2,371)			5.700	5.640	MS		204,250	612,750	05/13/2011	03/01/2041
478375-AK-4	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,002,820	92.5280	2,775,843	3,000,000	3,002,077		(78)			5.250	5.240	JD		13,125	157,500	11/30/2011	12/01/2041
478375-AS-7	JOHNSON CONTROLS INTL PL		C	1	2.B FE	3,974,760	89.3100	3,572,420	4,000,000	3,978,841		561			5.125	5.160	MS		60,931	205,000	09/09/2015	09/14/2045
500472-AE-5	KONINKLIJKE PHILIPS NV		C	1	2.A FE	16,046,133	89.9760	14,622,091	16,251,000	16,089,982		5,716			5.000	5.080	MS		239,251	812,550	01/14/2016	03/15/2042
500631-AX-4	KOREA ELECTRIC POWER CO		C		1.C FE	469,243	100.4600	472,164	470,000	469,711		216			5.375	5.420	AO		5,965	25,263	09/29/2022	04/06/2026
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	4,975,100	74.4730	3,723,694	5,000,000	4,978,626		985			3.200	3.230	AO		37,778	160,000	03/25/2021	04/06/2041
539439-AN-9	LLOYDS BANKING GROUP PLC		C		2.A FE	4,319,390	90.3800	3,999,326	4,425,000	4,352,527		1,411			5.300	5.410	JD		19,544	234,525	09/09/2019	12/01/2045
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	1,999,000	78.3510	1,567,035	2,000,000	1,999,133		22			4.344	4.340	JJ		41,509	86,880	01/05/2018	01/09/2048
552081-AM-3	LYONDELLBASELL IND NV		C	1	2.B FE	6,443,130	78.7950	4,727,711	6,000,000	6,410,980		(7,428)			4.625	4.200	FA		96,354	277,500	08/25/2021	02/26/2055
55377X-AB-2	MTN MAURITIUS INVSTMENTS		C	1	3.C FE	520,000	100.7500	523,900	520,000	520,000					6.500	6.500	AO		7,323	33,800	10/05/2016	10/13/2026
55608J-AP-3	MACQUARIE GROUP LTD		C	2	1.F FE	1,000,000	99.2320	992,325	1,000,000	1,000,000					5.033	5.210	JJ		23,208	50,330	10/04/2018	01/15/2030
55608J-BN-7	MACQUARIE GROUP LTD		C	2	1.F FE	2,500,000	102.2890	2,557,227	2,500,000	2,500,000					5.887	5.950	JD		6,541	147,175	06/05/2023	06/15/2034
592838-AA-4	MEXICO GENERADORA DE ENE		C	1	2.B FE	305,984	96.8910	277,005	285,892	298,620		(2,664)			5.500	4.370	JD		1,092	15,724	01/15/2020	12/06/2032
602736-AA-8	MINEJESA CAPITAL BV		C	1	2.C FE	335,244	96.4990	323,507	335,244	335,244					4.625	4.620	FA		6,073	15,505	08/03/2017	08/10/2030
602736-AB-6	MINEJESA CAPITAL BV		C	1	2.C FE	640,000	92.8950	594,528	640,000	640,000					5.625	5.620	FA		14,100	36,000	08/03/2017	08/10/2037
60284M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	226,780	75.9070	174,588	230,000	227,066		61			4.500	4.580	JJ		4,456	10,350	12/03/2019	01/26/2050
62878U-2G-6	NBN CO LTD		C	1,2	1.D FE	4,974,975	104.4810	5,224,097	5,000,000	4,977,324		1,911			6.000	6.060	AO		70,833	300,000	10/03/2023	10/06/2033
63906Y-AL-2	NATWEST MARKETS PLC		C		1.E FE	2,544,348	100.7140	2,551,106	2,533,000	2,540,797		(3,551)			5.720	5.710	FMAN		18,111	39,608	09/17/2024	05/17/2029
654579-AK-7	NIPPON LIFE INSURANCE		C	2	1.G FE	3,000,000	84.6630	2,539,910	3,000,000	3,000,000					2.900	2.900	MS		25,375	87,000	09/09/2021	09/16/2051
654579-AN-1	NIPPON LIFE INSURANCE		C	2	1.G FE	1,500,000	101.2920	1,519,380	1,500,000	1,500,000					5.950	5.950	AO		18,594	44,625	04/09/2024	04/16/2054
685218-AB-5	ORANGE SA		C	1	2.A FE	2,490,525	96.8950	2,422,375	2,500,000	2,492,387		220			5.500	5.520	FA		55,382	137,500	01/30/2014	02/06/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69370R-AE-7	PT PERTAMINA (PERSERO)		C		2.B FE	885,144	82.3530	642,356	780,000	876,393		(2,301)			4.700	3.910	JJ	15,377	36,660	12/11/2020	07/30/2049
69377F-AA-4	FREEPORT INDONESIA PT		C	1	2.C FE	1,050,000	99.0600	1,040,130	1,050,000	1,050,000					4.763	4.760	AO	10,697	50,012	04/07/2022	04/14/2027
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	1,916,423	95.4330	1,670,090	1,750,000	1,882,214		(4,945)			5.500	4.840	JJ	44,382	96,250	12/14/2016	01/15/2042
714295-AA-0	PERRIGO FINANCE UNLIMITD		C	1,2	3.C FE	2,056,000	77.8090	1,556,185	2,000,000	2,049,346		(1,524)			4.900	4.700	JD	4,356	98,000	02/19/2020	12/15/2044
71568P-AB-5	PERUSAHAAN LISTRIK NEGAR		C		2.B FE	249,375	87.8270	219,569	250,000	249,489		17			5.250	5.260	AO	2,443	13,125	04/28/2017	10/24/2042
71675C-AE-8	PETRONAS CAPITAL LTD.		C	2	1.G FE	696,277	65.8030	618,549	940,000	700,806		2,346			3.404	4.910	AO	5,600	31,998	01/13/2023	04/28/2061
716973-AH-5	PFIZER INVESTMENT ENTER		C	1,2	1.F FE	2,846,050	91.7940	2,753,828	3,000,000	2,847,477		1,198			5.340	5.660	MN	18,690	160,200	01/23/2024	05/19/2063
72941K-AA-4	PLUSPETROL CAM/PLUS LOTE		C	1,2	2.B FE	1,203,754	100.6070	1,207,284	1,200,000	1,203,624		(129)			6.240	6.190	JJ	37,024		06/28/2024	07/03/2036
74365P-AD-0	PROSUS NV		C	1,2	2.B FE	320,000	67.1590	214,910	320,000	320,000					4.027	4.020	FA	5,298	12,886	07/27/2020	08/03/2050
74365P-AE-8	PROSUS NV		C	1,2	2.B FE	2,173,125	64.5310	1,426,142	2,210,000	2,176,005		720			3.832	3.920	FA	33,640	84,687	02/18/2021	02/08/2051
75102X-AA-4	RAIZEN FUELS FINANCE		C	1	2.C FE	2,786,335	99.2670	2,695,103	2,715,000	2,737,262		(10,269)			5.300	4.850	JJ	64,353	143,895	01/16/2020	01/20/2027
75405U-AA-4	QATARENERGY LNG S3		C	1	1.D FE	619,903	100.5900	551,839	548,600	563,635		(9,046)			5.838	4.120	MS	8,096	32,027	10/26/2015	09/30/2027
75968N-AE-1	RENAISSANCERE HOLDINGS L		C	1,2	1.G FE	1,495,605	100.9950	1,514,925	1,500,000	1,496,141		347			5.750	5.780	JD	6,229	86,250	05/31/2023	06/05/2033
767201-AD-8	RIO TINTO FIN USA LTD		C	1	1.F FE	1,415,460	107.3450	1,633,799	1,522,000	1,489,065		7,796			7.125	7.830	JJ	50,004	108,443	06/11/2009	07/15/2028
78440P-AC-2	SK TELECOM CO LTD		C		1.G FE	1,956,060	103.9390	2,078,790	2,000,000	1,990,501		3,300			6.625	6.830	JJ	59,257	132,500	05/08/2008	07/20/2027
80281L-AB-1	SANTANDER UK GROUP HLDGS		C		2.B FE	2,846,604	83.4260	2,056,451	2,465,000	2,788,245		(9,151)			5.625	4.630	MS	40,827	138,656	08/22/2017	09/15/2045
80414L-2E-4	SAUDI ARABIAN OIL COMPANY		C		1.E FE	1,632,825	85.5260	1,513,814	1,770,000	1,647,154		5,806			4.250	4.930	AO	15,672	75,225	06/14/2022	04/16/2039
81180W-AN-1	SEAGATE HDD CAYMAN		C	1,2	3.C FE	5,087,750	95.9450	4,509,434	4,700,000	4,983,766		(23,171)			5.750	4.940	JD	22,521	270,250	01/16/2020	12/01/2034
82460N-2A-7	SHINHAN FINANCIAL GROUP		C		1.F FE	1,749,403	96.2480	1,857,598	1,930,000	1,875,354		51,126			1.350	4.200	JJ	12,376	26,055	06/14/2022	01/10/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT		C	1	1.D FE	3,193,440	86.8860	2,606,591	3,000,000	3,166,285		(5,192)			4.400	4.000	MN	12,467	132,000	03/21/2019	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT		C	1	1.D FE	7,653,270	82.4230	6,181,733	7,500,000	7,633,938		(3,654)			4.200	4.070	MS	91,875	315,000	03/01/2019	03/16/2047
833636-AJ-2	SOCIEDAD QUIMICA Y MINER		C	1,2	2.A FE	418,799	77.1200	323,904	420,000	418,908		24			4.250	4.260	JJ	7,884	17,850	01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINER		C	1,2	2.A FE	1,487,610	65.9450	989,182	1,500,000	1,488,410		257			3.500	3.540	MS	16,188	52,500	09/13/2021	09/10/2051
83367T-BT-5	SOCIETE GENERALE		C		2.C FE	10,130,320	86.1940	6,895,573	8,000,000	9,890,268		(57,441)			5.625	3.950	MN	46,250	450,000	03/11/2020	11/24/2045
83368R-BF-8	SOCIETE GENERALE		C	2	2.B FE	2,500,000	100.0340	2,500,864	2,500,000	2,500,000					5.900	5.900	JAJO	29,500	161,058	01/11/2022	01/21/2026
853254-AK-6	STANDARD CHARTERED PLC		C		2.B FE	7,170,590	92.8440	6,499,139	7,000,000	7,131,316		(4,345)			5.300	5.130	JJ	177,256	371,000	02/20/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC		C		2.B FE	8,501,696	97.0320	7,471,505	7,700,000	8,367,119		(21,112)			5.700	4.970	MS	115,821	438,900	11/29/2017	03/26/2044
853254-BZ-2	STANDARD CHARTERED PLC		C	2	1.G FE	772,804	96.3150	837,944	870,000	811,838		26,520			1.456	4.940	JJ	5,876	12,667	06/30/2023	01/14/2027
853254-CC-2	STANDARD CHARTERED PLC CORPORATE		C	2	1.G FE	670,498	83.8800	687,816	820,000	681,896		11,399			2.678	5.440	JD	122	21,960	03/20/2024	06/29/2032
853254-CT-5	STANDARD CHARTERED PLC		C	2	1.G FE	1,368,630	101.6870	1,393,124	1,370,000	1,369,100		321			6.187	6.210	JJ	41,204	84,762	06/30/2023	07/06/2027
853254-CV-0	STANDARD CHARTERED PLC		C	2	1.G FE	3,000,000	101.6850	3,050,554	3,000,000	3,000,000					6.780	6.780	JAJO	49,155	222,360	06/28/2023	07/06/2027
85917P-AB-3	STERIS PLC		C	1,2	2.B FE	2,045,700	70.4930	1,409,869	2,000,000	2,042,929		(999)			3.750	3.620	MS	22,083	75,000	01/19/2022	03/15/2051
86563V-BF-5	SUMITOMO MITSUI TR BK LT		C		1.F FE	4,000,000	100.7360	4,029,474	4,000,000	4,000,000					5.710	5.710	MJSD	14,592	257,324	03/01/2023	03/09/2026
87089N-AA-8	SWISS RE FINANCE LUX		C	2	1.F FE	2,239,850	99.1710	2,079,626	2,097,000	2,167,789		(15,051)			5.000	4.110	AO	25,921	104,850	12/04/2019	04/02/2049
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	10,770,446	109.9090	10,616,162	9,659,000	10,347,007		(40,275)			7.045	6.160	JD	20,792	680,477	07/07/2009	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,592,484	88.5850	6,147,819	6,940,000	7,492,706		(20,125)			5.213	4.580	MS	113,559	285,151	08/09/2024	03/08/2047
87938W-AW-3	TELEFONICA EMISIONES SAU		C	1	2.C FE	3,637,118	84.7320	3,177,483	3,750,000	3,649,231		2,236			4.895	5.090	MS	58,638	183,563	09/09/2019	03/06/2048
88032X-AV-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	1,724,566	66.3470	1,154,440	1,740,000	1,725,784		353			3.240	3.280	JD	4,385	56,376	06/21/2021	06/03/2050
880942-AA-5	TER FINANCE LTD JERSEY	@	C		2.B Z	5,876,181	94.0180	5,876,181	6,250,000	5,966,463		90,282			0.000	6.260	N/A			09/18/2024	10/02/2025
88323A-AE-2	THAIOIL TRSRY CENTER		C		2.C FE	200,370	60.3620	181,088	300,000	201,626		1,256			3.500	6.070	AO	2,158	10,500	04/03/2024	10/17/2049
89641U-AB-7	TRINITY ACQUISITION PLC		C	1	2.B FE	8,700,488	98.6310	7,657,732	7,764,000	8,534,040		(23,857)			6.125	5.280	FA	179,650	475,545	10/26/2016	08/15/2043
902613-AY-4	UBS GROUP AG		C		1.G FE	4,698,363	89.5760	4,030,958	4,500,000	4,670,232		(5,087)			4.875	4.580	MN	28,031	219,375	09/09/2019	05/15/2045
92857W-AB-6	VODAFONE GROUP PLC		C	1	2.B FE	3,293,626	107.1670	3,429,345	3,200,000	3,242,811		(4,180)			6.250	6.020	MN	17,222	200,000	09/28/2005	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	873,910	85.6130	856,135	1,000,000	896,515		3,346			4.375	5.260	FA	16,042	43,750	12/15/2016	02/19/2043
92857W-CA-6	VODAFONE GROUP PLC		C	1,2	2.B FE	994,340	96.4460	964,469	1,000,000	994,377		37			5.750	5.790	JD	479	28,750	06/25/2024	06/28/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92857W-CB-4	VODAFONE GROUP PLC		C	1,2	2.B FE	3,997,606	96.7550	3,879,910	4,010,000	3,997,646		41			5.875	5.890	JD	1,963	117,794	08/09/2024	06/28/2064
F0609N-BB-3	AXA SA		C	2	1.G FE	1,997,500	99.5340	1,990,680	2,000,000	1,998,711		863			5.125	5.150	JJ	46,694	102,500	08/28/2018	01/17/2047
G2176D-AB-4	CK HUTCHISON INTL 19 II		C	2	1.F FE	892,365	70.5520	733,744	1,040,000	898,331		2,919			3.375	4.240	MS	11,213	35,100	01/16/2023	09/06/2049
G2182G-AC-7	CK HUTCHISON INTNTL 21		C	1,2	1.F FE	1,666,912	74.3730	1,219,727	1,640,000	1,663,106		(1,128)			3.125	3.010	AO	10,819	51,250	06/14/2021	04/15/2041
G2964#-AA-7	PROJECT GRANGE		C		1.G PL	1,663,930	100.0000	1,663,930	1,663,930	1,663,930					6.500	6.500	MJSD	30,344	16,827	07/22/2024	03/20/2045
G3946K-AA-7	GOHL CAPITAL LTD		C	1	2.B FE	687,275	97.3080	720,083	740,000	709,695		13,331			4.250	6.400	JJ	13,716	31,450	04/12/2023	01/24/2027
L2848U-AA-0	EIG PEARL HOLDINGS SARL 4.387% 30NOV204		C		1.E FE	534,140	77.3990	526,315	680,000	539,034		3,285			4.387	6.170	FA	10,027	29,832	06/29/2023	11/30/2046
M5R07D-AG-5	ICL GROUP LIMITED		C	1,2	2.C FE	1,386,900	98.3750	1,357,575	1,380,000	1,386,218		(304)			6.375	6.320	MN	7,576	87,975	06/14/2022	05/31/2038
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS		C	2	1.E FE	2,372,650	93.9420	2,498,878	2,660,000	2,515,871		71,737			1.625	4.950	MS	12,727	43,225	08/23/2023	09/15/2027
M8222M-AD-4	QATARENERGY LNG S3		C	1	1.D FE	648,428	101.5960	576,549	567,490	583,321		(11,532)			6.332	4.320	MS	9,083	35,933	04/21/2016	09/30/2027
M8237R-AJ-3	SAUDI ARABIAN OIL COMPANY		C	2	1.E FE	135,135	61.4140	128,970	210,000	135,409		274			3.500	5.680	MN	755	7,350	03/20/2024	11/24/2070
M8237R-AK-0	SAUDI ARABIAN OIL CO		C	2	1.E FE	333,600	65.0220	312,106	480,000	337,296		2,492			3.250	5.390	MN	1,603	15,600	06/29/2023	11/24/2050
N7163R-AA-1	PROSUS NV		C	1,2	2.B FE	169,750	90.2330	180,468	200,000	176,245		3,859			3.680	6.470	JJ	3,271	7,360	04/11/2023	01/21/2030
N7163R-AX-1	PROSUS NV		C	1,2	2.B FE	510,510	89.1010	534,608	600,000	524,325		8,245			4.193	6.440	JJ	11,321	25,158	04/17/2023	01/19/2032
P00173-AA-5	ATL TRANSMISION SUR		C	1	2.C FE	813,308	106.8630	783,879	733,536	795,169		(4,063)			6.875	5.810	AO	8,545	50,431	02/09/2018	04/30/2043
P06077-AA-2	AUTORIDAD CANAL DE PANAM		C	1	2.A FE	2,223,575	93.8410	1,867,436	1,990,000	2,144,381		(12,621)			4.950	3.980	JJ	41,591	98,505	01/26/2018	07/29/2035
P1393H-AC-2	BANCO LATINOAMERICANO SA		C	1,2	2.B FE	1,041,675	98.1620	1,119,047	1,140,000	1,117,100		31,231			2.375	5.330	MS	8,047	27,075	06/24/2022	09/14/2025
P3067G-AG-6	CIA CERVECERIAS UNIDAS		C	1,2	2.B FE	687,600	85.9380	687,511	800,000	712,220		10,061			3.350	5.230	JJ	12,060	26,800	06/14/2022	01/19/2032
P3083S-AD-7	TRANSMANTARO		C	1	2.C FE	223,500	92.7000	185,401	200,000	215,151		(2,228)			4.700	3.500	AO	1,958	9,400	01/13/2020	04/16/2034
P4909L-AA-8	GNL QUINTERO SA		C	1	2.A FE	1,254,466	98.4240	1,216,171	1,235,640	1,242,042		(2,913)			4.634	4.400	JJ	24,017	57,260	07/17/2018	07/31/2029
P58072-AL-6	INVERSIONES CMPC SA		C	1	2.B FE	3,490,468	98.0520	3,471,056	3,540,000	3,524,894		6,196			4.375	4.570	AO	37,428	154,875	05/02/2019	04/04/2027
P59705-AA-4	BECLE SA DE CV		C	1	2.C FE	1,180,995	98.6300	1,203,287	1,220,000	1,217,737		6,012			3.750	4.260	MN	6,100	45,750	09/27/2018	05/13/2025
P5R70L-AA-9	INTERCHILE SA		C	1,2	2.A FE	684,290	80.7940	662,516	820,000	684,974		684			4.500	5.870	JD	103	18,450	10/22/2024	06/30/2056
P6777M-AB-8	MINERA MEXICO SA DE CV		C	1,2	2.A FE	2,547,900	75.9070	1,844,557	2,430,000	2,530,395		(3,606)			4.500	4.180	JJ	47,081	98,100	03/20/2024	01/26/2050
P70778-AF-1	NASSAU AIRPORT DEVELOPMENT CO		C	1	3.A PL	1,170,000	105.4820	1,234,141	1,170,000	1,170,000					7.000	7.000	MJSD	20,703	81,900	11/30/2010	11/30/2033
P8718A-AH-9	SOCIEDAD QUIMICA Y MINER		C	1	2.A FE	2,588,950	99.8410	2,585,898	2,590,000	2,589,778		780			4.375	4.380	JJ	48,158	113,313	08/16/2018	01/28/2025
P9367R-AG-6	TRANSPORT DE GAS PERU		C	1	2.A FE	731,698	97.6770	726,718	744,000	741,004		1,618			4.250	4.460	AO	5,358	31,620	02/11/2019	04/30/2028
Q7450B-AC-4	PERTH AIRPORT PTY LTD SER C		C		2.B FE	2,000,000	97.8280	1,956,578	2,000,000	2,000,000					4.770	4.770	JJ	41,075	95,400	07/26/2012	07/26/2027
Q7787G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	5,869,817	100.1660	5,512,167	5,503,000	5,578,377		(48,641)			5.875	4.880	JD	12,573	323,301	03/08/2018	06/17/2046
Y048D8-AA-8	AXIATA SPV5 LABUAN LTD		C	2	2.B FE	1,445,803	65.3350	1,202,164	1,840,000	1,461,128		7,555			3.064	4.390	FA	20,672	56,378	04/25/2023	08/19/2050
Y0606W-BZ-2	BANGKOK BANK PCL/HK		C	1	2.A FE	1,301,882	97.7330	1,299,856	1,330,000	1,311,481		4,442			4.450	4.860	MS	16,769	59,185	06/30/2023	09/19/2028
Y06072-AF-2	BANGKOK BANK PCL/HK		C	1,2	2.A FE	439,925	100.3100	441,365	440,000	439,941		16			5.500	5.500	MS	6,722	12,100	04/03/2024	09/21/2033
Y07775-AG-7	BDO UNIBANK INC		C		2.B FE	1,067,285	96.6300	1,091,919	1,130,000	1,111,007		17,695			2.125	3.790	JJ	11,206	24,013	06/14/2022	01/13/2026
Y52758-AF-9	LG CHEM LTD		C		2.A FE	1,737,468	82.4330	1,739,344	2,110,000	1,826,436		36,258			2.375	4.800	JJ	24,221	50,113	06/14/2022	07/07/2031
Y62579-AE-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS		C		1.G FE	1,394,328	95.8020	1,494,511	1,560,000	1,502,453		43,998			1.500	4.580	MS	5,980	23,400	06/14/2022	03/29/2026
Y68856-AV-8	PETRONAS CAPITAL LTD		C	2	1.G FE	401,801	84.8470	364,844	430,000	402,679		529			4.550	4.990	AO	3,804	19,565	04/25/2023	04/21/2050
Y70720-AB-9	PLDT INC. 2.5% 23 JAN 2031-30 REGS		C	2	2.B FE	1,044,700	85.4880	1,060,051	1,240,000	1,094,513		20,273			2.500	4.750	JJ	13,606	31,000	06/13/2022	01/23/2031
Y71260-AC-0	INDOFOOD CBP SUKSES MAKM		C	1,2	2.C FE	656,675	82.2980	781,831	950,000	664,457		3,199			4.805	7.370	AO	8,115	45,648	06/15/2022	04/27/2052
Y7133M-AB-5	PELABUHAN INDO PERSERO		C		2.B FE	242,813	91.7500	192,675	210,000	238,823		(867)			5.375	4.350	MN	1,756	11,288	12/19/2019	05/05/2045
Y71548-BZ-6	PTT PCL		C	1	2.A FE	3,086,086	85.1080	2,594,092	3,048,000	3,081,080		(1,393)			4.500	4.400	AO	25,146	137,160	12/19/2019	10/25/2042
Y72570-AM-9	RELIANCE INDUSTRIES LTD		C	1	2.B FE	3,916,676	88.4340	3,095,220	3,500,000	3,848,171		(10,934)			4.875	4.140	FA	66,828	170,625	11/30/2017	02/10/2045
Y7996P-AH-1	SINGTEL GROUP TREASURY P		C	1	1.F FE	1,383,305	99.1310	1,338,270	1,350,000	1,351,992		(3,924)			3.250	2.940	JD	122	65,813	02/17/2016	06/30/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,957,818,420	XXX	2,583,017,323	2,935,190,603	2,955,574,177		490,942			XXX	XXX	XXX	38,568,285	133,717,791	XXX	XXX
000750-AS-1	ABFC 2006-OPT1 A3C1			4	1.A FM	17,369	99.8460	18,742	18,771	18,771		(160)			4.753	3.620	MON	17	800	05/04/2016	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00442V-AA-5	ACE 2006-ASP3 A1			4	1.A FM	206,643	94.4600	204,502	216,496	210,167		2,220			4.733	3.970	MON	199	6,952	09/09/2019	06/25/2036
008684-AA-0	AHMA 2006-6 A1A			4	1.A FM	555,346	83.5080	656,074	785,635	572,719		17,099			4.643	9.100	MON	709	35,599	10/19/2016	12/25/2046
02149C-AD-3	CWALT 2006-41CB 1A4			4	1.A FM	364,408	48.5150	273,888	564,536	133,075		5,944			5.750	28.800	MON	2,705	32,461	01/04/2012	01/25/2037
02150P-AA-6	CWALT 2007-0A6 A1A			4	1.A FM	447,212	89.0630	451,335	506,755	506,755		(83)			4.090	4.140	MON	403	28,042	10/24/2016	06/25/2037
02660T-GN-7	AHM 2005-4 1A1			4	1.A FM	759,298	87.6890	778,743	888,067	861,834		(1,885)			5.033	4.010	MON	869	42,814	07/12/2016	11/25/2045
026930-AA-5	AHMA 2007-2 A1			4	1.A FM	1,235,840	87.1530	1,317,521	1,511,731	1,075,310		38,371			4.578	10.420	MON	1,346	83,247	11/29/2016	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1			4	1.A FM	683,785	85.8420	770,124	897,135	827,511		5,176			6.750	6.210	MON	5,046	34,133	02/08/2016	06/25/2037
026936-AA-2	AHMA 2007-5 A1			4	1.A FM	4,614,588	84.5910	5,417,890	6,404,765	4,411,064		199,058			4.833	11.840	MON	6,019	304,158	11/04/2016	06/25/2047
03072S-A2-1	AMSI 2005-R3 M4			4	1.A FM	35,873	99.3360	35,747	35,986	35,986		(75)			5.383	2.840	MON	38	1,323	09/02/2020	05/25/2035
03072S-WR-2	AMSI 2004-R11 M2			4	1.A FM	1,568,146	97.6380	1,529,676	1,566,678	1,568,145		(370)			4.211	4.190	MON	1,283	68,527	08/23/2018	11/25/2034
03072S-XE-0	AMSI 2004-R12 M2			4	1.A FM	2,570,367	99.5910	2,575,570	2,586,127	2,586,127		(2,391)			5.368	3.110	MON	2,699	92,451	12/07/2018	01/25/2035
05946X-WF-6	BAFC 2005-3 1A23			4	1.A FM	24,528	99.7030	25,179	25,254	25,013		(40)			5.500	5.990	MON	116	1,389	01/14/2010	06/25/2035
05950F-AE-5	BAFC 2006-4 A5			4	4.C FM	97,579	77.4230	84,829	109,564	100,186		(2,634)			6.000	2.530	MON	548	6,572	03/02/2012	07/25/2036
05951V-AV-1	BAFC 2006-I 6A1			4	1.A FM	980,541	89.2800	1,197,978	1,341,821	872,517		73,180			4.864	17.050	MON	2,176	55,613	09/12/2013	12/20/2046
07336F-AW-6	BVINV 2022-3 A19	CF		4	1.A	4,158,085	82.7140	3,528,671	4,266,070	4,164,433		4,687			3.000	3.250	MON	10,665	127,982	02/17/2022	01/25/2052
073879-LN-6	BSABS 2004-AC6 A1			4	4.C FM	722,490	87.7060	656,227	748,210	723,512		6,496			5.750	5.660	MON	3,585	24,505	10/11/2013	11/25/2034
12543P-AC-7	CWHL 2006-21 A3			4	3.B FM	18,663	44.2330	9,674	21,870	10,521		(763)			6.000	6.400	MON	109	1,226	09/09/2019	02/25/2037
12543P-AK-9	CWHL 2006-21 A10			4	1.A FM	122,100	43.4030	63,095	145,368	34,242		280			5.750	25.860	MON	697	7,807	03/20/2012	02/25/2037
12543X-AF-3	CWHL 2006-19 1A6			4	1.A FM	277,669	47.6830	155,794	326,725	107,771		(2,486)			6.000	16.870	MON	1,634	20,231	06/05/2012	01/25/2037
12554T-AL-5	CIM 2019-INV2 A11			4	1.A	95,533	95.9970	92,518	96,376	96,376		(39)			5.633	3.710	MON	90	6,076	06/23/2020	05/25/2049
12559U-AG-8	CIM 2020-R5 M2			4	1.A	976,250	91.1710	911,717	1,000,000	983,441		3,341			3.375	3.690	MON	2,813	33,750	03/15/2022	12/25/2059
12566T-AM-9	CMALT 2006-A7 1A12			4	1.A FM	310,874	86.0890	370,393	430,243	306,618		6,438			6.000	9.520	MON	2,151	25,815	05/09/2014	12/25/2036
12567A-AG-2	CMALT 2007-A3 1A7			4	1.A FM	118,602	88.5330	157,376	177,759	115,833		4,475			5.750	11.940	MON	852	10,221	01/11/2012	03/25/2037
12594X-AM-6	CSMC 2017-HL1 A12	CF		4	1.A	1,211,564	88.7790	1,073,027	1,208,642	1,211,563		285			3.500	3.420	MON	3,525	42,302	06/26/2017	06/25/2047
126671-3Y-0	CWL 2004-2 3A4			4	1.A FM	369,199	98.1020	373,395	380,618	380,618		(116)			4.953	4.290	MON	367	22,411	09/23/2020	07/25/2034
12667G-TS-2	CWALT 2005-26CB A6			4	1.A FM	208,377	71.3670	175,733	246,238	127,742		6,637			5.500	16.920	MON	1,129	13,522	10/12/2010	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3			4	1.A FM	461,346	89.0000	483,058	542,760	443,007		12,769			4.926	9.300	MON	520	27,661	06/28/2016	09/25/2035
12668A-2M-6	CWALT 2005-70CB A3			4	1.A FM	105,778	63.8260	81,899	128,313	54,520		2,845			5.500	19.600	MON	588	7,057	03/01/2012	12/25/2035
12668A-2N-4	CWALT 2005-70CB A4			4	1.A FM	214,680	63.8260	164,965	258,456	111,442		5,470			5.500	19.090	MON	1,185	14,215	06/07/2012	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1			4	1.A FM	430,088	93.8360	494,431	526,908	418,450		17,898			5.140	9.730	MON	978	23,117	06/22/2016	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1			4	2.A FM	290,139	64.4620	194,823	302,228	206,132		(5,851)			5.500	5.890	MON	1,385	16,623	01/18/2012	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1			4	1.A FM	1,082,228	74.1160	1,021,907	1,378,793	977,599		15,627			3.443	7.870	MON	923	49,175	06/29/2016	12/25/2035
126694-EK-0	CWHL 2005-18 A3			4	1.A FM	143,804	51.3290	81,169	158,133	86,042		(3,516)			5.500	5.470	MON	725	8,668	03/01/2012	10/25/2035
126694-GU-6	CWHL 2005-23 A1			4	1.A FM	296,095	53.4450	177,376	331,882	186,460		(6,699)			5.500	7.530	MON	1,521	18,056	02/11/2010	11/25/2035
126694-PH-5	CWHL 2005-28 A3			4	1.A FM	382,283	52.5170	235,501	448,426	189,489		909			5.500	13.620	MON	2,055	24,663	06/29/2012	12/25/2035
12669G-R4-5	CWHL 2005-15 A8			4	1.A FM	152,578	52.2810	91,690	175,377	65,747		795			5.500	16.270	MON	804	9,646	03/01/2012	08/25/2035
161546-FV-3	CFAB 2003-4 1A5			4	1.A FM	288,496	95.8870	333,289	347,585	313,671		9,927			4.900	7.830	MON	1,419	17,093	02/25/2010	05/25/2033
16163Y-AE-4	CHASE 2016-SH1 M4			4	1.A	221,137	87.0160	202,804	233,063	221,137		1,465			3.750	4.740	MON	728	8,732	08/02/2016	04/25/2045
173103-AD-4	CMSI 2007-6 1A4			4	1.A FM	454,569	87.9060	477,131	542,769	386,900		12,415			6.000	12.550	MON	2,714	32,566	09/12/2008	07/25/2037
19685E-AD-3	COLT 2022-2 M1			4	2.B FE	1,481,078	80.6790	1,210,194	1,500,000	1,483,122		399			3.964	4.030	MON	4,955	59,675	02/18/2022	02/25/2067
225458-F7-8	CSFB 2005-7 2A4			4	1.A FM	398,914	46.2460	214,525	463,877	220,258		(8,390)			5.500	7.500	MON	2,126	25,053	11/02/2010	08/25/2035
23243A-AB-2	CWALT 2006-0A12 A1B			4	1.A FM	173,651	100.6910	240,760	239,106	211,982		22,028			4.674	18.340	MON	373	10,678	07/27/2016	09/20/2046
25150Q-AA-5	DBALT 2006-0A1 A1			4	1.A FM	641,987	91.9610	728,861	792,577	610,803		26,279			4.853	9.010	MON	748	28,315	05/31/2016	02/25/2047
25150W-AA-2	DBALT 2007-0A3 A1			4	1.A FM	253,077	90.5100	266,738	294,703	243,836		4,043			4.593	6.430	MON	263	16,379	10/02/2014	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2			4	1.A FM	441,205	88.4430	503,913	569,757	414,549		24,498			4.693	12.690	MON	520	29,683	02/17/2016	08/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25151K-AC-3	DBALT 2007-3 2A1			4	1.A FM	941,989	77.5770	898,031	1,157,590	895,763		26,122			5.203	7.220	MON	1,171	33,967	10/25/2016	10/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1			4	1.A FM	692,346	99.8700	758,795	759,776	757,348		(3,124)			4.853	5.060	MON	717	24,553	02/21/2017	08/25/2047
32027N-VE-8	FFML 2005-FFH3 M3			4	1.A FM	321,535	99.1000	347,532	350,686	350,686		(587)			5.323	4.040	MON	363	21,048	01/04/2017	09/25/2035
32056C-AH-2	FHASI 2007-4 1A8			4	1.A FM	354,519	35.8730	143,174	399,109	99,299		(17,338)			6.000	15.540	MON	1,996	32,274	08/05/2014	08/25/2037
33852H-BG-6	FSMT 2021-8INV B3			4	1.F	967,857	80.8800	745,384	921,584	960,358		(2,185)			3.511	3.010	MON	2,697	32,391	08/19/2021	09/25/2051
33853G-BM-4	FSMT 2021-12 B2			4	1.G	913,622	78.4850	726,658	925,855	915,168		628			2.966	0.760	MON	2,289	27,496	11/15/2021	11/25/2051
33853G-BM-4	FSMT 2021-12 B2		CF	4	1.G	2,740,865	78.4850	2,179,974	2,777,565	2,745,505		1,883			2.966	2.300	MON	6,867	82,487	11/15/2021	11/25/2051
36169K-AC-0	GCAT 2022-NQM2 A3			4	1.F	4,193,183	92.7790	3,994,702	4,305,607	4,197,944		17,532			4.210	4.630	MON	15,106	181,139	04/28/2022	02/25/2067
36245A-AD-8	GSAMP 2006-HE6 A4			4	1.A FM	1,363,632	82.4180	1,503,528	1,824,258	1,359,183		30,473			3.028	7.390	MON	1,074	57,000	05/23/2016	08/25/2036
36245R-AF-6	GSAA 2007-6 A4			4	1.A FM	1,081,769	63.9830	868,385	1,357,191	902,510		36,299			5.053	6.010	MON	5,436	21,398	09/09/2019	05/25/2047
36249B-AD-2	GSAA 2007-7 A4			4	1.A FM	168,317	94.8340	180,079	189,887	188,833		(1,242)			4.993	5.680	MON	184	5,327	06/01/2016	07/25/2037
36262J-BJ-3	GSMBS 2021-GR2 B3			4	1.G	959,008	81.8770	754,817	921,881	952,547		(2,037)			3.367	2.940	MON	2,587	31,076	08/17/2021	02/25/2052
39539L-AH-4	GPMF 2007-AR2 2A1			4	1.A FM	747,536	93.0380	863,301	927,896	717,257		30,726			4.053	11.730	MON	731	38,080	06/16/2016	05/25/2037
40430H-EQ-7	HASC 2006-NC1 1A			4	1.A FM	98,512	99.2480	102,379	103,154	103,154		(300)			4.873	3.510	MON	98	4,700	05/17/2017	11/25/2035
41165A-AB-8	HVMLT 2007-5 A1A			4	1.A FM	1,764,413	84.5520	1,660,796	1,964,209	1,708,290		44,728			4.670	5.690	MON	3,313	54,992	02/09/2017	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A			4	1.A FM	1,701,931	88.3250	1,716,757	1,943,675	1,924,373		(20,054)			4.670	4.910	MON	3,278	59,178	10/17/2016	08/19/2037
45254N-JW-8	IMM 2004-6 2A			4	1.A FM	338,244	113.8560	405,383	356,047	408,637		11,169			6.060	7.920	MON	1,798	14,988	07/30/2013	10/25/2034
45257V-AB-2	IMSA 2007-3 A1B			4	1.A FM	797,210	84.7310	963,267	1,136,841	819,816		39,111			4.933	10.520	MON	1,091	45,767	05/24/2016	09/25/2037
45660N-UY-9	RAST 2003-A11 A6			4	4.C FM	978,750	94.2730	942,740	1,000,000	987,963		472			5.750	5.890	MON	4,792	57,500	07/08/2011	11/25/2033
45661E-AF-1	INDX 2006-AR2 2A1			4	1.A FM	2,123,482	76.3380	2,041,435	2,674,200	1,772,565		64,952			3.954	9.060	MON	2,056	87,972	08/31/2016	02/25/2046
45667W-AA-6	INDX 2006-FLX1 A1			4	1.A FM	1,618,690	92.2750	1,685,366	1,826,449	1,813,006		(13,866)			4.873	5.090	MON	1,731	68,407	08/11/2016	11/25/2036
46651Y-AC-4	JPMMT 2019-9 A3		CF	4	1.A	668,256	87.8540	578,950	658,989	668,256		(1,049)			3.500	2.860	MON	1,922	23,065	11/22/2019	05/25/2050
525221-EE-3	LXS 2005-8 2A4A			4	1.A FM	2,648	103.8510	25,647	24,696	24,700		23,904			6.190	9.960	MON	50	1,208	10/12/2010	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A			4	3.A FM	481,871	90.7580	491,393	541,428	539,208		(3,018)			4.993	3.670	MON	526	25,811	08/23/2016	12/25/2035
525221-GM-3	LXS 2005-9N 1A1			4	1.A FM	926,902	90.8290	977,537	1,076,228	940,717		26,357			3.840	8.860	MON	804	38,817	07/21/2016	02/25/2036
525226-AG-1	LXS 2006-12N A31A			4	1.A FM	607,597	98.7820	820,761	830,881	635,908		45,923			4.313	14.440	MON	697	37,261	02/09/2015	08/25/2046
576434-TE-4	MALT 2004-7 3A1			4	1.A FM	189,196	99.2970	188,279	189,611	177,228		3,085			6.500	8.700	MON	1,027	12,325	01/22/2010	08/25/2034
57643A-AA-8	MASD 2006-2 A			4	1.A FM	362,659	97.1570	371,138	381,998	381,998		(393)			4.973	3.550	MON	369	15,039	01/27/2017	02/25/2036
57643L-NW-2	MABS 2006-AB1 A3B			4	1.A FM	383,381	54.3460	275,906	507,684	282,821		15,970			6.500	24.280	MON	2,750	16,549	01/07/2013	02/25/2036
59020U-Z6-5	MLMI 2005-A10 A			4	1.A FM	1,043,471	96.7340	1,114,658	1,152,290	1,052,128		22,809			4.873	8.600	MON	936	67,805	09/16/2014	02/25/2036
59980D-AD-3	MCMLT 2023-NQM1 M1			4	1.C	6,600,156	99.4750	6,590,261	6,625,000	6,600,036		(120)			6.123	6.110	MON	33,805	135,373	08/23/2024	10/25/2067
61744C-GD-2	MSAC 2004-HE7 M1			4	1.A FM	768,807	99.5110	774,735	778,539	778,539		(322)			5.353	4.560	MON	810	33,795	09/22/2020	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1			4	1.A FM	284,912	101.0640	291,683	288,610	288,610		(103)			5.413	4.300	MON	304	11,318	09/09/2020	09/25/2034
61748H-KA-8	MSM 2005-4 3A1			4	1.A FM	240,052	93.6640	254,062	271,246	190,578		12,675			4.545	13.610	MON	1,027	12,410	11/21/2011	08/25/2035
62955V-AC-0	NYMT 2022-CP1 M1			4	1.B	999,998	84.8890	848,899	1,000,000	999,998					3.214	3.190	MON	2,679	32,145	01/12/2022	07/25/2061
64828F-CQ-3	NRZT 2018-4A A1S			4	1.A	1,782,166	98.1160	1,780,416	1,814,602	1,790,105		4,205			5.203	5.690	MON	1,836	111,456	08/17/2023	01/25/2048
64828N-AA-3	NRZT 2017-5A A1			4	1.A	396,321	101.6420	403,460	396,941	396,941		(215)			5.953	4.000	MON	459	24,949	06/02/2020	06/25/2057
65535V-PD-4	NAA 2005-AP3 A3			4	1.A FM	748,977	43.4340	495,392	1,140,546	553,359		17,048			5.318	6.370	MON	5,055	19,184	09/09/2019	08/25/2035
669884-AA-6	NHEL 2006-1 A1A			4	1.A FM	863,658	98.6740	894,126	906,133	906,133		(838)			4.773	3.460	MON	841	27,993	03/02/2017	05/25/2036
67113K-AL-2	OBX 2019-EXP2 2A2			4	1.A	116,956	99.3370	116,181	116,956	116,956					5.653	2.600	MON	129	7,483	07/18/2019	06/25/2059
67448Q-AT-8	OBX 2019-EXP1 2A1B			4	1.A	588,382	100.6900	599,817	595,704	595,704		(662)			5.403	3.000	MON	626	36,777	04/16/2019	01/25/2059
67448W-BE-7	OBX 2020-EXP3 2A2			4	1.A	148,043	101.0540	149,603	148,043	148,043					5.653	2.980	MON	163	7,985	09/18/2020	01/25/2060
67647W-CF-2	BVINV 2021-3 B3A			4	1.G	969,605	81.1520	750,937	925,345	962,213		(2,299)			3.577	3.080	MON	2,759	33,112	08/24/2021	07/25/2051
69337B-AH-7	PHHAM 2007-1 21A			4	1.A FM	227,977	80.2270	242,283	301,997	229,999		2,496			6.000	9.170	MON	1,510	18,120	10/26/2010	02/25/2037
73316P-KJ-8	POPLR 2006-B M1			4	1.A FM	2,974,046	92.2610	2,876,946	3,118,266	3,118,266		(1,244)			4.993	4.050	MON	3,028	90,543	07/25/2019	05/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749239-AF-6	RAMP 2006-RZ5 M1			4	1.A FM	963,028	87.0530	1,061,642	1,219,528	968,979		13,459			4.813	9.010	MON	1,141	61,301	05/06/2020	08/25/2046
74923L-AB-8	RALI 2007-QO4 A1A			4	1.A FM	1,199,150	89.0210	1,182,421	1,328,238	1,328,238		(411)			4.833	4.880	MON	1,248	76,586	03/21/2017	05/25/2047
74938F-BU-1	RCKT 2022-1 B2A			4	1.A	2,798,648	75.0300	2,216,555	2,954,205	2,821,347		4,341			2.755	3.190	MON	6,785	81,445	01/13/2022	01/25/2052
74978F-AH-2	RAAC 2007-SP3 A2			4	1.A FM	1,132,155	98.7590	1,146,776	1,161,185	1,161,185		(403)			5.953	5.030	MON	1,344	80,176	04/01/2020	09/25/2047
75114H-AA-5	RALI 2006-QO5 1A1			4	1.A FM	1,718,118	87.6250	1,710,810	1,952,406	1,679,546		20,381			4.883	7.510	MON	1,854	113,191	02/24/2017	05/25/2046
751153-AA-5	RALI 2006-QO10 A1			4	1.A FM	975,431	87.9890	1,087,290	1,235,700	907,405		31,242			4.773	12.260	MON	1,147	69,811	06/01/2016	01/25/2037
75115Y-AA-7	RALI 2007-QO1 A1			4	1.A FM	4,345,424	88.3280	4,163,857	4,714,052	4,688,126		(27,247)			4.753	4.490	MON	4,357	245,834	08/26/2019	02/25/2047
75156W-AE-3	RAMP 2006-RS4 M1			4	1.A FM	326,557	95.8050	431,532	450,423	435,007		(959)			4.703	5.870	MON	412	21,879	10/25/2016	07/25/2036
75157D-AC-8	RAMP 2007-RS2 A3			4	1.A FM	328,117	89.1830	408,675	458,242	348,084		7,240			5.193	9.240	MON	463	21,820	10/25/2016	05/25/2037
75970N-BE-6	RAMC 2005-3 AF4			4	1.A FM	402,353	99.8870	450,466	450,974	436,215		15,305			5.140	8.080	MON	1,932	23,181	05/29/2014	11/25/2035
759950-FZ-6	RAMC 2005-4 A5			4	1.A FM	2,980,813	81.1400	3,002,180	3,700,000	3,157,275		47,043			6.066	5.100	MON	18,704	110,630	07/24/2015	02/25/2036
76111X-RB-1	RFMSI 2004-S9 1A23			4	1.A FM	144,310	97.9010	154,195	157,501	146,717		1,466			5.500	7.890	MON	722	9,016	02/04/2010	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B			4	1.A FM	433,390	98.1560	459,274	467,898	467,898		(366)			4.427	4.480	MON	403	21,446	01/03/2017	03/25/2036
76112B-SQ-4	RAAC 2005-SP1 2A3			4	1.A FM	236,852	97.0110	253,894	261,715	234,145		5,153			5.250	8.860	MON	1,145	13,683	05/05/2010	09/25/2034
762009-AR-9	RFMSI 2007-S6 1A16			4	1.A FM	104,255	76.6690	101,621	132,545	93,516		780			6.000	10.490	MON	663	7,289	01/11/2012	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C			4	1.A FM	481,427	38.3120	340,157	887,840	374,178		2,158			4.753	4.850	MON	821	11,251	09/09/2019	07/25/2036
81744M-AA-0	SEMT 2007-3 1A1			4	1.A FM	119,963	87.1780	116,767	133,941	109,704		3,384			4.884	11.150	MON	200	7,646	01/17/2013	07/20/2036
81745D-AE-1	SEMT 2013-9 A1	CF		4	1.A	778,322	89.3110	715,940	801,619	778,322		1,318			3.500	4.050	MON	2,338	28,057	10/16/2013	07/25/2043
81745J-AA-6	SEMT 2013-11 A1	CF		4	1.A	745,435	91.5440	717,022	783,252	745,435		2,854			3.500	4.590	MON	2,284	27,414	09/05/2013	09/25/2043
86358E-EK-8	SAIL 2003-BC11 A3			4	1.A FM	859,288	100.9500	875,109	866,873	866,873		(454)			5.403	4.250	MON	781	48,689	09/10/2020	10/25/2033
86358E-RC-2	SAIL 2005-2 M3			4	1.A FM	684,549	94.4040	837,242	886,865	871,459		(9,708)			5.632	6.220	MON	971	45,041	11/15/2016	03/25/2035
86358E-RX-6	SAIL 2005-3 M3			4	1.A FM	442,109	98.4810	441,673	448,486	448,486		(524)			5.173	3.000	MON	451	17,593	11/27/2018	04/25/2035
86358E-UW-4	SAIL 2005-HE1 M2			4	1.A FM	505,307	94.7950	495,258	522,450	522,450		(193)			3.492	3.540	MON	355	18,909	07/01/2020	07/25/2035
86359D-VD-6	SASC 2005-OPT1 A3			4	1.A FM	1,924,766	80.3010	2,888,988	3,597,694	2,165,559		162,141			3.244	15.410	MON	2,270	101,921	05/18/2016	11/25/2035
86360L-AF-3	SASC 2006-WF2 M2			4	1.A FM	562,985	97.6980	784,705	803,188	716,182		21,509			4.743	9.230	MON	741	44,372	11/22/2016	07/25/2036
88156Y-AA-0	TMTS 2006-11 A1			4	1.A FM	270,577	99.6270	280,618	281,668	281,668		(405)			4.967	5.020	MON	272	14,321	05/11/2017	10/25/2037
89177J-AB-4	TPMT 2019-2 A2			4	1.A	1,910,000	89.2130	1,784,277	2,000,000	1,935,897		3,910			3.750	4.120	MON	6,250	74,497	03/01/2019	12/25/2058
89177X-AB-3	TPMT 2019-HY3 A1B			4	1.A	1,231,918	100.6740	1,326,890	1,318,000	1,318,000					5.453	5.310	MON	1,398	83,482	05/13/2020	10/25/2059
90355D-BH-5	UWM 2021-INV5 B2	CF		4	1.A	6,625,570	79.4430	5,211,705	6,560,283	6,614,092		(3,440)			3.231	3.110	MON	17,665	212,137	12/13/2021	01/25/2052
92538N-AC-1	VERUS 2022-4 A3			4	1.B	694,611	95.8060	673,400	702,878	695,095		1,321			4.740	4.920	MON	2,776	33,317	04/22/2022	04/25/2067
92539U-AD-2	VERUS 2024-2 M1			4	1.G	2,999,926	100.5390	3,016,186	3,000,000	2,999,586		(340)			6.822	6.680	MON	17,055	170,550	02/15/2024	02/25/2069
92539X-AA-2	VERUS 2023-6 A1			4	1.A	778,515	101.0240	786,505	778,528	778,515		3			6.665	6.490	MON	4,324	51,889	09/07/2023	09/25/2068
92922F-2N-7	WAMU 2005-AR11 A1C3			4	1.A FM	429,190	97.9720	420,883	429,593	429,593		(123)			5.473	3.470	MON	457	20,606	02/13/2019	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3			4	1.A FM	685,616	95.7820	659,171	688,197	688,197		(260)			5.433	3.420	MON	727	33,880	02/07/2019	10/25/2045
93364E-AA-2	WMHE 2007-HE3 1A			4	1.A FM	1,010,538	91.8680	1,237,818	1,347,383	1,069,970		42,878			4.678	9.040	MON	1,226	57,031	12/15/2015	05/25/2037
93934F-HC-9	WMALT 2005-AR1 A1A			4	1.A FM	1,233,573	85.9670	1,302,187	1,514,749	1,254,136		30,029			4.973	7.050	MON	1,465	54,316	06/01/2016	12/25/2035
94985F-AA-6	WFALT 2007-PA2 1A1			4	1.A FM	95,022	87.8840	98,536	112,121	79,617		2,875			6.000	12.110	MON	561	6,727	10/13/2010	06/25/2037
95003K-BK-7	WFMBS 2021-INV1 B3			4	1.G	1,883,341	77.5430	1,439,500	1,856,386	1,877,634		(2,251)			3.312	3.150	MON	5,124	61,496	10/21/2021	08/25/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						122,948,658	XXX	119,787,730	138,323,952	122,365,976		1,276,833			XXX	XXX	XXX	312,639	5,561,677	XXX	XXX
00217V-AA-8	AREIT 2022-CRE7 A			4	1.A FE	2,482,023	100.0980	2,483,334	2,480,902	2,480,902		(3,445)			6.623	6.190	MON	6,847	149,081	06/14/2024	06/17/2039
03881B-AN-3	AMMST 2020-MF1 C			4	1.A	4,794,540	88.4930	4,424,655	5,000,000	4,876,893		19,280			3.598	4.080	MON	14,992	182,924	05/19/2020	05/15/2053
03881J-AA-4	ARCLO 2022-FL2 A			4	1.A FE	3,837,302	100.0610	3,873,143	3,870,746	3,849,666		(20,274)			6.247	7.040	MON	11,419	278,446	01/23/2023	05/15/2037
05492J-AZ-5	BBCMS 2019-C5 C			4	1.D	5,911,211	87.3020	4,801,640	5,500,000	5,751,566		(62,678)			3.710	2.670	MON	17,004	204,050	08/24/2021	11/15/2052
05525M-AG-1	BAMLL 2014-520M C			4	6.	4,763,086	61.1940	3,059,721	5,000,000	3,059,721	(1,798,622)	11,273			4.213	4.570	MON	11,705	214,207	08/04/2014	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05530S-AG-1	BAMLL 2022-DKLX B			4	1.A	1,995,193	99.3110	1,981,448	1,995,193	1,995,193					5.947	5.760	MON	5,603	137,076	01/31/2022	01/15/2039
05552X-BL-1	BBCMS 2021-C12 AS			4	1.A	633,164	84.1200	630,903	750,000	659,064		10,734			2.902	4.960	MON	1,814	21,765	06/28/2022	11/15/2054
05552X-BN-7	BBCMS 2021-C12 C			4	1.G	1,005,234	76.1650	761,653	1,000,000	1,003,466		(730)			3.205	3.120	MON	2,671	32,050	12/21/2021	11/15/2054
05602Q-AY-9	BMO 2022-C3 A5		CF	4	1.A	10,099,609	100.1160	10,011,661	10,000,000	10,077,576		(10,194)			5.312	5.150	MON	44,272	531,260	09/28/2022	09/15/2054
05608W-AJ-3	BX 2021-SOAR C			4	1.A	2,191,844	99.8120	2,187,735	2,191,844	2,191,844					5.611	4.750	MON	5,808	143,099	06/11/2021	06/15/2038
05608W-AL-8	BX 2021-SOAR D			4	1.A	876,738	100.0000	876,738	876,738	876,738					5.911	5.040	MON	2,447	59,914	06/11/2021	06/15/2038
05609B-AH-2	BX 2021-LBA CJV			4	1.A	998,750	99.6560	996,563	1,000,000	1,000,000					5.861	5.130	MON	2,768	67,829	03/29/2021	02/15/2036
05609B-AK-5	BX 2021-LBA DJV			4	1.A	3,000,000	99.2200	2,976,603	3,000,000	3,000,000					6.111	5.290	MON	8,658	211,111	02/03/2021	02/15/2036
05609B-CD-9	BX 2021-LBA AJV			4	1.A	2,410,938	100.0000	2,500,000	2,500,000	2,416,510		(6,811)			5.311	6.570	MON	6,271	155,593	04/25/2023	02/15/2036
05609Q-AA-4	BX 2021-ACNT A			4	1.A	4,150,653	99.9060	4,325,175	4,329,234	4,202,638		7,183			5.361	7.110	MON	10,961	271,640	11/29/2022	11/15/2038
05610F-AA-5	BX 2022-AHP A			4	1.A	2,910,938	99.7180	2,991,563	3,000,000	2,925,755		(2,802)			5.371	6.750	MON	7,648	189,019	04/12/2023	01/17/2039
05610F-AB-3	BX 2022-AHP AS			4	1.A	1,994,252	99.3120	1,986,250	2,000,000	2,000,000					5.887	5.810	MON	5,560	136,179	02/01/2022	01/17/2039
05610F-AC-1	BX 2022-AHP B			4	1.A	2,991,453	98.9370	2,968,125	3,000,000	3,000,000					6.237	6.160	MON	8,836	214,944	02/01/2022	01/17/2039
05610J-AE-9	BX 2022-MVRK C			4	1.A	1,830,497	97.5720	1,793,262	1,837,883	1,837,883		(368)			6.662	6.710	MON	5,782	139,622	03/10/2022	03/15/2039
07336A-AL-1	BBCMS 2022-C14 C			4	1.F	999,939	80.5040	805,048	1,000,000	999,939					3.345	3.330	MON	2,788	33,450	02/02/2022	02/15/2055
07403P-AG-7	BSST 2021-1818 B			4	1.A	3,000,000	74.4540	2,233,649	3,000,000	3,000,000					5.961	4.980	MON	8,446	206,557	03/19/2021	03/15/2036
08163T-AD-4	BMARK 2023-V2 AS		CF	4	1.A	1,029,996	103.1420	1,031,422	1,000,000	1,020,536		(6,022)			6.537	5.780	MON	5,448	65,374	05/09/2023	05/15/2055
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	1,202,311	89.5830	1,076,997	1,202,227	1,202,311					6.489	6.480	MON	9,968	71,516	05/14/2010	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)				1.B	207,713	76.0570	157,982	207,713	207,713					3.983	3.980	MON	1,057	7,571	05/21/2012	06/15/2032
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)				1.G	1,029,118	92.2460	949,330	1,029,118	1,029,118					4.610	4.610	MON	2,109	47,412	03/12/2013	03/15/2033
12433E-AJ-0	BX 2022-LBA6 C			4	1.A	1,000,000	99.7020	997,022	1,000,000	1,000,000					5.997	5.820	MON	2,832	69,208	01/21/2022	01/15/2039
12433U-AJ-4	BX 2018-GW C			4	1.A	1,997,500	99.9680	1,999,375	2,000,000	2,000,000					5.914	3.810	MON	5,586	136,735	05/01/2018	05/15/2035
12434E-AE-0	BX 2021-RISE C			4	1.A	1,690,658	98.9910	1,673,608	1,690,658	1,690,658					5.961	5.570	MON	4,760	116,394	11/18/2021	11/15/2036
12434F-AG-2	BX 2021-CIP C			4	1.A	8,538,030	99.6980	8,524,293	8,550,065	8,550,065		(995)			5.982	5.690	MON	24,155	590,458	12/02/2021	12/15/2038
12482H-AG-9	CAMB 2019-LIFE B			4	1.A	4,400,000	100.0000	4,400,000	4,400,000	4,400,000					5.944	4.000	MON	12,351	302,159	01/25/2019	12/15/2037
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC			4	6.	1,356,212	71.3000	1,356,212	1,902,121	1,356,212			545,909		4.640	4.640	MON		80,904	05/15/2014	04/15/2044
12514M-BC-8	CD 2016-CD1 A4		CF	4	1.A	6,903,130	94.4950	6,445,509	6,821,000	6,831,860		(9,287)			2.724	2.570	MON	15,484	185,804	10/12/2016	08/10/2049
12515G-AD-9	CD 2017-CD3 A4			4	1.A	1,041,680	94.4710	944,717	1,000,000	1,008,827		(4,687)			3.631	3.110	MON	3,026	36,310	05/02/2017	02/10/2050
12528Y-BD-4	CF 2019-CF2 SWA			4	1.A	478,711	76.8060	384,031	500,000	487,790		2,139			3.923	4.460	MON	1,635	19,618	05/27/2020	11/15/2052
12540@-AA-8	CISTERRA SEHO, LLC (SEMPRA ENERGY)				2.A	5,644,603	79.8280	4,506,011	5,644,603	5,644,603					4.700	4.700	MON	37,642	243,188	10/15/2013	07/10/2040
12593G-AK-8	COMM 2015-PC1 C			4	1.C	4,753,842	88.6570	4,432,879	5,000,000	4,955,681		25,954			4.282	4.850	MON	17,843	217,534	07/01/2015	07/10/2050
12593J-BK-1	COMM 2015-CR24 C			4	1.A	1,439,355	90.5800	1,358,709	1,500,000	1,487,737		6,300			4.348	4.810	MON	5,435	66,316	09/10/2015	08/10/2048
12593P-AW-2	COMM 2015-CR25 A4		CF	4	1.A	7,156,521	99.1960	6,527,113	6,580,000	6,613,351		(72,697)			3.759	2.620	MON	20,612	247,342	10/12/2016	08/10/2048
12657V-AG-7	CSWF 2021-SOP2 B			4	1.D	FE 1,990,912	90.3010	1,806,035	2,000,000	2,000,000					5.778	4.990	MON	5,457	134,988	06/23/2021	06/15/2034
12722#-AA-6	CVS WINCHESTER, KY				2.B	3,155,199	79.4450	2,481,855	3,123,959	3,149,684		(1,869)			4.281	4.180	MON	6,720	133,737	12/19/2019	01/15/2044
16135#-AA-8	CHARTER REALTY & DEV(SHAWS S-MKT)				4.C	183,029	101.2200	185,262	183,029	183,029					7.950	7.950	MON	1,213	14,549	12/06/2001	02/01/2027
17291H-AJ-3	CGCMT 2021-PRM2 C			4	1.A	2,000,000	98.7960	1,975,938	2,000,000	2,000,000					6.011	5.570	MON	5,678	138,721	10/22/2021	10/15/2038
20048G-AA-4	COMM 2019-521F A			4	1.A	3,972,328	92.5010	3,838,792	4,150,000	4,150,000					5.444	4.810	MON	10,669	263,896	06/01/2020	06/15/2034
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)				1.G	1,475,260	93.5680	1,380,383	1,475,260	1,475,260					5.090	5.090	MON	3,337	75,035	07/31/2014	08/15/2034
23306G-AE-7	DBGS 2018-BIOD C			4	1.A	2,784,320	99.4810	2,797,918	2,812,500	2,812,500		(886)			5.643	3.660	MON	7,495	184,528	06/05/2018	05/15/2035
26210Y-AG-1	DROP 2021-FILE B			4	1.A	4,000,000	91.1180	3,644,746	4,000,000	4,000,000					6.211	5.790	MON	11,733	285,548	04/21/2021	10/15/2043
26831@-AA-6	EDF DANVERS II (KOHLS)				3.B	1,927,418	102.1870	1,986,888	1,944,348	1,941,252		2,016			7.250	7.360	MON	11,747	140,965	10/22/2007	10/01/2027
29429C-AD-7	CGCMT 2016-P3 A4		CF	4	1.A	4,833,984	97.6070	4,392,356	4,500,000	4,537,215		(39,185)			3.329	2.420	MON	12,484	149,805	09/26/2016	04/15/2049
29478J-AG-5	EQUS 2021-EQAZ B			4	1.A	1,922,461	99.9060	1,998,085	1,999,960	1,947,511		1,433			5.611	7.250	MON	5,300	131,093	01/06/2023	10/15/2038
30287T-AQ-0	FREMF 2015-K49 C			4	1.A	1,797,656	99.0610	1,981,227	2,000,000	1,978,898		27,386			3.721	5.170	MON	6,203	75,697	02/23/2017	10/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302947-AE-6	FREMF 2016-K60 B			4	1.A	885,859	97.0140	970,140	1,000,000	972,699		12,803			3.541	4.980	MON	2,951	36,025	12/14/2016	12/25/2049
302975-BG-1	FREMF 2020-K105 C			4	1.F	2,805,469	89.4050	2,682,179	3,000,000	2,862,357		22,057			3.530	4.470	MON	8,825	105,900	04/26/2022	03/25/2053
30308Q-AU-2	FREMF 2019-K90 C			4	1.B	1,555,195	94.7730	1,421,603	1,500,000	1,533,363		(7,905)			4.317	3.680	MON	5,397	65,864	02/17/2022	02/25/2052
30310X-AG-4	FREMF 2019-K94 C			4	1.F	1,000,156	91.3750	913,750	1,000,000	1,000,000					3.963	3.920	MON	3,303	40,321	03/14/2022	07/25/2052
361928-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA				3.A	3,020,443	83.7340	2,504,103	2,990,537	3,001,772		(3,759)			4.510	4.360	MON	5,994	134,741	01/30/2015	03/15/2030
36197V-AA-6	GSMS 2013-PEMB A	CF		4	1.A	9,151,563	82.1080	8,210,813	10,000,000	9,979,177		92,519			3.549	4.500	MON	29,579	360,866	11/15/2013	03/05/2033
36198E-AP-0	GSMS 2013-GC13 AS	CF		4	1.A	1,040,581	96.0000	1,001,776	1,043,516	1,042,413		684			3.872	3.890	MON	3,367	40,899	09/17/2013	07/10/2046
36228C-UV-3	GSMS 2005-ROCK A	CF		4	1.A FM	5,100,417	99.9540	4,997,730	5,000,000	5,001,269		(7,856)			5.366	5.200	MON	22,358	268,300	05/17/2005	05/03/2032
36228C-VC-4	GSMS 2005-ROCK E	CF		4	1.A FM	1,978,750	99.9450	1,998,905	2,000,000	1,998,691		3,694			5.465	5.570	MON	9,108	109,300	01/21/2011	05/03/2032
36251P-AD-6	GSMS 2016-GS3 A4	CF		4	1.A	10,523,658	96.3960	9,919,169	10,290,000	10,327,230		(26,117)			2.850	2.580	MON	24,439	293,265	10/12/2016	10/10/2049
38406J-AL-2	GRACE 2020-GRCE E			4	2.A	2,678,430	78.2440	2,200,234	2,812,000	2,720,716		13,414			2.679	3.260	MON	6,280	76,615	09/22/2021	12/10/2040
43300L-AJ-9	HILT 2016-HHV C			4	1.A	984,547	97.1410	971,418	1,000,000	996,240		1,678			4.193	4.370	MON	3,495	42,634	11/22/2016	11/05/2038
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)				1.F	263,179	100.0010	263,183	263,179	263,179					5.700	5.700	MON	667	15,001	04/29/2010	03/15/2025
449652-AA-4	ILPT 2022-LPF2 A	CF		4	1.A	2,992,456	100.2660	3,007,998	3,000,000	2,992,456		(7,544)			6.642	7.030	MON	9,410	227,297	09/08/2022	10/15/2039
46590R-AE-9	JPMCC 2016-JP3 A5	CF		4	1.A	3,103,125	96.2570	2,887,739	3,000,000	3,015,729		(11,612)			2.870	2.460	MON	7,176	86,112	09/26/2016	08/15/2049
46593E-AC-9	JPMCC 2022-ACB B			4	1.A	3,491,250	100.0620	3,502,188	3,500,000	3,500,000					6.397	6.200	MON	10,574	251,358	03/09/2022	03/15/2039
46637J-AJ-3	JPMCC 2022-NLP C			4	1.A	2,817,543	94.1330	2,757,017	2,928,839	2,870,257		(22,809)			5.876	6.890	MON	8,128	199,117	04/28/2022	04/15/2037
46639J-AK-6	JPMCC 2013-C10 C	CF		4	1.A	4,810,701	93.7510	4,691,449	5,004,159	4,976,597		5,882			4.074	4.520	MON	16,991	207,268	08/22/2013	12/15/2047
46644U-BG-2	JPMBB 2015-C30 C			4	4.A	4,034,135	72.5790	3,085,353	4,251,000	4,207,516		22,329			4.227	4.800	MON	14,975	182,728	07/17/2015	07/15/2048
46654E-AE-1	JPMCC 2021-NYAH C			4	1.A	2,493,750	94.9230	2,373,082	2,500,000	2,500,000					5.801	5.390	MON	6,849	171,241	10/21/2021	06/15/2038
46654E-AG-6	JPMCC 2021-NYAH D			4	1.A	1,995,000	93.3330	1,866,665	2,000,000	2,000,000					6.051	5.640	MON	5,715	142,076	10/21/2021	06/15/2038
53218D-AE-8	LIFE 2022-BMR2 B			4	1.A	1,989,999	95.4790	1,909,581	2,000,000	1,992,776		(7,224)			6.190	6.430	MON	5,847	142,359	05/03/2022	05/15/2039
53218D-AG-3	LIFE 2022-BMR2 C			4	1.E	995,000	94.8330	948,338	1,000,000	996,394		(3,606)			6.490	6.730	MON	3,065	74,221	05/03/2022	05/15/2039
5527H#-AA-3	MFTR 2021C SEA LOFTS			4	1.D PL	5,000,000	67.4310	3,371,576	5,000,000	5,000,000					3.540	3.540	MON	7,867	177,000	01/13/2022	01/15/2057
55285A-AA-5	MF1 2022-FL9 A			4	1.A FE	1,962,811	100.0400	1,983,436	1,982,637	1,981,095		(1,596)			6.531	7.130	MON	5,396	148,080	05/13/2022	06/19/2037
563136-AG-5	OMW 2020-1MW C			4	1.A	1,754,531	91.0500	1,821,015	2,000,000	1,863,362		45,846			2.334	5.030	MON	3,892	47,478	07/13/2022	09/10/2039
58004*-AA-2	MF (NATOMAS) TR			4	1.D PL	5,000,000	75.5410	3,777,086	5,000,000	5,000,000					4.020	4.020	MON	8,933	201,000	03/18/2022	03/15/2057
61690Q-AE-9	MSBAM 2015-C23 A4	CF		4	1.A	8,134,570	99.3190	7,448,950	7,500,000	7,522,381		(81,137)			3.719	2.600	MON	23,244	278,925	10/12/2016	07/15/2050
61690V-AZ-1	MSBAM 2015-C26 A5	CF		4	1.A	3,517,062	98.7270	3,179,221	3,220,200	3,239,706		(36,706)			3.531	2.360	MON	9,475	113,705	09/27/2016	10/15/2048
61764X-BJ-3	MSBAM 2015-C21 A4			4	1.A	4,848,438	99.7550	4,987,778	5,000,000	4,972,847		124,409			3.338	6.740	MON	13,908	139,083	02/23/2024	03/15/2048
61765D-AT-5	MSC 2015-MS1 A3	CF		4	1.A	7,165,359	99.4340	6,660,889	6,698,798	6,704,072		(63,797)			3.510	2.540	MON	19,594	235,128	10/12/2016	05/15/2048
61765T-AL-7	MSBAM 2015-C25 B	CF		4	1.A	7,720,010	96.8300	7,388,174	7,630,000	7,636,377		(1,802)			4.515	4.350	MON	28,712	350,403	02/18/2016	10/15/2048
61767F-BA-8	MSC 2016-UB11 A4	CF		4	1.A	12,193,652	96.2530	11,550,366	12,000,000	12,024,698		(22,453)			2.782	2.580	MON	27,820	333,840	10/12/2016	08/15/2049
62475W-AC-9	MTN 2022-LPFL B			4	1.A	2,487,496	99.6800	2,492,003	2,500,000	2,499,414		(586)			6.292	6.370	MON	7,429	180,640	03/08/2022	03/15/2039
62475W-AE-5	MTN 2022-LPFL C			4	1.A	2,487,498	99.6700	2,491,750	2,500,000	2,499,474		(526)			6.791	6.880	MON	8,018	193,315	03/08/2022	03/15/2039
67076X-AE-5	NYC 2021-909 C			4	1.D	3,002,254	77.4370	2,323,131	3,000,000	3,000,698		(439)			3.205	3.180	MON	8,014	97,768	03/30/2021	04/10/2043
67118A-AL-9	OPG 2021-PORT D			4	1.A	1,933,805	99.6090	1,942,382	1,950,000	1,950,000		(52)			5.642	5.080	MON	5,196	127,938	09/30/2021	10/15/2036
67630K-AA-0	OAKST 2023-NLP A	CF		4	1.A	1,518,176	102.2210	1,533,324	1,500,000	1,510,982		(4,010)			6.094	5.760	MON	7,619	92,947	02/15/2023	03/15/2040
68275C-AC-2	FB 2005-1 A3	CF		4	1.A FM	4,221,915	99.0550	4,221,194	4,261,435	4,257,477		4,250			5.278	5.380	MON	14,370	224,919	04/28/2010	08/10/2035
71957#-AA-8	PICERNE-MEADOWBROOK(AHOLD/STOP&SHOP)				2.B	802,334	102.2830	820,654	802,334	802,334					7.950	7.950	MON	5,315	63,786	10/18/2001	10/01/2026
74969C-AL-1	RLGH 2021-TROT C			4	1.A	4,991,235	99.6580	4,982,902	5,000,000	5,000,000					5.825	4.960	MON	13,754	337,313	04/28/2021	04/15/2036
750731-AA-9	AUTUMN WIND HQ LLC (RAIDERS FOOTBALL)				2.A	1,917,380	71.5230	1,371,378	1,917,380	1,917,383					3.744	3.740	MON	4,188	71,771	02/20/2020	02/10/2049
75574P-AA-0	RCMT 2022-FL8 A			4	1.A FE	506,937	99.8940	506,403	506,937	506,937					6.210	5.590	MON	612	35,498	02/24/2022	01/25/2037
75574P-AC-6	RCMT 2022-FL8 AS			4	1.A FE	1,000,000	99.5660	995,661	1,000,000	1,000,000					6.660	6.200	MON	1,295	74,599	02/24/2022	01/25/2037
75575T-AC-7	RCMT 2021-FL6 AS			4	1.A FE	4,000,000	99.2870	3,971,488	4,000,000	4,000,000					5.653	4.850	MON	4,397	263,987	08/05/2021	07/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75575W-AA-4	ROMT 2021-FL7 A			4	1.A FE	1,714,140	99.6960	1,758,391	1,763,746	1,751,327		1,111			5.653	7.420	MON	1,939	116,402	07/26/2022	11/25/2036
78457J-AA-0	SMRT 2022-MINI A	CF		4	1.A	5,765,625	99.7500	5,985,000	6,000,000	5,843,480		(12,994)			5.397	6.840	MON	15,292	378,648	10/06/2022	01/15/2039
78457J-AJ-1	SMRT 2022-MINI C			4	1.A	2,000,000	98.7370	1,974,755	2,000,000	2,000,000					5.947	5.790	MON	5,617	137,399	01/21/2022	01/15/2039
78458M-AA-2	SMR 2022-IND A	CF		4	1.A FE	3,662,709	98.7830	3,618,158	3,662,709	3,662,709					6.047	5.890	MON	10,459	255,351	01/28/2022	02/15/2039
78458M-AE-4	SMR 2022-IND C			4	1.G FE	2,563,896	97.2880	2,494,374	2,563,896	2,563,896					7.347	7.190	MON	8,895	212,632	01/28/2022	02/15/2039
78485G-AG-9	SREIT 2021-FLWR B			4	1.A	2,490,898	99.9560	2,498,924	2,500,000	2,500,000					5.437	4.800	MON	6,419	158,792	07/12/2021	07/15/2036
78485G-AJ-3	SREIT 2021-FLWR C			4	1.A	2,490,898	99.5640	2,489,103	2,500,000	2,500,000					5.537	4.900	MON	6,537	161,329	07/12/2021	07/15/2036
78485G-AL-8	SREIT 2021-FLWR D			4	1.A	2,490,898	99.7200	2,493,024	2,500,000	2,500,000					5.886	5.250	MON	6,949	170,208	07/12/2021	07/15/2036
78486E-AJ-7	STWD 2021-LIH B			4	1.A	1,990,938	99.1920	1,983,848	2,000,000	2,000,000					6.167	5.880	MON	5,825	141,880	11/05/2021	11/15/2036
82510W-AL-4	SHOPS 2016-CSTL D			4	1.A	1,826,250	96.2250	1,924,516	2,000,000	1,966,267		20,486			3.731	4.860	MON	6,219	75,866	12/06/2016	07/05/2036
83751#-AA-1	S COVE DEV (AHOLD/STOP & SHOP)				2.B	254,073	100.7610	245,516	243,660	244,088		(1,469)			8.060	7.450	MON	1,864	19,639	10/22/2007	07/01/2025
83751#-AB-9	S COVE DEV (AHOLD/STOP & SHOP)				2.B	41,861	100.2840	40,630	40,515	40,570		(192)			8.060	7.580	MON	272	3,265	10/22/2007	07/01/2025
90205F-AJ-9	PRK 2017-280P C			4	1.A	5,000,000	96.7500	4,837,500	5,000,000	5,000,000					5.947	4.010	MON	14,042	343,657	09/19/2017	09/15/2034
90276V-AJ-8	UBSCM 2018-C8 B			4	1.C	3,019,453	93.2250	2,796,762	3,000,000	3,004,179		(2,772)			4.567	4.450	MON	11,418	137,010	10/26/2018	02/15/2051
90353D-BD-6	UBSCM 2018-C12 B			4	1.F	1,024,219	91.8160	918,162	1,000,000	1,009,134		(2,735)			4.787	4.450	MON	3,990	47,875	10/25/2018	08/15/2051
91831U-AG-2	VNDO 2016-350P E			4	1.A	1,374,551	92.8090	1,392,135	1,500,000	1,464,782		15,436			3.902	5.070	MON	4,878	59,515	04/06/2018	01/10/2035
91835B-AA-3	VMC 2022-FL5 A			4	1.A FE	681,149	99.4120	677,148	681,149	681,149					6.500	5.900	MON	1,722	49,560	03/01/2022	02/18/2039
94989M-AD-1	WFCM 2015-NXS2 A4	CF		4	1.A	7,996,875	99.2890	7,446,743	7,500,000	7,504,811		(62,432)			3.498	2.590	MON	21,863	262,350	10/12/2016	07/15/2058
95000C-BK-8	WFCM 2016-NXS5 A6FL			4	1.A	491,875	99.5350	497,679	500,000	500,000					6.061	4.810	MON	1,431	35,123	05/28/2020	01/15/2059
95000G-AY-0	WFCM 2016-BNK1 A3	CF		4	1.A	3,067,500	96.0370	2,881,130	3,000,000	3,009,005		(7,713)			2.652	2.380	MON	6,630	79,560	09/26/2016	08/15/2049
95003L-AA-8	WFCM 2021-SAVE A	CF		4	1.A FE	575,330	100.0170	572,747	572,646	575,330					5.661	4.670	MON	1,531	37,681	06/29/2021	02/15/2040
95003L-AG-5	WFCM 2021-SAVE B			4	1.C FE	800,000	100.0160	800,131	800,000	800,000					5.961	5.040	MON	2,252	55,082	01/29/2021	02/15/2040
95003W-AA-4	WFCM 2022-ONL A			4	1.A	2,574,918	93.1120	2,327,819	2,500,000	2,531,606		(15,853)			3.862	3.170	MON	8,046	96,550	02/18/2022	12/15/2039
95003W-AG-1	WFCM 2022-ONL C			4	1.A	2,539,885	87.9310	2,198,284	2,500,000	2,515,663		(8,974)			4.927	4.520	MON	10,266	125,245	02/18/2022	12/15/2039
95003W-AJ-5	WFCM 2022-ONL D			4	1.A	2,443,893	86.0460	2,151,174	2,500,000	2,471,166		10,622			4.927	5.410	MON	10,266	125,245	02/18/2022	12/15/2039
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)				1.G	2,634,708	75.7300	1,995,280	2,634,708	2,634,708					5.040	5.040	MON	5,902	132,732	08/17/2012	09/15/2033
00103C-AA-7	ACRES 2021-FL1 A		C	4	1.A FE	2,385,532	99.9180	2,383,575	2,385,532	2,385,532					5.711	4.390	MON	6,434	159,037	05/07/2021	06/15/2036
00103C-AC-3	ACRES 2021-FL1 AS		C	4	1.A FE	2,500,000	99.4040	2,485,110	2,500,000	2,500,000					6.111	4.990	MON	7,215	176,891	05/07/2021	06/15/2036
00489T-AC-0	ACR 2021-FL4 AS		C	4	1.A FE	409,326	99.5550	407,505	409,326	409,326					5.596	4.140	MON	891	26,697	01/21/2021	12/18/2037
00500J-AA-1	ACRES 2021-FL2 A		C	4	1.A FE	2,710,762	99.6450	2,725,001	2,734,690	2,730,422		8,156			5.911	7.680	MON	7,634	187,906	08/17/2023	01/15/2037
03880R-AA-7	ARCLO 2021-FL4 A		C	4	1.A FE	3,891,110	99.9690	4,010,230	4,011,453	3,957,150		17,488			5.861	7.760	MON	11,104	272,802	12/15/2022	11/15/2036
05493N-AA-0	BDS 2021-FL9 A		C	4	1.A FE	2,117,807	99.5380	2,145,579	2,155,529	2,138,081		17,551			5.581	8.630	MON	5,347	139,931	11/14/2023	11/16/2038
05591X-AA-9	BRSP 2021-FL1 A		C	4	1.A FE	1,568,322	99.6310	1,562,537	1,568,322	1,568,322					5.630	4.500	MON	2,944	102,995	07/12/2021	08/19/2038
39809P-AC-9	GSTNE 2021-FL3 AS		C	4	1.A FE	2,500,000	99.2230	2,480,578	2,500,000	2,500,000					5.861	4.900	MON	6,920	170,014	07/29/2021	07/15/2039
53946P-AA-8	LNCR 2022-CRE7 A		C	4	1.A FE	864,253	99.9990	874,080	874,086	873,542		5,304			6.148	7.820	MON	2,547	60,484	08/10/2023	01/17/2037
55283T-AA-6	MF1 2021-FL6 A		C	4	1.A FE	1,541,061	99.6390	1,535,505	1,541,061	1,541,061					5.611	4.400	MON	3,843	100,669	06/10/2021	07/16/2036
55283T-AC-2	MF1 2021-FL6 AS		C	4	1.A FE	1,300,000	100.0500	1,300,660	1,300,000	1,300,000					5.961	4.960	MON	3,444	89,407	06/10/2021	07/16/2036
55284A-AA-6	MF1 2021-FL7 A		C	4	1.A FE	2,491,144	99.6960	2,500,390	2,507,994	2,507,994		(1,853)			5.591	5.530	MON	6,233	163,068	02/16/2022	10/16/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						384,461,839	XXX	362,218,421	385,553,074	382,192,533	(1,798,622)	(112,036)	545,909		XXX	XXX	XXX	1,138,900	19,943,349	XXX	XXX
00240*-AA-8	AG DIRECT LENDING FUND V LP CLASS A			4	2.C PL	2,792,018	108.0010	3,015,413	2,792,018	2,792,018					9.085	9.140	JAJO	39,807	165,793	12/16/2024	06/30/2033
00240*-AB-6	AG DIRECT LENDING FUND V LP CLASS B			4	4.A PL	1,100,410	111.9420	1,231,829	1,100,410	1,100,410					10.239	10.310	JAJO	17,800	78,009	12/16/2024	06/30/2033
00240*-AC-4	AG DIRECT LENDING FUND V LP CLASS C			4	4.B PL	567,173	113.8260	645,594	567,173	567,173					11.189	11.270	JAJO	24,353	29,610	12/16/2024	06/30/2033
00868P-AA-3	AHOLD LEASE SERIES 2001-			1,2	2.A FE	6,717	100.0000	5,998	5,998	6,011		2,496			8.620	14.270	JJ	257	517	02/09/2010	01/02/2025
05377R-FM-1	AESOP 2022-3A C			4	2.C FE	1,999,772	100.7680	2,015,370	2,000,000	1,999,934		73			6.480	6.480	MON	3,960	129,600	07/12/2022	02/20/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055978-AA-8	BCRED 2023-1A A			4	1.A FE	2,023,500	100.5230	2,010,475	2,000,000	2,019,066		(4,434)			7.582	7.410	JAJO	30,328	132,607	04/15/2024	01/20/2036
07324S-CB-6	BAYC 2005-3A A1			4	2.C FE	928,682	95.0700	968,892	1,019,130	1,019,130		(474)			5.182	5.250	MON	1,027	47,805	03/26/2015	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1			4	2.A FE	398,404	95.6790	430,723	450,174	419,371		9,361			4.798	6.990	MON	420	25,797	05/08/2014	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1			4	3.A FE	430,970	94.4980	451,289	477,564	477,564		(263)			4.813	3.800	MON	447	27,195	09/26/2014	07/25/2037
12563L-AS-6	CLIF 2020-3A A			4	1.F FE	475,917	91.8750	496,127	540,000	475,917		10,651			2.070	7.340	MON	404	11,178	02/15/2023	10/18/2045
126650-BS-8	CVS PASS-THROUGH TRUST			1,2	2.B FE	984,822	105.2950	1,036,977	984,822	984,822					7.507	7.500	MON	4,313	73,768	12/07/2009	01/10/2032
12672#-AA-6	CVS CAREMARK CORPORATION			2	2.B	2,133,599	94.8400	2,023,505	2,133,599	2,133,599					4.704	4.700	MON	5,855	100,365	09/20/2012	09/10/2034
15675C-AA-3	CERB 2023-3A A1			4	1.A FE	2,025,400	100.6080	2,012,175	2,000,000	2,016,715		(8,685)			7.135	6.960	JAJO	30,526	79,248	04/26/2024	09/13/2035
17151J-AL-3	CHMML 2022-1A A1F			4	1.A FE	2,249,990	98.4530	2,215,204	2,250,000	2,250,000					4.415	4.410	JAJO	19,592	99,338	04/22/2022	04/20/2034
19260M-AA-4	COIN 2017-1A A2			4	2.C FE	2,084,486	88.5620	1,843,201	2,081,250	2,075,866		(1,883)			5.216	5.380	JAJO	19,902	108,558	09/09/2019	04/25/2047
193938-AA-5	CASL 2023-A A1			4	1.A FE	786,709	102.1800	803,861	786,709	786,709					6.238	6.590	MON	954	57,098	05/09/2023	05/25/2055
194204-AA-1	CASL 2017-A A1			4	1.B FE	390,701	100.8720	394,109	390,701	390,701					6.103	6.190	MON	464	27,572	07/11/2017	11/26/2046
19421U-AA-2	CASL 2019-A A1			4	1.A FE	1,070,376	100.2360	1,078,118	1,075,577	1,075,577		(614)			5.853	4.080	MON	1,224	73,172	06/26/2019	12/28/2048
19423D-AA-8	CASL 2018-A A1			4	1.D FE	294,738	99.8090	294,177	294,738	294,738					5.653	3.710	MON	324	19,452	06/12/2018	12/26/2047
20267T-AB-8	CBSLT 2016-A A2			4	1.A FE	177,193	100.7930	178,599	177,193	177,193					6.653	3.660	MON	229	13,496	04/15/2016	05/25/2040
20267T-AC-6	CBSLT 2016-A B			4	1.B FE	124,811	94.6090	122,402	129,375	124,811					4.000	5.040	MON	86	5,175	04/15/2016	05/25/2040
25216C-AC-4	DEXT 2023-2 B			4	1.B FE	4,698,831	102.1020	4,798,811	4,700,000	4,699,234		386			6.410	6.410	MON	13,390	301,270	11/15/2023	05/15/2034
25654#-AB-8	DODGER TICKETS LLC			2	1.G PL	1,293,511	98.9790	1,280,305	1,293,511	1,293,511					6.070	6.070	MAR	59,105	78,516	11/15/2007	03/31/2032
25755T-AP-5	DPABS 2021-1A A2II			4	2.A FE	4,862,500	87.3520	4,247,511	4,862,500	4,862,500					3.151	3.150	JAJO	28,090	153,217	04/08/2021	04/25/2051
30167J-AG-9	EART 2022-1A E			4	3.C FE	495,059	96.5320	482,664	500,000	497,765		853			5.020	5.210	MON	1,116	25,100	02/16/2022	10/15/2029
33845V-AJ-0	FCAT 2022-1 E			4	3.B FE	1,999,485	85.2390	1,704,786	2,000,000	1,999,751		87			5.370	5.370	MON	4,773	107,400	02/16/2022	06/15/2029
374593-A*-2	GIANTS STADIUM LLC			2	2.B PL	4,180,000	105.4410	4,407,461	4,180,000	4,180,000					7.100	7.090	AO	74,195	296,780	06/30/2010	04/01/2040
38237T-AA-9	GOOD 2022-3CS A			4	1.F FE	1,682,096	92.1390	1,550,526	1,682,805	1,682,215		(152)			4.950	4.950	MON	2,082	83,197	07/12/2022	07/20/2049
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	587,500	97.9520	575,469	587,500	587,500					4.846	4.840	JAJO	4,824	28,470	06/27/2017	07/30/2047
57109L-AB-9	MFT 2023-2A B			4	1.D FE	2,009,176	100.5670	2,020,732	2,009,330	2,009,295		(1,092)			6.540	6.540	MON	5,840	131,410	04/24/2023	06/15/2033
57109L-AC-7	MFT 2023-2A C			4	1.G FE	3,999,816	101.5660	4,062,640	4,000,000	3,999,935		46			6.960	6.960	MON	12,373	278,400	04/24/2023	06/15/2033
61945V-AA-9	MSAIC 2023-1A A			4	1.D FE	2,018,581	96.1210	1,946,030	2,024,544	2,019,016		355			5.320	5.380	MON	3,291	107,706	02/08/2023	06/20/2053
62946A-AB-0	NPRL 2016-1A A2			4	2.A FE	2,000,000	99.2750	1,985,505	2,000,000	2,000,000					5.438	5.430	MON	3,323	108,760	04/26/2016	04/20/2046
63941K-AC-9	NAVSL 2020-CA A2B			4	1.A FE	1,056,409	100.9550	1,066,502	1,056,409	1,056,409					6.111	4.260	MON	3,049	74,534	03/10/2020	11/15/2068
63942A-AB-2	NAVSL 2020-1A A1B			4	1.A FE	754,772	99.9050	769,479	770,206	754,772		2,123			5.511	6.550	MON	2,005	49,630	04/20/2023	04/15/2069
65341K-BY-1	NFMOT 2024-1A A1			4	1.A FE	5,700,000	100.6320	5,736,040	5,700,000	5,700,000					5.497	5.740	MON	14,798	269,226	03/05/2024	03/15/2029
68267H-AC-1	OMFIT 2022-S1 C			4	1.F FE	999,742	97.6700	976,703	1,000,000	999,876		51			4.560	4.560	MON	2,153	45,600	04/21/2022	05/14/2035
68269H-AB-1	OMFIT 2023-2A B			4	1.C FE	2,999,543	102.4440	3,073,326	3,000,000	2,999,663		95			6.170	6.170	MON	8,741	185,100	08/15/2023	09/15/2036
69120E-AA-7	OR 2023-10A A			4	1.A FE	2,000,000	100.3470	2,006,952	2,000,000	2,000,000					7.067	7.390	JAJO	28,662	158,742	02/14/2023	04/20/2035
746954-AA-4	QDOBA 2023-1A A2			4	2.B FE	3,970,568	104.7450	3,907,675	3,730,650	3,951,408		(19,160)			8.500	6.650	MJSD	14,974	158,553	08/09/2024	09/14/2053
784033-AJ-1	SCFET 2022-1A D			4	2.A FE	3,998,938	97.1370	3,885,486	4,000,000	3,999,724		141			3.790	3.790	MON	4,632	151,600	02/15/2022	11/20/2031
78433D-AC-8	SEB4P 2024-1A A2			4	2.C FE	2,000,000	102.0000	2,040,013	2,000,000	2,000,000					7.386	7.380	JAJO	25,030	85,349	03/19/2024	04/30/2054
78443C-BH-6	SLMA 2004-A A3			4	1.A FE	183,063	99.5420	194,763	195,658	195,658		(148)			5.020	3.780	MJSD	464	11,793	12/10/2015	06/15/2033
78450X-AB-4	SMB 2024-E A1B			4	1.A FE	1,916,609	100.6770	1,929,600	1,916,609	1,916,609					5.947	6.070	MON	5,394	42,783	08/07/2024	10/16/2056
78471A-AC-7	SOFI 2016-F B			4	1.B FE	1,375,541	95.8720	1,372,035	1,431,109	1,414,732		12,775			4.450	4.920	MON	1,061	63,684	01/13/2017	02/25/2040
83206E-AB-3	SMB 2024-C A1B			4	1.A FE	2,335,247	100.2500	2,341,085	2,335,247	2,335,247					5.698	5.750	MON	5,940	88,057	05/07/2024	06/17/2052
83207Q-AB-5	SMB 2024-D A1B			4	1.A FE	2,356,952	100.4060	2,382,270	2,372,634	2,356,952		513			5.731	6.010	MON	6,422	70,829	06/25/2024	07/15/2053
85234#-AB-1	STADIUM FUNDING TRUST			1,2	2.C PL	2,356,530	90.0720	2,122,590	2,356,530	2,356,530					5.000	4.990	AO	29,457	117,907	06/19/2013	04/01/2039
857908-AA-1	STEAM MH FUNDING I LLC			4	1.F PL	784,033	100.0000	784,033	784,033	784,033					5.000	4.970	MON	1,526	2,206	12/20/2024	12/15/2060
857908-AB-9	STEAM MH FUNDING I LLC			4	2.C PL	54,339	100.0000	54,339	54,339	54,339					6.100	6.050	MON	129	187	12/20/2024	12/15/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85790B-AC-7	STEAM MH FUNDING I LLC			4	3.B PL	47,551	100.0000	47,551	47,551	47,551					7.750	7.680	MON	143	211	12/20/2024	12/15/2060
89174U-AB-2	TPAT 2018-SL1 B			4	1.A FE	1,901,468	99.5930	1,947,699	1,955,656	1,955,656		(2,337)			5.503	4.090	MON	2,093	126,085	04/23/2019	01/25/2046
91823A-AW-1	VBTEL 2022-1A C2II			4	1.F FE	7,000,000	87.0880	6,096,182	7,000,000	7,000,000					3.706	3.700	MON	11,530	259,420	02/18/2022	02/15/2057
91823A-BA-8	VBTEL 2022-1A F			4	3.C FE	2,250,000	95.6870	2,152,958	2,250,000	2,250,000					5.268	5.260	MON	5,268	118,530	02/18/2022	02/15/2052
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A			2	2.A	300,008	101.1770	303,540	300,008	300,008					5.670	5.660	JJ	8,411	10,471	06/29/2006	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A			2	2.A	141,423	102.0840	144,372	141,423	141,423					5.780	5.780	JJ	4,042	13,154	04/27/2007	01/27/2029
96042V-AG-4	WLAKE 2022-2A D			4	1.E FE	1,999,997	100.5360	2,010,735	2,000,000	2,000,000		4			5.480	5.480	MON	4,871	109,600	06/08/2022	09/15/2027
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	428,898	93.4930	460,455	492,500	455,437		11,409			2.841	5.680	MJSD	1,011	13,992	07/13/2022	12/05/2050
00086A-AQ-7	ABPCI 2016-1A A1A2		C	4	1.A FE	500,500	101.2000	506,004	500,000	500,000		(500)			6.579	6.780	JAJO	6,670	27,564	04/16/2024	07/20/2033
00176A-BB-0	AMMC 2012-11A BR2		C	4	1.C FE	986,500	100.0500	1,000,501	1,000,000	1,000,000					6.450	4.880	JAJO	11,289	73,044	08/15/2019	04/30/2031
03331P-AA-6	ANCHF 2022-15A A		C	4	1.A FE	3,000,000	100.2100	3,006,318	3,000,000	3,000,000					4.545	4.540	JAJO	27,649	136,350	04/21/2022	04/18/2040
03332A-AA-8	ANCHF 2020-10A AV		C	4	1.A FE	1,004,500	98.0830	980,836	1,000,000	1,001,774		(843)			3.619	3.510	JAJO	6,635	36,190	02/17/2022	04/25/2038
04966H-AG-1	ATRM 13A C		C	4	1.F FE	965,000	100.0280	1,000,280	1,000,000	1,000,000					6.687	5.690	JAJO	13,004	75,192	08/20/2019	11/21/2030
056162-AQ-3	BABSN 2015-1A BR		C	4	1.A FE	1,114,920	100.1970	1,142,250	1,140,000	1,140,000					6.279	4.860	JAJO	14,515	81,321	01/22/2019	01/20/2031
05684G-AE-6	BCC 2023-2A B1		C	4	1.C FE	4,000,000	100.8790	4,035,172	4,000,000	4,000,000					7.232	7.430	JAJO	60,270	425,825	05/09/2023	07/18/2036
06759J-AS-7	BABSN 2019-1A BR		C	4	1.C FE	4,500,000	100.5740	4,525,832	4,500,000	4,500,000					6.658	5.930	JAJO	64,924	335,170	04/09/2021	04/15/2035
08186V-AE-0	BSP 2021-23A B1		C	4	1.C FE	1,960,000	100.4950	2,009,902	2,000,000	1,960,000		(2,575)			6.537	7.190	JAJO	24,697	147,201	07/28/2023	04/25/2034
09204G-AK-5	BLACK 2019-2A A2R		C	4	1.C FE	2,000,000	100.2330	2,004,669	2,000,000	2,000,000					6.826	7.000	JAJO	26,547	60,437	05/16/2024	07/23/2032
09609N-AN-5	BLUEM 2019-24A BR		C	4	1.C FE	1,000,000	100.0740	1,000,745	1,000,000	1,000,000					6.479	5.790	JAJO	13,138	73,373	03/18/2021	04/20/2034
09626Q-BE-6	BLUEM 2014-2A CR2		C	4	1.F FE	1,597,600	100.0380	1,600,611	1,600,000	1,597,600					7.079	7.340	JAJO	22,653	127,183	01/12/2024	10/20/2030
09626Y-AS-9	BLUEM 2013-2A BR		C	4	1.A FE	1,685,890	99.8530	1,697,505	1,700,000	1,700,000					6.493	4.770	JAJO	21,770	124,023	01/18/2019	10/22/2030
09629T-AG-3	BLUEM 2018-1A B		C	4	1.B FE	999,750	100.2440	1,002,443	1,000,000	999,750					6.550	6.820	JAJO	11,464	74,061	01/10/2024	07/30/2030
09629T-AJ-7	BLUEM 2018-1A C		C	4	1.E FE	995,000	100.1050	1,001,053	1,000,000	995,000					6.900	7.280	JAJO	12,076	77,619	01/11/2024	07/30/2030
12481Q-AC-9	CBAM 2018-5A A		C	4	1.A FE	550,454	100.0510	550,740	550,454	550,454					5.929	3.650	JAJO	6,890	37,004	02/23/2018	04/17/2031
12547L-AQ-1	CIFC 2020-2A BR		C	4	1.C FE	1,000,000	100.4730	1,004,735	1,000,000	1,000,000					6.479	6.120	JAJO	13,138	73,373	08/27/2021	10/20/2034
12549J-BE-0	CIFC 2014-1A CR2		C	4	1.F FE	1,647,375	100.0400	1,725,697	1,725,000	1,725,000					6.743	5.850	JAJO	24,236	130,417	07/25/2019	01/18/2031
12551J-AN-6	CIFC 2017-4A A2R		C	4	1.A FE	1,050,500	100.1920	1,102,122	1,100,000	1,069,373		1,471			6.446	8.010	JAJO	13,591	79,877	10/31/2022	10/24/2030
12551Y-AA-1	CIFC 2018-3A A		C	4	1.A FE	4,027,312	100.1380	4,109,746	4,104,058	4,073,260		(21,217)			5.993	6.770	JAJO	51,249	278,990	07/11/2022	07/18/2031
13877B-AC-2	CANYC 2018-1A B		C	4	1.B FE	298,125	100.0610	300,184	300,000	300,000					6.608	5.480	JAJO	4,296	22,193	11/16/2020	07/15/2031
14310M-AW-7	CGMS 2014-1A A1R2		C	4	1.A FE	883,087	100.1530	884,440	883,087	883,087					5.879	3.530	JAJO	10,960	64,033	03/05/2018	04/17/2031
14311D-BQ-8	CGMS 2015-1A BR3		C	4	1.A FE	957,500	100.1330	1,001,338	1,000,000	969,136		(978)			6.429	7.800	JAJO	13,037	72,863	11/17/2022	07/20/2031
14312J-BJ-0	CGMS 2015-5A A2R3		C	4	1.A FE	5,000,000	100.1710	5,008,557	5,000,000	5,000,000					6.267	6.420	JAJO	63,544	178,198	06/18/2024	01/20/2032
14889D-AN-8	CRMN 2014-1A A2R		C	4	1.A FE	1,250,000	100.2030	1,252,541	1,250,000	1,250,000					6.713	4.790	JAJO	16,550	93,982	10/16/2017	04/22/2030
15032T-BG-0	CEDF 2013-1A BRR		C	4	1.C FE	2,910,000	100.0500	3,001,521	3,000,000	2,910,000		(5,328)			6.229	7.090	JAJO	37,893	212,472	08/15/2023	04/20/2034
16409T-AG-4	CHPRK 2018-1A B		C	4	1.F FE	1,921,500	100.0380	2,000,774	2,000,000	2,000,000					6.758	5.780	JAJO	29,289	150,992	08/29/2019	04/15/2030
19737L-AJ-2	CECLO 2021-31A B		C	4	1.C FE	1,940,000	100.0580	2,001,165	2,000,000	1,940,000		(3,359)			6.429	7.280	JAJO	26,073	145,726	08/17/2023	04/20/2034
22823K-AW-4	CCITY 2020-2A BR		C	4	1.F FE	3,000,000	100.0530	3,001,617	3,000,000	3,000,000					6.767	6.650	JAJO	41,168	228,938	02/03/2022	04/20/2035
22846D-AL-7	CRNPT 2020-9A BR		C	4	1.C FE	2,000,000	100.5410	2,010,823	2,000,000	2,000,000					6.767	6.210	JAJO	29,702	150,992	07/07/2021	07/14/2034
26243E-AB-7	DRSLF 2017-53A B		C	4	1.A FE	2,200,625	100.0770	2,251,746	2,250,000	2,250,000					6.308	5.080	JAJO	30,756	159,600	11/16/2020	01/15/2031
26245R-AA-8	DRSLF 2018-58A A1		C	4	1.A FE	845,972	100.0010	855,609	855,597	855,597		(242)			5.909	4.480	JAJO	10,673	57,343	09/29/2020	07/17/2031
26251N-AD-2	DRSLF 2018-60A C		C	4	1.E FE	487,500	100.1820	500,913	500,000	500,000					6.958	5.810	JAJO	7,539	38,762	08/19/2019	07/15/2031
36320M-AL-2	GALXY 2015-20A AR		C	4	1.A FE	358,046	100.0240	358,133	358,046	358,046					5.879	3.500	JAJO	4,268	24,081	02/23/2018	04/20/2031
38176E-AN-7	GCBSL 2019-40A BR		C	4	1.A FE	5,000,000	100.0750	5,003,764	5,000,000	5,000,000					6.587	6.070	JAJO	62,215	370,544	10/21/2021	01/25/2032
39808P-AN-6	GWOLF 2015-1A A2R		C	4	1.C FE	1,641,000	100.0280	1,641,466	1,641,000	1,641,000					6.558	6.900	JAJO	20,389	121,279	01/17/2024	01/27/2031
43133F-AC-0	HCOMF 2015-1A CRR		C	4	3.A FE	3,000,000	69.0000	2,070,000	3,000,000	3,000,000					5.050	5.050	FMAN	25,250	151,500	11/16/2021	11/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48259B-AL-6	KKR 38A C		C	4	1.E FE	2,000,000	100.0250	2,000,508	2,000,000	2,000,000					7.147	7.020	JAJO	30,972	158,868	03/07/2022	04/15/2033
50181G-BG-4	LCM 16A BR2		C	4	1.B FE	982,650	100.0940	1,000,941	1,000,000	987,945		(240)			6.658	6.590	JAJO	14,428	74,482	12/16/2022	10/15/2031
50200F-AG-4	LCM 26A C		C	4	1.F FE	475,500	100.1210	500,608	500,000	500,000					6.679	5.860	JAJO	6,772	37,706	08/15/2019	01/20/2031
50200W-AC-6	LCM 28A B		C	4	1.B FE	982,700	99.9610	999,619	1,000,000	994,183		(5,817)			6.479	6.820	JAJO	13,138	73,373	04/28/2022	10/20/2030
50204H-AS-0	LCM 38A A1BR		C	4	1.A FE	4,500,000	99.5430	4,479,466	4,500,000	4,500,000					5.780	5.780	JAJO	54,910	259,378	08/24/2023	10/15/2036
50204H-AY-7	LCM 38A B2R		C	4	1.C FE	3,000,000	100.2480	3,007,451	3,000,000	3,000,000					6.540	6.540	JAJO	41,420	195,655	08/24/2023	10/15/2036
510800-AC-9	THLLS 2019-1A A1R		C	4	1.A FE	1,973,764	100.2600	1,978,896	1,973,764	1,973,764					6.608	6.920	JAJO	28,263	108,908	01/24/2024	04/15/2033
55953M-AU-6	MAGNE 2015-15A CR		C	4	1.B FE	1,920,400	100.1970	2,003,945	2,000,000	2,000,000					6.687	5.730	JAJO	25,264	150,251	08/30/2019	07/25/2031
56577L-AA-6	MRNON 2021-1RA AR1		C	4	1.A FE	3,000,750	100.9320	3,027,988	3,000,000	3,000,000		(750)			6.608	6.910	JAJO	42,958	165,534	01/24/2024	07/15/2034
59284M-AB-0	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	231,438	79.9510	183,889	230,000	231,295		(30)			5.500	5.450	AO	2,143	12,650	12/06/2019	10/31/2046
59284M-AD-6	MEXICO CITY ARPT TRUST		C	1,2	2.C FE	958,021	80.4290	773,735	962,000	958,004		(3,532)			5.500	5.500	JJ	22,193	52,910	10/03/2017	07/31/2047
61774J-AG-9	MSEV 2022-16A C		C	4	1.E FE	3,000,000	100.1450	3,004,379	3,000,000	3,000,000					6.997	6.890	JAJO	45,482	233,739	02/25/2022	04/15/2035
64132D-AL-2	NEUB 2019-32A BR		C	4	1.C FE	500,000	100.1920	500,961	500,000	500,000					6.279	5.350	JAJO	6,453	35,724	02/12/2021	01/20/2032
66860M-AQ-4	WOODS 2019-18A BR		C	4	1.B FE	975,000	100.4230	1,004,235	1,000,000	984,766		(10,731)			6.632	7.220	FMAN	7,738	75,198	06/08/2022	05/20/2032
66860P-AA-2	WOODS 2018-17A A		C	4	1.A FE	962,045	100.1380	983,040	981,678	973,714		(6,056)			5.953	6.790	JAJO	11,526	66,243	06/29/2022	04/22/2031
67107K-AZ-9	OCP 2014-7A A1RR		C	4	1.A FE	157,142	100.0050	159,140	159,131	158,659		(341)			5.999	7.180	JAJO	1,936	10,897	09/23/2022	07/20/2029
67107K-BB-1	OCP 2014-7A A2RR		C	4	1.A FE	749,063	100.0040	750,036	750,000	750,000					6.529	4.630	JAJO	9,930	55,412	01/08/2020	07/20/2029
67107K-BF-2	OCP 2014-7A CRR		C	4	2.A FE	1,496,250	100.5710	1,508,576	1,500,000	1,503,073		(52)			7.979	8.010	JAJO	24,269	132,997	02/22/2022	07/20/2029
67112G-AA-6	OZLM 2018-18A A		C	4	1.A FE	748,449	100.1180	749,338	748,449	748,449					5.928	3.580	JAJO	9,615	50,207	02/23/2018	04/15/2031
67572Y-BS-0	OCT22 2014-1A BRR		C	4	1.A FE	983,750	100.1060	1,001,066	1,000,000	1,000,000					6.343	4.820	JAJO	12,510	71,434	06/07/2019	01/22/2030
67590R-BE-4	OCTLF 2014-1A CRR		C	4	1.G FE	1,424,313	100.2910	1,454,230	1,450,000	1,450,000					6.946	6.100	FMAN	12,312	113,479	11/04/2021	11/18/2031
67590X-AQ-5	OCT27 2016-1A CR		C	4	1.F FE	2,361,220	100.1950	2,439,758	2,435,000	2,435,000					7.008	5.910	JAJO	36,978	190,005	08/22/2019	07/15/2030
69688X-AU-5	PLMRS 2014-1A A2R2		C	4	1.A FE	985,000	99.9720	999,728	1,000,000	1,000,000					6.359	4.400	JAJO	13,425	71,596	08/15/2019	01/17/2031
72132Y-AN-5	PIPK 2020-6A BR2		C	4	1.C FE	400,200	100.1330	400,535	400,000	400,200					6.446	5.870	FMAN	3,152	29,282	06/11/2021	05/18/2034
77340G-AN-1	ROCKT 2017-2A CR		C	4	1.C FE	500,000	100.0840	500,425	500,000	500,000					6.808	5.230	JAJO	7,376	38,001	02/12/2020	10/15/2029
77341Q-AA-6	RTCF 2022-1A A		C	4	1.A FE	3,500,000	96.1470	3,365,160	3,500,000	3,500,000					3.526	3.520	JAJO	24,339	123,410	02/10/2022	04/20/2040
77587A-AJ-5	RMRK 2018-1A C		C	4	1.F FE	1,500,000	100.0600	1,500,914	1,500,000	1,500,000					6.829	5.190	JAJO	20,772	115,411	03/29/2018	04/20/2031
80349B-BF-3	SARAT 2013-1A BR3		C	4	1.A FE	1,500,000	100.0490	1,500,741	1,500,000	1,500,000					6.679	5.750	JAJO	20,315	113,117	02/11/2021	04/20/2033
81881C-AC-1	SHACK 2018-12A B		C	4	1.A FE	1,000,000	100.1230	1,001,235	1,000,000	1,000,000					6.529	6.790	JAJO	13,239	73,882	01/10/2024	07/20/2031
81881Q-AU-0	SHACK 2013-3A BR		C	4	1.A FE	499,750	99.9520	499,762	500,000	500,000					6.458	5.320	JAJO	6,997	36,227	04/23/2021	07/15/2030
81883E-AJ-0	SHACK 2017-11A CR		C	4	1.C FE	5,013,750	100.1970	5,009,856	5,000,000	5,000,000		(13,750)			6.935	7.110	FMAN	45,271	291,519	03/11/2024	08/15/2030
828081-AA-7	SPCSL 2023-1A A		C	4	1.A FE	4,048,350	102.6100	4,104,418	4,000,000	4,030,735		(17,615)			7.447	7.220	JAJO	64,543	165,003	05/16/2024	07/15/2034
83609T-AE-7	SNDPT 2017-4A B		C	4	1.B FE	1,494,750	100.1960	1,502,942	1,500,000	1,500,000					6.679	4.990	JAJO	20,315	113,117	12/12/2017	01/21/2031
83609Y-AE-6	SNDPT 2013-3RA B		C	4	1.B FE	1,750,000	100.0010	1,750,028	1,750,000	1,750,000					6.643	5.490	JAJO	23,900	130,528	11/18/2020	04/18/2031
85816F-AG-6	STCR 2022-1A C		C	4	1.F FE	1,500,000	100.1150	1,501,734	1,500,000	1,500,000					7.347	7.270	JAJO	23,879	122,193	02/28/2022	04/15/2035
87240N-BA-3	TCW 2017-1A CRR		C	4	1.F FE	3,000,000	100.3330	3,009,995	3,000,000	3,000,000					7.166	6.810	JAJO	38,220	239,864	09/24/2021	10/29/2034
89640Y-AW-4	TRNTS 2017-6A BR1		C	4	1.C FE	2,000,000	99.9570	1,999,146	2,000,000	2,000,000					6.537	5.720	JAJO	24,697	147,201	02/09/2021	01/25/2034
89641C-AM-3	TRNTS 2017-7A B1R		C	4	1.C FE	4,000,000	100.0750	4,003,003	4,000,000	4,000,000					6.687	6.370	JAJO	50,528	300,502	11/05/2021	01/25/2035
89641C-AP-6	TRNTS 2017-7A CR		C	4	1.F FE	1,000,000	100.1920	1,001,922	1,000,000	1,000,000					7.137	6.840	JAJO	13,482	79,700	11/05/2021	01/25/2035
89641G-AQ-5	TRNTS 2020-12A B1R		C	4	1.B FE	3,000,000	100.1540	3,004,626	3,000,000	3,000,000					6.625	6.830	JAJO	37,547	158,373	01/29/2024	04/25/2033
915328-AW-8	UPLND 2016-1A A2R		C	4	1.A FE	494,375	100.2130	501,070	500,000	500,000					6.529	5.010	JAJO	6,620	36,941	08/19/2019	04/20/2031
92331N-AE-6	VENTR 2017-30A B		C	4	1.A FE	2,000,000	99.9670	1,999,344	2,000,000	2,000,000					6.508	4.720	JAJO	28,205	145,923	10/31/2017	01/15/2031
92331V-AC-2	VENTR 2018-31A A2		C	4	1.A FE	1,000,000	100.4710	1,004,715	1,000,000	1,000,000					6.029	4.260	JAJO	12,225	68,785	02/23/2018	04/20/2031
92917A-AE-6	VOYA 2018-1A B		C	4	1.F FE	965,000	100.1200	1,001,207	1,000,000	1,000,000					6.679	5.670	JAJO	13,729	75,537	08/14/2019	04/19/2031
94949L-AQ-3	WELF 2016-2A BR		C	4	1.A FE	1,100,657	100.0540	1,099,060	1,098,460	1,100,274		(2,186)			7.029	6.400	JAJO	15,657	86,756	02/03/2022	10/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97314E-AE-6	WINDR 2019-2A BR		C	4	1.C FE	2,500,000	100.2080	2,505,212	2,500,000	2,500,000					6.597	6.460	JAJO	35,735	184,644	02/04/2022	01/15/2035
97314E-AG-1	WINDR 2019-2A CR		C	4	1.F FE	2,500,000	100.0770	2,501,945	2,500,000	2,500,000					6.897	6.770	JAJO	37,360	192,248	02/04/2022	01/15/2035
97316L-AC-2	WINDR 2017-3A BR		C	4	1.C FE	3,000,000	100.4510	3,013,553	3,000,000	3,000,000					6.708	6.010	JAJO	43,608	224,967	04/16/2021	04/15/2035
97719B-AE-3	WYZE 2023-1A B2		C	4	1.C FE	2,031,750	101.2300	2,024,608	2,000,000	2,029,974		(1,776)			7.150	6.860	JAJO	28,203	71,103	06/20/2024	10/20/2036
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						255,729,267	XXX	254,113,302	256,882,907	256,673,186		(84,270)			XXX	XXX	XXX	2,621,036	15,711,414	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,720,958,184	XXX	3,319,136,776	3,715,950,536	3,716,805,872	(1,798,622)	1,571,469	545,909		XXX	XXX	XXX	42,640,860	174,934,231	XXX	XXX
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	7,369,065	97.6330	7,510,983	7,693,000	7,479,689		81,215			4.625	6.770	MS	99,822	355,801	05/29/2018	01/01/9999
514666-AM-8	LAND O'LAKES INC			2	3.B FE	2,087,500	84.3560	1,687,134	2,000,000	2,025,727		(10,321)			7.250	6.610	MJSD	6,444	145,000	11/08/2017	01/01/9999
55261F-AH-7	M&T BANK CORPORATION			2	2.C FE	3,986,354	98.4810	3,956,005	4,017,000	3,997,066		8,037			5.125	5.720	MN	34,312	205,871	05/29/2018	01/01/9999
638612-AJ-0	NATIONWIDE FINANCIAL SER			1	2.B FE	2,130,000	102.8780	2,057,562	2,000,000	2,090,398		(3,944)			6.750	6.220	MN	17,250	135,000	04/02/2013	05/15/2037
665859-AQ-7	NORTHERN TRUST CORP			2	2.A FE	5,434,468	97.8050	5,435,024	5,557,000	5,477,094		31,025			4.600	5.470	AO	63,906	255,622	05/29/2018	01/01/9999
693475-AQ-8	PNC FINANCIAL SERVICES			2	2.B FE	2,972,500	98.4000	2,952,027	3,000,000	2,980,042		7,427			5.000	6.220	MN	25,000	150,000	09/09/2019	01/01/9999
902973-AZ-9	US BANCORP			2	2.B FE	4,222,500	98.6010	3,944,072	4,000,000	4,062,262		(23,628)			5.300	4.570	AO	44,756	212,000	07/07/2017	01/01/9999
780082-AR-4	ROYAL BANK OF CANADA			2	2.B FE	8,015,000	103.6860	8,294,928	8,000,000	8,013,348		(1,652)			7.500	7.450	FMAN	98,333	313,333	04/23/2024	05/02/2084
89117F-8Z-5	TORONTO-DOMINION BANK			2	2.B FE	1,000,000	104.2320	1,042,320	1,000,000	1,000,000					8.125	8.120	JAJO	13,767	81,250	10/06/2022	10/31/2082
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						37,217,387	XXX	36,880,055	37,267,000	37,125,626		88,159			XXX	XXX	XXX	403,590	1,853,877	XXX	XXX
1309999999. Total - Hybrid Securities						37,217,387	XXX	36,880,055	37,267,000	37,125,626		88,159			XXX	XXX	XXX	403,590	1,853,877	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
07368R-AG-6	BEACON ROOFING SUPPLY INC				3.B FE	497,487	100.2400	498,681	497,487	497,487					7.057	7.050	FMAN	88	12,739	08/05/2024	05/19/2028
18685B-AB-8	CLIFFWATER CORPORATE LENDING FUND				1.C PL	1,875,000	100.0000	1,875,000	1,875,000	1,875,000					6.504	6.500	JAJO	4,743		12/18/2024	04/08/2030
30204K-AD-8	EXGEN RENEWABLES				3.C FE	501,250	100.2970	501,485	500,000	501,231		(19)			6.763	6.600	MJSD	1,879		08/05/2024	12/15/2027
38017B-AX-4	GO DADDY OPERATING CO LLC				3.B FE	497,500	99.9280	497,142	497,500	497,500					6.572	6.570	FMAN	84	7,579	08/06/2024	11/09/2029
389376-AZ-7	GRAY TELEVISION, INC.				3.C FE	968,788	92.1880	894,224	970,000	969,389		(611)			7.324	7.360	MJSD	6,198	82,476	02/10/2022	12/01/2028
75005*-AA-5	RIALTO 2022-1				1.G PL	12,320,911	102.0500	12,573,592	12,320,911	12,320,911					7.109	7.100	JAJO	189,791	897,996	03/15/2024	09/22/2030
75005*-AB-3	RIALTO 2022-2				1.G PL	16,412,575	102.0500	16,749,168	16,412,575	16,412,575					7.109	7.100	JAJO	262,807	1,286,281	10/19/2023	09/22/2030
87929#-AA-9	TELECO				1.D PL	180,818	100.0000	180,818	180,818	180,818					6.897	6.890	MON	554	4,826	08/28/2024	10/15/2027
87929#-AB-7	TELECO				1.A PL	396,703	100.0000	396,703	396,703	396,703					6.897	6.890	MON	1,216	7,912	08/28/2024	01/15/2028
87929#-AC-5	TELECO			4	1.D PL	753,160	100.0000	753,160	753,160	753,160					6.897	6.940	MON	2,309	16,908	08/28/2024	04/15/2028
87929#-AD-3	TELECO				1.A PL	1,425,381	100.0000	1,425,381	1,425,381	1,425,381					6.897	6.890	MON	4,642	31,999	08/28/2024	07/15/2028
87929#-AE-1	TELECO			4	1.D PL	1,367,270	100.0000	1,367,270	1,367,270	1,367,270					6.897	6.920	MON	4,191	22,317	09/25/2024	10/15/2028
89334G-BE-3	TRANS UNION LLC				2.C FE	499,370	99.7750	497,625	498,747	498,898		(474)			6.482	6.540	MON		9,846	08/05/2024	12/01/2028
89364M-CC-6	TRANSDIGM INC				3.C FE	498,747	100.2710	500,098	498,747	498,747					7.074	7.070	MJSD	5,599		08/05/2024	08/24/2028
BYDCEA-3X-2	TELECO				1.A FE	2,126,668	100.0000	2,126,668	2,126,668	2,126,668					7.102	7.100	MON	4,987		12/18/2024	01/15/2029
000000-00-0	RIALTO 2024-1				1.G Z	5,437,500	100.1040	5,443,167	5,437,500	5,437,500					6.928	6.920	JAJO	52,324		11/12/2024	11/12/2029
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						45,759,128	XXX	46,280,182	45,758,467	45,759,238		(1,104)			XXX	XXX	XXX	541,412	2,380,879	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						45,759,128	XXX	46,280,182	45,758,467	45,759,238		(1,104)			XXX	XXX	XXX	541,412	2,380,879	XXX	XXX
2419999999. Total - Issuer Obligations						4,224,394,059	XXX	3,747,805,169	4,549,725,554	4,279,520,357		8,280,124			XXX	XXX	XXX	55,122,263	176,722,932	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						274,714,083	XXX	272,043,054	293,646,028	274,182,887		1,330,473			XXX	XXX	XXX	729,872	12,585,118	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						384,461,839	XXX	362,218,421	385,553,074	382,192,533	(1,798,622)	(112,036)	545,909		XXX	XXX	XXX	1,138,900	19,943,349	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						255,729,267	XXX	254,113,302	256,882,907	256,673,186		(84,270)			XXX	XXX	XXX	2,621,036	15,711,414	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2479999999. Total - Unaffiliated Bank Loans						45,759,128	XXX	46,280,182	45,758,467	45,759,238		(1,104)			XXX	XXX	XXX	541,412	2,380,879	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						5,185,058,376	XXX	4,682,460,128	5,531,566,030	5,238,328,201	(1,798,622)	9,413,187	545,909		XXX	XXX	XXX	60,153,483	227,343,692	XXX	XXX

1.

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

1A	1A ...$ 1,012,251,527	1B ..$ 218,512,440	1C ..$ 391,901,082	1D ..$ 339,109,020	1E ..$ 426,206,271	1F ..$ 400,462,537	1G ..$ 649,609,683		
1B	2A ...$ 546,390,074	2B ..$ 817,573,334	2C ..$ 350,138,058						
1C	3A ...$ 18,456,789	3B ..$ 14,987,797	3C ..$ 23,971,448						
1D	4A ...$ 11,794,279	4B ..$ 8,048,113	4C ..$ 2,999,816						
1E	5A ...$	5B ..$ 1,500,000	5C ..$						
1F	6 .....$ 4,415,933								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
000000-00-0	HEALTHCARE INC			269,469.000	0.00	0.000	1,999,999	7.422	1,999,999	1,999,999									5.B GI	11/04/2019
000000-00-0	HEALTHCARE INC. SERIES A			150,000.000	7.00	0.000	1,057,350	7.049	1,057,350	1,057,350									5.B GI	02/06/2020
000000-00-0	NAYYA HEALTH INC SERIES B-2			297,413.000	0.00	0.000	2,500,000	8.406	2,500,000	2,500,000									5.B GI	05/18/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							5,557,349	XXX	5,557,349	5,557,349									XXX	XXX
008252-83-5	AFFILIATED MANAGERS GROU			50,000.000	25.00	0.000	1,250,000	15.860	793,000	1,250,000	146	65,625							2.C FE	07/08/2021
084423-70-6	BERKLEY (WR) CORPORATION			50,000.000	25.00	0.000	1,248,150	22.990	1,149,500	1,248,150	198	89,063							2.B FE	03/19/2018
125896-86-0	CMS ENERGY CORP			40,000.000	25.00	0.000	1,000,000	22.310	892,400	1,000,000	2,500	56,250							2.C FE	03/05/2018
233331-85-9	DTE ENERGY CO			165,000.000	25.00	0.000	4,122,500	22.030	3,634,950	4,122,500	18,047	216,563							2.C FE	11/13/2017
29364D-10-0	ENTERGY ARKANSAS LLC			57,000.000	25.00	0.000	1,422,150	21.985	1,253,145	1,422,150	5,789	69,469							1.F FE	08/09/2016
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							9,042,800	XXX	7,722,995	9,042,800	26,680	496,970							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							14,600,149	XXX	13,280,344	14,600,149	26,680	496,970							XXX	XXX
12509#-13-1	CDOC INC 1994 SERIES 9%			42,109.243	1,000.00	0.000	19,130,834	1,147.019	48,300,102	39,338,896	10,527	3,789,832							3.B	09/11/2003
4319999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							19,130,834	XXX	48,300,102	39,338,896	10,527	3,789,832							XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							19,130,834	XXX	48,300,102	39,338,896	10,527	3,789,832							XXX	XXX
4509999999 - Total Preferred Stocks							33,730,983	XXX	61,580,446	53,939,045	37,207	4,286,802							XXX	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$ 1D ..$ 1E ..$ 1F ..$ 1,422,150 1G ..$
1B	2A ...$	2B ..$ 1,248,150	2C ..$ 6,372,500
1C	3A ...$	3B ..$	3C ..$
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$ 5,557,349	5C ..$
1F	6 .....$		

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
186854-20-4	CLIFFWATER CORPORATE LENDING F			579,240.040	6,151,529	10.620	6,151,529	6,250,000		173,598		(98,471)		(98,471)		11/20/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,151,529	XXX	6,151,529	6,250,000		173,598		(98,471)		(98,471)		XXX	XXX
037344-80-1	ANVIL HOLDINGS INC			25.000		0.000										09/17/2008	
31349#-20-0	FEDERAL HOME LOAN BANK INDIANAPOLIS	RF		225,000.000	22,500,000	100.000	22,500,000	22,500,000		2,110,616						08/03/2023	
000000-00-0	HEALTHCARE INC. COMMON STOCK			395,678.000	2,642,338	6.678	2,642,338	2,642,338								02/06/2020	
C7876*-10-3	RISKGRID TECHNOLOGIES INC			1,008,736.000		0.000										01/23/2015	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					25,142,338	XXX	25,142,338	25,142,338		2,110,616						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					31,293,867	XXX	31,293,867	31,392,338		2,284,214		(98,471)		(98,471)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
45478#-10-4	INDIANA GENERAL INVESTMENT CORP			100.000	85,433,509	854,335.087	85,433,509	76,955,600				4,010,998		4,010,998		09/21/2017	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					85,433,509	XXX	85,433,509	76,955,600				4,010,998		4,010,998		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					85,433,509	XXX	85,433,509	76,955,600				4,010,998		4,010,998		XXX	XXX
5989999999 - Total Common Stocks					116,727,376	XXX	116,727,376	108,347,938		2,284,214		3,912,527		3,912,527		XXX	XXX
5999999999 - Total Preferred and Common Stocks					150,458,359	XXX	178,307,822	162,286,983	37,207	6,571,016		3,912,527		3,912,527		XXX	XXX

1.

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

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE D - PART 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
912803-HB-2	US TREASURY STRIP		11/07/2024	WELLS FARGO SECURITIES LLC		34,084,624	119,175,000	
91282C-KT-7	US TREASURY N/B		06/24/2024	JP MORGAN SECURITIES LLC		257,560	255,000	784
91282C-KX-8	US TREASURY N/B		07/31/2024	WELLS FARGO SECURITIES LLC		151,605	150,000	557
91282C-LC-3	US TREASURY N/B		08/21/2024	JP MORGAN SECURITIES LLC		2,965,169	2,920,000	6,983
91282C-LG-4	US TREASURY N/B		08/20/2024	MORGAN STANLEY & CO LLC		518,923	520,000	318
38384G-W6-3	GNR 2024-3 EY		01/31/2024	BOFA SECURITIES INC		1,468,828	1,500,000	833
38384J-A7-9	GNR 2024-20 CB		02/13/2024	GOLDMAN SACHS & CO		2,862,188	3,000,000	11,667
0109999999. Subtotal - Bonds - U.S. Governments						42,308,897	127,520,000	21,142
X93622-FY-3	HUNGARY	C	01/03/2024	CITIGROUP		332,520	510,000	4,604
X93622-GL-0	HUNGARY	C	01/03/2024	UBS SECURITIES LLC		337,063	310,000	5,813
0309999999. Subtotal - Bonds - All Other Governments						669,583	820,000	10,417
13063D-7G-7	CALIFORNIA ST		01/23/2024	JP MORGAN SECURITIES LLC		1,034,830	1,000,000	16,972
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,034,830	1,000,000	16,972
010869-LQ-6	ALAMEDA CA CORRIDOR TRANSPRTN		01/24/2024	JP MORGAN SECURITIES LLC		22,859	75,000	
010869-LR-4	ALAMEDA CA CORRIDOR TRANSPRTN		01/25/2024	JP MORGAN SECURITIES LLC		831,473	3,250,000	
010869-LS-2	ALAMEDA CA CORRIDOR TRANSPRTN		06/06/2024	JP MORGAN SECURITIES LLC		539,942	2,675,000	
010869-LT-0	ALAMEDA CA CORRIDOR TRANSPRTN		06/06/2024	JP MORGAN SECURITIES LLC		1,150,675	6,040,000	
143321-KW-6	CARMEL IN WTRWKS REVENUE		07/19/2024	STIFEL NICOLAUS & CO INC		575,000	575,000	
143321-KX-4	CARMEL IN WTRWKS REVENUE		07/19/2024	STIFEL NICOLAUS & CO INC		650,000	650,000	
143321-KY-2	CARMEL IN WTRWKS REVENUE		07/19/2024	STIFEL NICOLAUS & CO INC		825,000	825,000	
143321-KZ-9	CARMEL IN WTRWKS REVENUE		07/19/2024	STIFEL NICOLAUS & CO INC		1,445,000	1,445,000	
143321-LA-3	CARMEL IN WTRWKS REVENUE		07/19/2024	STIFEL NICOLAUS & CO INC		1,865,000	1,865,000	
19648G-GT-3	COLORADO ST HSG & FIN AUTH SF		01/18/2024	BOFA SECURITIES INC		3,000,000	3,000,000	
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF		04/01/2024	HILLTOP SECURITIES INC		1,494,540	1,500,000	11,740
19648G-MX-7	COLORADO ST HSG & FIN AUTH SF		08/08/2024	RBC CAPITAL MARKETS LLC		2,000,000	2,000,000	
396613-EA-5	GREENVILLE-SPARTANBURG SC ARPT		08/14/2024	BOFA SECURITIES INC		2,955,000	2,955,000	
45129Y-5P-7	IDAHO ST HSG & FIN ASSN SF MTG		03/07/2024	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
45129Y-6T-8	IDAHO ST HSG & FIN ASSN SF MTG		10/23/2024	BOFA SECURITIES INC		1,500,000	1,500,000	
45203M-E4-9	ILLINOIS ST HSG DEV AUTH REVEN		08/08/2024	VARIOUS		14,089,590	14,000,000	
45203M-XF-3	ILLINOIS ST HSG DEV AUTH REVEN		02/14/2024	MORGAN STANLEY & CO LLC		1,400,000	1,400,000	
45505T-3Z-2	INDIANA ST HSG & CMNTY DEV AUT		07/24/2024	RBC CAPITAL MARKETS LLC		5,000,000	5,000,000	
45505T-4A-6	INDIANA ST HSG & CMNTY DEV AUT		07/24/2024	RBC CAPITAL MARKETS LLC		6,730,000	6,730,000	
45505T-P2-1	INDIANA ST HSG & CMNTY DEV AUT		01/04/2024	HILLTOP SECURITIES INC		2,019,128	1,950,000	17,661
45505T-Y3-9	INDIANA ST HSG & CMNTY DEV AUT		04/18/2024	JP MORGAN SECURITIES LLC		2,500,000	2,500,000	
47662E-AN-9	JERSEY CITY NJ MUNI UTILITIES		04/17/2024	STIFEL NICOLAUS & CO INC		615,000	615,000	
47662E-AP-4	JERSEY CITY NJ MUNI UTILITIES		04/17/2024	STIFEL NICOLAUS & CO INC		3,010,000	3,010,000	
491309-FT-2	KENTUCKY ST HSG CORP SF MTGE		01/11/2024	BOFA SECURITIES INC		4,000,000	4,000,000	
491309-FU-9	KENTUCKY ST HSG CORP SF MTGE		01/11/2024	BOFA SECURITIES INC		5,000,000	5,000,000	
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE		01/26/2024	HILLTOP SECURITIES INC		1,532,987	1,490,000	19,760
60416U-CC-7	MINNESOTA ST HSG FIN AGY		04/10/2024	RBC CAPITAL MARKETS LLC		5,000,000	5,000,000	
60416U-EN-1	MINNESOTA ST HSG FIN AGY		06/12/2024	RBC CAPITAL MARKETS LLC		2,735,000	2,735,000	
60416U-EP-6	MINNESOTA ST HSG FIN AGY		06/12/2024	RBC CAPITAL MARKETS LLC		3,082,275	3,090,000	
60416U-EQ-4	MINNESOTA ST HSG FIN AGY		06/12/2024	RBC CAPITAL MARKETS LLC		3,482,500	3,500,000	
60416U-ER-2	MINNESOTA ST HSG FIN AGY		06/12/2024	RBC CAPITAL MARKETS LLC		1,800,488	1,805,000	
60416U-GJ-8	MINNESOTA ST HSG FIN AGY		07/10/2024	RBC CAPITAL MARKETS LLC		2,500,000	2,500,000	
60416U-GK-5	MINNESOTA ST HSG FIN AGY		07/10/2024	RBC CAPITAL MARKETS LLC		2,000,000	2,000,000	
60416U-GL-3	MINNESOTA ST HSG FIN AGY		07/10/2024	RBC CAPITAL MARKETS LLC		2,385,000	2,385,000	
63607Y-CH-1	NATIONAL FIN AUTH NH REVENUE		10/10/2024	MORGAN STANLEY & CO LLC		3,000,000	3,000,000	
641279-B5-2	NEVADA ST HSG DIV SF MTGE REVE		08/22/2024	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
641279-B6-0	NEVADA ST HSG DIV SF MTGE REVE		08/22/2024	JP MORGAN SECURITIES LLC		2,390,000	2,390,000	
64469D-4M-0	NEW HAMPSHIRE ST HSG FIN AUTHS		04/05/2024	HILLTOP SECURITIES INC		1,002,240	1,000,000	
64613A-KP-6	NEW JERSEY ST HSG & MTGE FIN A		10/22/2024	TRUIST SECURITIES INC		7,069,293	7,070,000	26,178
64613A-KQ-4	NEW JERSEY ST HSG & MTGE FIN A		05/29/2024	TRUIST SECURITIES INC		11,427,714	11,430,000	42,462
64966W-JM-0	NEW YORK CITY NY HSG DEV CORP		06/20/2024	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	
64972K-DM-4	NEW YORK CITY NY HSG DEV CORP		06/12/2024	RAYMOND JAMES FINANCIAL SERVICES INC		2,000,000	2,000,000	

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
64972K-DN-2	NEW YORK CITY NY HSG DEV CORP		06/12/2024	RAYMOND JAMES FINANCIAL SERVICES INC		2,170,000	2,170,000	
658207-5G-6	NORTH CAROLINA ST HSG FIN AGY		01/10/2024	WELLS FARGO SECURITIES LLC		2,500,000	2,500,000	
658207-8S-7	NORTH CAROLINA ST HSG FIN AGY		06/10/2024	WELLS FARGO SECURITIES LLC		5,226,323	5,250,000	
658207-8T-5	NORTH CAROLINA ST HSG FIN AGY		06/05/2024	RBC CAPITAL MARKETS LLC		4,345,000	4,345,000	
70879Q-YS-6	PENNSYLVANIA ST HSG FIN AGY SF		07/25/2024	BOFA SECURITIES INC		3,000,000	3,000,000	
70879Q-ZL-0	PENNSYLVANIA ST HSG FIN AGY SF		07/25/2024	BOFA SECURITIES INC		1,750,000	1,750,000	
70879Q-ZP-1	PENNSYLVANIA ST HSG FIN AGY SF		07/25/2024	BOFA SECURITIES INC		6,000,000	6,000,000	
76221S-CV-1	RHODE ISLAND ST HSG & MTGE FIN		06/12/2024	JP MORGAN SECURITIES LLC		1,930,000	1,930,000	
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU		01/04/2024	RAYMOND JAMES FINANCIAL SERVICES INC		1,051,885	1,070,000	1,164
88046K-NG-7	TENNESSEE HSG DEV AGY RSDL FIN		06/10/2024	TRUIST SECURITIES INC		2,497,775	2,500,000	
88271H-KF-5	TEXAS ST AFFORDABLE HSG CORP S		02/07/2024	RAYMOND JAMES FINANCIAL SERVICES INC		500,000	500,000	
91476P-B5-6	UNIV OK REVENUES		04/10/2024	BARCLAYS CAPITAL INC		650,000	650,000	
917437-ND-3	UTAH HSG CORP SF MTGE REVENUE		07/24/2024	JEFFERIES LLC		4,000,000	4,000,000	
92812X-DD-1	VIRGINIA HSG DEV AUTH		08/08/2024	BOFA SECURITIES INC		15,000,000	15,000,000	
92812X-DE-9	VIRGINIA HSG DEV AUTH		08/08/2024	BOFA SECURITIES INC		12,500,000	12,500,000	
95662N-QX-9	WEST VIRGINIA ST HSG DEV FUND		05/31/2024	RAYMOND JAMES FINANCIAL SERVICES INC		1,250,000	1,250,000	
95662N-QY-7	WEST VIRGINIA ST HSG DEV FUND		05/31/2024	RAYMOND JAMES FINANCIAL SERVICES INC		2,135,000	2,135,000	
3136BF-BL-6	FNR 2021-11 EP		10/07/2024	PIPER SANDLER & CO		5,303,766	6,920,307	1,346
3136BR-J8-1	FNR 2024-22 FC		04/03/2024	PIPER SANDLER & CO		10,000,000	10,000,000	9,028
3136BR-MJ-3	FNR 2024-15 FA		03/18/2024	PERFORMANCE TRUST CAPITAL PARTNERS		2,494,141	2,500,000	1,354
3136BS-5X-9	FNR 2024-69 FA		12/03/2024	PIPER SANDLER & CO		3,848,052	3,846,850	7,034
3137F6-DC-8	FHR 5035 BL		10/04/2024	PIPER SANDLER & CO		3,346,875	5,000,000	1,458
3137HC-TT-9	FHR 5410 CF		04/22/2024	BREAN CAPITAL LLC		5,000,000	5,000,000	4,514
3137HC-UD-2	FHR 5410 FC		04/09/2024	BMO CAPITAL MARKETS CORP		6,997,813	7,000,000	6,319
3137HH-PZ-8	FHR 5481 F		11/08/2024	PIPER SANDLER & CO		10,000,000	10,000,000	6,841
3137HH-Q7-9	FHR 5481 FG		11/07/2024	BMO CAPITAL MARKETS CORP		10,000,000	10,000,000	6,896
0909999999. Subtotal - Bonds - U.S. Special Revenues						241,622,334	254,272,157	163,755
001084-AS-1	AGCO CORP		08/09/2024	BARCLAYS CAPITAL INC		1,022,370	1,000,000	22,717
015271-BD-0	ALEXANDRIA REAL ESTATE E		07/24/2024	BOFA SECURITIES INC		536,448	568,000	14,289
025816-DQ-9	AMERICAN EXPRESS CO		05/13/2024	BOFA SECURITIES INC		1,006,630	1,000,000	15,692
025816-DX-4	AMERICAN EXPRESS CO		07/22/2024	MORGAN STANLEY & CO LLC		4,000,000	4,000,000	
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV		10/02/2024	GOLDMAN SACHS & CO		3,454,185	3,500,000	29,536
039483-BM-3	ARCHER-DANIELS-MIDLAND C		07/24/2024	BOFA SECURITIES INC		330,478	435,000	5,936
039653-AC-4	ARCOSA INC		08/13/2024	MORGAN STANLEY & CO LLC		506,875	500,000	
04273W-AE-1	ARROW ELECTRONICS INC		08/09/2024	BARCLAYS CAPITAL INC		1,974,590	1,940,000	38,625
04651@-AA-0	ATALAYA ASSET INCOME FUND - CL A SR SEC		08/29/2024	DIRECT ISSUE		1,377,742	1,377,742	
04651@-AB-8	ATALAYA ASSET INCOME FUND - CL B SR SEC		08/29/2024	DIRECT ISSUE		826,645	826,645	
05348E-BE-8	AVALONBAY COMMUNITIES		07/24/2024	BOFA SECURITIES INC		426,370	510,000	6,224
059165-EP-1	BALTIMORE GAS & ELECTRIC		07/24/2024	BOFA SECURITIES INC		2,387,218	2,830,000	19,672
06051G-HU-6	BANK OF AMERICA CORP		07/24/2024	BOFA SECURITIES INC		5,211,380	6,037,000	63,599
08891*-AA-3	BROOKFIELD INFRASTRUCTURE DEBT FUND III		12/16/2024	DIRECT ISSUE		695,138	695,138	
08891*-AB-1	BROOKFIELD INFRASTRUCTURE DEBT FUND III		12/16/2024	DIRECT ISSUE		208,541	208,541	
08891*-AC-9	BROOKFIELD INFRASTRUCTURE DEBT FUND III		12/16/2024	DIRECT ISSUE		347,569	347,569	
110122-EC-8	BRISTOL-MYERS SQUIBB CO		01/16/2024	JP MORGAN SECURITIES LLC		3,419,070	3,000,000	34,667
126408-HN-6	CSX CORP		10/02/2024	JEFFERIES LLC		2,314,904	2,409,000	43,864
14856#-AK-8	CASTLELAKE SENIOR LOAN		12/24/2024	DIRECT ISSUE		2,819,366	2,819,366	
14856#-AL-6	CASTLELAKE SUBORDINATED		12/24/2024	VARIOUS		2,860,592	2,860,592	
14856#-AM-4	CASTLELAKE PREFERRED INTEREST		12/24/2024	VARIOUS		2,677,228	2,677,228	
169905-AH-9	CHOICE HOTELS INTL INC		08/09/2024	BARCLAYS CAPITAL INC		2,485,215	2,460,000	15,990
172967-NH-0	CITIGROUP INC		08/22/2024	RBC CAPITAL MARKETS LLC		2,015,640	2,000,000	33,608
17327C-AR-4	CITIGROUP INC		08/09/2024	BARCLAYS CAPITAL INC		1,943,998	1,860,000	24,562
20030N-BU-4	COMCAST CORP		07/24/2024	BOFA SECURITIES INC		721,692	996,000	1,035
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		07/24/2024	BOFA SECURITIES INC		2,538,279	3,199,000	21,016
231021-AS-5	CUMMINS INC		07/24/2024	BOFA SECURITIES INC		608,140	1,000,000	10,472
231021-AX-4	CUMMINS INC		10/03/2024	US BANCORP INVESTMENTS INC		3,709,125	3,500,000	23,314

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233853-AX-8	DAIMLER TRUCK FINAN NA		06/17/2024	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
24422E-XW-4	JOHN DEERE CAPITAL CORP		09/03/2024	MUFG SECURITIES AMERICAS INC		5,000,000	5,000,000	
24703T-AK-2	DELL INT LLC / EMC CORP		08/09/2024	BARCLAYS CAPITAL INC		2,409,255	1,850,000	11,586
25746U-DU-0	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES USA INC		2,500,000	2,500,000	
26441C-BP-9	DUKE ENERGY CORP		07/24/2024	BOFA SECURITIES INC		4,122,945	4,500,000	4,469
26884U-AG-4	EPR PROPERTIES		08/09/2024	BARCLAYS CAPITAL INC		3,689,082	4,220,000	36,714
277432-AL-4	EASTMAN CHEMICAL CO		04/15/2024	BARCLAYS CAPITAL INC		1,282,665	1,500,000	9,200
29444U-BM-7	EQUINIX INC		07/24/2024	BOFA SECURITIES INC		1,869,810	3,000,000	32,204
302491-AY-1	FMC CORP		08/09/2024	BARCLAYS CAPITAL INC		2,918,503	2,820,000	41,948
30303M-8V-7	META PLATFORMS INC		10/02/2024	BOFA SECURITIES INC		2,897,620	2,750,000	22,275
31428X-BN-5	FEDEX CORP		08/13/2024	BOFA SECURITIES INC		845,200	1,000,000	3,544
35671D-BC-8	FREEPORT-MCMORAN INC		08/13/2024	CITIGROUP GLOBAL MARKETS INC		3,894,120	4,000,000	90,228
361448-BR-3	GATX CORP		08/13/2024	VARIOUS		4,183,509	4,036,000	44,668
36209B-AA-9	GDLC FEEDER FUND LP - NOTES		12/17/2024	DIRECT ISSUE		8,434,157	8,434,157	
36262G-AG-6	GXO LOGISTICS INC		08/09/2024	BARCLAYS CAPITAL INC		2,904,822	2,780,000	48,187
37045V-AJ-9	GENERAL MOTORS CO		07/24/2024	BOFA SECURITIES INC		239,095	269,000	4,468
37045V-AQ-3	GENERAL MOTORS CO		07/24/2024	BOFA SECURITIES INC		906,430	1,000,000	17,250
378272-BV-9	GLENCORE FUNDING LLC		08/09/2024	BARCLAYS CAPITAL INC		2,546,305	2,580,000	54,058
37940X-AR-3	GLOBAL PAYMENTS INC		08/09/2024	BARCLAYS CAPITAL INC		2,513,363	2,510,000	73,428
379428-AA-9	GLOBAL INFR DEBT ISSUER II LP - NOTE		09/03/2024	DIRECT ISSUE		949,415	949,415	
38141G-ZS-6	GOLDMAN SACHS GROUP INC		08/22/2024	RBC CAPITAL MARKETS LLC		2,043,340	2,000,000	27,642
404119-CW-7	HCA INC		08/09/2024	VARIOUS		9,568,679	9,678,000	257,490
42218S-AM-0	HEALTH CARE SERVICE CORP		06/06/2024	BOFA SECURITIES INC		5,014,600	5,000,000	
44107T-BC-9	HOST HOTELS & RESORTS LP		08/07/2024	GOLDMAN SACHS & CO		2,954,580	3,000,000	
46647P-BM-7	JPMORGAN CHASE & CO		07/24/2024	BOFA SECURITIES INC		242,035	320,000	2,598
46647P-CY-0	JPMORGAN CHASE & CO		08/22/2024	RBC CAPITAL MARKETS LLC		2,015,420	2,000,000	33,102
46647P-EC-6	JPMORGAN CHASE & CO		07/24/2024	BOFA SECURITIES INC		290,339	290,000	129
46647P-EF-9	JPMORGAN CHASE & CO		05/14/2024	TD SECURITIES USA LLC		1,256,125	1,250,000	5,202
46647P-EM-4	JPMORGAN CHASE & CO		07/18/2024	RBC CAPITAL MARKETS LLC		6,010,440	6,000,000	
512807-AX-6	LAM RESEARCH CORP		07/24/2024	BOFA SECURITIES INC		1,216,898	1,899,000	6,759
521865-BD-6	LEAR CORP		07/24/2024	BOFA SECURITIES INC		234,619	350,000	380
548661-EM-5	LOWE'S COS INC		08/15/2024	DEUTSCHE BANK SECURITIES INC		2,306,280	2,279,000	43,087
574599-BR-6	MASCO CORP		07/24/2024	BOFA SECURITIES INC		420,035	642,000	8,972
59156R-AV-0	METLIFE INC		07/24/2024	BOFA SECURITIES INC		17,523,513	12,882,000	673,174
59156R-BL-1	METLIFE INC		07/24/2024	BOFA SECURITIES INC		173,977	195,000	1,048
61690U-8C-7	MORGAN STANLEY BANK NA		08/22/2024	MORGAN STANLEY & CO LLC		2,001,280	2,000,000	29,427
61690U-8D-5	MORGAN STANLEY BANK NA		07/18/2024	RBC CAPITAL MARKETS LLC		6,012,000	6,000,000	
61747Y-FN-0	MORGAN STANLEY		05/13/2024	MORGAN STANLEY & CO LLC		1,257,925	1,250,000	5,726
628530-BJ-5	MYLAN INC		07/24/2024	BOFA SECURITIES INC		808,742	979,000	14,283
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III		11/26/2024	DIRECT ISSUE		1,012,500	1,012,500	
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III		11/26/2024	DIRECT ISSUE		506,250	506,250	
62934#-AD-9	PIMCO BRAVO III CAPITAL CALL FACIL		10/23/2024	BLACKROCK		5,700,000	5,700,000	
637432-PB-5	NATIONAL RURAL UTIL COOP		07/24/2024	BOFA SECURITIES INC		5,006,108	4,786,000	124,087
644188-BF-0	NEW ENGLAND POWER CO		07/24/2024	BOFA SECURITIES INC		273,262	364,000	1,960
65339K-CW-8	NEXTERA ENERGY CAPITAL		02/27/2024	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	
67400@-AA-1	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP		12/26/2024	DIRECT ISSUE		8,193,750	8,193,750	
674008-AB-9	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP		12/26/2024	DIRECT ISSUE		2,137,500	2,137,500	
67400@-AC-7	OAKTREE LNDING PRTNRS FDR UNLVRD PRL LP		12/26/2024	DIRECT ISSUE		1,781,250	1,781,250	
68233J-BD-5	ONCOR ELECTRIC DELIVERY		07/24/2024	BOFA SECURITIES INC		1,783,052	2,300,000	28,162
68389X-BY-0	ORACLE CORP		07/24/2024	BOFA SECURITIES INC		316,701	457,000	5,620
68389X-BZ-7	ORACLE CORP		07/24/2024	BOFA SECURITIES INC		400,946	520,000	6,379
690742-AH-4	OWENS CORNING		08/15/2024	HSBC SECURITIES INC		4,460,415	5,292,000	10,349
693304-BA-4	PECO ENERGY CO		07/24/2024	BOFA SECURITIES INC		326,773	498,000	5,527
694308-JN-8	PACIFIC GAS & ELECTRIC		07/24/2024	BOFA SECURITIES INC		2,191,468	2,622,000	9,013
694308-KD-8	PACIFIC GAS & ELECTRIC		07/24/2024	BOFA SECURITIES INC		870,270	1,000,000	21,146

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70450Y-AJ-2	PAYPAL HOLDINGS INC		07/24/2024	BOFA SECURITIES INC		1,038,174	1,525,000	7,572
70450Y-AN-3	PAYPAL HOLDINGS INC		07/24/2024	BOFA SECURITIES INC		1,723,159	1,878,000	15,063
717081-EJ-8	PFIZER INC		07/24/2024	BOFA SECURITIES INC		8,924,600	10,000,000	149,194
737679-DE-7	POTOMAC ELECTRIC POWER		07/24/2024	BOFA SECURITIES INC		173,204	208,000	3,141
744320-AW-2	PRUDENTIAL FINANCIAL INC		07/24/2024	BOFA SECURITIES INC		4,703,706	4,900,000	80,238
744320-BP-6	PRUDENTIAL FINANCIAL INC		07/24/2024	BOFA SECURITIES INC		103,110	100,000	2,438
744448-CX-7	PUBLIC SERVICE COLORADO		07/24/2024	BOFA SECURITIES INC		317,199	386,000	2,654
74456Q-CE-4	PUBLIC SERVICE ELECTRIC		07/24/2024	BOFA SECURITIES INC		591,457	1,086,000	10,822
747525-BT-9	QUALCOMM INC		10/02/2024	BOFA SECURITIES INC		3,145,835	2,750,000	60,958
75007#-AA-9	RIALTO REAL ESTATE FUND V DEBT DD RNF, L		12/24/2024	VARIOUS		2,345,000	2,345,000	
76251*-AA-4	RIALTO SENIOR UNSECURED PROMISSORY NOTE		01/01/2024	CAPITALIZED INTEREST		1,096,018	1,096,018	
773903-AM-1	ROCKWELL AUTOMATION		07/24/2024	BOFA SECURITIES INC		283,426	488,000	6,111
80282K-BL-9	SANTANDER HOLDINGS USA		07/24/2024	BOFA SECURITIES INC		1,781,525	1,760,000	17,363
816851-AP-4	SEMPRA		07/24/2024	BOFA SECURITIES INC		1,025,640	1,000,000	16,833
816851-BU-2	SEMPRA		11/18/2024	STATE ST GLOBAL MKTS LLC		1,995,025	2,000,000	
816851-BV-0	SEMPRA		11/18/2024	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
828807-DX-2	SIMON PROPERTY GROUP LP		07/24/2024	BOFA SECURITIES INC		111,144	100,000	203
832696-AY-4	JM SMUCKER CO		04/15/2024	JP MORGAN SECURITIES LLC		3,632,580	3,500,000	108,694
842400-GG-2	SOUTHERN CAL EDISON		08/09/2024	BARCLAYS CAPITAL INC		851,392	1,060,000	15,429
842400-GY-3	SOUTHERN CAL EDISON		07/24/2024	BOFA SECURITIES INC		679,018	1,080,000	15,488
842400-HX-4	SOUTHERN CAL EDISON		08/09/2024	BARCLAYS CAPITAL INC		1,039,150	1,000,000	11,587
842434-CK-6	SOUTHERN CALIF GAS CO		07/24/2024	BOFA SECURITIES INC		218,414	280,000	3,821
842587-DJ-3	SOUTHERN CO		07/24/2024	BOFA SECURITIES INC		3,775,280	4,000,000	54,583
85855C-AB-6	STELLANTIS FIN US INC		08/09/2024	BARCLAYS CAPITAL INC		3,182,387	3,790,000	41,645
87162W-AL-4	TD SYNNEX CORP		08/09/2024	BARCLAYS CAPITAL INC		1,467,385	1,420,000	28,873
907818-EG-9	UNION PACIFIC CORPORATION		01/24/2024	JEFFERIES LLC		963,504	1,200,000	10,354
907818-FW-3	UNION PACIFIC CORP		07/24/2024	BOFA SECURITIES INC		651,340	1,000,000	11,144
92556V-AF-3	VIATRIS INC		07/24/2024	BOFA SECURITIES INC		4,800,679	7,021,000	26,524
94974B-GU-8	WELLS FARGO & COMPANY		08/09/2024	BARCLAYS CAPITAL INC		1,843,756	2,090,000	17,925
95000U-3M-3	WELLS FARGO & COMPANY		05/13/2024	MORGAN STANLEY & CO LLC		1,257,650	1,250,000	5,105
000000-00-0	SIXTH STREET PA BASED INV I NOTE ISSUER		12/19/2024	DIRECT ISSUE		957,948	957,948	
000000-00-0	SIXTH STREET PA BASED INV I NOTE ISSUER		12/19/2024	DIRECT ISSUE		319,317	319,317	
000000-00-0	SIXTH STREET PA BASED INV I NOTE ISSUER		12/19/2024	DIRECT ISSUE		199,573	199,573	
06368L-BM-1	BANK OF MONTREAL		09/03/2024	BMO CAPITAL MARKETS CORP		5,000,000	5,000,000	
78478E-AC-2	ST MARYS CEMENT INC		04/01/2024	BARCLAYS CAPITAL INC		534,230	540,000	51
00084D-AV-2	ABN AMRO BANK NV	C	08/09/2024	BARCLAYS CAPITAL INC		1,895,121	2,230,000	30,680
00182Y-AC-9	ANZ BANK NEW ZEALAND LTD	C	08/09/2024	BARCLAYS CAPITAL INC		1,950,768	1,900,000	9,961
018820-AD-2	ALLIANZ SE	C	08/27/2024	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000	
02364W-BE-4	AMERICA MOVIL SAB DE CV	C	10/22/2024	HSBC SECURITIES INC		823,910	940,000	11,081
034863-BF-6	ANGLO AMERICAN CAPITAL PLC	C	07/29/2024	BOFA SECURITIES INC		3,499,615	3,500,000	67,083
03938L-BH-6	ARCELORMITTAL SA	C	08/13/2024	VARIOUS		9,019,876	9,050,000	59,928
05252A-DM-0	AUST & NZ BANKING GROUP	C	09/23/2024	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	
05964H-BE-4	BANCO SANTANDER SA	C	09/17/2024	SMBC NIKKO SECURITIES AMERICA INC		2,399,136	2,400,000	28,088
09659W-2U-7	BNP PARIBAS	C	08/09/2024	BARCLAYS CAPITAL INC		2,707,726	3,100,000	5,933
29286D-AC-9	ENGIE SA	C	07/24/2024	BOFA SECURITIES INC		975,760	1,000,000	17,299
404280-AJ-8	HSBC HOLDINGS PLC	C	07/24/2024	BOFA SECURITIES INC		302,478	275,000	2,857
63906Y-AL-2	NATWEST MARKETS PLC	C	09/17/2024	BNP PARIBAS SECURITIES CORP		2,544,348	2,533,000	14,596
654579-AN-1	NIPPON LIFE INSURANCE	C	04/09/2024	JP MORGAN SECURITIES LLC		1,500,000	1,500,000	
716973-AH-5	PFIZER INVESTMENT ENTER	C	01/23/2024	BOFA SECURITIES INC		1,946,660	2,000,000	19,580
72941K-AA-4	PLUSPETROL CAM/PLUS LOTE	C	06/28/2024	BOFA SECURITIES INC		1,203,754	1,200,000	
853254-CC-2	STANDARD CHARTERED PLC CORPORATE	C	03/20/2024	SG AMERICAS SECURITIES LLC		670,498	820,000	5,063
87938W-AU-7	TELEFONICA EMISIONES SAU	C	08/09/2024	BARCLAYS CAPITAL INC		2,694,804	2,940,000	65,562
880942-AA-5	TER FINANCE LTD JERSEY	C	09/18/2024	BLACKROCK		5,876,181	6,250,000	
88323A-AE-2	THAIOIL TRSRY CENTER	C	04/03/2024	MERRILL LYNCH INTERNATIONAL		200,370	300,000	4,900
92857W-CA-6	VODAFONE GROUP PLC	C	06/25/2024	BOFA SECURITIES INC		994,340	1,000,000	
92857W-CB-4	VODAFONE GROUP PLC	C	08/09/2024	VARIOUS		3,997,606	4,010,000	18,023
G2964#-AA-7	PROJECT GRANGE	C	09/20/2024	VARIOUS		1,663,930	1,663,930	
M8237R-AJ-3	SAUDI ARABIAN OIL COMPANY	C	03/20/2024	BANCO BILBAO VIZCAYA ARGENTINA SA		135,135	210,000	2,409
P5R70L-AA-9	INTERCHILE SA	C	10/22/2024	SANTANDER US CAPITAL MARKETS LLC		684,290	820,000	11,583

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P6777M-AB-8	MINERA MEXICO SA DE CV	C	03/20/2024	BOFA SECURITIES INC		393,750	500,000	3,500
Y06072-AF-2	BANGKOK BANK PCL/HK	C	04/03/2024	JP MORGAN SECURITIES LLC		439,925	440,000	941
12543P-AK-9	CWHL 2006-21 A10		02/12/2024	CAPITALIZED INTEREST		11	11	
525221-EE-3	LXS 2005-8 2A4A		11/25/2024	CAPITALIZED INTEREST		333	333	
59980D-AD-3	MCMLT 2023-NQM1 M1		08/23/2024	CITIGROUP GLOBAL MARKETS INC		6,600,156	6,625,000	28,291
749239-AF-6	RAMP 2006-RZ5 M1		02/12/2024	CAPITALIZED INTEREST		4	4	
92539U-AD-2	VERUS 2024-2 M1		02/15/2024	BARCLAYS CAPITAL INC		2,999,926	3,000,000	12,507
00217V-AA-8	AREIT 2022-CRE7 A		06/14/2024	GOLDMAN SACHS & CO		1,003,281	999,960	
12498*-AA-2	TERRA FUNDING-20		12/15/2024	CAPITALIZED INTEREST		30,456	30,456	
61764X-BJ-3	MSBAM 2015-C21 A4		02/23/2024	BNP PARIBAS SECURITIES CORP		4,848,438	5,000,000	12,054
00240*-AA-8	AG DIRECT LENDING FUND V LP CLASS A		12/16/2024	DIRECT ISSUE		1,890,625	1,890,625	
00240*-AB-6	AG DIRECT LENDING FUND V LP CLASS B		12/16/2024	DIRECT ISSUE		687,500	687,500	
00240*-AC-4	AG DIRECT LENDING FUND V LP CLASS C		12/16/2024	DIRECT ISSUE		343,750	343,750	
055978-AA-8	BCRED 2023-1A A		04/15/2024	SMBC NIKKO SECURITIES AMERICA INC		2,023,500	2,000,000	53,603
15675C-AA-3	CERB 2023-3A A1		04/26/2024	SMBC NIKKO SECURITIES AMERICA INC		2,025,400	2,000,000	6,073
65341K-BY-1	NFMOT 2024-1A A1		03/05/2024	MIZUHO SECURITIES USA INC		5,700,000	5,700,000	
746954-AA-4	QDOBA 2023-1A A2		08/09/2024	BARCLAYS CAPITAL INC		3,970,568	3,730,650	51,089
78433D-AC-8	SEB4P 2024-1A A2		03/19/2024	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
78450X-AB-4	SMB 2024-E A1B		08/07/2024	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	
83206E-AB-3	SMB 2024-C A1B		05/07/2024	BOFA SECURITIES INC		2,500,000	2,500,000	
83207Q-AB-5	SMB 2024-D A1B		06/25/2024	BOFA SECURITIES INC		2,483,476	2,500,000	
85790@-AA-1	STEAM MH FUNDING I LLC		12/20/2024	SIXTH STREET		784,900	784,900	
85790@-AB-9	STEAM MH FUNDING I LLC		12/20/2024	SIXTH STREET		54,339	54,339	
85790@-AC-7	STEAM MH FUNDING I LLC		12/20/2024	SIXTH STREET		47,551	47,551	
00086A-AQ-7	ABPCI 2016-1A A1A2	C	04/16/2024	SMBC NIKKO SECURITIES AMERICA INC		500,500	500,000	8,796
09204G-AK-5	BLACK 2019-2A A2R	C	05/16/2024	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	
09626Q-BE-6	BLUEM 2014-2A CR2	C	01/12/2024	MIZUHO SECURITIES USA INC		1,597,600	1,600,000	31,160
09629T-AG-3	BLUEM 2018-1A B	C	01/10/2024	GOLDMAN SACHS & CO		999,750	1,000,000	15,112
09629T-AJ-7	BLUEM 2018-1A C	C	01/11/2024	CITIGROUP GLOBAL MARKETS INC		995,000	1,000,000	16,687
14312J-BJ-0	CGMS 2015-5A A2R3	C	06/18/2024	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	67,337
39808P-AN-6	GWOLF 2015-1A A2R	C	01/17/2024	MIZUHO SECURITIES USA INC		1,641,000	1,641,000	28,695
51080D-AC-9	THLLS 2019-1A A1R	C	01/24/2024	SCOTIA CAPITAL INC		2,000,000	2,000,000	4,042
56577L-AA-6	MRNON 2021-1RA AR1	C	01/24/2024	CITIGROUP GLOBAL MARKETS INC		3,000,750	3,000,000	6,063
81881C-AC-1	SHACK 2018-12A B	C	01/10/2024	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	17,097
81883E-AJ-0	SHACK 2017-11A CR	C	03/11/2024	CITIGROUP GLOBAL MARKETS INC		5,013,750	5,000,000	28,945
82808I-AA-7	SPCSL 2023-1A A	C	05/16/2024	SCOTIA CAPITAL INC		4,048,350	4,000,000	28,899
89641G-AQ-5	TRNTS 2020-12A B1R	C	01/29/2024	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
97719B-AE-3	WYZE 2023-1A B2	C	06/20/2024	SCOTIA CAPITAL INC		2,031,750	2,000,000	23,635
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						400,416,918	411,487,508	3,783,272
780082-AR-4	ROYAL BANK OF CANADA		04/23/2024	RBC CAPITAL MARKETS LLC		8,015,000	8,000,000	1,042
1309999999. Subtotal - Bonds - Hybrid Securities						8,015,000	8,000,000	1,042
07368R-AG-6	BEACON ROOFING SUPPLY INC		08/05/2024	CITIGROUP GLOBAL MARKETS INC		500,000	500,000	
18685@-AB-8	CLIFFWATER CORPORATE LENDING FUND		12/18/2024	DIRECT ISSUE		1,875,000	1,875,000	
30204K-AD-8	EXGEN RENEWABLES		08/05/2024	CITIGROUP GLOBAL MARKETS INC		501,250	500,000	
38017B-AX-4	GO DADDY OPERATING CO LLC		08/06/2024	BARCLAYS CAPITAL INC		498,747	498,747	
75005*-AA-5	RIALTO 2022-1		03/15/2024	DIRECT ISSUE		2,641,034	2,641,034	
87929#-AA-9	TELECO		08/28/2024	BLACKROCK		663,742	663,742	
87929#-AB-7	TELECO		08/28/2024	BLACKROCK		911,393	911,393	
87929#-AC-5	TELECO		08/28/2024	BLACKROCK		1,215,872	1,215,872	
87929#-AD-3	TELECO		08/28/2024	BLACKROCK		2,146,601	2,146,601	
87929#-AE-1	TELECO		09/25/2024	BLACKROCK		1,700,000	1,700,000	
89334G-BE-3	TRANS UNION LLC		08/05/2024	MORGAN STANLEY & CO LLC		500,625	500,000	
89364M-CC-6	TRANSDIGM INC		08/05/2024	GOLDMAN SACHS & CO		498,747	498,747	
000000-00-0	TELECO		12/18/2024	BLACKROCK		2,126,668	2,126,668	
000000-00-0	RIALTO 2024-1		11/12/2024	DIRECT ISSUE		5,437,500	5,437,500	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						21,217,179	21,215,304	
2509999997. Total - Bonds - Part 3						715,284,741	824,314,969	3,996,600

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
2509999998. Total - Bonds - Part 5						50,952,375	51,966,482	258,358
2509999999. Total - Bonds						766,237,116	876,281,451	4,254,958
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
186854-20-4	CLIFFWATER CORPORATE LENDING F		11/20/2024	DIRECT ISSUE	579,240.040	6,250,000		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,250,000	XXX	
45478#-10-4	INDIANA GENERAL INVESTMENT CORP		09/11/2024	CAPITAL CONTRIBUTION	0.000	285,437		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						285,437	XXX	
5989999997. Total - Common Stocks - Part 3						6,535,437	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						6,535,437	XXX	
5999999999. Total - Preferred and Common Stocks						6,535,437	XXX	
6009999999 - Totals						772,772,553	XXX	4,254,958

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
912828-6Z-8	US TREASURY N/B		06/30/2024	VARIOUS		254,000	254,000	253,246	253,921				79		254,000				4,445	06/30/2024
912828-YE-4	US TREASURY N/B		08/31/2024	VARIOUS		77,500	77,500	75,917	77,281				219		77,500				969	08/31/2024
912828-YM-6	US TREASURY N/B		10/31/2024	MATURITY		2,388,000	2,388,000	2,377,646	2,386,201				1,799		2,388,000				35,820	10/31/2024
36208U-DP-9	GN 461010		12/01/2024	MBS PAYDOWN		2,071	2,071	2,109	2,076				(5)		2,071				79	11/15/2027
36208V-2A-2	GN 462569		12/01/2024	MBS PAYDOWN		11,009	11,009	11,209	11,027				(18)		11,009				427	03/15/2028
38376C-JP-5	GNR 2009-75 HZ		12/01/2024	MBS PAYDOWN		42,022	42,022	42,022	42,022						42,022				1,146	09/20/2039
38376E-HU-2	GNR 2009-88 AW		12/01/2024	MBS PAYDOWN		135,371	135,371	134,863	135,349				22		135,371				3,451	10/20/2039
38376F-UF-7	GNR 2009-78 AZ		12/01/2024	MBS PAYDOWN		107,642	107,642	105,489	107,572				71		107,642				3,052	09/20/2039
38376J-4H-4	GNR 2009-123 JN		12/01/2024	MBS PAYDOWN		147,168	147,168	147,076	147,163				5		147,168				3,706	12/20/2039
38376J-JV-7	GNR 2009-104 XZ		12/01/2024	MBS PAYDOWN		34,795	34,795	34,795	34,795						34,795				933	11/20/2039
38376K-AP-6	GNR 2009-93 UZ		12/01/2024	MBS PAYDOWN		82,117	82,117	81,039	82,081				37		82,117				2,263	10/20/2039
38383W-P3-4	GNR 2023-47 JA		12/01/2024	MBS PAYDOWN		2,347,659	2,347,659	2,344,724	2,347,076				583		2,347,659				69,183	06/20/2042
38383W-UG-9	GNR 2023-48 LA		10/31/2024	VARIOUS		2,124,967	2,133,309	2,093,643	2,095,085				9,710		2,104,795		20,172	20,172	80,574	09/20/2051
38383X-5F-7	GNR 2023-76 DA		12/01/2024	MBS PAYDOWN		1,423,222	1,423,222	1,425,890	1,423,724				(503)		1,423,222				44,305	02/20/2052
38383X-AC-8	GNR 2023-43 AB		10/31/2024	VARIOUS		4,754,579	4,738,821	4,725,493	4,725,514				3,176		4,728,690		25,889	25,889	195,540	04/20/2048
38384A-ME-0	GNR 2023-68 LA		12/01/2024	MBS PAYDOWN		847,131	847,131	847,396	847,166				(35)		847,131				26,806	07/20/2051
38384B-G2-1	GNR 2023-106 BA		12/01/2024	MBS PAYDOWN		4,612,911	4,612,911	4,607,145	4,611,980				931		4,612,911				168,719	12/20/2050
38384B-Y5-4	GNR 2023-96 BA		12/01/2024	MBS PAYDOWN		1,646,109	1,646,109	1,648,167	1,646,854				(745)		1,646,109				58,473	09/20/2049
38384C-FH-7	GNR 2023-117 JA		12/01/2024	MBS PAYDOWN		979,826	979,826	981,663	980,496				(671)		979,826				38,688	10/20/2049
38384C-W8-8	GNR 2023-112 NA		10/31/2024	VARIOUS		4,989,816	4,951,242	4,943,505	4,943,505				1,307		4,944,813		45,003	45,003	240,828	11/20/2052
38384E-QP-3	GNR 2023-130 AC		10/04/2024	VARIOUS		1,999,173	1,974,515	1,974,515	1,974,515						1,974,515		24,658	24,658	93,640	02/20/2052
38384E-U9-4	GNR 2023-136 HA		10/31/2024	VARIOUS		2,999,199	2,975,199	2,959,393	2,959,699				3,676		2,963,375		35,824	35,824	143,648	12/20/2051
38384E-W2-7	GNR 2023-136 EA		12/01/2024	MBS PAYDOWN		932,620	932,620	932,620	932,620						932,620				30,192	10/20/2059
0109999999. Subtotal - Bonds - U.S. Governments						32,938,907	32,844,259	32,749,565	32,767,722		19,638		19,638		32,787,361		151,546	151,546	1,246,887	XXX
698299-BM-5	REPUBLIC OF PANAMA	C	06/14/2024	VARIOUS		697,323	1,090,000	877,341	880,735		850		850		881,585		(184,262)	(184,262)	30,723	04/01/2056
N0431#-AL-4	THE GOVERNMENT OF ARUBA	C	05/06/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,500	05/06/2024
Y20721-BB-4	REPUBLIC OF INDONESIA	C	04/02/2024	MARKETAXESS CORPORATION		327,027	330,000	343,200	340,861		(98)		(98)		340,763		(13,736)	(13,736)	12,368	01/17/2042
0309999999. Subtotal - Bonds - All Other Governments						2,024,350	2,420,000	2,220,541	2,221,596		752		752		2,222,348		(197,998)	(197,998)	73,591	XXX
452151-LF-8	ILLINOIS ST		06/01/2024	VARIOUS		4,886,833	4,993,824	4,822,107	4,837,196		2,062		2,062		4,839,258		47,575	47,575	106,369	06/01/2033
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,886,833	4,993,824	4,822,107	4,837,196		2,062		2,062		4,839,258		47,575	47,575	106,369	XXX
130179-HG-2	CALIFORNIA ST EDUCTNL FACS AUT		08/06/2024	BARCLAYS CAPITAL INC		7,541,653	7,660,000	7,660,000	7,660,000						7,660,000		(118,347)	(118,347)	309,273	04/01/2033
196480-6A-0	COLORADO ST HSG & FIN AUTH		11/01/2024	SECURITY CALLED at 100.000		165,000	165,000	165,000	165,000						165,000				9,106	11/01/2048
196480-6B-8	COLORADO ST HSG & FIN AUTH		11/01/2024	SECURITY CALLED at 100.000		200,000	200,000	200,000	200,000						200,000				11,138	11/01/2053
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF		11/01/2024	SECURITY CALLED at 100.000		15,000	15,000	14,945			55		55		15,000				616	11/01/2044
261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA		08/15/2024	SINKING FUND PMT		25,000	25,000	24,994	24,941		59		59		25,000				1,553	08/15/2036
34074M-Z2-0	FLORIDA ST HSG FIN CORP REVENU		07/02/2024	SINKING FUND PMT		10,000	10,000	10,000	10,000						10,000				472	07/01/2054
386166-HC-9	GRAND PRAIRIE TX SALES TAX REV		08/06/2024	BARCLAYS CAPITAL INC		5,379,400	5,385,000	5,385,000	5,385,000						5,385,000		(5,600)	(5,600)	283,262	01/01/2035
45129Y-4D-5	IDAHO ST HSG & FIN ASSN SF MTG		07/02/2024	VARIOUS		7,055,130	7,005,000	7,005,000	7,005,000						7,005,000		50,130	50,130	231,302	01/01/2054
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON		08/08/2024	SECURITY CALLED at 101.059		3,031,770	3,000,000	3,000,000	3,000,000						3,000,000				221,073	07/01/2030
54243R-AF-1	LONG BEACH CA REVENUE		11/01/2024	SINKING FUND PMT		350,000	350,000	350,000	350,000						350,000				25,487	11/01/2030
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP		10/30/2024	SECURITY CALLED at 105.357		12,642,840	12,000,000	12,008,520	12,004,831		(348)		(348)		12,004,483		(4,483)	(4,483)	1,271,778	06/01/2039
56052F-YY-5	MAINE ST HSG AUTH MTGE PURCHAS		08/06/2024	BARCLAYS CAPITAL INC		2,055,360	2,000,000	2,000,000	2,000,000						2,000,000		55,360	55,360	70,594	11/15/2042
56052F-YZ-2	MAINE ST HSG AUTH MTGE PURCHAS		08/06/2024	BARCLAYS CAPITAL INC		3,054,780	3,000,000	3,000,000	3,000,000						3,000,000		54,780	54,780	108,075	11/15/2047

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
57419T-W6-4	MARYLAND ST CMNTY DEV ADMIN DE		07/31/2024	SECURITY CALLED at 100.000		250,000	250,000	242,643	242,768		7,232		7,232		250,000				13,191	09/01/2044
57419T-ZJ-3	MARYLAND ST CMNTY DEV ADMIN DE		07/31/2024	SECURITY CALLED at 100.000		340,000	340,000	341,227	341,075		(1,075)		(1,075)		340,000				16,957	09/01/2046
57587G-TL-9	MASSACHUSETTS ST HSG FIN AGY H		03/01/2024	WELLS FARGO SECURITIES LLC		12,082,920	12,000,000	12,000,000	12,000,000						12,000,000		82,920	82,920	175,080	12/01/2042
59261A-2M-8	MET TRANSPRTN AUTH NY REVENUE		05/03/2024	SECURITY CALLED at 100.000		1,845,000	1,845,000	2,457,761	2,416,725		(571,725)		(571,725)		1,845,000				44,557	11/15/2049
593490-ME-2	MIAMI FL SPL OBLG TXBL-REF-STREET & SIDW		08/06/2024	BARCLAYS CAPITAL INC		970,810	1,000,000	1,000,000	1,000,000						1,000,000		(29,190)	(29,190)	52,888	01/01/2039
60416T-4P-0	MINNESOTA ST HSG FIN AGY		12/02/2024	VARIOUS		105,000	105,000	105,000	105,000						105,000				4,974	01/01/2048
60416T-L7-1	MINNESOTA ST HSG FIN AGY		12/02/2024	SECURITY CALLED at 100.000		45,000	45,000	45,000	45,000						45,000				2,977	07/01/2043
60416T-L8-9	MINNESOTA ST HSG FIN AGY		12/02/2024	SECURITY CALLED at 100.000		30,000	30,000	30,000	30,000						30,000				1,793	07/01/2048
60416T-L9-7	MINNESOTA ST HSG FIN AGY		12/02/2024	SECURITY CALLED at 100.000		20,000	20,000	20,000	20,000						20,000				1,300	07/01/2053
678908-4E-1	OKLAHOMA ST DEV FIN AUTH		08/06/2024	WELLS FARGO SECURITIES LLC		11,952,750	12,500,000	12,482,500	12,483,539		170		170		12,483,708		(530,958)	(530,958)	451,758	05/01/2052
678908-4H-4	OKLAHOMA ST DEV FIN AUTH		10/04/2024	SINKING FUND PMT		24,973	24,973	24,973	24,973						24,973				991	10/01/2042
717893-L2-5	PHILADELPHIA PA WTR & WSTWTR R		08/06/2024	TRUIST SECURITIES INC		3,018,900	3,000,000	3,000,000	3,000,000						3,000,000		18,900	18,900	106,820	10/01/2037
73358X-GR-7	PORT AUTH OF NEW YORK & NEW JE		08/06/2024	TRUIST SECURITIES INC		2,070,080	2,000,000	2,000,000	2,000,000						2,000,000		70,080	70,080	100,752	08/01/2035
765418-FX-1	RICHMOND VA MET AUTH EXPRESSWA		10/11/2024	VARIOUS		418,548	410,000	410,000	410,000						410,000				32,785	07/15/2031
765418-FY-9	RICHMOND VA MET AUTH EXPRESSWA		10/11/2024	SECURITY CALLED at 106.031		1,744,210	1,645,000	1,645,000	1,645,000						1,645,000				203,959	07/15/2041
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH		04/01/2024	SINKING FUND PMT		65,000	65,000	65,000	65,000						65,000				1,832	04/01/2050
79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU		07/01/2024	SINKING FUND PMT		225,000	225,000	226,246	193,884		(107)		(107)		225,000				11,713	07/01/2043
83756C-Y9-0	SOUTH DAKOTA ST HSG DEV AUTH		11/01/2024	SECURITY CALLED at 100.000		375,000	375,000	375,000	375,000						375,000				16,244	05/01/2053
86657M-AY-2	SUMTER LANDING FL CDD RECREATIONAL REV		08/06/2024	BARCLAYS CAPITAL INC		1,999,940	2,000,000	2,000,000	2,000,000						2,000,000		(60)	(60)	85,850	10/01/2038
874476-HD-9	TALLAHASSEE FL ENERGY SYS REVE		09/12/2024	SECURITY CALLED at 105.537		5,276,850	5,000,000	5,000,000	5,000,000						5,000,000				559,548	10/01/2040
882750-VV-1	TEXAS ST DEPT OF HSG & CMNTY A		05/02/2024	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				408	07/01/2048
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA		07/01/2024	SINKING FUND PMT		60,000	60,000	60,000	60,000						60,000				3,850	07/01/2030
20754N-AB-1	CAS 2022-R06 1M1		12/25/2024	MBS PAYDOWN		143,344	143,344	143,344	143,344						143,344				6,256	05/25/2042
20755D-AA-4	CAS 2022-R08 1M1		12/25/2024	MBS PAYDOWN		422,373	422,373	431,547	423,403		(1,030)		(1,030)		422,373				18,794	07/25/2042
207942-AA-1	CAS 2023-R05 1M1		12/25/2024	MBS PAYDOWN		1,001,936	1,001,936	1,007,259	1,003,920		(1,984)		(1,984)		1,001,936				42,462	06/25/2043
31287Q-QW-4	FG C64969		12/01/2024	MBS PAYDOWN		3,456	3,456	3,715	3,470		(14)		(14)		3,456				152	03/01/2032
31292H-Q3-1	FG C01374		12/01/2024	MBS PAYDOWN		2,253	2,253	2,257	2,253						2,253				69	06/01/2032
31297E-NH-5	FG A26692		11/01/2024	MBS PAYDOWN		2,065	2,065	2,072	2,072		(8)		(8)		2,065				110	09/01/2034
3136BF-BL-6	FNR 2021-11 EP		12/01/2024	MBS PAYDOWN		93,469	93,469	71,635			132		132		93,469				114	11/25/2050
3136BP-LH-2	FNR 2022-76 D		12/01/2024	MBS PAYDOWN		307,162	307,162	303,323	306,798		364		364		307,162				9,550	08/25/2045
3136BP-PF-2	FNR 2022-87 BD		12/01/2024	MBS PAYDOWN		1,590,013	1,590,013	1,588,026	1,589,887		127		127		1,590,013				47,248	11/25/2048
3136BP-QD-6	FNR 2022-82 KA		12/01/2024	MBS PAYDOWN		958,498	958,498	955,652	958,356		142		142		958,498				27,494	03/25/2046
3136BR-J8-1	FNR 2024-22 FC		12/25/2024	MBS PAYDOWN		1,430,562	1,430,562	1,430,562							1,430,562				40,755	05/25/2054
3136BR-MJ-3	FNR 2024-15 FA		12/25/2024	MBS PAYDOWN		385,471	385,471	384,568			1,571		1,571		385,471				12,125	04/25/2054
3136BS-5X-9	FNR 2024-69 FA		12/25/2024	MBS PAYDOWN		44,093	44,093	44,107							44,093				220	10/25/2054
3137H9-DC-0	FHR 5270 AB		12/01/2024	MBS PAYDOWN		181,085	181,085	180,519	181,047		37		37		181,085				5,842	01/25/2049
3137H9-F6-1	FHR 5274 JA		12/01/2024	MBS PAYDOWN		326,906	326,906	324,556	326,709		196		196		326,906				10,481	08/25/2045
3137H9-K3-2	FHR 5280 DA		12/01/2024	MBS PAYDOWN		362,899	362,899	360,971	362,737		161		161		362,899				11,707	01/25/2049
3137H9-KZ-1	FHR 5283 BA		12/01/2024	MBS PAYDOWN		271,656	271,656	270,234	271,537		119		119		271,656				9,218	03/25/2049
3137HC-TT-9	FHR 5410 CF		12/25/2024	MBS PAYDOWN		302,320	302,320	302,320							302,320				8,087	05/25/2054

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
3137HC-UD-2	FHR 5410 FC		12/25/2024	MBS PAYDOWN		423,248	423,248	423,116			1,756		1,756		423,248				11,274	05/25/2054
3137HH-PZ-8	FHR 5481 F		12/25/2024	MBS PAYDOWN		354,671	354,671	354,671							354,671				1,820	12/25/2054
3137HH-Q7-9	FHR 5481 FG		12/25/2024	MBS PAYDOWN		354,671	354,671	354,671							354,671				1,834	12/25/2054
31398G-HQ-5	FNR 2009-98 WK		12/01/2024	MBS PAYDOWN		49,063	49,063	49,048	49,062		2		2		49,063				1,264	12/25/2039
31398K-VF-4	FHR 3600 BJ		12/01/2024	MBS PAYDOWN		17,726	17,726	17,106	17,660		66		66		17,726				308	11/15/2039
35564K-DB-2	STACR 2021-DNA2 M2		12/25/2024	MBS PAYDOWN		286,398	286,398	287,740	286,535		(137)		(137)		286,398				12,381	08/25/2033
35564K-FV-6	STACR 2021-HQA2 M2		12/25/2024	MBS PAYDOWN		29,046	29,046	28,483	28,767		279		279		29,046				1,386	12/25/2033
35564K-WS-4	STACR 2022-DNA4 M1A		12/25/2024	MBS PAYDOWN		188,388	188,388	188,388	188,388						188,388				8,059	05/25/2042
35564K-YN-3	STACR 2022-DNA5 M1A		12/25/2024	MBS PAYDOWN		324,877	324,877	324,877	324,877						324,877				15,143	06/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						94,313,563	93,622,622	94,198,576	90,743,558		(563,960)		(563,960)		93,610,813		(356,468)	(356,468)	4,738,109	XXX
00206R-BK-7	AT&T INC		09/17/2024	JP MORGAN SECURITIES LLC		4,477,000	5,000,000	4,338,050	4,410,733		10,829		10,829		4,421,562		55,438	55,438	164,333	06/15/2045
013817-AW-1	HOWMET AEROSPACE INC		07/01/2024	SECURITY CALLED at 100.000		388,000	388,000	371,510	386,201		1,799		1,799		388,000				14,914	10/01/2024
020002-AS-0	ALLSTATE CORP		07/24/2024	BOFA SECURITIES INC		688,446	675,000	672,982	673,873		41		41		673,915		14,531	14,531	26,744	05/09/2035
03027X-BW-9	AMERICAN TOWER CORP		10/07/2024	BARCLAYS CAPITAL INC		951,670	1,000,000	965,440	970,352		2,343		2,343		972,695		(21,025)	(21,025)	43,088	03/15/2032
035240-AF-7	ANHEUSER-BUSCH INBEV WOR		03/15/2024	US BANCORP INVESTMENTS INC		3,327,062	3,150,000	3,216,969	3,192,544		(572)		(572)		3,191,972		135,090	135,090	47,808	06/15/2035
040555-CF-9	ARIZONA PUBLIC SERVICE		07/24/2024	BOFA SECURITIES INC		738,803	750,000	738,420	744,032		280		280		744,311		(5,509)	(5,509)	29,414	05/15/2033
04621X-AJ-7	ASSURANT INC		08/09/2024	BARCLAYS CAPITAL INC		995,360	1,000,000	996,170	998,147		245		245		998,392		(3,032)	(3,032)	42,875	03/27/2028
04651@-AA-0	ATALAYA ASSET INCOME FUND - CL A SR SEC		12/12/2024	DIRECT ISSUE		341,854	341,854	341,854							341,854				930	01/28/2038
04651@-AB-8	ATALAYA ASSET INCOME FUND - CL B SR SEC		12/12/2024	DIRECT ISSUE		205,383	205,383	205,383							205,383				703	01/28/2038
049560-AG-0	ATMOS ENERGY CORP		07/24/2024	BOFA SECURITIES INC		1,568,325	1,500,000	1,497,390	1,498,507		57		57		1,498,564		69,761	69,761	69,665	10/15/2034
049560-BA-2	ATMOS ENERGY CORP		07/24/2024	BOFA SECURITIES INC		6,432,120	6,000,000	5,991,120	5,991,403		525		525		5,991,928		440,192	440,192	295,533	11/15/2053
053807-AS-2	AVNET INC		04/18/2024	BARCLAYS CAPITAL INC		489,390	500,000	499,390	499,839		20		20		499,859		(10,469)	(10,469)	11,755	04/15/2026
05544T-AC-2	BHI ARMY GUESTHOUSES LLC		12/31/2023	VARIOUS		234,713	234,713	252,105	234,713						234,713				16,087	12/31/2030
070101-D*-8	BASIN ELECTRIC PWR COOP		12/17/2023	SINKING FUND PMT		337,778	337,778	337,778	337,778						337,778				13,849	12/17/2038
08891*-AA-3	BROOKFIELD INFRASTRUCTURE DEBT FUND III		10/15/2024	VARIOUS		587,554	587,554	587,554	571,182						587,554				3,326	12/01/2032
08891*-AB-1	BROOKFIELD INFRASTRUCTURE DEBT FUND III		01/16/2024	DIRECT ISSUE		62,862	62,862	62,862	62,862						62,862				293	12/01/2032
08891*-AC-9	BROOKFIELD INFRASTRUCTURE DEBT FUND III		01/16/2024	DIRECT ISSUE		104,771	104,771	104,771	104,771						104,771				570	12/01/2032
099724-AM-8	BORGWARNER INC		04/23/2024	BARCLAYS CAPITAL INC		788,664	800,000	816,200	804,504		(773)		(773)		803,731		(15,067)	(15,067)	22,444	10/01/2025
109641-AH-3	BRINKER INTL		08/09/2024	BARCLAYS CAPITAL INC		498,750	500,000	494,688	499,350		531		531		499,881		(1,131)	(1,131)	21,597	10/01/2024
12189T-AK-0	BURLINGTN NORTH SANTA FE		05/01/2024	HILLTOP SECURITIES INC		1,077,230	1,000,000	1,160,550	1,057,542		(3,073)		(3,073)		1,054,468		22,762	22,762	33,049	05/13/2029
12189T-AN-4	BURLINGTN NORTH SANTA FE		05/01/2024	HILLTOP SECURITIES INC		1,087,443	1,025,000	1,140,528	1,065,550		(2,246)		(2,246)		1,063,304		24,139	24,139	43,434	03/15/2029
12189T-AZ-7	BURLINGTN NORTH SANTA FE		03/01/2024	CITIGROUP GLOBAL MARKETS INC		1,630,620	1,500,000	1,646,955	1,597,265		(835)		(835)		1,596,430		34,190	34,190	30,750	05/01/2037
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		09/30/2024	VARIOUS		199,454	199,454	199,454	199,454						199,454				7,312	12/31/2031
126408-GK-3	CSX CORPORATION		07/24/2024	BOFA SECURITIES INC		4,293,997	3,985,000	4,328,985	4,321,801		(10,129)		(10,129)		4,311,672		(17,675)	(17,675)	180,404	05/01/2037
126408-HK-2	CSX CORP		08/09/2024	BARCLAYS CAPITAL INC		429,195	500,000	435,185	435,756		831		831		436,587		(7,392)	(7,392)	20,365	03/01/2048
127055-AM-3	CABOT CORP		07/24/2024	BOFA SECURITIES INC		975,250	1,000,000	993,300	994,128		321		321		994,448		(19,198)	(19,198)	53,611	06/30/2032
14040H-CT-0	CAPITAL ONE FINANCIAL CO		10/01/2024	MORGAN STANLEY & CO LLC		5,068,800	5,000,000	5,000,000	5,000,000						5,000,000		68,800	68,800	234,865	05/10/2033
14856#-AK-8	CASTLELAKE SENIOR LOAN		10/11/2024	VARIOUS		2,265,406	2,265,406	2,265,406	1,990,846						2,265,406				15,722	08/06/2031
14856#-AL-6	CASTLELAKE SUBORDINATED		10/11/2024	VARIOUS		68,947	68,947	68,947							68,947				1,403	08/06/2031
14856#-AM-4	CASTLELAKE PREFERRED INTEREST		10/11/2024	VARIOUS		190,177	190,177	190,177							190,177				3,872	08/06/2074
15189W-AH-3	CENTERPOINT ENERGY RESOU		07/24/2024	BOFA SECURITIES INC		4,032,600	4,000,000	3,997,222	3,998,156		37		37		3,998,193		34,407	34,407	241,150	01/15/2041
166756-AU-0	CHEVRON USA INC		08/09/2024	BARCLAYS CAPITAL INC		1,027,290	1,000,000	1,056,580	1,048,521		(946)		(946)		1,047,575		(20,285)	(20,285)	38,938	11/15/2043
171232-AE-1	CHUBB CORP		07/24/2024	BOFA SECURITIES INC		1,101,830	1,000,000	1,038,470	1,018,065		(1,025)		(1,025)		1,017,040		84,790	84,790	47,411	11/15/2031
171232-AQ-4	CHUBB CORP		07/24/2024	BOFA SECURITIES INC		534,475	500,000	499,790	499,862		4		4		499,866		34,609	34,609	21,250	05/11/2037
172062-AE-1	CINCINNATI FINL CORP		05/01/2024	JANE ST EXECUTION		2,059,140	2,000,000	2,036,100	2,021,286		(470)		(470)		2,020,816		38,324	38,324	61,250	11/01/2034

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
172070-CQ-5	DUKE ENERGY OHIO INC		09/26/2024	HILLTOP SECURITIES INC		1,028,145	1,005,000	950,971	976,948		1,694		1,694		978,642		49,503	49,503	42,315	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2		07/24/2024	BOFA SECURITIES INC		2,716,700	2,500,000	2,674,675	2,669,760		(5,447)		(5,447)		2,664,314		52,386	52,386	145,635	08/15/2036
18977C-AB-0	COSERV SECURITIZATION 22		03/26/2024	SEAPORT GLOBAL SECURITIES LLC		3,000,000	3,000,000	2,999,904	3,000,000						3,000,000				98,882	02/15/2048
20030N-AC-5	COMCAST CORP		07/24/2024	BOFA SECURITIES INC		135,198	120,000	139,500	130,021		(477)		(477)		129,544		5,654	5,654	7,309	03/15/2033
20030N-AK-7	COMCAST CORP		07/24/2024	BOFA SECURITIES INC		2,190,860	2,000,000	2,157,640	2,101,744		(3,448)		(3,448)		2,098,296		92,564	92,564	90,639	11/15/2035
20030N-CE-9	COMCAST CORP		07/24/2024	BOFA SECURITIES INC		313,206	402,000	305,463	313,540		890		890		314,430		(1,224)	(1,224)	11,834	11/01/2049
20030N-CG-4	COMCAST CORP		07/24/2024	BOFA SECURITIES INC		747,404	967,000	742,885	758,481		1,714		1,714		760,196		(12,792)	(12,792)	28,822	11/01/2052
202795-HG-8	COMMONWEALTH EDISON CO		07/24/2024	BOFA SECURITIES INC		5,425,254	5,270,000	5,432,421	5,361,565		(4,479)		(4,479)		5,357,086		68,168	68,168	305,312	02/01/2033
202795-JY-7	COMMONWEALTH EDISON CO		08/09/2024	BARCLAYS CAPITAL INC		2,922,120	3,000,000	2,992,710	2,992,941		64		64		2,993,005		(70,885)	(70,885)	163,858	02/01/2053
209111-ES-8	CONS EDISON CO OF NY		07/24/2024	BOFA SECURITIES INC		2,138,680	2,000,000	2,080,660	2,053,984		(1,491)		(1,491)		2,052,493		86,187	86,187	119,350	08/15/2037
219350-AV-7	CORNING INC		11/01/2024	BOFA SECURITIES INC		2,019,260	2,000,000	2,070,285	2,061,241		(2,098)		(2,098)		2,059,143		(39,883)	(39,883)	139,278	08/15/2040
239753-DL-7	TARGET CORP		04/25/2024	HILLTOP SECURITIES INC		2,088,920	2,000,000	2,281,580	2,088,195		(5,470)		(5,470)		2,082,724		6,196	6,196	97,903	08/01/2028
247158-AB-0	DELOITTE LLP SER B		08/20/2024	SINKING FUND PMT		636,364	636,364	635,727	633,980		2,384		2,384		636,364				46,582	08/20/2033
254687-CT-1	WALT DISNEY COMPANY/THE		01/20/2024	MATURITY		2,475,000	2,475,000	2,835,768	2,476,737		(1,737)		(1,737)		2,475,000				95,906	01/20/2024
254687-DZ-6	WALT DISNEY COMPANY/THE		07/24/2024	BOFA SECURITIES INC		103,708	95,000	96,811	96,050		(39)		(39)		96,010		7,697	7,697	3,616	12/15/2034
254687-ET-9	WALT DISNEY COMPANY/THE		01/31/2024	JP MORGAN SECURITIES LLC		5,188,300	5,000,000	5,100,400	5,099,537		(241)		(241)		5,099,296		89,004	89,004	90,000	10/01/2043
260543-CE-1	DOW CHEMICAL CO/THE		09/17/2024	SUSQUEHANNA FINANCIAL GROUP LLP		7,987,760	8,000,000	7,989,200	7,991,740		203		203		7,991,943		(4,183)	(4,183)	352,333	11/15/2041
34110Q-AL-2	DUKE ENERGY FLORIDA LLC		07/01/2024	HILLTOP SECURITIES INC		3,122,820	3,000,000	3,433,440	3,122,701		(13,656)		(13,656)		3,109,045		13,775	13,775	186,188	02/01/2028
345397-C2-7	FORD MOTOR CREDIT CO LLC		07/24/2024	BOFA SECURITIES INC		1,477,170	1,500,000	1,499,805	1,500,000						1,500,000		(22,830)	(22,830)	49,088	05/28/2027
37045V-AH-3	GENERAL MOTORS COMPANY		07/24/2024	BOFA SECURITIES INC		3,776,120	4,000,000	3,780,280	3,825,816		6,488		6,488		3,832,304		(56,184)	(56,184)	163,889	04/01/2035
372546-AU-5	GEORGE WASHINGTON UNIVER		10/02/2024	BARCLAYS CAPITAL INC		3,991,040	4,000,000	3,999,320	3,999,984						3,999,985		(8,945)	(8,945)	204,456	09/15/2045
37362@-AA-0	GEORGIA TRANSMISSION CRP		12/30/2024	VARIOUS		260,000	260,000	260,000	260,000						260,000				13,206	06/30/2030
39121J-A@-9	GREAT RIVER ENERGY		07/01/2024	SINKING FUND PMT		370,370	370,370	370,370	370,370						370,370				22,444	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY		07/01/2024	SINKING FUND PMT		190,773	190,773	186,162	190,836		(64)		(64)		190,773				11,931	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY		07/01/2024	SINKING FUND PMT		165,611	165,611	165,611	165,611						165,611				11,979	07/01/2038
404119-BT-5	HCA INC		07/24/2024	BOFA SECURITIES INC		499,755	500,000	509,375	502,298		(647)		(647)		501,651		(1,896)	(1,896)	16,115	06/15/2026
40420I-AA-5	HSBC BANK USA NA		07/01/2024	BARCLAYS CAPITAL INC		6,183,340	6,035,000	5,727,409	5,842,325		6,339		6,339		5,848,664		334,676	334,676	236,371	11/01/2034
40420I-AB-3	HSBC BANK USA NA		07/24/2024	BOFA SECURITIES INC		3,505,005	3,500,000	3,382,645	3,429,930		2,446		2,446		3,432,376		72,629	72,629	186,484	08/15/2035
42234Q-AD-4	HEARTLAND FINANCIAL USA		12/30/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				172,500	12/30/2024
42809H-AD-9	HESS CORP		07/24/2024	BOFA SECURITIES INC		932,565	940,000	917,562	922,964		340		340		923,304		9,261	9,261	49,862	02/15/2041
46625H-HV-5	JPMORGAN CHASE & CO		07/24/2024	BOFA SECURITIES INC		2,784,870	2,750,000	2,789,140	2,779,422		(630)		(630)		2,778,792		6,078	6,078	118,059	10/15/2040
46625H-JM-3	JPMORGAN CHASE & CO		10/02/2024	BOFA SECURITIES INC		4,070,400	3,750,000	4,216,745	4,138,658		(9,226)		(9,226)		4,129,431		(59,031)	(59,031)	238,477	08/16/2043
476556-CP-8	JERSEY CENTRAL PWR & LT		11/01/2024	JANE ST EXECUTION		2,161,640	2,000,000	2,213,640	2,139,962		(6,715)		(6,715)		2,133,247		28,393	28,393	123,022	05/15/2036
478165-AF-0	JOHNSON (S.C.) & SON INC		07/24/2024	BOFA SECURITIES INC		1,105,400	1,115,000	1,153,824	1,134,547		(957)		(957)		1,133,590		(28,190)	(28,190)	60,729	02/15/2033
494550-AT-3	KINDER MORGAN ENER PART		07/24/2024	BOFA SECURITIES INC		252,948	250,000	249,555	249,756		9		9		249,765		3,183	3,183	12,526	03/15/2035
50075N-AC-8	MONDELEZ INTERNATIONAL		07/24/2024	VARIOUS		8,049,480	7,500,000	8,421,945	7,922,457		(19,431)		(19,431)		7,903,026		146,454	146,454	280,313	11/01/2031
50076Q-AE-6	KRAFT HEINZ FOODS CO		11/01/2024	JP MORGAN SECURITIES LLC		1,859,740	2,000,000	1,836,780	1,856,019		3,827		3,827		1,859,846		(106)	(106)	90,833	06/04/2042
501044-CN-9	KROGER CO/THE		09/27/2024	BOFA SECURITIES INC		8,894,000	9,000,000	8,862,560	8,897,997		2,476		2,476		8,900,473		(6,473)	(6,473)	546,600	07/15/2040
502175-B*-2	LTC PROPERTIES INC SERIES 2012 A		07/19/2024	MATURITY		1,000,000	1,000,000	999,500	999,500						999,500		500	500	50,300	07/19/2024
539830-AW-9	LOCKHEED MARTIN CORP		08/09/2024	BARCLAYS CAPITAL INC		2,060,346	1,929,000	2,139,388	2,083,285		(3,805)		(3,805)		2,079,480		(19,135)	(19,135)	76,931	06/01/2040
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC		06/30/2024	VARIOUS		109,446	109,446	109,446	109,446						109,446				5,634	12/31/2047
548661-AH-0	LOWE'S COMPANIES INC		07/24/2024	BOFA SECURITIES INC		1,061,110	1,000,000	1,159,230	1,046,045		(5,749)		(5,749)		1,040,297		20,813	20,813	65,122	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC		07/24/2024	BOFA SECURITIES INC		2,612,750	2,500,000	2,491,567	2,506,311		(361)		(361)		2,505,950		106,800	106,800	113,181	10/15/2036
575634-AS-9	MASSACHUSETTS ELECTRIC		03/26/2024	JP MORGAN SECURITIES LLC		6,014,700	6,000,000	6,079,770	6,057,874		(548)		(548)		6,057,325		(42,625)	(42,625)	130,783	11/15/2039

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
57636Q-AQ-7	MASTERCARD INC		09/05/2024	WELLS FARGO SECURITIES LLC		4,651,955	5,500,000	6,061,495	6,026,865		(8,977)		(8,977)		6,017,889		(1,365,934)	(1,365,934)	199,986	03/26/2050
581555-AE-3	MCKESSON CORP		07/01/2024	FHN FINANCIAL SECURITIES CORP		3,028,200	3,000,000	3,124,610	3,093,813		(1,737)		(1,737)		3,092,076		(63,876)	(63,876)	150,500	03/01/2041
59156R-AE-8	METLIFE INC		07/24/2024	BOFA SECURITIES INC		547,175	500,000	554,110	527,177		(1,352)		(1,352)		525,826		21,349	21,349	19,951	12/15/2032
594918-CU-6	MICROSOFT CORP		08/09/2024	BARCLAYS CAPITAL INC		8,084,605	8,500,000	8,235,565	8,268,720		2,478		2,478		8,271,197		(186,592)	(186,592)	251,813	06/15/2047
59562V-BD-8	BERKSHIRE HATHAWAY ENERG		08/09/2024	BARCLAYS CAPITAL INC		484,640	500,000	497,072	497,607		43		43		497,650		(13,010)	(13,010)	19,098	11/15/2043
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		06/30/2024	VARIOUS		81,627	81,627	81,627	81,627						81,627				2,307	06/30/2032
60871R-AD-2	MOLSON COORS BEVERAGE		07/24/2024	BOFA SECURITIES INC		915,670	1,000,000	908,170	912,217		1,572		1,572		913,789		1,881	1,881	36,806	05/01/2042
615369-AE-5	MOODY'S CORPORATION		09/17/2024	BOFA SECURITIES INC		7,233,240	7,000,000	7,150,450	7,127,357		(2,567)		(2,567)		7,124,791		108,449	108,449	430,792	07/15/2044
620076-BE-8	MOTOROLA SOLUTIONS INC		09/24/2024	TRUIST SECURITIES INC		9,262,170	9,000,000	9,149,420	9,129,976		(2,613)		(2,613)		9,127,364		134,806	134,806	528,000	09/01/2044
62912X-AF-1	NGPL PIPECO LLC		07/24/2024	BOFA SECURITIES INC		1,971,740	2,000,000	1,945,000	1,975,341		3,574		3,574		1,978,915		(7,175)	(7,175)	92,354	08/15/2027
63615#-AD-3	THE NATL FOOTBALL LEAGUE		03/31/2024	VARIOUS		79,920	79,920	79,920	79,920						79,920				2,064	03/31/2024
638585-BF-5	BANK OF AMERICA CORP		07/24/2024	BOFA SECURITIES INC		1,584,345	1,500,000	1,719,065	1,564,149		(7,834)		(7,834)		1,556,316		28,029	28,029	88,117	03/15/2028
643188-AA-9	NEW CARDINALS STADIUM LLC		06/30/2024	SINKING FUND PMT		69,575	69,575	69,575	69,575						69,575				4,283	06/30/2032
655844-AW-8	NORFOLK SOUTHERN CORP		07/24/2024	BOFA SECURITIES INC		35,018	35,000	39,998	35,504		(205)		(205)		35,299		(281)	(281)	1,353	05/17/2025
670346-AN-5	NUCOR CORP		07/24/2024	BOFA SECURITIES INC		975,240	1,000,000	992,490	993,931		103		103		994,034		(18,794)	(18,794)	51,278	08/01/2043
677050-AC-0	OGLETHORPE POWER CORP		01/01/2024	SINKING FUND PMT		250,000	250,000	250,000	250,000						250,000				7,739	01/01/2031
681936-BF-6	OMEGA HLTHCARE INVESTORS		07/24/2024	BOFA SECURITIES INC		1,951,420	2,000,000	1,970,920	1,990,482		1,567		1,567		1,992,049		(40,629)	(40,629)	73,750	04/01/2027
68233D-AT-4	ONCOR ELECTRIC DELIVERY		07/24/2024	BOFA SECURITIES INC		1,116,180	1,000,000	1,113,920	1,057,441		(3,077)		(3,077)		1,054,364		61,816	61,816	51,528	05/01/2032
68233J-CH-5	ONCOR ELECTRIC DELIVERY		07/24/2024	BOFA SECURITIES INC		3,403,480	4,000,000	3,202,840	3,205,665		6,156		6,156		3,211,820		191,660	191,660	120,111	06/01/2052
693475-BL-8	PNC FINANCIAL SERVICES		07/24/2024	BOFA SECURITIES INC		893,675	901,000	885,052	888,006		1,316		1,316		889,322		4,352	4,352	42,870	01/26/2027
73557*-AB-0	PORT WASHINGTON GEN STATION LLC		12/15/2024	SINKING FUND PMT		180,043	180,043	180,043	180,043						180,043				5,905	06/15/2033
74251V-AA-0	PRINCIPAL FINANCIAL GRP		07/24/2024	BOFA SECURITIES INC		6,327,420	6,000,000	6,064,320	6,040,699		(1,254)		(1,254)		6,039,445		287,975	287,975	283,342	10/15/2036
74432Q-AH-8	PRUDENTIAL FINANCIAL INC		07/24/2024	BOFA SECURITIES INC		6,071,958	6,125,000	5,856,051	5,967,321		5,663		5,663		5,972,983		98,974	98,974	204,881	06/13/2035
74432Q-BN-4	PRUDENTIAL FINANCIAL INC		07/24/2024	BOFA SECURITIES INC		1,091,860	1,000,000	1,108,090	1,081,014		(1,708)		(1,708)		1,079,306		12,554	12,554	39,566	06/21/2040
74456Q-CP-9	PUBLIC SERVICE ELECTRIC		07/24/2024	BOFA SECURITIES INC		1,963,660	2,000,000	1,847,960	1,848,520		1,130		1,130		1,849,650		114,010	114,010	105,669	08/01/2053
75007#-AA-9	RIALTO REAL ESTATE FUND V DEBT DD RNF, L		12/07/2023	EXCHANGE		95,000	95,000	95,000	95,000						95,000					07/01/2033
76131V-AA-1	KITE REALTY GROUP TRUST		04/15/2024	BARCLAYS CAPITAL INC		2,452,500	2,500,000	2,373,300	2,478,304		5,183		5,183		2,483,486		(30,986)	(30,986)	58,889	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION		07/24/2024	BOFA SECURITIES INC		2,963,498	2,755,000	2,929,815	2,874,451		(3,265)		(3,265)		2,871,186		92,312	92,312	112,400	12/01/2037
837004-BV-1	DOMINION ENERGY SOUTH		04/25/2024	JEFFERIES LLC		2,138,580	2,000,000	2,247,580	2,125,536		(3,973)		(3,973)		2,121,563		17,017	17,017	97,535	02/01/2032
837004-BZ-2	DOMINION ENERGY SOUTH		11/01/2024	SANTANDER US CAPITAL MARKETS LLC		1,993,220	2,000,000	1,868,640	1,919,708		4,445		4,445		1,924,153		69,067	69,067	123,375	03/01/2035
845743-BL-6	SOUTHWESTERN PUBLIC SERV		03/08/2024	SEAPORT GLOBAL SECURITIES LLC		2,478,625	2,500,000	2,480,775	2,487,687		127		127		2,487,814		(9,189)	(9,189)	67,083	10/01/2036
85207U-AH-8	SPRINT LLC		06/15/2024	MATURITY		1,000,000	1,000,000	978,904	998,668		1,332		1,332		1,000,000				35,625	06/15/2024
867914-AH-6	TRUIST FIN CORP		07/24/2024	BOFA SECURITIES INC		3,526,180	3,500,000	3,639,720	3,523,264		(5,971)		(5,971)		3,517,293		8,887	8,887	198,917	02/15/2026
874054-AH-2	TAKE-TWO INTERACTIVE SOF		10/07/2024	DEUTSCHE BANK SECURITIES INC		1,895,180	2,000,000	1,997,880	1,998,186		144		144		1,998,331		(103,151)	(103,151)	78,667	04/14/2032
875127-AW-2	TAMPA ELECTRIC CO		07/24/2024	BOFA SECURITIES INC		3,142,620	3,000,000	3,195,660	3,134,006		(3,902)		(3,902)		3,130,105		12,515	12,515	128,638	05/15/2037
87612B-BG-6	TARGA RESOURCES PARTNERS		07/24/2024	BOFA SECURITIES INC		246,213	250,000	246,240	248,056		250		250		248,306		(2,093)	(2,093)	12,882	01/15/2028
87612E-AK-2	TARGET CORP		07/24/2024	BOFA SECURITIES INC		1,108,720	1,000,000	1,036,690	1,019,062		(949)		(949)		1,018,113		90,607	90,607	46,743	11/01/2032
878055-AE-2	HUNTINGTON NATIONAL BANK		08/09/2024	BARCLAYS CAPITAL INC		3,939,040	4,000,000	3,975,000	3,996,490		1,841		1,841		3,998,331		(59,291)	(59,291)	176,333	02/27/2025
882389-CC-1	TEXAS EASTERN TRANSMISSI		07/24/2024	BOFA SECURITIES INC		2,187,780	2,000,000	2,321,140	2,172,451		(9,101)		(9,101)		2,163,350		24,430	24,430	144,278	07/15/2032
887389-AK-0	TIMKEN CO		07/24/2024	BOFA SECURITIES INC		1,939,980	2,000,000	1,997,360	1,998,510		155		155		1,998,665		(58,685)	(58,685)	55,250	12/15/2028
891906-AF-6	GLOBAL PAYMENTS INC		07/24/2024	BOFA SECURITIES INC		4,866,550	5,000,000	4,958,700	4,979,616		2,408		2,408		4,982,025		(115,475)	(115,475)	145,243	06/01/2028
89420G-AE-9	TRAVELERS PPTY CASUALTY		07/24/2024	BOFA SECURITIES INC		275,583	250,000	267,530	259,077		(432)		(432)		258,644		16,938	16,938	13,768	03/15/2033
89788M-AF-9	TRUIST FINANCIAL CORP		05/28/2024	VARIOUS		1,000,000	1,000,000	961,230	972,766		27,234		27,234		1,000,000				29,085	06/09/2025
92966*-AG-4	WABASH VALLEY POWER		10/30/2024	VARIOUS		68,846	68,846	68,846	68,846						68,846				2,662	01/31/2028
94973V-AL-1	ELEVANCE HEALTH INC		05/01/2024	MUFG SECURITIES AMERICAS INC		2,015,480	2,000,000	1,989,340	1,993,517		126		126		1,993,643		21,837	21,837	92,950	01/15/2036

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
957576-AA-9	WESTERN & SOUTHERN FIN		07/24/2024	BOFA SECURITIES INC		1,532,310	1,500,000	1,444,185	1,470,618		1,326		1,326		1,471,944		60,366	60,366	88,885	07/15/2033
97650W-AF-5	WINTRUST FINANCIAL CORP		06/13/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				50,000	06/13/2024
976657-AH-9	WEC ENERGY GROUP INC		12/17/2024	SECURITY CALLED at 100.000		3,018,000	3,018,000	2,821,830	3,018,000						3,018,000				253,406	05/15/2067
98956P-AB-8	ZIMMER BIOMET HOLDINGS		07/24/2024	BOFA SECURITIES INC		3,022,590	3,000,000	3,031,580	3,022,923		(519)		(519)		3,022,404		186	186	113,083	11/30/2039
13607H-R5-3	CANADIAN IMPERIAL BANK		08/09/2024	VARIOUS		1,803,310	2,000,000	1,776,540	1,804,742		11,455		11,455		1,816,198		(12,888)	(12,888)	59,400	04/07/2032
559222-AY-0	MAGNA INTERNATIONAL INC		04/25/2024	BOFA SECURITIES INC		993,630	1,000,000	997,800	997,932		56		56		997,987		(4,357)	(4,357)	32,847	03/21/2033
65334H-AA-0	CNOOC PETROLEUM NORTH AM		06/24/2024	TENDERED		603,790	500,000	701,271	642,344		(7,306)		(7,306)		635,038		(135,038)	(135,038)	134,634	03/15/2032
78016E-ZR-1	ROYAL BANK OF CANADA		11/26/2024	MIZUHO SECURITIES USA INC		4,007,172	4,000,000	4,013,640	4,013,640						4,013,640		(6,468)	(6,468)	257,488	04/27/2026
884903-BH-7	THOMSON REUTERS CORP		03/27/2024	JP MORGAN SECURITIES LLC		8,863,742	8,650,000	8,893,656	8,831,357		(1,658)		(1,658)		8,829,700		34,042	34,042	229,117	04/15/2040
89115A-2E-1	TORONTO-DOMINION BANK		07/24/2024	BOFA SECURITIES INC		2,858,520	3,000,000	2,876,280	2,891,597		5,992		5,992		2,897,589		(39,069)	(39,069)	84,664	06/08/2032
89352L-AG-5	TRANSCANADA PIPELINES		07/24/2024	BOFA SECURITIES INC		1,102,130	1,000,000	1,251,590	1,090,693		(8,223)		(8,223)		1,082,471		19,659	19,659	47,269	06/15/2029
00289L-AA-3	ATL TRANSMISION SUR	C	10/31/2024	SINKING FUND PMT		38,786	38,786	39,197	38,674		112		112		38,786				2,015	04/30/2043
04342J-AA-5	ASB BANK LIMITED	C	07/24/2024	BOFA SECURITIES INC		4,950,300	5,000,000	5,000,000	5,000,000						5,000,000		(49,700)	(49,700)	160,722	06/17/2032
11778B-AB-8	SKY GROUP FINANCE PLC	C	08/09/2024	BARCLAYS CAPITAL INC		1,673,415	1,500,000	1,779,960	1,699,580		(7,780)		(7,780)		1,691,800		(18,385)	(18,385)	80,438	10/15/2035
24668P-AE-7	KONINKIJKE AHOLD DLHAIZE	C	07/24/2024	BOFA SECURITIES INC		2,051,154	2,004,000	2,016,585	2,013,485		(198)		(198)		2,013,287		37,867	37,867	93,604	10/01/2040
314890-AD-6	FERGUSON FINANCE PLC	C	08/09/2024	BARCLAYS CAPITAL INC		4,834,550	5,000,000	4,973,950	4,977,565		1,378		1,378		4,978,943		(144,393)	(144,393)	188,583	04/20/2032
36190C-AA-5	GNL QUINTERO SA	C	07/31/2024	SINKING FUND PMT		222,852	222,852	221,905	222,564		288		288		222,852				7,745	07/31/2029
404280-BT-5	HSBC HOLDINGS PLC	C	07/24/2024	BOFA SECURITIES INC		975,210	1,000,000	995,660	997,486		310		310		997,796		(22,586)	(22,586)	27,625	06/19/2029
46507V-AB-8	ISRAEL ELECTRIC CORP LTD	C	10/18/2024	BARCLAYS CAPITAL INC		858,236	815,000	983,298	886,844		(13,477)		(13,477)		873,367		(15,131)	(15,131)	53,688	12/15/2027
55608J-AP-3	MACQUARIE GROUP LTD	C	07/24/2024	BOFA SECURITIES INC		4,958,750	5,000,000	5,015,050	5,008,146		(480)		(480)		5,007,666		(48,916)	(48,916)	259,339	01/15/2030
592838-AA-4	MEXICO GENERADORA DE ENE	C	12/06/2024	SINKING FUND PMT		27,007	27,007	28,905	27,127		(120)		(120)		27,007				1,114	12/06/2032
602736-AA-8	MINEJESA CAPITAL BV	C	08/12/2024	SINKING FUND PMT		54,756	54,756	54,756	54,756						54,756				1,899	08/10/2030
606822-CJ-1	MITSUBISHI UFJ FIN GRP	C	07/18/2024	SECURITY CALLED at 100.000		2,000,000	2,000,000	2,010,944	2,010,385		(10,385)		(10,385)		2,000,000				106,628	07/18/2025
606822-CX-0	MITSUBISHI UFJ FIN GRP	C	02/14/2024	GOLDMAN SACHS & CO		4,030,000	4,000,000	4,000,000	4,000,000						4,000,000		30,000	30,000	105,193	02/22/2034
60687Y-AX-7	MIZUHO FINANCIAL GROUP	C	07/24/2024	BOFA SECURITIES INC		2,272,725	2,500,000	2,218,675	2,262,318		19,601		19,601		2,281,918		(9,193)	(9,193)	81,015	07/16/2030
62582P-AA-8	MUNICH RE	C	04/03/2024	JEFFERIES LLC		6,060,000	6,000,000	6,015,000	6,009,981		(790)		(790)		6,009,191		50,809	50,809	127,292	05/23/2042
714264-AK-4	PERNOD RICARD SA	C	07/24/2024	BOFA SECURITIES INC		3,425,030	3,500,000	3,452,400	3,462,929		694		694		3,463,623		(38,593)	(38,593)	198,382	01/15/2042
75405U-AA-4	QATARENERGY LNG S3	C	09/30/2024	VARIOUS		142,800	142,800	161,360	143,656		(856)		(856)		142,800				6,325	09/30/2027
75968N-AE-1	RENAISSANCERE HOLDINGS L	C	07/24/2024	BOFA SECURITIES INC		1,495,770	1,500,000	1,495,605	1,495,795		195		195		1,495,990		(220)	(220)	55,344	06/05/2033
767201-AL-0	RIO TINTO FIN USA LTD	C	07/24/2024	BOFA SECURITIES INC		389,184	400,000	381,468	386,125		291		291		386,416		2,768	2,768	15,253	11/02/2040
780097-BA-8	NATWEST GROUP PLC	C	07/24/2024	BOFA SECURITIES INC		2,979,150	3,000,000	2,994,570	2,998,538		354		354		2,998,891		(19,741)	(19,741)	116,400	04/05/2026
780097-BG-5	NATWEST GROUP PLC	C	07/24/2024	BOFA SECURITIES INC		1,972,360	2,000,000	1,997,340	1,998,523		242		242		1,998,764		(26,404)	(26,404)	67,401	05/18/2029
87089N-AA-8	SWISS RE FINANCE LUX	C	10/02/2024	BARCLAYS CAPITAL INC		3,037,500	3,000,000	3,082,500	3,048,243		(6,234)		(6,234)		3,042,010		(4,510)	(4,510)	150,417	04/02/2049
902382-A@-9	TYMAN PLC	C	08/09/2024	SINKING FUND PMT		2,500,000	2,500,000	2,498,165	2,498,165		1,835		1,835		2,500,000				97,684	11/19/2024
902613-AK-4	UBS GROUP AG	C	07/24/2024	BOFA SECURITIES INC		3,306,560	4,000,000	3,220,160	3,273,530		35,966		35,966		3,309,496		(2,936)	(2,936)	105,263	02/11/2033
90352J-AC-7	UBS GROUP AG	C	08/09/2024	BARCLAYS CAPITAL INC		974,630	1,000,000	991,220	995,565		595		595		996,160		(21,530)	(21,530)	37,686	03/23/2028
M1R786-AY-4	BANK LEUMI LE-ISRAEL	C	10/17/2024	MORGAN STANLEY & CO INT PLC		995,100	1,000,000	993,400	995,114		1,014		1,014		996,128		(1,028)	(1,028)	62,781	07/27/2027
M8222M-AD-4	QATARENERGY LNG S3	C	09/30/2024	SINKING FUND PMT		214,170	214,170	244,716	215,636		(1,466)		(1,466)		214,170				10,171	09/30/2027
P00173-AA-5	ATL TRANSMISION SUR	C	10/30/2024	SINKING FUND PMT		13,932	13,932	15,447	13,965		(33)		(33)		13,932				724	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	C	07/31/2024	SINKING FUND PMT		246,960	246,960	250,723	246,729		231		231		246,960				8,583	07/31/2029
P4948K-AD-7	GRUMA SAB DE CV	C	12/01/2024	MATURITY		2,480,000	2,480,000	2,608,563	2,492,782		(12,782)		(12,782)		2,480,000				120,900	12/01/2024
P70778-AF-1	NASSAU AIRPORT DEVELOPMENT CO	C	09/30/2024	VARIOUS		120,000	120,000	120,000	120,000						120,000				5,250	11/30/2033
P8674J-AE-9	SIGMA ALIMENTOS SA	C	05/17/2024	SINKING FUND PMT		250,000	250,000	251,250	250,326		(326)		(326)		250,000				5,557	05/02/2026
P9367R-AG-6	TRANSPORT DE GAS PERU	C	04/30/2024	SINKING FUND PMT		186,000	186,000	182,924	186,003		(3)		(3)		186,000				3,953	04/30/2028
Q74508-AB-6	PERTH AIRPORT PTY LTD SER B	C	07/26/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				91,400	07/26/2024
YOR15U-CU-2	ADANI TRANS STEP-ONE LTD	C	03/18/2024	GOLDMAN SACHS ASSET MANAGEMENT		997,350	1,090,000	1,092,524	1,091,016		(82)		(82)		1,090,933		(93,583)	(93,583)	27,492	08/03/2026
000750-AS-1	ABFC 2006-OPT1 A3C1		12/25/2024	MBS PAYDOWN		329,719	329,719	305,093	329,559		160		160		329,719				7,842	09/25/2036
00442V-AA-5	ACE 2006-ASP3 A1		12/25/2024	MBS PAYDOWN		39,558	39,558	37,758	39,227		331		331		39,558				730	06/25/2036
008684-AA-0	AHMA 2006-6 A1A		12/25/2024	MBS PAYDOWN		77,186	86,570	61,194	76,138		1,048		1,048		77,186				2,232	12/25/2046

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
02149C-AD-3	CWALT 2006-41CB 1A4		12/01/2024	MBS PAYDOWN		19,805	23,358	15,078	19,721		84		84		19,805				469	01/25/2037
02150P-AA-6	CWALT 2007-0A6 A1A		12/25/2024	MBS PAYDOWN		26,879	26,879	23,721	26,796		83		83		26,879				908	06/25/2037
02660T-GN-7	AHM 2005-4 1A1		12/25/2024	VARIOUS		81,545	81,545	69,721	81,316		228		228		81,545				1,945	11/25/2045
026930-AA-5	AHMA 2007-2 A1		12/25/2024	MBS PAYDOWN		174,377	168,090	137,414	171,045		3,332		3,332		174,377				5,600	03/25/2047
026935-AJ-5	AHMA 2007-3 22A1		12/01/2024	MBS PAYDOWN		74,009	80,579	61,416	73,957		52		52		74,009				1,278	06/25/2037
026936-AA-2	AHMA 2007-5 A1		12/25/2024	MBS PAYDOWN		745,436	786,876	566,939	736,066		9,370		9,370		745,436				18,963	06/25/2047
03072S-A2-1	AMSI 2005-R3 M4		12/25/2024	MBS PAYDOWN		67,706	67,706	67,495	67,631		75		75		67,706				1,395	05/25/2035
03072S-QC-2	AMSI 2004-R3 M1		10/25/2024	MBS PAYDOWN		120,252	120,252	110,819	120,252						120,252				2,373	05/25/2034
03072S-WQ-4	AMSI 2004-R11 M1		06/25/2024	MBS PAYDOWN		105,354	105,354	98,473	105,354						105,354				1,383	11/25/2034
03072S-WR-2	AMSI 2004-R11 M2		12/25/2024	MBS PAYDOWN		436,366	436,366	436,775	436,407		(41)		(41)		436,366				14,780	11/25/2034
03072S-XE-0	AMSI 2004-R12 M2		12/25/2024	MBS PAYDOWN		1,416,583	1,416,583	1,407,951	1,414,192		2,391		2,391		1,416,583				28,307	01/25/2035
04544P-AD-1	ABSHE 2006-HE5 A4		03/25/2024	MBS PAYDOWN		65,557	65,557	55,601	65,557						65,557				321	07/25/2036
058931-BL-9	BAFC 2006-3 5A8		01/31/2024	VARIOUS		124,610	153,819	140,936	127,980		65		65		128,045		(3,435)	(3,435)	1,290	03/25/2036
05946X-S6-1	BAFC 2005-7 3A1		01/31/2024	VARIOUS		106,310	115,110	111,585	111,947		492		492		112,440		(6,130)	(6,130)	942	11/25/2035
05946X-WF-6	BAFC 2005-3 1A23		12/01/2024	MBS PAYDOWN		6,896	6,896	6,698	6,914		(17)		(17)		6,896				243	06/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1		01/31/2024	VARIOUS		123,403	136,676	128,647	126,939		130		130		127,069		(3,666)	(3,666)	1,146	08/25/2035
05949Q-AY-1	BAFC 2006-2 2A17		01/24/2024	VARIOUS		2,786	3,685	3,607	2,541		33		33		2,575		211	211	32	03/25/2036
05949T-BD-0	BAFC 2006-1 2A1		01/31/2024	VARIOUS		148,661	182,566	169,919	154,984		1,181		1,181		156,165		(7,504)	(7,504)	1,494	01/25/2036
05950F-AE-5	BAFC 2006-4 A5		12/01/2024	MBS PAYDOWN		5,737	10,982	9,781	5,856		(119)		(119)		5,737				406	07/25/2036
05951V-AV-1	BAFC 2006-I 6A1		12/20/2024	MBS PAYDOWN		245,232	198,814	145,284	241,529		3,703		3,703		245,232				2,920	12/20/2046
06051G-BU-2	BAFC 2004-2 3A1		01/31/2024	VARIOUS		70,891	74,207	74,436	74,464		(6)		(6)		74,458		(3,567)	(3,567)	622	09/20/2034
07336F-AW-6	BVINV 2022-3 A19		12/01/2024	MBS PAYDOWN		199,190	199,190	194,148	199,046		144		144		199,190				3,511	01/25/2052
073879-LN-6	BSABS 2004-AC6 A1		12/01/2024	MBS PAYDOWN		167,728	167,728	161,962	167,146		582		582		167,728				2,566	11/25/2034
12543P-AC-7	CWHL 2006-21 A3		12/01/2024	MBS PAYDOWN		118	364	311	122		(4)		(4)		118				9	02/25/2037
12543P-AK-9	CWHL 2006-21 A10		12/01/2024	MBS PAYDOWN		782	2,433	2,044	785		(3)		(3)		782				56	02/25/2037
12543X-AF-3	CWHL 2006-19 1A6		12/01/2024	MBS PAYDOWN		8,337	6,361	5,406	8,360		(23)		(23)		8,337				262	01/25/2037
12554T-AL-5	CIM 2019-INV2 A11		12/25/2024	MBS PAYDOWN		16,798	16,798	16,651	16,759		39		39		16,798				543	05/25/2049
12566T-AM-9	CMALT 2006-A7 1A12		12/01/2024	MBS PAYDOWN		15,491	35,417	25,591	15,165		326		326		15,491				1,181	12/25/2036
12567A-AG-2	CMALT 2007-A3 1A7		12/01/2024	MBS PAYDOWN		9,022	16,077	10,727	8,799		223		223		9,022				516	03/25/2037
12594X-AM-6	CSMC 2017-HL1 A12		12/01/2024	MBS PAYDOWN		111,919	111,919	112,190	111,928		(9)		(9)		111,919				1,740	06/25/2047
126671-3Y-0	CWL 2004-2 3A4		12/25/2024	MBS PAYDOWN		41,318	41,318	40,078	41,202		116		116		41,318				1,392	07/25/2034
12667G-TS-2	CWALT 2005-26CB A6		12/01/2024	MBS PAYDOWN		25,428	25,176	21,305	25,073		355		355		25,428				822	07/25/2035
12667G-Z3-0	CWALT 2005-38 A3		12/25/2024	MBS PAYDOWN		65,701	65,701	55,846	64,485		1,216		1,216		65,701				1,971	09/25/2035
12668A-2M-6	CWALT 2005-70CB A3		12/01/2024	MBS PAYDOWN		11,861	11,485	9,468	11,754		107		107		11,861				312	12/25/2035
12668A-2N-4	CWALT 2005-70CB A4		12/01/2024	MBS PAYDOWN		23,885	23,135	19,216	23,680		205		205		23,885				629	12/25/2035
12668A-EV-3	CWALT 2005-59 1A1		12/19/2024	MBS PAYDOWN		64,009	64,009	52,247	62,534		1,475		1,475		64,009				1,709	11/20/2035
12668A-MF-9	CWALT 2005-49CB A1		12/01/2024	MBS PAYDOWN		25,177	25,177	24,170	25,418		(241)		(241)		25,177				886	11/25/2035
12668A-TN-5	CWALT 2005-62 1A1		12/25/2024	MBS PAYDOWN		118,753	118,753	93,210	117,640		1,113		1,113		118,753				1,917	12/25/2035
126694-EK-0	CWHL 2005-18 A3		11/01/2024	MBS PAYDOWN		17,134	18,953	17,236	17,279		(145)		(145)		17,134				524	10/25/2035
126694-GU-6	CWHL 2005-23 A1		10/01/2024	MBS PAYDOWN		27,665	29,614	26,421	27,823		(158)		(158)		27,665				539	11/25/2035
126694-PH-5	CWHL 2005-28 A3		12/01/2024	MBS PAYDOWN		33,418	30,718	26,187	33,381		37		37		33,418				635	12/25/2035
12669G-R4-5	CWHL 2005-15 A8		12/01/2024	MBS PAYDOWN		4,947	4,982	4,334	4,939		8		8		4,947				105	08/25/2035
161546-FV-3	CFAB 2003-4 1A5		12/01/2024	MBS PAYDOWN		66,483	66,483	55,181	65,614		869		869		66,483				1,555	05/25/2033
16162W-KT-5	CHASE 2005-S1 1A13		01/31/2024	VARIOUS		105,047	110,552	107,236	107,722		35		35		107,757		(2,711)	(2,711)	1,012	05/25/2035
16163Y-AE-4	CHASE 2016-SH1 M4		12/01/2024	MBS PAYDOWN		30,297	30,297	28,746	30,211		86		86		30,297				624	04/25/2045
172973-W5-4	CMSI 2005-4 1A6		01/31/2024	VARIOUS		191,708	201,739	193,417	196,229		92		92		196,321		(4,613)	(4,613)	1,691	07/25/2035
173103-AD-4	CMSI 2007-6 1A4		12/01/2024	MBS PAYDOWN		18,283	24,680	20,669	18,041		243		243		18,283				808	07/25/2037
225458-F7-8	CSFB 2005-7 2A4		11/01/2024	MBS PAYDOWN		18,772	31,597	27,172	19,090		(318)		(318)		18,772				1,072	08/25/2035
225470-VP-5	CSMC 2006-1 4A13		01/24/2024	PIPER SANDLER & CO		88,605	105,482	96,055	82,048		106		106		82,154		6,451	6,451	886	02/25/2036

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
23243A-AB-2	CWALT 2006-OA12 A1B		12/20/2024	MBS PAYDOWN		83,142	86,875	63,093	80,324		2,819		2,819		83,142				1,811	09/20/2046
25150Q-AA-5	DBALT 2006-OA1 A1		12/25/2024	MBS PAYDOWN		93,043	93,043	75,364	90,770		2,273		2,273		93,043				1,895	02/25/2047
25150W-AA-2	DBALT 2007-OA3 A1		12/25/2024	VARIOUS		20,624	20,624	17,711	20,309		316		316		20,624				697	07/25/2047
25151A-AB-7	DBALT 2006-AR3 A2		12/25/2024	VARIOUS		43,299	42,781	33,128	42,181		1,118		1,118		43,299				1,181	08/25/2036
25151K-AC-3	DBALT 2007-3 2A1		12/25/2024	MBS PAYDOWN		102,993	109,215	88,874	101,786		1,207		1,207		102,993				1,863	10/25/2047
25151X-AC-5	DBALT 2007-OA4 2A1		12/25/2024	MBS PAYDOWN		232,391	232,391	211,766	231,695		696		696		232,391				3,588	08/25/2047
32027N-VE-8	FFML 2005-FFH3 M3		12/25/2024	MBS PAYDOWN		294,192	294,192	269,738	293,605		587		587		294,192				10,560	09/25/2035
32056C-AH-2	FHASI 2007-4 1A8		11/01/2024	MBS PAYDOWN			11	10											1	08/25/2037
33852H-BG-6	FSMT 2021-8INV B3		12/01/2024	MBS PAYDOWN		20,971	20,971	22,024	21,002		(31)		(31)		20,971				402	09/25/2051
33853G-BM-4	FSMT 2021-12 B2		12/01/2024	MBS PAYDOWN		100,045	100,045	98,723	100,007		38		38		100,045				1,620	11/25/2051
36169K-AC-0	GCAT 2022-NQM2 A3		12/01/2024	MBS PAYDOWN		643,483	643,483	626,681	642,277		1,206		1,206		643,483				14,895	02/25/2067
36245A-AD-8	GSAMP 2006-HE6 A4		12/25/2024	MBS PAYDOWN		127,013	127,013	94,942	125,651		1,363		1,363		127,013				2,198	08/25/2036
36245R-AF-6	GSAA 2007-6 A4		12/25/2024	VARIOUS		83,069	83,069	66,211	81,499		1,570		1,570		83,069				734	05/25/2047
36249B-AD-2	GSAA 2007-7 A4		12/25/2024	MBS PAYDOWN		103,397	103,397	91,652	103,210		188		188		103,397				1,818	07/25/2037
36262J-BJ-3	GSMBS 2021-GR2 B3		12/01/2024	MBS PAYDOWN		25,791	25,791	26,830	25,826		(35)		(35)		25,791				475	02/25/2052
39539L-AH-4	GPMF 2007-AR2 2A1		12/25/2024	MBS PAYDOWN		92,531	92,271	74,336	90,700		1,830		1,830		92,531				2,022	05/25/2037
40430H-EQ-7	HASC 2006-NC1 1A		12/25/2024	MBS PAYDOWN		197,332	197,332	188,452	197,032		300		300		197,332				5,957	11/25/2035
41165A-AB-8	HVMLT 2007-5 A1A		12/19/2024	MBS PAYDOWN		249,629	249,629	224,237	246,119		3,510		3,510		249,629				3,674	09/19/2037
41165B-AC-4	HVMLT 2007-6 2A1A		12/19/2024	MBS PAYDOWN		321,146	321,146	281,204	320,395		751		751		321,146				6,408	08/19/2037
45254N-JW-8	IMM 2004-6 2A		12/01/2024	MBS PAYDOWN		21,033	21,033	19,981	20,674		359		359		21,033				459	10/25/2034
45254N-KR-7	IMM 2004-8 2A1		01/31/2024	VARIOUS		936,143	953,151	934,088	953,151						953,151		(17,008)	(17,008)	5,046	10/25/2034
45257V-AB-2	IMSA 2007-3 A1B		12/25/2024	MBS PAYDOWN		32,317	36,330	25,476	31,390		927		927		32,317				1,117	09/25/2037
45661E-AF-1	INDX 2006-AR2 2A1		12/25/2024	MBS PAYDOWN		117,161	117,161	93,033	115,550		1,611		1,611		117,161				1,661	02/25/2046
456652-AG-1	INMJA 2007-A1 A7		01/24/2024	PIPER SANDLER & CO		287,238	755,889	617,182	295,194		(1,956)		(1,956)		293,238		(6,001)	(6,001)	4,776	08/25/2037
45667W-AA-6	INDX 2006-FLX1 A1		12/25/2024	MBS PAYDOWN		127,681	127,681	113,157	127,256		424		424		127,681				2,682	11/25/2036
46651Y-AC-4	JPMMT 2019-9 A3		12/01/2024	MBS PAYDOWN		78,287	78,287	79,388	78,339		(52)		(52)		78,287				1,886	05/25/2050
525221-EE-3	LXS 2005-8 2A4A		12/26/2024	VARIOUS		7,233	8,126	883	(796)		8,029		8,029		7,233				172	12/25/2035
525221-EM-5	LXS 2005-7N 1A1A		12/25/2024	MBS PAYDOWN		47,190	47,190	41,999	47,138		52		52		47,190				1,119	12/25/2035
525221-GM-3	LXS 2005-9N 1A1		12/25/2024	VARIOUS		150,087	150,087	129,262	147,864		2,223		2,223		150,087				3,219	02/25/2036
525226-AG-1	LXS 2006-12N A31A		12/25/2024	MBS PAYDOWN		77,615	76,557	55,984	75,474		2,141		2,141		77,615				1,655	08/25/2046
542514-DB-7	LBMLT 2002-5 M1		01/31/2024	VARIOUS		934,274	948,212	890,579	948,212						948,212		(13,938)	(13,938)	4,674	11/25/2032
576433-RU-2	MARM 2004-9 M2		08/25/2024	MBS PAYDOWN		62,813	62,813	60,065	62,813						62,813				1,546	11/25/2034
576434-TE-4	MALT 2004-7 3A1		12/01/2024	MBS PAYDOWN		51,310	51,310	51,198	51,023		287		287		51,310				1,361	08/25/2034
57643A-AA-8	MASD 2006-2 A		12/25/2024	MBS PAYDOWN		192,595	192,595	182,845	192,202		393		393		192,595				3,413	02/25/2036
57643L-NW-2	MABS 2006-AB1 A3B		12/01/2024	MBS PAYDOWN		22,934	22,934	17,319	22,796		138		138		22,934				419	02/25/2036
59020U-Z6-5	MLMI 2005-A10 A		12/25/2024	MBS PAYDOWN		232,188	232,189	210,261	228,695		3,494		3,494		232,188				7,713	02/25/2036
61744C-GD-2	MSAC 2004-HE7 M1		12/25/2024	MBS PAYDOWN		107,264	107,264	105,923	106,942		322		322		107,264				2,669	08/25/2034
61744C-HA-7	MSAC 2004-HE8 M1		12/25/2024	MBS PAYDOWN		36,504	36,504	36,037	36,401		103		103		36,504				737	09/25/2034
61746W-A7-5	MSDWC 2003-NC2 M1		01/31/2024	VARIOUS		394,309	395,282	377,000	395,282						395,282		(972)	(972)	1,627	02/25/2033
61746W-YU-8	MSDWC 2003-NC1 M1		01/12/2024	MBS PAYDOWN		4,887	4,887	4,721	4,887						4,887					11/25/2032
61748H-KA-8	MSM 2005-4 3A1		12/01/2024	MBS PAYDOWN		31,172	31,172	27,587	30,534		638		638		31,172				767	08/25/2035
64828F-CQ-3	NRZT 2018-4A A1S		12/25/2024	VARIOUS		500,052	500,052	491,113	497,506		2,546		2,546		500,052				14,986	01/25/2048
64828N-AA-3	NRZT 2017-5A A1		12/25/2024	MBS PAYDOWN		85,407	85,407	85,273	85,192		215		215		85,407				3,025	06/25/2057
65246P-AC-5	NEWZ 2021-1 C		04/30/2024	MBS PAYDOWN		1,733,333	1,733,333	1,733,333	1,733,333						1,733,333				39,430	05/25/2055
65535V-PD-4	NAA 2005-AP3 A3		12/01/2024	VARIOUS		50,010	50,010	32,841	49,681		329		329		50,010				472	08/25/2035
669884-AA-6	NHEL 2006-1 A1A		12/25/2024	MBS PAYDOWN		451,102	451,102	429,957	450,264		838		838		451,102				7,941	05/25/2036
67113K-AL-2	OBX 2019-EXP2 2A2		12/25/2024	MBS PAYDOWN		35,881	35,881	35,881	35,881						35,881				1,453	06/25/2059
67448Q-AT-8	OBX 2019-EXP1 2A1B		12/25/2024	MBS PAYDOWN		417,127	417,127	412,000	416,465		662		662		417,127				14,222	01/25/2059
67448W-BE-7	OBX 2020-EXP3 2A2		12/25/2024	MBS PAYDOWN		67,128	67,128	67,128	67,128						67,128				1,849	01/25/2060

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
67647W-CF-2	BVINV 2021-3 B3A		12/01/2024	MBS PAYDOWN		23,513	23,513	24,637	23,548		(35)		(35)		23,513				459	07/25/2051
69337B-AH-7	PHHAM 2007-1 21A		12/01/2024	MBS PAYDOWN		25,855	31,135	23,504	25,737		117		117		25,855				1,082	02/25/2037
73316P-KJ-8	POPLR 2006-B M1		12/25/2024	MBS PAYDOWN		471,428	471,428	449,625	470,184		1,244		1,244		471,428				8,477	05/25/2036
749239-AF-6	RAMP 2006-RZ5 M1		12/25/2024	MBS PAYDOWN		88,668	74,721	59,006	88,084		584		584		88,668				2,286	08/25/2046
74923L-AB-8	RALI 2007-Q04 A1A		12/25/2024	MBS PAYDOWN		127,875	127,875	115,447	127,465		411		411		127,875				4,690	05/25/2047
74978F-AH-2	RAAC 2007-SP3 A2		12/25/2024	MBS PAYDOWN		119,632	119,632	116,641	119,228		403		403		119,632				4,458	09/25/2047
75114H-AA-5	RALI 2006-Q05 1A1		12/25/2024	MBS PAYDOWN		51,109	51,109	44,976	50,521		588		588		51,109				2,050	05/25/2046
751153-AA-5	RALI 2006-Q010 A1		12/25/2024	MBS PAYDOWN		124,252	124,252	98,081	121,900		2,352		2,352		124,252				4,297	01/25/2037
75115Y-AA-7	RALI 2007-Q01 A1		12/25/2024	VARIOUS		451,542	451,542	416,233	450,221		1,321		1,321		451,542				13,479	02/25/2047
75156W-AE-3	RAMP 2006-RS4 M1		12/25/2024	MBS PAYDOWN		49,577	49,577	35,943	49,355		222		222		49,577				1,927	07/25/2036
75157D-AC-8	RAMP 2007-RS2 A3		12/25/2024	MBS PAYDOWN		52,666	47,913	34,308	52,259		407		407		52,666				1,287	05/25/2037
75970N-BE-6	RAMC 2005-3 AF4		12/01/2024	MBS PAYDOWN		209,201	209,201	186,647	205,807		3,394		3,394		209,201				5,694	11/25/2035
76111X-RB-1	RFMSI 2004-S9 1A23		12/01/2024	MBS PAYDOWN		7,558	7,558	6,925	7,528		30		30		7,558				279	12/25/2034
76112B-2S-8	RAMP 2006-RS2 A3B		12/25/2024	MBS PAYDOWN		144,502	144,502	133,845	144,136		366		366		144,502				3,299	03/25/2036
76112B-SQ-4	RAAC 2005-SP1 2A3		12/01/2024	MBS PAYDOWN		97,319	97,319	88,074	96,803		516		516		97,319				2,198	09/25/2034
762009-AR-9	RFMSI 2007-S6 1A16		11/01/2024	MBS PAYDOWN		5,319	7,594	5,973	5,322		(3)		(3)		5,319				167	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C		12/25/2024	MBS PAYDOWN		39,558	39,558	21,450	39,499		59		59		39,558				308	07/25/2036
81744M-AA-0	SEMT 2007-3 1A1		12/20/2024	MBS PAYDOWN		22,706	22,706	20,336	22,332		374		374		22,706				767	07/20/2036
81745D-AE-1	SEMT 2013-9 A1		12/01/2024	MBS PAYDOWN		46,500	46,500	45,148	46,467		33		33		46,500				718	07/25/2043
81745J-AA-6	SEMT 2013-11 A1		12/01/2024	MBS PAYDOWN		82,836	82,836	78,836	82,586		249		249		82,836				1,555	09/25/2043
83612Q-AC-2	SVHE 2007-NS1 A3		03/25/2024	MBS PAYDOWN		38,520	38,520	34,403	38,499		21		21		38,520				261	01/25/2037
86358E-EK-8	SAIL 2003-BC11 A3		12/25/2024	MBS PAYDOWN		166,159	166,159	164,705	165,705		454		454		166,159				5,158	10/25/2033
86358E-PB-6	SAIL 2004-10 A11		01/25/2024	VARIOUS		3,161,841	3,165,561	3,162,593	3,165,561						3,165,561		(3,720)	(3,720)	12,384	11/25/2034
86358E-RB-4	SAIL 2005-2 M2		01/26/2024	MBS PAYDOWN		7,487	7,487	7,082	7,487						7,487				26	03/25/2035
86358E-RC-2	SAIL 2005-2 M3		12/25/2024	MBS PAYDOWN		113,135	113,135	87,326	113,081		54		54		113,135				3,540	03/25/2035
86358E-RX-6	SAIL 2005-3 M3		12/25/2024	MBS PAYDOWN		342,072	342,072	337,208	341,548		524		524		342,072				7,464	04/25/2035
86358E-UW-4	SAIL 2005-HE1 M2		12/25/2024	MBS PAYDOWN		73,439	73,439	71,029	73,246		193		193		73,439				1,368	07/25/2035
86359A-2G-7	SAIL 2003-BC10 A4		12/30/2024	MBS PAYDOWN		187,778	187,778	180,502	187,778						187,778				3,350	10/25/2033
86359D-LN-5	SASC 2005-WF3 M3		01/25/2024	VARIOUS		531,744	532,942	526,280	532,942						532,942		(1,199)	(1,199)	2,425	07/25/2035
86359D-VD-6	SASC 2005-OPT1 A3		12/25/2024	MBS PAYDOWN		237,897	237,897	127,275	233,017		4,880		4,880		237,897				2,813	11/25/2035
86360L-AF-3	SASC 2006-WF2 M2		12/25/2024	MBS PAYDOWN		101,078	101,078	70,850	99,081		1,998		1,998		101,078				3,317	07/25/2036
88156Y-AA-0	TMTS 2006-11 A1		12/25/2024	MBS PAYDOWN		175,825	175,825	168,902	175,420		405		405		175,825				6,920	10/25/2037
89170V-AA-6	TPMT 2022-1 A1		08/09/2024	VARIOUS		1,584,043	1,672,496	1,601,750	1,604,988		8,283		8,283		1,613,271		(29,228)	(29,228)	42,056	07/25/2062
90355D-BH-5	UWM 2021-INV5 B2		12/01/2024	MBS PAYDOWN		152,683	152,683	154,203	152,735		(52)		(52)		152,683				2,691	01/25/2052
924921-AB-5	VERUS 2022-5 A2		08/09/2024	VARIOUS		848,513	892,751	857,453	859,790		2,718		2,718		862,508		(13,995)	(13,995)	23,152	04/25/2067
92538N-AC-1	VERUS 2022-4 A3		12/01/2024	MBS PAYDOWN		86,687	86,687	85,668	86,610		78		78		86,687				2,242	04/25/2067
92539X-AA-2	VERUS 2023-6 A1		12/01/2024	MBS PAYDOWN		197,062	197,062	197,059	197,062						197,062				7,915	09/25/2068
92922F-2N-7	WAMU 2005-AR11 A1C3		12/25/2024	MBS PAYDOWN		55,963	55,963	55,911	55,841		123		123		55,963				1,776	08/25/2045
92922F-4V-7	WAMU 2005-AR13 A1C3		12/25/2024	MBS PAYDOWN		123,987	123,987	123,522	123,727		260		260		123,987				2,737	10/25/2045
93364E-AA-2	WMHE 2007-HE3 1A		12/25/2024	MBS PAYDOWN		128,763	128,763	96,572	126,079		2,684		2,684		128,763				2,865	05/25/2037
93934F-HC-9	WMALT 2005-AR1 A1A		12/25/2024	MBS PAYDOWN		109,579	109,579	89,238	108,202		1,377		1,377		109,579				1,910	12/25/2035
94985F-AA-6	WFALT 2007-PA2 1A1		12/01/2024	MBS PAYDOWN		8,896	9,914	8,402	8,744		152		152		8,896				393	06/25/2037
95003K-BK-7	WFMBS 2021-INV1 B3		12/01/2024	MBS PAYDOWN		43,684	43,684	44,319	43,710		(26)		(26)		43,684				789	08/25/2051
00217V-AA-8	AREIT 2022-CRE7 A		05/17/2024	MBS PAYDOWN		59	59	58	58						59				2	06/17/2039
03881J-AA-4	ARCLO 2022-FL2 A		11/15/2024	MBS PAYDOWN		1,026,254	1,026,254	1,017,387	1,023,962		2,292		2,292		1,026,254				53,822	05/15/2037
05492N-AE-3	BBCMS 2019-BWAY C		06/20/2024	PERFORMANCE TRUST CAPITAL PARTNERS		75,000	2,000,000	1,987,086	2,000,000						2,000,000		(1,925,000)	(1,925,000)	59,593	11/15/2034
05530S-AG-1	BAMLL 2022-DKLX B		11/15/2024	MBS PAYDOWN		204,807	204,807	204,807	204,807						204,807				13,020	01/15/2039
056054-AH-2	BX 2019-XL E		03/15/2024	MBS PAYDOWN		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				77,913	10/15/2036

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
05608W-AJ-3	BX 2021-SOAR C		05/15/2024	MBS PAYDOWN		129,168	129,168	129,168	129,168						129,168				1,705	06/15/2038
05608W-AL-8	BX 2021-SOAR D		05/15/2024	MBS PAYDOWN		51,667	51,667	51,667	51,667						51,667				713	06/15/2038
05609Q-AA-4	BX 2021-ACNT A		11/15/2024	MBS PAYDOWN		670,766	670,766	643,097	666,503		4,263		4,263		670,766				25,601	11/15/2038
05610J-AE-9	BX 2022-MVRK C		10/15/2024	MBS PAYDOWN		139,843	139,843	139,281	139,475		368		368		139,843				6,013	03/15/2039
06541F-BA-6	BANK 2017-BNK4 A4		04/23/2024	BNP PARIBAS SECURITIES CORP		1,334,800	1,420,000	1,471,994	1,437,239		(1,848)		(1,848)		1,435,391		(100,591)	(100,591)	20,590	05/15/2050
08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)		10/23/2024	SINKING FUND PMT		109,275	109,275	109,191	109,191		85		85		109,275				3,572	06/15/2032
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)		11/15/2024	SINKING FUND PMT		21,125	21,125	21,125	21,125						21,125				435	06/15/2032
09179@-AA-2	NORTHSHORE I & II (OCHSNER CLINIC)		12/15/2024	SINKING FUND PMT		100,236	100,236	100,236	100,236						100,236				2,551	03/15/2033
12433Y-AJ-6	BX 2020-VKNG C		11/15/2024	SECURITY CALLED at 100.000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				88,530	10/15/2037
12434E-AE-0	BX 2021-RISE C		09/15/2024	MBS PAYDOWN		143,409	143,409	143,409	143,409						143,409				7,553	11/15/2036
12434F-AG-2	BX 2021-CIP C		11/15/2024	MBS PAYDOWN		449,935	449,935	449,302	448,941		995		995		449,935				27,168	12/15/2038
12498#-AA-8	TERRA FUNDING-200 SOUTH, LLC		11/15/2024	MBS PAYDOWN		23,966	23,966	23,966	23,966						23,966				565	04/15/2044
12498*-AA-2	TERRA FUNDING-20		12/31/2024	VARIOUS			491,676		491,676			491,676	(491,676)						30,456	04/15/2044
12515D-AR-5	CD 2017-CD4 A4		08/09/2024	BARCLAYS CAPITAL INC		935,450	1,000,000	1,031,523	1,010,670		(2,161)		(2,161)		1,008,509		(73,059)	(73,059)	24,500	05/10/2050
12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)		12/10/2024	SINKING FUND PMT		170,272	170,272	170,272	170,272						170,272				4,357	07/10/2040
12653V-AA-4	CSMC 2019-ICE4 A		04/15/2024	MBS PAYDOWN		3,216,997	3,216,997	3,215,368	3,216,997						3,216,997				69,362	05/15/2036
12653V-AC-0	CSMC 2019-ICE4 B		04/15/2024	MBS PAYDOWN		1,645,905	1,645,905	1,563,610	1,645,905						1,645,905				36,882	05/15/2036
12722#-AA-6	CVS WINCHESTER, KY		12/15/2024	SINKING FUND PMT		87,846	87,846	88,724	87,870		(24)		(24)		87,846				2,050	01/15/2044
16135#-AA-8	CHARTER REALTY & DEV(SHAWS S-MKT)		12/01/2024	SINKING FUND PMT		74,429	74,429	74,429	74,429						74,429				3,243	02/01/2027
17325H-BP-8	CGCMT 2017-P7 A4		04/30/2024	VARIOUS		1,140,228	1,226,000	1,285,768	1,245,965		(2,237)		(2,237)		1,243,728		(103,500)	(103,500)	19,089	04/14/2050
17326M-AA-0	CGCMT 2018-TBR A		04/15/2024	MBS PAYDOWN		3,200,000	3,200,000	3,153,500	3,200,000						3,200,000				70,080	12/15/2036
193051-AL-3	COLD 2020-ICE5 C		08/15/2024	MBS PAYDOWN		3,440,467	3,440,467	3,440,467	3,440,467						3,440,467				165,413	11/15/2037
22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)		12/15/2024	SINKING FUND PMT		115,222	115,222	115,222	115,222						115,222				3,240	08/15/2034
23305M-AL-9	DBCCR 2014-ARCP E		01/01/2024	MBS PAYDOWN		1,000,000	1,000,000	965,195	998,296		1,704		1,704		1,000,000				4,249	01/10/2034
23306G-AE-7	DBGS 2018-BIOD C		08/15/2024	MBS PAYDOWN		614,110	614,110	607,957	613,225		886		886		614,110				27,369	05/15/2035
26831@-AA-6	EDF DANVERS II (KOHLS)		12/01/2024	SINKING FUND PMT		596,547	596,547	591,353	596,263		285		285		596,547				23,686	10/01/2027
30289H-AE-1	FREMF 2016-K55 B		04/29/2024	VARIOUS		481,035	500,000	503,281	501,366		826		826		502,192		(21,157)	(21,157)	8,794	04/25/2049
30294F-AE-6	FREMF 2016-K60 B		08/09/2024	VARIOUS		4,773,671	5,062,000	4,607,820	4,889,570		23,160		23,160		4,912,729		(139,059)	(139,059)	91,144	12/25/2049
30294D-AN-3	FREMF 2016-K52 B		04/29/2024	VARIOUS		1,447,324	1,500,000	1,427,578	1,479,965		2,552		2,552		1,482,517		(35,193)	(35,193)	24,920	01/25/2049
30295D-AG-7	FREMF 2016-K57 B		03/21/2024	SG AMERICAS SECURITIES LLC		1,445,273	1,500,000	1,415,391	1,470,501		2,131		2,131		1,472,632		(27,358)	(27,358)	18,776	08/25/2049
35690A-AS-7	FREMF 2016-K58 B		04/29/2024	VARIOUS		947,422	1,000,000	915,781	971,053		5,847		5,847		976,900		(29,478)	(29,478)	15,786	09/25/2049
35708W-AU-4	FREMF 2017-K71 C		08/09/2024	BARCLAYS CAPITAL INC		928,020	1,000,000	926,719	965,205		4,704		4,704		969,910		(41,890)	(41,890)	26,587	11/25/2050
36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA		12/15/2024	SINKING FUND PMT		449,706	449,706	454,203	449,968		(262)		(262)		449,706				11,254	03/15/2030
36198E-AP-0	GSMS 2013-GC13 AS		12/01/2024	MBS PAYDOWN		635,182	635,170	633,383	635,034		147		147		635,182				12,227	07/10/2046
36253P-AC-6	GSMS 2017-GS6 A3		04/30/2024	VARIOUS		924,414	1,000,000	1,029,947	1,010,344		(1,111)		(1,111)		1,009,233		(84,819)	(84,819)	14,400	05/10/2050
43720@-AA-5	300 ENTERPRISE WAY, LLC (HOME DEPOT)		12/15/2024	SINKING FUND PMT		1,010,845	1,010,845	1,010,845	1,010,845						1,010,845				31,594	03/15/2025
46590K-AE-4	JPMCC 2015-JP1 A5		04/30/2024	VARIOUS		4,635,857	4,803,000	5,311,255	4,913,099		(19,630)		(19,630)		4,893,469		(257,612)	(257,612)	76,337	01/15/2049
46639J-AK-6	JPMCC 2013-C10 C		12/01/2024	MBS PAYDOWN		811,249	811,249	779,887	809,848		1,401		1,401		811,249				18,325	12/15/2047
46641B-AJ-2	JPMCC 2013-C16 B		02/01/2024	MBS PAYDOWN		4,679,708	4,679,708	4,820,071	4,679,708						4,679,708				56,984	12/15/2046
46647T-AS-7	JPMCC 2017-JP5 A5		04/24/2024	BNP PARIBAS SECURITIES CORP		1,131,984	1,200,000	1,257,750	1,218,593		(2,092)		(2,092)		1,216,501		(84,517)	(84,517)	17,995	03/15/2050
55285A-AA-5	MF1 2022-FL9 A		12/17/2024	MBS PAYDOWN		17,363	17,363	17,189	17,309		54		54		17,363				881	06/19/2037
61765D-AT-5	MSC 2015-MS1 A3		09/01/2024	MBS PAYDOWN		160,560	160,560	171,743	161,563		(1,003)		(1,003)		160,560				4,227	05/15/2048
61767C-AV-0	MSBAM 2017-C33 A5		04/26/2024	BNP PARIBAS SECURITIES CORP		937,305	1,000,000	1,029,928	1,009,947		(1,111)		(1,111)		1,008,836		(71,531)	(71,531)	14,896	05/15/2050
67118A-AL-9	OPG 2021-PORT D		04/15/2024	MBS PAYDOWN		25,059	25,059	24,851	25,008		52		52		25,059				559	10/15/2036
71957#-AA-8	PICERNE-MEADOWBROOK(AHOLD/STOP&SHOP)		12/01/2024	SINKING FUND PMT		390,927	390,927	390,927	390,927						390,927				17,038	10/01/2026

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
750731-AA-9	AUTUMN WIND HQ LLC (RAIDERS FOOTBALL)		12/10/2024	SINKING FUND PMT		19,579	19,579	19,579	19,576		3		3		19,579				415	02/10/2049
75574P-AA-0	RCMT 2022-FL8 A		12/25/2024	MBS PAYDOWN		334,239	334,239	334,239	334,239						334,239				18,432	01/25/2037
75575W-AA-4	RCMT 2021-FL7 A		12/25/2024	MBS PAYDOWN		1,348,892	1,348,892	1,310,954	1,347,991		901		901		1,348,892				62,718	11/25/2036
78458M-AA-2	SMR 2022-IND A		08/15/2024	MBS PAYDOWN		48,190	48,190	48,190	48,190						48,190				2,280	02/15/2039
78458M-AE-4	SMR 2022-IND C		08/15/2024	MBS PAYDOWN		33,733	33,733	33,733	33,733						33,733				1,893	02/15/2039
81753R-AC-3	RRT 2014-1 B		04/01/2024	MBS PAYDOWN		2,000,000	2,000,000	1,259,063	1,967,307		32,693		32,693		2,000,000					05/25/2047
83751#-AA-1	S COVE DEV (AHOLD/STOP & SHOP)		12/01/2024	SINKING FUND PMT		392,036	392,036	408,789	393,133		(1,098)		(1,098)		392,036				17,326	07/01/2025
83751#-AB-9	S COVE DEV (AHOLD/STOP & SHOP)		12/01/2024	SINKING FUND PMT		65,186	65,186	67,353	65,328		(142)		(142)		65,186				2,881	07/01/2025
91835B-AA-3	VMC 2022-FL5 A		12/18/2024	MBS PAYDOWN		1,318,851	1,318,851	1,318,851	1,318,851						1,318,851				73,615	02/18/2039
96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)		12/15/2024	SINKING FUND PMT		172,269	172,269	172,269	172,269						172,269				4,841	09/15/2033
00103C-AA-7	ACRES 2021-FL1 A	C	12/15/2024	MBS PAYDOWN		1,778,774	1,778,774	1,778,774	1,778,774						1,778,774				89,092	06/15/2036
00489T-AC-0	ACR 2021-FL4 AS	C	12/18/2024	MBS PAYDOWN		1,090,675	1,090,675	1,090,675	1,090,675						1,090,675				64,996	12/18/2037
00500J-AA-1	ACRES 2021-FL2 A	C	12/15/2024	MBS PAYDOWN		2,265,310	2,265,310	2,245,488	2,251,427		13,882		13,882		2,265,310				82,335	01/15/2037
03880R-AA-7	ARCLO 2021-FL4 A	C	12/15/2024	MBS PAYDOWN		988,547	988,547	958,890	980,699		7,848		7,848		988,547				54,397	11/15/2036
03881E-AA-5	ARCLO 2021-FL2 A	C	06/15/2024	MBS PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				38,763	05/15/2036
03881E-AC-1	ARCLO 2021-FL2 AS	C	06/15/2024	MBS PAYDOWN		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				77,375	05/15/2036
05493N-AA-0	BDS 2021-FL9 A	C	11/16/2024	MBS PAYDOWN		2,323,164	2,323,164	2,282,509	2,291,990		31,174		31,174		2,323,164				87,151	11/16/2038
05591X-AA-9	BRSP 2021-FL1 A	C	09/20/2024	MBS PAYDOWN		532,087	532,087	532,087	532,087						532,087				18,167	08/19/2038
53946P-AA-8	LNCR 2022-CRE7 A	C	12/15/2024	MBS PAYDOWN		125,914	125,914	124,497	124,887		1,026		1,026		125,914				7,407	01/17/2037
55283T-AA-6	MF1 2021-FL6 A	C	12/16/2024	MBS PAYDOWN		1,932,681	1,932,681	1,932,681	1,932,681						1,932,681				85,648	07/16/2036
55284A-AA-6	MF1 2021-FL7 A	C	12/16/2024	MBS PAYDOWN		962,343	962,344	955,878	960,491		1,853		1,853		962,343				33,636	10/16/2036
00240*-AA-8	AG DIRECT LENDING FUND V LP CLASS A		07/31/2024	VARIOUS		473,607	473,607	473,607	354,880						473,607				29,167	06/30/2033
00240*-AB-6	AG DIRECT LENDING FUND V LP CLASS B		10/30/2024	MBS PAYDOWN		87,090	87,090	87,090	47,642						87,090				6,573	06/30/2033
00240*-AC-4	AG DIRECT LENDING FUND V LP CLASS C		07/31/2024	MBS PAYDOWN		26,577	26,577	26,577	16,355						26,577				2,073	06/30/2033
00868P-AA-3	AHOLD LEASE SERIES 2001-		01/02/2024	MBS PAYDOWN		174,251	174,251	195,161	174,251						174,251				7,510	01/02/2025
05377R-FB-5	AESOP 2022-1A B		08/09/2024	BARCLAYS CAPITAL INC		2,894,760	3,000,000	2,999,413	2,999,597		68		68		2,999,665		(104,905)	(104,905)	83,133	08/21/2028
07324S-CB-6	BAYC 2005-3A A1		12/25/2024	VARIOUS		188,275	188,275	171,566	187,801		474		474		188,275				4,997	11/25/2035
07324Y-AB-5	BAYC 2006-2A A1		12/25/2024	MBS PAYDOWN		76,957	76,957	68,107	75,735		1,222		1,222		76,957				2,527	07/25/2036
07325Y-AA-6	BAYC 2007-3 A1		12/25/2024	MBS PAYDOWN		112,747	112,747	101,746	112,483		263		263		112,747				3,133	07/25/2037
12563L-AS-6	CLIF 2020-3A A		12/18/2024	MBS PAYDOWN		100,000	100,000	88,133	98,783		1,217		1,217		100,000				1,121	10/18/2045
126650-BS-8	CVS PASS-THROUGH TRUST		12/10/2024	MBS PAYDOWN		105,798	105,798	105,798	105,798						105,798				4,514	01/10/2032
12672#-AA-6	CVS CAREMARK CORPORATION		12/10/2024	MBS PAYDOWN		170,361	170,361	170,361	170,361						170,361				4,372	09/10/2034
19260M-AA-4	COIN 2017-1A A2		10/25/2024	MBS PAYDOWN		22,500	22,500	22,535	22,421		79		79		22,500				734	04/25/2047
19393B-AA-5	CASL 2023-A A1		12/25/2024	MBS PAYDOWN		125,767	125,767	125,767	125,767						125,767				5,308	05/25/2055
19420#-AA-1	CASL 2017-A A1		12/25/2024	MBS PAYDOWN		111,935	111,935	111,935	111,935						111,935				4,209	11/26/2046
19421U-AA-2	CASL 2019-A A1		12/25/2024	MBS PAYDOWN		240,539	240,539	239,376	239,926		614		614		240,539				8,569	12/28/2048
19423D-AA-8	CASL 2018-A A1		12/25/2024	MBS PAYDOWN		73,198	73,198	73,198	73,198						73,198				2,567	12/26/2047
20267T-AB-8	CBSLT 2016-A A2		12/25/2024	MBS PAYDOWN		160,670	160,670	160,670	160,670						160,670				6,346	05/25/2040
20267U-AB-5	CBSLT 2016-B A2		08/09/2024	VARIOUS		107,268	108,049	108,049	108,049						108,049		(781)	(781)	4,080	10/25/2040
25654#-AB-8	DODGER TICKETS LLC		04/04/2024	MBS PAYDOWN		122,903	122,903	122,903	122,903						122,903				7,460	03/31/2032
25755T-AP-5	DPABS 2021-1A A2II		01/25/2024	MBS PAYDOWN		12,500	12,500	12,500	12,500						12,500				98	04/25/2051
26208L-AC-2	HONK 2018-1A A2		04/29/2024	VARIOUS		929,174	945,000	945,000	945,000						945,000		(15,826)	(15,826)	23,723	04/20/2048
33845P-AG-9	FCAT 2022-3 C		05/01/2024	BNP PARIBAS SECURITIES CORP		976,875	1,000,000	999,854	999,905		12		12		999,917		(23,042)	(23,042)	19,128	07/17/2028
345287-AF-3	FORDL 2023-A B		08/09/2024	BARCLAYS CAPITAL INC		998,790	1,000,000	999,907	999,942		24		24		999,966		(1,176)	(1,176)	34,826	06/15/2026
35633K-AD-8	FREED 2022-1FP D		04/24/2024	TRUIST SECURITIES INC		966,328	1,000,000	999,722	999,727		63		63		999,790		(33,462)	(33,462)	11,911	03/19/2029
374593-A*-2	GIANTS STADIUM LLC		04/04/2024	MBS PAYDOWN		154,722	154,722	154,722	154,722						154,722				5,493	04/01/2040
38237T-AA-9	GOOD 2022-3CS A		12/22/2024	MBS PAYDOWN		118,609	118,609	118,559	118,327		282		282		118,609				3,272	07/20/2049
40441T-AF-6	HPEFS 2022-2A D		04/29/2024	WELLS FARGO SECURITIES LLC		987,539	1,000,000	999,788	999,902		16		16		999,918		(12,379)	(12,379)	17,976	03/20/2030
43283B-AB-9	HGVT 2022-1D B		04/29/2024	VARIOUS		1,115,732	1,156,819	1,156,628	1,156,628		24		24		1,156,652		(40,920)	(40,920)	16,301	06/20/2034

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
477760Q-AB-9	JIMMY 2017-1A A2II		10/30/2024	MBS PAYDOWN		10,000	10,000	10,000	10,000						10,000				303	07/30/2047
57109L-AB-9	MFT 2023-2A B		12/15/2024	MBS PAYDOWN		490,670	490,670	490,633	489,497		1,173		1,173		490,670				30,720	06/15/2033
61945V-AA-9	MSAIC 2023-1A A		12/20/2024	MBS PAYDOWN		237,707	237,707	237,006	237,025		682		682		237,707				6,253	06/20/2053
63941K-AC-9	NAVSL 2020-CA A2B		12/15/2024	MBS PAYDOWN		314,094	314,094	314,094	314,094						314,094				12,210	11/15/2068
63942A-AB-2	NAVSL 2020-1A A1B		12/15/2024	MBS PAYDOWN		179,005	179,005	175,418	178,211		794		794		179,005				5,994	04/15/2069
78443C-BH-6	SLMA 2004-A A3		12/15/2024	MBS PAYDOWN		123,839	123,839	115,867	123,691		148		148		123,839				4,569	06/15/2033
78450X-AB-4	SMB 2024-E A1B		12/15/2024	MBS PAYDOWN		83,391	83,391	83,391							83,391				1,300	10/16/2056
78471A-AC-7	SOFI 2016-F B		12/25/2024	MBS PAYDOWN		68,891	68,891	66,216	68,083		809		809		68,891				2,870	02/25/2040
80286F-AE-3	SDART 2022-4 C		08/09/2024	BARCLAYS CAPITAL INC		999,920	1,000,000	999,881	999,928		16		16		999,944		(24)	(24)	32,917	11/15/2029
83206E-AB-3	SMB 2024-C A1B		12/15/2024	MBS PAYDOWN		164,753	164,753	164,753							164,753				3,487	06/17/2052
83207Q-AB-5	SMB 2024-D A1B		12/15/2024	MBS PAYDOWN		127,366	127,366	126,524			329		329		127,366				2,220	07/15/2053
83407E-AA-2	SCLP 2023-1S A		10/15/2024	MBS PAYDOWN		1,873,572	1,873,572	1,869,473	1,869,844		3,728		3,728		1,873,572				43,091	05/15/2031
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2024	MBS PAYDOWN		92,726	92,726	92,726	92,726						92,726				2,322	04/01/2039
85790@-AA-1	STEAM MH FUNDING I LLC		12/20/2024	MBS PAYDOWN		867	867	867							867				4	12/15/2060
87342R-AC-8	BELL 2016-1A A23		04/30/2024	WELLS FARGO SECURITIES LLC		6,879,089	7,031,250	7,031,250	7,031,250						7,031,250		(152,161)	(152,161)	152,400	05/25/2046
89174U-AB-2	TPAT 2018-SL1 B		12/25/2024	VARIOUS		1,044,344	1,044,344	1,015,407	1,042,007		2,337		2,337		1,044,344				46,273	01/25/2046
94978#-DY-0	WELLS FARGO BK EQUIP SER A-5J TDCC 06-A		01/03/2024	MBS PAYDOWN		17,099	17,099	17,099	17,099						17,099				304	06/29/2030
94978#-EA-1	WELLS FARGO BK EQUIP SER A-5 TDCC 06-A		01/08/2024	MBS PAYDOWN		22,488	22,488	22,488	22,488						22,488				1,016	01/27/2029
00119C-AJ-0	AGL 2022-20A AF	C	10/04/2024	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				144,767	07/20/2035
00177H-AC-3	AMMC 2018-22A B	C	12/16/2024	MBS PAYDOWN		3,000,000	3,000,000	2,940,000	3,000,000						3,000,000				242,164	04/25/2031
00177J-AY-1	AMMC 2020-23A BR	C	05/02/2024	MBS PAYDOWN		1,500,000	1,500,000	1,465,500	1,469,430		30,570		30,570		1,500,000				59,138	10/17/2031
03328T-BC-8	ANCHC 2015-7A BR2	C	06/06/2024	MBS PAYDOWN		1,000,000	1,000,000	997,500	1,000,000						1,000,000				44,985	01/28/2031
05682V-AE-5	BCC 2018-2A B	C	08/06/2024	MBS PAYDOWN		1,475,000	1,475,000	1,449,188	1,451,982		23,018		23,018		1,475,000				86,165	07/19/2031
05683V-AU-8	BCC 2019-1A BR	C	08/15/2024	MBS PAYDOWN		2,000,000	2,000,000	1,960,000	1,962,710		37,290		37,290		2,000,000				119,569	04/19/2034
05766B-AJ-7	BOBA 2020-1A AR	C	11/04/2024	MBS PAYDOWN		3,000,000	3,000,000	2,939,400	2,992,665		7,335		7,335		3,000,000				211,409	01/20/2032
05874X-AC-3	BALLY 2020-14A A2	C	07/15/2024	MBS PAYDOWN		1,065,000	1,065,000	1,049,025	1,050,227		14,773		14,773		1,065,000				57,572	01/20/2034
06761V-AE-7	BABSN 2019-4A B1	C	05/23/2024	MBS PAYDOWN		1,500,000	1,500,000	1,481,250	1,482,770		17,231		17,231		1,500,000				67,939	01/15/2033
08179H-AC-4	BSP 2017-12A B	C	08/22/2024	MBS PAYDOWN		500,000	500,000	499,000	500,000						500,000				32,836	10/15/2030
08179H-AG-5	BSP 2017-12A A2R	C	08/22/2024	MBS PAYDOWN		5,300,000	5,300,000	5,300,000	5,300,000						5,300,000				325,171	10/15/2030
08181B-AS-8	BSP 2016-9A BR	C	10/21/2024	MBS PAYDOWN		4,000,000	4,000,000	3,996,000	3,996,906		3,094		3,094		4,000,000				299,607	07/20/2031
10805Y-AC-5	BRDGS 2020-1A A2	C	06/21/2024	MBS PAYDOWN		1,800,000	1,800,000	1,798,200	1,798,605		1,395		1,395		1,800,000				93,941	01/20/2034
12481Q-AC-9	CBAM 2018-5A A	C	10/17/2024	MBS PAYDOWN		401,805	401,805	401,805	401,805						401,805				18,928	04/17/2031
12551Y-AA-1	CIFC 2018-3A A	C	10/18/2024	MBS PAYDOWN		895,079	895,079	878,341	892,442		2,637		2,637		895,079				38,348	07/18/2031
12553D-AL-1	CIFC 2019-1A BR	C	10/21/2024	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				182,157	04/20/2032
12662C-AC-1	MKS 2017-2A B	C	07/20/2024	MBS PAYDOWN		5,000,000	5,000,000	4,977,500	4,979,334		20,666		20,666		5,000,000				279,643	01/20/2031
14310M-AW-7	CGMS 2014-1A A1R2	C	10/17/2024	MBS PAYDOWN		1,020,439	1,020,439	1,020,439	1,020,439						1,020,439				36,696	04/17/2031
14312J-BA-9	CGMS 2015-5A A2RR	C	06/28/2024	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				254,372	01/20/2032
14316A-AE-7	CGMS 2017-5A A2	C	10/20/2024	MBS PAYDOWN		500,000	500,000	473,250	485,794		14,206		14,206		500,000				35,281	01/20/2030
14316E-AN-9	CGMS 2019-2A A2R	C	10/09/2024	MBS PAYDOWN		2,000,000	2,000,000	1,965,000	1,968,376		31,624		31,624		2,000,000				144,532	07/15/2032
14987V-AE-9	CBAM 2019-9A B2	C	04/15/2024	MBS PAYDOWN		500,000	500,000	487,000	493,827		6,173		6,173		500,000				18,999	02/12/2030
26190T-AC-5	DRSLF 2021-93A B	C	12/19/2024	MBS PAYDOWN		4,000,000	4,000,000	3,908,000	3,920,106		79,894		79,894		4,000,000				338,916	01/15/2034
26245R-AA-8	DRSLF 2018-58A A1	C	10/17/2024	MBS PAYDOWN		129,140	129,140	127,687	128,898		242		242		129,140				6,016	07/17/2031
29002G-AC-5	ELMW4 2020-1A B	C	05/20/2024	MBS PAYDOWN		2,000,000	2,000,000	1,982,500	1,983,805		16,195		16,195		2,000,000				88,148	04/15/2033
36320M-AL-2	GALXY 2015-20A AR	C	10/20/2024	MBS PAYDOWN		552,485	552,485	552,485	552,485						552,485				24,662	04/20/2031
38137P-AW-0	GLD10 2015-10A C1R	C	05/20/2024	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				69,828	07/20/2031
38172C-AL-9	GOCAP 2017-35A BR	C	04/05/2024	MBS PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				89,650	07/20/2029
38172F-AG-3	GOCAP 2017-34A B1R	C	09/04/2024	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				68,901	03/14/2031
38172H-AC-8	GOCAP 2019-45A B1	C	08/23/2024	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				104,689	10/20/2031
42086Q-AC-5	HAYFN 2018-9A BR	C	06/27/2024	MBS PAYDOWN		300,000	300,000	297,000	300,000						300,000				14,880	04/28/2031
51080D-AC-9	THLLS 2019-1A A1R	C	10/15/2024	MBS PAYDOWN		26,236	26,236	26,236							26,236				1,448	04/15/2033
54054P-AA-4	LOGN3 2022-1A A	C	09/08/2024	MBS PAYDOWN		7,530,000	7,530,000	7,526,235	7,526,690		3,310		3,310		7,530,000				459,157	04/21/2035
55819G-AQ-2	MDPK 2019-34A BR	C	09/12/2024	MBS PAYDOWN		2,500,000	2,500,000	2,478,750	2,480,640		19,360		19,360		2,500,000				162,512	04/25/2032
55952Y-AR-8	MAGNE 2014-8A BR2	C	03/08/2024	MBS PAYDOWN		1,250,000	1,250,000	1,240,000	1,250,000						1,250,000				35,633	04/15/2031
56578K-AC-3	MCLO 2018-12A A2A	C	10/18/2024	MBS PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				107,269	04/18/2031

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
62432P-AL-6	MVEW 2019-2A B1	C	05/29/2024	MBS PAYDOWN		2,000,000	2,000,000	1,951,800	1,979,196		20,804		20,804		2,000,000				97,873	01/15/2033
64129U-BW-4	NEUB 2014-17A CR2	C	06/13/2024	MBS PAYDOWN		1,020,000	1,020,000	980,934	998,530		21,470		21,470		1,020,000				50,504	04/22/2029
66860P-AA-2	WOODS 2018-17A A	C	10/22/2024	MBS PAYDOWN		466,042	466,042	456,721	464,420		1,622		1,622		466,042				22,446	04/22/2031
67097Q-AE-5	OCP 2017-14A A2	C	08/08/2024	MBS PAYDOWN		500,000	500,000	498,500	500,000						500,000				25,835	11/20/2030
67107K-AZ-9	OCP 2014-7A A1RR	C	10/20/2024	MBS PAYDOWN		658,679	658,679	650,446	656,220		2,459		2,459		658,679				29,310	07/20/2029
67112G-AA-6	OZLM 2018-18A A	C	10/15/2024	MBS PAYDOWN		635,877	635,877	635,877	635,877						635,877				23,868	04/15/2031
67707B-AB-6	OAKC 2017-15A B	C	03/29/2024	MBS PAYDOWN		3,000,000	3,000,000	2,925,000	3,000,000						3,000,000				93,427	01/20/2030
691204-AE-1	OR 2020-3A B	C	04/11/2024	MBS PAYDOWN		3,500,000	3,500,000	3,508,750	3,508,750		(8,750)		(8,750)		3,500,000				136,727	04/20/2032
69703P-AA-7	PLMRS 2018-1A A1	C	03/05/2024	VARIOUS		390,108	390,108	390,108	390,108						390,108				9,435	04/18/2031
72132H-AE-2	PIPK 2022-10A C	C	12/12/2024	MBS PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				90,108	04/22/2034
74982L-BA-7	RACEP 2013-8A BR2	C	07/19/2024	MBS PAYDOWN		3,500,000	3,500,000	3,437,000	3,443,834		56,166		56,166		3,500,000				167,061	02/20/2030
83609N-AU-4	SNDPT 2016-3A CR	C	02/29/2024	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				39,763	01/23/2029
87249C-AC-5	TICP 2018-10A B	C	10/21/2024	MBS PAYDOWN		1,000,000	1,000,000	977,500	1,000,000						1,000,000				72,047	04/20/2031
87249L-AE-1	WINDR 2017-4A B	C	02/20/2024	MBS PAYDOWN		3,083,000	3,083,000	2,988,258	3,057,750		25,250		25,250		3,083,000				55,772	11/20/2030
88433B-AS-6	WINDR 2016-2A BR	C	08/01/2024	MBS PAYDOWN		500,000	500,000	499,375	500,000						500,000				28,156	11/01/2031
89624C-AE-2	CAVU 2019-1A B	C	12/30/2024	MBS PAYDOWN		500,000	500,000	500,000	500,000						500,000				46,332	07/20/2032
89641G-AC-6	TRNTS 2020-12A B1	C	02/08/2024	MBS PAYDOWN		500,000	500,000	503,500	503,500		(3,500)		(3,500)		500,000				11,679	04/25/2033
92332T-AD-4	VENTR 2020-39A B	C	04/15/2024	MBS PAYDOWN		3,845,000	3,845,000	3,835,388	3,836,435		8,565		8,565		3,845,000				144,156	04/15/2033
92917N-AL-2	VOYA 2019-1A BR	C	10/15/2024	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				108,682	04/15/2031
94949G-AE-1	WELF 2020-1A A2	C	06/21/2024	MBS PAYDOWN		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				63,625	04/15/2033
94949L-AQ-3	WELF 2016-2A BR	C	10/20/2024	MBS PAYDOWN		901,540	901,540	903,343	901,540						901,540				71,203	10/20/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						582,277,910	585,856,933	584,601,347	583,218,940		642,223	491,676	150,547		585,037,456		(2,863,344)	(2,863,344)	24,307,099	XXX
693475-AM-7	PNC FINANCIAL SERVICES		12/02/2024	SECURITY CALLED at 100.000		1,000,000	1,000,000	968,750	1,000,000						1,000,000				87,149	01/01/9999
743315-AU-7	PROGRESSIVE CORP		02/22/2024	SECURITY CALLED at 100.000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				23,533	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						2,500,000	2,500,000	2,468,750	2,500,000						2,500,000				110,682	XXX
07368R-AG-6	BEACON ROOFING SUPPLY INC		12/31/2024	SINKING FUND PMT		2,513	2,513	2,513							2,513				43	05/19/2028
12505M-AF-3	OUTFRONT MEDIA (CBS OUTDOOR)		01/11/2024	MORGAN STANLEY & CO LLC		1,096,133	1,098,881	1,096,133	1,096,133						1,096,133				5,856	11/18/2026
38017B-AX-4	GO DADDY OPERATING CO LLC		12/31/2024	SINKING FUND PMT		1,247	1,247	1,247							1,247				19	11/09/2029
389376-AZ-7	GRAY TELEVISION, INC.		04/01/2024	VARIOUS		10,000	10,000	9,988	10,000						10,000				287	12/01/2028
48266Y-AC-7	KREF REAL ESTATE		02/21/2024	VARIOUS		1,902,014	1,960,000	1,964,900	1,964,900						1,964,900		(62,886)	(62,886)	37,948	09/01/2027
68404Y-AB-0	OPTION CARE		05/08/2024	SINKING FUND PMT		1,965,000	1,965,000	1,965,000	1,965,000						1,965,000				71,438	10/27/2028
75005*-AA-5	RIALTO 2022-1		10/15/2024	SINKING FUND PMT		1,660,177	1,660,177	1,660,177	1,346,569						1,660,177				120,674	09/22/2030
75005*-AB-3	RIALTO 2022-2		07/15/2024	SINKING FUND PMT		668,035	668,035	668,035	668,035						668,035				52,355	09/22/2030
87929#-AA-9	TELECO		12/16/2024	SINKING FUND PMT		482,924	482,924	482,924							482,924				6,869	10/15/2027
87929#-AB-7	TELECO		12/16/2024	SINKING FUND PMT		514,691	514,691	514,691							514,691				6,295	01/15/2028
87929#-AC-5	TELECO		12/16/2024	MBS PAYDOWN		462,711	462,711	462,711							462,711				6,074	04/15/2028
87929#-AD-3	TELECO		12/16/2024	SINKING FUND PMT		721,220	721,220	721,220							721,220				9,481	07/15/2028
87929#-AE-1	TELECO		12/16/2024	MBS PAYDOWN		332,730	332,730	332,730							332,730				4,207	10/15/2028
89334G-BE-3	TRANS UNION LLC		09/30/2024	SINKING FUND PMT		1,253	1,253	1,255							1,253				4	12/01/2028
39843P-AG-8	GRIFOLS WORLDWIDE OPERATIONS USA INC	C	01/31/2024	VARIOUS		757,834	771,297	765,522	771,296						771,297		(13,463)	(13,463)	8,550	11/15/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,578,482	10,652,679	10,649,046	7,821,933						10,654,831		(76,349)	(76,349)	330,100	XXX
2509999997. Total - Bonds - Part 4						729,520,045	732,890,317	731,709,932	724,110,945		100,715	491,676	(390,961)		731,652,067		(3,295,038)	(3,295,038)	30,912,837	XXX
2509999998. Total - Bonds - Part 5						51,324,369	51,966,482	50,952,375			6,847		6,847		50,959,221		365,149	365,149	965,141	XXX
2509999999. Total - Bonds						780,844,414	784,856,799	782,662,307	724,110,945		107,562	491,676	(384,114)		782,611,288		(2,929,889)	(2,929,889)	31,877,978	XXX
17253#-11-2	CIRCENTER INCORPORATED		04/24/2024	SECURITY WRITTEN OFF	50.000		1,000.00	50,000	50,000						50,000		(50,000)	(50,000)		
000000-00-0	JENNY LIFE, INC		04/30/2024	SECURITY WRITTEN OFF	1,353,845.000		0.00													
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							XXX	50,000	50,000						50,000		(50,000)	(50,000)		XXX
4509999997. Total - Preferred Stocks - Part 4							XXX	50,000	50,000						50,000		(50,000)	(50,000)		XXX

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 Identi-fication	Description	For-eign	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 Con-tractual Maturity Date
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX	50,000	50,000						50,000		(50,000)	(50,000)		XXX
17253#-10-4	CIRCENTRE INCORPORATED		04/24/2024	SECURITY WRITTEN OFF	500.000			50	50						50		(50)	(50)		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX	50	50						50		(50)	(50)		XXX
5989999997. Total - Common Stocks - Part 4							XXX	50	50						50		(50)	(50)		XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX	50	50						50		(50)	(50)		XXX
5999999999. Total - Preferred and Common Stocks							XXX	50,050	50,050						50,050		(50,050)	(50,050)		XXX
6009999999 - Totals						780,844,414	XXX	782,712,357	724,160,995		107,562	491,676	(384,114)		782,661,338		(2,979,939)	(2,979,939)	31,877,978	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13063D-7G-7	CALIFORNIA ST		01/23/2024	JP MORGAN SECURITIES LLC	03/26/2024	TRUIST SECURITIES INC	6,000,000	6,208,980	6,329,760	6,206,506		(2,474)		(2,474)			123,254	123,254	163,521	101,833
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions							6,000,000	6,208,980	6,329,760	6,206,506		(2,474)		(2,474)			123,254	123,254	163,521	101,833
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF		01/18/2024	BOFA SECURITIES INC	03/27/2024	HILLTOP SECURITIES INC	7,390,000	7,390,000	7,405,150	7,390,000							15,150	15,150	51,935	
19648G-GV-8	COLORADO ST HSG & FIN AUTH SF		01/18/2024	BOFA SECURITIES INC	03/27/2024	HILLTOP SECURITIES INC	750,000	750,000	753,030	750,000							3,030	3,030	5,390	
45203M-XE-6	ILLINOIS ST HSG DEV AUTH REVEN		02/14/2024	MORGAN STANLEY & CO LLC	03/27/2024	WELLS FARGO SECURITIES LLC	4,000,000	4,000,000	4,025,200	4,000,000							25,200	25,200	14,383	
0909999999. Subtotal - Bonds - U.S. Special Revenues							12,140,000	12,140,000	12,183,380	12,140,000							43,380	43,380	71,708	
04651@-AA-0	ATALAYA ASSET INCOME FUND - CL A SR SEC		10/15/2024	DIRECT ISSUE	12/12/2024	DIRECT ISSUE	147,717	147,717	147,717	147,717										
04651@-AB-8	ATALAYA ASSET INCOME FUND - CL B SR SEC		10/15/2024	DIRECT ISSUE	12/12/2024	DIRECT ISSUE	88,630	88,630	88,630	88,630										
053807-AV-5	AVNET INC		08/09/2024	BARCLAYS CAPITAL INC	12/04/2024	MARKETAXESS CORPORATION	3,570,000	3,522,126	3,582,245	3,523,993		1,867		1,867			58,252	58,252	100,357	38,725
14856#-AK-8	CASTLELAKE SENIOR LOAN		03/08/2024	DIRECT ISSUE	10/11/2024	VARIOUS	1,088,435	1,088,435	1,088,435	1,088,435									14,961	
14856#-AL-6	CASTLELAKE SUBORDINATED		08/06/2024	EXCHANGE	10/11/2024	DIRECT ISSUE	1,294,048	1,294,048	1,294,048	1,294,048									11,354	
14856#-AM-4	CASTLELAKE PREFERRED INTEREST		08/06/2024	EXCHANGE	10/11/2024	DIRECT ISSUE	945,652	945,652	945,652	945,652									9,055	
448579-AS-1	HYATT HOTELS CORP		08/09/2024	BARCLAYS CAPITAL INC	11/01/2024	RAYMOND JAMES FINANCIAL SERVICES INC	1,510,000	1,504,036	1,502,359	1,504,227		192		192			(1,868)	(1,868)	30,913	12,688
58769J-AV-9	MERCEDES-BENZ FIN NA		07/29/2024	CITIGROUP GLOBAL MARKETS INC	11/26/2024	MIZUHO SECURITIES USA INC	10,000,000	10,000,000	10,022,140	10,000,000							22,140	22,140	187,087	
681936-BN-9	OMEGA HLTHCARE INVESTORS		08/09/2024	BARCLAYS CAPITAL INC	12/04/2024	BOFA SECURITIES INC	3,270,000	2,747,454	2,806,968	2,762,550		15,096		15,096			44,419	44,419	67,898	34,539
95709T-AQ-3	EVERGY KANSAS CENTRAL		07/24/2024	BOFA SECURITIES INC	09/26/2024	GOLDMAN SACHS & CO	1,702,000	1,151,829	1,222,308	1,153,573		1,745		1,745			68,735	68,735	31,499	22,280
225313-AK-1	CREDIT AGRICOLE SA	C	08/09/2024	BARCLAYS CAPITAL INC	10/07/2024	CREDIT AGRICOLE SECURITIES INC	2,210,000	2,102,218	2,110,727	2,103,890		1,671		1,671			6,837	6,837	21,609	7,858
26251B-AN-6	DRSLF 2013-28A A2LR	C	01/29/2024	MORGAN STANLEY & CO LLC	05/15/2024	MBS PAYDOWN	1,500,000	1,500,000	1,500,000	1,500,000									55,020	23,427
47047L-AG-4	JTIIN 2018-6RA B	C	01/31/2024	ROBERT W BAIRD & COMPANY INC	05/02/2024	MBS PAYDOWN	2,500,000	2,506,250	2,500,000	2,500,000		(6,250)		(6,250)					51,628	4,215
75888F-AG-0	REG13 2018-2A B	C	01/29/2024	BNP PARIBAS SECURITIES CORP	07/08/2024	MBS PAYDOWN	4,000,000	4,005,000	4,000,000	4,000,000		(5,000)		(5,000)					148,531	12,793
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							33,826,482	32,603,395	32,811,229	32,612,715		9,321		9,321			198,515	198,515	729,912	156,525
2509999998. Total - Bonds							51,966,482	50,952,375	51,324,369	50,959,221		6,847		6,847			365,149	365,149	965,141	258,358
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								50,952,375	51,324,369	50,959,221		6,847		6,847			365,149	365,149	965,141	258,358

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10 Number of Shares	11 % of Outstanding
12509#-13-1	CDOC INC 1994 SERIES 9%			51-0406066	8BIII	19,130,834			42,109.243	44.9
0199999. Subtotal - Preferred Stock - Parent						19,130,834			XXX	XXX
0999999. Total Preferred Stocks						19,130,834			XXX	XXX
45478#-10-4	INDIANA GENERAL INVESTMENT CORP			38-4050689	8BIII	85,433,509			100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						85,433,509			XXX	XXX
1899999. Total Common Stocks						85,433,509			XXX	XXX
1999999 - Totals						104,564,343			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	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	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

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

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/20/2024	02/21/2025	629	3,548,755	5,641.90		168,299		198,922		198,922	30,623						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/20/2024	02/21/2025	371	2,093,145	5,641.90		99,267		117,329		117,329	18,062						
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/07/2024	04/02/2025	229	502,218	2,193.09		10,809		10,954		10,954	145						
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/07/2024	04/02/2025	163	357,474	2,193.09		7,694		7,797		7,797	103						
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/07/2024	04/02/2025	408	894,781	2,193.09		19,259		19,517		19,517	258						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/04/2024	05/14/2025	1,000	5,520,070	5,520.07		212,573		267,740		267,740	55,167						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/26/2024	05/19/2025	499	2,866,940	5,745.37		64,248		65,907		65,907	1,660						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/26/2024	05/19/2025	1,388	7,974,574	5,745.37		178,709		183,326		183,326	4,617						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/26/2024	05/19/2025	313	1,798,301	5,745.37		40,300		41,341		41,341	1,041						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	06/21/2024	05/27/2025	800	4,371,696	5,464.62		185,797		270,426		270,426	84,628						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/24/2024	05/28/2025	238	1,296,593	5,447.87		54,846		83,582		83,582	28,736						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/24/2024	05/28/2025	962	5,240,851	5,447.87		221,688		337,840		337,840	116,152						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/24/2024	05/28/2025	400	2,179,148	5,447.87		92,178		140,474		140,474	48,296						
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/06/2024	06/05/2025	1,000	3,331,370	3,331.37		75,289		39,585		39,585	(35,704)						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	08/06/2024	07/09/2025	500	2,625,000	5,250.00		50,138		113,991		113,991	63,853						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/07/2024	07/10/2025	402	2,090,199	5,199.50		48,284		81,562		81,562	33,279						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/07/2024	07/10/2025	1,898	9,868,651	5,199.50		227,966		385,087		385,087	157,121						
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2024	08/28/2025	449	995,847	2,217.92		61,245		40,273		40,273	(20,972)						
RUSSELL 2000 OPTION .	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWDI71265Z06	08/26/2024	08/28/2025	51	113,114	2,217.92		6,957		4,574		4,574	(2,382)						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/13/2024	08/28/2025	1,100	6,656,199	6,051.09		166,466		135,864		135,864	(30,602)						
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/04/2024	09/08/2025	442	1,378,271	3,118.26		69,189		47,207		47,207	(21,983)						
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/04/2024	09/08/2025	158	492,685	3,118.26		24,733		16,875		16,875	(7,858)						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/30/2024	10/06/2025	300	1,744,101	5,813.67		42,556		43,699		43,699	1,143						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/31/2024	10/06/2025	434	2,476,165	5,705.45		115,142		132,579		132,579	17,437						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/31/2024	10/06/2025	266	1,517,650	5,705.45		70,571		81,258		81,258	10,687						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	10/30/2024	10/06/2025	600	3,488,202	5,813.67		85,112		87,397		87,397	2,285						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/06/2024	10/15/2025	800	4,872,216	6,090.27		191,034		154,897		154,897	(36,138)						
DOW EDGE OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/11/2024	11/13/2025	30	1,324,457	44,148.56		53,111		26,078		26,078	(27,033)						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/10/2024	11/13/2025	800	4,876,208	6,095.26		168,977		103,611		103,611	(65,366)						
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OXOHC3ZE78	12/19/2024	11/24/2025	250	1,477,750	5,911.00		31,476		29,365		29,365	(2,111)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											2,843,912		3,269,058	XXX	3,269,058	425,146					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/31/2023	01/03/2024	01/02/2024	EXERCISE	800	3,261,280	4,076.60	155,563		208,069		208,069		(56,844)			52,506			92/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/21/2023	01/11/2024	01/10/2024	EXERCISE	800	3,629,072	4,536.34	180,293		195,119		195,119		(13,690)			14,826			96/92
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/21/2023	01/11/2024	01/10/2024	EXERCISE	400	1,814,536	4,536.34	90,146		97,560		97,560		(6,845)			7,413			96/92
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/04/2023	01/30/2024	01/29/2024	EXERCISE	235	630,171	2,681.58	14,998		23,316		23,316		(230)			8,318			95/96
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/04/2023	01/30/2024	01/29/2024	EXERCISE	132	353,969	2,681.58	8,424		13,097		13,097		(129)			4,672			95/96
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/04/2023	01/30/2024	01/29/2024	EXERCISE	533	1,429,282	2,681.58	34,017		52,883		52,883		(521)			18,867			95/96
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/13/2023	02/14/2024	02/13/2024	EXERCISE	600	2,512,608	4,187.68	96,044		174,142		174,142		(71,004)			78,098			100/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/27/2023	02/20/2024	02/16/2024	EXERCISE	400	1,654,140	4,135.35	38,937		62,032		62,032		(21,692)			23,094			98/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/27/2023	02/20/2024	02/16/2024	EXERCISE	240	992,484	4,135.35	23,362		37,219		37,219		(13,015)			13,857			98/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/27/2023	02/20/2024	02/16/2024	EXERCISE	140	578,949	4,135.35	13,628		21,711		21,711		(7,592)			8,083			98/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/27/2023	02/20/2024	02/16/2024	EXERCISE	1,010	4,176,704	4,135.35	98,316		156,630		156,630		(54,773)			58,314			98/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/27/2023	02/20/2024	02/16/2024	EXERCISE	210	868,424	4,135.35	20,443		32,567		32,567		(11,388)			12,124			98/107
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/21/2023	03/25/2024	03/22/2024	EXERCISE	232	1,006,926	4,340.20	19,467		48,359		48,359		(12,703)			28,892			99/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/21/2023	03/25/2024	03/22/2024	EXERCISE	727	3,155,325	4,340.20	61,003		151,540		151,540		(39,807)			90,537			99/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/21/2023	03/25/2024	03/22/2024	EXERCISE	138	598,948	4,340.20	11,580		28,765		28,765		(7,556)			17,186			99/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	04/21/2023	03/25/2024	03/22/2024	EXERCISE	203	881,061	4,340.20	17,034		42,314		42,314		(11,115)			25,281			99/119
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/08/2023	04/11/2024	04/10/2024	EXERCISE	500	1,226,935	2,453.87	66,132		102,006		102,006		(24,273)			35,874			98/117
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/07/2023	05/15/2024	05/14/2024	EXERCISE	600	2,665,764	4,442.94	98,066		168,916		168,916		(27,974)			70,850			96/120
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	07/03/2023	06/07/2024	06/06/2024	EXERCISE	396	1,764,414	4,455.59	40,758		70,575		70,575		(9,061)			29,817			94/123
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	07/03/2023	06/07/2024	06/06/2024	EXERCISE	1,904	8,483,443	4,455.59	195,968		339,331		339,331		(43,566)			143,363			94/123
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/10/2023	06/18/2024	06/17/2024	EXERCISE	310	1,385,337	4,468.83	30,741		47,656		47,656		(5,600)			16,915			94/121
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/10/2023	06/18/2024	06/17/2024	EXERCISE	1,123	5,018,496	4,468.83	111,360		172,637		172,637		(20,287)			61,277			94/121
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/10/2023	06/18/2024	06/17/2024	EXERCISE	167	746,295	4,468.83	16,560		25,673		25,673		(3,017)			9,112			94/121
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/24/2023	06/28/2024	06/27/2024	EXERCISE	600	2,732,784	4,554.64	113,411		159,837		159,837		44,876			46,426			96/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/12/2024	07/08/2024	07/05/2024	EXERCISE	600	2,870,298	4,783.83		135,646	473,411		473,411					337,765			92/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/12/2024	07/08/2024	07/05/2024	EXERCISE	400	1,913,532	4,783.83		90,431	315,608		315,608					225,177			92/119
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/11/2023	07/15/2024	07/15/2024	EXERCISE	200	892,810	4,464.05	18,131		80,094		80,094		(5,380)			61,963			94/115
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/11/2023	07/15/2024	07/15/2024	EXERCISE	40	178,562	4,464.05	3,625		16,019		16,019		(1,077)			12,394			94/115
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/11/2023	07/15/2024	07/15/2024	EXERCISE	100	446,405	4,464.05	9,062		40,047		40,047		(2,693)			30,985			94/115
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/25/2023	07/31/2024	07/30/2024	EXERCISE	600	2,643,426	4,405.71	123,712		297,544		297,544		(38,464)			173,831			92/110
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/06/2023	08/15/2024	08/14/2024	EXERCISE	600	2,585,100	4,308.50	90,134		160,270		160,270		(58,454)			70,136			89/105
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/22/2023	08/26/2024	08/26/2024	EXERCISE	330	1,432,200	4,340.00	39,386		88,002		88,002		(22,608			48,616			89/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/22/2023	08/26/2024	08/26/2024	EXERCISE	100	434,000	4,340.00	11,935		26,667		26,667		(6,851			14,732			89/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	10/04/2023	09/09/2024	09/06/2024	EXERCISE	700	2,984,625	4,263.75	148,933		536,220		536,220		(167,383)			387,288			89/104
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	10/12/2023	09/16/2024	09/13/2024	EXERCISE	387	1,683,299	4,349.61	38,043		67,330		67,330		(21,163)			29,288			89/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	10/12/2023	09/16/2024	09/13/2024	EXERCISE	813	3,536,233	4,349.61	79,919		141,446		141,446		(44,458)			61,527			89/103
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/30/2023	10/02/2024	10/01/2024	EXERCISE	188	849,948	4,521.00	9,322		113,739		113,739		(38,979)			104,417			88/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/30/2023	10/02/2024	10/01/2024	EXERCISE	1,088	4,918,848	4,521.00	53,949		658,236		658,236		(225,578)			604,288			88/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/30/2023	10/02/2024	10/01/2024	EXERCISE	324	1,464,804	4,521.00	16,066		196,019		196,019		(67,176)			179,953			88/99
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/10/2024	10/17/2024	10/16/2024	EXERCISE	225	1,076,276	4,783.45		23,905	38,745		38,745					14,840			92/91
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/10/2024	10/17/2024	10/16/2024	EXERCISE	234	1,119,327	4,783.45		24,861	40,294		40,294					15,434			92/91
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/10/2024	10/17/2024	10/16/2024	EXERCISE	115	550,097	4,783.45		12,218	19,803		19,803					7,585			92/91
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/10/2024	10/17/2024	10/16/2024	EXERCISE	885	4,233,353	4,783.45		94,025	152,396		152,396					58,371			92/91
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/10/2024	10/17/2024	10/16/2024	EXERCISE	341	1,631,156	4,783.45		36,229	58,720		58,720					22,491			92/91
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												2,198,464	417,314	5,952,560		5,952,560	XXX	(1,059,152)			3,336,781			XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,198,464	417,314	5,952,560		5,952,560	XXX	(1,059,152)			3,336,781			XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/03/2023	02/07/2024	02/07/2024	EXPIRE	600	1,156,956	1,928.26	65,368						65,368			(65,368)			
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID71265Z06	10/27/2023	10/01/2024	03/25/2024	SELL	500	2,099,860	4,199.72	81,936		415,045		415,045		(189,471)			333,109			
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/06/2023	05/31/2024	05/30/2024	EXERCISE	263	487,089	1,852.05	10,292		19,482		19,482		(4,102)			9,190			
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/06/2023	05/31/2024	05/30/2024	EXERCISE	224	414,859	1,852.05	8,766		16,593		16,593		(3,493)			7,828			
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/06/2023	05/31/2024	05/30/2024	EXERCISE	513	950,102	1,852.05	20,075		38,002		38,002		(8,000)			17,927			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/01/2023	07/03/2024	07/03/2024	EXPIRE	500	997,085	1,994.17	50,552						36,663			(50,552)			
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	10/27/2023	10/01/2024	09/30/2024	EXERCISE	500	2,099,860	4,199.72	81,936		461,148		461,148		(189,471)			379,212			
RUSSELL 2000 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	11/06/2023	10/09/2024	10/08/2024	EXERCISE	600	1,074,048	1,790.08	38,269		136,880		136,880		(92,747)			98,611			
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/18/2023	11/22/2024	11/21/2024	EXERCISE	441	1,212,940	2,750.43	57,979		104,828		104,828		(6,424)			46,849			
S&P 400 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	TRUIST BANK JJKC32MCHIID171265Z06	12/18/2023	11/22/2024	11/21/2024	EXERCISE	59	162,275	2,750.43	7,757		14,025		14,025		(859)			6,268			
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING . 549300U1664LU3V6CS98	01/25/2024	11/29/2024	11/27/2024	EXERCISE	700	3,460,170	4,943.10			118,182		215,829					97,647			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												422,929	118,182	1,421,831		1,421,831	XXX	(392,535)			880,721			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												422,929	118,182	1,421,831		1,421,831	XXX	(392,535)			880,721			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												2,621,393	535,495	7,374,391		7,374,391	XXX	(1,451,688)			4,217,502			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												2,621,393	535,495	7,374,391		7,374,391	XXX	(1,451,688)			4,217,502			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,198,464	417,314	5,952,560		5,952,560	XXX	(1,059,152)			3,336,781			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												422,929	118,182	1,421,831		1,421,831	XXX	(392,535)			880,721			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												2,621,393	535,495	7,374,391		7,374,391	XXX	(1,451,688)			4,217,502			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,203,595		1,203,595	1,203,595		1,203,595		
CIBC 21G119DL770X0HC3ZE78	Y	Y			965,993		965,993	965,993		965,993		
RBC CAPITAL ES7IP3U3RHIGC71XBU11	Y	Y			587,974		587,974	587,974		587,974		
TRUIST BANK JJKC32MCHWD171265Z06	Y	N			511,496		511,496	511,496		511,496		
0299999999. Total NAIC 1 Designation					2,065,463		2,065,463	2,065,463		2,065,463		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					3,269,058		3,269,058	3,269,058		3,269,058		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					3,269,058							

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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
ABN AMRO	Chicago, IL					5,017,329	XXX
The Bank of New York Mellon	New York, NY					22,682,575	XXX
BNY Mellon Trust Company of Illinois	Chicago, IL					10,229,211	XXX
Federal Home Loan Bank of Indianapolis	Indianapolis, IN					620,342	XXX
JPMorgan Chase Bank	New York, NY					10,494,477	XXX
Key Bank National Association	Cleveland, OH					943,934	XXX
The Northern Trust Company	Chicago, IL		0.370	848,639		18,005,826	XXX
0199998 Deposits in ... 5 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	2	1	619,846	XXX
0199999. Totals - Open Depositories		XXX	XXX	848,640	1	68,613,539	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	848,640	1	68,613,539	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	848,640	1	68,613,539	XXX

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

1. January	20,419,152	4. April	30,929,699	7. July	33,672,225	10. October	60,018,068
2. February	29,622,638	5. May	27,678,601	8. August	33,460,626	11. November	80,034,756
3. March	26,565,985	6. June	30,695,808	9. September	40,968,571	12. December	68,613,539

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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-41-9	FIRST AMERICAN TREASURY OBLIGATIONS		10/02/2024	0.003		10,083		161
94975H-29-6	WELLS FARGO TREASURY		10/02/2024	0.003		4,025		36
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						14,108		197
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		12/30/2024	0.003		9,714,857	51,541	12,528
8309999999. Subtotal - All Other Money Mutual Funds						9,714,857	51,541	12,528
8609999999 - Total Cash Equivalents						9,728,965	51,541	12,725

1.

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

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE 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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE	5,855,563	5,288,643		
11. Georgia GA	B	LIFE INSURANCE	151,485	149,170		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	LIFE INSURANCE	5,006,861	4,114,987		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE	118,691	115,146		
23. Michigan MI	B	LIFE INSURANCE	319,551	310,007		
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	LIFE INSURANCE	689,825	669,222		
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	LIFE INSURANCE	1,052,289	864,845		
31. New Jersey NJ	B	LIFE INSURANCE	301,438	284,995		
32. New Mexico NM	B	LIFE INSURANCE	257,321	256,218		
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE	1,311,683	1,272,506		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE	539,144	532,924		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C	LIFE INSURANCE	50,000	50,000		
54. Puerto Rico PR	B	LIFE INSURANCE	1,107,515	1,095,660		
55. U.S. Virgin Islands VI	B	LIFE INSURANCE	522,441	506,837		
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	17,283,807	15,511,160		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				