

ANNUAL STATEMENT

OF THE



Ameritas Life Insurance Corp. of New York

of

New York

in the

STATE OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

LIFE AND ACCIDENT AND HEALTH

FRATERNAL

2024



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ANNUAL STATEMENT

For the Year Ended December 31, 2024
OF THE CONDITION AND AFFAIRS OF THE



Ameritas Life Insurance Corp. of New York

NAIC Group Code 0943 0943 NAIC Company Code 60033 Employer's ID Number 13-3758127
(Current Period) (Prior Period)

Organized under the Laws of NY, State of Domicile or Port of Entry NY

Country of Domicile US

Licensed as business type: Life, Accident & Health Fraternal Benefits Societies

Incorporated/Organized April 1, 1993 Commenced Business May 17, 1994

Statutory Home Office 445 Hamilton Avenue, Suite 403A, White Plains, NY, US 10601
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 445 Hamilton Avenue, Suite 403A
(Street and Number)
White Plains, NY, US 10601 402-467-1122
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 445 Hamilton Avenue, Suite 403A, White Plains, NY, US 10601
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 445 Hamilton Avenue, Suite 403A White Plains, NY, US 10601 402-467-1122
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.ameritasny.com

Statutory Statement Contact Bryce Andrew Johnson 800-745-6665 87750
(Name) (Area Code) (Telephone Number) (Extension)
bryce.johnson@ameritas.com 402-465-6100
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
1. <u>Robert Michael Jurgensmeier #</u>	<u>Chief Executive Officer</u>
2. <u>Susan Kay Wilkinson</u>	<u>President & Chief Operating Officer</u>
3. <u>Christine Miller Neighbors</u>	<u>Senior VP, General Counsel & Corporate Secretary</u>
4. <u>Michele Xiaoming Wu</u>	<u>Senior VP, Chief Financial Officer & Treasurer</u>
5. <u>Linda Ann Whitmire</u>	<u>Senior VP, Chief Actuary, Corporate</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>Ryan Charles Beasley</u>	<u>Executive VP, Individual</u>	<u>Orlando Rafael Cruz #</u>	<u>Senior VP, Retirement Plans</u>
<u>Laura Ann Fender</u>	<u>Senior VP, Controller</u>	<u>Patrick Drew Fleming</u>	<u>Senior VP, Distribution & National Partners, Group</u>
<u>Jeffrey Charles Graves</u>	<u>Senior VP, Agency & Field Distribution</u>	<u>Kelly Jay Halverson</u>	<u>Senior VP, Chief Actuary & Underwriting, Individual</u>
<u>Gerald Quintin Herbert</u>	<u>Senior VP, Risk & Compliance</u>	<u>Brent Frazier Korte</u>	<u>Senior VP, Chief Marketing Officer</u>
<u>Brandon Michael Mann</u>	<u>Senior VP, Wealth Management & Investment Services</u>	<u>Bruce Everett Mieth</u>	<u>Senior VP, Group Operations</u>
<u>Shreejit Rajan Nair</u>	<u>Senior VP, Information Technology</u>	<u>April Lea Rimpley</u>	<u>Senior VP, Human Resources</u>
<u>Tina Jean Udell</u>	<u>Senior VP, Chief Investment Officer</u>	<u>David Adam Voelker</u>	<u>Senior VP, Individual Operations</u>
<u>Richard Alan Wiedenbeck</u>	<u>Senior VP, Chief Technology & Transformation Officer</u>	<u>Kelly John Wieseler</u>	<u>Executive VP, Group</u>

DIRECTORS OR TRUSTEES

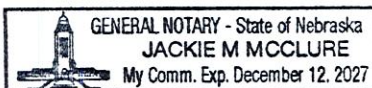
<u>Ryan Charles Beasley</u>	<u>Robert Kennedy Crandall</u>	<u>Ann Marie Frohman</u>	<u>Robert Michael Jurgensmeier, Chair #</u>
<u>Brian William Kaiser</u>	<u>Kelly John Wieseler</u>	<u>Susan Kay Wilkinson</u>	

State of New York
 County of Westchester 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.

<u>Susan Kay Wilkinson</u>	<u>Christine Miller Neighbors</u>	<u>Michele Xiaoming Wu</u>
(Signature)	(Signature)	(Signature)
<u>Susan Kay Wilkinson</u>	<u>Christine Miller Neighbors</u>	<u>Michele Xiaoming Wu</u>
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
<u>President & Chief Operating Officer</u>	<u>Senior VP, General Counsel & Corporate Secretary</u>	<u>Senior VP, Chief Financial Officer & Treasurer</u>
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me on this 30 day of January, 2025, by



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

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	1,039,488,022	0	1,039,488,022	1,027,455,476
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,684,500	0	1,684,500	1,710,100
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	195,947,164	0	195,947,164	219,950,272
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ 0 encumbrances)	0	0	0	0
5. Cash (\$ 8,696,231, Schedule E - Part 1), cash equivalents (\$ 15,315,093, Schedule E - Part 2), and short-term investments (\$ 0, Schedule DA)	24,011,324	0	24,011,324	10,936,384
6. Contract loans (including \$ 0 premium notes)	46,949,416	672,888	46,276,528	40,679,202
7. Derivatives (Schedule DB)	12,506,467	0	12,506,467	11,506,177
8. Other invested assets (Schedule BA)	9,471,054	0	9,471,054	11,118,869
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,330,057,947	672,888	1,329,385,059	1,323,356,480
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	11,531,263	18,630	11,512,633	11,036,883
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,553,232	90,608	3,462,624	4,066,164
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	5,446,886	0	5,446,886	5,663,515
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	5,480,958	0	5,480,958	2,947,230
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	4,887,711	0	4,887,711	4,624,544
17. Amounts receivable relating to uninsured plans	1,322,668	0	1,322,668	1,010,995
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	26,042,911	19,973,894	6,069,017	6,148,103
19. Guaranty funds receivable or on deposit	42,499	0	42,499	4,800
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	329,110	0	329,110	1,875
24. Health care (\$ 0) and other amounts receivable	635,399	443,203	192,196	186,924
25. Aggregate write-ins for other-than-invested assets	6,034,454	2,376,208	3,658,246	3,718,758
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,395,365,038	23,575,431	1,371,789,607	1,362,766,271
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	490,302,723	0	490,302,723	461,331,927
28. Total (Lines 26 and 27)	1,885,667,761	23,575,431	1,862,092,330	1,824,098,198

DETAILS OF WRITE-IN LINES				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. NY Reg 172 reinsurance premium refund	3,069,384	0	3,069,384	3,253,329
2502. Unearned annualized commissions	1,961,274	1,961,274	0	0
2503. Miscellaneous receivables	1,002,585	413,723	588,862	465,429
2598. Summary of remaining write-ins for Line 25 from overflow page	1,211	1,211	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	6,034,454	2,376,208	3,658,246	3,718,758

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 1,119,058,774 (Exhibit 5, Line 9999999) less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	1,119,058,774	1,116,059,174
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	25,350,259	24,303,981
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ 0 Modco Reserve)	34,409,513	34,706,913
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	11,092,152	7,986,566
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	1,655,948	1,743,095
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due and unpaid (Exhibit 4, Line 10)	0	0
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 \$ 0 Modco)	847,000	764,000
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ 0 Modco)	0	0
6.3 Coupons and similar benefits (including \$ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 263,637 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	386,824	278,022
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 4,616,305 assumed and \$ 5,422,790 ceded	10,039,095	9,502,637
9.4 Interest Maintenance Reserve (IMR, Line 6)	2,667,913	3,352,831
10. Commissions to agents due or accrued-life and annuity contracts \$ 160,180 accident and health \$ 923,557 and deposit-type contract funds \$ 9,283	1,093,020	1,127,660
11. Commissions and expense allowances payable on reinsurance assumed	0	384,573
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	615,530	604,772
13. Transfers to Separate Accounts due or accrued (net) (including \$ (36,196) accrued for expense allowances recognized in reserves, net of reinsured allowances)	243,893	297,955
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	232,712	362,021
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	73,400	371,945
15.2 Net deferred tax liability	0	0
16. Unearned investment income	155,474	124,210
17. Amounts withheld or retained by reporting entity as agent or trustee	483	37,289
18. Amounts held for agents' account, including \$ 0 agents' credit balances	236,836	170,221
19. Remittances and items not allocated	891,533	1,246,857
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	12,313,651	12,367,466
24.02 Reinsurance in unauthorized and certified \$ (0) companies	1,322,547	2,185,810
24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	216,956	3,029,411
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	135,912	139,729
24.07 Funds held under coinsurance	33,945,218	37,096,428
24.08 Derivatives	6,762,367	7,108,655
24.09 Payable for securities	4,250,000	2,700,000
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	1,393,610	1,309,210
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,269,390,620	1,269,361,431
27. From Separate Accounts statement	490,302,723	461,331,927
28. Total liabilities (Lines 26 and 27)	1,759,693,343	1,730,693,358
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	186,202,109	186,202,109
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(85,803,122)	(94,797,269)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)	0	0
36.2 0 shares preferred (value included in Line 30 \$ 0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	100,398,987	91,404,840
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	102,398,987	93,404,840
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,862,092,330	1,824,098,198

DETAILS OF WRITE-IN LINES		
2501. Unclaimed checks	1,210,710	1,184,395
2502. Accrued interest on contract claims	182,900	117,000
2503. Deferred rent liability	0	7,815
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,393,610	1,309,210
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1	2
	Current Year	Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 8)	183,933,611	182,866,515
2. Considerations for supplementary contracts with life contingencies	479	44,961
3. Net investment income (Exhibit of Net Investment Income, Line 17)	58,631,022	53,769,313
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	445,324	838,123
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	2,296,753	2,211,987
7. Reserve adjustments on reinsurance ceded	0	0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,176,426	3,721,151
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	6,695,429	5,877,032
9. Totals (Lines 1 to 8.3)	256,179,044	249,329,082
10. Death benefits	32,693,734	30,854,328
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, line 18, column 1)	8,912,922	6,485,069
13. Disability benefits and benefits under accident and health contracts	30,500,662	29,542,769
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	134,924,152	102,856,468
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,432,600	2,325,494
18. Payments on supplementary contracts with life contingencies	85,293	85,737
19. Increase in aggregate reserves for life and accident and health contracts	4,045,878	35,514,000
20. Totals (Lines 10 to 19)	213,595,241	207,663,865
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	12,541,119	11,884,592
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	342,801	348,508
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	30,349,939	29,887,999
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,430,805	2,861,400
25. Increase in loading on deferred and uncollected premiums	831,553	(655,193)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(26,074,355)	6,725,426
27. Aggregate write-ins for deductions	11,895,227	10,529,031
28. Totals (Lines 20 to 27)	246,912,330	269,245,628
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	9,266,714	(19,916,546)
30. Dividends to policyholders and refunds to members	852,773	764,116
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,413,941	(20,680,662)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	121,497	381,224
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)	8,292,444	(21,061,886)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (8,796) (excluding taxes of \$ (63,690) transferred to the IMR)	(33,091)	(112,588)
35. Net income (Line 33 plus Line 34)	8,259,353	(21,174,474)
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	93,404,840	115,308,497
37. Net income (Line 35)	8,259,353	(21,174,474)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 20,807	78,276	1,949,954
39. Change in net unrealized foreign exchange capital gain (loss)	0	0
40. Change in net deferred income tax	(1,425,611)	5,571,130
41. Change in nonadmitted assets	1,165,051	(5,930,351)
42. Change in liability for reinsurance in unauthorized and certified companies	863,263	(1,231,780)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	53,815	(1,088,136)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47. Other changes in surplus in Separate Accounts statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	0	0
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	8,994,147	(21,903,657)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	102,398,987	93,404,840

DETAILS OF WRITE-IN LINES		
08.30 Separate account transfers assumed	4,830,879	4,138,115
08.30 Revenue sharing agreement income	1,381,053	1,307,061
08.30 Miscellaneous insurance income	483,497	431,856
08.39 Summary of write-ins for Line 08.3 from overflow page	0	0
08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	6,695,429	5,877,032
2701. Modco reserve adjustment	9,968,190	11,843,439
2702. Interest on coinsurance funds withheld obligation	1,582,149	1,562,331
2703. Miscellaneous deductions	344,888	132,169
2798. Summary of write-ins for Line 27 from overflow page	0	(3,008,908)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	11,895,227	10,529,031
5301.	0	0
5302.	0	0
5303.	0	0
5398. Summary of write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0

CASH FLOW

	1	2
Cash from Operations	Current Year	Prior Year
1. Premiums collected net of reinsurance	173,801,404	171,006,449
2. Net investment income	58,322,602	53,665,397
3. Miscellaneous income	13,458,810	10,549,027
4. Total (Lines 1 through 3)	245,582,816	235,220,873
5. Benefit and loss related payments	208,989,948	168,842,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(26,020,293)	6,740,393
7. Commissions, expenses paid and aggregate write-ins for deductions	47,542,445	46,710,393
8. Dividends paid to policyholders	769,773	685,116
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	347,556	761,034
10. Total (Lines 5 through 9)	231,629,429	223,739,803
11. Net cash from operations (Line 4 minus Line 10)	13,953,387	11,481,070
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	72,565,136	45,978,422
12.2 Stocks	25,600	42,644
12.3 Mortgage loans	25,136,765	21,593,634
12.4 Real estate	0	0
12.5 Other invested assets	1,951,064	31,915
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	0	3,388,521
12.8 Total investment proceeds (Lines 12.1 to 12.7)	99,678,565	71,035,136
13. Cost of investments acquired (long-term only):		
13.1 Bonds	84,972,546	79,761,267
13.2 Stocks	0	0
13.3 Mortgage loans	1,212,600	4,941,320
13.4 Real estate	0	0
13.5 Other invested assets	336,328	0
13.6 Miscellaneous applications	191,002	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	86,712,476	84,702,587
14. Net increase (decrease) in contract loans and premium notes	5,953,164	7,486,044
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	7,012,925	(21,153,495)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(297,400)	(511,500)
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(7,593,972)	(3,168,236)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(7,891,372)	(3,679,736)
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)	13,074,940	(13,352,161)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	10,936,384	24,288,545
19.2 End of year (Line 18 plus Line 19.1)	24,011,324	10,936,384

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

20.0001 Exchanges of bonds	3,881,635	(21,922)
20.0002 Exchanges of stocks	0	21,922
20.0003	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	183,933,611	62,678,797	0	5,399,394	67,351,618	48,503,802	0	0	0
2. Considerations for supplementary contracts with life contingencies	479	X X X	X X X	479	0	X X X	X X X	0	X X X
3. Net investment income	58,631,022	37,991,213	0	6,375,900	12,148,464	1,902,407	0	213,038	0
4. Amortization of Interest Maintenance Reserve (IMR)	445,324	223,628	0	91,663	182,689	24,148	0	(76,804)	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	X X X	0	0
6. Commissions and expense allowances on reinsurance ceded	2,296,753	1,399,051	0	0	0	897,702	X X X	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	X X X	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,176,426	42,809	0	334,878	3,798,739	0	X X X	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	X X X	X X X	0	0
8.3 Aggregate write-ins for miscellaneous income	6,695,429	1,239,429	0	2,140,587	3,174,319	138,671	0	2,423	0
9. Totals (Lines 1 to 8.3)	256,179,044	103,574,927	0	14,342,901	86,655,829	51,466,730	0	138,657	0
10. Death benefits	32,693,734	32,693,734	0	0	0	X X X	X X X	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	X X X	X X X	0	0
12. Annuity benefits	8,912,922	X X X	X X X	2,957,082	5,955,840	X X X	X X X	0	X X X
13. Disability benefits and benefits under accident and health contracts	30,500,662	64,051	0	0	0	30,436,611	X X X	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	X X X	0	0
15. Surrender benefits and withdrawals for life contracts	134,924,152	11,958,928	0	13,180,610	109,784,614	X X X	X X X	0	0
16. Group conversions	0	0	0	0	0	0	X X X	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,432,600	457,718	0	1,788,934	185,948	0	X X X	0	0
18. Payments on supplementary contracts with life contingencies	85,293	0	0	85,293	0	X X X	X X X	0	0
19. Increase in aggregate reserves for life and accident and health contracts	4,045,878	30,158,092	0	(9,155,070)	(18,003,422)	1,046,278	X X X	0	0
20. Totals (Lines 10 to 19)	213,595,241	75,332,523	0	8,856,849	97,922,980	31,482,889	X X X	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,541,119	4,629,034	0	190,797	1,929,561	5,791,727	0	0	X X X
22. Commissions and expense allowances on reinsurance assumed	342,801	30,360	0	86,341	211,782	14,318	X X X	0	0
23. General insurance expenses and fraternal expenses	30,349,939	16,370,617	0	903,300	5,075,657	7,956,566	0	43,799	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,430,805	1,818,464	0	20,555	459,223	1,132,055	0	508	0
25. Increase in loading on deferred and uncollected premiums	831,553	831,553	0	0	0	0	X X X	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(26,074,355)	(10,274)	0	660	(26,064,741)	0	X X X	0	0
27. Aggregate write-ins for deductions	11,895,227	3,434,644	0	2,213,152	6,247,334	97	0	0	0
28. Totals (Lines 20 to 27)	246,912,330	102,436,921	0	12,271,654	85,781,796	46,377,652	0	44,307	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	9,266,714	1,138,006	0	2,071,247	874,033	5,089,078	0	94,350	0
30. Dividends to policyholders and refunds to members	852,773	852,773	0	0	0	0	X X X	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,413,941	285,233	0	2,071,247	874,033	5,089,078	0	94,350	0
32. Federal income taxes incurred (excluding tax on capital gains)	121,497	(1,363,688)	0	386,510	(114,617)	1,177,863	0	35,429	0
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)	8,292,444	1,648,921	0	1,684,737	988,650	3,911,215	0	58,921	0
34. Policies/certificates in force end of year	156,850	36,979	0	1,387	14,369	104,115	X X X	0	0
DETAILS OF WRITE-IN LINES									
08.301 Separate account transfers assumed	4,830,879	1,165,236	0	2,102,982	1,562,661	0	0	0	0
08.302 Revenue sharing agreement income	1,381,053	24,553	0	37,486	1,319,014	0	0	0	0
08.303 Miscellaneous insurance income	483,497	49,640	0	119	292,644	138,671	0	2,423	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	6,695,429	1,239,429	0	2,140,587	3,174,319	138,671	0	2,423	0
2701. Modco reserve adjustment	9,968,190	1,548,259	0	2,200,838	6,219,093	0	0	0	0
2702. Interest on funds withheld	1,582,149	1,582,149	0	0	0	0	0	0	0
2703. Miscellaneous expenses	344,888	304,236	0	12,314	28,241	97	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	11,895,227	3,434,644	0	2,213,152	6,247,334	97	0	0	0

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	62,678,797	0	14,587,425	10,374,148	19,280,155	2,460,041	13,739,169	0	2,237,859	0	0	0
2. Considerations for supplementary contracts with life contingencies	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3. Net investment income	37,991,213	0	8,257,305	1,619,221	7,782,732	1,436,645	18,631,186	0	258,571	0	5,553	0
4. Amortization of Interest Maintenance Reserve (IMR)	223,628	0	33,397	9,879	24,078	10,803	142,775	0	1,305	0	1,391	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	1,399,051	0	73,608	1,325,443	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	42,809	0	0	0	0	0	0	0	42,809	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	1,239,429	0	3	41	3,601	4,909	15,613	0	1,215,262	0	0	0
9. Totals (Lines 1 to 8.3)	103,574,927	0	22,951,738	13,328,732	27,090,566	3,912,398	32,528,743	0	3,755,806	0	6,944	0
10. Death benefits	32,693,734	0	784,829	3,993,515	2,947,183	7,054,689	17,387,711	0	525,807	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12. Annuity benefits	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
13. Disability benefits and benefits under accident and health contracts	64,051	0	9,981	(824)	0	30,810	23,784	0	300	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	11,958,928	0	3,475,964	(46)	3,113,781	2,617,212	1,118,099	0	1,633,918	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	457,718	0	11,131	45,122	118,337	25,159	247,446	0	2,518	0	8,005	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	30,158,092	0	11,004,381	2,096,446	8,307,436	(16,499,042)	25,704,943	0	(456,072)	0	0	0
20. Totals (Lines 10 to 19)	75,332,523	0	15,286,286	6,134,213	14,486,737	(6,771,172)	44,481,983	0	1,706,471	0	8,005	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,629,034	0	837,962	1,033,506	1,749,104	52,210	955,579	0	673	0	0	X X X
22. Commissions and expense allowances on reinsurance assumed	30,360	0	5,492	(13,017)	0	0	0	0	37,885	0	0	0
23. General insurance expenses	16,370,617	0	2,798,464	3,900,707	4,247,023	2,010,475	2,734,759	0	671,043	0	8,146	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,818,464	0	334,119	396,233	462,417	116,628	507,949	0	1,118	0	0	0
25. Increase in loading on deferred and uncollected premiums	831,553	0	111,943	719,610	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(10,274)	0	0	0	0	0	0	0	(10,274)	0	0	0
27. Aggregate write-ins for deductions	3,434,644	0	1,862,988	1,212	3,361	5,198	146	0	1,561,739	0	0	0
28. Totals (Lines 20 to 27)	102,436,921	0	21,237,254	12,172,464	20,948,642	(4,586,661)	48,680,416	0	3,968,655	0	16,151	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,138,006	0	1,714,484	1,156,268	6,141,924	8,499,059	(16,151,673)	0	(212,849)	0	(9,207)	0
30. Dividends to policyholders and refunds to members	852,773	0	852,773	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	285,233	0	861,711	1,156,268	6,141,924	8,499,059	(16,151,673)	0	(212,849)	0	(9,207)	0
32. Federal income taxes incurred (excluding tax on capital gains)	(1,363,688)	0	288,689	(64,786)	260,476	(292,490)	(1,494,578)	0	(58,764)	0	(2,235)	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,648,921	0	573,022	1,221,054	5,881,448	8,791,549	(14,657,095)	0	(154,085)	0	(6,972)	0
34. Policies/certificates in force end of year	36,979	0	7,621	13,157	4,952	5,068	5,823	0	358	0	0	0

6.1

DETAILS OF WRITE-IN LINES												
08.301 Separate account transfers assumed	1,165,236	0	0	0	0	0	0	0	1,165,236	0	0	0
08.302 Miscellaneous insurance income	49,640	0	3	41	3,601	4,909	15,613	0	25,473	0	0	0
08.303 Revenue sharing agreement income	24,553	0	0	0	0	0	0	0	24,553	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	1,239,429	0	3	41	3,601	4,909	15,613	0	1,215,262	0	0	0
2701. Interest on funds withheld	1,582,149	0	1,582,149	0	0	0	0	0	0	0	0	0
2702. Modco reserve adjustment	1,548,259	0	0	0	0	0	0	0	1,548,259	0	0	0
2703. Miscellaneous expenses	304,236	0	280,839	1,212	3,361	5,198	146	0	13,480	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,434,644	0	1,862,988	1,212	3,361	5,198	146	0	1,561,739	0	0	0

- (a) Include premium amounts for preneed plans included in Line 1 0
- (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. Not applicable.
- (c) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	0	0	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0	0	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:									
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	0	0	0	0	0	0	0	0	0
10. Death benefits	0	0	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23. General insurance expenses	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	0	0	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	0	0	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	0	0	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	0	0	0	0	0	0	0	0	0
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)	0	0	0	0	0	0	0	0	0
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-IN LINES									
08.301	0	0	0	0	0	0	0	0	0
08.302	0	0	0	0	0	0	0	0	0
08.303	0	0	0	0	0	0	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	0	0	0	0	0	0	0	0	0
2701.	0	0	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

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(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. Not applicable.

(d) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6 Life Contingent Payout Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
	Total						
1. Premiums for individual annuity contracts	5,399,394	2,254,268	0	2,542,803	0	602,323	0
2. Considerations for supplementary contracts with life contingencies	479	X X X	X X X	X X X	X X X	479	X X X
3. Net investment income	6,375,900	2,783,550	0	1,224,925	0	145,463	2,221,962
4. Amortization of Interest Maintenance Reserve (IMR)	91,663	47,529	0	21,371	0	7,157	15,606
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	334,878	0	0	334,878	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,140,587	56	0	2,140,531	0	0	0
9. Totals (Lines 1 to 8.3)	14,342,901	5,085,403	0	6,264,508	0	755,422	2,237,568
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	2,957,082	2,505,099	0	255,434	0	196,549	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	13,180,610	7,166,770	0	6,013,840	0	0	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,788,934	28,463	0	514	0	0	1,759,957
18. Payments on supplementary contracts with life contingencies	85,293	0	0	0	0	85,293	0
19. Increase in aggregate reserves for life and accident and health contracts	(9,155,070)	(5,196,646)	0	(4,422,629)	0	464,205	0
20. Totals (Lines 10 to 19)	8,856,849	4,503,686	0	1,847,159	0	746,047	1,759,957
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	190,797	128,239	0	39,161	0	13,905	9,492
22. Commissions and expense allowances on reinsurance assumed	86,341	0	0	86,341	0	0	0
23. General insurance expenses	903,300	368,416	0	505,289	0	18,360	11,235
24. Insurance taxes, licenses and fees, excluding federal income taxes	20,555	16,920	0	787	0	2,798	50
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	660	0	0	660	0	0	0
27. Aggregate write-ins for deductions	2,213,152	26	0	2,213,126	0	0	0
28. Totals (Lines 20 to 27)	12,271,654	5,017,287	0	4,692,523	0	781,110	1,780,734
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,071,247	68,116	0	1,571,985	0	(25,688)	456,834
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,071,247	68,116	0	1,571,985	0	(25,688)	456,834
32. Federal income taxes incurred (excluding tax on capital gains)	386,510	1,346	0	300,552	0	(185)	84,797
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,684,737	66,770	0	1,271,433	0	(25,503)	372,037
34. Policies/certificates in force end of year	1,387	839	0	438	0	44	66
DETAILS OF WRITE-IN LINES							
08.301 Separate account transfers assumed	2,102,982	0	0	2,102,982	0	0	0
08.302 Revenue sharing agreement income	37,486	0	0	37,486	0	0	0
08.303 Miscellaneous insurance income	119	56	0	63	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	2,140,587	56	0	2,140,531	0	0	0
2701. Modco reserve adjustment	2,200,838	0	0	2,200,838	0	0	0
2702. Miscellaneous expenses	12,314	26	0	12,288	0	0	0
2703. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	2,213,152	26	0	2,213,126	0	0	0

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(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.

Not applicable.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for group annuity contracts	67,351,618	1,436,007	0	0	65,915,611	0	0
2. Considerations for supplementary contracts with life contingencies	0	X X X	X X X	X X X	X X X	0	X X X
3. Net investment income	12,148,464	9,787,530	0	0	2,290,175	0	70,759
4. Amortization of Interest Maintenance Reserve (IMR)	182,689	163,397	0	0	18,721	0	571
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	3,798,739	1	0	0	3,575,981	0	222,757
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	3,174,319	130	0	0	2,856,961	0	317,228
9. Totals (Lines 1 to 8.3)	86,655,829	11,387,065	0	0	74,657,449	0	611,315
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	5,955,840	5,955,840	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	109,784,614	20,241,335	0	0	89,544,628	0	(1,349)
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	185,948	139,074	0	0	0	0	46,874
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(18,003,422)	(17,317,147)	0	0	(686,275)	0	0
20. Totals (Lines 10 to 19)	97,922,980	9,019,102	0	0	88,858,353	0	45,525
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,929,561	194,516	0	0	1,619,608	0	115,437
22. Commissions and expense allowances on reinsurance assumed	211,782	(1)	0	0	211,783	0	0
23. General insurance expenses	5,075,657	1,519,022	0	0	3,097,071	0	459,564
24. Insurance taxes, licenses and fees, excluding federal income taxes	459,223	17,810	0	0	441,413	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(26,064,741)	0	0	0	(26,064,741)	0	0
27. Aggregate write-ins for deductions	6,247,334	102	0	0	6,246,303	0	929
28. Totals (Lines 20 to 27)	85,781,796	10,750,551	0	0	74,409,790	0	621,455
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	874,033	636,514	0	0	247,659	0	(10,140)
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	874,033	636,514	0	0	247,659	0	(10,140)
32. Federal income taxes incurred (excluding tax on capital gains)	(114,617)	117,945	0	0	(230,405)	0	(2,157)
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)	988,650	518,569	0	0	478,064	0	(7,983)
34. Policies/certificates in force end of year	14,369	4,054	0	0	8,800	0	1,515

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DETAILS OF WRITE-IN LINES							
08.301	Separate account transfers assumed	1,562,661	0	0	0	1,562,661	0
08.302	Revenue sharing agreement income	1,319,014	0	0	0	1,195,830	123,184
08.303	Miscellaneous insurance income	292,644	130	0	0	98,470	194,044
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	3,174,319	130	0	0	2,856,961	317,228
2701.	Modco reserve adjustment	6,219,093	0	0	0	6,219,093	0
2702.	Miscellaneous expenses	28,241	102	0	0	27,210	929
2703.		0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	6,247,334	102	0	0	6,246,303	929

(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.

Not applicable.

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
	Total	2 Individual	3 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	48,503,802	0	0	0	4,876,505	36,748,495	0	0	0	0	6,878,784	0	18
2. Considerations for supplementary contracts with life contingencies	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
3. Net investment income	1,902,407	0	0	0	63,250	419,737	0	0	0	0	1,419,472	0	(52)
4. Amortization of Interest Maintenance Reserve (IMR)	24,148	0	0	0	0	0	0	0	0	0	24,148	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	897,702	0	0	0	0	0	0	0	0	0	897,702	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8.3 Aggregate write-ins for miscellaneous income	138,671	0	0	0	0	(6,194)	0	0	0	0	3	0	144,862
9. Totals (Lines 1 to 8.3)	51,466,730	0	0	0	4,939,755	37,162,038	0	0	0	0	9,220,109	0	144,828
10. Death benefits	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11. Matured endowments (excluding guaranteed annual pure endowments)	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
12. Annuity benefits	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
13. Disability benefits and benefits under accident and health contracts	30,436,611	0	0	0	2,967,540	24,713,773	0	0	0	0	2,755,298	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
19. Increase in aggregate reserves for life and accident and health contracts	1,046,278	0	0	0	(989)	1,468	0	0	0	0	1,045,799	0	0
20. Totals (Lines 10 to 19)	31,482,889	0	0	0	2,966,551	24,715,241	0	0	0	0	3,801,097	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,791,727	0	0	0	329,174	3,589,954	0	0	0	0	1,576,806	0	295,793
22. Commissions and expense allowances on reinsurance assumed	14,318	0	0	0	0	0	0	0	0	0	14,318	0	0
23. General insurance expenses and fraternal expenses	7,956,666	0	0	0	759,291	5,010,479	0	0	0	0	2,469,969	0	(283,173)
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,132,055	0	0	0	99,664	810,061	0	0	0	0	220,435	0	1,895
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	97	0	0	0	0	0	0	0	0	0	97	0	0
28. Totals (Lines 20 to 27)	46,377,652	0	0	0	4,154,680	34,125,735	0	0	0	0	8,082,722	0	14,515
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	5,089,078	0	0	0	785,075	3,036,303	0	0	0	0	1,137,387	0	130,313
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,089,078	0	0	0	785,075	3,036,303	0	0	0	0	1,137,387	0	130,313
32. Federal income taxes incurred (excluding tax on capital gains)	1,177,863	0	0	0	165,937	656,510	0	0	0	0	328,217	0	27,199
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)	3,911,215	0	0	0	619,138	2,379,793	0	0	0	0	809,170	0	103,114
34. Policies/certificates in force end of year	104,115	0	0	0	56,481	43,175	0	0	0	0	4,459	0	0

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DETAILS OF WRITE-IN LINES													
08.301	Miscellaneous insurance income	138,671	0	0	0	0	(6,194)	0	0	0	3	0	144,862
08.302		0	0	0	0	0	0	0	0	0	0	0	0
08.303		0	0	0	0	0	0	0	0	0	0	0	0
08.398	Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	138,671	0	0	0	0	(6,194)	0	0	0	3	0	144,862
2701.	Miscellaneous expenses	97	0	0	0	0	0	0	0	0	97	0	0
2702.		0	0	0	0	0	0	0	0	0	0	0	0
2703.		0	0	0	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	97	0	0	0	0	0	0	0	0	97	0	0

(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. Not applicable.

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	726,584,848	0	136,796,170	29,376,428	113,796,198	104,449,622	336,493,773	0	5,672,657	0	0	0
2. Tabular net premiums and considerations	59,531,283	0	12,704,831	7,420,092	19,336,281	2,206,999	17,675,564	0	187,516	0	0	0
3. Present value of disability claims incurred	12,958	0	0	0	0	12,958	0	0	0	0	0	0
4. Tabular interest	29,806,465	0	5,295,669	1,132,756	4,144,798	5,067,696	13,974,984	0	190,562	0	0	0
5. Tabular less actual reserve released	(14,821)	0	10,979	(2,960)	(9,321)	(13,519)	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1. Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	7,025,833	X X X	0	2,646,779	1,200,809	0	3,178,245	0	0	X X X	0	0
7. Other increases (net)	(5,127,848)	0	0	0	(4,997,361)	0	(130,487)	0	0	0	0	0
8. Totals (Lines 1 to 7)	817,818,718	0	154,807,649	40,573,095	133,471,404	111,723,756	371,192,079	0	6,050,735	0	0	0
9. Tabular cost	38,953,152	0	4,455,491	3,605,556	9,259,465	18,720,718	2,077,772	0	834,150	0	0	0
10. Reserves released by death	9,082,883	0	291,646	163,579	208,588	2,620,265	5,798,805	0	0	0	0	0
11. Reserves released by other terminations (net)	12,975,689	0	2,249,978	5,331,909	1,899,716	2,377,299	1,116,787	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	64,051	0	9,981	(824)	0	54,894	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	61,075,775	0	7,007,096	9,100,220	11,367,769	23,773,176	8,993,364	0	834,150	0	0	0
15. Reserve December 31, current year	756,742,943	0	147,800,553	31,472,875	122,103,635	87,950,580	362,198,715	0	5,216,585	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	407,360,012	0	111,453,190	0	93,754,311	81,297,516	117,080,814	0	3,774,181	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	407,360,012	0	111,453,190	0	93,754,311	81,297,516	117,080,814	0	3,774,181	0	0	0

(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. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	0	0	0	0	0	0	0	0	0
2. Tabular net premiums and considerations	0	0	0	0	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	0	0	0	0	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	0	0	0	0	0	0	0	0	0
9. Tabular cost	0	0	0	0	0	0	0	0	0
10. Reserves released by death	0	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	0	0	0	0	0	0	0	0	0
15. Reserve December 31, current year	0	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0	0	0

(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. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
	Total						
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31, prior year	102,398,579	68,625,509	0	30,435,761	0	3,337,309	0
2. Tabular net premiums and considerations	3,000,460	2,228,597	0	188,077	0	583,786	0
3. Present value of disability claims incurred	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4. Tabular interest	3,561,014	2,321,415	0	1,121,949	0	117,650	0
5. Tabular less actual reserve released	(154,917)	(99,167)	0	(15,068)	0	(40,682)	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	(1,624,620)	0	0	(1,624,620)	0	0	0
8. Totals (Lines 1 to 7)	107,180,516	73,076,354	0	30,106,099	0	3,998,063	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11. Reserves released by other terminations (net)	10,979,929	7,142,393	0	3,837,536	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,957,083	2,505,099	0	255,434	0	196,550	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	13,937,012	9,647,492	0	4,092,970	0	196,550	0
15. Reserve December 31, current year	93,243,504	63,428,862	0	26,013,129	0	3,801,513	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	89,539,768	63,184,574	0	26,355,194	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	27,700,314	13,853,297	0	13,847,017	0	0	0

(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.
Not applicable.

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, prior year	287,075,750	238,181,708	0	0	48,894,042	0	0
2. Tabular net premiums and considerations	6,947,835	1,436,007	0	0	5,511,828	0	0
3. Present value of disability claims incurred	X X X	X X X	X X X	X X X	X X X	X X X	X X X
4. Tabular interest	9,223,990	7,954,612	0	0	1,269,378	0	0
5. Tabular less actual reserve released	(919,779)	(6,512,895)	0	0	5,593,116	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	80,460	80,460	0	0	0	0	0
8. Totals (Lines 1 to 7)	302,408,256	241,139,892	0	0	61,268,364	0	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11. Reserves released by other terminations (net)	27,772,505	20,244,955	0	0	7,527,550	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	7,798,802	30,377	0	0	7,768,425	0	0
13. Net transfers to or (from) Separate Accounts	(2,235,378)	0	0	0	(2,235,378)	0	0
14. Total deductions (Lines 9 to 13)	33,335,929	20,275,332	0	0	13,060,597	0	0
15. Reserve December 31, current year	269,072,327	220,864,560	0	0	48,207,767	0	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	264,353,345	216,145,579	0	0	48,207,766	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	250,782,343	202,574,577	0	0	48,207,766	0	0

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(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.
 Not applicable.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 337,590	323,298
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 44,715,645	45,214,185
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 0	0
2.11 Preferred stocks of affiliates	(b) 0	0
2.2 Common stocks (unaffiliated)	122,234	122,234
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 9,129,066	9,059,401
4. Real estate	(d) 0	0
5. Contract loans	2,003,363	2,038,917
6. Cash, cash equivalents and short-term investments	(e) 686,913	686,913
7. Derivative instruments	(f) 2,417,390	2,417,390
8. Other invested assets	584,948	584,948
9. Aggregate write-ins for investment income	0	0
10. Total gross investment income	59,997,149	60,447,286
11. Investment expenses		(g) 1,810,818
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 5,446
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. Total deductions (Lines 11 through 15)		1,816,264
17. Net investment income (Line 10 minus Line 16)		58,631,022

DETAILS OF WRITE-IN LINES		
0901.	0	0
0902.	0	0
0903.	0	0
0998. Summary of remaining write-ins for Line 09 from overflow page	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	0	0
1501.		0
1502.		0
1503.		0
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

- (a) Includes \$ 1,189,207 accrual of discount less \$ 1,271,054 amortization of premium and less \$ 515,328 paid for accrued interest on purchases.
- (b) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
- (c) Includes \$ 648 accrual of discount less \$ 27,438 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
- (e) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
- (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
- (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
- (i) Includes \$ 0 depreciation on real estate and \$ 0 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	(73,875)	0	(73,875)	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	(172,874)	(46,268)	(219,142)	0	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	0	0	0	0	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	0	0	0	0	0
2.21 Common stocks of affiliates	0	0	0	0	0
3. Mortgage loans	0	(52,154)	(52,154)	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	0	0	0	0	0
7. Derivative instruments	0	0	0	99,083	0
8. Other invested assets	0	0	0	0	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10. Total capital gains (losses)	(246,749)	(98,422)	(345,171)	99,083	0

DETAILS OF WRITE-IN LINES					
0901.	0	0	0	0	0
0902.	0	0	0	0	0
0903.	0	0	0	0	0
0998. Summary of remaining write-ins for Line 09 from overflow page	0	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	0	0	0	0	0

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	1,062,583	4,652	0	0	0	1,057,931	0	0
2. Deferred and accrued	1,164,794	1,164,794	0	0	0	0	0	0
3. Deferred, accrued and uncollected:								
3.1 Direct	1,350,980	1,208,390	0	0	0	142,590	0	0
3.2 Reinsurance assumed	948,115	0	0	0	0	948,115	0	0
3.3 Reinsurance ceded	71,718	38,944	0	0	0	32,774	0	0
3.4 Net (Line 1 + Line 2)	2,227,377	1,169,446	0	0	0	1,057,931	0	0
4. Advance	57,559	5,989	0	0	0	51,570	0	0
5. Line 3.4 - Line 4	2,169,818	1,163,457	0	0	0	1,006,361	0	0
6. Collected during year:								
6.1 Direct	27,974,699	11,919,558	0	1,721,301	7,798,802	6,535,038	0	0
6.2 Reinsurance assumed	220,622	143,583	0	0	0	77,039	0	0
6.3 Reinsurance ceded	768,702	460,733	0	0	0	307,969	0	0
6.4 Net	27,426,619	11,602,408	0	1,721,301	7,798,802	6,304,108	0	0
7. Line 5 + Line 6.4	29,596,437	12,765,865	0	1,721,301	7,798,802	7,310,469	0	0
8. Prior year (uncollected + deferred and accrued - advance)	1,363,936	1,186,484	0	0	0	177,452	0	0
9. First year premiums and considerations:								
9.1 Direct	27,935,563	11,979,025	0	1,721,301	7,798,802	6,436,435	0	0
9.2 Reinsurance assumed	934,006	(83,391)	0	0	0	1,017,397	0	0
9.3 Reinsurance ceded	637,068	316,253	0	0	0	320,815	0	0
9.4 Net (Line 7 - Line 8)	28,232,501	11,579,381	0	1,721,301	7,798,802	7,133,017	0	0
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	1,511,575	909,252	0	602,323	0	0	0	0
10.2 Reinsurance assumed	354,007	354,007	0	0	0	0	0	0
10.3 Reinsurance ceded	354,007	354,007	0	0	0	0	0	0
10.4 Net	1,511,575	909,252	0	602,323	0	0	0	0
RENEWAL								
11. Uncollected	2,363,924	956,795	0	0	0	1,407,129	0	0
12. Deferred and accrued	3,506,592	3,708,172	0	0	0	(201,580)	0	0
13. Deferred, accrued and uncollected:								
13.1 Direct	11,461,887	10,156,551	0	0	0	1,305,336	0	0
13.2 Reinsurance assumed	367,413	260,630	0	0	0	106,783	0	0
13.3 Reinsurance ceded	5,958,784	5,752,214	0	0	0	206,570	0	0
13.4 Net (Line 11 + Line 12)	5,870,516	4,664,967	0	0	0	1,205,549	0	0
14. Advance	329,265	117,198	0	0	0	212,067	0	0
15. Line 13.4 - Line 14	5,541,251	4,547,769	0	0	0	993,482	0	0
16. Collected during year:								
16.1 Direct	162,234,040	68,614,828	0	532,967	49,937,039	43,149,206	0	0
16.2 Reinsurance assumed	17,712,065	4,326,104	0	2,542,803	9,615,777	1,227,381	0	0
16.3 Reinsurance ceded	25,115,183	22,418,969	0	0	0	2,696,214	0	0
16.4 Net	154,830,922	50,521,963	0	3,075,770	59,552,816	41,680,373	0	0
17. Line 15 + Line 16.4	160,372,173	55,069,732	0	3,075,770	59,552,816	42,673,855	0	0
18. Prior year (uncollected + deferred and accrued - advance)	6,182,638	4,879,568	0	0	0	1,303,070	0	0
19. Renewal premiums and considerations:								
19.1 Direct	161,925,343	68,596,711	0	532,967	49,937,039	42,858,626	0	0
19.2 Reinsurance assumed	16,486,922	3,102,732	0	2,542,803	9,615,777	1,225,610	0	0
19.3 Reinsurance ceded	24,222,730	21,509,279	0	0	0	2,713,451	0	0
19.4 Net (Line 17 - Line 18)	154,189,535	50,190,164	0	3,075,770	59,552,816	41,370,785	0	0
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	191,372,481	81,484,988	0	2,856,591	57,735,841	49,295,061	0	0
20.2 Reinsurance assumed	17,774,935	3,373,348	0	2,542,803	9,615,777	2,243,007	0	0
20.3 Reinsurance ceded	25,213,805	22,179,539	0	0	0	3,034,266	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	183,933,611	62,678,797	0	5,399,394	67,351,618	48,503,802	0	0

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	2,231	2,231	0	0	0	0	0	0
22. All other	736,141	736,141	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	507,329	209,033	0	0	0	298,296	0	0
23.2 Reinsurance assumed	3,198	3,198	0	0	0	0	0	0
23.3 Net ceded less assumed	504,131	205,835	0	0	0	298,296	0	0
24. Single:								
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25. Renewal:								
25.1 Reinsurance ceded	1,789,424	1,190,018	0	0	0	599,406	0	0
25.2 Reinsurance assumed	339,603	27,161	0	86,341	211,783	14,318	0	0
25.3 Net ceded less assumed	1,449,821	1,162,857	0	(86,341)	(211,783)	585,088	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	2,296,753	1,399,051	0	0	0	897,702	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	342,801	30,359	0	86,341	211,783	14,318	0	0
26.3 Net ceded less assumed	1,953,952	1,368,692	0	(86,341)	(211,783)	883,384	0	0
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	5,045,875	3,270,894	0	63,101	28,946	1,682,934	0	0
28. Single	13,905	0	0	13,905	0	0	0	0
29. Renewal	7,356,410	1,358,140	0	104,299	1,785,178	4,108,793	0	0
30. Deposit-type contract funds	124,929	0	0	9,492	115,437	0	0	0
31. Totals (to agree with Page 6, Line 21)	12,541,119	4,629,034	0	190,797	1,929,561	5,791,727	0	0

EXHIBIT 2 – GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		3 Cost Containment	All Other				
1. Rent	206,757	408	184,032	0	18,835	0	410,032
2. Salaries and wages	9,542,628	179,770	3,322,685	(65)	1,155,435	0	14,200,453
3.11 Contributions for benefit plans for employees	2,186,492	48,692	988,701	0	167,114	0	3,390,999
3.12 Contributions for benefit plans for agents	208,963	0	36,255	0	14	0	245,232
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	13,928	107	6,273	0	1,889	0	22,197
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	18,645	0	46,392	0	3,056	0	68,093
4.2 Medical examination fees	441,177	0	58,245	0	1	0	499,423
4.3 Inspection report fees	126,825	1,552	18,420	0	204	0	147,001
4.4 Fees of public accountants and consulting actuaries	701,827	0	46,318	0	127,586	0	875,731
4.5 Expense of investigation and settlement of policy claims	25,027	0	11,774	0	0	0	36,801
5.1 Traveling expenses	240,899	4,122	63,095	0	9,495	0	317,611
5.2 Advertising	84,318	308	34,060	0	3,151	0	121,837
5.3 Postage, express, telegraph and telephone	216,499	1,912	183,665	(33)	12,237	0	414,280
5.4 Printing and stationery	53,919	215	18,963	0	3,344	0	76,441
5.5 Cost or depreciation of furniture and equipment	52,719	0	23,009	0	9,749	0	85,477
5.6 Rental of equipment	8,317	14	4,599	0	872	0	13,802
5.7 Cost or depreciation of EDP equipment and software	2,132,948	110	569,816	0	236,125	0	2,938,999
6.1 Books and periodicals	32,074	28	7,484	0	1,717	0	41,303
6.2 Bureau and association fees	105,406	48	55,025	764	15,811	0	177,054
6.3 Insurance, except on real estate	76,015	0	23,292	0	3,141	0	102,448
6.4 Miscellaneous losses	3	0	768	34	0	0	805
6.5 Collection and bank service charges	102,556	0	249,004	45,585	(3,956)	0	393,189
6.6 Sundry general expenses	1,791,562	720	448,415	98	37,012	0	2,277,807
6.7 Group service and administration fees	750,610	783,907	1,126,693	0	7,067	0	2,668,277
6.8 Reimbursements by uninsured plans	0	0	(1,196,943)	0	0	0	(1,196,943)
7.1 Agency expense allowance	2,814,942	0	538,519	2	0	0	3,353,463
7.2 Agents' balances charged off (less \$ 0 recovered)	2,361	0	4,492	(2,586)	0	0	4,267
7.3 Agency conferences other than local meetings	409,515	0	60,597	0	458	0	470,570
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	0	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	2,642	0	1,005	0	461	0	4,108
9.3 Aggregate write-ins for expenses	0	0	0	0	0	0	0
10. General expenses incurred	22,349,574	1,021,913	6,934,653	43,799	1,810,818	(b)	(a) 32,160,757
11. General expenses unpaid December 31, prior year	0	0	604,772	0	0	0	604,772
12. General expenses unpaid December 31, current year	0	0	615,530	0	0	0	615,530
13. Amounts receivable relating to uninsured plans, prior year	0	0	1,010,995	0	0	0	1,010,995
14. Amounts receivable relating to uninsured plans, current year	0	0	1,322,668	0	0	0	1,322,668
15. General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	22,349,574	1,021,913	7,235,568	43,799	1,810,818	0	32,461,672

DETAILS OF WRITE-IN LINES							
09.301.	0	0	0	0	0	0	0
09.302.	0	0	0	0	0	0	0
09.303.	0	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 09.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 09.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of \$ 24,931,176 to affiliates and \$ 0 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only) :

1. Charitable \$	0	2. Institutional \$	0	3. Recreational and Health \$	0	4. Educational \$	0
5. Religious \$	0	6. Membership \$	0	7. Other \$	0	8. Total \$	0

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

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes	0	0	0	0	0	0
2. State insurance department licenses and fees	1,101,150	395,962	508	5,446	0	1,503,066
3. State taxes on premiums	1,188,609	733,151	0	0	0	1,921,760
4. Other state taxes, incl. \$ 0 for employee benefits	0	0	0	0	0	0
5. U.S. Social Security taxes	0	0	0	0	0	0
6. All other taxes	8,483	2,942	0	0	0	11,425
7. Taxes, licenses and fees incurred	2,298,242	1,132,055	508	5,446	0	3,436,251
8. Taxes, licenses and fees unpaid December 31, prior year	210,671	137,837	(1,281)	14,794	0	362,021
9. Taxes, licenses and fees unpaid December 31, current year	134,599	88,603	0	9,510	0	232,712
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,374,314	1,181,289	(773)	10,730	0	3,565,560

EXHIBIT 4 – DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	2,231
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	736,141	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	738,372	0
6. Paid-in cash	30,966	0
7. Left on deposit	435	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	769,773	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	847,000	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	847,000	0
16. Total from prior year	764,000	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	852,773	0

DETAILS OF WRITE-IN LINES		
0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 08 from overflow page	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:						
0100001	AE 3.00% NL CNF (1937-1971)	185,412	0	185,412	0	0
0100002	41 CSO ANB 2.25% NL CNF (1948-1963)	1,851,544	0	1,851,544	0	0
0100003	58 CET ANB 3.00% CRVM Graded to NL CNF (1954-1983)	29,186	0	29,186	0	0
0100004	58 CET ANB 3.00% NL CNF (1964-1994)	776	0	776	0	0
0100005	58 CET ANB 4.50%/20/4.00% CRVM CNF (1986-1986)	3,502	0	3,502	0	0
0100006	58 CSO ANB 3.00% CRVM Graded to NL CNF (1953-1984)	5,015,808	0	5,015,808	0	0
0100007	58 CSO ANB 3.00%/20/2.00% CRVM Graded to NL CNF (1974-1982)	257,160	0	257,160	0	0
0100008	58 CSO ANB 3.00% NL CNF (1965-2014)	4,282,812	0	4,282,812	0	0
0100009	58 CSO ANB 4.50%/20/4.00% CRVM CNF (1982-1988)	2,259,410	0	2,259,410	0	0
0100010	58 CSO ANB 4.50%/20/4.00% NL CNF (1983-1988)	153,436	0	153,436	0	0
0100011	80 CET ANB 4.00% CRVM Graded to NL CNF (1992-1992)	2,991	0	2,991	0	0
0100012	80 CET ANB 4.50% CRVM CNF (2000-2005)	1,167,070	0	1,167,070	0	0
0100013	80 CET ANB 5.00%/20/4.00% NJ CNF (1992-1997)	87,526	0	87,526	0	0
0100014	80 CET ANB 5.50% CRVM CNF (1989-1992)	12,312	0	12,312	0	0
0100015	80 CSO ANB 4.00% CRVM CNF (2006-2009)	9,367,857	0	9,367,857	0	0
0100016	80 CSO ANB 4.00% CRVM Graded to NL CNF (1990-1998)	2,134,825	0	2,134,825	0	0
0100017	80 CSO ANB 4.00% NL CNF (1990-2009)	4,490,922	0	4,490,922	0	0
0100018	80 CSO ANB 4.50% CRVM CNF (1990-2005)	17,946,317	0	17,946,317	0	0
0100019	80 CSO ANB 4.50% NL CNF (1998-2005)	3,016,366	0	3,016,366	0	0
0100020	80 CSO ANB 5.00% CRVM CNF (1993-1994)	4,751	0	4,751	0	0
0100021	80 CSO ANB 5.00%/20/4.00% NJ CNF (1992-1999)	5,574,667	0	5,574,667	0	0
0100022	80 CSO ANB 5.50% NL CNF (1987-1993)	879,952	0	879,952	0	0
0100023	80 CSO ANB 6.00% CRVM CNF (1985-1985)	3,898	0	3,898	0	0
0100024	2001 CSO ANB 3.50% CRVM CNF (2013-2019)	82,721,448	0	82,721,448	0	0
0100025	2001 CSO ANB 3.50% NL CRF (2013-2019)	15,007,007	0	15,007,007	0	0
0100026	2001 CSO ANB 4.00% CRVM CNF (2006-2012)	79,895,366	0	79,895,366	0	0
0100027	2001 CSO ANB 4.00% NL CRF (2006-2012)	9,125,749	0	9,125,749	0	0
0100028	2001 CSO ANB 4.50% CRVM CNF (2005-2005)	852,710	0	852,710	0	0
0100029	2017 CSO ANB 3.50% CRVM CNF (2017-2019)	12,147,421	0	12,147,421	0	0
0100030	2017 CSO ANB 3.50% NL CNF (2017-2019)	889,814	0	889,814	0	0
0100031	2017 CSO ANB 3.00% CRVM CNF - VM 20 (2021-2024)	17,035,362	0	17,035,362	0	0
0100032	2017 CSO ANB 3.50% CRVM CNF - VM 20 (2020-2020)	8,875,577	0	8,875,577	0	0
0100033	58 CSO ANB 5.50% CRVM CNF - ISL (1987-1989)	17,075,827	0	17,075,827	0	0
0100034	58 CSO ANB 6.00% CRVM CNF - ISL (1983-1986)	24,940,900	0	24,940,900	0	0
0100035	80 CSO ANB 3.50% CRVM CNF - ISL (1994-2008)	2,502,761	0	2,502,761	0	0
0100036	80 CSO ANB 4.00% CRVM CNF - ISL (2006-2008)	209,194,503	0	209,194,503	0	0
0100037	80 CSO ANB 4.50% CRVM CNF - ISL (1994-2005)	63,638,575	0	63,638,575	0	0
0100038	80 CSO ANB 5.00% CRVM CNF - ISL (1993-1994)	4,590,255	0	4,590,255	0	0
0100039	80 CSO ANB 5.50% CRVM CNF - ISL (1988-1992)	13,705,146	0	13,705,146	0	0
0100040	2001 CSO ANB 3.50% CRVM CNF - ISL (2013-2019)	99,320,669	0	99,320,669	0	0
0100041	2001 CSO ANB 4.00% CRVM CNF - ISL (2007-2012)	73,982,078	0	73,982,078	0	0
0100042	2017 CSO ANB 3.50% CRVM CNF - ISL (2019-2019)	184,121	0	184,121	0	0
0100043	2017 CSO ANB 3.00% CRVM CNF - ISL - VM 20 (2021-2024)	19,355,107	0	19,355,107	0	0
0100044	2017 CSO ANB 3.50% CRVM CNF - ISL - VM 20 (2020-2020)	9,064,126	0	9,064,126	0	0
0100045	2017 CSO ANB 4.50% VM-20 NPR CNF - ISL (2020-2020)	1,707,548	0	1,707,548	0	0
0100046	2017 CSO ANB 3.75% VM-20 NPR CNF - ISL (2021-2024)	3,562,268	0	3,562,268	0	0
0100047	2017 CSO VM-20 DET/STO - ISL (2020-2024)	12,400,950	0	12,400,950	0	0
0199997	Totals (Gross)	840,503,788	0	840,503,788	0	0
0199998	Reinsurance ceded	125,194,076	0	125,194,076	0	0
0199999	Totals (Net)	715,309,712	0	715,309,712	0	0
ANNUITIES (excluding supplementary contracts with life contingencies):						
0200001	VM-21 Stochastic Method (1986-2010)	26,013,131	X X X	26,013,131	X X X	0
0200002	2012 IAR 3.00% CARVM DEF NFI (2021)	317,773	X X X	317,773	X X X	0
0200003	2012 IAR 3.25% CARVM DEF NFI (2017-2020)	471,344	X X X	471,344	X X X	0
0200004	2012 IAR 3.50% CARVM DEF NFI (2022)	597,564	X X X	597,564	X X X	0
0200005	2012 IAR 3.75% CARVM DEF NFI (2017-2018)	487,145	X X X	487,145	X X X	0
0200006	2012 IAR 4.00% CARVM DEF NFI (2015-2019)	2,516,953	X X X	2,516,953	X X X	0
0200007	2012 IAR 4.75% CARVM DEF NFI (2023)	577,495	X X X	577,495	X X X	0
0200008	2012 IAR 5.00% CARVM DEF NFI (2024)	1,672,784	X X X	1,672,784	X X X	0
0200009	83-IAM 4.50% to 4.75% CARVM DEF NFI (1982-1999)	508,047	X X X	508,047	X X X	0
0200010	83-IAM 5.0% to 6% CARVM DEF NFI (1982-1997)	7,952,823	X X X	7,952,823	X X X	0
0200011	83-IAM 6.25% to 6.75% CARVM DEF NFI (1982-1985)	6,551,867	X X X	6,551,867	X X X	0
0200012	A2000 3.75% to 4.25% CARVM DEF NFI (2012-2014)	1,642,012	X X X	1,642,012	X X X	0
0200013	A2000 4.00% CARVM DEF NFI (2012-2014)	397,864	X X X	397,864	X X X	0
0200014	A2000 4.5% to 5.0% CARVM DEF NFI (2000-2010)	37,286,302	X X X	37,286,302	X X X	0
0200015	A2000 5.25% to 5.75% CARVM DEF NFI (2009)	2,448,890	X X X	2,448,890	X X X	0
0200016	VM-21 Alternative Method (1989-2022)	48,207,765	X X X	0	X X X	48,207,765
0200017	Interest Only 3.5% - 8.75% (1967-2024)	219,180,123	X X X	0	X X X	219,180,123
0200018	2012 IAR 1.6%-2.45% (2016-2018)	1,275,715	X X X	1,275,715	X X X	0
0200019	A2000 2.20% - 2.45% IMM FI (2012-2014)	299,625	X X X	299,625	X X X	0
0200020	A2000 3.15% - 3.25% IMM FI (2011-2011)	35,415	X X X	35,415	X X X	0
0200021	2012 IAR VM-22 Non-Jumbo 1.75%-2.5% (2019-2024)	1,255,227	X X X	1,255,227	X X X	0
0299997	Totals (Gross)	359,695,864	X X X	92,307,976	X X X	267,387,888
0299998	Reinsurance ceded	0	X X X	0	X X X	0
0299999	Totals (Net)	359,695,864	X X X	92,307,976	X X X	267,387,888
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:						
0300001	2012 IAR 1.6%-2.45% (2016-2019)	273,306	0	273,306	0	0
0300002	2012 IAR VM-22 Non-Jumbo 1.75%-2.5% (2019-2022)	662,227	0	662,227	0	0
0399997	Totals (Gross)	935,533	0	935,533	0	0
0399998	Reinsurance ceded	0	0	0	0	0

(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 are Life Insurance \$0; Annuities \$0; Supplementary Contracts with Life Contingencies \$0; Accidental Death Benefits \$0; Disability - Active \$0; Disability - Disabled Lives \$0; Miscellaneous Reserves \$0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0399999 Totals (Net)		935,533	0	935,533	0	0
ACCIDENTAL DEATH BENEFITS:						
0400001	59 ADB and 58 CSO ANB 3.00% NL CNF (1963-1984)	2,432	0	2,432	0	0
0400002	59 ADB and 80 CSO ANB 3.00% NL CNF (2006-2008)	2,629	0	2,629	0	0
0400003	59 ADB and 80 CSO ANB 4.50% NL CNF (1996-2005)	2,323	0	2,323	0	0
0400004	59 ADB and 80 CSO ANB 5.00% NL CNF (1993-1993)	184	0	184	0	0
0400005	59 ADB and 2001 CSO ANB 3.50% NL CNF (2013-2019)	9,971	0	9,971	0	0
0400006	59 ADB and 2001 CSO ANB 4.00% NL CNF (2006-2012)	7,715	0	7,715	0	0
0400007	59 ADB and 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2024)	7,766	0	7,766	0	0
0400008	59 ADB and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2020)	991	0	991	0	0
0400009	59 ADB and 2017 CSO ANB 3.50% NL CNF (2017-2019)	591	0	591	0	0
0400010	59 ADB and 58 CSO ANB 5.50% NL CNF - ISL (1987-1989)	3,157	0	3,157	0	0
0400011	59 ADB and 58 CSO ANB 6.00% NL CNF - ISL (1984-1986)	3,280	0	3,280	0	0
0400012	59 ADB and 80 CSO ANB 4.00% CRVM CNF - ISL (2007-2008)	207	0	207	0	0
0400013	59 ADB and 80 CSO ANB 4.00% NL CNF - ISL (2006-2008)	521	0	521	0	0
0400014	59 ADB and 80 CSO ANB 4.50% CRVM CNF - ISL (1997-2002)	366	0	366	0	0
0400015	59 ADB and 80 CSO ANB 4.50% NL CNF - ISL (1995-2003)	38	0	38	0	0
0400016	59 ADB and 80 CSO ANB 5.00% NL CNF - ISL (1993-1994)	861	0	861	0	0
0400017	59 ADB and 80 CSO ANB 5.50% NL CNF - ISL (1990-1992)	2,315	0	2,315	0	0
0400018	59 ADB and 2001 CSO ANB 3.50% NL CNF - ISL (2013-2019)	1,687	0	1,687	0	0
0400019	59 ADB and 2001 CSO ANB 4.00% CRVM CNF - ISL (2009-2010)	154	0	154	0	0
0400020	59 ADB and 2001 CSO ANB 4.00% NL CNF - ISL (2006-2012)	969	0	969	0	0
0400021	59 ADB and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 (2021-2024)	1,076	0	1,076	0	0
0400022	59 ADB and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 (2020-2020)	127	0	127	0	0
0499997 Totals (Gross)		49,360	0	49,360	0	0
0499998 Reinsurance ceded		4,939	0	4,939	0	0
0499999 Totals (Net)		44,421	0	44,421	0	0
DISABILITY — ACTIVE LIVES:						
0500001	52 INTERCO DISA and 58 CSO ANB 3.00% NL CNF (1964-1984)	2,266	0	2,266	0	0
0500002	52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF (2005-2008)	47,906	0	47,906	0	0
0500003	52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF (1992-2005)	248,277	0	248,277	0	0
0500004	52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF (1993-1994)	776	0	776	0	0
0500005	52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF (1987-1992)	1,569	0	1,569	0	0
0500006	52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF (2013-2019)	1,059,315	0	1,059,315	0	0
0500007	52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF (2002-2012)	999,866	0	999,866	0	0
0500008	52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2024)	36,293	0	36,293	0	0
0500009	52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2020)	16,484	0	16,484	0	0
0500010	52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF (2017-2019)	41,079	0	41,079	0	0
0500011	52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF - ISL (2006-2008)	17,121	0	17,121	0	0
0500012	52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF - ISL (1994-2005)	51,064	0	51,064	0	0
0500013	52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF - ISL (1993-1994)	9,176	0	9,176	0	0
0500014	52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL (1983-1992)	44,612	0	44,612	0	0
0500015	52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2012-2019)	123,179	0	123,179	0	0
0500016	52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF - ISL (2009-2012)	52,248	0	52,248	0	0
0500017	52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 (2021-2024)	19,490	0	19,490	0	0
0500018	52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 (2020-2020)	14,644	0	14,644	0	0
0599997 Totals (Gross)		2,785,365	0	2,785,365	0	0
0599998 Reinsurance ceded		1,851,283	0	1,851,283	0	0
0599999 Totals (Net)		934,082	0	934,082	0	0
DISABILITY — DISABLED LIVES:						
0600001	41 CSO ANB 2.25% NL CNF	957	0	957	0	0
0600002	58 CSO ANB 3.00% NL CNF	4,723	0	4,723	0	0
0600003	80 CSO ANB 4.00% NL CNF	47,856	0	47,856	0	0
0600004	80 CSO ANB 4.50% NL CNF	87,745	0	87,745	0	0
0600005	80 CSO ANB 5.50% NL CNF	16,009	0	16,009	0	0
0600006	2001 CSO ANB 3.50% NL CNF	100,843	0	100,843	0	0
0600007	2001 CSO ANB 4.00% NL CNF	305,435	0	305,435	0	0
0600008	80 CSO ANB 4.00% NL CNF - ISL	16,980	0	16,980	0	0
0600009	80 CSO ANB 4.50% NL CNF - ISL	219,731	0	219,731	0	0
0600010	80 CSO ANB 5.00% NL CNF - ISL	18,943	0	18,943	0	0
0600011	80 CSO ANB 5.50% NL CNF - ISL	251,454	0	251,454	0	0
0600012	2001 CSO ANB 3.50% NL CNF - ISL	62,742	0	62,742	0	0
0600013	2001 CSO ANB 4.00% NL CNF - ISL	29,544	0	29,544	0	0
0699997 Totals (Gross)		1,162,962	0	1,162,962	0	0
0699998 Reinsurance ceded		284,154	0	284,154	0	0
0699999 Totals (Net)		878,808	0	878,808	0	0
MISCELLANEOUS RESERVES:						
0700001	58 CSO ANB 3.00%/20/2.00% CRVM Graded to NL CNF	767	0	767	0	0
0700002	80 CSO ANB 3.50% CRVM CNF - ISL	6,615	0	6,615	0	0
0700003	80 CSO ANB 4.00% CRVM CNF	72,648	0	72,648	0	0
0700004	2001 CSO ANB 3.50% CRVM CNF	32,523	0	32,523	0	0
0700005	2017 CSO ANB 3.50% CRVM CNF	116,990	0	116,990	0	0
0700006	2017 CSO ANB 3.00% CRVM CNF - VM 20	3,360,357	0	3,360,357	0	0
0700007	2017 CSO ANB 3.50% CRVM CNF - VM 20	152,064	0	152,064	0	0
0700008	80 CSO ANB 4.00% CRVM CNF - ISL	256,257	0	256,257	0	0
0700009	80 CSO ANB 4.50% CRVM CNF - ISL	153,136	0	153,136	0	0
0700010	2001 CSO ANB 3.50% CRVM CNF - ISL	25,289	0	25,289	0	0

(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 are Life Insurance \$0; Annuities \$0; Supplementary Contracts with Life Contingencies \$0; Accidental Death Benefits \$0; Disability - Active \$0; Disability - Disabled Lives \$0; Miscellaneous Reserves \$0.

EXHIBIT 5 – INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes 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
 2.2 If not, state which kind is issued.

 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes 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
 If so, state:
 4.1 Amount of insurance? \$ 0
 4.2 Amount of reserve? \$ 0
 4.3 Basis of reserve:

 4.4 Basis of regular assessments:

 4.5 Basis of special assessments:

 4.6 Assessments collected during the year: \$ 0
 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.
 Certain universal life, variable universal life and survivor universal life policies have a maximum loan interest rate of 4% in arrears in the first five years and 3.5% thereafter. Certain indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first five years and 2.5% thereafter.
 Certain other indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first ten years and 2.5% thereafter. Certain whole life policies have a maximum loan interest rate of 4% in arrears for all policy years.
 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
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$ 0
 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: \$ 0
 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
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$ 0
 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: \$ 0
 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
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$ 0
 8.2 State the amount of reserves established for this business: \$ 0
 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
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$ 0
 9.2 State the amount of reserves established for this business: \$ 0
 9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	X X X	X X X	0
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	X X X	X X X	0
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	X X X	X X X	0
9999999 TOTAL (Column 4 only)	X X X	X X X	0

EXHIBIT 6 – AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	1,390,429	0	0	0	924	19,006	0	0	0	0	1,370,499	0	0
2. Additional contract reserves (a)	10,234,757	0	0	0	0	0	0	0	0	0	10,234,757	0	0
3. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	11,625,186	0	0	0	924	19,006	0	0	0	0	11,605,256	0	0
8. Reinsurance ceded	4,788,050	0	0	0	0	0	0	0	0	0	4,788,050	0	0
9. Totals (Net)	6,837,136	0	0	0	924	19,006	0	0	0	0	6,817,206	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	33,566,643	0	0	0	0	0	0	0	0	0	33,566,643	0	0
11. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	33,566,643	0	0	0	0	0	0	0	0	0	33,566,643	0	0
15. Reinsurance ceded	15,053,520	0	0	0	0	0	0	0	0	0	15,053,520	0	0
16. Totals (Net)	18,513,123	0	0	0	0	0	0	0	0	0	18,513,123	0	0
17. TOTAL (Net)	25,350,259	0	0	0	924	19,006	0	0	0	0	25,330,329	0	0
18. TABULAR FUND INTEREST	852,054	0	0	0	0	0	0	0	0	0	852,054	0	0

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DETAILS OF WRITE-IN LINES													
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Summary of remaining write-ins for Line 06 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Totals (Lines 0601 through 0603 plus 0698) (Line 06 a	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Summary of remaining write-ins for Line 13 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Totals (Lines 1301 through 1303 plus 1398) (Line 13 a	0	0	0	0	0	0	0	0	0	0	0	0	0

(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 Not applicable.

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

EXHIBIT 7 – DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	34,706,913	0	212,971	2,284,163	1,443	32,208,336
2. Deposits received during the year	14,300,295	0	315,820	175,452	3,269	13,805,754
3. Investment earnings credited to the account	1,851,393	0	1,809	57,033	14	1,792,537
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	16,449,088	0	163,608	507,912	2,808	15,774,760
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8) (a)	34,409,513	0	366,992	2,008,736	1,918	32,031,867
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	4,900	0	0	0	4,900	0
12. Net change in reinsurance ceded	4,900	0	0	0	4,900	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	34,409,513	0	366,992	2,008,736	1,918	32,031,867

(a) FHLB funding agreements:

1. Reporting as GICs (captured in column 2)	0
2. Reporting as Annuities Certain (captured in column 3)	0
3. Reporting as Supplemental Contracts (captured in column 4)	0
4. Reporting as Dividend Accumulations or Refunds (captured in column 5)	0
5. Reporting as Premium or Other Deposit Funds (captured in column 6)	30,092,609
6. Total reported as Deposit-Type Contracts (captured in column 1) (Sum of lines 1 through 5)	30,092,609

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 – Liability End of Current Year

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines Of Business
1. Due and unpaid:									
1.1 Direct	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted									
2.11 Direct	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0
2.14 Net	0	0	(b)	0	(b)	0	(b)	0	0
2.2 Other									
2.21 Direct	16,199,618	15,043,544	0	0	39,413	650,837	465,824	0	0
2.22 Reinsurance assumed	412,301	288,337	0	0	0	0	123,964	0	0
2.23 Reinsurance ceded	6,613,674	6,610,160	0	0	0	0	3,514	0	0
2.24 Net	9,998,245	8,721,721	(b)	0	(b)	39,413	(b)	586,274	(b)
3. Incurred but unreported:									
3.1 Direct	3,309,473	2,332,157	0	0	0	0	977,316	0	0
3.2 Reinsurance assumed	160,473	51,074	0	0	0	0	109,399	0	0
3.3 Reinsurance ceded	720,091	703,050	0	0	0	0	17,041	0	0
3.4 Net	2,749,855	1,680,181	(b)	0	(b)	0	(b)	1,069,674	(b)
4. TOTALS									
4.1 Direct	19,509,091	17,375,701	0	0	39,413	650,837	1,443,140	0	0
4.2 Reinsurance assumed	572,774	339,411	0	0	0	0	233,363	0	0
4.3 Reinsurance ceded	7,333,765	7,313,210	0	0	0	0	20,555	0	0
4.4 Net	12,748,100	(a) 10,401,902	(a)	0	39,413	650,837	1,655,948	(a)	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ 1,000 in Column 2, and \$ 0 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 \$ 878,808, Group Life \$ 0, Individual Annuities \$ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ 18,513,123 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 – Incurred During the Year

	1	2	3	4	5	6	7	8
	Total	Individual Life (a)	Group Life (b)	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1. Settlements during the year:								
1.1 Direct	92,556,050	55,230,441	0	2,758,083	5,472,248	29,095,278	0	0
1.2 Reinsurance assumed	7,046,787	3,577,647	0	255,434	0	3,213,706	0	0
1.3 Reinsurance ceded	27,894,936	26,056,578	0	0	0	1,838,358	0	0
1.4 Net	(c) 71,707,901	32,751,510	0	3,013,517	5,472,248	30,470,626	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	19,509,091	17,375,701	0	39,413	650,837	1,443,140	0	0
2.2 Reinsurance assumed	572,774	339,411	0	0	0	233,363	0	0
2.3 Reinsurance ceded	7,333,765	7,313,210	0	0	0	20,555	0	0
2.4 Net	12,748,100	10,401,902	0	39,413	650,837	1,655,948	0	0
3. Amounts recoverable from reinsurers December 31, current year	5,480,959	5,255,488	0	0	0	225,471	0	0
4. Liability December 31, prior year:								
4.1 Direct	11,969,483	10,189,116	0	10,555	167,245	1,602,567	0	0
4.2 Reinsurance assumed	385,564	229,552	0	0	0	156,012	0	0
4.3 Reinsurance ceded	2,625,385	2,609,901	0	0	0	15,484	0	0
4.4 Net	9,729,662	7,808,767	0	10,555	167,245	1,743,095	0	0
5. Amounts recoverable from reinsurers December 31, prior year	2,947,230	2,668,627	0	0	0	278,603	0	0
6. Incurred benefits:								
6.1 Direct	100,095,658	62,417,026	0	2,786,941	5,955,840	28,935,851	0	0
6.2 Reinsurance assumed	7,233,997	3,687,506	0	255,434	0	3,291,057	0	0
6.3 Reinsurance ceded	35,137,045	33,346,748	0	0	0	1,790,297	0	0
6.4 Net	72,192,610	32,757,784	0	3,042,375	5,955,840	30,436,611	0	0

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- (a) Including matured endowments (but not guaranteed annual pure endowments) amounting to: \$ 0 in Line 1.1, \$ 0 in Line 1.4.
- (b) Including matured endowments (but not guaranteed annual pure endowments) amounting to: \$ 0 in Line 6.1, and \$ 0 in Line 6.4.
- (c) Includes \$ 177,923 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED 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)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	672,888	317,049	(355,839)
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	672,888	317,049	(355,839)
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	18,630	12,980	(5,650)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	90,608	72,426	(18,182)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	19,973,894	21,341,226	1,367,332
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	443,203	740,208	297,005
25. Aggregate write-ins for other-than-invested assets	2,376,208	2,256,593	(119,615)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,575,431	24,740,482	1,165,051
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	23,575,431	24,740,482	1,165,051

DETAILS OF WRITE-IN LINES			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Unearned annualized commissions	1,961,274	1,992,175	30,901
2502. Miscellaneous receivables	413,723	264,418	(149,305)
2503. Prepaid expenses	1,211	0	(1,211)
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,376,208	2,256,593	(119,615)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

a. Accounting Practices

The accompanying financial statements of Ameritas Life Insurance Corp. of New York (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services (New York Department).

The New York Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of New York with modifications as the state of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP (NY Reg 172). Specifically New York adopted SSAP No. 61 *Life, Deposit-type and Accident and Health Reinsurance* with the following addition: If a ceding insurer that receives credit for reinsurance by way of deduction from its reserve liability remits the associated reinsurance premiums for coverage beyond the paid-to-date of the policy, the ceding insurer may record an asset for the portion of the gross reinsurance premium that provides reinsurance coverage for the period from the next policy premium due date to the earlier of 1) the end of the policy year or 2) the next reinsurance premium due date. The asset shall be admitted as a write-in asset to the extent that the reinsurer must refund premiums to the ceding insurer in the event of either the termination of the ceded policy or the termination of the reinsurance agreement. A reconciliation of the Company's net income and capital and surplus between the NAIC and state of New York is shown below:

<i>NET INCOME (LOSS)</i>		<i>SSAP Number</i>	<i>Financial Statement Page</i>	<i>Financial Statement Line Number</i>	<i>December 31, 2024</i>	<i>December 31, 2023</i>
i.	Ameritas of New York, New York state basis	XXX	XXX	XXX	\$ 8,259,353	\$ (21,174,474)
ii.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
	NY Reg 172	61	4	1	\$ 458,408	\$ 34,862
iii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
iv.	NAIC SAP	XXX	XXX	XXX	\$ 7,800,945	\$ (21,209,336)
<i>SURPLUS</i>						
v.	Ameritas of New York, New York state basis	XXX	XXX	XXX	\$ 102,398,987	\$ 93,404,840
vi.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
	NY Reg 172	61	2	25, 15.2	\$ (1,906,671)	\$ (2,365,079)
vii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
viii.	NAIC SAP	XXX	XXX	XXX	\$ 104,305,658	\$ 95,769,919

The impact of adopting the New York prescribed accounting practices have an immaterial impact on the Company's Risk Based Capital.

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from those estimates.

c. Accounting Policy

Life premiums are recognized as revenue when premiums are due. Annuity considerations are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Consideration received on deposit-type funds, which do not contain any life contingencies, is recorded directly to the related liability. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year or the policy anniversary dates.

Reinsurance premiums and claims are accounted for on bases consistent with those used in accounting for the original policies issued and the terms of the reinsurance contracts. Premiums, benefits, reserves for life, accident and health policies, and reserves for unpaid claims are reported net of reinsured amounts and allowances.

In addition, the Company uses the following accounting policies:

- i. Not applicable.

NOTES TO FINANCIAL STATEMENTS

- ii. Bonds not backed by other loans and SVO identified investments are stated at amortized cost using the interest method. Bonds assigned a rating of 6 by the NAIC are stated at the lower of amortized cost or fair value as assigned by the NAIC. Changes in the fair value of bonds up to amortized cost that are assigned a rating of 6 by the NAIC are reported directly in surplus.
- iii. Common stocks are carried at NAIC fair value.
- iv. Not applicable.
- v. Mortgage loans on real estate are stated at the unpaid principal balance less unamortized discounts, or plus unamortized premiums. The Company records a reserve for losses on mortgage loans as part of the AVR.
- vi. Loan-backed securities are stated at amortized cost using the interest method or, for those securities rated NAIC 6, the lower of amortized cost or fair value. Amortization of the discount or premium considers the anticipated prepayments at the date of purchase. The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value all structured securities with significant changes in cash flow or of lower credit quality.
- vii. Not applicable.
- viii. Not applicable.
- ix. The Company has no derivative instruments that qualify for effective hedge accounting and as such the derivative instruments are carried at fair value.
- x. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54 *Individual and Group Accident and Health Contracts*.
- xi. For dental and vision individual and group accident and health contracts, the unpaid claim reserves, including both in course of settlement and incurred but not reported, are estimated using historical claim lags, with adjustments based on the current level of pending/unprocessed claims, and relative to the historical levels during the time period used to generate claim lag factors. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the unpaid claim reserve.

For individual accident and health contracts, the present value of amounts not yet due on claim reserve is a first principles-type calculation based on a seriatim listing of open disability claims. All termination rate and interest discounting assumptions adhere to minimum NAIC standards. The adequacy of these reserves is demonstrated annually using follow-up studies as defined in the Actuarial Standard of Practice No. 5, Section 3.6. In addition, the present value of future payments relative to all incurred but unreported claims is based on historical studies using past monthly earned premiums times the planned loss ratio times the anticipated percent of claims outstanding, and expressed as a percentage times tabular reserves, including a provision for litigated claims.
- xii. The Company has not modified the Ameritas Tangible Property Capitalization Policy nor the Ameritas Software Capitalization Policy from the prior year.
- xiii. Not applicable.

d. Going Concern

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

2. Accounting Changes and Correction of Errors

There were no accounting changes or corrections of errors as of or for the year ended December 31, 2024 or 2023.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

a. Mortgage Loans, including Mezzanine Real Estate Loans

- i. The maximum and minimum rates for mortgage loans issued during 2024 were as follows:
Commercial mortgages 7.85% and 4.55%.

NOTES TO FINANCIAL STATEMENTS

- ii. The maximum percentage of any one loan to the value of security at the time the loan was originated, exclusive of insured, guaranteed or purchase money mortgages, was 80% for commercial loans. For commercial loans in excess of the 75%, the portion exceeding 75% is in the basket.

	<i>Current Year</i>	<i>Prior Year</i>
iii. Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	\$ 0	\$ 0

- iv. 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		<i>Mezzanine</i>	<i>Total</i>
	<i>Farm</i>	<i>Insured</i>	<i>All Other</i>	<i>Insured</i>	<i>All Other</i>		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 194,459,167	\$ 0	\$ 194,459,167
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	535,843	0	535,843
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	952,154	0	952,154
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	952,154	0	952,154
(b) Interest Accrued	0	0	0	0	21,904	0	21,904
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 195,855,971	\$ 0	\$ 195,855,971
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 219,950,272	\$ 0	\$ 219,950,272
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 219,550,448	\$ 0	\$ 219,550,448

NOTES TO FINANCIAL STATEMENTS

v. Investment in Impaired Loans With or Without Allowance for Credit Losses:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
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	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Prior Year							
1. With Allowance for Credit Losses	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
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	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 958,489	\$ 0	\$ 958,489
2. Interest Income Recognized	0	0	0	0	26,042	0	26,042
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	18,678	0	18,678
b. Prior Year							
1. Average Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	0	0	0

vii. Allowance for credit losses:
Not applicable.

viii. Mortgage loans derecognized as a result of foreclosure:

	Current Year
a. Aggregate amount of mortgage loans derecognized	\$ 0
b. Real estate collateral recognized	\$ 0
c. Other collateral recognized	\$ 0
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$ 0

ix. For commercial loans, the Company recognizes due and accrued interest income on impaired loans if deemed collectible. Due and accrued interest income deemed collectible on impaired loans over 180 days past due is nonadmitted.

b. Troubled Debt Restructuring

There were no troubled debt restructurings (TDR's) or short sales in 2024 or 2023.

c. Reverse Mortgages

Not applicable.

d. Loan-Backed Securities

- i.** Loan-backed securities are stated at amortized cost using the interest method or, for those securities rated NAIC 6, the lower of amortized cost or fair value.

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value structured securities with significant changes in projected cash flow, or of lower credit quality.

NOTES TO FINANCIAL STATEMENTS

The Company regularly reviews its portfolio of loan-backed securities for factors that may indicate that a decline in fair value of an investment is other-than-temporary. The Company evaluated the prospects of the securities including, but not limited to, the Company's intentions to sell or ability to hold the investments; the length of time and magnitude of the unrealized loss; and the credit ratings of the securities. Also, the Company continually tracks loan-backed securities for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

ii. Recognized Other-than-Temporary Impairments (OTTI), intent to sell or inability to hold:

	<i>Amortized Cost Basis Before Other-than-Temporary Impairment</i>	<i>Other-than-Temporary Impairment Recognized in Loss</i>		<i>Fair Value</i>
		<i>Interest</i>	<i>Non-Interest</i>	
<i>OTTI recognized 1st Quarter</i>				
Intent to Sell	\$ 0	\$ 0	\$ 0	0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 1st Quarter	\$ 0	\$ 0	\$ 0	0
<i>OTTI recognized 2nd Quarter</i>				
Intent to Sell	\$ 0	\$ 0	\$ 0	0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 2nd Quarter	\$ 0	\$ 0	\$ 0	0
<i>OTTI recognized 3rd Quarter</i>				
Intent to Sell	\$ 0	\$ 0	\$ 0	0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 3rd Quarter	\$ 0	\$ 0	\$ 0	0
<i>OTTI recognized 4th Quarter</i>				
Intent to Sell	\$ 0	\$ 0	\$ 0	0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 4th Quarter	\$ 0	\$ 0	\$ 0	0
Annual Aggregate Total	XXX	\$ 0	0	XXX

iii. Recognized OTTI securities, present value of cash flows less amortized cost:

<i>CUSIP</i>	<i>Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI</i>	<i>Present Value of Projected Cash Flows</i>	<i>Recognized Other-than-Temporary Impairment</i>	<i>Amortized Cost after Other-than-Temporary Impairment</i>	<i>Fair Value at Time of OTTI</i>	<i>Date of Financial Statement Where Reported</i>
None	\$0	\$0	\$ 0	\$0	\$0	3/31/2024
None	\$0	\$0	0	\$0	\$0	6/30/2024
None	\$0	\$0	0	\$0	\$0	9/30/2024
None	\$0	\$0	0	\$0	\$0	12/31/2024
Total	XXX	XXX	0	XXX	XXX	

iv. Impaired Loan Backed Securities - Where Impairment Has Not Been Recognized as a Realized Loss:

a. The aggregate amount of unrealized losses	
1. Less than 12 Months	\$ (199,658)
2. 12 Months or Longer	\$ (7,414,585)
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 Months	\$ 14,503,211
2. 12 Months or Longer	\$ 85,093,858

e. **Dollar Repurchase Agreements and/or Securities Lending Transactions**

Not applicable.

f. **Repurchase Agreements Transactions Accounted for as Secured Borrowing**

Not applicable.

NOTES TO FINANCIAL STATEMENTS

g. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

h. Repurchase Agreements Accounted for as a Sale

Not applicable.

i. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

j. Real Estate

i. Impairment Losses on Real Estate

None.

ii. Real Estate Held for Sale

None.

iii.-v. Not applicable.

k. Low-income Housing Tax Credits

Not applicable.

l. Restricted Assets

i. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted												
	Current Year							Current Year				Percentage	
	1	2	3	4	5	6	7	8	9	10	11		
	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	Total From Prior Year	Increase/ (Decrease)	Total Nonadmitted Restricted	Total Admitted Restricted	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	\$ 0	\$ 0	\$ 0	\$ 0	0	0	0	\$ 0	\$ 0	0.000 %	0.000 %		
b. Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
c. Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
g. Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
i. FHLB capital stock	1,684,500	0	0	0	1,684,500	1,710,100	(25,600)	0	1,684,500	0.089 %	0.090 %		
j. On deposit with states	506,068	0	0	0	506,068	507,383	(1,315)	0	506,068	0.027 %	0.027 %		
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
l. Pledged as collateral to FHLB (including assets backing funding agreements)	34,016,522	0	0	0	34,016,522	33,502,651	513,871	0	34,016,522	1.804 %	1.827 %		
m. Pledged as collateral not captured in other categories	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
n. Other restricted assets	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %		
o. Total Restricted Assets	\$ 36,207,090	\$ 0	\$ 0	\$ 0	36,207,090	35,720,134	486,956	\$ 0	\$ 36,207,090	1.920 %	1.944 %		

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

ii. Detail of Asset Pledged as Collateral Not Captured in Other Categories.
Not applicable.

iii. Detail of Other Restricted Assets.
Not applicable.

iv. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements.
Not applicable.

NOTES TO FINANCIAL STATEMENTS

m. Working Capital Finance Investments

Not applicable.

n. Offsetting and Netting of Assets and Liabilities

Not applicable.

o. 5GI Securities

Not applicable.

p. Short Sales

Not applicable.

q. Prepayment Penalty and Acceleration Fees

As of December 31, 2024, the Company collected prepayment penalties and acceleration of fees for callable securities as follows:

	<i>General Account</i>	<i>Separate Account</i>
(1) Number of CUSIPs	6	0
(2) Aggregate Amount of Investment Income	\$ 205,196	\$ 0

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

Not applicable.

s. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

a. The Company had no investment in Partnerships or Limited Liability Companies.

b. Not applicable.

7. Investment Income

a. Accrued interest more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued, excluding loans on insurance contracts, with amounts over 90 days past due is nonadmitted.

b. No amount of investment income due and accrued was excluded from surplus.

c. The gross, nonadmitted and admitted amounts for interest income due and accrued were as follows:

Interest Income Due and Accrued	<i>Amount</i>
(1) Gross	11,531,263
(2) Nonadmitted	18,630
(3) Admitted	11,512,633

d. The Company has no interest payments deferred past the originally scheduled payment date without being considered past due under the agreement terms.

e. Not applicable.

8. Derivative Instruments

a. Derivatives Under SSAP No. 86 - Derivatives

i. The Company is exposed to credit-related losses in the event of nonperformance by counter-parties to the call options. To minimize this risk, the Company only enters into listed contracts guaranteed by the Chicago Board Options Exchange. The credit exposure is limited to the fair value of the net call options of \$5,744,100 and \$4,397,521 at December 31, 2024 and 2023, respectively.

ii. The Company purchases and sells exchange traded index call options (Exchange traded index call options) based on the Standard & Poor's 500 Stock Index to hedge equity index universal life contracts. The Company has purchased and written Exchange traded index call options that expire through December 19, 2025. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased Exchange traded index call options give the Company the right to receive cash at settlement if the closing index value is above the strike price, while the written Exchange traded index call options require the Company to pay cash at settlement if the closing index value is above the strike price.

The Company may be required to post collateral to the brokering bank for the Exchange traded index call options. At December 31, 2024 and 2023, no collateral was required to be posted to the brokering bank under the terms of the option contract. The notional value of the gross assets was \$113,337,500 and \$85,175,000 at December 31, 2024 and 2023, respectively. The notional value of the gross liabilities was \$121,162,500 and \$90,750,000 at December 31, 2024 and 2023, respectively.

NOTES TO FINANCIAL STATEMENTS

- iii. The options are carried at their fair value and are reflected as a Derivatives assets on page 2 and Derivatives liabilities on page 3. Changes in the fair value of expired options are reflected in Net investment income in the Summary of Operations. The total gain/(loss) from expired options of \$2,417,390 and \$525,924 was recorded in Net investment income for the years ending December 31, 2024 and 2023, respectively.
- iv. Not applicable.
- v. Changes in the fair value of open options that do not meet the requirements of an effective hedge are reflected in Changes in net unrealized capital gains and losses in the Summary of Operations and totaled \$99,082 and \$2,468,297 for the years ending December 31, 2024 and 2023, respectively.
- vi.-vix. Not applicable.

b. Derivatives Under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees

Not applicable.

9. Income Taxes

The application of SSAP No. 101 requires a company to evaluate the recoverability of gross deferred tax assets and to establish a valuation allowance if necessary to reduce the gross deferred tax asset to an amount which is more likely than not to be realized (adjusted gross deferred tax asset). Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversals; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused.

Based on an evaluation of the above factors, management believes it more likely than not that the adjusted gross deferred tax assets will be realized.

a. The components of the net deferred tax asset/(liability) (DTA/DTL) as of December 31, 2024 are as follows:

(1)	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 29,513,159	\$ 21,487	\$ 29,534,646
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	29,513,159	21,487	29,534,646
d. Deferred tax assets nonadmitted	19,952,407	21,487	19,973,894
e. Subtotal net admitted deferred tax asset (1c-1d)	9,560,752	0	9,560,752
f. Deferred tax liabilities	3,491,735	0	3,491,735
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 6,069,017	\$ 0	\$ 6,069,017

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2024 is:

(2)	Ordinary	Capital	Total
<i>Admission calculation components - SSAP No. 101</i>			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	\$ 6,069,017	\$ 0	\$ 6,069,017
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	\$ 6,069,017	\$ 0	\$ 6,069,017
2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	\$ 14,449,496
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$ 3,491,735	\$ 0	\$ 3,491,735
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 9,560,752	\$ 0	\$ 9,560,752

NOTES TO FINANCIAL STATEMENTS

The components of the net deferred tax asset/(liability) as of December 31, 2023 are as follows:

(1)	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ 31,267,868	\$ 34,673	\$ 31,302,541
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	31,267,868	34,673	31,302,541
d. Deferred tax assets nonadmitted	21,306,553	34,673	21,341,226
e. Subtotal net admitted deferred tax asset (1c-1d)	9,961,315	0	9,961,315
f. Deferred tax liabilities	3,813,212	0	3,813,212
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 6,148,103	\$ 0	\$ 6,148,103

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2023 is:

(2)	Ordinary	Capital	Total
<i>Admission calculation components - SSAP No. 101</i>			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	\$ 6,148,103	\$ 0	\$ 6,148,103
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	\$ 6,148,103	\$ 0	\$ 6,148,103
2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	\$ 13,088,511
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$ 3,813,212	\$ 0	\$ 3,813,212
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 9,961,315	\$ 0	\$ 9,961,315

The changes in the components of the net deferred tax asset/(liability) from December 31, 2023 to December 31, 2024 are as follows:

(1)	Ordinary	Capital	Total
a. Gross deferred tax assets	\$ (1,754,709)	\$ (13,186)	\$ (1,767,895)
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	(1,754,709)	(13,186)	(1,767,895)
d. Deferred tax assets nonadmitted	(1,354,146)	(13,186)	(1,367,332)
e. Subtotal net admitted deferred tax asset (1c-1d)	(400,563)	0	(400,563)
f. Deferred tax liabilities	(321,477)	0	(321,477)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ (79,086)	\$ 0	\$ (79,086)

The changes in the amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 from December 31, 2023 to December 31, 2024 are as follows:

(2)	Ordinary	Capital	Total
<i>Admission calculation components - SSAP No. 101</i>			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	\$ (79,086)	\$ 0	\$ (79,086)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	\$ (79,086)	\$ 0	\$ (79,086)
2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	\$ 1,360,985
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$ (321,477)	\$ 0	\$ (321,477)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	\$ (400,563)	\$ 0	\$ (400,563)

(3)	2024	2023
a. Ratio percentage used to determine recovery period and threshold limitation amount	827%	633%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$96,329,970	\$87,256,737

NOTES TO FINANCIAL STATEMENTS

(4)	<i>December 31, 2024</i>	
<i>Impact of Tax Planning Strategies</i>	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs amount from above	\$ 29,513,159	\$ 21,487
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3. Net Admitted Adjusted Gross DTAs amount from above	\$ 9,560,752	\$ 0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	35.0 %	0.0 %

(4)	<i>December 31, 2023</i>	
<i>Impact of Tax Planning Strategies</i>	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs amount from above	\$ 31,267,868	\$ 34,673
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3. Net Admitted Adjusted Gross DTAs amount from above	\$ 9,961,315	\$ 0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0 %	0.0 %

(4)	<i>Change</i>	
<i>Impact of Tax Planning Strategies</i>	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.		
1. Adjusted Gross DTAs amount from above	\$ (1,754,709)	\$ (13,186)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3. Net Admitted Adjusted Gross DTAs amount from above	\$ (400,563)	\$ 0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	35.0 %	0.0 %

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes No

b. Deferred tax liabilities are not recognized for the following amounts:

Not applicable.

c. Current income taxes incurred consist of the following major components as of December 31:

(1)	2024	2023	Change
a. Federal	\$ 121,497	\$ 381,224	\$ (259,727)
b. Foreign	0	0	0
c. Subtotal	\$ 121,497	\$ 381,224	\$ (259,727)
d. Federal income tax on net capital gains	(72,486)	(17,308)	(55,178)
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income tax incurred	\$ 49,011	\$ 363,916	\$ (314,905)

NOTES TO FINANCIAL STATEMENTS

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities as of December 31, 2024 and December 31, 2023 are as follows:

(2) <i>Deferred tax assets:</i>	2024	2023	Change
a. Ordinary			
1. Discounting of unpaid losses	\$ 4,536	\$ 4,812	\$ (276)
2. Unearned premium reserve	7,425	7,409	16
3. Policyholder reserves	18,623,119	21,017,543	(2,394,424)
4. Investments	0	0	0
5. Deferred acquisition costs	9,260,667	8,523,963	736,704
6. Policyholder dividends accrual	177,870	160,440	17,430
7. Fixed assets	0	0	0
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	756,323	713,844	42,479
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	0	0	0
13. Other (including items <5% of total ordinary tax assets)	683,219	839,857	(156,638)
99. Subtotal	\$ 29,513,159	\$ 31,267,868	\$ (1,754,709)
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	19,952,407	21,306,553	(1,354,146)
d. Admitted ordinary deferred tax assets ((2)a99-(2)b-(2)c)	\$ 9,560,752	\$ 9,961,315	\$ (400,563)
e. Capital			
1. Investments	\$ 21,487	\$ 34,673	\$ (13,186)
2. Net capital loss carry-forward	0	0	0
3. Real Estate	0	0	0
4. Other (including items <5% of total capital tax assets)	0	0	0
99. Subtotal	\$ 21,487	\$ 34,673	\$ (13,186)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	21,487	34,673	(13,186)
h. Admitted capital deferred tax assets ((2)e99-(2)f-(2)g)	\$ 0	\$ 0	\$ 0
i. Admitted deferred tax assets ((2)d+(2)h)	\$ 9,560,752	\$ 9,961,315	\$ (400,563)
(3) <i>Deferred tax liabilities:</i>	2024	2023	Change
a. Ordinary			
1. Investments	356,319	218,828	137,491
2. Fixed assets	0	0	0
3. Deferred and uncollected premium	2,357,951	2,523,848	(165,897)
4. Policyholder reserves	365,598	652,179	(286,581)
5. Unearned commissions	411,867	418,357	(6,490)
6. Other (including items <5% of total ordinary tax liabilities)	0	0	0
99. Subtotal	\$ 3,491,735	\$ 3,813,212	\$ (321,477)
b. Capital			
1. Investments	0	0	0
2. Real estate	0	0	0
3. Other (including items <5% of total capital tax liabilities)	0	0	0
99. Subtotal	\$ 0	\$ 0	\$ 0
c. Deferred tax liabilities ((3)a99-(3)b99)	\$ 3,491,735	\$ 3,813,212	\$ (321,477)
(3) Net deferred tax assets/liabilities ((2)i-(3)c)	\$ 6,069,017	\$ 6,148,103	\$ (79,086)

The change in deferred income tax is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted is reported separately from the Change in Deferred Income Taxes in the surplus section of the annual statement).

	2024	2023	Change
Total adjusted gross deferred tax assets	\$ 29,534,646	\$ 31,302,541	\$ (1,767,895)
Total deferred tax liabilities	3,491,735	3,813,212	(321,477)
Net deferred tax asset/(liability)	\$ 26,042,911	\$ 27,489,329	\$ (1,446,418)
Tax effect of unrealized gains/(losses)			20,807
Change in net deferred income tax			\$ (1,425,611)

NOTES TO FINANCIAL STATEMENTS

d. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

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 as of December 31, 2024 and December 31, 2023 were as follows:

	2024	2023	Change
Net gain (loss) from operations before income taxes	\$ 8,413,941	\$ (20,680,662)	\$ 29,094,603
Net realized capital losses before income taxes	(345,171)	(82,421)	(262,750)
Change in reserve on account of change in valuation basis	0	0	0
Prior year correction of error	0	0	0
Change in unauthorized reinsurance	863,263	(1,231,780)	2,095,043
Total pre-tax Statutory Income/Loss	8,932,033	(21,994,863)	30,926,896
Change in nonadmitted assets	(202,281)	(936,936)	734,655
IMR amortization	(445,324)	(838,123)	392,799
Affordable Care Act assessment	0	0	0
Tax-exempt income	(822,612)	(736,333)	(86,279)
Non-deductible expense	60,314	47,713	12,601
Other	(18,042)	8,940	(26,982)
Subtotal	7,504,088	(24,449,602)	31,953,690
Statutory tax rate	0.21	0.21	xxx
Subtotal	1,575,858	(5,134,416)	6,710,274
Tax credits	(101,236)	(72,798)	(28,438)
Total statutory income taxes	\$ 1,474,622	\$ (5,207,214)	\$ 6,681,836
Federal and foreign income tax incurred	\$ 49,011	\$ 363,916	\$ (314,905)
Change in deferred income tax	1,425,611	(5,571,130)	6,996,741
Total statutory income taxes	\$ 1,474,622	\$ (5,207,214)	\$ 6,681,836

- e. (1) At December 31, 2024, the Company did not have any net operating loss and net capital loss carry forwards.
- (2) The amount of federal income taxes which is available for recoupment in the event of future losses is as follows:

Tax year	Ordinary	Capital	Total
2022	\$ 0	\$ 256,876	\$ 256,876
2023	0	51,970	51,970
2024	0	52,930	52,930
	\$ 0	\$ 361,776	\$ 361,776

- (3) There were no deposits admitted under IRC §6033.

f. The Company joins in a consolidated federal income tax return filed by Ameritas Mutual Holding Company (AMHC). The other members of the affiliated group joining in the AMHC consolidated return are as follows:

Ameritas Holding Company
 Ameritas Investment Partners, Inc.
 Ameritas Life Insurance Corp.
 Ameritas Life Insurance Corp. of New York

The Company's income tax allocation is based upon a written agreement which uses a modified separate return method. The modified separate return method adjusts the separate return method so that the net operating losses (or other current or deferred tax attributes) are characterized as realized by the Company when those attributes are realized (or realizable) by the consolidated group.

g. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within the twelve months of the reporting date.

On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new corporate alternative minimum tax (CAMT), effective January 1, 2023, that is based on the adjusted financial statement income (AFSI) set forth on the applicable financial statement (AFS) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior periods (starting with 2020-2022) is greater than \$1 billion. For a group of related entities, the \$1 billion threshold is determined on a group basis, and the group's AFS is generally treated as the AFS for all separate taxpayers in the group. An applicable corporation is not automatically subject to a CAMT liability. The corporation's CAMT liability is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds regular

NOTES TO FINANCIAL STATEMENTS

corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryforward that could reduce future regular tax in excess of CAMT.

The Company and the controlled group of corporations of which the reporting entity is a member has determined they are a nonapplicable reporting entity for 2024 and 2023. Accordingly, no amount of tax liability or deferred tax asset has been recognized related to the corporate alternative minimum tax.

h. Repatriation Transition Tax

Not applicable.

i. Alternative Minimum Tax (AMT) Credit

Not applicable.

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

a-b. Related Party Transactions

The Company's variable life and annuity products are distributed through Ameritas Investment Company, LLC (AIC), an affiliated company. Policies placed by this affiliate generated commission expenses of \$52,650 and \$90,035 for the years ended December 31, 2024 and 2023, respectively.

c. Transactions with related parties who are not reported on Schedule Y

Not applicable.

d. The Company reported the following amounts due from/(to) the below listed affiliates. The terms of the settlement require that these amounts be settled monthly.

	2024	2023
Ameritas Holding Company	\$ (165,289)	\$ (50,630)
Ameritas Investment Company, LLC	(51,667)	(51,667)
Ameritas Life Insurance Corp.	329,110	(2,927,114)
Ameritas Investment Partners, Inc.	0	1,875
Total	\$ 112,154	\$ (3,027,536)

Not included above are amounts for investment transactions (which are listed on Schedule D) and reinsurance transactions (which are listed on Schedule S) in this annual statement.

e. Not applicable.

f. Related Party Service Agreements

The Company's affiliates, provide technical, financial, legal and marketing support to the Company under a general cost sharing agreement. The cost of these services to the Company for the period was \$23,586,055 and \$23,384,791 for the years ending December 31, 2024 and 2023, respectively.

Under the terms of an investment advisory agreement, the Company paid \$1,345,121 and \$1,352,942 for the years ending December 31, 2024 and 2023, respectively, to Ameritas Investment Partners, Inc., a wholly owned subsidiary of Ameritas Holding Company (AHC).

g. Nature of Control Relationship

All parent, subsidiaries, and affiliates are listed on Schedule Y, Part 1.

h-o. Not applicable.

11. Debt

a. The Company established a revolving line of credit with Ameritas Life Insurance Corporation on May 1, 2023 with funds available up to \$50,000,000, due to expire on April 30, 2025. As of December 31, 2024 and 2023, there were no balances outstanding under the agreement.

b. FHLB (Federal Home Loan Bank) Agreements

i. The Company is a member of the Federal Home Loan Bank (FHLB) of New York. It is part of the Company's strategy to utilize these funds to resolve liquidity needs, if a future need for immediate liquidity arises, and is accounted for under NAIC SAP as borrowed money. The Company has determined the estimated maximum borrowing capacity as \$30,929,662 and \$30,947,258 as of December 31, 2024 and 2023, respectively, inclusive of the existing funding agreements with FHLB of New York of \$30,000,000 as of December 31, 2024 and 2023.

NOTES TO FINANCIAL STATEMENTS

ii. FHLB Capital Stock
a. Aggregate Totals

	<i>Total</i>	<i>General Account</i>	<i>Separate Accounts</i>
1. Current Year			
a. Membership Stock - Class A	\$ 0	\$ 0	\$ 0
b. Membership Stock - Class B	334,500	334,500	0
c. Activity Stock	1,350,000	1,350,000	0
d. Excess Stock	0	0	0
e. Aggregate Total	\$ 1,684,500	\$ 1,684,500	\$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	\$ 30,929,662	XXX	XXX
2. Prior Year-end			
a. Membership Stock - Class A	\$ 0	\$ 0	\$ 0
b. Membership Stock - Class B	360,100	360,100	0
c. Activity Stock	1,350,000	1,350,000	0
d. Excess Stock	0	0	0
e. Aggregate Total	\$ 1,710,100	\$ 1,710,100	\$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	\$ 30,947,258	XXX	XXX

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

	<i>Current Year Total</i>	<i>Not Eligible for Redemption</i>	<i>Eligible for Redemption</i>			
			<i>Less Than 6 Months</i>	<i>to Less Than 1 Year</i>	<i>to Less than 3 Years</i>	<i>3 to 5 Years</i>
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 334,500	\$ 334,500	\$ 0	\$ 0	\$ 0	\$ 0

iii. Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	<i>Fair Value</i>	<i>Carrying Value</i>	<i>Aggregate Total Borrowing</i>
1. Current Year Total General and Separate Accounts Total Collateral Pledged	\$ 32,041,806	\$ 34,016,522	\$ 30,000,000
2. Current Year General Account Total Collateral Pledged	\$ 32,041,806	\$ 34,016,522	\$ 30,000,000
3. Current Year Separate Accounts Total Collateral Pledged	\$ 0	\$ 0	0
4. Prior Year-end Total General and Separate Accounts Collateral Pledged	\$ 31,673,229	\$ 33,502,651	\$ 30,000,000

b. Maximum Amount Pledged During the Reporting Date

	<i>Fair Value</i>	<i>Carrying Value</i>	<i>Amount Borrowed Maximum Collateral</i>
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged	\$ 32,953,215	\$ 34,935,855	\$ 30,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 32,953,215	\$ 34,935,855	\$ 30,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ 0	\$ 0	0
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 34,713,164	\$ 36,352,775	\$ 30,000,000

NOTES TO FINANCIAL STATEMENTS

iv. Borrowing from FHLB

a. Amount as of the Reporting Date

	<i>Total</i>	<i>General Account</i>	<i>Separate Accounts</i>	<i>Funding Agreements Reserves Established</i>
1. Current Year				
a. Debt	\$ 0	\$ 0	0	XXX
b. Funding Agreements	30,000,000	30,000,000	0	\$ 30,092,609
c. Other	0	0	0	XXX
d. Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ 0	\$ 30,092,609
2. Prior Year-end				
a. Debt	\$ 0	\$ 0	0	XXX
b. Funding Agreements	30,000,000	30,000,000	0	\$ 30,115,652
c. Other	0	0	0	XXX
d. Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ 0	\$ 30,115,652

b. Maximum Amount Pledged During the Current Reporting Period

	<i>Total</i>	<i>General Account</i>	<i>Separate Accounts</i>
1. Debt	\$ 0	\$ 0	0
2. Funding Agreements	30,000,000	30,000,000	0
3. Other	0	0	0
4. Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$ 0

c. FHLB – Prepayment Obligations

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

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

Not applicable.

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

- a. The Company has 2,000 shares of authorized, issued and outstanding common stock. The shares have a par value of \$1,000. All shares are owned by its parent, ALIC. If the Company is liquidated or dissolved, holders of the common stock will be entitled to payments after other general creditors.
- b. Preferred Stock - Not applicable.
- c. Dividend Restrictions - The Company is subject to regulation by the New York State Department of Financial Services. Insurance department regulations restrict the advance of funds to parent and affiliated companies as well as the amount of dividends that may be paid without prior approval.
- d. Dividends Paid - Not applicable.
- e. Dividend payments by the Company to its stockholder cannot exceed the lesser of 10% of surplus as of the preceding year-end, or the statutory net gain from operations for the previous calendar year, without approval from the New York Department. Based on this limitation, the Company would be able to pay \$8,292,444 dividends in 2025, without prior approval.
- f.-i. Not applicable.
- j. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains (losses) is \$1,058,422 and \$980,146 at December 31, 2024 and 2023, respectively.
- k.-m. Not applicable.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

a. Contingent Commitments

At December 31, 2024 and 2023, commitments were outstanding for investments to be purchased in subsequent years totaling \$1,095,657 and \$1,540,158, respectively. At December 31, 2024 and 2023, bond commitments of \$500,000 and \$0, respectively, and mortgage loan commitments of \$595,657 and \$1,540,158, respectively, were outstanding for investments to be purchased in subsequent years. These commitments have been made in the normal course of investment operations and are not reflected in the accompanying financial statements. The Company's exposure to credit loss is represented by the contractual notional amount of these instruments. The Company uses the same credit policies and collateral requirements in making commitments and conditional obligations as it does for on-balance sheet instruments.

b. Assessments

i. As a condition of doing business, all states and jurisdictions have adopted laws requiring membership in life and health insurance guaranty funds. Member companies are subject to assessments each year based on life, health or annuity premiums collected in the state. There were no estimated liabilities or related assets for future guaranty fund assessments at December 31, 2024 and 2023.

ii. Reconciliation of assets recognized from paid and accrued premium tax offsets and policy surcharges are as follows:

	December 31, 2024	December 31, 2023
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end:	\$ 4,800	\$ 4,800
b. Decreases during the year: Premium tax offset applied	1,600	1,600
c. Increases during the year: Assessment paid	39,299	\$ 1,600
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end:	\$ 42,499	\$ 4,800

iii. Liabilities, Contingencies and Assessments for Long-Term Care Insolvencies Related Guaranty Funds Liabilities and Assets.
Not applicable.

c. Gain Contingencies

Not applicable.

d. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

There were no claims (per claim or claimant) where amounts were paid to settle related extra contractual obligations or bad faith claims resulting from lawsuits for the years ending December 31, 2024 and 2023.

e. Joint and Several Liabilities

Not applicable.

f. All Other Contingencies

From time to time the Company is subject to litigation in the normal course of business. Management does not believe the Company is party to any such pending litigation that would have a material adverse effect on its financial statements or future operations.

15. Leases

a. The following items related to lessee leasing arrangements:

i. The Company leases office space for its corporate headquarters. This lease includes an escalation clause, which varies with levels of operating expense. Rental expenses for the years ended December 31, 2024 and 2023 was \$91,209 and \$70,924, respectively.

ii. Future minimum lease payments for all noncancellable operating leases consisted of the following at December 31, 2024:

<i>Calendar Year</i>	<i>Amount</i>
2025	\$ 21,792
2026	\$ 29,359
2027	\$ 29,813
2028	\$ 30,267
2029	\$ 30,721
2030 and thereafter	\$ 10,291
Total	\$ 152,243

NOTES TO FINANCIAL STATEMENTS

iii. The Company is not involved in any sale-leaseback transactions.

b. Not applicable.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Not applicable.

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

a. Transfers of Receivables Reported as Sales

Not applicable.

b. Transfer and Servicing of Financial Assets

Not applicable.

c. Wash Sales

Not applicable.

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

a. ASO Plans

The gain from operation from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2024 are as follows:

	<i>ASO Uninsured Plans</i>	<i>Uninsured Portion of Partially Insured Plans</i>	<i>Total ASO</i>
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$ 0	\$ 0	\$ 0
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain or (loss) from operations	\$ 0	\$ 0	\$ 0
d. Total claim payment volume	\$ 0	\$ 0	\$ 0

b. ASC Plans

The loss from operation from Administrative Services Contracts (ASC) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2024 are as follows:

	<i>ASC Uninsured Plans</i>	<i>Uninsured Portion of Partially Insured Plans</i>	<i>Total ASC</i>
a. Gross reimbursement for medical cost incurred	\$ 16,704,179	\$ 0	\$ 16,704,179
b. Gross administrative fees accrued	0	0	0
c. Other income or expenses (including interest paid to or received from plans)	949,153	0	949,153
d. Gross expenses incurred (claims and administrative)	17,653,332	0	17,653,332
e. Total net gain or (loss) from operations	\$ 112,498	\$ 0	\$ 112,498

c. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts

Not applicable.

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

The aggregate amount of all direct premiums written/produced by a MGA or TPA was \$16,058,235 and \$15,119,549 for the years ending December 31, 2024 and 2023, respectively. The individual managing general agents and third party administrators in which direct premiums written exceeded 5% of total surplus as of December 31, 2024 was as follows:

<i>Third party Administrator</i>	<i>FEIN Number</i>	<i>Exclusive Contract</i>	<i>Type of Business Written</i>	<i>Type of Authority Granted</i>	<i>Total Direct Premiums Written/ Produced by</i>
<i>The Business Council of New York State Insurance Fund</i> 12 Corporate Woods Blvd., Ste. 17 Albany, NY 12210	14-6034807	No	Group A&H	U, P, B	\$ 11,148,103
Total	xxx	xxx	xxx	xxx	\$ 11,148,103

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurement

a. Assets and Liabilities Reported at Fair Value or Net Asset Value (NAV)

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds when carried at the lower of cost or market. The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, that is, other than in a forced or liquidation sale.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Fair Value Measurements under NAIC SAP. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets or liabilities in active markets accessible at the measurement date.

Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

Net asset value (NAV) – Separate account assets are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy.

i. The following table provides information as of December 31, 2024 about the Company's financial assets and (liabilities) measured at fair value or net asset value:

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Net Asset Value (NAV)</i>	<i>Total</i>
Assets at fair value					
Derivative assets					
Exchange traded index call options	\$ 12,506,467	\$ 0	\$ 0	\$ 0	\$ 12,506,467
Separate account assets	0	0	0	490,302,723	490,302,723
Total assets at fair value/NAV	\$ 12,506,467	\$ 0	\$ 0	\$ 490,302,723	\$ 502,809,190
Liabilities at fair value					
Derivative Liabilities					
Exchange traded index call options	\$ (6,762,367)	\$ 0	\$ 0	\$ 0	\$ (6,762,367)
Separate account liabilities	0	0	0	(490,302,723)	(490,302,723)
Total liabilities at fair value	\$ (6,762,367)	\$ 0	\$ 0	\$ (490,302,723)	\$ (497,065,090)

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2023 about the Company's financial assets and (liabilities) measured at fair value or net asset value:

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Net Asset Value (NAV)</i>	<i>Total</i>
Assets at fair value					
Derivative assets					
Exchange traded index call options	\$ 11,506,177	\$ 0	\$ 0	\$ 0	\$ 11,506,177
Separate account assets	0	0	0	461,331,927	461,331,927
Total assets at fair value/NAV	\$ 11,506,177	\$ 0	\$ 0	\$ 461,331,927	\$ 472,838,104
Liabilities at fair value					
Derivative Liabilities					
Exchange traded index call options	\$ (7,108,655)	\$ 0	\$ 0	\$ 0	\$ (7,108,655)
Separate account liabilities	\$ 0	\$ 0	\$ 0	\$ (461,331,927)	\$ (461,331,927)
Total liabilities at fair value	\$ (7,108,655)	\$ 0	\$ 0	\$ (461,331,927)	\$ (468,440,582)

The valuation techniques used to measure the fair values by type of investment in table above are as follows:

Level 1 – Financial Assets and Liabilities

These assets and liabilities include exchange traded index call options. Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Derivative asset and liability valuations are based on quoted prices in active markets for identical securities.

Level 2 – Financial Assets and Liabilities

At December 31, 2024 and 2023 there were no financial assets or liabilities measured at Level 2.

Level 3 – Financial Assets and Liabilities

At December 31, 2024 and 2023 there were no financial assets or liabilities measured at fair value in Level 3.

NAV – Financial Assets and Liabilities

Separate account assets and liabilities represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. The funds in the separate account assets and liabilities are considered open-end mutual funds, meaning that the fund is ready to redeem its shares at any time and offers its shares for sale to the public, either through retail outlets or through institutional investors continuously. For institutional funds, NAVs are received daily from fund managers, and the managers stand ready to transact at these quoted amounts. The Company, on behalf of the contract holders, transacts in these funds on a daily basis as part of the separate account trading activity. There are no unfunded commitments in the separate account assets.

ii. Assets and Liabilities Reported at fair Value or Net Asset Value (NAV)

At December 31, 2024 and 2023, the Company had no changes to financial instruments where the Company used significant unobservable inputs (Level 3) to determine fair value measurements.

iii. Not applicable.

iv. Significant Unobservable Inputs for Level 3 Assets Measured at Fair Value

At December 31, 2024 and 2023, the Company had no Level 3 assets measured at fair value therefore no significant unobservable inputs are required to be disclosed.

b. Other Fair Value Disclosures

No significant change.

c. Fair Values for All Financial Instruments by Levels 1, 2 and 3 or Net Asset Value

The tables below reflect the fair values or net asset values and book/adjusted carrying values of all admitted assets and (liabilities) that are financial instruments excluding those accounted for under the equity method. The fair values are also categorized into the three-level fair value hierarchy as described above.

NOTES TO FINANCIAL STATEMENTS

For the year ended December 31, 2024:

	<i>Aggregate Fair Value</i>	<i>Admitted Value</i>	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Net Asset Value (NAV)</i>	<i>Not Practicable (Carrying Value)</i>
Assets:							
Bonds	\$ 933,866,030	\$ 1,039,488,022	\$ 0	\$ 689,964,600	\$ 243,901,430	\$ 0	\$ 0
Common stocks	1,684,500	1,684,500	0	1,684,500	0	0	0
Mortgage loans on real estate	179,532,649	195,947,164	0	0	179,532,649	0	0
Cash, cash equivalents and short-term investments	24,011,324	24,011,324	24,011,324	0	0	0	0
Contract loans	42,328,906	46,276,528	0	0	42,328,906	0	0
Derivative assets	12,506,467	12,506,467	12,506,467	0	0	0	0
Other investments	8,266,377	9,471,054	0	7,452,254	814,123	0	0
Investment income due and accrued	11,512,633	11,512,633	11,512,633	0	0	0	0
Separate account assets	0	490,302,723	0	0	0	490,302,723	0
Total financial assets	\$ 1,213,708,886	\$ 1,831,200,415	\$ 48,030,424	\$ 699,101,354	\$ 466,577,108	\$ 490,302,723	\$ 0
Liabilities:							
Deposit-type funds	\$ (34,294,967)	\$ (34,409,513)	\$ 0	\$ 0	\$ (34,294,967)	\$ 0	\$ 0
Derivative related liabilities	(6,762,367)	(6,762,367)	(6,762,367)	0	0	0	0
Separate account liabilities	0	(490,302,723)	0	0	0	(490,302,723)	0
Total financial liabilities	\$ (41,057,334)	\$ (531,474,603)	\$ (6,762,367)	\$ 0	\$ (34,294,967)	\$ (490,302,723)	\$ 0
Total	\$ 1,172,651,552	\$ 1,299,725,812	\$ 41,268,057	\$ 699,101,354	\$ 432,282,141	\$ 0	\$ 0

For the year ended December 31, 2023:

	<i>Aggregate Fair Value</i>	<i>Admitted Value</i>	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Net Asset Value (NAV)</i>	<i>Not Practicable (Carrying Value)</i>
Assets:							
Bonds	\$ 940,880,248	\$ 1,027,455,476	\$ 0	\$ 672,702,957	\$ 268,177,291	\$ 0	\$ 0
Common stocks	1,710,100	1,710,100	0	1,710,100	0	0	0
Mortgage loans on real estate	203,282,361	219,950,272	0	0	203,282,361	0	0
Cash, cash equivalents and short-term investments	10,936,384	10,936,384	10,936,384	0	0	0	0
Contract loans	34,609,350	40,679,202	0	0	34,609,350	0	0
Derivative assets	11,506,177	11,506,177	11,506,177	0	0	0	0
Other investments	10,137,424	11,118,869	0	9,271,041	866,383	0	0
Investment income due and accrued	11,036,883	11,036,883	11,036,883	0	0	0	0
Separate account assets	0	461,331,927	0	0	0	461,331,927	0
Total financial assets	\$ 1,224,098,927	\$ 1,795,725,290	\$ 33,479,444	\$ 683,684,098	\$ 506,935,385	\$ 461,331,927	\$ 0
Liabilities:							
Deposit-type funds	\$ (34,577,146)	\$ (34,706,913)	\$ 0	\$ 0	\$ (34,577,146)	\$ 0	\$ 0
Derivative related liabilities	(7,108,655)	(7,108,655)	(7,108,655)	0	0	0	0
Separate account liabilities	0	(461,331,927)	0	0	0	(461,331,927)	0
Total financial liabilities	\$ (41,685,801)	\$ (503,147,495)	\$ (7,108,655)	\$ 0	\$ (34,577,146)	\$ (461,331,927)	\$ 0
Total	\$ 1,182,413,126	\$ 1,292,577,795	\$ 26,370,789	\$ 683,684,098	\$ 472,358,239	\$ 0	\$ 0

The following methods and assumptions were used by the Company in estimating its fair value disclosures for each class of financial instruments for which it is practicable to estimate a value:

Bonds: For bonds not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair values of loan-backed and structured securities are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Bonds priced based on observable market information are assigned to Level 2. Bonds priced based on uncorroborated broker quotes, unobservable market inputs or internal valuations are assigned to Level 3.

Common Stocks: For stock in FHLB, carrying amount approximates fair value which is the value at which the FHLB will repurchase the stock.

NOTES TO FINANCIAL STATEMENTS

Mortgage Loans on Real Estate: The fair value of commercial mortgage loans is primarily determined by estimating expected future cash flows and discounting the cash flows using current interest rates for similar mortgage loans with similar credit risk.

Cash, Cash Equivalents and Short-term Investments, and Investment Income Due and Accrued: The carrying amounts approximate fair value.

Contract Loans: The fair values for contract loans are estimated using discounted cash flow analysis at interest rates currently offered for similar loans. Contract loans with similar characteristics are aggregated for purposes of the calculations.

Derivative assets and liabilities: Exchange traded index call options valuations are based on quoted net asset values in active markets for identical securities. Written exchange traded call options are classified as Level 1.

Other Investments: Fair values are estimated using values obtained from independent pricing services when available, or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Other investments priced based on observable market information are assigned to Level 2. Other investments priced based on unobservable market inputs or internal valuations are assigned to Level 3.

Deposit-Type Funds: Deposit-type funds are valued using discounted cash flow calculations, based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Separate Account Assets and Liabilities: Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. Separate account liabilities are carried at the value of the underlying assets.

d. Reasons Not Practicable to Estimate Fair Value

At December 31, 2024 and 2023, the Company had no investments where it was not practicable to estimate fair value.

e. Investments Measured Using Net Asset Value (NAV) Instead of Fair Value

At December 31, 2024 and 2023, the Company had no investments measured using NAV instead of fair value in which the investment may be sold below NAV, or with significant restrictions in the liquidation of the investment held at NAV.

21. Other Items

a. Unusual or Infrequent Items

Not applicable.

b. Troubled Debt Restructuring

Not applicable.

c. Other Disclosures

As of December 31, 2024 and 2023, the Company recorded Other-than-Temporary Impairment (OTTI) losses of \$46,269 and \$167,205, respectively. OTTI losses on structured securities totaled \$0 as of December 31, 2024 and 2023. The OTTI losses were related to corporate bonds and high yield securities.

The Company held non-agency structured securities with a book value of \$159,804,404 and \$169,534,082 and fair value of \$152,625,535 and \$159,581,858 as of December 31, 2024 and 2023, respectively.

The Company elected to use rounding in reporting amounts in the statement (except truncation was elected in reporting amounts in Schedule D).

d. Business Interruption Insurance Recoveries

The Company received no business interruption insurance recoveries during the period.

e. State Transferable and Non-transferable Tax Credits

The Company had no state transferable tax credits during this reporting period.

f. Subprime Mortgage Related Risk Exposure

i. The Company defines its exposure to subprime mortgage loans through consideration of loan characteristics such as FICO scores of borrowers, interest rates, loan to value ratios, loan documentation and the existence of prepayment penalties. Also, the Company compares its defined exposure to subprime mortgage loans to a third party financial data service for consistency and reasonableness. The Company has exposure to subprime mortgage loans as a result of direct investments in residential mortgage backed securities (RMBS).

NOTES TO FINANCIAL STATEMENTS

The Company manages its exposure to subprime mortgage loans by monitoring its exposure level to residential mortgage backed securities against defined restrictions prescribed by its Investment Policy. Restrictions include exposure at the aggregate level to residential mortgage backed securities along with exposure to ratings classes and subsectors. Also, the Company continually tracks subprime mortgage loans for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored for further deterioration.

- ii. The Company has no direct exposure to subprime mortgage loans.
- iii. The Company's exposure to subprime mortgage loans through other investments as of December 31, 2024:

	<i>Actual Cost</i>	<i>Book/Adjusted Carrying Value (excluding interest)</i>	<i>Fair Value</i>	<i>Other Than Temporary Impairment Losses Recognized</i>
a. Residential mortgage backed securities	\$ 55,034	\$ 55,254	\$ 53,910	\$ 0
b. Commercial mortgage backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	2,623,512	2,623,746	2,618,988	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	\$ 2,678,546	\$ 2,679,000	\$ 2,672,898	\$ 0

The Company's exposure to subprime mortgage loans through other investments as of December 31, 2023:

	<i>Actual Cost</i>	<i>Book/Adjusted Carrying Value (excluding interest)</i>	<i>Fair Value</i>	<i>Other Than Temporary Impairment Losses Recognized</i>
a. Residential mortgage backed securities	\$ 83,770	\$ 85,809	\$ 85,519	\$ 0
b. Commercial mortgage backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	17,535,051	17,708,204	17,636,082	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	\$ 17,618,821	\$ 17,794,013	\$ 17,721,601	\$ 0

- iv. The Company has no underwriting exposure to subprime mortgage risk thru mortgage guaranty or financial guaranty insurance coverage.

g. Retained Assets

- i. For assets retained by the Company, a liability is established and reported within liabilities for deposit-type contracts and a draft account is established in the name of the beneficiary with a third party administrator. The balance of the liability is increased for credited interest and decreased for special services fees or to settle authorized drafts. Interest is compounded daily and credited monthly. Daily interest is calculated on the basis of the balance at the end of the day. Deposits made prior to May 15, 2002, have a variable interest rate based on the current rate, but with a minimum of 2.50%. All deposits made after May 15, 2002, have a variable interest rate based on the current rate. During 2024, the interest rates were 4.50% as of January 1, 2024, 3.90% as of June 1, 2024, or 3.60% as of December 1, 2024.
- ii. The number and balance of retained asset accounts inforce segregated within aging categories at the end of December 31 were as follows:

	2024		2023	
	<i>Number</i>	<i>Balance</i>	<i>Number</i>	<i>Balance</i>
Up to and including 12 Months	0	\$ 0	0	\$ 0
13 to 24 Months	0	0	0	0
25 to 36 Months	0	0	0	0
37 to 48 Months	0	0	0	0
49 to 60 Months	0	0	0	0
Over 60 Months	2	190,289	4	217,673
Total	2	\$ 190,289	4	\$ 217,673

NOTES TO FINANCIAL STATEMENTS

- iii. The number and balance of retained asset accounts inforce segregated between individual and group contracts at the end of December 31, 2024 were as follows:

	<i>Individual</i>		<i>Group</i>	
	<i>Number</i>	<i>Balance / Amount</i>	<i>Number</i>	<i>Balance / Amount</i>
Retained asset accounts at beginning of year	4	\$ 217,673	0	\$ 0
Retained asset accounts issued/added during year	0	0	0	0
Investment earnings credited to retained asset accounts during year	N/A	8,005	N/A	0
Fees and other charges asset accounts during year	N/A	0	N/A	0
Retained asset accounts transferred to state unclaimed property funds during year	0	0	0	0
Retained asset accounts closed/withdrawn during year	2	35,389	0	0
Retained asset accounts at end of year	2	\$ 190,289	0	\$ 0

h. Proceeds from Issuance of Insurance-Linked Securities

The Company received no proceeds as the issuer, ceding insurer, or counterparty of insurance-linked securities.

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

Not applicable.

22. Events Subsequent

Subsequent events have been considered through February 28, 2025 for the statutory statement issued on December 31, 2024.

23. Reinsurance

The Company recaptured previously ceded business related to a reinsurer under an order of rehabilitation, due to a liquidation order effective September 30, 2023. The impacts from the liquidation order resulted in the recording of a \$1,766,410 recoverable at December 31, 2024 and 2023 as an estimate of settlement from the reinsurer's estate. This recoverable consists of \$1,551,618 for paid claims and \$214,792 for waived and unearned premiums. Waived and unearned premiums are nonadmitted. Death benefits in the Summary of Operations were reduced by the amount of the recoverable for paid claims, and premiums and annuity considerations for life and accident and health contracts in the Summary of Operations were reduced by the amount of the recoverable for waived and unearned premiums, for the year ended December 31, 2023.

a. Ceded Reinsurance Report

Section 1 – General Interrogatories

- i. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?
Yes () No (X) If yes, give full details.
- ii. 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) If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

- i. 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)
- ii. Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes () No (X) If yes, give full details.
- iii. ***Section 3 – Ceded Reinsurance Report – Part B***
What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. Not applicable.
- iv. 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? Not applicable.

NOTES TO FINANCIAL STATEMENTS

b. Uncollectible Reinsurance

Not applicable.

c. Commutation of Ceded Reinsurance

Not applicable.

d. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

e. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

Not applicable.

f. Reinsurance Agreements with an Affiliated Captive Reinsurer

Not applicable.

g. Ceding Companies that Utilize a Captive to Reinsure XXX/AXXX Reserves

Not applicable.

h. Reinsurance Credit

Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

a. Reasons for Changes in Prior Year Incurred

The reserve for unpaid dental claims are estimated using historic claim lags, with adjustments based on the current level of pending/unprocessed claims, relative to the historical levels during the time period used to generate claim lag factors. The reserve for unpaid claims for group dental and vision insurance includes claims in course of settlement, incurred but not reported claims and unearned premiums. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the reserve for unpaid claims. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

Disability income and group health lines of business are adjusted as a result of the re-estimation of incurred losses and loss adjustment expenses on the individual disability income and group health lines of business.

As a result of unfavorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses increased by \$2,561,405 for the year ended December 31, 2024. As a result of unfavorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses increased by \$2,448,210 for the year ended December 31, 2023.

b. Significant Changes in Methods and Assumptions

There was no significant changes in methodologies nor assumptions used in calculating the liability for unpaid losses and loss adjustment expenses for the years ended December 31, 2024 and 2023.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

The amount of insurance in force on individual life participating policies was \$2,470,463,083 or 18.10% and \$977,436,020 or 7.24% of the total individual life policies in force as of December 31, 2024 and 2023, respectively. Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year on the policy anniversary dates. Amounts recorded in 2024 and 2023 totaled \$852,773 and \$764,116, respectively.

30. Premium Deficiency Reserves

Liability carried for premium deficiency reserves: \$0

Date of most recent evaluation of this liability: December 31, 2024

Was anticipated investment income utilized in the calculation? Yes () No (X)

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Deposit-Type Contracts

- a. The Company waives deduction of deferred fractional premiums due upon death of the insured and returns any portion of the final premium beyond the date of death on traditional business. Surrender values are not provided in excess of legally computed reserves.
- b. Mean reserves for substandard lives are based on appropriate multiples of standard rates of mortality.
- c. As of December 31, 2024, the Company had \$1,247,583,585 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Additional reserves for this purpose totaled \$8,262,104 at year-end and are reported in Exhibit 5, Life Insurance section, Column 4. Included in this total, as of December 31, 2024, the Company had \$65,326,807 of universal life insurance in force for which the guaranteed maturity premiums are less than the Commissioners Reserve Valuation Method renewal net premiums. Additional reserves for this purpose totaled \$4,526,756 at December 31, 2024.
- d. Tabular Interest, Tabular Less Actual Reserve Released, and Tabular Cost have been determined by formula as described in the instructions for Page 7, Analysis of Increase in Reserves during the Year.
- e. For the determination of Interest Earnings Credited to the Account on Funds Not Involving Life Contingencies under Exhibit 7, Line 3 the valuation interest rate, which varies by issue year, is multiplied by the average funds in force during the year subject to such valuation interest rate.
- f. The details for other net changes in reserves are as follows:

	Ordinary					Group			
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contract	Credit Life Group and Individual	Life Insurance	Annuities	
Change in reserves required for cash-flow testing	\$ (25,347,388)	\$ 0	\$(25,427,848)	\$ 0	\$ 0	\$ 0	\$ 0	\$ 80,460	
Change in Life - Additional Reserves - Illustration Actuary Testing	20,300,000	0	20,300,000	0	0	0	0	0	
Change in VA VM-21 Reserves	(1,624,620)	0	0	(1,624,620)	0	0	0	0	
Total	\$ (6,672,008)	\$ 0	\$ (5,127,848)	\$ (1,624,620)	\$ 0	\$ 0	\$ 0	\$ 80,460	

32. Analysis of Annuity Reserves and Deposit-type Liabilities by Withdrawal Characteristics

A. INDIVIDUAL ANNUITIES:	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0 %
b. At book value less current surrender charge of 5% or more	3,072,434	0	0	3,072,434	3.3 %
c. At fair value	0	0	275,863	275,863	0.3 %
d. Total with market value adjustment or at fair value	3,072,434	0	275,863	3,348,297	3.6 %
e. At book value without adjustment (minimal or no charge or adjustment)	85,476,987	0	0	85,476,987	91.4 %
(2) Not subject to discretionary withdrawal	4,694,086	0	0	4,694,086	5.0 %
(3) Total (gross: direct + assumed)	93,243,507	0	275,863	93,519,370	100.0 %
(4) Reinsurance ceded	0	0	0	0	
(5) Total (net)* (3 - 4)	\$ 93,243,507	\$ 0	\$ 275,863	\$ 93,519,370	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 303,311	\$ 0	\$ 0	\$ 303,311	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:	<i>General Account</i>	<i>Separate Account with Guarantees</i>	<i>Separate Account Non-guaranteed</i>	<i>Total</i>	<i>% of Total</i>
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 48,207,767	\$ 0	\$ 0	\$ 48,207,767	6.9 %
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
c. At fair value	0	0	435,874,504	435,874,504	62.0 %
d. Total with market value adjustment or at fair value	48,207,767	0	435,874,504	484,082,271	68.9 %
e. At book value without adjustment (minimal or no charge or adjustment)	216,145,579	0	0	216,145,579	30.7 %
(2) Not subject to discretionary withdrawal	3,034,544	0	0	3,034,544	0.4 %
(3) Total (gross: direct + assumed)	267,387,890	0	435,874,504	703,262,394	100.0 %
(4) Reinsurance ceded		0	0	0	
(5) Total (net)* (3 - 4)	\$ 267,387,890	\$ 0	\$ 435,874,504	\$ 703,262,394	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ 0	\$ 0	\$ 0	\$ 0	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):	<i>General Account</i>	<i>Separate Account with Guarantees</i>	<i>Separate Account Non-guaranteed</i>	<i>Total</i>	<i>% of Total</i>
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0 %
b. At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
c. At fair value	0	0	53,746,027	53,746,027	60.6 %
d. Total with market value adjustment or at fair value	0	0	53,746,027	53,746,027	60.6 %
e. At book value without adjustment (minimal or no charge or adjustment)	986,973	0	0	986,973	1.1 %
(2) Not subject to discretionary withdrawal	33,936,340	0	0	33,936,340	38.3 %
(3) Total (gross: direct + assumed)	34,923,313	0	53,746,027	88,669,340	100.0 %
(4) Reinsurance ceded	513,800	0	0	513,800	
(5) Total (net)* (3 - 4)	\$ 34,409,513	\$ 0	\$ 53,746,027	\$ 88,155,540	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ 0	\$ 0	\$ 0	\$ 0	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

	<u>Total</u>
D. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 359,695,864
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	935,533
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	34,409,513
(4) Subtotal	395,040,910
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	436,150,367
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	53,746,027
(11) Subtotal	489,896,394
(12) Combined Total	\$ 884,937,304

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	<i>Account Value</i>	<i>Cash Value</i>	<i>Reserve</i>
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ 0	\$ 0	\$ 0
b. Universal Life	88,346,212	81,297,516	88,662,789
c. Universal Life with Secondary Guarantees	146,016,765	117,080,814	343,909,400
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	121,645,273	93,754,311	117,429,397
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	111,453,190	187,673,300
h. Variable Life	0	0	0
i. Variable Universal Life	5,231,123	3,774,181	5,224,733
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	97,604,169
b. Accidental Death Benefits	XXX	XXX	49,360
c. Disability - Active Lives	XXX	XXX	2,785,365
d. Disability - Disabled Lives	XXX	XXX	1,162,962
e. Miscellaneous Reserves	XXX	XXX	39,642,333
(3) Total (gross: direct + assumed)	361,239,373	407,360,012	884,143,808
(4) Reinsurance Ceded	0	0	127,400,868
(5) Total (net) (3) - (4)	\$ 361,239,373	\$ 407,360,012	\$ 756,742,940
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ 0	\$ 0	\$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3) Total (gross: direct + assumed)	0	0	0
(4) Reinsurance Ceded	0	0	0
(5) Total (net) (3) - (4)	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

	<i>Account Value</i>	<i>Cash Value</i>	<i>Reserve</i>
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ 0	\$ 0	\$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	406,329	0	406,329
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3) Total (gross: direct + assumed)	406,329	0	406,329
(4) Reinsurance Ceded	0	0	0
(5) Total (net) (3) - (4)	\$ 406,329	\$ 0	\$ 406,329

D. Amount**Life & Accident & Health Annual Statement:**

(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 715,309,712
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	44,421
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	934,082
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	878,808
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	39,575,917
(6) Subtotal	756,742,940
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	406,329
(8) Exhibit 3, Line 0499999, Column 2	0
(9) Exhibit 3, Line 0599999, Column 2	0
(10) Subtotal (Lines (7) through (9))	406,329
(11) Combined Total ((6) and (10))	\$ 757,149,269

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:

	<i>Gross</i>	<i>Net of Loading</i>
i. Industrial	\$ 0	\$ 0
ii. Ordinary new business	1,169,446	399,717
iii. Ordinary renewal	1,589,383	2,168,123
iv. Credit Life	0	0
v. Group Life	0	0
vi. Group Annuity	0	0
vii. Totals	\$ 2,758,829	\$ 2,567,840

35. Separate Accounts

a-b Separate accounts held by the Company offer no investment experience guarantees and relate to individual variable life and annuity policies, group annuity contracts and group funding agreements of a nonguaranteed return nature, as approved by the state of domicile pursuant to the Company's certificate of authority. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. The assets and liabilities of the account are legally separated or insulated from other Company assets and liabilities. The assets and liabilities of the separate account are carried at net asset value.

Variable life and annuities provide an incidental death benefit of the greater of account value or premium paid. The minimum guaranteed death benefit reserve is held in Exhibit 5, Life and Annuity Reserve Section, of the Company's general account annual statement.

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. As of December 31, 2024, the Company reported assets and liabilities from variable universal life, variable annuities, funding agreements and group annuities product lines in a separate account.

In accordance with the products/transactions recorded within the separate account, assets are considered legally insulated from the general account.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2024 and 2023, the Company's Separate Account Statement included legally insulated assets of \$490,302,723 and \$461,331,927, respectively. The assets legally insulated from the general account as of December 31, 2024 are attributed to the following products/transactions:

<i>Product/ Transaction</i>	<i>Legally Insulated Assets</i>	<i>Separate Account Assets (Not Legally Insulated)</i>
Variable Universal Life, Variable Annuity, Funding Agreements and Group Annuity	\$ 490,302,723	\$ 0

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

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

	<i>Index</i>	<i>Nonindexed Guarantee Less than /Equal to 4%</i>	<i>Nonindexed Guarantee More than 4%</i>	<i>Non-Guaranteed Separate Accounts</i>	<i>Total</i>
i. Premiums, considerations or deposits for the year ended December 31, 2024	\$ 0	\$ 0	\$ 0	\$ 57,011,677	\$ 57,011,677
Reserves at December 31, 2024					
ii. For accounts with assets at:					
a. Fair value	0	0	0	490,302,723	490,302,723
b. Amortized cost	0	0	0	0	0
c. Total reserves	\$ 0	\$ 0	\$ 0	\$ 490,302,723	\$ 490,302,723
iii. By withdrawal characteristics:					
Subject to discretionary withdrawal:	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
1. With market value adjustment	0	0	0	0	0
2. At book value without market value adjustment and with current surrender charge 5% or more	0	0	0	0	0
3. At fair value	0	0	0	490,302,723	490,302,723
4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	0
5. Subtotal	0	0	0	490,302,723	490,302,723
b. Not subject to discretionary withdrawal	0	0	0	0	0
c. Total	\$ 0	\$ 0	\$ 0	\$ 490,302,723	\$ 490,302,723

c. Reconciliation of Net Transfers To (From) Separate Accounts

i. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 53,244,530
b. Transfers from Separate Accounts (Page 4, Line 10)	79,304,453
c. Net transfers to (from) the Separate Accounts (a) - (b)	(26,059,923)
ii. Reconciling adjustments	
Modco reinsurance agreement	(14,432)
iii. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	\$ (26,074,355)

36. Loss/Claim Adjustment Expenses

The change in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

	<i>2024</i>	<i>2023</i>
Total reserve for unpaid claims at January 1	\$ 20,374,446	\$ 19,176,709
Less reinsurance assumed	(13,550,134)	(14,948,761)
Plus reinsurance ceded	13,865,380	12,449,685
Direct balance	20,689,692	16,677,633
Incurred related to:		
Current year	29,868,786	30,170,232
Prior year	2,561,405	2,448,210
Total incurred	32,430,191	32,618,442
Paid related to:		
Current year	26,402,134	25,450,370
Prior year	3,666,762	3,156,013
Total paid	30,068,896	28,606,383
Direct balance	23,050,987	20,689,692
Plus reinsurance assumed	12,738,689	13,550,134
Less reinsurance ceded	(15,299,565)	(13,865,380)
Total reserve for unpaid claims at December 31	\$ 20,490,111	\$ 20,374,446

NOTES TO FINANCIAL STATEMENTS

The Company paid assumed reinsurance claims of \$3,213,706 and \$3,408,148 and incurred assumed reinsurance claims of \$2,402,261 and \$2,009,521 for the years ended December 31, 2024 and 2023, respectively.

The Company paid ceded reinsurance claims of \$1,785,225 and \$1,596,101 and incurred ceded reinsurance claims of \$3,219,410 and \$3,011,796 for the years ended December 31, 2024 and 2023, respectively.

Anticipated salvage and subrogation is not included in the Company's 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 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 No N/A
- 1.3 State Regulating? New York
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes 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.
- 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
- 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. 12/31/2021
- 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. 12/31/2021
- 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). 06/21/2023
- 3.4 By what department or departments?
 State of New York Department of Financial Services

- 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
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 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
- 4.12 renewals? Yes No
- 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 No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- If yes, complete and file the merger history data file with the NAIC.

GENERAL INTERROGATORIES

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. _____ 0.00 %
 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
.....
.....

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 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 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
Ameritas Investment Company, LLC	Lincoln, NE	NO	NO	NO	YES
Ameritas Advisory Services, LLC	Lincoln, NE	NO	NO	NO	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?
 Deloitte & Touche, LLP, 1100 Capitol Avenue, Suite 300, Omaha, NE 68102

GENERAL INTERROGATORIES

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

10.2 If response to 10.1 is yes, provide information related to this exemption:
 The Company is exempt from the Model Audit Rule because premium is less than \$500 million.

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

10.4 If response to 10.3 is yes, provide information related to this exemption:
 The Company is exempt from the Model Audit Rule because premium is less than \$500 million.

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

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

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?
 Linda Whitmire, Senior Vice President, Chief Actuary, Corporate, 5900 O Street, Lincoln, NE 68510-2234

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

12.11 Name of real estate holding company	
12.12 Number of parcels involved	0
12.13 Total book/adjusted carrying value	\$ 0

12.2 If yes, provide explanation:

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

GENERAL INTERROGATORIES

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?

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

Yes No

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
 The Code is reviewed annually. The amendments for 2024 include grammatical corrections, the removal of Select Benefits Group, LLC dba Dental Select in footnote 1 and changes made to Section 4 - Confidentiality, Trade Secrets and Proprietary Rights and Section 7 - Reporting Any Illegal or Unethical Behavior to align with the current Employee Handbook.

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

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

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

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
0			0
0			0
0			0

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 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 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 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

GENERAL INTERROGATORIES

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	\$ <u> </u> 0
20.12 To stockholders not officers	\$ <u> </u> 0
20.13 Trustees, supreme or grand (Fraternal only)	\$ <u> </u> 0

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	\$ <u> </u> 0
20.22 To stockholders not officers	\$ <u> </u> 0
20.23 Trustees, supreme or grand (Fraternal only)	\$ <u> </u> 0

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	\$ <u> </u> 0
21.22 Borrowed from others	\$ <u> </u> 0
21.23 Leased from others	\$ <u> </u> 0
21.24 Other	\$ <u> </u> 0

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 [] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	\$ <u> </u> 0
22.22 Amount paid as expenses	\$ <u> </u> 0
22.23 Other amounts paid	\$ <u> </u> 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 329,110

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.

1 Name of Third Party	2 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 []

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

25.03 For security 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. \$ 0

25.05 For the reporting entity's securities lending program report amount of collateral for other programs. \$ 0

GENERAL INTERROGATORIES

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

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

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

25.09 For the reporting entity's security 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 \$ 0

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0

25.093 Total payable for securities lending reported on the liability page \$ 0

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 No

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

26.21	Subject to repurchase agreements	\$	<u> </u> 0
26.22	Subject to reverse repurchase agreements	\$	<u> </u> 0
26.23	Subject to dollar repurchase agreements	\$	<u> </u> 0
26.24	Subject to reverse dollar repurchase agreements	\$	<u> </u> 0
26.25	Placed under option agreements	\$	<u> </u> 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$	<u> </u> 0
26.27	FHLB Capital Stock	\$	<u> </u> 1,684,500
26.28	On deposit with states	\$	<u> </u> 506,068
26.29	On deposit with other regulatory bodies	\$	<u> </u> 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	\$	<u> </u> 0
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	\$	<u> </u> 34,016,522
26.32	Other	\$	<u> </u> 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....	0
.....	0
.....	0

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

GENERAL INTERROGATORIES

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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

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 <input type="checkbox"/> No <input checked="" type="checkbox"/>
27.42	Permitted accounting practice	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
27.43	Other accounting guidance	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

28.2 If yes, state the amount thereof at December 31 of the current year. \$ _____ 0

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 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
JP Morgan Chase & Co	4 New York Plaza, New York, NY 10004
Federal Home Loan Bank of New York	101 Park Ave, New York, NY 10178

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

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

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

GENERAL INTERROGATORIES

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 Firm or Individual	2 Affiliation
Ameritas Investment Partners, Inc.	A
Loomis, Sayles & Company, L.P.	U
J.P. Morgan Investment Management Inc	U

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 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 Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Managem Agreement (IMA) Filed
109381	Ameritas Investment Partners, Inc.	549300AEZQJUIDGQ1431	SEC	DS
105377	Loomis, Sayles & Company, L.P.	JIZPN2RX3UMNOYIDJ313	SEC	DS
107038	J.P. Morgan Investment Management Inc	549300W78QHV4XMM6K69	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
		0
		0
		0
30.2999 TOTAL		0

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
		0	
		0	
		0	

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	1,039,488,022	933,866,030	(105,621,992)
31.2 Preferred stocks	0	0	0
31.3 Totals	1,039,488,022	933,866,030	(105,621,992)

GENERAL INTERROGATORIES

31.4 Describe the sources or methods utilized in determining the fair values:

Market values for the majority of the publicly traded bonds were priced by HUB Data, an outside vendor. The remainder of the publicly traded bonds and the majority of the private placement bonds are priced by internal advisors based on comparable publicly

.....

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 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

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:

.....

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

35 By self-designating PLGI securities, the reporting entity is certifying 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 an 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

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

GENERAL INTERROGATORIES

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

38.1 Does the reporting entity directly hold cryptocurrencies? Yes No

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

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
- 39.22 Immediately converted to U.S. dollars Yes No

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? \$ 86,402

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
A.M. Best Company	\$ 41,000
.....	\$ 0
.....	\$ 0

41.1 Amount of payments for legal expenses, if any? \$ 47,476

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
McELroy, Deutsch, Mulvaney & Carpenter LLP	\$ 46,419
.....	\$ 0
.....	\$ 0

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? \$ 17,041

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
Life Insurance Council of New York	\$ 17,041
.....	\$ 0
.....	\$ 0

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 [] No [X]
 1.2 If yes, indicate premium earned on U.S. business only. \$ 0
 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$ 0

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. \$ 0
 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned \$ 0
 1.62 Total incurred claims \$ 0
 1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned \$ 0
 1.65 Total incurred claims \$ 0
 1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned \$ 0
 1.72 Total incurred claims \$ 0
 1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned \$ 0
 1.75 Total incurred claims \$ 0
 1.76 Number of covered lives 0

2. Health Test:

	1		2	
	Current Year		Prior Year	
2.1 Premium Numerator	\$ 41,625,018		\$ 40,058,439	
2.2 Premium Denominator	\$ 183,933,611		\$ 182,866,515	
2.3 Premium Ratio (2.1 / 2.2)	22.630		21.910	
2.4 Reserve Numerator	\$ 1,650,221		\$ 1,736,889	
2.5 Reserve Denominator	\$ 1,157,157,133		\$ 1,150,092,816	
2.6 Reserve Ratio (2.4 / 2.5)	0.140		0.150	

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? \$ 0

3.4 State the authority under which Separate Accounts are maintained:

Section 4240 of the New York Insurance Code

.....

.....

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 [X] No []
 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)?" \$ -36,196

4. For reporting entities having sold annuities to another issuer 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: \$ 0

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)
.....	\$ 0
.....	\$ 0
.....	\$ 0

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. \$ 0
 5.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
 5.4 If yes, please provide the balance of the funds administered as of the reporting date. \$ 0

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:

GENERAL INTERROGATORIES

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
	0		0	0	0	0
	0		0	0	0	0
	0		0	0	0	0

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	\$ 81,297,352
7.2	Total Incurred Claims	\$ 60,102,546
7.3	Number of Covered Lives	34,724

*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 [] No [X]
- 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 [X]
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 [X] N/A []

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

<u>Individual and Industrial Life</u>		<u>Amount at Risk</u>
10.01	Modified Coinsurance Assumed Reserves	\$ 16,076,180
10.02	Modified Coinsurance Ceded Reserves	\$ 0
<u>Individual and Industrial Life Policies With Pricing Flexibility</u>		<u>Amount at Risk</u>
10.03	Net Amount (Direct + Assumed – Ceded) in Force	\$ 1,244,390,414
10.04	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 236,146,680
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.06	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 0
10.07	Life Reserves (10.04 + 10.05 + 10.06)	\$ 236,146,680
10.08	Life Net Amount at Risk (10.03 – 10.07)	\$ 1,008,243,734
<u>Individual and Industrial Term Life Policies Without Pricing Flexibility</u>		<u>Amount at Risk</u>
10.09	Net Amount (Direct + Assumed – Ceded) in Force	\$ 3,609,816,285
10.10	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 27,443,866
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.12	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 0
10.13	Life Reserves (10.10 + 10.11 + 10.12)	\$ 27,443,866
10.14	Life Net Amount at Risk (10.09 – 10.13)	\$ 3,582,372,419
<u>Group and Credit Life (Excluding FEGLI/SGLI)</u>		<u>Amount at Risk</u>
10.15	Modified Coinsurance Assumed Reserves	\$ 0
10.16	Modified Coinsurance Ceded Reserves	\$ 0
<u>Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under</u>		<u>Amount at Risk</u>
10.17	Net Amount (Direct + Assumed – Ceded) in Force	\$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	\$ 0
10.22	Life Net Amount at Risk (10.17 – 10.21)	\$ 0
<u>Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months</u>		<u>Amount at Risk</u>
10.23	Net Amount (Direct + Assumed – Ceded) in Force	\$ 0
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	\$ 0
10.28	Life Net Amount at Risk (10.23 – 10.27)	\$ 0
<u>Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility</u>		<u>Amount at Risk</u>
10.29	Net Amount (Direct + Assumed – Ceded) in Force	\$ 0
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 0
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ 0

GENERAL INTERROGATORIES

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

10.32 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ <u>0</u>
10.33 Life Reserves (10.30 + 10.31 + 10.32)	\$ <u>0</u>
10.34 Life Net Amount at Risk (10.29 – 10.33)	\$ <u>0</u>

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 No

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid	\$ <u>24,931,176</u>
11.22 Received	\$ <u>0</u>

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

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

12.21 Page 3, Line 1	\$ <u>0</u>
12.22 Page 4, Line 1	\$ <u>0</u>

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 186,202,109

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

14.11 Cash	\$ <u>0</u>
14.12 Stock	\$ <u>0</u>

15.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: 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. Yes No

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	0	0	0
15.32 Paid claims	0	0	0
15.33 Claim liability and reserve (beginning of year)	0	0	0
15.34 Claim liability and reserve (end of year)	0	0	0
15.35 Incurred claims	0	0	0

15.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	1 Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41 <\$25,000		0	0
15.42 \$25,000 - 99,999		0	0
15.43 \$100,000 -249,999		0	0
15.44 \$250,000 - 999,999		0	0
15.45 \$1,000,000 or more		0	0

15.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

Fraternal Benefit Societies Only

16. Does the reporting entity write any guaranteed interest contracts? 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?

GENERAL INTERROGATORIES

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

20.4	How many members of the governing body attend the last regular meeting?	0
20.5	How many of the same were delegates of the subordinate branches?	0
21.	How are the expenses of the governing body defrayed? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
22.	When and by whom are the officers and directors elected? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
23.	What are the qualifications for membership? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
24.	What are the limiting ages for admission? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
25.	What is the minimum and maximum insurance that may be issued on any one life? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
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 [X]
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? <div style="margin-left: 20px;">29.11 First Year</div> <div style="margin-left: 20px;">29.12 Subsequent Years</div>	<div style="border-bottom: 1px solid black; width: 100%; margin-bottom: 5px;"></div> <div style="border-bottom: 1px solid black; width: 100%;"></div>
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? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	0
31.1	Does the reporting entity pay and old age disability benefit?	Yes [] No []
31.2	If yes, what age does the benefit commence? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	0
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? <div style="border-top: 1px dashed black; border-bottom: 1px dashed black; height: 30px; margin-top: 5px;"></div>	
33.	Have you filed with this Department all forms of benefit certificates issues, 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 [] N/A [X]
34.2	If so, was an additional reserve included in Exhibit 5?	Yes [] No [] N/A [X]
34.3	If yes, explain:	

GENERAL INTERROGATORIES

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

.....

- 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 [X]
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?

1	2
Date	Outstanding Lien Amount
	\$ 0
	\$ 0
	\$ 0

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)	5,193,505	4,972,047	4,819,902	4,707,101	4,588,878
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	8,458,439	8,534,737	8,447,533	8,087,952	7,597,276
3. Credit life (Line 21, Col. 6)	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5. Industrial (Line 21, Col. 2)	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. Total (Line 21, Col. 10)	13,651,944	13,506,784	13,267,435	12,795,053	12,186,154
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	4,974,536	4,153,068	3,403,226	2,381,922	1,173,470
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	425,642	344,166	333,636	309,718	248,234
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	773,503	745,889	991,620	1,073,018	1,016,180
10. Credit life (Line 2, Col. 6)	0	0	0	0	0
11. Group (Line 2, Col. 9)	0	0	0	0	0
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	1,199,145	1,090,055	1,325,256	1,382,736	1,264,414
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	62,678,797	59,870,452	51,539,325	54,666,411	50,866,302
15. Group Life (Line 20.4, Col. 3)	0	0	0	0	0
16. Individual annuities (Line 20.4, Col. 4)	5,399,394	4,544,089	(6,582,422)	4,846,002	4,325,068
17. Group annuities (Line 20.4, Col. 5)	67,351,618	72,121,707	51,152,007	62,545,539	92,129,410
18. Accidental & Health (Line 20.4, Col. 6)	48,503,802	46,330,267	45,767,132	46,049,981	44,596,830
19. Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20. Total	183,933,611	182,866,515	141,876,042	168,107,933	191,917,610
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,371,789,607	1,362,766,271	1,340,763,376	1,326,129,085	1,319,046,397
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,269,390,620	1,269,361,431	1,225,454,879	1,206,693,300	1,231,291,896
23. Aggregate life reserves (Page 3, Line 1)	1,119,058,774	1,116,059,174	1,082,162,319	1,058,778,524	1,073,341,073
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	12,400,950	9,222,705	8,206,874	7,477,609	1,655,818
24. Aggregate A & H reserves (Page 3, Line 2)	25,350,259	24,303,981	22,686,836	23,731,135	22,401,937
25. Deposit-type contract funds (Page 3, Line 3)	34,409,513	34,706,913	35,218,412	34,892,097	35,198,533
26. Asset valuation reserve (Page 3, Line 24.01)	12,313,651	12,367,466	11,279,330	9,972,194	9,101,769
27. Capital (Page 3, Lines 29 & 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37)	100,398,987	91,404,840	113,308,497	117,435,785	85,754,501
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	13,953,387	11,481,070	27,282,002	13,973,208	42,620,963
Risk-Based Capital Analysis					
30. Total adjusted capital	110,900,802	100,266,359	124,215,233	127,159,493	91,939,731
31. Authorized control level risk-based capital	12,682,777	14,860,399	21,600,488	19,822,605	12,021,242
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)	78.193	77.640	76.188	76.189	74.948
33. Stocks (Lines 2.1 and 2.2)	0.127	0.129	0.131	0.133	0.135
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	14.740	16.621	18.135	18.330	17.337
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.000	0.000	0.000	0.000	0.000
36. Cash, cash equivalents and short-term investments (Line 5)	1.806	0.826	1.861	1.354	3.568
37. Contract loans (Line 6)	3.481	3.074	2.541	2.361	2.347
38. Derivatives (Page 2, Line 7)	0.941	0.869	0.287	0.757	0.780
39. Other invested assets (Line 8)	0.712	0.840	0.857	0.876	0.885
40. Receivables for securities (Line 9)	0.000	0.000	0.000	0.000	0.000
41. Securities lending reinvested collateral assets (Line 10)	0.000	0.000	0.000	0.000	0.000
42. Aggregate write-ins for invested assets (Line 11)	0.000	0.000	0.000	0.000	0.000
43. Cash, cash equivalents and invested assets (Line 12)	100.000	100.000	100.000	100.000	100.000
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated	0	0	0	0	0
50. Total of above Lines 44 to 49	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above	0	0	0	0	0

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)	23,575,431	24,740,482	18,810,131	16,726,983	22,126,214
53. Total admitted assets (Page 2, Line 28, Col. 3)	1,862,092.33	1,824,098.19	1,732,974.97	1,818,348.44	1,792,201.64
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	58,631,022	53,769,313	48,592,169	52,878,618	50,629,095
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(33,091)	(112,588)	(135,703)	(24,984)	(384,621)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	78,276	1,949,954	(2,086,886)	160,041	240,996
57. Total of above Lines 54, 55 and 56	58,676,207	55,606,679	46,369,580	53,013,675	50,485,470
Benefits and Reserve Increase (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)	176,594,859	140,280,721	163,666,786	193,704,967	192,496,469
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	30,436,611	29,457,913	29,055,625	30,652,392	26,516,121
60. Increase in life reserves-other than group and annuities (Line 19, Cols. 2)	30,158,092	53,662,245	33,152,656	14,532,293	46,841,447
61. Increase in A & H reserves (Line 19, Col. 6)	1,046,278	1,617,145	(1,044,299)	1,329,198	(2,497,882)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	852,773	764,116	687,108	642,555	829,820
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 100.00	22.256	21.824	26.643	22.596	17.385
64. Lapse percent (ordinary only) [Exhibit of Life Insurance, Column 4, Lines 14 & 15] / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	5.524	5.400	5.347	4.998	8.267
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	66.870	67.698	61.502	69.933	54.248
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	2.102	0.394	0.441	0.411	0.396
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	26.687	28.923	28.329	28.222	27.538
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)	0	0	0	X X X	X X X
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	0	0	0	X X X	X X X
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)	21,402,403	20,876,009	19,551,723	X X X	X X X
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)	20,116,325	19,063,771	21,280,037	X X X	X X X
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Tax and Before Realized Capital Gains or (losses) by Lines of Business (Page 6.x, Line 33) (Page 6, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73. Individual whole life (Page 6.1, Col. 3)	573,022	(840,416)	0	0	0
74. Individual term life (Page 6.1, Col. 4)	1,221,054	(79,519)	0	0	0
75. Individual indexed life (Page 6.1, Col. 5)	5,881,448	1,583,775	0	0	0
76. Individual universal life (Page 6.1, Col. 6)	8,791,549	(15,916,885)	0	0	0
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(14,657,095)	(7,667,386)	0	0	0
78. Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79. Individual variable universal life (Page 6.1, Col. 9)	(154,085)	(421,110)	0	0	0
80. Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
81. Individual other life (Page 6.1, Col. 11)	(6,972)	(1,906)	0	0	0
82. Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
83. Group whole life (Page 6.2, Col. 2)	0	0	0	0	0
84. Group term life (Page 6.2, Col. 3)	0	0	0	0	0
85. Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
86. Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87. Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
88. Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
89. Group other life (Page 6.2, Col. 8)	0	0	0	0	0
90. Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	66,770	175,498	0	0	0
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	0	0	0	0	0
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	1,271,433	(560,556)	0	0	0
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(25,503)	(37,106)	0	0	0
96. Individual other annuities (Page 6.3, Col. 7)	372,037	401,637	0	0	0
97. Group deferred fixed annuities (Page 6.4, Col. 2)	518,569	(637,095)	0	0	0
98. Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	0	0	0	0	0
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	478,064	534,417	0	0	0
101. Group life contingent pay (immediate and annuitization) (Page 6.4, Col. 6)	0	0	0	0	0
102. Group other annuities (Page 6.4, Col. 7)	(7,983)	44,274	0	0	0
103. A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104. A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
105. A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
106. A & H-vision only (Page 6.5, Col. 5)	619,138	524,949	0	0	0
107. A & H-dental only (Page 6.5, Col. 6)	2,379,793	2,118,167	0	0	0
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111. A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
112. A & H-disability income (Page 6.5, Col. 11)	809,170	(91,303)	0	0	0
113. A & H-long-term care (Page 6.5, Col. 12)	0	0	0	0	0
114. A & H-other (Page 6.5, Col. 13)	103,114	(5,556)	0	0	0
115. Aggregate of all other lines of business (Page 6, Col. 8)	58,921	(185,765)	0	0	0
116. Fraternal (Page 6, Col. 7)	0	0	0	0	0
117. Total (Page 6, Col. 1)	8,292,444	(21,061,886)	0	0	0

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?
If no, please explain:

Yes [] No []



DIRECT BUSINESS IN THE STATE OF: GRAND TOTAL

DURING THE YEAR 2024

NAIC Group Code 0943

LIFE INSURANCE (STATE PAGE) (b)

NAIC Company Code 60033

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 (Sums Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	14,925,699	0	31,401	2,231	736,144	0	769,776	844,487	0	3,475,963	23,776	4,344,226
3. Term	17,540,282	0	0	0	0	0	0	9,000,620	0	(46)	4,203	9,004,777
4. Indexed	20,728,982	0	0	0	0	0	0	5,603,934	0	3,113,781	0	8,717,715
5. Universal	12,507,118	0	0	0	0	0	0	23,606,546	0	3,178,284	56,087	26,840,917
6. Universal with secondary guarantees	14,911,950	0	0	0	0	0	0	16,090,788	0	557,028	0	16,647,816
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,400	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	80,623,431	0	31,401	2,231	736,144	0	769,776	55,146,375	0	10,325,010	84,066	65,555,451
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable Universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	2,254,268	0	0	0	0	0	0	2,505,099	0	7,166,770	0	9,671,869
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	1,891,871	0	1,891,871
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	602,323	0	0	0	0	0	0	196,550	0	0	0	196,550
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,856,591	0	0	0	0	0	0	2,701,649	0	9,058,641	0	11,760,290
Group Annuities												
27. Fixed	1,436,007	0	0	0	0	0	0	5,955,840	0	20,241,337	0	26,197,177
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	56,299,834	0	0	0	0	0	0	0	0	84,444,463	0	84,444,463
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	(1,349)	0	(1,349)
33. Total Group Annuities	57,735,841	0	0	0	0	0	0	5,955,840	0	104,684,451	0	110,640,291
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision Only (d)	4,473,864	0	0	0	0	0	0	XXX	XXX	XXX	2,625,895	2,625,895
38. Dental Only (d)	35,366,923	0	0	0	0	0	0	XXX	XXX	XXX	24,195,566	24,195,566
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	9,748,654	0	0	0	0	0	0	XXX	XXX	XXX	2,273,822	2,273,822
44. Long-term care (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	18	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	49,579,459	0	0	0	0	0	0	XXX	XXX	XXX	29,095,283	29,095,283
47. Total	190,795,322	0	31,401	2,231	736,144	0	769,776	63,803,864	0	124,068,102	29,179,349	217,051,315

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

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13 Incurred During Current Year	Claims Settled During Current Year								22 Unpaid December 31, Current Year	23 Issued During Year		25 Other Changes to In Force (Net)		27 In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			24 Amount	26 Amount	28 Amount			
		14 Number of Pcls/Certs	15 Amount	16 Number of Pcls/Certs	17 Amount	18 Number of Pcls/Certs	19 Amount	20 Number of Pcls/Certs	21 Amount							
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	848,594	23	844,487	0	0	0	0	23	844,487	236,226	375	68,455,844	(232)	(49,337,470)	5,761	1,065,558,293
3. Term	10,550,620	25	9,000,620	0	0	0	0	25	9,000,620	3,200,000	1,205	754,616,213	(1,753)	(783,263,035)	13,157	8,176,146,978
4. Indexed	2,848,599	21	5,603,934	0	0	0	0	21	5,603,934	630,000	579	202,030,526	(171)	(55,134,485)	4,952	1,735,383,527
5. Universal	41,134,557	123	34,729,157	0	0	0	0	123	34,729,157	8,437,299	463	174,041,990	(496)	(103,864,122)	9,648	1,893,696,507
6. Universal with secondary guarantees	7,568,775	21	4,955,676	0	0	0	0	21	4,955,676	4,295,342	0	0	(27)	(4,893,597)	1,243	575,781,959
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	10,805	4	1,310,805
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	62,951,145	213	55,133,874	0	0	0	0	213	55,133,874	16,798,867	2,622	1,199,144,573	(2,679)	(996,481,904)	34,765	13,447,878,069
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	2,533,957	22	2,505,099	0	0	0	0	22	2,505,099	39,413	17	1,782,630	(85)	(6,881,816)	839	63,580,479
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	(36)	(540,257)	438	49,812,060
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	196,550	31	196,550	0	0	0	0	31	196,550	0	9	0	(2)	0	44	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	9	41,300	(6)	15,486	66	412,244
26. Total Individual Annuities	2,730,507	53	2,701,649	0	0	0	0	53	2,701,649	39,413	35	1,823,930	(129)	(7,406,587)	1,387	113,804,783
Group Annuities																
27. Fixed	6,439,432	93	5,955,840	0	0	0	0	93	5,955,840	650,837	0	7,887	(1)	(17,488,119)	32	219,082,769
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	19	6,205,559	(27)	26,356,128	369	544,672,174
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	(2)	1,817,888	12	55,213,828
33. Total Group Annuities	6,439,432	93	5,955,840	0	0	0	0	93	5,955,840	650,837	19	6,213,446	(30)	10,685,897	413	818,968,771
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision Only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental Only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,000	4,385,321	(6,639)	(4,595,263)	43,175	35,423,839
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	439	9,689,959	(243)	(3,536,500)	4,459	83,920,256
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,324	14,917,972	(7,280)	(8,361,697)	104,115	124,323,766
47. Total	72,121,084	359	63,791,363	0	0	0	0	359	63,791,363	17,489,117	17,000	1,222,099,921	(10,118)	(1,001,564,291)	140,680	14,504,975,389

24.GT

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year 0, current year 0. Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year 0, current year 0.
 (b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount: 0
 (c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: 10,828,072 Group: 3,468,954 Total: 14,297,026
 (d) For health business on indicated lines report: Number of persons insured under PPO managed care products 160,963 and number of persons insured under indemnity only products 20
 (e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees 0

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

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	
1. In force end of prior year	0	0	37,451	13,506,784	0	0	0	0	0	13,506,784
2. Issued during year	0	0	2,622	1,199,145	0	0	0	0	0	1,199,145
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	24	11,824	0	0	0	0	0	11,824
5. Increased during year (net)	0	0	0	0	0	0	0	0	0	0
6. Subtotals, Lines 2 to 5	0	0	2,646	1,210,969	0	0	0	0	0	1,210,969
7. Additions by dividends during year	X X X	0	X X X	1,713	X X X	0	X X X	X X X	0	1,713
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	40,097	14,719,466	0	0	0	0	0	14,719,466
Deductions during year:										
10. Death	0	0	211	59,803	0	0	X X X	0	0	59,803
11. Maturity	0	0	4	194	0	0	X X X	0	0	194
12. Disability	0	0	0	0	0	0	X X X	0	0	0
13. Expiry	0	0	33	5,026	0	0	0	0	0	5,026
14. Surrender	0	0	315	69,153	0	0	0	0	0	69,153
15. Lapse	0	0	1,696	681,003	0	0	0	0	0	681,003
16. Conversion	0	0	444	181,864	0	0	X X X	X X X	X X X	181,864
17. Decreased (net)	0	0	415	70,479	0	0	0	0	0	70,479
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	3,118	1,067,522	0	0	0	0	0	1,067,522
21. In force end of year (b) (Line 9 minus Line 20)	0	0	36,979	13,651,944	0	0	0	0	0	13,651,944
22. Reinsurance ceded end of year	X X X	0	X X X	5,902,098	X X X	0	X X X	X X X	0	5,902,098
23. Line 21 minus Line 22	X X X	0	X X X	7,749,846	X X X	(a)	X X X	X X X	0	7,749,846
DETAILS OF WRITE-IN LINES										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 08 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only:

(a) Group \$ 0; Individual \$ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 Amount \$ 0

Additional accidental death benefits included in life certificates were in amount \$ 0 Does the society collect any contributions from members for general expenses of the society under fully-paid up certificates? NO

If not, how are such expenses met? Not applicable.

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	X X X	0	X X X	18,928
25. Other paid-up insurance	0	0	584	116,485
26. Debit ordinary insurance	X X X	X X X	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	0	0
28. Term policies - other	1,205	754,541	13,157	8,173,847
29. Other term insurance - decreasing	X X X	0	X X X	0
30. Other term insurance	X X X	18,962	X X X	260,218
31. Totals, (Lines 27 to 30)	1,205	773,503	13,157	8,434,065
Reconciliation to Lines 2 and 21:				
32. Term additions	X X X	0	X X X	2,298
33. Totals, extended term insurance	X X X	X X X	201	22,076
34. Totals, whole life and endowment	1,417	425,642	23,621	5,193,505
35. Totals (Lines 31 to 34)	2,622	1,199,145	36,979	13,651,944

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	0	0	0	0
37. Ordinary	1,130,689	68,456	11,181,480	2,470,464
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	0	0
40. Totals (Lines 36 to 39)	1,130,689	68,456	11,181,480	2,470,464

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	X X X	0	X X X	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	X X X	0	X X X
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	49,852
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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 Effective amount of insurance
47.2 Amount of insurance of life of spouse

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	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 Certificates	8 Amount of Insurance
48. Waiver of Premium	0	0	3,323	1,279,324	0	0	0	0
49. Disability Income	0	0	1,523	220,610	0	0	0	0
50. Extended Benefits	0	0	X X X	X X X	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0 (a)	0	4,846 (a)	1,499,934	0 (a)	0	0 (a)	0

(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	12	57	0	0
2. Issued during year	1	7	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	13	64	0	0
Deductions during year:				
6. Decreased (net)	1	3	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	1	3	0	0
9. In force end of year (Line 5 minus line 8)	12	61	0	0
10. Amount on deposit	0 (a)	412,244	0 (a)	0
11. Income now payable	12	61	0	0
12. Amount of income payable	(a) 89,640	(a) 472,033	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	31	1,381	386	12,669
2. Issued during year	10	17	19	329
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	52
5. Total (Lines 1 to 4)	41	1,398	405	13,050
Deductions during year:				
6. Decreased (net)	4	121	27	548
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	4	121	27	548
9. In force end of year (Line 5 minus line 8)	37	1,277	378	12,502
Income now payable:				
10. Amount of income payable	(a) 374,599	X X X	X X X	(a) 0
Deferred fully paid:				
11. Account Balance	X X X	(a) 46,119,652	X X X	(a) 0
Deferred not fully paid:				
12. Account Balance	X X X	(a) 43,102,877	X X X	(a) 703,160,772

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	84,475	34,750,031	0	0	14,633	14,657,784
2. Issued during year	9,525	2,800,469	0	0	4,799	3,562,685
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	X X X	0	X X X	0	X X X
5. Total (Lines 1 to 4)	94,000	X X X	0	X X X	19,432	X X X
Deductions during year:						
6. Conversions	0	X X X	X X X	X X X	X X X	X X X
7. Decreased (net)	4,873	X X X	0	X X X	4,444	X X X
8. Reinsurance ceded	0	X X X	0	X X X	0	X X X
9. Totals (Lines 6 to 8)	4,873	X X X	0	X X X	4,444	X X X
10. In force end of year (Line 5 minus line 8)	89,127	(a) 34,140,790	0	(a) 0	14,988	(a) 16,437,145

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	32	28
2. Issued during year	0	5
3. Reinsurance assumed	0	0
4. Increased during year (net)	1	0
5. Total (Lines 1 to 4)	33	33
Deductions during year:		
6. Decreased (net)	7	0
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	7	0
9. In force end of year (Line 5 minus line 8)	26	33
10. Amount of account balance	(a) 32,031,867	(a) 1,918

(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	3,352,831
2. Current year's realized pre-tax capital gains/(losses) of \$ (303,284) transferred into the reserve net of taxes of \$ (63,690)	(239,594)
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	3,113,237
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	445,324
6. Reserve as of December 31, current year (Line 4 minus Line 5)	2,667,913

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	527,220	(81,896)	0	445,324
2. 2025	433,900	(65,952)	0	367,948
3. 2026	377,171	(11,222)	0	365,949
4. 2027	324,081	(10,861)	0	313,220
5. 2028	267,572	(10,563)	0	257,009
6. 2029	223,740	(10,214)	0	213,526
7. 2030	189,277	(9,632)	0	179,645
8. 2031	161,186	(8,804)	0	152,382
9. 2032	141,100	(7,855)	0	133,245
10. 2033	123,675	(7,023)	0	116,652
11. 2034	111,223	(5,940)	0	105,283
12. 2035	99,628	(4,865)	0	94,763
13. 2036	84,956	(3,744)	0	81,212
14. 2037	70,127	(2,471)	0	67,656
15. 2038	53,355	(1,210)	0	52,145
16. 2039	40,565	179	0	40,744
17. 2040	30,747	826	0	31,573
18. 2041	23,710	667	0	24,377
19. 2042	18,082	497	0	18,579
20. 2043	12,075	315	0	12,390
21. 2044	8,787	122	0	8,909
22. 2045	8,689	18	0	8,707
23. 2046	7,753	14	0	7,767
24. 2047	6,243	11	0	6,254
25. 2048	4,627	7	0	4,634
26. 2049	2,656	2	0	2,658
27. 2050	606	0	0	606
28. 2051	44	0	0	44
29. 2052	28	0	0	28
30. 2053	8	0	0	8
31. 2054 and Later	0	0	0	0
32. Total (Lines 1 to 31)	3,352,831	(239,594)	0	3,113,237

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	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)	
1. Reserve as of December 31, prior year	10,432,447	1,875,134	12,307,581	16,587	43,298	59,885	12,367,466
2. Realized capital gains/(losses) net of taxes-General Account	8,111	0	8,111	0	0	0	8,111
3. Realized capital gains/(losses) net of taxes-Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	0	0	0	0	0	0	0
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	2,077,860	305,061	2,382,921	0	6,101	6,101	2,389,022
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	12,518,418	2,180,195	14,698,613	16,587	49,399	65,986	14,764,599
9. Maximum reserve	10,543,701	1,717,142	12,260,843	16,340	37,483	53,823	12,314,666
10. Reserve objective	6,141,003	1,325,071	7,466,074	10,275	19,249	29,524	7,495,598
11. 20% of (Line 10 - Line 8)	(1,275,483)	(171,025)	(1,446,508)	(1,262)	(6,030)	(7,292)	(1,453,800)
12. Balance before transfers (Lines 8 + 11)	11,242,935	2,009,170	13,252,105	15,325	43,369	58,694	13,310,799
13. Transfers	0	0	0	0	0	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(699,235)	(292,029)	(991,264)	0	(5,882)	(5,882)	(997,146)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	10,543,700	1,717,141	12,260,841	15,325	37,487	52,812	12,313,653

**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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt Obligations	7,417,003	X X X	X X X	7,417,003	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1A	105,296,444	X X X	X X X	105,296,444	0.0002	21,059	0.0007	73,708	0.0013	136,885
2.2	1	NAIC Designation Category 1B	14,499,355	X X X	X X X	14,499,355	0.0004	5,800	0.0011	15,949	0.0023	33,349
2.3	1	NAIC Designation Category 1C	20,088,459	X X X	X X X	20,088,459	0.0006	12,053	0.0018	36,159	0.0035	70,310
2.4	1	NAIC Designation Category 1D	30,158,638	X X X	X X X	30,158,638	0.0007	21,111	0.0022	66,349	0.0044	132,698
2.5	1	NAIC Designation Category 1E	39,351,759	X X X	X X X	39,351,759	0.0009	35,417	0.0027	106,250	0.0055	216,435
2.6	1	NAIC Designation Category 1F	117,927,785	X X X	X X X	117,927,785	0.0011	129,721	0.0034	400,954	0.0068	801,909
2.7	1	NAIC Designation Category 1G	154,689,165	X X X	X X X	154,689,165	0.0014	216,565	0.0042	649,694	0.0085	1,314,858
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	482,011,605	X X X	X X X	482,011,605	X X X	441,726	X X X	1,349,063	X X X	2,706,444
3.1	2	NAIC Designation Category 2A	189,108,994	X X X	X X X	189,108,994	0.0021	397,129	0.0063	1,191,387	0.0105	1,985,644
3.2	2	NAIC Designation Category 2B	251,323,409	X X X	X X X	251,323,409	0.0025	628,309	0.0076	1,910,058	0.0127	3,191,807
3.3	2	NAIC Designation Category 2C	86,725,189	X X X	X X X	86,725,189	0.0036	312,211	0.0108	936,632	0.0180	1,561,053
3.4		Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	527,157,592	X X X	X X X	527,157,592	X X X	1,337,649	X X X	4,038,077	X X X	6,738,504
4.1	3	NAIC Designation Category 3A	4,523,264	X X X	X X X	4,523,264	0.0069	31,211	0.0183	82,776	0.0262	118,510
4.2	3	NAIC Designation Category 3B	7,317,857	X X X	X X X	7,317,857	0.0099	72,447	0.0264	193,191	0.0377	275,883
4.3	3	NAIC Designation Category 3C	6,370,412	X X X	X X X	6,370,412	0.0131	83,452	0.0350	222,964	0.0500	318,521
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	18,211,533	X X X	X X X	18,211,533	X X X	187,110	X X X	498,931	X X X	712,914
5.1	4	NAIC Designation Category 4A	3,341,954	X X X	X X X	3,341,954	0.0184	61,492	0.0430	143,704	0.0615	205,530
5.2	4	NAIC Designation Category 4B	798,431	X X X	X X X	798,431	0.0238	19,003	0.0555	44,313	0.0793	63,316
5.3	4	NAIC Designation Category 4C	200,000	X X X	X X X	200,000	0.0310	6,200	0.0724	14,480	0.1034	20,680
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	4,340,385	X X X	X X X	4,340,385	X X X	86,695	X X X	202,497	X X X	289,526
6.1	5	NAIC Designation Category 5A	249,807	X X X	X X X	249,807	0.0472	11,791	0.0846	21,134	0.1410	35,223
6.2	5	NAIC Designation Category 5B	100,097	X X X	X X X	100,097	0.0663	6,636	0.1128	11,291	0.1980	19,819
6.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3)	349,904	X X X	X X X	349,904	X X X	18,427	X X X	32,425	X X X	55,042
7	6	NAIC 6	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
8		Total Unrated Multi-class Securities Acquired by Conversion	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8)	1,039,488,022	X X X	X X X	1,039,488,022	X X X	2,071,607	X X X	6,120,993	X X X	10,502,430
PREFERRED STOCKS												
10	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
11	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
17		Total Preferred Stocks (Sum of Lines 10 through 16)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18		Exempt Obligations	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1A	0	X X X	X X X	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1B	0	X X X	X X X	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1C	0	X X X	X X X	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1D	0	X X X	X X X	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1E	0	X X X	X X X	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1F	0	X X X	X X X	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1G	0	X X X	X X X	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
20.1	2	NAIC Designation Category 2A	0	X X X	X X X	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2B	0	X X X	X X X	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2C	0	X X X	X X X	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
21.1	3	NAIC Designation Category 3A	0	X X X	X X X	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3B	0	X X X	X X X	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3C	0	X X X	X X X	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
22.1	4	NAIC Designation Category 4A	0	X X X	X X X	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4B	0	X X X	X X X	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4C	0	X X X	X X X	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
23.1	5	NAIC Designation Category 5A	0	X X X	X X X	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5B	0	X X X	X X X	0	0.0663	0	0.1128	0	0.1980	0
23.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
24	6	NAIC 6	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
25		Total Short-term Bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
DERIVATIVE INSTRUMENTS												
26		Exchange Traded	12,506,467	X X X	X X X	12,506,467	0.0005	6,253	0.0016	20,010	0.0033	41,271
27	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
28	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
33		Total Derivative Instruments	12,506,467	X X X	X X X	12,506,467	X X X	6,253	X X X	20,010	X X X	41,271
34		TOTAL (Lines 9 + 17 + 25 + 33)	1,051,994,489	X X X	X X X	1,051,994,489	X X X	2,077,860	X X X	6,141,003	X X X	10,543,701

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages - CM1 - Highest Quality	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
36		Farm Mortgages - CM2 - High Quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
37		Farm Mortgages - CM3 - Medium Quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
38		Farm Mortgages - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
39		Farm Mortgages - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
40		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
41		Residential Mortgages - All Other	0	0	X X X	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial Mortgages - All Other - CM1 - Highest Quality	174,618,717	0	X X X	174,618,717	0.0011	192,081	0.0057	995,327	0.0074	1,292,179
44		Commercial Mortgages - All Other - CM2 - High Quality	9,647,044	0	X X X	9,647,044	0.0040	38,588	0.0114	109,976	0.0149	143,741
45		Commercial Mortgages - All Other - CM3 - Medium Quality	10,781,403	0	X X X	10,781,403	0.0069	74,392	0.0200	215,628	0.0257	277,082
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48		Farm Mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
49		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Residential Mortgages - All Other	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial Mortgages - All Other	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53		Farm Mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
54		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Residential Mortgages - All Other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial Mortgages - Insured or Guaranteed	900,000	0	X X X	900,000	0.0000	0	0.0046	4,140	0.0046	4,140
57		Commercial Mortgages - All Other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B Mortgages (Sum of Lines 35 through 57) (Page 2, Line 3, Net Admitted Asset)	195,947,164	0	X X X	195,947,164	X X X	305,061	X X X	1,325,071	X X X	1,717,142
59		Schedule DA Mortgages	0	0	X X X	0	0.0034	0	0.0114	0	0.0149	0
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	195,947,164	0	X X X	195,947,164	X X X	305,061	X X X	1,325,071	X X X	1,717,142

**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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated Public	0	X X X	X X X	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
2		Unaffiliated Private	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank	1,684,500	X X X	X X X	1,684,500	0.0000	0	0.0061	10,275	0.0097	16,340
4		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed Income Exempt Obligations	0	0	0	0	X X X	0	X X X	0	X X X	0
6		Fixed Income Highest Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
7		Fixed Income High Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
8		Fixed Income Medium Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
9		Fixed Income Low Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
10		Fixed Income Lower Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
11		Fixed Income In or Near Default	0	0	0	0	X X X	0	X X X	0	X X X	0
12		Unaffiliated Common Stock Public	0	0	0	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
13		Unaffiliated Common Stock Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15		Affiliated - Certain Other (See SVO Purposes & Procedures Manual)	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - All Other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
17		Total Common Stock (Sum of Lines 1 through 16)	1,684,500	0	0	1,684,500	X X X	0	X X X	10,275	X X X	16,340
REAL ESTATE												
18		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	X X X	0	X X X	0	X X X	0
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt Obligations	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
24	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	8,617,863	X X X	X X X	8,617,863	0.0005	4,309	0.0016	13,789	0.0033	28,439
31	2	High Quality	853,191	X X X	X X X	853,191	0.0021	1,792	0.0064	5,460	0.0106	9,044
32	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	9,471,054	X X X	X X X	9,471,054	X X X	6,101	X X X	19,249	X X X	37,483
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - Highest Quality	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - High Quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - Medium Quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
43		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
44		Residential Mortgages - All Other	0	X X X	X X X	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm Mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
47		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
48		Residential Mortgages - All Other	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial Mortgages - All Other	0	0	X X X	0	0.048	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51		Farm Mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
52		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
53		Residential Mortgages - All Other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial Mortgages - All Other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
57		Unaffiliated - In Good Standing With Covenants	0	0	X X X	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	X X X	0	X X X	0	X X X	0	X X X	0

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		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated Public	0	X X X	X X X	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
66		Unaffiliated Private	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
67		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated Other-All Other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home Office Property (General Account only)	0		0	0	0.0000	0	0.0912	0	0.0912	0
72		Investment Properties	0		0	0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt	0		0	0	0.0000	0	0.1337	0	0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0		0	0	X X X	0	X X X	0	X X X	0
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78		Non-Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	X X X	0	X X X	0	X X X	0
RESIDUAL TRanches OR INTERESTS												
81		Fixed Income Instruments - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
82		Fixed Income Instruments - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
83		Common Stock - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
84		Common Stock - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
85		Preferred Stock - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
86		Preferred Stock - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
87		Real Estate - Unaffiliated	0		0	0	0.0000	0	0.1580	0	0.1580	0
88		Real Estate - Affiliated	0		0	0	0.0000	0	0.1580	0	0.1580	0
89		Mortgage Loans - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
90		Mortgage Loans - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
91		Other - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
92		Other - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	X X X	0	X X X	0	X X X	0
ALL OTHER INVESTMENTS												
94		NAIC 1 Working Capital Finance Investments	0	X X X	0	0	0.0000	0	0.0042	0	0.0042	0
95		NAIC 2 Working Capital Finance Investments	0	X X X	0	0	0.0000	0	0.0137	0	0.0137	0
96		Other Invested Assets-Schedule BA	0	X X X	0	0	0.0000	0	0.1580	0	0.1580	0
97		Other Short-term Invested Assets-Schedule DA	0	X X X	0	0	0.0000	0	0.1580	0	0.1580	0
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	X X X	0	0	X X X	0	X X X	0	X X X	0
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	9,471,054	0	0	9,471,054	X X X	6,101	X X X	19,249	X X X	37,483

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

(b) Determined using 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.

NONE **Schedule F**

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		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS																										
1. Premiums written	48,612,388	XXX	0	XXX	0	XXX	0	XXX	4,871,863	XXX	36,782,441	XXX	0	XXX	0	XXX	0	XXX	0	XXX	6,958,066	XXX	0	XXX	18	XXX
2. Premiums earned	48,618,890	XXX	0	XXX	0	XXX	0	XXX	4,872,851	XXX	36,780,973	XXX	0	XXX	0	XXX	0	XXX	0	XXX	6,965,048	XXX	0	XXX	18	XXX
3. Incurred claims	30,576,504	62.9	0	0.0	0	0.0	0	0.0	2,967,540	60.9	24,713,772	67.2	0	0.0	0	0.0	0	0.0	0	0.0	2,895,192	41.6	0	0.0	0	0.0
4. Cost containment expenses	1,021,913	2.1	0	0.0	0	0.0	0	0.0	134,482	2.8	887,431	2.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	31,598,417	65.0	0	0.0	0	0.0	0	0.0	3,102,022	63.7	25,601,203	69.6	0	0.0	0	0.0	0	0.0	0	0.0	2,895,192	41.6	0	0.0	0	0.0
6. Increase in contract reserves	912,888	1.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	912,888	13.1	0	0.0	0	0.0
7. Commissions (a)	4,908,343	10.1	0	0.0	0	0.0	0	0.0	329,174	6.8	3,589,954	9.8	0	0.0	0	0.0	0	0.0	0	0.0	693,422	10.0	0	0.0	295,793	1643294.4
8. Other general insurance expenses	6,934,653	14.3	0	0.0	0	0.0	0	0.0	624,809	12.8	4,123,048	11.2	0	0.0	0	0.0	0	0.0	0	0.0	2,469,969	35.5	0	0.0	(283,173)	(1573183.3)
9. Taxes, licenses and fees	1,132,055	2.3	0	0.0	0	0.0	0	0.0	99,664	2.0	810,061	2.2	0	0.0	0	0.0	0	0.0	0	0.0	220,435	3.2	0	0.0	1,895	10527.8
10. Total other expenses incurred	12,975,051	26.7	0	0.0	0	0.0	0	0.0	1,053,647	21.6	8,523,063	23.2	0	0.0	0	0.0	0	0.0	0	0.0	3,383,826	48.6	0	0.0	14,515	80638.9
11. Aggregate write-ins for deductions	(138,575)	(0.3)	0	0.0	0	0.0	0	0.0	0	0.0	6,193	0.0	0	0.0	0	0.0	0	0.0	0	0.0	94	0.0	0	0.0	(144,862)	(804788.9)
12. Gain from underwriting before dividends or refunds	3,271,109	6.7	0	0.0	0	0.0	0	0.0	717,182	14.7	2,650,514	7.2	0	0.0	0	0.0	0	0.0	0	0.0	(226,952)	(3.3)	0	0.0	130,365	724250.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	3,271,109	6.7	0	0.0	0	0.0	0	0.0	717,182	14.7	2,650,514	7.2	0	0.0	0	0.0	0	0.0	0	0.0	(226,952)	(3.3)	0	0.0	130,365	724250.0
DETAILS OF WRITE-IN LINES																										
1101 Miscellaneous deductions	97	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	97	0.0%	0	0.0%	0	0.0%
1102 Miscellaneous income	(138,672)	(0.3%)	0	0.0%	0	0.0%	0	0.0%	0	0.0%	6,193	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	(3)	(0.0%)	0	0.0%	(144,862)	(804788.9%)
1103	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%
1198 Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1199 Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	(138,575)	(0.3)	0	0.0	0	0.0	0	0.0	0	0.0	6,193	0.0	0	0.0	0	0.0	0	0.0	0	0.0	94	0.0	0	0.0	(144,862)	(804788.9)

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(a) Includes \$ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
A Premium Reserves:													
1. Unearned premiums	194,797	0	0	0	924	19,006	0	0	0	0	174,867	0	0
2. Advance premiums	263,637	0	0	0	8,344	128,907	0	0	0	0	126,386	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	458,434	0	0	0	9,268	147,913	0	0	0	0	301,253	0	0
5. Total premium reserves, prior year	356,352	0	0	0	14,900	112,499	0	0	0	0	228,953	0	0
6. Increase in total premium reserves	102,082	0	0	0	(5,632)	35,414	0	0	0	0	72,300	0	0
B Contract Reserves:													
1. Additional reserves (a)	6,642,339	0	0	0	0	0	0	0	0	0	6,642,339	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	6,642,339	0	0	0	0	0	0	0	0	0	6,642,339	0	0
4. Total contract reserves, prior year	5,729,451	0	0	0	0	0	0	0	0	0	5,729,451	0	0
5. Increase in contract reserves	912,888	0	0	0	0	0	0	0	0	0	912,888	0	0
C Claim Reserves and Liabilities:													
1. Total current year	20,169,070	0	0	0	502,701	1,110,050	0	0	0	0	18,556,319	0	0
2. Total prior year	20,116,325	0	0	0	434,692	1,282,746	0	0	0	0	18,398,887	0	0
3. Increase	52,745	0	0	0	68,009	(172,696)	0	0	0	0	157,432	0	0
PART 3 – TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES													
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	4,239,672	0	0	0	458,598	1,073,117	0	0	0	0	2,707,957	0	0
1.2 On claims incurred during current year	26,284,087	0	0	0	2,440,933	23,813,351	0	0	0	0	29,803	0	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	17,162,731	0	0	0	5,026	11,100	0	0	0	0	17,146,605	0	0
2.2 On claims incurred during current year	3,006,339	0	0	0	497,675	1,098,950	0	0	0	0	1,409,714	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	21,402,403	0	0	0	463,624	1,084,217	0	0	0	0	19,854,562	0	0
3.2 Claim reserves and liabilities, December 31, prior year	20,116,325	0	0	0	434,692	1,282,746	0	0	0	0	18,398,887	0	0
3.3 Line 3.1 minus Line 3.2	1,286,078	0	0	0	28,932	(198,529)	0	0	0	0	1,455,675	0	0
PART 4 – REINSURANCE													
A Reinsurance Assumed:													
1. Premiums written	2,242,876	0	0	0	394,338	1,720,685	0	0	0	0	127,853	0	0
2. Premiums earned	2,247,474	0	0	0	394,338	1,720,685	0	0	0	0	132,451	0	0
3. Incurred claims	2,414,083	0	0	0	281,152	761,888	0	0	0	0	1,371,043	0	0
4. Commissions	14,318	0	0	0	0	0	0	0	0	0	14,318	0	0
B Reinsurance Ceded:													
1. Premiums written	3,034,266	0	0	0	0	0	0	0	0	0	3,034,266	0	0
2. Premiums earned	2,957,468	0	0	0	0	0	0	0	0	0	2,957,468	0	0
3. Incurred claims	3,272,524	0	0	0	0	0	0	0	0	0	3,272,524	0	0
4. Commissions	897,702	0	0	0	0	0	0	0	0	0	897,702	0	0

(a) Includes \$ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A. Direct:													
1. Incurred Claims	0	0	0	2,686,388	23,951,884	0	0	0	0	4,796,673	0	0	31,434,945
2. Beginning Claim Reserves and Liabilities	0	0	0	370,799	1,206,098	0	0	0	0	18,752,826	0	0	20,329,723
3. Ending Claim Reserves and Liabilities	0	0	0	431,294	962,419	0	0	0	0	21,275,677	0	0	22,669,390
4. Claims Paid	0	0	0	2,625,893	24,195,563	0	0	0	0	2,273,822	0	0	29,095,278
B. Assumed Reinsurance:													
1. Incurred Claims	0	0	0	281,152	761,888	0	0	0	0	1,371,043	0	0	2,414,083
2. Beginning Claim Reserves and Liabilities	0	0	0	63,893	76,648	0	0	0	0	13,232,838	0	0	13,373,379
3. Ending Claim Reserves and Liabilities	0	0	0	71,407	147,631	0	0	0	0	12,354,718	0	0	12,573,756
4. Claims Paid	0	0	0	273,638	690,905	0	0	0	0	2,249,163	0	0	3,213,706
C. Ceded Reinsurance:													
1. Incurred Claims	0	0	0	0	0	0	0	0	0	3,272,524	0	0	3,272,524
2. Beginning Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	13,865,380	0	0	13,865,380
3. Ending Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	15,299,546	0	0	15,299,546
4. Claims Paid	0	0	0	0	0	0	0	0	0	1,838,358	0	0	1,838,358
D. Net:													
1. Incurred Claims	0	0	0	2,967,540	24,713,772	0	0	0	0	2,895,192	0	0	30,576,504
2. Beginning Claim Reserves and Liabilities	0	0	0	434,692	1,282,746	0	0	0	0	18,120,284	0	0	19,837,722
3. Ending Claim Reserves and Liabilities	0	0	0	502,701	1,110,050	0	0	0	0	18,330,849	0	0	19,943,600
4. Claims Paid	0	0	0	2,899,531	24,886,468	0	0	0	0	2,684,627	0	0	30,470,626
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses	0	0	0	3,102,022	25,601,204	0	0	0	0	2,895,191	0	0	31,598,417
2. Beginning Reserves and Liabilities	0	0	0	434,692	1,282,746	0	0	0	0	18,120,284	0	0	19,837,722
3. Ending Reserves and Liabilities	0	0	0	502,702	1,110,051	0	0	0	0	18,330,848	0	0	19,943,601
4. Paid Claims and Cost Containment Expenses	0	0	0	3,034,012	25,773,899	0	0	0	0	2,684,627	0	0	31,492,538

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	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Amount of In Force at End of Year	Reserve	Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	CO/I	OL	107,103,404	38,876,383	1,188,996	200,103	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	OL	96,961,885	5,272,642	2,279,795	139,308	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	VA	0	23,909,148	2,542,803	0	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/G	VA	0	9,760,678	9,615,777	0	0	0
0299999	General Account - Affiliates - U.S. - Other					XXX	204,065,289	77,818,851	15,627,371	339,411	0	0
0399999	General Account - Affiliates - U.S. - Total					XXX	204,065,289	77,818,851	15,627,371	339,411	0	0
0799999	General Account - Affiliates - Total Affiliates					XXX	204,065,289	77,818,851	15,627,371	339,411	0	0
60176	13-4076788	08/01/2016	SBLI USA Life Insurance Company, Inc	NY	CO/I	XXXL	0	0	(95,443)	0	0	0
0899999	General Account - Non-Affiliates - U.S. Non-Affiliates					XXX	0	0	(95,443)	0	0	0
1099999	General Account - Non-Affiliates - Total Non-Affiliates					XXX	0	0	(95,443)	0	0	0
1199999	General Account - Total General Account					XXX	204,065,289	77,818,851	15,531,928	339,411	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	OL	0	0	0	0	16,076,180	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	VA	0	0	0	0	24,133,560	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/G	VA	0	0	0	0	60,594,479	0
1399999	Separate Accounts - Affiliates - U.S. - Other					XXX	0	0	0	0	100,804,219	0
1499999	Separate Accounts - Affiliates - U.S. - Total					XXX	0	0	0	0	100,804,219	0
1899999	Separate Accounts - Affiliates - Total Affiliates					XXX	0	0	0	0	100,804,219	0
2299999	Total Separate Accounts					XXX	0	0	0	0	100,804,219	0
2399999	Total U.S					XXX	204,065,289	77,818,851	15,531,928	339,411	100,804,219	0
9999999	Totals					XXX	204,065,289	77,818,851	15,531,928	339,411	100,804,219	0

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than For Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
71005	13-3176850	01/01/1994	First Reliance Standard Life Insurance Company	NY	QA/G	D	1,445,481	0	0	121,306	0	0
71005	13-3176850	01/01/1994	First Reliance Standard Life Insurance Company	NY	QA/G	OH	71,956	0	0	11,994	0	0
89009	13-4119477	10/25/2000	Standard Life Insurance of New York	NY	QA/G	D	275,204	0	0	26,326	0	0
89009	13-4119477	10/25/2000	Standard Life Insurance of New York	NY	QA/G	OH	322,382	0	0	59,413	0	0
67814	06-0493340	12/01/2013	Nassau Life Insurance Company	NY	OTH/I	STDI	44,905	2,752	96,720	0	0	0
67814	06-0493340	12/01/2013	Nassau Life Insurance Company	NY	OTH/I	LTDI	83,079	8,838	12,561,216	14,324	0	0
0899999	Non-Affiliates - U.S. Non-Affiliates					XXX	2,243,007	11,590	12,657,936	233,363	0	0
1099999	Non-Affiliates - Total Non-Affiliates					XXX	2,243,007	11,590	12,657,936	233,363	0	0
1199999	Total U.S.					XXX	2,243,007	11,590	12,657,936	233,363	0	0
9999999	Totals					XXX	2,243,007	11,590	12,657,936	233,363	0	0

SCHEDULE S - PART 2

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

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	0	200,103
0299999	Life and Annuity - Affiliates - U.S. - Other				0	200,103
0399999	Life and Annuity - Affiliates - U.S. - Total				0	200,103
0799999	Life and Annuity - Affiliates - Total Affiliates				0	200,103
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	20,094	0
66346	58-0828824	06/01/2013	Munich American Reassurance Company	GA	0	124,994
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	0	152,262
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	2,128,058	2,088,602
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	0	672,598
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	40,188	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	588,499	648,862
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	38,160	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	0	249,988
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	33,490	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	0	173,203
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	1,551,620	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	0	6,815
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	0	18,000
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	815,193	979,115
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	40,188	1,673,203
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	0	173,203
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	0	152,262
0899999	Life and Annuity - Non-Affiliates - U.S. Non-Affiliates				5,255,490	7,113,107
1099999	Life and Annuity - Non-Affiliates - Total Non-Affiliates				5,255,490	7,113,107
1199999	Life and Annuity - Total Life and Annuity				5,255,490	7,313,210
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	75,308	7,530
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	37,959	7,530
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	111,201	5,402
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	1,000	93
1999999	Accident and Health - Non-Affiliates - U.S. Non-Affiliates				225,468	20,555
2199999	Accident and Health - Non-Affiliates - Total Non-Affiliates				225,468	20,555
2299999	Accident and Health - Total Accident and Health				225,468	20,555
2399999	Total U.S.				5,480,958	7,333,765
9999999	Totals				5,480,958	7,333,765

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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
80659	82-4533188	05/01/2003	Canada Life Assurance Company	MI	YRT/I	XXXLO	396,590	5,132	3,395	4,854	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,970,000	376	363	3,736	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	CO/I	DIS	0	53	13	137	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	15,908,155	5,067	4,611	43,509	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	CO/I	DIS	0	10	11	82	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	864,186	627	577	3,526	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	CO/I	XXXL	634,500	2,769	2,495	6,229	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	3,924,692	65,228	59,508	75,873	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,257,481	31,416	51,658	10,734	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	42,754	109	5	109	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	CO/I	DIS	0	42	36	23	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,157,501	15,848	598	4,262	0	0	0	0
80659	82-4533188	02/27/2017	Canada Life Assurance Company	MI	YRT/I	XXXLO	857,325	784	34	888	0	0	0	0
62308	06-0303370	06/01/2013	Connecticut General Life Insurance Company	CT	YRT/I	OL	1,094,944	44,590	41,014	38,890	0	0	0	0
62308	06-0303370	06/01/2013	Connecticut General Life Insurance Company	CT	YRT/I	OL	150,000	519	471	826	0	0	0	0
86258	13-2572994	06/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	144,605	4,140	5,512	2,632	0	0	0	0
86258	13-2572994	06/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	1,996,482	61,752	55,746	36,341	0	0	0	0
86258	13-2572994	09/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	528,290	10,055	8,949	7,861	0	0	0	0
86258	13-2572994	06/04/2018	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	2,959,225	6,755	1,050	5,046	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	54,690	57,090	17,983	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	84,875,337	2,452,276	2,465,590	145,392	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	222	183	1,191	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,306,189	26,526	28,355	30,340	0	0	0	0
88340	59-2859797	07/26/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	3,348,780	200	152	7,260	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	2,539,435	4,754	3,931	3,400	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	132	33	289	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	32,004,208	13,428	11,875	74,079	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	26	28	4,729	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	117,789	70	65	11,140	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	16	20	63	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	255,374	639	673	960	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	15,648	15,791	6,131	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	19,764,767	550,628	570,306	36,555	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	614,441	32,375	29,528	47,184	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	23	20	33	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	500,001	1,730	1,569	2,018	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	700,973	2,855	2,751	2,830	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	YRT/I	XXXLO	6,616,683	7,238	2,060	25,436	0	0	0	0

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								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	CO/I	DIS	0	492	494	826	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,863,915	13,057	1,209	8,991	0	0	0	0
66346	58-0828824	06/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	49,337,181	2,601,948	2,403,954	2,384,470	0	0	0	0
66346	58-0828824	06/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	243,971	21,413	26,484	52,398	0	0	0	0
66346	58-0828824	09/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	98,305	152	142	186	0	0	0	0
66346	58-0828824	06/04/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	4,889,404	10,449	1,601	6,310	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	CO/I	DIS	0	133	55	2,741	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	YRT/I	XXXLO	162,621,146	169,061	141,224	76,264	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	165,009	3,023	2,772	51,330	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXLO	244,502	1,072	913	0	0	0	0	0
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	75,613	437	307	278	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	CO/I	DIS	0	790	580	11,463	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	14,348,893	333,848	381,324	223,492	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,449,353	10,994	10,202	0	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	CO/I	DIS	0	1,381	1,256	1,519	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,561,529	23,609	20,961	4,880	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	786,849	2,759	3,686	3,142	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,232,190	9,984	12,148	19,083	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	219,741	32	8,123	981	0	0	0	0
93572	43-1235868	04/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	114,304	736	30	306	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	155,747	165,076	49,827	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	XXXL	259,062,196	7,295,665	7,308,223	435,824	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	8,272,487	16,922	8,203	57,917	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	851	658	3,774	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	21,485,137	86,761	84,342	107,563	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	CO/I	DIS	0	474	525	3,172	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	37,626,742	14,975	13,322	126,447	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	CO/I	DIS	0	271	307	3,542	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,605,992	3,233	2,967	21,199	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	CO/I	DIS	0	32	40	53	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	YRT/I	XXXLO	662,849	3,079	3,126	1,035	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	304,994	346,895	50,417	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	XXXL	426,501,797	9,876,320	11,637,142	642,776	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	0	0	129	0	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	364	0	3	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	973,947	22,485	19,831	16,702	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	71,801,549	2,557,543	3,532,640	1,231,337	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	1,636	1,550	12,720	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	212,019	3,467	3,120	1,390	0	0	0	0

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	43,382,865	348,783	335,303	284,482	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	96,443,971	2,061,120	2,105,003	1,736,556	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	549,032	3,190	2,964	9,886	0	0	0	0
93572	43-1235868	09/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	724,159	15,561	17,019	11,557	0	0	0	0
93572	43-1235868	09/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	122,880	190	178	219	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,907,658	9,802	444	5,128	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	862	763	840	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,020,493	20,680	793	7,015	0	0	0	0
93572	43-1235868	10/24/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,195,071	456	1,616	2,478	0	0	0	0
93572	43-1235868	10/24/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	0	0	67	0	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	0	0	393	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXL	5,321,049	19,279	18,412	6,969	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	161,824	191,547	49,737	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXL	271,446,910	5,544,027	5,239,512	367,789	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	1,174	1,141	605	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	21,013,320	6,542	5,508	45,423	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	653	677	7,527	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	12,810,745	22,996	26,899	67,167	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	CO/I	DIS	0	634	516	6,701	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	OL	9,807,785	182,136	160,670	154,059	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXLO	19,925,699	419,498	495,187	312,990	0	0	0	0
93572	43-1235868	06/04/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	7,398,062	16,887	2,625	10,419	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	OL	74,184	0	1,024	417	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	61,534	345	330	346	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	614,542	25,601	25,596	25,223	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	18	26	2,074	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	2,666,319	117,893	109,624	110,614	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	514	367	4,511	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	7,059,631	98,653	133,348	69,313	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	689	617	2,333	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	675,218	8,176	7,512	6,864	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	81,602	95,027	13,813	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	110,638,221	2,822,126	3,507,197	184,833	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	OL	237,548	4,594	4,184	10,117	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	8,395,813	606,729	747,055	357,563	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	346	669	8,820	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	12,355,640	117,548	103,607	136,093	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	2,519	7,094	1,483	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	873,000	5,094	7,250	5,885	0	0	0	0

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	79	117	1,044	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	893,334	6,012	5,357	6,786	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	1,395	1,335	1,668	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	885,124	4,007	3,866	1,289	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	695,580	1,686	2,103	1,273	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	22,133	78	72	0	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	11,620,753	15,738	11,511	63,513	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	0	134	675	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,217,508	886	853	6,264	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	132	33	228	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	11,847,826	4,010	3,693	21,581	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	627	561	1,398	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,597,247	9,861	443	7,331	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	91,149	95,151	29,922	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	143,458,893	4,118,898	4,139,492	245,336	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	361	298	1,497	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	9,287,734	33,186	36,192	33,857	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	10	7	192	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,674,192	5,404	5,324	4,768	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	27	34	80	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	346,874	1,058	1,042	989	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	78,750	6	74	44	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	42,656	44,903	10,934	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	58,142,717	1,607,009	1,670,513	91,432	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	42,396,966	1,643,162	1,460,843	1,466,072	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	73	56	413	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,242,247	15,638	43,278	49,187	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	240,539	486	243	3,641	0	0	0	0
97071	13-3126819	09/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	73,729	114	107	134	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	1	1	2,205	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	23,055,246	90,189	86,071	33,891	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	239,195	270,057	85,298	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	492,469,413	8,831,836	8,285,373	730,898	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	2,632	2,568	1,205	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	22,577,551	9,285	8,065	43,173	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	813	767	2,546	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	20,785,017	37,699	47,397	31,969	0	0	0	0
97071	13-3126819	08/01/2016	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	0	0	1,052,042	(57,180)	0	0	0	0
97071	13-3126819	06/04/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	7,494,701	17,695	3,081	11,335	0	0	0	0

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	353	55	5,996	0	0	0	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	175,769,921	188,259	147,867	97,183	0	0	0	0
68713	84-0499703	06/01/1987	Security Life Of Denver Insurance Company	CO	YRT/I	OL	199,893	4,175	3,778	5,089	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,828,544	28,239	26,462	40,674	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	220,195	5,872	5,602	4,898	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	7	117	5,110	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	OL	7,058,442	102,508	90,156	180,327	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	1,024,340	11,612	12,892	26,169	0	0	0	0
68713	84-0499703	03/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	528,290	10,055	8,949	6,779	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	1,509,620	15,733	3,089	133,908	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	487,959	1,096	2,741	(961)	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	63	77	1,410	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	2,107,877	36,422	55,931	32,620	0	0	0	0
68713	84-0499703	06/20/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	587,420	4,990	4,534	11,317	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	120,000	1,317	1,203	1,665	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	10,195,000	45,296	167,546	(9,040)	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	887,602	2,607	2,758	5,410	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	872,419	7,635	6,769	9,624	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	18,716	22,576	4,039	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	12,076,217	489,731	594,452	36,517	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	59	136	1,665	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	AXXX	0	321,946	319,517	21,415	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	5,992,273	74,845	68,729	67,258	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	OL	320,000	3,471	0	2,531	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	0	0	3,205	0	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	OL	498,573	22,844	20,040	6,486	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	2,884,039	104,406	143,307	37,517	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	46	34	1,032	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,638,208	22,873	19,837	21,134	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	2,101,993	15,778	17,009	27,118	0	0	0	0
82627	06-0839705	03/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	244,502	1,072	913	0	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	14	21	1,079	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,133,055	94,314	88,048	57,563	0	0	0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,084,444	60,293	37,521	56,218	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	459	334	7,022	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	5,593,685	81,288	99,746	89,855	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	25,058	425	657	349	0	0	0	0
82627	06-0839705	10/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	124,084	1,227	1,121	0	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	185	130	263	0	0	0	0

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,771,815	23,071	24,678	11,170	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	65,253	400	369	429	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	200,000	4,794	4,512	3,685	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	122,880	190	178	237	0	0	0	0
82627	06-0839705	12/15/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	564,720	1,742	99	1,393	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	105	26	693	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	57,522,148	88,467	28,195	398,673	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	532	550	2,132	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,692,734	20,294	2,381	30,634	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1	1	1,731	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	27,109,197	106,071	100,047	39,107	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	233,623	259,452	114,622	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	1,150,784,579	14,303,250	14,036,377	2,331,576	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	896	769	12,784	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	36,484,011	187,260	87,206	312,336	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	0	0	60	132	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	32	75	89	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,035,518	2,557	4,060	5,364	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	309,777	331,606	34,617	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	276,373,911	6,825,607	7,930,025	309,391	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	0	0	323	0	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,137,148	41,366	36,627	81,054	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	18,465,665	932,930	1,358,219	700,338	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	240	421	7,538	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	27,788,296	330,751	303,646	366,917	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	2,015	5,675	6,156	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	3,168,400	17,459	22,409	110,813	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	509,798	8,618	7,645	11,274	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	183,113	11,179	8,771	4,050	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1	38	795	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	509,881	3,201	3,176	3,826	0	0	0	0
82627	06-0839705	09/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	528,288	10,055	8,949	6,779	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	17,542	14,727	1,391	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	4,285,125	66,070	61,442	5,638	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,459	1,427	1,682	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	16,420,220	11,396	10,435	78,926	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	122	94	63	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	373,500	211	164	189	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	7,397,552	16,887	4,481	12,874	0	0	0	0

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	402	173	7,664	0	0	0	0	
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	530,646,282	549,492	446,349	260,085	0	0	0	0	
0899999	General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							X X X	5,172,066,437	82,441,067	87,295,771	19,518,145	0	0	0
1099999	General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							X X X	5,172,066,437	82,441,067	87,295,771	19,518,145	0	0	0
1199999	General Account - Authorized - Total General Account Authorized							X X X	5,172,066,437	82,441,067	87,295,771	19,518,145	0	0	0
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	124	552	400	0	0	0	0	
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	3,556,302	0	22,040	32,480	0	0	0	0	
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	148,418	0	685	1,356	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	CO/I	ADB	0	0	809	0	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	1,014	756	1,138	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	696,822	894	875	881	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	400,000	0	7,502	15,429	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	39,120	76	154	1,509	0	0	0	0	
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	329,020	3,429	14,172	(83,552)	0	0	0	0	
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	48,017	43,797	92,858	0	0	0	0	
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	133,075	3,956	4,213	519	0	0	0	0	
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	101,531,045	460,469	533,181	395,776	0	0	0	0	
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	4,398	3,761	9,597	0	0	0	0	
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	300,000	96	93	1,515	0	0	0	0	
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	52,882,136	34,047	25,359	267,124	0	0	0	0	
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	1,218,609	2,671	2,222	32,510	0	0	0	0	
61301	47-0098400	08/30/2013	AMERITAS LIFE INSURANCE CORP	NE	COFW/I	OL	107,103,404	38,876,383	42,007,082	1,188,996	0	0	0	33,945,218	
61301	47-0098400	01/01/2021	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	277	154	2,996	0	0	0	0	
61301	47-0098400	01/01/2021	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	118,813,615	195,254	25,325	100,258	0	0	0	0	
1399999	General Account - Unauthorized - Affiliates - U.S. - Other							X X X	387,151,566	39,631,105	42,692,732	2,061,790	0	0	33,945,218
1499999	General Account - Unauthorized - Affiliates - U.S. - Total							X X X	387,151,566	39,631,105	42,692,732	2,061,790	0	0	33,945,218
1899999	General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates							X X X	387,151,566	39,631,105	42,692,732	2,061,790	0	0	33,945,218
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	28,564	0	633	76	0	0	0	0	
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	161,534	395	387	429	0	0	0	0	
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	491,632	20,481	20,477	33,403	0	0	0	0	
65676	35-0472300	10/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	130,665	7,288	4,393	5,328	0	0	0	0	

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year			
65676	35-0472300	09/01/2013	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	528,290	10,055	8,949	6,779	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	64,838	71,583	16,893	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	XXXL	72,692,299	1,605,083	1,524,850	97,544	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	581	571	373	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	5,431,003	2,586	2,246	14,465	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	181	161	611	0	0	0	0	
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	3,590,432	6,408	8,529	5,960	0	0	0	0	
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	67	28	1,426	0	0	0	0	
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	85,572,553	91,271	73,136	41,768	0	0	0	0	
2099999	General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							X X X	168,626,972	1,809,234	1,715,943	225,055	0	0	0
2199999	General Account - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							X X X	168,626,972	1,809,234	1,715,943	225,055	0	0	0
2299999	General Account - Unauthorized - Total General Account Unauthorized							X X X	555,778,538	41,440,339	44,408,675	2,286,845	0	0	33,945,218
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	404,837	148	2,180	1,738	0	0	0	0	
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	CO/I	DIS	0	2,783	0	9	0	0	0	0	
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	4,482,163	17,062	18,428	30,007	0	0	0	0	
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	0	0	7,431	(2,949)	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	DIS	0	167,259	178,636	17,277	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	XXXL	160,071,819	3,782,900	4,301,693	186,005	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	0	0	194	0	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,209,469	20,569	54,761	64,274	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	DIS	0	173	131	2,126	0	0	0	0	
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	7,084,847	42,368	44,768	76,062	0	0	0	0	
3199999	General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							X X X	174,253,135	4,033,262	4,608,222	374,549	0	0	0
3299999	General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							X X X	174,253,135	4,033,262	4,608,222	374,549	0	0	0
3399999	General Account - Total General Account Certified							X X X	174,253,135	4,033,262	4,608,222	374,549	0	0	0
4599999	General Account - Total General Account - Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							X X X	5,902,098,110	127,914,668	136,312,668	22,179,539	0	0	33,945,218
9199999	Total U.S.							X X X	5,559,218,003	122,072,172	129,988,503	21,579,935	0	0	33,945,218
9299999	Total Non-U.S.							X X X	342,880,107	5,842,496	6,324,165	599,604	0	0	0
9999999	Totals							X X X	5,902,098,110	127,914,668	136,312,668	22,179,539	0	0	33,945,218

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	OTH/I	STDI	227,204	66,589	286,971	0	0	0	0
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	OTH/I	LTDI	1,284,717	531,537	6,679,493	0	0	0	0
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	OTH/I	STDI	210,900	60,074	232,070	0	0	0	0
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	OTH/I	LTDI	1,297,474	535,065	6,679,493	0	0	0	0
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	OTH/I	STDI	7,106	866	20,784	0	0	0	0
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	OTH/I	LTDI	0	0	80,221	0	0	0	0
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	OTH/I	STDI	4,701	171	9,900	0	0	0	0
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	OTH/I	LTDI	2,164	1,330	4,657,006	0	0	0	0
0899999	General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0
1099999	General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0
1199999	General Account - Authorized - Total General Account Authorized												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0
4599999	General Account - Total General Account Authorized, Unauthorized and Certified												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0
9199999	Total U.S.												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0
9999999	Totals												
						X X X	3,034,266	1,195,632	18,645,938	0	0	0	0

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SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	124	0	0	124	0		0	0	0	3,288	124
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	41,212	0	0	41,212	0		0	0	0	80,782	41,212
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	5,413	0	0	5,413	0		0	0	0	0	0
61301	47-0098400	01/01/2021	AMERITAS LIFE INSURANCE CORP	195,532	0	0	195,532	0		0	0	0	10,297	10,297
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	512,443	0	0	512,443	0		0	0	0	76,154	76,154
61301	47-0098400	08/30/2013	AMERITAS LIFE INSURANCE CORP	38,876,383	200,103	573,045	39,649,531	0		0	33,945,218	0	5,704,314	39,649,531
0299999	General Account - Life and Annuity - Affiliates - U.S. - Other			39,631,107	200,103	573,045	40,404,255	0	X X X	0	33,945,218	0	5,874,835	39,777,318
0399999	General Account - Life and Annuity - Affiliates - U.S. - Total			39,631,107	200,103	573,045	40,404,255	0	X X X	0	33,945,218	0	5,874,835	39,777,318
0799999	General Account - Life and Annuity - Affiliates - Total Affiliates			39,631,107	200,103	573,045	40,404,255	0	X X X	0	33,945,218	0	5,874,835	39,777,318
65676	35-0472300	04/01/1988	LINCOLN NATIONAL LIFE INSURANCE COMPANY	395	0	0	395	13,611	0001	0	0	0	0	395
65676	35-0472300	10/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	7,288	0	0	7,288	4,844	0001	0	0	0	0	4,844
65676	35-0472300	09/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	10,055	0	0	10,055	6,682	0001	0	0	0	0	6,682
65676	35-0472300	04/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	20,481	0	9,046	29,527	14,863	0001	0	0	0	0	14,863
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company	1,679,677	0	(1,529)	1,678,148	1,019,510	0002	0	0	0	15,704	1,035,214
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company	91,338	0	0	91,338	55,490	0002	0	0	0	3,653	59,143
0899999	General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates			1,809,234	0	7,517	1,816,751	1,115,000	X X X	0	0	0	19,357	1,121,141
1099999	General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates			1,809,234	0	7,517	1,816,751	1,115,000	X X X	0	0	0	19,357	1,121,141
1199999	General Account - Life and Annuity - Total Life and Annuity			41,440,341	200,103	580,562	42,221,006	1,115,000	X X X	0	33,945,218	0	5,894,192	40,898,459
2399999	General Account - Total General Account			41,440,341	200,103	580,562	42,221,006	1,115,000	X X X	0	33,945,218	0	5,894,192	40,898,459
3599999	Total U.S.			41,440,341	200,103	580,562	42,221,006	1,115,000	X X X	0	33,945,218	0	5,894,192	40,898,459
9999999	Totals			41,440,341	200,103	580,562	42,221,006	1,115,000	X X X	0	33,945,218	0	5,894,192	40,898,459

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	026009593	BANK OF AMERICA, N.A.	3,280
0001	2	026002574	BARCLAYS BANK PLC	2,960
0001	2	021000089	CITIBANK, N.A.	2,960
0001	2	026009179	CREDIT SUISSE AG	2,960
0001	2	021001033	DEUTSCHE BANK AG	2,960
0001	2	026014601	GOLDMAN SACHS BANK, USA	2,960
0001	2	021000021	JPMORGAN CHASE BANK	3,280
0001	2	026014630	MORGAN STANLEY BANK, N.A.	1,920
0001	2	026009920	NATIXIS	1,920
0001	2	021000018	THE BANK OF NEW YORK MELLON	2,960
0001	2	026009632	THE BANK OF TOKYO-MITSUBISHI UFJ, LTD.	1,280
0001	2	071000152	THE NORTHERN TRUST COMPANY	1,600
0001	2	026007993	UBS AG, STAMFORD, CT	2,400
0001	2	121000248	WELLS FARGO BANK, N.A.	3,280
0001	2	091000022	U.S. BANK NA	3,280
0002	2	026009593	BANK OF AMERICA, N.A.	1,075,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1 NAIC Comp- any Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral							23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)	
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreement	20 Funds Deposited by and Withheld from Reinsurers	21 Other	22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)					
66133	41-1760577	06/01/2013	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	4,013	0	4	4,017	42	3,975	795	0	1,185	0001	0	0	0	0	1,185	29.811	100.000	3,975	0
66133	41-1760577	06/15/2007	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	0	0	0	0	0	0	0	0	0	0001	0	0	0	0	0	0.000	0.000	0	0
66133	41-1760577	02/01/2007	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	20	0	0	20	7	13	3	0	6	0001	0	0	0	0	6	46.154	100.000	13	0
0999999 General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0	
1099999 General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0	
1199999 General Account - Life and Annuity - Total Life and Annuity						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0	
47	2399999 General Account - Total General Account						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0
3699999 Total Non-U.S.						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0	
9999999 Totals						XXX	XXX	4,033	0	4	4,037	49	3,988	798	0	1,191	XXX	0	0	0	1,191	XXX	XXX	3,988	0	

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business

(\$000 OMITTED)

	1	2	3	4	5
	2024	2023	2022	2021	2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	25,214	26,828	26,596	27,255	27,470
2. Commissions and reinsurance expense allowances	2,297	2,212	2,356	2,893	3,077
3. Contract claims	35,137	14,754	24,784	32,441	33,564
4. Surrender benefits and withdrawals for life contracts	1,778	1,528	(1,239)	1,855	(3,020)
5. Dividends to policyholders and refunds to members	441	489	0	0	0
6. Reserve adjustments on reinsurance ceded	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts	(6,427)	(4,052)	(3,301)	765	(4,295)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	6,031	7,057	6,692	6,837	5,944
9. Aggregate reserves for life and accident and health contracts	147,242	153,669	157,721	161,022	160,258
10. Liability for deposit-type contracts	514	509	555	628	626
11. Contract claims unpaid	7,334	2,625	3,780	6,536	3,881
12. Amounts recoverable on reinsurance	5,481	2,947	2,545	3,954	5,640
13. Experience rating refunds due or unpaid	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	228	525	471	479	428
16. Unauthorized reinsurance offset	1,323	2,069	954	841	659
17. Offset for reinsurance with Certified Reinsurers	0	117	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	33,945	37,096	0	0	0
19. Letters of credit (L)	1,115	1,115	1,115	1,115	1,115
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of Credit (L)	1,191	1,192	1,300	1,300	1,300
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

SCHEDULE S – PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1	2	3
	As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	1,329,385,059	5,176,202	1,334,561,261
2. Reinsurance (Line 16)	10,368,669	(10,368,669)	0
3. Premiums and considerations (Line 15)	8,909,510	6,030,501	14,940,011
4. Net credit for ceded reinsurance	X X X	113,509,011	113,509,011
5. All other admitted assets (balance)	23,126,369	53,586	23,179,955
6. Total assets excluding Separate Accounts (Line 26)	1,371,789,607	114,400,631	1,486,190,238
7. Separate Account assets (Line 27)	490,302,723	0	490,302,723
8. Total assets (Line 28)	1,862,092,330	114,400,631	1,976,492,961
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	1,144,409,033	147,242,438	1,291,651,471
10. Liability for deposit-type contracts (Line 3)	34,409,513	513,800	34,923,313
11. Claim reserves (Line 4)	12,748,100	7,333,765	20,081,865
12. Policyholder dividends/ member refunds/ reserves (Lines 5 through 7)	847,000	0	847,000
13. Premium & annuity considerations received in advance (Line 8)	386,824	1,183	388,007
14. Other contract liabilities (Line 9)	12,707,008	(5,422,790)	7,284,218
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	1,322,547	(1,322,547)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19. All other liabilities (balance)	62,560,595	(33,945,218)	28,615,377
20. Total liabilities excluding Separate Accounts (Line 26)	1,269,390,620	114,400,631	1,383,791,251
21. Separate Account liabilities (Line 27)	490,302,723	0	490,302,723
22. Total liabilities (Line 28)	1,759,693,343	114,400,631	1,874,093,974
23. Capital & surplus (Line 38)	102,398,987	X X X	102,398,987
24. Total liabilities, capital & surplus (Line 39)	1,862,092,330	114,400,631	1,976,492,961
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	147,242,438		
26. Claim reserves	7,333,765		
27. Policyholder dividends/reserves	0		
28. Premium & annuity considerations received in advance	1,183		
29. Liability for deposit-type contracts	513,800		
30. Other contract liabilities	(5,422,790)		
31. Reinsurance ceded assets	10,368,669		
32. Other ceded reinsurance recoverables	(5,229,788)		
33. Total ceded reinsurance recoverables	154,807,277		
34. Premiums and considerations	6,030,501		
35. Reinsurance in unauthorized companies	1,322,547		
36. Funds held under reinsurance treaties with unauthorized reinsurers	0		
37. Reinsurance with Certified Reinsurers	0		
38. Funds held under reinsurance treaties with Certified Reinsurers	0		
39. Other ceded reinsurance payables/offsets	33,945,218		
40. Total ceded reinsurance payable/offsets	41,298,266		
41. Total net credit for ceded reinsurance	113,509,011		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5 (b)	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	N	9,557	35,538	58,956	0	104,051	0
2. Alaska	AK	N	0	4,863	13,275	0	18,138	26,731
3. Arizona	AZ	N	38,007	36,541	139,933	0	214,481	0
4. Arkansas	AR	N	9,020	44,591	9,481	0	63,092	0
5. California	CA	N	137,527	625,930	765,823	0	1,529,280	5,705
6. Colorado	CO	N	103,965	117,779	100,925	0	322,669	0
7. Connecticut	CT	N	3,142,976	1,327,218	587,888	0	5,058,082	88,931
8. Delaware	DE	N	48,495	13,097	31,265	0	92,857	0
9. District of Columbia	DC	N	13,009	18,095	12,726	0	43,830	0
10. Florida	FL	N	2,785,620	680,169	857,789	0	4,323,578	35,119
11. Georgia	GA	N	953,859	104,571	188,134	0	1,246,564	19,500
12. Hawaii	HI	N	13,790	0	13,909	0	27,699	0
13. Idaho	ID	N	24,826	0	13,382	0	38,208	0
14. Illinois	IL	N	38,347	161,077	305,447	0	504,871	0
15. Indiana	IN	N	36,459	28,637	150,847	0	215,943	0
16. Iowa	IA	N	2,987	18,230	12,531	0	33,748	0
17. Kansas	KS	N	3,812	63,544	26,640	0	93,996	0
18. Kentucky	KY	N	34,646	30,185	36,380	0	101,211	0
19. Louisiana	LA	N	4,852	30,162	37,497	0	72,511	0
20. Maine	ME	N	40,173	7,949	44,870	0	92,992	0
21. Maryland	MD	N	81,386	80,660	148,837	0	310,883	29,300
22. Massachusetts	MA	N	138,154	213,113	561,961	0	913,228	23
23. Michigan	MI	N	944,932	89,727	89,757	0	1,124,416	7,560
24. Minnesota	MN	N	1,084,408	6,884	64,966	0	1,156,258	0
25. Mississippi	MS	N	2,042	0	9,932	0	11,974	0
26. Missouri	MO	N	7,729	77,149	102,382	0	187,260	0
27. Montana	MT	N	4,669	11,874	14,206	0	30,749	0
28. Nebraska	NE	N	32,629	(856,553)	4,992	0	(818,932)	0
29. Nevada	NV	N	521,655	42,249	98,939	0	662,843	0
30. New Hampshire	NH	N	13,939	45,997	87,173	0	147,109	0
31. New Jersey	NJ	N	2,025,642	2,362,770	1,191,543	0	5,579,955	427,269
32. New Mexico	NM	N	5,332	10,311	13,750	0	29,393	0
33. New York	NY	L	64,484,883	52,860,854	40,999,981	0	158,345,718	13,482,500
34. North Carolina	NC	N	280,178	186,743	399,097	0	866,018	0
35. North Dakota	ND	N	0	3,900	9,289	0	13,189	0
36. Ohio	OH	N	63,626	265,282	184,517	0	513,425	0
37. Oklahoma	OK	N	265	13,846	22,555	0	36,666	0
38. Oregon	OR	N	3,848	95,203	45,474	0	144,525	0
39. Pennsylvania	PA	N	402,833	982,037	403,099	0	1,787,969	174,388
40. Rhode Island	RI	N	125,866	22,658	27,713	0	176,237	0
41. South Carolina	SC	N	307,244	52,624	245,725	0	605,593	0
42. South Dakota	SD	N	0	0	4,283	0	4,283	0
43. Tennessee	TN	N	112,012	91,821	78,857	0	282,690	0
44. Texas	TX	N	1,677,163	200,562	572,394	0	2,450,119	0
45. Utah	UT	N	306,654	22,438	96,971	0	426,063	0
46. Vermont	VT	N	12,925	111,509	82,512	0	206,946	0
47. Virginia	VA	N	132,366	158,122	246,697	0	537,185	0
48. Washington	WA	N	83,361	82,127	170,430	0	335,918	0
49. West Virginia	WV	N	3,938	0	20,536	0	24,474	0
50. Wisconsin	WI	N	16,234	10,349	151,175	0	177,758	0
51. Wyoming	WY	N	24,091	0	7,576	0	31,667	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	88,668	0	5,432	0	94,100	0
55. US Virgin Islands	VI	N	5,100	0	0	0	5,100	0
56. Northern Mariana Islands	MP	N	97	0	0	0	97	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	187,635	0	9,010	0	196,645	0
59. Subtotal		XXX	80,623,431	60,592,432	49,579,459	0	190,795,322	14,297,026
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	736,141	0	0	0	736,141	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	84,066	0	104,785	0	188,851	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	81,443,638	60,592,432	49,684,244	0	191,720,314	14,297,026
96. Plus Reinsurance Assumed		XXX	4,823,694	12,158,580	1,304,420	0	18,286,694	0
97. Totals (All Business)		XXX	86,267,332	72,751,012	50,988,664	0	210,007,008	14,297,026
98. Less Reinsurance Ceded		XXX	23,233,709	0	3,004,183	0	26,237,892	0
99. Totals (All Business) less Reinsurance Ceded		XXX	63,033,623	72,751,012	(c) 47,984,481	0	183,769,116	14,297,026
DETAILS OF WRITE-INS								
5800 ZZZ Other Alien		XXX	187,635	0	9,010	0	196,645	0
5800		XXX	0	0	0	0	0	0
5800		XXX	0	0	0	0	0	0
5899 Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899 Total (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX	187,635	0	9,010	0	196,645	0
9401		XXX	0	0	0	0	0	0
9402		XXX	0	0	0	0	0	0
9403		XXX	0	0	0	0	0	0
9498 Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499 Total (Lines 9401 through 9403 plus 9498) (Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	1
2. R - Registered - Non-domiciled RRGs	0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0
4. Q - Qualified - Qualified or accredited reinsurer	0
5. N - None of the above - Not allowed to write business in the state	56

(b) Explanation of basis of allocation by states, etc., of premiums and annuity con
 Premiums on individual life or accident and health and individual annuity contracts are allocated according to residence of policyowner. Premiums received under group annuity contracts covering less than 500 lives are allocated to the state in which the largest number are employed. Premiums received under group annuity contracts covering a larger number of employees are allocated to states by a method based on where the certificate holder resides. Premiums received under group accident and health contracts are allocated based on the state of residence of each group member.

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

SCHEDULE T - PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN
Allocated By States and Territories

		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
States, Etc.							
1. Alabama	AL	9,557	35,538	15,716	0	0	60,811
2. Alaska	AK	0	4,863	8,205	0	26,731	39,799
3. Arizona	AZ	38,007	36,541	61,535	0	0	136,083
4. Arkansas	AR	9,020	44,591	0	0	0	53,611
5. California	CA	137,527	625,930	383,735	0	5,705	1,152,897
6. Colorado	CO	103,965	117,779	32,497	0	0	254,241
7. Connecticut	CT	3,142,976	1,327,218	187,130	0	88,931	4,746,255
8. Delaware	DE	48,495	13,097	0	0	0	61,592
9. District of Columbia	DC	13,009	18,095	3,473	0	0	34,577
10. Florida	FL	2,785,620	680,169	208,849	0	35,119	3,709,757
11. Georgia	GA	953,859	104,571	53,711	0	19,500	1,131,641
12. Hawaii	HI	13,790	0	11,486	0	0	25,276
13. Idaho	ID	24,826	0	3,995	0	0	28,821
14. Illinois	IL	38,347	161,077	106,781	0	0	306,205
15. Indiana	IN	36,459	28,637	24,506	0	0	89,602
16. Iowa	IA	2,987	18,230	6,494	0	0	27,711
17. Kansas	KS	3,812	63,544	21,404	0	0	88,760
18. Kentucky	KY	34,646	30,185	6,916	0	0	71,747
19. Louisiana	LA	4,852	30,162	3,879	0	0	38,893
20. Maine	ME	40,173	7,949	13,732	0	0	61,854
21. Maryland	MD	81,386	80,660	74,996	0	29,300	266,342
22. Massachusetts	MA	138,154	213,113	81,752	0	23	433,042
23. Michigan	MI	944,932	89,727	17,987	0	7,560	1,060,206
24. Minnesota	MN	1,084,408	6,884	31,767	0	0	1,123,059
25. Mississippi	MS	2,042	0	5,834	0	0	7,876
26. Missouri	MO	7,729	77,149	20,105	0	0	104,983
27. Montana	MT	4,669	11,874	10,359	0	0	26,902
28. Nebraska	NE	32,629	(856,553)	720	0	0	(823,204)
29. Nevada	NV	521,655	42,249	37,376	0	0	601,280
30. New Hampshire	NH	13,939	45,997	22,534	0	0	82,470
31. New Jersey	NJ	2,025,642	2,362,770	393,728	0	427,269	5,209,409
32. New Mexico	NM	5,332	10,311	8,952	0	0	24,595
33. New York	NY	64,484,883	52,860,854	7,238,084	0	13,482,500	138,066,321
34. North Carolina	NC	280,178	186,743	71,515	0	0	538,436
35. North Dakota	ND	0	3,900	3,984	0	0	7,884
36. Ohio	OH	63,626	265,282	46,634	0	0	375,542
37. Oklahoma	OK	265	13,846	1,240	0	0	15,351
38. Oregon	OR	3,848	95,203	19,859	0	0	118,910
39. Pennsylvania	PA	402,833	982,037	116,237	0	174,388	1,675,495
40. Rhode Island	RI	125,866	22,658	10,448	0	0	158,972
41. South Carolina	SC	307,244	52,624	22,805	0	0	382,673
42. South Dakota	SD	0	0	4,283	0	0	4,283
43. Tennessee	TN	112,012	91,821	25,486	0	0	229,319
44. Texas	TX	1,677,163	200,562	166,329	0	0	2,044,054
45. Utah	UT	306,654	22,438	17,905	0	0	346,997
46. Vermont	VT	12,925	111,509	25,385	0	0	149,819
47. Virginia	VA	132,366	158,122	44,786	0	0	335,274
48. Washington	WA	83,361	82,127	34,863	0	0	200,351
49. West Virginia	WV	3,938	0	8,010	0	0	11,948
50. Wisconsin	WI	16,234	10,349	21,332	0	0	47,915
51. Wyoming	WY	24,091	0	0	0	0	24,091
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	88,668	0	5,432	0	0	94,100
55. U.S. Virgin Islands	VI	5,100	0	0	0	0	5,100
56. Northern Mariana Islands	MP	97	0	0	0	0	97
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	187,635	0	3,883	0	0	191,518
59. Totals		80,623,431	60,592,432	9,748,654	0	14,297,026	165,261,543

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

PART 1 - ORGANIZATIONAL CHART

<u>Company</u>	<u>State of Domicile</u>	<u>Ownership</u>	<u>NAIC Code</u>	<u>FEI Number</u>
Directly & Indirectly Owned Subsidiaries				
Ameritas Mutual Holding Company (AMHC)	NE			47-0810165
Ameritas Holding Company (AHC)	NE	100% by AMHC		47-0806844
Ameritas Investment Partners, Inc.	NE	100% by AHC		47-0676622
BenefitEd, LLC	NE	50% by AHC		81-3548398
Ameritas Life Insurance Corp. (ALIC)	NE	100% by AHC	61301	47-0098400
Ameritas Investment Company, LLC	NE	100% by ALIC		47-0663374
Variable Contract Agency, LLC	NE	100% by ALIC		84-3853085
Ameritas Advisory Services, LLC	NE	100% by ALIC		84-4383499
Ameritas Life Insurance Corp. of New York	NY	100% by ALIC	60033	13-3758127
Ameritas Charitable Foundation	NE	Controlling interest by ALIC		36-3428705

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0943	Ameritas Mutual Holding Company	0	47-0810165				Ameritas Mutual Holding Company (AMHC)	NE	UIP		Board	0.000		NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0806844				Ameritas Holding Company (AHC)	NE	UIP	AMHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0676622				Ameritas Investment Partners, Inc.	NE	NIA	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	81-3548398				BenefitEd, LLC	NE	NIA	AHC	Ownership	50.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	61301	47-0098400				Ameritas Life Insurance Corp. (ALIC)	NE	UDP	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0663374				Ameritas Investment Company, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	84-3853085				Variable Contract Agency, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	84-4383499				Ameritas Advisory Services, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	60033	13-3758127				Ameritas Life Insurance Corp. of New York (ALNY)	NY	RE	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	36-3428705				Ameritas Charitable Foundation	NE	NIA	ALIC	Management	0.000	Ameritas Mutual Holding Company	NO	0.00

Asterik	Explanation
53	

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
0	47-0806844	Ameritas Holding Company (AHC)	6,000,000	0	(50,200,226)	0	11,047,436	0		0	(33,152,790)	0
0	47-0676622	Ameritas Investment Partners, Inc.	(6,000,000)	0	0	0	11,043,164	0		0	5,043,164	0
61301	47-0098400	Ameritas Life Insurance Corp. (ALIC)	0	0	50,200,226	0	19,349,945	5,073,357		5,000,000	79,623,528	38,327,054
0	47-0663374	Ameritas Investment Company, LLC	0	0	0	0	(6,805,210)	0		(2,000,000)	(8,805,210)	0
0	84-3853085	Variable Contract Agency, LLC	0	0	0	0	48,000	0		0	48,000	0
0	84-4383499	Ameritas Advisory Services, LLC	0	0	0	0	(10,026,983)	0		(3,000,000)	(13,026,983)	0
60033	13-3758127	Ameritas Life Insurance Corp. of New York (ALNY)	0	0	0	0	(24,656,352)	(5,073,357)		0	(29,729,709)	(38,327,054)
9999999	Control Totals		0	0	0	0	0	0	X X X	0	0	0

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.

MARCH FILING**Responses**

- | | |
|--|-----|
| 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 - Part 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 Accountants 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 supplement. However, in the event that your company does not transact the 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**Responses**

- | | |
|--|-----|
| 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? | NO |
| 12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | 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? | NO |
| 20. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 22. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 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 |
| 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 Certifications 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 |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- | | |
|--|-----|
| 28. Will the Workers' 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? | NO |

APRIL FILING

- | | |
|--|-----|
| 37. Will the confidential Regulatory Assets 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? | NO |
| 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, 2 and 3) be filed with the state of domicile and the NAIC by April 1? | NO |
| 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? | YES |
| 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? | YES |

AUGUST FILING

- | | |
|--|----|
| 48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | NO |
|--|----|

Explanation:

- Explanation 10: The data for this supplement is not required to be filed.
- Explanation 11: The data for this supplement is not required to be filed.
- Explanation 12: The data for this supplement is not required to be filed.
- Explanation 16: The data for this supplement is not required to be filed.
- Explanation 17: The data for this supplement is not required to be filed.
- Explanation 18: The data for this supplement is not required to be filed.
- Explanation 19: The data for this supplement is not required to be filed.
- Explanation 20: The data for this supplement is not required to be filed.
- Explanation 21: The data for this supplement is not required to be filed.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Explanation 25: The data for this supplement is not required to be filed.

Explanation 26: The data for this supplement is not required to be filed.

Explanation 27: The data for this supplement is not required to be filed.

Explanation 28: The data for this supplement is not required to be filed.

Explanation 30: The data for this supplement is not required to be filed.

Explanation 31: The data for this supplement is not required to be filed.

Explanation 32: The data for this supplement is not required to be filed.

Explanation 33: The data for this supplement is not required to be filed.

Explanation 36: The data for this supplement is not required to be filed.

Explanation 38: The data for this supplement is not required to be filed.

Explanation 39: The data for this supplement is not required to be filed.

Explanation 41: The data for this supplement is not required to be filed.

Explanation 42: The data for this supplement is not required to be filed.

Explanation 48: The data for this supplement is not required to be filed.

Bar Code:



6003320244200000



6003320243600000



6003320244900000



6003320244430000



6003320244440000



6003320244450000



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6003320244950000



6003320243650000



6003320242240000



6003320242250000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES



60033202422600000



60033202443400000



60033202423000000



60033202421000000



60033202421700000



60033202443500000



60033202422300000

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR OTHER THAN INVESTED ASSETS				
2504. Prepaid expenses	1,211	1,211	0	0
2597. Totals (Lines 2504 through 2596) (Page 2, Line 2598)	1,211	1,211	0	0

OVERFLOW PAGE FOR WRITE-INS

**Page 4 - Continuation
SUMMARY OF OPERATIONS**

	1	2
REMAINING WRITE-INS AGGREGATED AT LINE 27 FOR DEDUCTIONS	Current Year	Prior Year
2704. Change in loss contingency allowance	0	(3,008,908)
2797. Totals (Lines 2704 through 2796) (Page 4, Line 2798)	0	(3,008,908)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	7,417,004	0.56	7,417,004	0	7,417,004	0.56
1.02 All other governments	4,433,758	0.33	4,433,758	0	4,433,758	0.33
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.00	0	0	0	0.00
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	494,279	0.04	494,279	0	494,279	0.04
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	33,899,975	2.55	33,899,975	0	33,899,975	2.55
1.06 Industrial and miscellaneous	991,193,979	74.52	991,193,979	0	991,193,979	74.56
1.07 Hybrid securities	2,049,027	0.15	2,049,027	0	2,049,027	0.15
1.08 Parent, subsidiaries and affiliates	0	0.00	0	0	0	0.00
1.09 SVO identified funds	0	0.00	0	0	0	0.00
1.10 Unaffiliated bank loans	0	0.00	0	0	0	0.00
1.11 Unaffiliated certificates of deposit	0	0.00	0	0	0	0.00
1.12 Total long-term bonds	1,039,488,022	78.15	1,039,488,022	0	1,039,488,022	78.19
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.00	0	0	0	0.00
2.02 Parent, subsidiaries and affiliates	0	0.00	0	0	0	0.00
2.03 Total preferred stocks	0	0.00	0	0	0	0.00
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.00	0	0	0	0.00
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,684,500	0.13	1,684,500	0	1,684,500	0.13
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.00	0	0	0	0.00
3.04 Parent, subsidiaries and affiliates Other	0	0.00	0	0	0	0.00
3.05 Mutual funds	0	0.00	0	0	0	0.00
3.06 Unit investment trusts	0	0.00	0	0	0	0.00
3.07 Closed-end funds	0	0.00	0	0	0	0.00
3.08 Exchange traded funds	0	0.00	0	0	0	0.00
3.09 Total common stocks	1,684,500	0.13	1,684,500	0	1,684,500	0.13
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.00	0	0	0	0.00
4.02 Residential mortgages	0	0.00	0	0	0	0.00
4.03 Commercial mortgages	195,947,164	14.73	195,947,164	0	195,947,164	14.74
4.04 Mezzanine real estate loans	0	0.00	0	0	0	0.00
4.05 Total valuation allowance	0	0.00	0	0	0	0.00
4.06 Total mortgage loans	195,947,164	14.73	195,947,164	0	195,947,164	14.74
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.00	0	0	0	0.00
5.02 Properties held for production of income	0	0.00	0	0	0	0.00
5.03 Properties held for sale	0	0.00	0	0	0	0.00
5.04 Total real estate	0	0.00	0	0	0	0.00
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	8,696,231	0.65	8,696,231	0	8,696,231	0.65
6.02 Cash equivalents (Schedule E, Part 2)	15,315,093	1.15	15,315,093	0	15,315,093	1.15
6.03 Short-term investments (Schedule DA)	0	0.00	0	0	0	0.00
6.04 Total cash, cash equivalents and short-term investments	24,011,324	1.81	24,011,324	0	24,011,324	1.81
7. Contract loans	46,949,416	3.53	46,276,528	0	46,276,528	3.48
8. Derivatives (Schedule DB)	12,506,467	0.94	12,506,467	0	12,506,467	0.94
9. Other invested assets (Schedule BA)	9,471,054	0.71	9,471,054	0	9,471,054	0.71
10. Receivables for securities	0	0.00	0	0	0	0.00
11. Securities Lending (Schedule DL, Part 1)	0	0.00	0	X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)	0	0.00	0	0	0	0.00
13. Total invested assets	1,330,057,947	100.00	1,329,385,059	0	1,329,385,059	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS**Real Estate**

1. Book/adjusted carrying value, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13	0	
3.2 Totals, Part 3, Column 11	0	0
4. Total gain (loss) on disposals, Part 3, Column 18		0
5. Deduct amounts received on disposals, Part 3, Column 15		0
6. Total foreign exchange change in book/adjusted carrying value:	NONE	
6.1 Totals, Part 1, Column 15	0	
6.2 Totals, Part 3, Column 13	0	0
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 Totals, Part 1, Column 12	0	
7.2 Totals, Part 3, Column 10	0	0
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11	0	
8.2 Totals, Part 3, Column 9	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		0
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS**Mortgage Loans**

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		219,950,272
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions (Part 2, Column 7)	1,109,476	
2.2 Additional investment made after acquisitions (Part 2, Column 8)	103,124	1,212,600
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12	0	
3.2 Totals, Part 3, Column 11	0	0
4. Accrual of discount		648
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 9	0	
5.2 Totals, Part 3, Column 8	0	0
6. Total gain (loss) on disposals, Part 3, Column 18		0
7. Deduct amounts received on disposals, Part 3, Column 15		25,136,765
8. Deduct amortization of premium and mortgage interest points and commitment fees		27,437
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13	0	
9.2 Totals, Part 3, Column 13	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11	52,154	
10.2 Totals, Part 3, Column 10	0	52,154
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		195,947,164
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)		195,947,164
14. Deduct total nonadmitted amounts		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		195,947,164

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		11,118,869
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2 Additional investment made after acquisition (Part 2, Column 9)	336,328	336,328
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
4. Accrual of discount		350
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	0	
5.2 Totals, Part 3, Column 9	0	0
6. Total gain (loss) on disposals, Part 3, Column 19		0
7. Deduct amounts received on disposals, Part 3, Column 16		1,951,064
8. Deduct amortization of premium and depreciation		33,429
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	0	
9.2 Totals, Part 3, Column 14	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	0	
10.2 Totals, Part 3, Column 11	0	0
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		9,471,054
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)		9,471,054

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		1,029,165,576
2. Cost of bonds and stocks acquired, Part 3, Column 7		88,854,182
3. Accrual of discount		1,189,207
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	0	
4.2 Part 2, Section 1, Column 15	0	
4.3 Part 2, Section 2, Column 13	0	
4.4 Part 4, Column 11	0	0
5. Total gain (loss) on disposals, Part 4, Column 19		(246,746)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		76,677,571
7. Deduct amortization of premium		1,271,054
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15	0	
8.2 Part 2, Section 1, Column 19	0	
8.3 Part 2, Section 2, Column 16	0	
8.4 Part 4, Column 15	0	0
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14	35,277	
9.2 Part 2, Section 1, Column 17	0	
9.3 Part 2, Section 2, Column 14	0	
9.4 Part 4, Column 13	10,991	46,268
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		205,196
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		1,041,172,522
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)		1,041,172,522

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	7,417,004	6,929,083	7,293,286	7,540,908
	2. Canada	0	0	0	0
	3. Other Countries	4,433,758	4,329,338	4,398,766	4,886,000
	4. Totals	11,850,762	11,258,421	11,692,052	12,426,908
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	494,279	492,193	494,698	490,000
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	33,899,975	32,087,548	33,944,847	36,422,697
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	784,626,374	695,174,851	788,864,664	776,918,059
	9. Canada	30,129,979	28,003,606	30,407,169	29,705,000
	10. Other Countries	178,486,653	166,849,411	178,633,290	180,301,226
	11. Totals	993,243,006	890,027,868	997,905,123	986,924,285
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,039,488,022	933,866,030	1,044,036,720	1,036,263,890
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	0	0	0	
	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	1,684,500	1,684,500	1,684,500	
	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	1,684,500	1,684,500	1,684,500	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	1,684,500	1,684,500	1,684,500	
	26. Total Stocks	1,684,500	1,684,500	1,684,500	
	27. Total Bonds and Stocks	1,041,172,522	935,550,530	1,045,721,220	

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 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	1,304,525	3,779,759	1,129,722	821,240	381,758	X X X	7,417,004	0.714	9,476,797	0.922	7,178,545	238,459
1.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.7 Totals	1,304,525	3,779,759	1,129,722	821,240	381,758	X X X	7,417,004	0.714	9,476,797	0.922	7,178,545	238,459
2. All Other Governments												
2.1 NAIC 1	0	192,387	0	299,184	617,809	X X X	1,109,380	0.107	696,802	0.068	1,109,380	0
2.2 NAIC 2	0	380,922	1,012,414	1,124,117	806,925	X X X	3,324,378	0.320	1,812,756	0.176	2,752,044	572,334
2.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.7 Totals	0	573,309	1,012,414	1,423,301	1,424,734	X X X	4,433,758	0.427	2,509,558	0.244	3,861,424	572,334
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.7 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	204,279	290,000	0	X X X	494,279	0.048	0	0.000	494,279	0
4.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.7 Totals	0	0	204,279	290,000	0	X X X	494,279	0.048	0	0.000	494,279	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,211,654	9,478,543	7,850,053	6,278,107	4,681,017	X X X	33,499,374	3.223	27,601,201	2.686	33,499,374	0
5.2 NAIC 2	0	0	0	0	400,603	X X X	400,603	0.039	0	0.000	400,603	0
5.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
5.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
5.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
5.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
5.7 Totals	5,211,654	9,478,543	7,850,053	6,278,107	5,081,620	X X X	33,899,977	3.261	27,601,201	2.686	33,899,977	0

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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	38,935,906	109,172,634	64,307,257	118,763,514	115,729,262	X X X	446,908,573	42.993	456,203,154	44.401	212,989,813	233,918,759
6.2 NAIC 2	19,731,244	121,768,567	108,788,508	137,787,223	133,308,041	X X X	521,383,583	50.158	505,847,570	49.233	336,877,632	184,505,952
6.3 NAIC 3	2,453,250	9,999,405	2,487,602	2,922,740	348,535	X X X	18,211,532	1.752	19,266,074	1.875	10,163,437	8,048,096
6.4 NAIC 4	83,597	2,233,894	1,226,755	796,141	0	X X X	4,340,387	0.418	4,261,844	0.415	1,954,409	2,385,977
6.5 NAIC 5	200,116	100,097	49,691	0	0	X X X	349,904	0.034	240,259	0.023	200,116	149,788
6.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
6.7 Totals	61,404,113	243,274,597	176,859,813	260,269,618	249,385,838	X X X	991,193,979	95.354	985,818,901	95.948	562,185,407	429,008,572
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.2 NAIC 2	0	0	0	0	2,049,027	X X X	2,049,027	0.197	2,049,020	0.199	2,049,027	0
7.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.7 Totals	0	0	0	0	2,049,027	X X X	2,049,027	0.197	2,049,020	0.199	2,049,027	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.7 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
9.7 Totals	X X X	X X X	X X X	X X X	X X X	0	0	0.000	0	0.000	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
10.7 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.2 NAIC 2	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.3 NAIC 3	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.4 NAIC 4	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.5 NAIC 5	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.6 NAIC 6	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
11.7 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0

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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) 45,452,085	122,623,323	73,491,311	126,452,045	121,409,846	0	489,428,610	47.084	X X X	X X X	255,271,391	234,157,218
12.2 NAIC 2	(d) 19,731,244	122,149,489	109,800,922	138,911,340	136,564,596	0	527,157,591	50.713	X X X	X X X	342,079,306	185,078,286
12.3 NAIC 3	(d) 2,453,250	9,999,405	2,487,602	2,922,740	348,535	0	18,211,532	1.752	X X X	X X X	10,163,437	8,048,096
12.4 NAIC 4	(d) 83,597	2,233,894	1,226,755	796,141	0	0	4,340,387	0.418	X X X	X X X	1,954,409	2,385,977
12.5 NAIC 5	(d) 200,116	100,097	49,691	0	0	0	349,904	0.034	X X X	X X X	200,116	149,788
12.6 NAIC 6	(d) 0	0	0	0	0	0	0	0.000	X X X	X X X	0	0
12.7 Totals	67,920,292	257,106,208	187,056,281	269,082,266	258,322,977	0	(b) 1,039,488,024	100.000	X X X	X X X	609,668,659	429,819,365
12.8 Line 12.7 as a % of Col. 7	6.534	24.734	17.995	25.886	24.851	0.000	100.000	X X X	X X X	X X X	58.651	41.349
13. Total Bonds Prior Year												
13.1 NAIC 1	33,635,797	143,455,426	76,878,717	121,191,403	118,816,611	0	X X X	X X X	493,977,954	48.078	259,424,552	234,553,402
13.2 NAIC 2	13,041,409	131,305,207	106,190,672	120,885,955	138,286,103	0	X X X	X X X	509,709,346	49.609	329,022,679	180,686,668
13.3 NAIC 3	686,345	9,346,043	5,954,963	2,398,101	880,622	0	X X X	X X X	19,266,074	1.875	11,160,078	8,105,996
13.4 NAIC 4	535,075	2,533,988	892,780	300,000	0	0	X X X	X X X	4,261,843	0.415	399,975	3,861,868
13.5 NAIC 5	0	165,259	75,000	0	0	0	X X X	X X X	(c) 240,259	0.023	27,574	212,685
13.6 NAIC 6	0	0	0	0	0	0	X X X	X X X	(c) 0	0.000	0	0
13.7 Totals	47,898,626	286,805,923	189,992,132	244,775,459	257,983,336	0	X X X	X X X	(b) 1,027,455,476	100.000	600,034,858	427,420,619
13.8 Line 13.7 as a % of Col. 9	4.662	27.914	18.492	23.823	25.109	0.000	X X X	X X X	100.000	X X X	58.400	41.600
14. Total Publicly Traded Bonds												
14.1 NAIC 1	12,226,025	36,029,860	32,161,533	92,063,125	82,790,849	0	255,271,392	24.557	259,424,552	25.249	255,271,392	X X X
14.2 NAIC 2	11,589,153	66,866,306	49,330,778	104,254,366	110,038,703	0	342,079,306	32.908	329,022,679	32.023	342,079,306	X X X
14.3 NAIC 3	1,227,503	4,493,829	1,170,829	2,922,740	348,535	0	10,163,436	0.978	11,160,078	1.086	10,163,436	X X X
14.4 NAIC 4	0	399,835	1,058,433	496,141	0	0	1,954,409	0.188	399,975	0.039	1,954,409	X X X
14.5 NAIC 5	200,116	0	0	0	0	0	200,116	0.019	27,574	0.003	200,116	X X X
14.6 NAIC 6	0	0	0	0	0	0	0	0.000	0	0.000	0	X X X
14.7 Totals	25,242,797	107,789,830	83,721,573	199,736,372	193,178,087	0	609,668,659	58.651	600,034,858	58.400	609,668,659	X X X
14.8 Line 14.7 as a % of Col. 7	4.140	17.680	13.732	32.761	31.686	0.000	100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.428	10.370	8.054	19.215	18.584	0.000	58.651	X X X	X X X	X X X	58.651	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1	33,226,061	86,593,462	41,329,779	34,388,919	38,618,997	0	234,157,218	22.526	234,553,402	22.829	X X X	234,157,218
15.2 NAIC 2	8,142,091	55,283,182	60,470,145	34,656,974	26,525,893	0	185,078,285	17.805	180,686,668	17.586	X X X	185,078,285
15.3 NAIC 3	1,225,747	5,505,576	1,316,773	0	0	0	8,048,096	0.774	8,105,996	0.789	X X X	8,048,096
15.4 NAIC 4	83,597	1,834,059	168,322	300,000	0	0	2,385,978	0.230	3,861,868	0.376	X X X	2,385,978
15.5 NAIC 5	0	100,097	49,691	0	0	0	149,788	0.014	212,685	0.021	X X X	149,788
15.6 NAIC 6	0	0	0	0	0	0	0	0.000	0	0.000	X X X	0
15.7 Totals	42,677,496	149,316,376	103,334,710	69,345,893	65,144,890	0	429,819,365	41.349	427,420,619	41.600	X X X	429,819,365
15.8 Line 15.7 as a % of Col. 7	9.929	34.739	24.041	16.134	15.156	0.000	100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.106	14.364	9.941	6.671	6.267	0.000	41.349	X X X	X X X	X X X	X X X	41.349

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(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" 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 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

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	0	506,068	0	0	0	X X X	506,068	0.049	1,684,114	0.164	506,068	0
1.02 Residential Mortgage-Backed Securities	998,406	2,322,095	639,979	267,170	0	X X X	4,227,650	0.407	4,977,919	0.484	3,989,193	238,457
1.03 Commercial Mortgage-Backed Securities	306,119	951,595	489,743	554,069	381,758	X X X	2,683,284	0.258	2,814,764	0.274	2,683,284	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
1.05 Totals	1,304,525	3,779,758	1,129,722	821,239	381,758	X X X	7,417,002	0.714	9,476,797	0.922	7,178,545	238,457
2. All Other Governments												
2.01 Issuer Obligations	0	573,309	1,012,414	1,423,301	1,424,734	X X X	4,433,758	0.427	2,509,558	0.244	3,861,424	572,334
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
2.05 Totals	0	573,309	1,012,414	1,423,301	1,424,734	X X X	4,433,758	0.427	2,509,558	0.244	3,861,424	572,334
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
3.05 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	204,279	290,000	0	X X X	494,279	0.048	0	0.000	494,279	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
4.05 Totals	0	0	204,279	290,000	0	X X X	494,279	0.048	0	0.000	494,279	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	1,135,243	0	1,921,488	100,000	3,310,603	X X X	6,467,334	0.622	1,138,089	0.111	6,467,332	0
5.02 Residential Mortgage-Backed Securities	3,833,586	5,903,345	2,986,692	4,148,948	315,449	X X X	17,188,020	1.654	20,801,096	2.025	17,188,020	0
5.03 Commercial Mortgage-Backed Securities	81,268	2,935,327	2,138,148	308,396	113,638	X X X	5,576,777	0.536	5,662,017	0.551	5,576,778	0
5.04 Other Loan-Backed and Structured Securities	161,557	639,871	803,725	1,720,763	1,341,930	X X X	4,667,846	0.449	0	0.000	4,667,847	0
5.05 Totals	5,211,654	9,478,543	7,850,053	6,278,107	5,081,620	X X X	33,899,977	3.261	27,601,202	2.686	33,899,977	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	40,703,414	175,845,514	153,110,471	251,462,772	246,090,226	X X X	867,212,397	83.427	850,540,614	82.781	555,493,792	311,718,604
6.02 Residential Mortgage-Backed Securities	927,402	3,037,275	4,284,356	3,823,888	1,266,342	X X X	13,339,263	1.283	14,064,614	1.369	5,218,349	8,120,915
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	1,995,061	0.194	0	0
6.04 Other Loan-Backed and Structured Securities	19,773,297	64,391,808	19,464,986	4,982,958	2,029,270	X X X	110,642,319	10.644	119,218,612	11.603	1,473,266	109,169,053
6.05 Totals	61,404,113	243,274,597	176,859,813	260,269,618	249,385,838	X X X	991,193,979	95.354	985,818,901	95.948	562,185,407	429,008,572
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	2,049,027	X X X	2,049,027	0.197	2,049,020	0.199	2,049,027	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
7.05 Totals	0	0	0	0	2,049,027	X X X	2,049,027	0.197	2,049,020	0.199	2,049,027	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0
8.07 Totals	0	0	0	0	0	X X X	0	0.000	0	0.000	0	0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	0	0	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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)		4,397,522
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,404,326	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	4,404,326
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17	1,339,767	
3.2	Section 2, Column 19	(1,240,685)	99,082
4.	SSAP No. 108 adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		2,417,390
6.	Considerations received/(paid) on terminations, Section 2, Column 15		5,574,220
7.	Amortization:		
7.1	Section 1, Column 19	0	
7.2	Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	0	
8.2	Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18	0	
9.2	Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		5,744,100
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		5,744,100

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**Future Contracts**

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		0
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus	0	
3.12	Section 1, Column 15, prior year	0	0
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus	0	
3.14	Section 1, Column 18, prior year	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus	0	
3.22	Section 1, Column 17, prior year	0	0
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus	0	
3.24	Section 1, Column 19, prior year plus	0	
3.25	SSAP No. 108 adjustments	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2)		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0	
4.22	Amount recognized (Section 2, Column 16)	0	0
4.23	SSAP No. 108 adjustments	0	0
4.3	Subtotal (Line 4.1 minus Line 4.2)		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		0
7.	Deduct total nonadmitted amounts		0
8.	Statement value at end of current period (Line 6 minus Line 7)		0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals			0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0			

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	NONE	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

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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	5,744,100	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3. Total (Line 1 plus Line 2)		5,744,100
4. Part D, Section 1, Column 6	12,506,467	
5. Part D, Section 1, Column 7	(6,762,367)	
6. Total (Line 3 minus Line 4 minus Line 5)		0

Fair Value Check

7. Part A, Section 1, Column 16	5,744,100	
8. Part B, Section 1, Column 13	0	
9. Total (Line 7 plus Line 8)		5,744,100
10. Part D, Section 1, Column 9	12,506,467	
11. Part D, Section 1, Column 10	(6,762,367)	
12. Total (Line 9 minus Line 10 minus Line 11)		0

Potential Exposure Check

13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 20	0	
15. Part D, Section 1, Column 12	0	
16. Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,680,790	0	4,680,790	0
2. Cost of cash equivalents acquired	149,623,102	0	149,623,102	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	138,988,799	0	138,988,799	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	15,315,093	0	15,315,093	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	15,315,093	0	15,315,093	0

(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 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
NONE																
0699999 Totals						0	0	0	0	0	0	0	0	0	0	0

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals					0	0	0	0

E02

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State						9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
1131796		AUSTIN	TX			02/13/2014	5.100	182,145	0	0	0	0	0	1,499,999	01/10/2014
2041876		ORADELL	NJ			02/08/2005	6.000	26,997	0	(1,048)	0	0	0	1,877,284	09/07/2004
2042326		WESTMINSTER	CA			02/22/2005	5.760	27,005	0	(867)	0	0	0	2,530,228	01/25/2005
2051836		BARTLETT	TN			12/16/2005	6.110	28,462	0	(322)	0	0	0	674,997	11/21/2005
2051966		CINCINNATI	OH			03/02/2006	6.090	66,073	0	(1,185)	0	0	0	1,151,706	01/12/2006
2091166		TUCSON	AZ			09/28/2017	5.000	242,506	0	0	0	0	0	724,243	02/22/2019
2091216		MEDFORD	OR			12/04/2009	7.375	4,772	0	(659)	0	0	0	802,937	07/31/2009
2091376		BROOKLYN CENTER	MN			12/15/2009	4.625	260,956	0	0	0	0	0	644,737	10/24/2019
2091445		MEMPHIS	TN			05/31/2017	4.600	860,030	0	0	0	0	0	3,086,520	04/25/2017
2091446		MEMPHIS	TN			01/27/2010	6.600	10,862	0	(805)	0	0	0	3,086,511	04/25/2017
2101056		CLEVELAND	OH			09/28/2017	6.625	26,607	0	(1,038)	0	0	0	1,300,579	03/22/2010
2101146		MOUNT PLEASANT	SC			09/28/2017	6.300	36,913	0	(960)	0	0	0	1,049,356	06/01/2010
2101496		ALBUQUERQUE	NM			09/28/2017	5.875	67,260	0	(1,052)	0	0	0	1,379,995	11/12/2010
2101546		ALBUQUERQUE	NM			09/28/2017	6.125	310,221	0	(2,675)	0	0	0	1,142,169	12/01/2010
2111255		BOCA RATON	FL			11/13/2024	6.600	66,561	0	0	0	0	0	459,271	09/30/2024
2111256		BOCA RATON	FL			06/17/2011	3.700	184,481	0	0	0	0	0	572,425	03/17/2020
2111296		CHANHASSEN	MN			09/28/2017	5.800	332,010	0	(1,726)	0	0	0	993,989	07/13/2011
2111436		TALLAHASSEE	FL			10/04/2011	5.800	174,309	0	(177)	0	0	0	2,851,668	03/07/2024
2111576		NEWPORT NEWS	VA			09/28/2017	5.650	96,443	0	0	0	0	0	384,762	10/24/2011
2121115		WILMINGTON	NC			08/26/2020	4.100	54,620	0	0	0	0	0	1,610,000	07/28/2020
2121116		WILMINGTON	NC			09/28/2017	4.950	158,804	0	(124)	0	0	0	1,104,443	05/25/2012
2121216		OVERLAND PARK	KS			09/28/2017	5.250	399,598	0	(2,103)	0	0	0	1,232,577	05/21/2012
2121416		LAWRENCEVILLE	GA			09/14/2012	4.550	65,661	0	605	0	0	0	643,259	08/08/2012
2121486		DURHAM	NC			10/26/2012	4.400	116,026	0	0	0	0	0	323,232	10/10/2012
2121506		CEDAR CITY	UT			12/06/2012	4.750	103,848	0	(14)	0	0	0	1,010,002	10/29/2012
2121536		SOUTH JORDAN	UT			09/28/2017	4.875	77,478	0	0	0	0	0	527,372	09/18/2012
2121566		EL PASO	TX			09/28/2017	4.750	117,355	0	0	0	0	0	331,034	11/15/2012
2131056		LATHAM	NY			04/12/2013	4.600	58,573	0	0	0	0	0	335,522	02/11/2013
2131206		DEER PARK	NY			06/21/2013	4.350	60,209	0	0	0	0	0	339,286	04/26/2013
2131296		TULSA	OK			09/04/2013	4.200	222,629	0	0	0	0	0	1,290,625	06/29/2016
2131306		INDIANAPOLIS	IN			08/12/2013	4.500	298,366	0	0	0	0	0	933,333	06/21/2013
2131336		EL PASO	TX			08/29/2013	4.500	158,112	0	0	0	0	0	1,042,857	08/14/2013
2131566		ST. LOUIS PARK	MN			09/28/2017	5.200	238,036	0	0	0	0	0	1,236,136	07/05/2013

E04

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3101336		EL PASO	TX		09/15/2010	6.250	16,851	0	0	0	0	0	314,500	08/14/2010
3111056		HOPKINTON	MA		04/06/2011	5.900	27,285	0	0	0	0	0	305,454	03/21/2011
3111066		GARDEN CITY	NY		05/03/2011	5.800	28,657	0	0	0	0	0	328,421	03/04/2011
3111086		WAUKEGAN	IL		02/28/2011	6.250	24,682	0	0	0	0	0	414,667	11/16/2010
3121576		EL PASO	TX		09/28/2017	4.750	117,355	0	0	0	0	0	395,238	11/15/2012
3131146		LATHAM	NY		08/01/2013	4.650	62,404	0	0	0	0	0	360,313	06/25/2013
3141076		OLIVE BRANCH	MS		07/03/2014	4.750	272,998	0	0	0	0	0	1,035,417	05/15/2014
3141176		AUGUSTA	GA		08/28/2014	4.300	415,450	0	0	0	0	0	1,470,000	08/05/2014
3141186		SEAFORD	DE		08/28/2014	4.300	296,750	0	0	0	0	0	978,571	07/31/2014
3141226		GLEN ELLYN	IL		07/23/2014	4.850	301,267	0	0	0	0	0	1,397,059	06/23/2014
3141246		MUNDELEIN	IL		06/30/2014	4.750	191,882	0	0	0	0	0	855,769	05/29/2014
3141306		CLINTON TOWNSHIP	MI		02/25/2019	4.950	210,248	0	0	0	0	0	600,000	01/10/2019
3141486		OMAHA	NE		10/22/2014	4.400	422,817	0	0	0	0	0	952,000	09/11/2014
3141545		ST. PAUL	MN		05/06/2022	3.750	389,102	0	0	0	0	0	1,386,667	12/07/2021
3141546		ST. PAUL	MN		12/17/2014	4.400	165,870	0	0	0	0	0	1,386,667	12/07/2021
3141566		WINTER PARK	FL		12/04/2014	4.100	147,431	0	0	0	0	0	1,039,062	10/16/2014
3141587		HESPERIA	CA		12/23/2014	4.550	369,385	0	0	0	0	0	1,134,546	12/04/2014
3141627		FOREST PARK	GA		12/12/2014	4.700	433,423	0	0	0	0	0	1,007,692	10/28/2014
3141666		FRIDLEY	MN		12/16/2024	5.500	522,118	0	0	0	0	0	2,042,353	10/16/2024
3141756		ALBUQUERQUE	NM		02/05/2015	4.300	432,425	0	0	0	0	0	1,355,856	01/26/2015
3141766		GREENWOOD	IN		02/06/2015	4.250	296,880	0	0	0	0	0	1,095,794	01/05/2015
3141876		SEATTLE	WA		02/25/2015	4.150	211,174	0	0	0	0	0	1,050,000	01/20/2015
3141887		KANSAS CITY	MO		03/11/2015	4.500	394,180	0	0	0	0	0	1,063,566	03/09/2015
3151036		GILBERT	AZ		03/26/2015	4.000	430,257	0	0	0	0	0	1,085,897	02/24/2015
3151046		HAYWARD	CA		04/30/2015	4.300	312,859	0	0	0	0	0	792,308	04/01/2015
3151066		KENT	WA		09/28/2017	4.150	311,095	0	0	0	0	0	1,000,000	03/07/2015
3151076		RENTON	WA		04/29/2015	4.150	435,533	0	0	0	0	0	1,946,000	04/14/2015
3151126		ONTARIO	CA		06/12/2015	4.300	316,814	0	0	0	0	0	1,069,444	04/28/2015
3151136		JACKSONVILLE	FL		05/29/2015	4.250	251,527	0	0	0	0	0	581,818	04/27/2015
3151196		GLENDALE	CA		06/24/2015	4.200	443,199	0	0	0	0	0	1,162,500	05/07/2015
3151206		LOUISVILLE	KY		04/07/2015	4.250	367,157	0	0	0	0	0	1,676,471	03/05/2015
3151246		SALEM	OR		07/02/2015	3.950	224,243	0	0	0	0	0	907,692	05/01/2015
3151256		MIDVALE	UT		07/17/2015	4.125	443,441	0	0	0	0	0	1,248,333	06/08/2015
3151296		LINCOLN	NE		07/23/2015	4.250	316,231	0	0	0	0	0	920,000	06/15/2015

E04.1

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3151317		HAMILTON	OH		07/29/2015	4.250	318,200	0	0	0	0	0	670,139	06/01/2015
3151336		DEERFIELD	IL		07/14/2015	4.100	458,330	0	0	0	0	0	1,400,000	04/16/2015
3151376		COMMERCE CITY	CO		07/24/2015	4.200	161,910	0	0	0	0	0	434,400	06/15/2015
3151386		ALBUQUERQUE	NM		07/22/2015	4.150	226,048	0	0	0	0	0	792,079	06/08/2015
3151397		PORTLAND	OR		08/07/2015	4.300	449,039	0	0	0	0	0	967,167	06/25/2015
3151416		WOODS CROSS	UT		12/11/2015	4.350	104,523	0	0	0	0	0	351,744	07/21/2015
3151436		DRAPER	UT		08/31/2015	4.300	320,742	0	0	0	0	0	695,555	07/06/2015
3151466		WEST JORDAN	UT		09/09/2015	4.300	93,315	0	0	0	0	0	390,244	08/03/2015
3151496		PEACHTREE CITY	GA		08/10/2015	5.360	369,321	0	0	0	0	0	740,351	06/25/2015
3151506		PITTSBURGH	PA		05/21/2015	4.000	438,475	0	0	0	0	0	984,000	04/15/2015
3151525		ALHAMBRA	CA		10/13/2020	4.250	163,768	0	0	0	0	0	1,862,000	08/27/2020
3151526		ALHAMBRA	CA		09/03/2015	4.250	523,774	0	0	0	0	0	1,337,000	07/30/2015
3151566		MOUNT PLEASANT	SC		09/11/2015	4.350	258,617	0	0	0	0	0	672,239	08/13/2015
3151576		MIAMI	FL		11/12/2008	5.000	197,368	0	(1,361)	0	0	0	543,503	07/30/2015
3151607		AMHERST	NY		05/19/2015	4.250	377,106	0	0	0	0	0	880,812	04/07/2015
3151636		SANDY SPRINGS	GA		09/14/2015	4.430	451,588	0	0	0	0	0	925,714	08/04/2015
3151646		TAMPA	FL		09/28/2017	4.750	461,692	0	0	0	0	0	1,452,500	08/27/2015
3151656		RIVERTON	UT		10/29/2015	3.900	43,487	0	0	0	0	0	904,445	09/02/2015
3151666		RIVERTON	UT		10/29/2015	4.400	237,126	0	0	0	0	0	833,334	09/02/2015
3151676		HUNTSVILLE	TX		10/08/2015	3.870	280,268	0	0	0	0	0	571,429	09/10/2015
3151696		LAS VEGAS	NV		11/12/2015	4.400	262,179	0	0	0	0	0	685,714	11/03/2014
3151707		MINNETONKA	MN		10/29/2015	4.500	333,251	0	0	0	0	0	1,105,263	09/21/2015
3151756		EVERETT	WA		11/16/2015	4.380	458,493	0	0	0	0	0	1,225,000	09/29/2015
3151786		LIVONIA	MI		11/20/2015	4.200	89,684	0	0	0	0	0	638,710	10/19/2015
3151796		MARIETTA	GA		11/12/2015	4.450	328,294	0	0	0	0	0	772,727	08/21/2015
3151836		DRAPER	UT		12/22/2015	4.450	396,263	0	0	0	0	0	894,118	11/30/2015
3151886		TALLAHASSEE	FL		12/01/2015	4.300	457,721	0	0	0	0	0	1,103,529	11/02/2015
3151896		SAN ANTONIO	TX		12/14/2015	4.400	306,196	0	0	0	0	0	660,241	11/12/2015
3151906		SAN ANTONIO	TX		12/14/2015	4.400	229,647	0	0	0	0	0	457,297	11/12/2015
3151937		HILLSBOROUGH	NJ		12/23/2015	4.400	323,173	0	0	0	0	0	1,134,000	11/15/2015
3151945		SANTA MONICA	CA		12/21/2017	5.000	396,953	0	0	0	0	0	2,050,909	12/03/2017
3151946		SANTA MONICA	CA		12/22/2015	4.350	303,645	0	0	0	0	0	1,781,818	11/19/2015
3151966		PEMBROKE PINES	FL		03/31/2006	4.675	83,598	0	(155)	0	0	0	525,001	12/10/2015
3152006		SACRAMENTO	CA		03/23/2016	4.470	336,176	0	0	0	0	0	1,637,168	08/26/2015

E04.2

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3152026		COCOA BEACH	FL		09/28/2017	4.650	384,342	0	0	0	0	0	1,056,000	12/08/2015
3152035		STOCKBRIDGE	GA		12/07/2018	5.050	55,547	0	0	0	0	0	996,625	11/20/2018
3152036		STOCKBRIDGE	GA		02/05/2016	4.590	462,100	0	0	0	0	0	923,721	12/30/2015
3152076		MEMPHIS	TN		03/14/2016	4.500	252,534	0	0	0	0	0	723,404	01/19/2016
3161027		MONROEVILLE	PA		03/24/2016	4.500	471,116	0	0	0	0	0	1,037,037	02/09/2016
3161036		CINCINNATI	OH		04/07/2016	4.150	501,744	0	0	0	0	0	969,792	02/01/2016
3161046		LAS VEGAS	NV		04/18/2016	4.350	461,812	0	0	0	0	0	905,660	03/10/2016
3161077		CLEMMONS	NC		06/01/2016	4.550	543,874	0	0	0	0	0	1,044,068	03/15/2016
3161096		SPOKANE	WA		04/28/2016	4.450	540,408	0	0	0	0	0	1,126,087	02/18/2016
3161106		MONROEVILLE	PA		04/29/2016	4.400	67,458	0	0	0	0	0	143,411	02/09/2016
3161116		MONROEVILLE	PA		04/29/2016	4.400	67,458	0	0	0	0	0	133,333	02/09/2016
3161126		MONROEVILLE	PA		04/29/2016	4.400	134,917	0	0	0	0	0	274,510	02/09/2016
3161136		CORONA DEL MAR	CA		05/11/2016	4.450	542,268	0	0	0	0	0	1,670,000	03/22/2016
3161147		LAS VEGAS	NV		05/12/2016	4.400	464,110	0	0	0	0	0	1,073,333	04/01/2016
3161156		ALBUQUERQUE	NM		11/26/2007	4.400	243,285	0	(414)	0	0	0	485,003	03/02/2016
3161186		BROOKLYN CENTER	MN		07/28/2016	4.250	298,859	0	0	0	0	0	1,100,000	11/17/2015
3161206		LONGWOOD	FL		04/29/2016	4.400	215,739	0	0	0	0	0	447,568	03/21/2016
3161236		PROVO	UT		06/23/2016	4.300	232,162	0	0	0	0	0	468,923	04/13/2016
3161246		LAS VEGAS	NV		05/27/2016	4.150	153,540	0	0	0	0	0	348,000	04/04/2016
3161256		LAS VEGAS	NV		05/27/2016	4.150	153,540	0	0	0	0	0	342,500	04/04/2016
3161266		HENDERSON	NV		05/27/2016	4.150	153,540	0	0	0	0	0	341,333	03/31/2016
3161286		CINCINNATI	OH		12/01/2016	4.500	316,602	0	0	0	0	0	566,667	09/22/2016
3161296		BEACHWOOD	OH		05/19/2016	4.300	102,567	0	0	0	0	0	372,857	04/13/2016
3161316		PHOENIX	AZ		06/29/2016	4.100	307,694	0	0	0	0	0	642,857	04/25/2016
3161326		BOCA RATON	FL		05/31/2016	4.150	269,117	0	0	0	0	0	568,000	04/23/2016
3161336		MURRAY	UT		07/01/2016	4.250	475,171	0	0	0	0	0	1,209,091	05/20/2016
3161346		ELIZABETHTOWN	KY		06/09/2016	4.100	295,453	0	0	0	0	0	704,546	04/30/2016
3161356		MONTGOMERY	AL		08/01/2016	4.400	274,359	0	0	0	0	0	832,808	06/05/2016
3161386		MINNETONKA	MN		07/12/2016	4.250	387,695	0	0	0	0	0	774,000	05/31/2016
3161435		PEWAUKEE	WI		12/02/2020	3.750	336,175	0	0	0	0	0	1,775,000	09/21/2020
3161436		PEWAUKEE	WI		06/24/2016	4.350	340,517	0	0	0	0	0	800,000	09/21/2020
3161446		MILWAUKEE	WI		06/24/2016	4.400	341,070	0	0	0	0	0	712,500	03/09/2016
3161457		ST. PETERSBURG	FL		06/08/2016	4.150	338,296	0	0	0	0	0	734,940	11/16/2015
3161475		PRAIRIE VILLAGE	KS		01/10/2019	5.050	193,662	0	0	0	0	0	1,381,734	12/06/2018

E04.3

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3161476		PRAIRIE VILLAGE	KS		07/01/2016	4.250	505,314	0	0	0	0	0	1,383,908	12/06/2018
3161536		BIRMINGHAM	AL		08/25/2016	4.350	212,307	0	0	0	0	0	645,454	07/12/2016
3161546		TUCSON	AZ		01/30/2017	4.400	141,631	0	0	0	0	0	310,769	06/28/2016
3161556		KANSAS CITY	MO		08/25/2016	4.250	480,447	0	0	0	0	0	968,976	07/07/2016
3161596		SALT LAKE CITY	UT		09/06/2016	4.100	265,895	0	0	0	0	0	734,694	07/07/2016
3161606		ORLANDO	FL		08/24/2016	4.200	274,101	0	0	0	0	0	545,455	07/08/2016
3161646		KANSAS CITY	MO		11/10/2016	4.100	325,796	0	0	0	0	0	1,133,333	09/07/2016
3161656		FARMINGTON HILLS	MI		09/26/2016	4.000	205,384	0	0	0	0	0	470,000	08/22/2016
3161676		SCOTTSDALE	AZ		09/26/2016	4.000	205,384	0	0	0	0	0	441,899	09/02/2016
3161686		FRESNO	CA		09/26/2016	4.000	205,384	0	0	0	0	0	462,857	08/24/2016
3161716		OKLAHOMA CITY	OK		10/03/2016	3.950	412,369	0	0	0	0	0	992,400	08/22/2016
3161727		SEFFNER	FL		02/01/2017	4.250	237,366	0	0	0	0	0	530,824	12/07/2016
3161735		MILWAUKEE	WI		05/31/2018	5.000	39,842	0	0	0	0	0	903,668	04/10/2018
3161736		MILWAUKEE	WI		10/03/2016	4.150	390,548	0	0	0	0	0	752,294	08/09/2016
3161766		FREDERICKSBURG	VA		10/14/2016	4.150	312,438	0	0	0	0	0	1,448,560	09/04/2016
3161776		FRESNO	CA		10/31/2016	4.000	466,615	0	0	0	0	0	914,286	09/27/2016
3161796		NASHVILLE	TN		10/19/2016	4.050	365,349	0	0	0	0	0	953,143	09/28/2016
3161806		RENO	NV		12/06/2016	4.250	275,879	0	0	0	0	0	1,083,970	11/04/2016
3161816		TACOMA	WA		10/25/2016	3.980	89,455	0	0	0	0	0	1,061,543	09/08/2016
3161826		NOVI	MI		10/27/2016	4.250	346,918	0	0	0	0	0	709,375	09/07/2016
3161846		SAN ANTONIO	TX		10/31/2016	4.125	207,387	0	0	0	0	0	505,714	09/19/2016
3161856		GLENDALE	WI		11/14/2016	4.100	416,584	0	0	0	0	0	808,482	08/10/2016
3161866		NOVI	MI		11/01/2016	4.000	311,077	0	0	0	0	0	595,122	09/19/2016
3161876		MEMPHIS	TN		09/30/2016	4.250	213,822	0	0	0	0	0	548,718	08/30/2016
3161956		MIDVALE	UT		01/11/2017	4.200	395,061	0	0	0	0	0	756,522	11/29/2016
3161965		HAVERHILL	MA		08/06/2019	4.950	53,654	0	0	0	0	0	816,000	07/08/2019
3161966		HAVERHILL	MA		12/15/2016	4.350	316,323	0	0	0	0	0	670,000	12/02/2016
3161986		WEST SPRINGFIELD	MA		01/11/2017	4.100	551,542	0	0	0	0	0	1,020,833	12/22/2016
3161996		FAYETTEVILLE	NC		12/21/2016	4.150	384,640	0	0	0	0	0	1,283,333	11/03/2016
3162016		TAMPA	FL		01/10/2017	4.250	211,489	0	0	0	0	0	500,000	11/21/2016
3162056		TUCSON	AZ		01/17/2017	4.450	248,226	0	0	0	0	0	528,000	11/21/2016
3162066		SACRAMENTO	CA		02/16/2017	4.200	475,643	0	0	0	0	0	987,097	01/23/2017
3162106		TAMPA	FL		01/26/2017	4.625	169,124	0	0	0	0	0	453,659	12/29/2016
3162116		KANSAS CITY	MO		02/07/2017	7.100	600,133	0	0	0	0	0	1,434,888	11/21/2023

E04.4

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
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4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3162157		COLUMBUS	GA		09/28/2017	4.700	482,080	0	0	0	0	0	991,304	01/17/2017
3162186		WEST CHESTER	PA		02/22/2017	4.630	358,327	0	0	0	0	0	669,048	01/16/2017
3162196		PROVIDENCE	RI		09/28/2017	4.630	482,709	0	0	0	0	0	872,727	01/10/2017
3171016		OLATHE	KS		05/31/2017	4.670	508,428	0	0	0	0	0	998,214	01/24/2017
3171065		CINCINNATI	OH		12/19/2023	7.500	37,663	0	0	0	0	0	465,267	10/12/2023
3171066		CINCINNATI	OH		03/23/2017	4.750	201,757	0	0	0	0	0	465,263	11/07/2023
3171076		SHARONVILLE	OH		03/23/2017	4.750	201,757	0	0	0	0	0	364,286	02/02/2017
3171126		CORVALLIS	OR		04/11/2017	4.750	566,667	0	0	0	0	0	1,400,000	03/10/2017
3171136		MILWAUKEE	WI		05/17/2017	4.850	292,782	0	0	0	0	0	543,005	01/17/2017
3171166		GREENSBORO	NC		05/01/2017	4.850	649,267	0	0	0	0	0	1,450,000	03/09/2017
3171256		EL PASO	TX		06/06/2017	4.800	293,796	0	0	0	0	0	612,500	04/25/2017
3171266		LAKEWOOD	CO		05/31/2017	4.800	867,377	0	0	0	0	0	1,953,061	03/31/2017
3171276		MADISON	WI		12/21/2007	4.650	476,287	0	(1,433)	0	0	0	1,326,322	11/19/2018
3171286		HOLT	MI		05/26/2017	4.950	652,864	0	0	0	0	0	1,367,500	04/10/2017
3171316		SUMMERVILLE	SC		06/30/2017	5.000	369,259	0	0	0	0	0	803,000	04/07/2017
3171326		WICHITA FALLS	TX		06/30/2017	4.400	75,440	0	0	0	0	0	592,499	03/21/2017
3171337		INDIANAPOLIS	IN		06/16/2017	4.850	514,850	0	0	0	0	0	1,007,391	05/10/2017
3171366		TROY	MI		06/28/2017	4.750	550,109	0	0	0	0	0	1,485,000	05/03/2017
3171376		ST. PAUL	MN		06/23/2017	4.500	264,992	0	0	0	0	0	611,765	05/03/2017
3171446		WICHITA	KS		09/01/2017	4.600	368,775	0	0	0	0	0	779,104	07/17/2017
3171466		NORTH BRUNSWICK	NJ		07/31/2017	4.640	183,702	0	0	0	0	0	541,667	05/24/2017
3171476		CLERMONT	FL		01/02/2018	4.625	566,698	0	0	0	0	0	1,493,952	10/03/2017
3171486		LIVONIA	MI		08/18/2017	4.350	243,398	0	0	0	0	0	533,333	06/28/2017
3171496		NOVI	MI		08/17/2017	4.350	447,743	0	0	0	0	0	1,275,000	06/30/2017
3171516		NORTH CHARLESTON	SC		08/10/2017	4.650	184,638	0	0	0	0	0	421,052	07/26/2017
3171526		LEXINGTON	SC		09/07/2017	4.375	98,676	0	0	0	0	0	486,000	08/02/2017
3171536		TAYLORSVILLE	UT		08/02/2017	4.050	123,672	0	0	0	0	0	884,616	07/20/2017
3171546		CASTLE ROCK	CO		09/19/2017	4.450	221,427	0	0	0	0	0	600,000	09/13/2017
3171566		OMAHA	NE		10/10/2017	4.500	297,054	0	0	0	0	0	613,333	09/13/2017
3171576		WOODBIDGE	VA		08/10/2011	5.350	646,988	0	0	0	0	0	1,625,166	08/23/2017
3171586		MURRAY	UT		09/13/2017	4.375	488,614	0	0	0	0	0	825,000	08/17/2017
3171596		SUGAR LAND	TX		09/27/2017	4.450	693,493	0	0	0	0	0	1,335,714	08/14/2017
3171606		STREETSBORO	OH		09/20/2017	4.500	363,045	0	0	0	0	0	920,000	08/07/2017
3171626		COMMACK	NY		10/25/2017	4.120	266,339	0	0	0	0	0	700,000	09/15/2017

E04.5

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3171656		PETERSBURG	VA		11/01/2017	4.250	162,869	0	0	0	0	0	333,333	10/04/2017
3171666		PORTAGE	MI		11/01/2017	4.250	285,021	0	0	0	0	0	622,222	10/03/2017
3171696		CAPE CANAVERAL	FL		03/20/2018	4.400	444,633	0	0	0	0	0	1,292,308	03/18/2018
3171716		STURTEVANT	WI		12/14/2017	4.400	685,542	0	0	0	0	0	1,315,385	10/30/2017
3171726		MEMPHIS	TN		11/17/2017	4.400	655,891	0	0	0	0	0	1,181,250	10/11/2017
3171746		LEXINGTON	SC		12/01/2017	4.550	149,429	0	0	0	0	0	418,333	10/26/2017
3171756		OMAHA	NE		02/08/2018	4.500	189,167	0	0	0	0	0	442,308	11/17/2017
3171786		DETROIT	MI		01/05/2018	4.550	620,952	0	0	0	0	0	1,425,000	11/13/2017
3171796		BOWLING GREEN	KY		01/11/2018	4.625	290,211	0	0	0	0	0	585,000	12/01/2017
3171806		COLORADO SPRINGS	CO		01/11/2018	4.490	748,796	0	0	0	0	0	1,767,692	12/07/2017
3171816		EL PASO	TX		01/24/2018	4.500	376,590	0	0	0	0	0	775,000	12/16/2017
3171836		JOPLIN	MO		01/26/2018	3.750	122,189	0	0	0	0	0	738,889	12/21/2017
3171846		EL PASO	TX		02/15/2018	4.400	346,690	0	0	0	0	0	845,370	01/03/2018
3171856		FRESNO	CA		01/19/2018	4.450	206,450	0	0	0	0	0	482,692	12/28/2017
3171866		CHICAGO	IL		02/28/2018	4.350	334,664	0	0	0	0	0	861,428	12/21/2017
3171876		CHICAGO	IL		01/16/2018	4.350	579,168	0	0	0	0	0	1,331,013	12/21/2017
3171886		JACKSONVILLE	FL		02/05/2018	4.500	276,375	0	0	0	0	0	757,037	01/03/2018
3171896		WILMINGTON	DE		07/02/2018	4.700	377,125	0	0	0	0	0	1,030,000	04/04/2018
3171906		WILMINGTON	DE		07/02/2018	4.700	188,563	0	0	0	0	0	565,000	04/04/2018
3171926		FORT MYERS	FL		02/28/2018	4.500	264,834	0	0	0	0	0	805,000	01/09/2018
3171946		OLATHE	KS		03/22/2018	4.550	634,031	0	0	0	0	0	1,962,025	10/19/2017
3181026		LENEXA	KS		03/29/2018	4.500	380,072	0	0	0	0	0	802,778	02/13/2018
3181056		PLAINVIEW	NY		04/02/2018	4.700	460,422	0	0	0	0	0	940,000	02/13/2018
3181076		BRENTWOOD	TN		04/18/2008	5.410	202,054	0	0	0	0	0	620,000	02/28/2018
3181086		NORTH LITTLE ROCK	AR		04/18/2008	5.410	841,489	0	0	0	0	0	1,938,585	03/19/2018
3181096		BONITA SPRINGS	FL		05/01/2018	4.950	631,785	0	0	0	0	0	1,218,750	03/08/2018
3181126		COLUMBUS	OH		05/31/2018	4.660	308,017	0	0	0	0	0	573,333	04/24/2018
3181136		LOS ANGELES	CA		07/25/2018	5.000	866,537	0	0	0	0	0	4,227,692	04/27/2018
3181156		COLUMBUS	OH		06/22/2018	4.850	380,365	0	0	0	0	0	640,385	05/08/2018
3181166		CLINTON TOWNSHIP	MI		06/13/2018	4.710	269,678	0	0	0	0	0	581,818	04/23/2018
3181216		TUALATIN	OR		11/08/2018	4.750	671,970	0	0	0	0	0	1,881,356	09/05/2018
3181226		WOODBURN	OR		11/08/2018	4.750	281,501	0	0	0	0	0	746,531	09/05/2018
3181236		SALEM	OR		11/08/2018	4.750	408,630	0	0	0	0	0	1,431,250	09/05/2018
3181246		GLEN ALLEN	VA		08/01/2018	4.750	389,244	0	0	0	0	0	800,000	05/22/2018

E04.6

General Interrogatory:

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3181256		SALT LAKE CITY	UT		06/29/2018	4.450	145,969	0	0	0	0	0	1,010,000	05/24/2018
3181266		TAMPA	FL		06/21/2018	4.850	388,468	0	0	0	0	0	754,902	05/08/2018
3181276		BINGHAM FARMS	MI		07/29/2008	4.900	781,663	0	(133)	0	0	0	2,174,757	05/14/2018
3181286		EL PASO	TX		07/30/2018	4.800	647,651	0	0	0	0	0	1,523,316	07/18/2018
3181296		COLUMBUS	OH		08/08/2018	4.830	133,709	0	0	0	0	0	394,545	06/19/2018
3181306		COLUMBUS	OH		08/08/2018	4.830	401,128	0	0	0	0	0	1,065,000	06/19/2018
3181316		TEWKSBURY	MA		07/19/2018	4.650	844,029	0	0	0	0	0	1,500,000	05/30/2018
3181326		DURHAM	NC		07/13/2018	4.700	278,825	0	0	0	0	0	1,045,161	06/10/2018
3181336		SAN ANTONIO	TX		09/04/2018	4.850	596,559	0	0	0	0	0	1,624,000	06/14/2018
3181347		SPRING	TX		08/20/2018	5.150	952,636	0	0	0	0	0	2,243,077	06/27/2018
3181376		ROCHESTER HILLS	MI		08/24/2018	5.000	134,282	0	0	0	0	0	818,182	07/05/2018
3181386		PROVO	UT		10/01/2018	6.125	1,289,003	0	0	0	0	0	4,927,500	10/01/2018
3181396		ROCHESTER HILLS	MI		08/06/2018	4.850	587,737	0	0	0	0	0	1,737,805	06/27/2018
3181416		ORLANDO	FL		07/13/2018	4.700	228,130	0	0	0	0	0	774,194	06/10/2018
3181435		HAYWARD	CA		06/07/2022	4.460	404,321	0	0	0	0	0	3,025,454	04/25/2022
3181436		HAYWARD	CA		08/31/2018	4.600	531,723	0	0	0	0	0	3,025,455	04/25/2022
3181446		SOUTHFIELD	MI		10/01/2018	4.910	236,414	0	0	0	0	0	604,688	07/16/2018
3181456		NORWOOD	OH		09/19/2018	4.500	1,852,580	0	0	0	0	0	3,122,308	08/08/2018
3181466		CHATTANOOGA	TN		09/13/2018	4.750	628,167	0	0	0	0	0	1,453,333	07/09/2018
3181506		GREENVILLE	SC		08/29/2018	4.750	649,441	0	0	0	0	0	1,593,000	07/27/2018
3181516		INDIANAPOLIS	IN		09/13/2018	4.950	616,976	0	0	0	0	0	1,079,177	08/21/2018
3181526		ARLINGTON	TX		09/27/2018	4.680	849,274	0	0	0	0	0	1,564,255	07/27/2018
3181536		BAKERSFIELD	CA		09/27/2018	4.550	107,245	0	0	0	0	0	471,052	08/22/2018
3181546		RONKONKOMA	NY		10/22/2018	4.950	102,111	0	0	0	0	0	232,500	08/21/2018
3181556		OMAHA	NE		12/13/2018	4.850	710,130	0	0	0	0	0	1,371,333	11/09/2018
3181566		COLUMBIA	SC		10/15/2018	4.875	88,330	0	0	0	0	0	493,125	09/07/2018
3181576		COLUMBIA	SC		11/08/2018	4.750	197,969	0	0	0	0	0	388,158	09/19/2018
3181586		PAPILLION	NE		11/20/2018	4.900	247,077	0	0	0	0	0	414,545	11/14/2018
3181596		ROCHESTER	MI		10/26/2018	4.850	237,676	0	0	0	0	0	816,667	09/17/2018
3181606		BONITA SPRINGS	FL		12/07/2018	4.740	187,996	0	0	0	0	0	463,415	10/04/2018
3181616		SCHERTZ	TX		11/16/2018	4.800	396,374	0	0	0	0	0	885,135	10/23/2018
3181626		OMAHA	NE		12/10/2018	5.450	159,306	0	0	0	0	0	287,501	11/09/2018
3181636		TUCSON	AZ		12/03/2018	5.000	359,766	0	0	0	0	0	602,296	10/30/2018
3181646		NASHVILLE	TN		12/13/2018	4.800	1,287,421	0	0	0	0	0	2,446,154	10/11/2018

E04.7

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3181656		SANTA ROSA	CA		12/26/2018	4.800	517,435	0	0	0	0	0	1,548,182	10/16/2018
3181666		LINCOLN	NE		12/14/2018	5.000	238,863	0	0	0	0	0	423,333	11/15/2018
3181696		SAN ANTONIO	TX		12/20/2018	5.000	199,870	0	0	0	0	0	584,375	11/14/2018
3181726		ALBUQUERQUE	NM		12/19/2018	4.970	645,827	0	0	0	0	0	1,162,500	11/13/2018
3181736		ANN ARBOR	MI		12/19/2018	4.840	68,902	0	0	0	0	0	2,714,285	04/17/2018
3181756		BOZEMAN	MT		01/17/2019	4.900	646,659	0	0	0	0	0	1,692,857	12/12/2018
3181766		DALLAS	TX		12/20/2018	4.850	515,469	0	0	0	0	0	921,894	11/19/2018
3181776		KNOXVILLE	TN		01/17/2019	5.050	803,575	0	0	0	0	0	1,955,556	12/11/2018
3181786		COLUMBUS	OH		01/24/2019	5.150	476,445	0	0	0	0	0	867,373	12/12/2018
3181796		TUCSON	AZ		01/10/2019	5.050	281,251	0	0	0	0	0	624,057	11/28/2018
3181826		SADDLE BROOK	NJ		02/14/2019	4.750	347,723	0	0	0	0	0	916,667	12/20/2018
3181846		CHERRY HILL	NJ		02/07/2019	4.875	100,379	0	0	0	0	0	600,000	12/31/2018
3181866		CARLSBAD	CA		02/08/2019	4.800	560,851	0	0	0	0	0	1,064,655	12/17/2018
3181896		SUMMERVILLE	SC		05/15/2019	4.750	101,771	0	0	0	0	0	671,111	02/21/2019
3191026		SOUTH JORDAN	UT		05/14/2019	4.750	173,769	0	0	0	0	0	315,455	02/21/2019
3191046		CLARKSVILLE	TN		06/03/2019	4.700	47,087	0	0	0	0	0	440,000	03/18/2019
3191056		CHANHASSEN	MN		05/14/2019	4.500	172,974	0	0	0	0	0	300,000	04/26/2019
3191066		WACONIA	MN		06/28/2019	4.600	260,626	0	0	0	0	0	434,091	06/10/2019
3191086		FRESNO	CA		04/11/2019	4.450	206,817	0	0	0	0	0	575,000	02/21/2019
3191096		VIRGINIA BEACH	VA		04/18/2019	4.730	525,193	0	0	0	0	0	1,155,000	02/28/2019
3191106		DEER PARK	NY		04/26/2019	4.750	121,248	0	0	0	0	0	319,355	03/14/2019
3191126		WARWICK	RI		05/30/2019	4.650	346,905	0	0	0	0	0	595,349	03/29/2019
3191136		WILSONVILLE	OR		12/19/2019	4.150	194,761	0	0	0	0	0	1,192,500	09/23/2019
3191145		ROANOKE	VA		06/20/2019	4.400	35,908	0	0	0	0	0	1,849,999	04/24/2019
3191146		ROANOKE	VA		06/20/2019	4.400	865,585	0	0	0	0	0	1,796,117	04/24/2019
3191176		VIRGINIA BEACH	VA		06/14/2019	4.490	73,708	0	0	0	0	0	280,000	05/06/2019
3191186		NORFOLK	VA		06/27/2019	4.350	404,147	0	0	0	0	0	1,070,000	04/09/2019
3191196		ZIONSVILLE	IN		06/07/2019	4.300	181,681	0	0	0	0	0	347,000	05/13/2019
3191216		INDIANAPOLIS	IN		06/03/2019	4.370	519,063	0	0	0	0	0	857,143	05/02/2019
3191226		HIALEAH	FL		06/21/2019	4.330	242,050	0	0	0	0	0	400,000	06/06/2019
3191256		MISHAWAKA	IN		09/12/2019	4.375	130,820	0	0	0	0	0	280,928	06/28/2019
3191276		FRESNO	CA		07/18/2019	4.125	585,740	0	0	0	0	0	1,021,000	06/13/2019
3191296		RALSTON	NE		07/26/2019	4.200	125,385	0	0	0	0	0	261,000	06/13/2019
3191306		GREENVILLE	SC		09/12/2019	4.400	131,034	0	0	0	0	0	280,000	07/08/2019

E04.8

General Interrogatory:

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- Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3191326		INDEPENDENCE	KY		08/27/2019	4.250	390,374	0	0	0	0	0	651,000	07/03/2019
3191336		FORT THOMAS	KY		08/27/2019	4.250	252,117	0	0	0	0	0	420,000	06/24/2019
3191346		GREENSBURG	IN		08/27/2019	4.250	418,839	0	0	0	0	0	712,000	06/19/2019
3191356		SYRACUSE	UT		08/01/2019	4.150	215,981	0	0	0	0	0	393,000	06/25/2019
3191366		CENTENNIAL	CO		10/22/2019	4.250	471,424	0	0	0	0	0	1,017,308	06/21/2019
3191416		HANAHAN	SC		09/13/2019	4.200	217,357	0	0	0	0	0	515,000	07/12/2019
3191426		STAFFORD	TX		09/24/2019	4.050	288,571	0	0	0	0	0	595,000	08/01/2019
3191436		ORLANDO	FL		09/24/2019	4.050	173,142	0	0	0	0	0	348,548	07/29/2019
3191455		WOBURN	MA		11/06/2019	3.990	44,057	0	0	0	0	0	1,328,999	09/06/2019
3191456		WOBURN	MA		11/06/2019	3.990	705,423	0	0	0	0	0	1,329,000	09/06/2019
3191476		LAS VEGAS	NV		09/19/2019	4.150	182,416	0	0	0	0	0	347,000	07/31/2019
3191486		LAS VEGAS	NV		12/02/2019	4.250	438,581	0	0	0	0	0	924,000	10/29/2019
3191496		LORAIN	OH		09/09/2019	4.420	213,012	0	0	0	0	0	347,500	08/06/2019
3191506		ROSWELL	GA		10/09/2019	4.100	735,749	0	0	0	0	0	1,445,183	08/24/2019
3191516		NASHVILLE	TN		10/03/2019	4.050	734,685	0	0	0	0	0	1,345,000	08/22/2019
3191526		LAKE MARY	FL		09/12/2019	4.050	325,350	0	0	0	0	0	920,000	08/15/2019
3191596		HAUPPAUGE	NY		11/14/2019	3.950	167,782	0	0	0	0	0	275,000	09/17/2019
3191646		MT. JULIET	TN		11/22/2019	4.050	287,008	0	0	0	0	0	625,000	10/11/2019
3191656		SOUTHGATE	MI		01/10/2020	3.850	296,997	0	0	0	0	0	590,000	10/21/2019
3191696		BEAUMONT	TX		11/21/2019	3.750	191,333	0	0	0	0	0	1,275,000	09/26/2019
3191706		EL CAJON	CA		11/21/2019	3.750	65,600	0	0	0	0	0	192,000	10/10/2019
3191716		MOAB	UT		11/21/2019	3.750	82,000	0	0	0	0	0	200,000	10/24/2019
3191726		INDIANAPOLIS	IN		11/22/2019	3.900	140,860	0	0	0	0	0	265,000	10/16/2019
3191746		EL PASO	TX		12/19/2019	3.750	272,343	0	0	0	0	0	510,000	11/25/2019
3191756		AUBURN HILLS	MI		12/05/2019	4.200	206,411	0	0	0	0	0	520,000	10/04/2019
3191766		INDIANAPOLIS	IN		11/26/2019	4.000	184,328	0	0	0	0	0	350,000	10/02/2019
3191786		BAKERSFIELD	CA		12/11/2019	3.800	773,640	0	0	0	0	0	1,555,000	07/08/2019
3191886		FLORENCE	CO		12/11/2019	3.750	120,741	0	0	0	0	0	421,000	10/30/2019
3191896		ALPHARETTA	GA		11/27/2019	3.900	769,510	0	0	0	0	0	1,300,000	10/10/2019
3191916		CINCINNATI	OH		12/19/2019	3.800	435,233	0	0	0	0	0	1,043,000	10/17/2019
3191936		BRENTWOOD	NY		12/31/2019	3.950	230,098	0	0	0	0	0	525,000	11/19/2019
3191946		HUNT VALLEY	MD		01/15/2020	3.850	349,408	0	0	0	0	0	1,510,000	11/18/2019
3191966		NAMPA	ID		01/08/2020	3.750	174,401	0	0	0	0	0	375,500	11/13/2019
3191976		RINCON	GA		12/11/2019	3.800	356,847	0	0	0	0	0	645,000	10/23/2019

E04.9

General Interrogatory:

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2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3191996		HOMEWOOD	AL		01/22/2020	4.040	227,856	0	0	0	0	0	425,000	12/02/2019
3192006		DEPEW	NY		01/31/2020	3.900	395,677	0	0	0	0	0	920,000	12/06/2019
3192016		WEST CHESTER	OH		01/29/2020	3.700	250,917	0	0	0	0	0	410,000	12/18/2019
3192026		NOBLESVILLE	IN		01/29/2020	3.700	217,810	0	0	0	0	0	365,000	12/13/2019
3192036		INDIANAPOLIS	IN		01/29/2020	3.700	350,239	0	0	0	0	0	635,000	12/17/2019
3192046		WESTFIELD	IN		01/29/2020	3.700	174,248	0	0	0	0	0	510,000	12/13/2019
3192056		COLUMBUS	OH		01/29/2020	3.700	421,245	0	0	0	0	0	869,000	12/18/2019
3192066		SAN DIEGO	CA		12/09/2019	3.750	269,572	0	0	0	0	0	760,000	11/11/2019
3192076		HILLSBORO	OR		01/29/2020	3.750	95,775	0	0	0	0	0	212,000	11/21/2019
3192086		PORTLAND	OR		01/29/2020	3.750	81,041	0	0	0	0	0	213,000	11/22/2019
3192096		TACOMA	WA		01/29/2020	3.750	75,883	0	0	0	0	0	143,000	11/19/2019
3192106		LAKE OSWEGO	OR		01/29/2020	3.750	244,161	0	0	0	0	0	421,000	11/22/2019
3192116		SALISBURY	MD		02/12/2020	3.800	140,949	0	0	0	0	0	481,000	01/13/2020
3192126		MILILANI	HI		02/19/2020	3.850	420,435	0	0	0	0	0	750,000	11/09/2019
3192136		TEXARKANA	TX		01/30/2020	4.250	542,643	0	0	0	0	0	1,352,000	12/16/2019
3192146		WEST CHESTER	OH		05/08/2020	3.800	1,014,653	0	0	0	0	0	1,550,000	01/02/2020
3192186		HIALEAH	FL		02/24/2020	3.750	214,593	0	0	0	0	0	430,000	02/10/2020
3192206		RANCHO CUCAMONGA	CA		06/02/2020	3.750	209,663	0	0	0	0	0	1,090,000	01/20/2020
3201016		CHANHASSEN	MN		03/20/2020	3.700	193,932	0	0	0	0	0	1,000,000	02/05/2020
3201026		PACIFIC	MO		03/31/2020	3.750	175,363	0	0	0	0	0	384,545	02/12/2020
3201036		ALBUQUERQUE	NM		03/17/2020	3.750	126,926	0	0	0	0	0	250,000	02/14/2020
3201046		MEDFORD	MA		04/24/2020	3.700	225,248	0	0	0	0	0	615,000	03/16/2020
3201066		BURNSVILLE	MN		03/11/2020	3.800	298,367	0	0	0	0	0	525,089	02/03/2020
3201086		HIXSON	TN		04/23/2020	3.900	227,273	0	0	0	0	0	370,000	03/02/2020
3201116		SEDONA	AZ		05/28/2020	3.750	367,552	0	0	0	0	0	1,986,500	03/01/2020
3201126		INDIANAPOLIS	IN		05/28/2020	3.750	367,552	0	0	0	0	0	970,000	09/27/2024
3201146		ATLANTA	GA		06/19/2020	3.460	327,125	0	0	0	0	0	1,030,000	03/04/2020
3201156		MYRTLE BEACH	SC		09/02/2020	3.750	178,260	0	0	0	0	0	420,000	07/22/2020
3201176		OCEANSIDE	CA		03/25/2020	3.650	154,402	0	0	0	0	0	577,154	03/06/2020
3201216		LAWRENCEVILLE	GA		05/20/2020	3.700	150,230	0	0	0	0	0	330,000	03/04/2020
3201226		HOUSTON	TX		04/15/2020	3.750	648,980	0	0	0	0	0	1,230,000	03/13/2020
3201236		HILLSBORO	OR		04/30/2020	3.550	227,985	0	0	0	0	0	486,000	04/01/2020
3201266		RALEIGH	NC		05/29/2020	3.350	300,283	0	0	0	0	0	724,000	04/21/2020
3201286		CLEMSON	SC		06/08/2020	3.375	96,843	0	0	0	0	0	220,000	03/24/2020

E04.10

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4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3201296		MILLERSVILLE	MD		06/12/2020	3.300	213,276	0	0	0	0	0	470,000	04/21/2020
3201316		INDIANAPOLIS	IN		07/09/2020	3.450	335,062	0	0	0	0	0	710,000	06/04/2020
3201326		LIVONIA	MI		05/28/2020	3.450	785,214	0	0	0	0	0	1,579,500	04/13/2020
3201336		INDIAN LAND	SC		05/29/2020	3.350	191,388	0	0	0	0	0	422,500	04/03/2020
3201356		BRONX	NY		08/20/2020	3.750	364,370	0	0	0	0	0	910,000	07/09/2020
3201376		INDIANAPOLIS	IN		08/10/2020	3.875	124,656	0	0	0	0	0	210,000	07/01/2020
3201406		FRANKLIN TOWNSHIP	NJ		09/09/2020	3.750	694,392	0	0	0	0	0	1,300,000	07/28/2020
3201436		VANCOUVER	WA		10/19/2020	3.600	139,956	0	0	0	0	0	385,000	08/11/2020
3201446		LAYTON	UT		10/19/2020	3.600	151,544	0	0	0	0	0	331,000	08/17/2020
3201466		WHITE PLAINS	NY		10/16/2020	3.550	222,693	0	0	0	0	0	520,000	09/04/2020
3201476		ESCONDIDO	CA		09/24/2020	3.750	62,053	0	0	0	0	0	310,000	08/24/2020
3201486		SARASOTA	FL		10/29/2020	3.500	139,983	0	0	0	0	0	400,000	10/14/2020
3201496		POMPANO BEACH	FL		10/29/2020	3.500	229,063	0	0	0	0	0	400,000	10/14/2020
3201516		OKLAHOMA CITY	OK		11/12/2020	3.500	245,440	0	0	0	0	0	421,000	09/02/2020
3201526		FAIR LAWN	NJ		11/09/2020	3.600	732,222	0	0	0	0	0	1,720,000	09/21/2020
3201546		AUBURN HILLS	MI		12/10/2020	3.500	178,981	0	0	0	0	0	525,000	10/02/2020
3201556		ROYAL OAK	MI		12/10/2020	4.000	104,076	0	0	0	0	0	280,000	10/02/2020
3201566		MASSAPEQUA PARK	NY		11/24/2020	3.500	109,520	0	0	0	0	0	320,000	10/22/2020
3201576		FAIRFIELD	OH		02/01/2021	3.250	379,993	0	0	0	0	0	623,000	09/22/2020
3201586		TUCSON	AZ		12/23/2020	3.200	468,049	0	0	0	0	0	750,000	11/10/2020
3201606		DALTON	GA		11/17/2020	3.500	165,114	0	0	0	0	0	335,000	09/24/2020
3201626		TORRANCE	CA		12/04/2020	3.250	303,161	0	0	0	0	0	693,000	10/22/2020
3201656		CARSON	CA		12/16/2020	3.700	142,210	0	0	0	0	0	430,000	11/10/2020
3201666		WESTFIELD	IN		12/18/2020	3.450	201,208	0	0	0	0	0	350,000	10/23/2020
3201676		MEDFORD	NY		02/19/2021	3.250	367,584	0	0	0	0	0	620,000	11/17/2020
3201686		CHASKA	MN		12/21/2020	3.300	426,170	0	0	0	0	0	798,643	12/21/2020
3201696		HATBORO	PA		12/31/2020	3.300	892,306	0	0	0	0	0	1,617,808	10/30/2020
3201716		SHELBY TOWNSHIP	MI		12/29/2020	3.550	376,130	0	0	0	0	0	1,190,000	11/13/2020
3201726		LAFAYETTE	CO		01/27/2021	3.580	808,471	0	0	0	0	0	1,512,000	10/07/2020
3201746		ONTARIO	CA		12/22/2020	3.350	236,634	0	0	0	0	0	413,905	11/11/2020
3201786		SALT LAKE CITY	UT		01/15/2021	3.350	222,649	0	0	0	0	0	578,776	12/01/2020
3201816		SAN BERNARDINO	CA		02/16/2021	3.100	922,349	0	0	0	0	0	2,917,000	12/17/2020
3201826		JAMAICA	NY		02/19/2021	3.350	335,269	0	0	0	0	0	680,000	12/15/2020
3201836		YPSILANTI	MI		02/04/2021	3.400	179,686	0	0	0	0	0	411,000	12/07/2020

E04.11

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3201846		GAITHERSBURG	MD		02/09/2021	3.280	748,933	0	0	0	0	0	1,400,000	12/07/2020
3201865		ATLANTIC BEACH	FL		08/03/2021	4.500	1,055,666	0	0	0	0	0	3,765,000	12/14/2020
3201866		ATLANTIC BEACH	FL		03/05/2021	4.500	714,596	0	0	0	0	0	3,765,000	12/14/2020
3201876		PORT WASHINGTON	NY		03/09/2021	3.100	230,376	0	0	0	0	0	880,000	02/03/2021
3201896		ARCADIA	CA		02/24/2021	3.150	102,957	0	0	0	0	0	420,000	01/14/2021
3201906		LAKEWOOD	CO		06/30/2021	3.250	344,379	0	0	0	0	0	1,141,000	01/21/2021
3201916		SAN LEANDRO	CA		03/31/2021	3.100	427,421	0	0	0	0	0	1,170,000	02/01/2021
3201926		FARMINGDALE	NY		02/26/2021	3.100	1,198,993	0	0	0	0	0	2,050,000	01/28/2021
3211016		DENVER	CO		05/11/2021	3.100	428,473	0	0	0	0	0	1,060,000	02/02/2021
3211036		CAREFREE	AZ		03/31/2021	3.400	270,250	0	0	0	0	0	960,000	02/05/2021
3211056		TEMPE	AZ		03/16/2021	3.350	153,037	0	0	0	0	0	337,500	01/25/2021
3211066		PLAINVILLE	MA		03/26/2021	3.300	400,323	0	0	0	0	0	820,000	02/03/2021
3211076		CHANHASSEN	MN		03/19/2021	3.300	751,169	0	0	0	0	0	1,240,000	01/28/2021
3211086		PORTLAND	OR		05/03/2021	3.150	541,589	0	0	0	0	0	1,230,000	03/19/2021
3211116		SARTELL	MN		04/14/2021	2.850	489,514	0	0	0	0	0	1,060,000	01/27/2021
3211126		PALATINE	IL		03/31/2021	3.500	180,905	0	0	0	0	0	374,000	02/09/2021
3211156		CHANDLER	AZ		04/16/2021	3.300	135,303	0	0	0	0	0	380,500	03/05/2021
3211166		KANSAS CITY	KS		04/20/2021	3.400	176,847	0	0	0	0	0	355,000	03/03/2021
3211186		ELON	NC		05/18/2021	3.100	277,287	0	0	0	0	0	660,000	03/24/2021
3211196		ELON	NC		05/18/2021	3.100	277,287	0	0	0	0	0	790,000	03/24/2021
3211206		PHOENIX	AZ		04/22/2021	3.500	178,915	0	0	0	0	0	427,000	03/16/2021
3211216		PHOENIX	AZ		04/30/2021	3.500	515,519	0	0	0	0	0	1,279,160	03/11/2021
3211226		ESCONDIDO	CA		05/11/2021	3.200	189,662	0	0	0	0	0	545,000	03/24/2021
3211236		SALT LAKE CITY	UT		05/19/2021	3.100	254,449	0	0	0	0	0	740,000	04/22/2021
3211246		NORTH SALT LAKE CITY	UT		05/13/2021	3.200	216,779	0	0	0	0	0	375,000	03/23/2021
3211256		WESTLAKE VILLAGE	CA		05/06/2021	3.250	133,351	0	0	0	0	0	530,000	03/27/2021
3211266		ANAHEIM	CA		04/28/2021	3.160	143,235	0	0	0	0	0	485,000	03/15/2021
3211276		PORT WASHINGTON	NY		05/07/2021	3.200	435,417	0	0	0	0	0	1,150,000	04/06/2021
3211286		MELBOURNE	FL		05/06/2021	3.700	463,101	0	0	0	0	0	1,230,000	03/22/2021
3211296		CARTERSVILLE	GA		06/08/2021	3.690	438,429	0	0	0	0	0	1,080,000	04/30/2021
3211306		LONGWOOD	FL		05/26/2021	3.625	136,234	0	0	0	0	0	300,000	04/01/2021
3211316		WOODBIDGE	VA		05/26/2021	3.625	131,693	0	0	0	0	0	330,000	04/12/2021
3211346		ROYAL OAK	MI		08/02/2021	3.600	163,821	0	0	0	0	0	384,000	04/13/2021
3211356		SANTA CLARA	CA		06/09/2021	3.560	628,027	0	0	0	0	0	1,131,000	04/09/2021

E04.12

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3211366		MIDVALE	UT		06/15/2021	3.610	200,284	0	0	0	0	0	343,000	04/30/2021
3211376		LAS VEGAS	NV		06/08/2021	3.250	181,252	0	0	0	0	0	727,000	05/20/2021
3211396		MONROE	NC		05/27/2021	3.250	406,729	0	0	0	0	0	720,000	04/09/2021
3211406		NEW MILFORD	NJ		06/24/2021	3.600	175,162	0	0	0	0	0	1,860,000	03/31/2021
3211416		FRANKLIN	TN		07/20/2021	3.770	172,668	0	0	0	0	0	420,000	05/26/2021
3211426		WEST CONSHOHOCKEN	PA		08/27/2021	3.720	219,886	0	0	0	0	0	360,000	07/01/2021
3211436		MELBOURNE	FL		07/23/2021	3.900	397,091	0	0	0	0	0	815,000	05/12/2021
3211446		CENTRAL ISLIP	NY		08/13/2021	3.600	220,557	0	0	0	0	0	450,000	05/17/2021
3211456		MELBOURNE	FL		09/14/2021	3.830	253,528	0	0	0	0	0	510,000	05/26/2021
3211466		PENSACOLA	FL		07/28/2021	3.050	216,964	0	0	0	0	0	820,000	06/18/2021
3211476		PINE BROOK	NJ		08/26/2021	3.500	174,612	0	0	0	0	0	360,000	06/07/2021
3211486		ALEXANDRIA	VA		06/25/2021	4.600	1,060,983	0	0	0	0	0	1,540,000	03/02/2021
3211536		NORCROSS	GA		08/18/2021	3.750	458,255	0	0	0	0	0	980,000	06/08/2021
3211546		ROCHESTER HILLS	MI		10/13/2021	3.480	569,715	0	0	0	0	0	1,251,000	09/23/2021
3211556		ROCHESTER HILLS	MI		10/13/2021	3.480	175,284	0	0	0	0	0	555,000	09/23/2021
3211566		TAMPA	FL		09/30/2021	3.530	406,941	0	0	0	0	0	1,000,000	08/03/2021
3211606		LYNN HAVEN	FL		09/16/2021	3.150	373,306	0	0	0	0	0	745,000	07/21/2021
3211616		ELGIN	SC		10/07/2021	3.550	344,131	0	0	0	0	0	765,000	08/11/2021
3211636		SYRACUSE	NY		11/03/2021	3.350	266,592	0	0	0	0	0	490,000	11/01/2021
3211656		SANTA CLARA	CA		10/19/2021	3.250	686,548	0	0	0	0	0	1,268,000	04/08/2021
3211666		SALT LAKE CITY	UT		10/19/2021	3.100	716,663	0	0	0	0	0	1,230,000	08/26/2021
3211696		SANTA ANA	CA		10/05/2021	3.200	1,149,565	0	0	0	0	0	2,590,000	08/20/2021
3211716		LONGMONT	CO		10/29/2021	3.200	297,486	0	0	0	0	0	653,000	08/26/2021
3211726		LEHIGH ACRES	FL		09/29/2021	3.170	556,691	0	0	0	0	0	950,000	09/08/2021
3211736		LONGMONT	CO		12/09/2021	3.250	667,461	0	0	0	0	0	1,270,000	09/03/2021
3211756		SANTA FE SPRINGS	CA		12/02/2021	3.400	239,755	0	0	0	0	0	1,253,000	10/15/2021
3211766		OPA-LOCKA	FL		10/15/2021	3.250	210,650	0	0	0	0	0	410,000	10/06/2021
3211776		LATHAM	NY		11/08/2021	3.550	117,618	0	0	0	0	0	335,000	09/15/2021
3211796		PHOENIX	AZ		11/09/2021	3.150	229,305	0	0	0	0	0	559,500	09/16/2021
3211806		STAFFORD	TX		10/29/2021	3.300	328,461	0	0	0	0	0	555,000	09/20/2021
3211816		SARASOTA	FL		10/21/2021	4.500	401,273	0	0	0	0	0	629,000	09/15/2021
3211826		NAPLES	FL		12/01/2021	3.450	262,151	0	0	0	0	0	525,000	10/15/2021
3211836		BROOKLYN CENTER	MN		11/16/2021	3.310	551,324	0	0	0	0	0	906,000	10/05/2021
3211846		FORT MYERS	FL		02/09/2022	3.250	601,495	0	0	0	0	0	1,200,000	11/22/2021

E04.13

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3211856		SCOTTSDALE	AZ		11/18/2021	3.250	311,289	0	0	0	0	0	565,000	10/20/2021
3211866		WEST CHESTER	PA		01/19/2022	3.500	382,033	0	0	0	0	0	890,000	11/15/2021
3211876		DELAWARE	OH		12/08/2021	3.410	425,972	0	0	0	0	0	691,000	10/14/2021
3211886		HOUSTON	TX		02/08/2022	4.500	900,000	0	0	0	0	0	1,280,000	11/16/2021
3211906		BELTON	MO		03/25/2022	3.850	462,425	0	0	0	0	0	870,000	10/21/2021
3211926		FRESNO	CA		12/17/2021	3.200	506,073	0	0	0	0	0	1,860,000	11/08/2021
3211936		LEMOORE	CA		12/17/2021	3.300	525,048	0	0	0	0	0	1,420,000	11/08/2021
3211946		YOUNGSVILLE	NC		12/29/2021	3.540	422,351	0	0	0	0	0	1,160,000	10/28/2021
3211956		GREENWICH	CT		01/14/2022	3.350	533,887	0	0	0	0	0	1,150,000	11/17/2021
3211966		MERRICK	NY		02/04/2022	3.550	306,303	0	0	0	0	0	600,000	12/26/2021
3211986		TUALATIN	OR		01/27/2022	3.350	1,164,294	0	0	0	0	0	2,408,000	12/15/2021
3211996		AUSTIN	TX		03/24/2022	3.200	213,273	0	0	0	0	0	413,000	01/14/2022
3212006		HOUSTON	TX		02/18/2022	4.500	550,000	0	0	0	0	0	830,000	01/16/2022
3212016		STUART	FL		02/09/2022	3.350	199,844	0	0	0	0	0	360,000	01/14/2022
3212026		OLATHE	KS		02/07/2022	4.500	300,000	0	0	0	0	0	500,000	11/23/2021
3212036		BETHLEHEM	PA		03/03/2022	3.360	301,843	0	0	0	0	0	590,000	01/03/2022
3212046		SARASOTA	FL		01/25/2022	4.550	400,000	0	0	0	0	0	475,000	01/05/2022
3212056		JACKSON	MS		03/11/2022	3.350	487,545	0	0	0	0	0	880,000	01/07/2022
3221016		SMYRNA	GA		04/01/2022	4.650	335,865	0	0	0	0	0	437,000	01/27/2022
3221026		WAUKESHA	WI		06/02/2022	3.400	1,076,440	0	0	0	0	0	2,090,000	03/15/2022
3221036		ST. LOUIS	MO		06/02/2022	3.400	711,387	0	0	0	0	0	1,303,000	03/04/2022
3221046		RICHMOND	VA		03/01/2022	4.990	1,115,954	0	0	0	0	0	1,590,000	01/07/2022
3221056		GARNER	NC		10/06/2022	4.150	403,917	0	0	0	0	0	1,210,000	07/23/2022
3221066		RIVERSIDE	CA		05/10/2022	3.550	303,879	0	0	0	0	0	735,000	03/31/2022
3221076		TIGARD	OR		05/26/2022	3.770	379,426	0	0	0	0	0	810,000	02/22/2022
3221086		TREVOR	WI		04/12/2022	3.500	978,923	0	0	0	0	0	2,280,000	03/15/2022
3221096		RALEIGH	NC		07/14/2022	3.830	1,061,148	0	0	0	0	0	3,110,000	05/10/2022
3221106		MERRICK	NY		04/22/2022	3.900	100,125	0	0	0	0	0	170,000	03/16/2022
3221126		EL PASO	TX		05/11/2022	4.100	939,546	0	0	0	0	0	3,544,500	04/07/2022
3221156		EAGAN	MN		05/11/2022	3.800	529,463	0	0	0	0	0	912,000	03/11/2022
3221165		CLINTON	MS		12/12/2023	7.000	49,536	0	0	0	0	0	1,130,000	10/27/2023
3221166		CLINTON	MS		05/13/2022	3.830	285,998	0	0	0	0	0	1,130,000	10/27/2023
3221206		STUART	FL		06/24/2022	3.850	366,349	0	0	0	0	0	850,000	05/01/2022
3221226		PLAINVILLE	MA		06/08/2022	3.850	314,798	0	0	0	0	0	590,000	04/26/2022

E04.14

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3221236		POMPANO BEACH	FL		05/27/2022	4.450	758,558	0	0	0	0	0	2,525,000	04/24/2022
3221246		NEW YORK	NY		06/01/2022	4.340	453,848	0	0	0	0	0	1,140,000	04/26/2022
3221256		ROANOKE	VA		06/17/2022	4.440	409,875	0	0	0	0	0	685,000	04/26/2022
3221276		FRANKFORT	KY		05/31/2022	5.950	1,014,376	0	0	0	0	0	1,470,000	04/20/2022
3221286		MIDLOTHIAN	VA		06/10/2022	4.480	472,280	0	0	0	0	0	860,000	04/26/2022
3221296		PARSIPPANY	NJ		07/15/2022	4.750	1,602,967	0	0	0	0	0	3,000,000	06/01/2022
3221316		WEST CHESTER	OH		07/15/2022	6.350	930,000	0	0	0	0	0	1,330,000	06/01/2022
3221326		ROSLYN	NY		07/01/2022	6.450	350,000	0	0	0	0	0	780,000	05/18/2022
3221346		TEMPLE	TX		09/01/2022	5.200	730,034	0	0	0	0	0	2,110,000	06/29/2022
3221366		GILBERT	AZ		08/04/2022	5.160	602,879	0	0	0	0	0	1,265,000	06/10/2022
3221376		BLOOMINGTON	IN		10/04/2022	4.710	179,906	0	0	0	0	0	541,000	08/10/2022
3221386		BLOOMINGTON	IN		10/04/2022	4.610	172,698	0	0	0	0	0	761,000	08/10/2022
3221396		MACEDONIA	OH		07/21/2022	4.850	926,774	0	0	0	0	0	2,570,000	06/10/2022
3221406		ELYRIA	OH		09/08/2022	5.100	332,346	0	0	0	0	0	757,000	06/21/2022
3221426		WESTLAND	MI		12/09/2022	5.000	441,512	0	0	0	0	0	797,000	10/14/2022
3221436		MEAD	CO		10/31/2022	5.000	363,224	0	0	0	0	0	715,000	10/31/2022
3221456		DAYTON	NJ		11/08/2022	4.950	1,566,770	0	0	0	0	0	2,870,000	09/07/2022
3221466		WILMINGTON	DE		10/21/2022	5.125	124,136	0	0	0	0	0	220,000	09/07/2022
3221486		PALM BAY	FL		12/02/2022	6.980	200,000	0	0	0	0	0	1,350,000	10/06/2022
3221496		EL PASO	TX		11/10/2022	5.840	285,063	0	0	0	0	0	507,747	09/30/2022
3221516		ATLANTA	GA		12/16/2022	7.350	1,350,000	0	0	0	0	0	2,390,000	10/07/2022
3221566		PENSACOLA	FL		02/24/2023	7.850	283,053	0	0	0	0	0	460,000	12/21/2022
3221576		CLARKSTON	GA		03/15/2023	5.850	969,059	0	0	0	0	0	2,840,000	02/14/2023
3231026		RYE	NY		03/31/2023	7.750	630,000	0	0	0	0	0	1,080,000	02/17/2023
3231036		NORTH CHARLESTON	SC		04/11/2023	7.370	450,000	0	0	0	0	0	820,000	02/16/2023
3231056		TRAVERSE CITY	MI		04/19/2023	5.300	391,011	0	0	0	0	0	900,000	03/07/2023
3231066		FORT WORTH	TX		03/14/2023	7.500	450,000	0	0	0	0	0	760,000	02/17/2023
3231076		DURHAM	NC		04/06/2023	7.850	1,120,000	0	0	0	0	0	1,725,000	02/17/2023
3231096		FAIRFIELD	OH		04/25/2023	5.780	97,038	0	0	0	0	0	150,000	03/13/2023
3231186		NORTH CHARLESTON	SC		06/20/2023	5.600	174,041	0	0	0	0	0	374,841	05/31/2023
3231416		TUCSON	AZ		01/18/2024	7.500	340,237	0	0	0	0	0	659,490	10/27/2023
3231466		FRESNO	CA		02/28/2024	6.600	588,878	0	0	0	0	0	1,200,000	01/08/2024
4205181		PASO ROBLES	CA		12/19/2005	6.090	91,193	0	(1,712)	0	0	0	2,100,000	10/28/2005

E04.15

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0599999		Mortgages in Good Standing - Commercial Mortgages - All Other *					195,047,164	0	(19,358)	0	0	0	517,092,683	X X X
0899999		Total Mortgages in Good Standing					195,047,164	0	(19,358)	0	0	0	517,092,683	X X X
3181196		ROCKVILLE	MD		06/12/2018	4.650	900,000	0	0	52,154	0	0	1,935,000	04/19/2018
2999999		Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other *					900,000	0	0	52,154	0	0	1,935,000	X X X
3299999		Total Mortgages in the Process of Foreclosure					900,000	0	0	52,154	0	0	1,935,000	X X X
3399999		Total Mortgages					195,947,164	0	(19,358)	52,154	0	0	519,027,683	X X X

E04.16

General Interrogatory:

1. Mortgages in good standing \$ 0 unpaid taxes \$ 1,958 interest due and unpaid.
2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 21,904 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings	
	City	3 State							
2111255	BOCA RATON	FL		11/13/2024	6.600	66,561	0	459,271	
3141666	FRIDLEY	MN		12/16/2024	5.500	98,641	0	2,042,353	
3162116	KANSAS CITY	MO		02/07/2017	7.100	0	10,613	1,434,888	
3211486	ALEXANDRIA	VA		06/25/2021	4.600	0	21,499	1,540,000	
3212046	SARASOTA	FL		01/25/2022	4.550	0	8,347	475,000	
3221016	SMYRNA	GA		04/01/2022	4.650	0	6,652	437,000	
3221046	RICHMOND	VA		03/01/2022	4.990	0	30,954	1,590,000	
3221276	FRANKFORT	KY		05/31/2022	5.950	0	20,503	1,470,000	
3221566	PENSACOLA	FL		02/24/2023	7.850	0	4,556	460,000	
3231416	TUCSON	AZ		01/18/2024	7.500	344,274	0	659,490	
3231466	FRESNO	CA		02/28/2024	6.600	600,000	0	1,200,000	
0599999	Mortgages in Good Standing - Commercial Mortgages - All Other *						1,109,476	103,124	11,768,002
0899999	Total Mortgages in Good Standing						1,109,476	103,124	11,768,002
3399999	Totals						1,109,476	103,124	11,768,002

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1121656	WILMINGTON	NC		02/01/2013	12/10/2024	21,307	0	0	0	0	0	0	1,812	1,812	0	0	0
1141016	SAN ANTONIO	TX		04/10/2014	05/01/2024	376,451	0	0	0	0	0	0	371,006	371,006	0	0	0
2041606	MARGATE	FL		07/22/2004	06/10/2024	36,959	0	(203)	0	0	(203)	0	9,337	9,337	0	0	0
2091126	EL PASO	TX		09/28/2017	08/12/2024	37,498	0	(272)	0	0	(272)	0	5,277	5,277	0	0	0
2101416	PEARLAND	TX		11/15/2010	05/16/2024	54,897	0	(348)	0	0	(348)	0	43,708	43,708	0	0	0
2111566	KANSAS CITY	KS		11/18/2011	06/18/2024	67,256	0	(30)	0	0	(30)	0	56,759	56,759	0	0	0
2121246	MEMPHIS	TN		09/28/2017	04/03/2024	61,697	0	0	0	0	0	0	57,731	57,731	0	0	0
2121586	MEMPHIS	TN		11/15/2012	12/05/2024	41,564	0	43	0	0	43	0	3,537	3,537	0	0	0
2141106	MEMPHIS	TN		09/28/2017	08/01/2024	450,208	0	0	0	0	0	0	430,752	430,752	0	0	0
3141156	OREM	UT		09/28/2017	08/15/2024	456,289	0	0	0	0	0	0	434,246	434,246	0	0	0
3141236	CAPE CANAVERAL	FL		07/31/2014	07/09/2024	528,474	0	0	0	0	0	0	515,022	515,022	0	0	0
3141276	RIVERSIDE	CA		07/17/2014	08/01/2024	40,070	0	0	0	0	0	0	5,069	5,069	0	0	0
3141296	DULUTH	GA		09/28/2017	09/03/2024	324,201	0	0	0	0	0	0	308,411	308,411	0	0	0
3141327	TULSA	OK		09/28/2017	09/11/2024	457,399	0	0	0	0	0	0	432,600	432,600	0	0	0
3141376	PROVO	UT		09/28/2017	05/15/2024	190,401	0	0	0	0	0	0	179,198	179,198	0	0	0
3141395	MORGANTOWN	WV		04/14/2020	12/17/2024	85,239	0	0	0	0	0	0	82,707	82,707	0	0	0
3141396	MORGANTOWN	WV		10/17/2014	12/17/2024	454,498	0	0	0	0	0	0	421,149	421,149	0	0	0
3141416	TUCSON	AZ		09/28/2017	01/18/2024	344,274	0	0	0	0	0	0	344,274	344,274	0	0	0
3141556	SAN ANTONIO	TX		12/12/2014	12/20/2024	330,786	0	0	0	0	0	0	307,231	307,231	0	0	0
3141707	BELLEVILLE	MI		12/12/2014	12/11/2024	263,494	0	0	0	0	0	0	244,601	244,601	0	0	0
3141717	CLARKSTON	MI		12/12/2014	12/11/2024	263,494	0	0	0	0	0	0	244,601	244,601	0	0	0
3141727	WARREN	MI		12/12/2014	12/11/2024	263,494	0	0	0	0	0	0	244,601	244,601	0	0	0
3141746	FRESNO	CA		01/23/2015	02/28/2024	396,526	0	0	0	0	0	0	391,897	391,897	0	0	0
3151117	SANFORD	FL		06/01/2015	04/10/2024	270,903	0	0	0	0	0	0	264,804	264,804	0	0	0
3152046	MIAMISBURG	OH		09/28/2017	12/17/2024	306,898	0	0	0	0	0	0	287,798	287,798	0	0	0
3152106	MIAMISBURG	OH		09/28/2017	12/17/2024	122,717	0	0	0	0	0	0	115,080	115,080	0	0	0
3161416	ROSWELL	GA		06/22/2016	12/20/2024	321,663	0	0	0	0	0	0	309,088	309,088	0	0	0
3162227	AUBURN HILLS	MI		09/28/2017	04/26/2024	228,435	0	0	0	0	0	0	224,272	224,272	0	0	0
3171196	TOWSON	MD		04/28/2017	09/05/2024	772,023	0	0	0	0	0	0	741,029	741,029	0	0	0
3171426	WEST SENECA	NY		07/06/2017	06/04/2024	505,426	0	0	0	0	0	0	492,077	492,077	0	0	0
3181476	FRESNO	CA		09/13/2018	12/31/2024	876,308	0	0	0	0	0	0	848,748	848,748	0	0	0
3181746	WALL	NJ		01/24/2019	08/14/2024	266,613	0	0	0	0	0	0	261,357	261,357	0	0	0
3181836	CHATTANOOGA	TN		02/06/2019	03/28/2024	319,608	0	0	0	0	0	0	314,832	314,832	0	0	0
3191076	NOVI	MI		05/16/2019	04/03/2024	467,270	0	0	0	0	0	0	460,411	460,411	0	0	0
3191396	OMAHA	NE		08/23/2019	03/07/2024	775,869	0	0	0	0	0	0	761,432	761,432	0	0	0
3191566	OGDEN	UT		11/22/2019	04/26/2024	387,608	0	0	0	0	0	0	383,652	383,652	0	0	0
3191606	MIAMI GARDENS	FL		11/20/2019	07/01/2024	251,348	0	0	0	0	0	0	247,443	247,443	0	0	0
3191736	MURRAY	UT		12/13/2019	09/24/2024	379,070	0	0	0	0	0	0	366,275	366,275	0	0	0
3201246	LYNCHBURG	VA		05/12/2020	06/13/2024	443,639	0	0	0	0	0	0	433,503	433,503	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
3201736	DALLAS	TX		12/18/2020	08/02/2024	304,629	0	0	0	0	0	0	298,458	298,458	0	0	0	
3201856	CHATTANOOGA	TN		02/25/2021	02/07/2024	337,588	0	0	0	0	0	0	335,848	335,848	0	0	0	
3211686	MORGANTOWN	WV		11/05/2021	12/17/2024	97,860	0	0	0	0	0	0	95,212	95,212	0	0	0	
3211706	OGDEN	UT		10/21/2021	11/21/2024	600,886	0	0	0	0	0	0	578,158	578,158	0	0	0	
3221306	CHARLOTTE	NC		07/27/2022	05/01/2024	141,009	0	0	0	0	0	0	139,968	139,968	0	0	0	
3221356	FOUNTAIN VALLEY	CA		07/26/2022	11/15/2024	350,000	0	0	0	0	0	0	350,000	350,000	0	0	0	
4207140	NORFOLK	VA		12/04/2007	05/24/2024	228,450	0	(6,623)	0	0	(6,623)	0	201,721	201,721	0	0	0	
0199999	Mortgages closed by repayment						14,302,296	0	(7,433)	0	0	(7,433)	0	13,646,692	13,646,692	0	0	0
1121656	WILMINGTON	NC		02/01/2013		21,307	0	0	0	0	0	0	19,495	19,495	0	0	0	
1131796	AUSTIN	TX		02/13/2014		219,575	0	0	0	0	0	0	37,429	37,429	0	0	0	
1141016	SAN ANTONIO	TX		04/10/2014		376,451	0	0	0	0	0	0	5,452	5,452	0	0	0	
2041606	MARGATE	FL		07/22/2004		36,959	0	0	0	0	0	0	27,420	27,420	0	0	0	
2041876	ORADELL	NJ		02/08/2005		131,959	0	(1,048)	0	0	(1,048)	0	103,915	103,915	0	0	0	
2042326	WESTMINSTER	CA		02/22/2005		131,991	0	(867)	0	0	(867)	0	104,120	104,120	0	0	0	
2051836	BARTLETT	TN		12/16/2005		53,338	0	(322)	0	0	(322)	0	24,553	24,553	0	0	0	
2051966	CINCINNATI	OH		03/02/2006		113,011	0	(1,185)	0	0	(1,185)	0	45,753	45,753	0	0	0	
2091126	EL PASO	TX		09/28/2017		37,498	0	0	0	0	0	0	31,949	31,949	0	0	0	
2091166	TUCSON	AZ		09/28/2017		262,186	0	0	0	0	0	0	19,680	19,680	0	0	0	
2091216	MEDFORD	OR		12/04/2009		60,470	0	(659)	0	0	(659)	0	55,039	55,039	0	0	0	
2091376	BROOKLYN CENTER	MN		12/15/2009		280,796	0	0	0	0	0	0	19,841	19,841	0	0	0	
2091445	MEMPHIS	TN		05/31/2017		890,061	0	0	0	0	0	0	30,031	30,031	0	0	0	
2091446	MEMPHIS	TN		01/27/2010		74,340	0	(805)	0	0	(805)	0	62,673	62,673	0	0	0	
2101056	CLEVELAND	OH		09/28/2017		88,394	0	(1,038)	0	0	(1,038)	0	60,749	60,749	0	0	0	
2101146	MOUNT PLEASANT	SC		09/28/2017		97,589	0	(960)	0	0	(960)	0	59,716	59,716	0	0	0	
2101416	PEARLAND	TX		11/15/2010		54,897	0	0	0	0	0	0	10,841	10,841	0	0	0	
2101496	ALBUQUERQUE	NM		09/28/2017		131,417	0	(1,052)	0	0	(1,052)	0	63,105	63,105	0	0	0	
2101546	ALBUQUERQUE	NM		09/28/2017		352,605	0	(2,675)	0	0	(2,675)	0	39,709	39,709	0	0	0	
2111256	BOCA RATON	FL		09/28/2017		190,423	0	0	0	0	0	0	5,942	5,942	0	0	0	
2111296	CHANHASSEN	MN		09/28/2017		372,061	0	(1,726)	0	0	(1,726)	0	38,325	38,325	0	0	0	
2111436	TALLAHASSEE	FL		10/04/2011		194,322	0	(177)	0	0	(177)	0	19,836	19,836	0	0	0	
2111566	KANSAS CITY	KS		11/18/2011		67,256	0	0	0	0	0	0	10,467	10,467	0	0	0	
2111576	NEWPORT NEWS	VA		09/28/2017		107,370	0	0	0	0	0	0	10,927	10,927	0	0	0	
2121115	WILMINGTON	NC		08/26/2020		77,405	0	0	0	0	0	0	22,785	22,785	0	0	0	
2121116	WILMINGTON	NC		09/28/2017		221,825	0	(124)	0	0	(124)	0	62,898	62,898	0	0	0	
2121216	OVERLAND PARK	KS		09/28/2017		442,478	0	(2,103)	0	0	(2,103)	0	40,777	40,777	0	0	0	
2121246	MEMPHIS	TN		09/28/2017		61,697	0	0	0	0	0	0	3,966	3,966	0	0	0	
2121416	LAWRENCEVILLE	GA		09/14/2012		86,534	0	605	0	0	605	0	21,479	21,479	0	0	0	

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2121486	DURHAM	NC		09/28/2017		120,277	0	0	0	0	0	0	4,252	4,252	0	0	0
2121506	CEDAR CITY	UT		12/06/2012		154,407	0	(14)	0	0	(14)	0	50,545	50,545	0	0	0
2121536	SOUTH JORDAN	UT		09/28/2017		101,610	0	0	0	0	0	0	24,132	24,132	0	0	0
2121566	EL PASO	TX		09/28/2017		126,221	0	0	0	0	0	0	8,866	8,866	0	0	0
2121586	MEMPHIS	TN		11/15/2012		41,564	0	0	0	0	0	0	38,069	38,069	0	0	0
2131056	LATHAM	NY		09/28/2017		73,975	0	0	0	0	0	0	15,402	15,402	0	0	0
2131206	DEER PARK	NY		06/21/2013		75,406	0	0	0	0	0	0	15,197	15,197	0	0	0
2131296	TULSA	OK		09/04/2013		275,057	0	0	0	0	0	0	52,428	52,428	0	0	0
2131306	INDIANAPOLIS	IN		09/28/2017		342,837	0	0	0	0	0	0	44,471	44,471	0	0	0
2131336	EL PASO	TX		09/28/2017		195,968	0	0	0	0	0	0	37,856	37,856	0	0	0
2131566	ST. LOUIS PARK	MN		09/28/2017		291,447	0	0	0	0	0	0	53,411	53,411	0	0	0
2141106	MEMPHIS	TN		09/28/2017		450,208	0	0	0	0	0	0	19,455	19,455	0	0	0
3101336	EL PASO	TX		09/28/2017		35,731	0	0	0	0	0	0	18,880	18,880	0	0	0
3111056	HOPKINTON	MA		09/28/2017		45,220	0	0	0	0	0	0	17,935	17,935	0	0	0
3111066	GARDEN CITY	NY		05/03/2011		46,426	0	0	0	0	0	0	17,769	17,769	0	0	0
3111086	WAUKEGAN	IL		09/28/2017		43,088	0	0	0	0	0	0	18,406	18,406	0	0	0
3121576	EL PASO	TX		09/28/2017		126,221	0	0	0	0	0	0	8,866	8,866	0	0	0
3131146	LATHAM	NY		09/28/2017		77,660	0	0	0	0	0	0	15,256	15,256	0	0	0
3141076	OLIVE BRANCH	MS		09/28/2017		324,046	0	0	0	0	0	0	51,048	51,048	0	0	0
3141156	OREM	UT		09/28/2017		456,289	0	0	0	0	0	0	22,043	22,043	0	0	0
3141176	AUGUSTA	GA		08/28/2014		446,294	0	0	0	0	0	0	30,844	30,844	0	0	0
3141186	SEAFORD	DE		08/28/2014		318,782	0	0	0	0	0	0	22,031	22,031	0	0	0
3141226	GLEN ELLYN	IL		09/28/2017		325,126	0	0	0	0	0	0	23,859	23,859	0	0	0
3141236	CAPE CANAVERAL	FL		07/31/2014		528,474	0	0	0	0	0	0	13,452	13,452	0	0	0
3141246	MUNDELEIN	IL		09/28/2017		228,489	0	0	0	0	0	0	36,607	36,607	0	0	0
3141276	RIVERSIDE	CA		07/17/2014		40,070	0	0	0	0	0	0	35,001	35,001	0	0	0
3141296	DULUTH	GA		09/28/2017		324,201	0	0	0	0	0	0	15,791	15,791	0	0	0
3141306	CLINTON TOWNSHIP	MI		02/25/2019		226,318	0	0	0	0	0	0	16,070	16,070	0	0	0
3141327	TULSA	OK		09/28/2017		457,399	0	0	0	0	0	0	24,799	24,799	0	0	0
3141376	PROVO	UT		09/28/2017		190,401	0	0	0	0	0	0	11,203	11,203	0	0	0
3141395	MORGANTOWN	WV		04/14/2020		85,239	0	0	0	0	0	0	2,531	2,531	0	0	0
3141396	MORGANTOWN	WV		10/17/2014		454,498	0	0	0	0	0	0	33,349	33,349	0	0	0
3141486	OMAHA	NE		10/22/2014		456,104	0	0	0	0	0	0	33,288	33,288	0	0	0
3141545	ST. PAUL	MN		05/06/2022		404,551	0	0	0	0	0	0	15,449	15,449	0	0	0
3141546	ST. PAUL	MN		12/17/2014		194,363	0	0	0	0	0	0	28,493	28,493	0	0	0
3141556	SAN ANTONIO	TX		12/12/2014		330,786	0	0	0	0	0	0	23,555	23,555	0	0	0
3141566	WINTER PARK	FL		12/04/2014		213,855	0	0	0	0	0	0	66,424	66,424	0	0	0
3141587	HESPERIA	CA		12/23/2014		397,623	0	0	0	0	0	0	28,238	28,238	0	0	0
3141627	FOREST PARK	GA		09/28/2017		466,264	0	0	0	0	0	0	32,841	32,841	0	0	0

E06.2

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3141666	FRIDLEY	MN		12/16/2024		456,717	0	0	0	0	0	0	33,241	33,241	0	0	0
3141707	BELLEVILLE	MI		12/12/2014		263,494	0	0	0	0	0	0	18,892	18,892	0	0	0
3141717	CLARKSTON	MI		12/12/2014		263,494	0	0	0	0	0	0	18,892	18,892	0	0	0
3141727	WARREN	MI		12/12/2014		263,494	0	0	0	0	0	0	18,892	18,892	0	0	0
3141746	FRESNO	CA		01/23/2015		396,526	0	0	0	0	0	0	4,629	4,629	0	0	0
3141756	ALBUQUERQUE	NM		02/05/2015		465,300	0	0	0	0	0	0	32,875	32,875	0	0	0
3141766	GREENWOOD	IN		02/06/2015		346,309	0	0	0	0	0	0	49,429	49,429	0	0	0
3141876	SEATTLE	WA		02/25/2015		246,446	0	0	0	0	0	0	35,272	35,272	0	0	0
3141887	KANSAS CITY	MO		03/11/2015		432,317	0	0	0	0	0	0	38,137	38,137	0	0	0
3151036	GILBERT	AZ		03/26/2015		463,230	0	0	0	0	0	0	32,973	32,973	0	0	0
3151046	HAYWARD	CA		04/30/2015		336,174	0	0	0	0	0	0	23,315	23,315	0	0	0
3151066	KENT	WA		09/28/2017		334,490	0	0	0	0	0	0	23,395	23,395	0	0	0
3151076	RENTON	WA		04/29/2015		468,286	0	0	0	0	0	0	32,753	32,753	0	0	0
3151117	SANFORD	FL		06/01/2015		270,903	0	0	0	0	0	0	6,098	6,098	0	0	0
3151126	ONTARIO	CA		06/12/2015		339,963	0	0	0	0	0	0	23,149	23,149	0	0	0
3151136	JACKSONVILLE	FL		05/29/2015		270,129	0	0	0	0	0	0	18,602	18,602	0	0	0
3151196	GLENDALE	CA		06/24/2015		462,937	0	0	0	0	0	0	19,738	19,738	0	0	0
3151206	LOUISVILLE	KY		04/07/2015		383,674	0	0	0	0	0	0	16,517	16,517	0	0	0
3151246	SALEM	OR		07/02/2015		258,871	0	0	0	0	0	0	34,628	34,628	0	0	0
3151256	MIDVALE	UT		07/17/2015		475,877	0	0	0	0	0	0	32,436	32,436	0	0	0
3151296	LINCOLN	NE		07/23/2015		339,408	0	0	0	0	0	0	23,177	23,177	0	0	0
3151317	HAMILTON	OH		07/29/2015		341,296	0	0	0	0	0	0	23,095	23,095	0	0	0
3151336	DEERFIELD	IL		07/14/2015		488,633	0	0	0	0	0	0	30,302	30,302	0	0	0
3151376	COMMERCE CITY	CO		07/24/2015		179,429	0	0	0	0	0	0	17,519	17,519	0	0	0
3151386	ALBUQUERQUE	NM		07/22/2015		260,716	0	0	0	0	0	0	34,668	34,668	0	0	0
3151397	PORTLAND	OR		08/07/2015		481,216	0	0	0	0	0	0	32,177	32,177	0	0	0
3151416	WOODS CROSS	UT		12/11/2015		122,183	0	0	0	0	0	0	17,660	17,660	0	0	0
3151436	DRAPER	UT		08/31/2015		343,725	0	0	0	0	0	0	22,984	22,984	0	0	0
3151466	WEST JORDAN	UT		09/09/2015		107,095	0	0	0	0	0	0	13,780	13,780	0	0	0
3151496	PEACHTREE CITY	GA		08/10/2015		377,415	0	0	0	0	0	0	8,095	8,095	0	0	0
3151506	PITTSBURGH	PA		05/21/2015		458,503	0	0	0	0	0	0	20,029	20,029	0	0	0
3151525	ALHAMBRA	CA		10/13/2020		168,529	0	0	0	0	0	0	4,761	4,761	0	0	0
3151526	ALHAMBRA	CA		09/03/2015		546,493	0	0	0	0	0	0	22,719	22,719	0	0	0
3151566	MOUNT PLEASANT	SC		09/11/2015		276,913	0	0	0	0	0	0	18,296	18,296	0	0	0
3151576	MIAMI	FL		09/28/2017		211,922	0	(1,361)	0	0	(1,361)	0	13,193	13,193	0	0	0
3151607	AMHERST	NY		05/19/2015		405,017	0	0	0	0	0	0	27,911	27,911	0	0	0
3151636	SANDY SPRINGS	GA		09/14/2015		470,852	0	0	0	0	0	0	19,264	19,264	0	0	0
3151646	TAMPA	FL		09/28/2017		493,227	0	0	0	0	0	0	31,535	31,535	0	0	0
3151656	RIVERTON	UT		10/29/2015		89,189	0	0	0	0	0	0	45,703	45,703	0	0	0

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3151666	RIVERTON	UT		10/29/2015		271,462	0	0	0	0	0	0	34,336	34,336	0	0	0
3151676	HUNTSVILLE	TX		10/08/2015		296,976	0	0	0	0	0	0	16,708	16,708	0	0	0
3151696	LAS VEGAS	NV		11/12/2015		280,317	0	0	0	0	0	0	18,138	18,138	0	0	0
3151707	MINNETONKA	MN		10/29/2015		381,334	0	0	0	0	0	0	48,083	48,083	0	0	0
3151756	EVERETT	WA		11/16/2015		490,253	0	0	0	0	0	0	31,759	31,759	0	0	0
3151786	LIVONIA	MI		11/20/2015		117,158	0	0	0	0	0	0	27,474	27,474	0	0	0
3151796	MARIETTA	GA		11/12/2015		350,933	0	0	0	0	0	0	22,639	22,639	0	0	0
3151836	DRAPER	UT		12/22/2015		423,329	0	0	0	0	0	0	27,066	27,066	0	0	0
3151886	TALLAHASSEE	FL		12/01/2015		489,534	0	0	0	0	0	0	31,812	31,812	0	0	0
3151896	SAN ANTONIO	TX		12/14/2015		316,762	0	0	0	0	0	0	10,565	10,565	0	0	0
3151906	SAN ANTONIO	TX		12/14/2015		237,571	0	0	0	0	0	0	7,924	7,924	0	0	0
3151937	HILLSBOROUGH	NJ		12/23/2015		373,142	0	0	0	0	0	0	49,969	49,969	0	0	0
3151945	SANTA MONICA	CA		12/21/2017		412,636	0	0	0	0	0	0	15,683	15,683	0	0	0
3151946	SANTA MONICA	CA		12/22/2015		316,406	0	0	0	0	0	0	12,762	12,762	0	0	0
3151966	PEMBROKE PINES	FL		03/31/2006		95,344	0	(155)	0	0	(155)	0	11,592	11,592	0	0	0
3152006	SACRAMENTO	CA		03/23/2016		358,467	0	0	0	0	0	0	22,291	22,291	0	0	0
3152026	COCOA BEACH	FL		09/28/2017		399,938	0	0	0	0	0	0	15,595	15,595	0	0	0
3152035	STOCKBRIDGE	GA		12/07/2018		58,002	0	0	0	0	0	0	2,455	2,455	0	0	0
3152036	STOCKBRIDGE	GA		02/05/2016		480,810	0	0	0	0	0	0	18,710	18,710	0	0	0
3152046	MIAMISBURG	OH		09/28/2017		306,898	0	0	0	0	0	0	19,100	19,100	0	0	0
3152076	MEMPHIS	TN		03/14/2016		286,243	0	0	0	0	0	0	33,708	33,708	0	0	0
3152106	MIAMISBURG	OH		09/28/2017		122,717	0	0	0	0	0	0	7,637	7,637	0	0	0
3161027	MONROEVILLE	PA		03/24/2016		502,293	0	0	0	0	0	0	31,177	31,177	0	0	0
3161036	CINCINNATI	OH		04/07/2016		526,472	0	0	0	0	0	0	24,728	24,728	0	0	0
3161046	LAS VEGAS	NV		04/18/2016		480,685	0	0	0	0	0	0	18,873	18,873	0	0	0
3161077	CLEMMONS	NC		06/01/2016		565,519	0	0	0	0	0	0	21,645	21,645	0	0	0
3161096	SPOKANE	WA		04/28/2016		562,281	0	0	0	0	0	0	21,873	21,873	0	0	0
3161106	MONROEVILLE	PA		04/29/2016		71,910	0	0	0	0	0	0	4,452	4,452	0	0	0
3161116	MONROEVILLE	PA		04/29/2016		71,910	0	0	0	0	0	0	4,452	4,452	0	0	0
3161126	MONROEVILLE	PA		04/29/2016		143,821	0	0	0	0	0	0	8,904	8,904	0	0	0
3161136	CORONA DEL MAR	CA		05/11/2016		564,060	0	0	0	0	0	0	21,792	21,792	0	0	0
3161147	LAS VEGAS	NV		05/12/2016		482,852	0	0	0	0	0	0	18,742	18,742	0	0	0
3161156	ALBUQUERQUE	NM		11/26/2007		259,872	0	(414)	0	0	(414)	0	16,173	16,173	0	0	0
3161186	BROOKLYN CENTER	MN		07/28/2016		322,758	0	0	0	0	0	0	23,899	23,899	0	0	0
3161206	LONGWOOD	FL		04/29/2016		227,278	0	0	0	0	0	0	11,539	11,539	0	0	0
3161236	PROVO	UT		06/23/2016		241,562	0	0	0	0	0	0	9,400	9,400	0	0	0
3161246	LAS VEGAS	NV		05/27/2016		159,893	0	0	0	0	0	0	6,352	6,352	0	0	0
3161256	LAS VEGAS	NV		05/27/2016		159,893	0	0	0	0	0	0	6,352	6,352	0	0	0
3161266	HENDERSON	NV		05/27/2016		159,893	0	0	0	0	0	0	6,352	6,352	0	0	0

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3161286	CINCINNATI	OH		09/28/2017		328,737	0	0	0	0	0	0	12,135	12,135	0	0	0
3161296	BEACHWOOD	OH		05/19/2016		115,959	0	0	0	0	0	0	13,391	13,391	0	0	0
3161316	PHOENIX	AZ		06/29/2016		320,396	0	0	0	0	0	0	12,703	12,703	0	0	0
3161326	BOCA RATON	FL		05/31/2016		287,012	0	0	0	0	0	0	17,895	17,895	0	0	0
3161336	MURRAY	UT		07/01/2016		506,272	0	0	0	0	0	0	31,100	31,100	0	0	0
3161346	ELIZABETHTOWN	KY		06/09/2016		323,602	0	0	0	0	0	0	28,149	28,149	0	0	0
3161356	MONTGOMERY	AL		08/01/2016		291,973	0	0	0	0	0	0	17,614	17,614	0	0	0
3161386	MINNETONKA	MN		07/12/2016		403,359	0	0	0	0	0	0	15,664	15,664	0	0	0
3161416	ROSWELL	GA		06/22/2016		321,663	0	0	0	0	0	0	12,576	12,576	0	0	0
3161435	PEWAUKEE	WI		12/02/2020		349,967	0	0	0	0	0	0	13,792	13,792	0	0	0
3161436	PEWAUKEE	WI		06/24/2016		362,654	0	0	0	0	0	0	22,137	22,137	0	0	0
3161446	MILWAUKEE	WI		06/24/2016		363,168	0	0	0	0	0	0	22,099	22,099	0	0	0
3161457	ST. PETERSBURG	FL		06/08/2016		360,587	0	0	0	0	0	0	22,291	22,291	0	0	0
3161475	PRAIRIE VILLAGE	KS		01/10/2019		202,796	0	0	0	0	0	0	9,134	9,134	0	0	0
3161476	PRAIRIE VILLAGE	KS		07/01/2016		532,245	0	0	0	0	0	0	26,931	26,931	0	0	0
3161536	BIRMINGHAM	AL		08/25/2016		238,796	0	0	0	0	0	0	26,489	26,489	0	0	0
3161546	TUCSON	AZ		01/30/2017		150,247	0	0	0	0	0	0	8,616	8,616	0	0	0
3161556	KANSAS CITY	MO		08/25/2016		511,328	0	0	0	0	0	0	30,881	30,881	0	0	0
3161596	SALT LAKE CITY	UT		09/06/2016		298,938	0	0	0	0	0	0	33,042	33,042	0	0	0
3161606	ORLANDO	FL		08/24/2016		291,780	0	0	0	0	0	0	17,678	17,678	0	0	0
3161646	KANSAS CITY	MO		11/10/2016		365,177	0	0	0	0	0	0	39,381	39,381	0	0	0
3161656	FARMINGTON HILLS	MI		09/26/2016		218,694	0	0	0	0	0	0	13,310	13,310	0	0	0
3161676	SCOTTSDALE	AZ		09/26/2016		218,694	0	0	0	0	0	0	13,310	13,310	0	0	0
3161686	FRESNO	CA		09/26/2016		218,694	0	0	0	0	0	0	13,310	13,310	0	0	0
3161716	OKLAHOMA CITY	OK		10/03/2016		438,949	0	0	0	0	0	0	26,580	26,580	0	0	0
3161727	SEFFNER	FL		02/01/2017		246,568	0	0	0	0	0	0	9,201	9,201	0	0	0
3161735	MILWAUKEE	WI		05/31/2018		41,304	0	0	0	0	0	0	1,463	1,463	0	0	0
3161736	MILWAUKEE	WI		10/03/2016		406,156	0	0	0	0	0	0	15,608	15,608	0	0	0
3161766	FREDERICKSBURG	VA		10/14/2016		324,925	0	0	0	0	0	0	12,487	12,487	0	0	0
3161776	FRESNO	CA		10/31/2016		485,543	0	0	0	0	0	0	18,927	18,927	0	0	0
3161796	NASHVILLE	TN		10/19/2016		398,701	0	0	0	0	0	0	33,352	33,352	0	0	0
3161806	RENO	NV		12/06/2016		308,534	0	0	0	0	0	0	32,655	32,655	0	0	0
3161816	TACOMA	WA		10/25/2016		133,491	0	0	0	0	0	0	44,037	44,037	0	0	0
3161826	NOVI	MI		09/28/2017		368,821	0	0	0	0	0	0	21,903	21,903	0	0	0
3161846	SAN ANTONIO	TX		10/31/2016		220,588	0	0	0	0	0	0	13,202	13,202	0	0	0
3161856	GLENDALE	WI		11/14/2016		442,927	0	0	0	0	0	0	26,342	26,342	0	0	0
3161866	NOVI	MI		11/01/2016		323,695	0	0	0	0	0	0	12,618	12,618	0	0	0
3161876	MEMPHIS	TN		09/30/2016		240,232	0	0	0	0	0	0	26,410	26,410	0	0	0
3161956	MIDVALE	UT		01/11/2017		410,453	0	0	0	0	0	0	15,392	15,392	0	0	0

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3161965	HAVERHILL	MA		08/06/2019		63,432	0	0	0	0	0	0	9,779	9,779	0	0	0
3161966	HAVERHILL	MA		12/15/2016		328,546	0	0	0	0	0	0	12,223	12,223	0	0	0
3161986	WEST SPRINGFIELD	MA		01/11/2017		573,247	0	0	0	0	0	0	21,705	21,705	0	0	0
3161996	FAYETTEVILLE	NC		12/21/2016		430,410	0	0	0	0	0	0	45,769	45,769	0	0	0
3162016	TAMPA	FL		01/10/2017		224,491	0	0	0	0	0	0	13,003	13,003	0	0	0
3162056	TUCSON	AZ		01/17/2017		263,273	0	0	0	0	0	0	15,047	15,047	0	0	0
3162066	SACRAMENTO	CA		02/16/2017		494,048	0	0	0	0	0	0	18,405	18,405	0	0	0
3162106	TAMPA	FL		01/26/2017		188,581	0	0	0	0	0	0	19,457	19,457	0	0	0
3162116	KANSAS CITY	MO		02/07/2017		598,765	0	0	0	0	0	0	9,245	9,245	0	0	0
3162157	COLUMBUS	GA		09/28/2017		499,809	0	0	0	0	0	0	17,729	17,729	0	0	0
3162186	WEST CHESTER	PA		09/28/2017		379,581	0	0	0	0	0	0	21,254	21,254	0	0	0
3162196	PROVIDENCE	RI		09/28/2017		500,464	0	0	0	0	0	0	17,755	17,755	0	0	0
3162227	AUBURN HILLS	MI		09/28/2017		228,435	0	0	0	0	0	0	4,162	4,162	0	0	0
3171016	OLATHE	KS		05/31/2017		530,282	0	0	0	0	0	0	21,854	21,854	0	0	0
3171065	CINCINNATI	OH		12/19/2023		39,474	0	0	0	0	0	0	1,811	1,811	0	0	0
3171066	CINCINNATI	OH		03/23/2017		209,087	0	0	0	0	0	0	7,330	7,330	0	0	0
3171076	SHARONVILLE	OH		09/28/2017		209,087	0	0	0	0	0	0	7,330	7,330	0	0	0
3171126	CORVALLIS	OR		04/11/2017		587,110	0	0	0	0	0	0	20,443	20,443	0	0	0
3171136	MILWAUKEE	WI		05/17/2017		309,424	0	0	0	0	0	0	16,641	16,641	0	0	0
3171166	GREENSBORO	NC		05/01/2017		672,449	0	0	0	0	0	0	23,182	23,182	0	0	0
3171196	TOWSON	MD		04/28/2017		772,023	0	0	0	0	0	0	30,994	30,994	0	0	0
3171256	EL PASO	TX		06/06/2017		310,409	0	0	0	0	0	0	16,613	16,613	0	0	0
3171266	LAKEWOOD	CO		05/31/2017		893,810	0	0	0	0	0	0	26,433	26,433	0	0	0
3171276	MADISON	WI		12/21/2007		529,275	0	(1,433)	0	0	(1,433)	0	51,554	51,554	0	0	0
3171286	HOLT	MI		05/26/2017		675,769	0	0	0	0	0	0	22,906	22,906	0	0	0
3171316	SUMMERVILLE	SC		06/30/2017		389,832	0	0	0	0	0	0	20,573	20,573	0	0	0
3171326	WICHITA FALLS	TX		06/30/2017		102,420	0	0	0	0	0	0	26,980	26,980	0	0	0
3171337	INDIANAPOLIS	IN		06/16/2017		543,855	0	0	0	0	0	0	29,005	29,005	0	0	0
3171366	TROY	MI		06/28/2017		581,330	0	0	0	0	0	0	31,221	31,221	0	0	0
3171376	ST. PAUL	MN		06/23/2017		293,673	0	0	0	0	0	0	28,681	28,681	0	0	0
3171426	WEST SENECA	NY		07/06/2017		505,426	0	0	0	0	0	0	13,349	13,349	0	0	0
3171446	WICHITA	KS		09/01/2017		389,573	0	0	0	0	0	0	20,798	20,798	0	0	0
3171466	NORTH BRUNSWICK	NJ		07/31/2017		194,121	0	0	0	0	0	0	10,419	10,419	0	0	0
3171476	CLERMONT	FL		01/02/2018		597,264	0	0	0	0	0	0	30,567	30,567	0	0	0
3171486	LIVONIA	MI		08/18/2017		252,304	0	0	0	0	0	0	8,906	8,906	0	0	0
3171496	NOVI	MI		08/17/2017		495,299	0	0	0	0	0	0	47,557	47,557	0	0	0
3171516	NORTH CHARLESTON	SC		08/10/2017		195,013	0	0	0	0	0	0	10,374	10,374	0	0	0
3171526	LEXINGTON	SC		09/07/2017		130,688	0	0	0	0	0	0	32,013	32,013	0	0	0
3171536	TAYLORSVILLE	UT		08/02/2017		211,512	0	0	0	0	0	0	87,840	87,840	0	0	0

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3171546	CASTLE ROCK	CO		09/19/2017		233,948	0	0	0	0	0	0	12,521	12,521	0	0	0
3171566	OMAHA	NE		10/10/2017		313,646	0	0	0	0	0	0	16,593	16,593	0	0	0
3171576	WOODBIDGE	VA		08/10/2011		681,170	0	0	0	0	0	0	34,182	34,182	0	0	0
3171586	MURRAY	UT		09/13/2017		506,326	0	0	0	0	0	0	17,711	17,711	0	0	0
3171596	SUGAR LAND	TX		09/27/2017		718,433	0	0	0	0	0	0	24,940	24,940	0	0	0
3171606	STREETSBORO	OH		09/20/2017		400,859	0	0	0	0	0	0	37,814	37,814	0	0	0
3171626	COMMACK	NY		10/25/2017		287,649	0	0	0	0	0	0	21,311	21,311	0	0	0
3171656	PETERSBURG	VA		11/01/2017		168,811	0	0	0	0	0	0	5,942	5,942	0	0	0
3171666	PORTAGE	MI		11/01/2017		295,420	0	0	0	0	0	0	10,399	10,399	0	0	0
3171696	CAPE CANAVERAL	FL		03/20/2018		487,863	0	0	0	0	0	0	43,230	43,230	0	0	0
3171716	STURTEVANT	WI		12/14/2017		722,242	0	0	0	0	0	0	36,700	36,700	0	0	0
3171726	MEMPHIS	TN		11/17/2017		679,287	0	0	0	0	0	0	23,396	23,396	0	0	0
3171746	LEXINGTON	SC		12/01/2017		157,674	0	0	0	0	0	0	8,245	8,245	0	0	0
3171756	OMAHA	NE		02/08/2018		199,383	0	0	0	0	0	0	10,216	10,216	0	0	0
3171786	DETROIT	MI		01/05/2018		642,446	0	0	0	0	0	0	21,494	21,494	0	0	0
3171796	BOWLING GREEN	KY		01/11/2018		300,181	0	0	0	0	0	0	9,970	9,970	0	0	0
3171806	COLORADO SPRINGS	CO		01/11/2018		846,788	0	0	0	0	0	0	97,992	97,992	0	0	0
3171816	EL PASO	TX		01/24/2018		397,099	0	0	0	0	0	0	20,509	20,509	0	0	0
3171836	JOPLIN	MO		01/26/2018		158,883	0	0	0	0	0	0	36,694	36,694	0	0	0
3171846	EL PASO	TX		02/15/2018		380,771	0	0	0	0	0	0	34,081	34,081	0	0	0
3171856	FRESNO	CA		01/19/2018		213,677	0	0	0	0	0	0	7,228	7,228	0	0	0
3171866	CHICAGO	IL		02/28/2018		346,428	0	0	0	0	0	0	11,764	11,764	0	0	0
3171876	CHICAGO	IL		01/16/2018		599,663	0	0	0	0	0	0	20,495	20,495	0	0	0
3171886	JACKSONVILLE	FL		02/05/2018		297,137	0	0	0	0	0	0	20,761	20,761	0	0	0
3171896	WILMINGTON	DE		07/02/2018		396,359	0	0	0	0	0	0	19,233	19,233	0	0	0
3171906	WILMINGTON	DE		07/02/2018		198,179	0	0	0	0	0	0	9,617	9,617	0	0	0
3171926	FORT MYERS	FL		02/28/2018		279,137	0	0	0	0	0	0	14,303	14,303	0	0	0
3171946	OLATHE	KS		03/22/2018		714,747	0	0	0	0	0	0	80,716	80,716	0	0	0
3181026	LENEXA	KS		03/29/2018		400,428	0	0	0	0	0	0	20,356	20,356	0	0	0
3181056	PLAINVIEW	NY		04/02/2018		484,496	0	0	0	0	0	0	24,075	24,075	0	0	0
3181076	BRENTWOOD	TN		04/18/2008		212,129	0	0	0	0	0	0	10,075	10,075	0	0	0
3181086	NORTH LITTLE ROCK	AR		04/18/2008		883,448	0	0	0	0	0	0	41,959	41,959	0	0	0
3181096	BONITA SPRINGS	FL		05/01/2018		652,308	0	0	0	0	0	0	20,523	20,523	0	0	0
3181126	COLUMBUS	OH		05/31/2018		324,039	0	0	0	0	0	0	16,022	16,022	0	0	0
3181136	LOS ANGELES	CA		07/25/2018		926,500	0	0	0	0	0	0	59,963	59,963	0	0	0
3181156	COLUMBUS	OH		06/22/2018		392,689	0	0	0	0	0	0	12,324	12,324	0	0	0
3181166	CLINTON TOWNSHIP	MI		06/13/2018		278,552	0	0	0	0	0	0	8,874	8,874	0	0	0
3181196	ROCKVILLE	MD		06/12/2018		971,922	0	0	0	0	0	0	19,768	19,768	0	0	0
3181216	TUALATIN	OR		11/08/2018		690,205	0	0	0	0	0	0	18,235	18,235	0	0	0

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3181226	WOODBURN	OR		11/08/2018		289,140	0	0	0	0	0	0	7,639	7,639	0	0	0
3181236	SALEM	OR		11/08/2018		419,719	0	0	0	0	0	0	11,089	11,089	0	0	0
3181246	GLEN ALLEN	VA		08/01/2018		409,015	0	0	0	0	0	0	19,772	19,772	0	0	0
3181256	SALT LAKE CITY	UT		06/29/2018		200,000	0	0	0	0	0	0	54,031	54,031	0	0	0
3181266	TAMPA	FL		06/21/2018		408,207	0	0	0	0	0	0	19,739	19,739	0	0	0
3181276	BINGHAM FARMS	MI		07/12/2018		821,002	0	(133)	0	0	(133)	0	39,206	39,206	0	0	0
3181286	EL PASO	TX		07/30/2018		708,617	0	0	0	0	0	0	60,966	60,966	0	0	0
3181296	COLUMBUS	OH		08/08/2018		145,702	0	0	0	0	0	0	11,993	11,993	0	0	0
3181306	COLUMBUS	OH		08/08/2018		437,107	0	0	0	0	0	0	35,979	35,979	0	0	0
3181316	TEWKSBURY	MA		07/19/2018		871,803	0	0	0	0	0	0	27,774	27,774	0	0	0
3181326	DURHAM	NC		07/13/2018		287,949	0	0	0	0	0	0	9,124	9,124	0	0	0
3181336	SAN ANTONIO	TX		09/04/2018		615,499	0	0	0	0	0	0	18,940	18,940	0	0	0
3181347	SPRING	TX		08/20/2018		998,517	0	0	0	0	0	0	45,880	45,880	0	0	0
3181376	ROCHESTER HILLS	MI		08/24/2018		146,221	0	0	0	0	0	0	11,939	11,939	0	0	0
3181386	PROVO	UT		10/01/2018		1,338,648	0	0	0	0	0	0	49,645	49,645	0	0	0
3181396	ROCHESTER HILLS	MI		08/06/2018		617,107	0	0	0	0	0	0	29,370	29,370	0	0	0
3181416	ORLANDO	FL		07/13/2018		235,595	0	0	0	0	0	0	7,465	7,465	0	0	0
3181435	HAYWARD	CA		06/07/2022		441,284	0	0	0	0	0	0	36,962	36,962	0	0	0
3181436	HAYWARD	CA		08/31/2018		579,983	0	0	0	0	0	0	48,261	48,261	0	0	0
3181446	SOUTHFIELD	MI		10/01/2018		248,073	0	0	0	0	0	0	11,659	11,659	0	0	0
3181456	NORWOOD	OH		09/19/2018		1,901,424	0	0	0	0	0	0	48,835	48,835	0	0	0
3181466	CHATTANOOGA	TN		09/13/2018		659,553	0	0	0	0	0	0	31,386	31,386	0	0	0
3181476	FRESNO	CA		09/13/2018		876,308	0	0	0	0	0	0	27,560	27,560	0	0	0
3181506	GREENVILLE	SC		08/29/2018		694,682	0	0	0	0	0	0	45,240	45,240	0	0	0
3181516	INDIANAPOLIS	IN		09/13/2018		636,344	0	0	0	0	0	0	19,368	19,368	0	0	0
3181526	ARLINGTON	TX		09/27/2018		876,758	0	0	0	0	0	0	27,484	27,484	0	0	0
3181536	BAKERSFIELD	CA		09/27/2018		132,285	0	0	0	0	0	0	25,040	25,040	0	0	0
3181546	RONKONKOMA	NY		10/22/2018		111,003	0	0	0	0	0	0	8,893	8,893	0	0	0
3181556	OMAHA	NE		12/13/2018		741,336	0	0	0	0	0	0	31,206	31,206	0	0	0
3181566	COLUMBIA	SC		10/15/2018		110,449	0	0	0	0	0	0	22,119	22,119	0	0	0
3181576	COLUMBIA	SC		11/08/2018		207,700	0	0	0	0	0	0	9,731	9,731	0	0	0
3181586	PAPILLION	NE		11/20/2018		258,232	0	0	0	0	0	0	11,155	11,155	0	0	0
3181596	ROCHESTER	MI		10/26/2018		258,485	0	0	0	0	0	0	20,808	20,808	0	0	0
3181606	BONITA SPRINGS	FL		12/07/2018		208,453	0	0	0	0	0	0	20,458	20,458	0	0	0
3181616	SCHERTZ	TX		11/16/2018		415,777	0	0	0	0	0	0	19,403	19,403	0	0	0
3181626	OMAHA	NE		12/10/2018		166,633	0	0	0	0	0	0	7,327	7,327	0	0	0
3181636	TUCSON	AZ		12/03/2018		376,946	0	0	0	0	0	0	17,180	17,180	0	0	0
3181646	NASHVILLE	TN		12/13/2018		1,327,709	0	0	0	0	0	0	40,288	40,288	0	0	0
3181656	SANTA ROSA	CA		12/26/2018		542,559	0	0	0	0	0	0	25,124	25,124	0	0	0

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3181666	LINCOLN	NE		12/14/2018		250,365	0	0	0	0	0	0	11,501	11,501	0	0	0
3181696	SAN ANTONIO	TX		12/20/2018		209,414	0	0	0	0	0	0	9,545	9,545	0	0	0
3181726	ALBUQUERQUE	NM		12/19/2018		665,647	0	0	0	0	0	0	19,821	19,821	0	0	0
3181736	ANN ARBOR	MI		12/19/2018		74,801	0	0	0	0	0	0	5,899	5,899	0	0	0
3181746	WALL	NJ		01/24/2019		266,613	0	0	0	0	0	0	5,256	5,256	0	0	0
3181756	BOZEMAN	MT		01/17/2019		666,532	0	0	0	0	0	0	19,872	19,872	0	0	0
3181766	DALLAS	TX		12/20/2018		531,508	0	0	0	0	0	0	16,039	16,039	0	0	0
3181776	KNOXVILLE	TN		01/17/2019		841,477	0	0	0	0	0	0	37,901	37,901	0	0	0
3181786	COLUMBUS	OH		01/24/2019		490,670	0	0	0	0	0	0	14,225	14,225	0	0	0
3181796	TUCSON	AZ		01/10/2019		294,517	0	0	0	0	0	0	13,265	13,265	0	0	0
3181826	SADDLE BROOK	NJ		02/14/2019		386,976	0	0	0	0	0	0	39,253	39,253	0	0	0
3181836	CHATTANOOGA	TN		02/06/2019		319,608	0	0	0	0	0	0	4,776	4,776	0	0	0
3181846	CHERRY HILL	NJ		02/07/2019		112,542	0	0	0	0	0	0	12,162	12,162	0	0	0
3181866	CARLSBAD	CA		02/08/2019		578,170	0	0	0	0	0	0	17,319	17,319	0	0	0
3181896	SUMMERVILLE	SC		05/15/2019		121,587	0	0	0	0	0	0	19,816	19,816	0	0	0
3191026	SOUTH JORDAN	UT		05/14/2019		179,060	0	0	0	0	0	0	5,292	5,292	0	0	0
3191046	CLARKSVILLE	TN		06/03/2019		68,105	0	0	0	0	0	0	21,018	21,018	0	0	0
3191056	CHANHASSEN	MN		05/14/2019		178,397	0	0	0	0	0	0	5,423	5,423	0	0	0
3191066	WACONIA	MN		06/28/2019		268,651	0	0	0	0	0	0	8,025	8,025	0	0	0
3191076	NOVI	MI		05/16/2019		467,270	0	0	0	0	0	0	6,859	6,859	0	0	0
3191086	FRESNO	CA		04/11/2019		213,381	0	0	0	0	0	0	6,564	6,564	0	0	0
3191096	VIRGINIA BEACH	VA		04/18/2019		550,031	0	0	0	0	0	0	24,838	24,838	0	0	0
3191106	DEER PARK	NY		04/26/2019		126,972	0	0	0	0	0	0	5,724	5,724	0	0	0
3191126	WARWICK	RI		05/30/2019		357,593	0	0	0	0	0	0	10,688	10,688	0	0	0
3191136	WILSONVILLE	OR		12/19/2019		217,936	0	0	0	0	0	0	23,175	23,175	0	0	0
3191145	ROANOKE	VA		06/20/2019		42,827	0	0	0	0	0	0	6,919	6,919	0	0	0
3191146	ROANOKE	VA		06/20/2019		892,865	0	0	0	0	0	0	27,280	27,280	0	0	0
3191176	VIRGINIA BEACH	VA		06/14/2019		83,121	0	0	0	0	0	0	9,413	9,413	0	0	0
3191186	NORFOLK	VA		06/27/2019		423,580	0	0	0	0	0	0	19,434	19,434	0	0	0
3191196	ZIONSVILLE	IN		06/07/2019		190,454	0	0	0	0	0	0	8,773	8,773	0	0	0
3191216	INDIANAPOLIS	IN		06/03/2019		535,479	0	0	0	0	0	0	16,416	16,416	0	0	0
3191226	HIALEAH	FL		06/21/2019		249,741	0	0	0	0	0	0	7,691	7,691	0	0	0
3191256	MISHAWAKA	IN		09/12/2019		134,878	0	0	0	0	0	0	4,058	4,058	0	0	0
3191276	FRESNO	CA		07/18/2019		614,233	0	0	0	0	0	0	28,493	28,493	0	0	0
3191296	RALSTON	NE		07/26/2019		129,405	0	0	0	0	0	0	4,019	4,019	0	0	0
3191306	GREENVILLE	SC		09/12/2019		137,165	0	0	0	0	0	0	6,131	6,131	0	0	0
3191326	INDEPENDENCE	KY		08/27/2019		409,019	0	0	0	0	0	0	18,645	18,645	0	0	0
3191336	FORT THOMAS	KY		08/27/2019		264,158	0	0	0	0	0	0	12,042	12,042	0	0	0
3191346	GREENSBURG	IN		08/27/2019		438,843	0	0	0	0	0	0	20,005	20,005	0	0	0

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3191356	SYRACUSE	UT		08/01/2019		222,945	0	0	0	0	0	0	6,964	6,964	0	0	0
3191366	CENTENNIAL	CO		10/22/2019		493,602	0	0	0	0	0	0	22,178	22,178	0	0	0
3191396	OMAHA	NE		08/23/2019		775,869	0	0	0	0	0	0	14,438	14,438	0	0	0
3191416	HANAHAN	SC		09/13/2019		224,239	0	0	0	0	0	0	6,882	6,882	0	0	0
3191426	STAFFORD	TX		09/24/2019		311,992	0	0	0	0	0	0	23,421	23,421	0	0	0
3191436	ORLANDO	FL		09/24/2019		187,195	0	0	0	0	0	0	14,053	14,053	0	0	0
3191455	WOBURN	MA		11/06/2019		64,804	0	0	0	0	0	0	20,747	20,747	0	0	0
3191456	WOBURN	MA		11/06/2019		728,037	0	0	0	0	0	0	22,614	22,614	0	0	0
3191476	LAS VEGAS	NV		09/19/2019		188,225	0	0	0	0	0	0	5,809	5,809	0	0	0
3191486	LAS VEGAS	NV		12/02/2019		452,132	0	0	0	0	0	0	13,551	13,551	0	0	0
3191496	LORAIN	OH		09/09/2019		222,961	0	0	0	0	0	0	9,949	9,949	0	0	0
3191506	ROSWELL	GA		10/09/2019		770,816	0	0	0	0	0	0	35,067	35,067	0	0	0
3191516	NASHVILLE	TN		10/03/2019		758,214	0	0	0	0	0	0	23,529	23,529	0	0	0
3191526	LAKE MARY	FL		09/12/2019		341,041	0	0	0	0	0	0	15,691	15,691	0	0	0
3191566	OGDEN	UT		11/22/2019		387,608	0	0	0	0	0	0	3,955	3,955	0	0	0
3191596	HAUPPAUGE	NY		11/14/2019		175,824	0	0	0	0	0	0	8,042	8,042	0	0	0
3191606	MIAMI GARDENS	FL		11/20/2019		251,348	0	0	0	0	0	0	3,905	3,905	0	0	0
3191646	MT. JULIET	TN		11/22/2019		300,645	0	0	0	0	0	0	13,637	13,637	0	0	0
3191656	SOUTHGATE	MI		01/10/2020		306,561	0	0	0	0	0	0	9,564	9,564	0	0	0
3191696	BEAUMONT	TX		11/21/2019		225,486	0	0	0	0	0	0	34,153	34,153	0	0	0
3191706	EL CAJON	CA		11/21/2019		77,309	0	0	0	0	0	0	11,710	11,710	0	0	0
3191716	MOAB	UT		11/21/2019		96,637	0	0	0	0	0	0	14,637	14,637	0	0	0
3191726	INDIANAPOLIS	IN		11/22/2019		145,423	0	0	0	0	0	0	4,564	4,564	0	0	0
3191736	MURRAY	UT		12/13/2019		379,070	0	0	0	0	0	0	12,794	12,794	0	0	0
3191746	EL PASO	TX		12/19/2019		294,148	0	0	0	0	0	0	21,805	21,805	0	0	0
3191756	AUBURN HILLS	MI		12/05/2019		216,019	0	0	0	0	0	0	9,608	9,608	0	0	0
3191766	INDIANAPOLIS	IN		11/26/2019		193,125	0	0	0	0	0	0	8,797	8,797	0	0	0
3191786	BAKERSFIELD	CA		12/11/2019		823,161	0	0	0	0	0	0	49,521	49,521	0	0	0
3191886	FLORENCE	CO		12/11/2019		130,414	0	0	0	0	0	0	9,674	9,674	0	0	0
3191896	ALPHARETTA	GA		11/27/2019		794,440	0	0	0	0	0	0	24,931	24,931	0	0	0
3191916	CINCINNATI	OH		12/19/2019		447,589	0	0	0	0	0	0	12,356	12,356	0	0	0
3191936	BRENTWOOD	NY		12/31/2019		241,046	0	0	0	0	0	0	10,948	10,948	0	0	0
3191946	HUNT VALLEY	MD		01/15/2020		360,660	0	0	0	0	0	0	11,252	11,252	0	0	0
3191966	NAMPA	ID		01/08/2020		180,084	0	0	0	0	0	0	5,683	5,683	0	0	0
3191976	RINCON	GA		12/11/2019		368,475	0	0	0	0	0	0	11,628	11,628	0	0	0
3191996	HOMEWOOD	AL		01/22/2020		235,030	0	0	0	0	0	0	7,174	7,174	0	0	0
3192006	DEPEW	NY		01/31/2020		414,449	0	0	0	0	0	0	18,771	18,771	0	0	0
3192016	WEST CHESTER	OH		01/29/2020		259,142	0	0	0	0	0	0	8,225	8,225	0	0	0
3192026	NOBLESVILLE	IN		01/29/2020		224,950	0	0	0	0	0	0	7,140	7,140	0	0	0

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3192036	INDIANAPOLIS	IN		01/29/2020		361,719	0	0	0	0	0	0	11,480	11,480	0	0	0
3192046	WESTFIELD	IN		01/29/2020		179,960	0	0	0	0	0	0	5,712	5,712	0	0	0
3192056	COLUMBUS	OH		01/29/2020		435,053	0	0	0	0	0	0	13,808	13,808	0	0	0
3192066	SAN DIEGO	CA		12/09/2019		278,408	0	0	0	0	0	0	8,836	8,836	0	0	0
3192076	HILLSBORO	OR		01/29/2020		103,373	0	0	0	0	0	0	7,598	7,598	0	0	0
3192086	PORTLAND	OR		01/29/2020		87,470	0	0	0	0	0	0	6,429	6,429	0	0	0
3192096	TACOMA	WA		01/29/2020		81,903	0	0	0	0	0	0	6,020	6,020	0	0	0
3192106	LAKE OSWEGO	OR		01/29/2020		252,117	0	0	0	0	0	0	7,956	7,956	0	0	0
3192116	SALISBURY	MD		02/12/2020		165,181	0	0	0	0	0	0	24,231	24,231	0	0	0
3192126	MILILANI	HI		02/19/2020		433,894	0	0	0	0	0	0	13,459	13,459	0	0	0
3192136	TEXARKANA	TX		01/30/2020		563,679	0	0	0	0	0	0	21,035	21,035	0	0	0
3192146	WEST CHESTER	OH		05/08/2020		1,046,758	0	0	0	0	0	0	32,105	32,105	0	0	0
3192186	HIALEAH	FL		02/24/2020		224,835	0	0	0	0	0	0	10,242	10,242	0	0	0
3192206	RANCHO CUCAMONGA	CA		06/02/2020		219,389	0	0	0	0	0	0	9,726	9,726	0	0	0
3201016	CHANHASSEN	MN		03/20/2020		209,064	0	0	0	0	0	0	15,132	15,132	0	0	0
3201026	PACIFIC	MO		03/31/2020		181,010	0	0	0	0	0	0	5,648	5,648	0	0	0
3201036	ALBUQUERQUE	NM		03/17/2020		136,800	0	0	0	0	0	0	9,874	9,874	0	0	0
3201046	MEDFORD	MA		04/24/2020		242,654	0	0	0	0	0	0	17,406	17,406	0	0	0
3201066	BURNSVILLE	MN		03/11/2020		307,919	0	0	0	0	0	0	9,552	9,552	0	0	0
3201086	HIXSON	TN		04/23/2020		233,937	0	0	0	0	0	0	6,665	6,665	0	0	0
3201116	SEDONA	AZ		05/28/2020		384,722	0	0	0	0	0	0	17,171	17,171	0	0	0
3201126	INDIANAPOLIS	IN		05/28/2020		384,722	0	0	0	0	0	0	17,171	17,171	0	0	0
3201146	ATLANTA	GA		06/19/2020		337,152	0	0	0	0	0	0	10,027	10,027	0	0	0
3201156	MYRTLE BEACH	SC		09/02/2020		188,879	0	0	0	0	0	0	10,619	10,619	0	0	0
3201176	OCEANSIDE	CA		03/25/2020		225,511	0	0	0	0	0	0	71,109	71,109	0	0	0
3201216	LAWRENCEVILLE	GA		05/20/2020		157,280	0	0	0	0	0	0	7,050	7,050	0	0	0
3201226	HOUSTON	TX		04/15/2020		679,514	0	0	0	0	0	0	30,534	30,534	0	0	0
3201236	HILLSBORO	OR		04/30/2020		238,904	0	0	0	0	0	0	10,919	10,919	0	0	0
3201246	LYNCHBURG	VA		05/12/2020		443,639	0	0	0	0	0	0	10,135	10,135	0	0	0
3201266	RALEIGH	NC		05/29/2020		323,757	0	0	0	0	0	0	23,474	23,474	0	0	0
3201286	CLEMSON	SC		06/08/2020		102,919	0	0	0	0	0	0	6,076	6,076	0	0	0
3201296	MILLERSVILLE	MD		06/12/2020		229,843	0	0	0	0	0	0	16,567	16,567	0	0	0
3201316	INDIANAPOLIS	IN		07/09/2020		350,919	0	0	0	0	0	0	15,857	15,857	0	0	0
3201326	LIVONIA	MI		05/28/2020		822,893	0	0	0	0	0	0	37,679	37,679	0	0	0
3201336	INDIAN LAND	SC		05/29/2020		199,300	0	0	0	0	0	0	7,913	7,913	0	0	0
3201356	BRONX	NY		08/20/2020		375,769	0	0	0	0	0	0	11,399	11,399	0	0	0
3201376	INDIANAPOLIS	IN		08/10/2020		128,496	0	0	0	0	0	0	3,841	3,841	0	0	0
3201406	FRANKLIN TOWNSHIP	NJ		09/09/2020		721,260	0	0	0	0	0	0	26,868	26,868	0	0	0
3201436	VANCOUVER	WA		10/19/2020		144,364	0	0	0	0	0	0	4,408	4,408	0	0	0

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3201446	LAYTON	UT		10/19/2020		156,318	0	0	0	0	0	0	4,773	4,773	0	0	0
3201466	WHITE PLAINS	NY		10/16/2020		229,750	0	0	0	0	0	0	7,057	7,057	0	0	0
3201476	ESCONDIDO	CA		09/24/2020		71,395	0	0	0	0	0	0	9,342	9,342	0	0	0
3201486	SARASOTA	FL		10/29/2020		146,443	0	0	0	0	0	0	6,461	6,461	0	0	0
3201496	POMPANO BEACH	FL		10/29/2020		239,635	0	0	0	0	0	0	10,572	10,572	0	0	0
3201516	OKLAHOMA CITY	OK		11/12/2020		253,222	0	0	0	0	0	0	7,782	7,782	0	0	0
3201526	FAIR LAWN	NJ		11/09/2020		760,636	0	0	0	0	0	0	28,414	28,414	0	0	0
3201546	AUBURN HILLS	MI		12/10/2020		184,624	0	0	0	0	0	0	5,643	5,643	0	0	0
3201556	ROYAL OAK	MI		12/10/2020		109,733	0	0	0	0	0	0	5,657	5,657	0	0	0
3201566	MASSAPEQUA PARK	NY		11/24/2020		117,544	0	0	0	0	0	0	8,024	8,024	0	0	0
3201576	FAIRFIELD	OH		02/01/2021		392,279	0	0	0	0	0	0	12,286	12,286	0	0	0
3201586	TUCSON	AZ		12/23/2020		489,957	0	0	0	0	0	0	21,909	21,909	0	0	0
3201606	DALTON	GA		11/17/2020		170,349	0	0	0	0	0	0	5,235	5,235	0	0	0
3201626	TORRANCE	CA		12/04/2020		313,016	0	0	0	0	0	0	9,855	9,855	0	0	0
3201656	CARSON	CA		12/16/2020		157,769	0	0	0	0	0	0	15,559	15,559	0	0	0
3201666	WESTFIELD	IN		12/18/2020		207,591	0	0	0	0	0	0	6,383	6,383	0	0	0
3201676	MEDFORD	NY		02/19/2021		379,404	0	0	0	0	0	0	11,820	11,820	0	0	0
3201686	CHASKA	MN		12/21/2020		445,935	0	0	0	0	0	0	19,765	19,765	0	0	0
3201696	HATBORO	PA		12/31/2020		921,137	0	0	0	0	0	0	28,831	28,831	0	0	0
3201716	SHELBY TOWNSHIP	MI		12/29/2020		387,916	0	0	0	0	0	0	11,786	11,786	0	0	0
3201726	LAFAYETTE	CO		01/27/2021		833,570	0	0	0	0	0	0	25,099	25,099	0	0	0
3201736	DALLAS	TX		12/18/2020		304,629	0	0	0	0	0	0	6,171	6,171	0	0	0
3201746	ONTARIO	CA		12/22/2020		244,234	0	0	0	0	0	0	7,599	7,599	0	0	0
3201786	SALT LAKE CITY	UT		01/15/2021		232,859	0	0	0	0	0	0	10,210	10,210	0	0	0
3201816	SAN BERNARDINO	CA		02/16/2021		989,835	0	0	0	0	0	0	67,486	67,486	0	0	0
3201826	JAMAICA	NY		02/19/2021		350,541	0	0	0	0	0	0	15,273	15,273	0	0	0
3201836	YPSILANTI	MI		02/04/2021		185,359	0	0	0	0	0	0	5,672	5,672	0	0	0
3201846	GAITHERSBURG	MD		02/09/2021		772,927	0	0	0	0	0	0	23,995	23,995	0	0	0
3201856	CHATTANOOGA	TN		02/25/2021		337,588	0	0	0	0	0	0	1,740	1,740	0	0	0
3201865	ATLANTIC BEACH	FL		08/03/2021		1,073,400	0	0	0	0	0	0	17,734	17,734	0	0	0
3201866	ATLANTIC BEACH	FL		03/05/2021		726,600	0	0	0	0	0	0	12,004	12,004	0	0	0
3201876	PORT WASHINGTON	NY		03/09/2021		235,951	0	0	0	0	0	0	5,575	5,575	0	0	0
3201896	ARCADIA	CA		02/24/2021		106,308	0	0	0	0	0	0	3,352	3,352	0	0	0
3201906	LAKEWOOD	CO		06/30/2021		355,217	0	0	0	0	0	0	10,838	10,838	0	0	0
3201916	SAN LEANDRO	CA		03/31/2021		475,300	0	0	0	0	0	0	47,879	47,879	0	0	0
3201926	FARMINGDALE	NY		02/26/2021		1,254,897	0	0	0	0	0	0	55,904	55,904	0	0	0
3211016	DENVER	CO		05/11/2021		442,285	0	0	0	0	0	0	13,812	13,812	0	0	0
3211036	CAREFREE	AZ		03/31/2021		278,734	0	0	0	0	0	0	8,484	8,484	0	0	0
3211056	TEMPE	AZ		03/16/2021		157,872	0	0	0	0	0	0	4,834	4,834	0	0	0

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3211066	PLAINVILLE	MA		03/26/2021		413,048	0	0	0	0	0	0	12,725	12,725	0	0	0
3211076	CHANHASSEN	MN		03/19/2021		775,045	0	0	0	0	0	0	23,877	23,877	0	0	0
3211086	PORTLAND	OR		05/03/2021		558,939	0	0	0	0	0	0	17,350	17,350	0	0	0
3211116	SARTELL	MN		04/14/2021		512,575	0	0	0	0	0	0	23,062	23,062	0	0	0
3211126	PALATINE	IL		03/31/2021		200,636	0	0	0	0	0	0	19,730	19,730	0	0	0
3211156	CHANDLER	AZ		04/16/2021		139,581	0	0	0	0	0	0	4,277	4,277	0	0	0
3211166	KANSAS CITY	KS		04/20/2021		184,760	0	0	0	0	0	0	7,913	7,913	0	0	0
3211186	ELON	NC		05/18/2021		289,967	0	0	0	0	0	0	12,679	12,679	0	0	0
3211196	ELON	NC		05/18/2021		289,967	0	0	0	0	0	0	12,679	12,679	0	0	0
3211206	PHOENIX	AZ		04/22/2021		208,520	0	0	0	0	0	0	29,605	29,605	0	0	0
3211216	PHOENIX	AZ		04/30/2021		531,415	0	0	0	0	0	0	15,896	15,896	0	0	0
3211226	ESCONDIDO	CA		05/11/2021		204,623	0	0	0	0	0	0	14,961	14,961	0	0	0
3211236	SALT LAKE CITY	UT		05/19/2021		260,550	0	0	0	0	0	0	6,101	6,101	0	0	0
3211246	NORTH SALT LAKE CITY	UT		05/13/2021		223,681	0	0	0	0	0	0	6,902	6,902	0	0	0
3211256	WESTLAKE VILLAGE	CA		05/06/2021		142,763	0	0	0	0	0	0	9,412	9,412	0	0	0
3211266	ANAHEIM	CA		04/28/2021		146,653	0	0	0	0	0	0	3,418	3,418	0	0	0
3211276	PORT WASHINGTON	NY		05/07/2021		445,695	0	0	0	0	0	0	10,279	10,279	0	0	0
3211286	MELBOURNE	FL		05/06/2021		483,106	0	0	0	0	0	0	20,004	20,004	0	0	0
3211296	CARTERSVILLE	GA		06/08/2021		457,259	0	0	0	0	0	0	18,830	18,830	0	0	0
3211306	LONGWOOD	FL		05/26/2021		140,347	0	0	0	0	0	0	4,113	4,113	0	0	0
3211316	WOODBIDGE	VA		05/26/2021		135,668	0	0	0	0	0	0	3,976	3,976	0	0	0
3211346	ROYAL OAK	MI		08/02/2021		167,401	0	0	0	0	0	0	3,580	3,580	0	0	0
3211356	SANTA CLARA	CA		06/09/2021		645,834	0	0	0	0	0	0	17,806	17,806	0	0	0
3211366	MIDVALE	UT		06/15/2021		206,308	0	0	0	0	0	0	6,024	6,024	0	0	0
3211376	LAS VEGAS	NV		06/08/2021		186,956	0	0	0	0	0	0	5,704	5,704	0	0	0
3211396	MONROE	NC		05/27/2021		419,598	0	0	0	0	0	0	12,869	12,869	0	0	0
3211406	NEW MILFORD	NJ		06/24/2021		182,750	0	0	0	0	0	0	7,588	7,588	0	0	0
3211416	FRANKLIN	TN		07/20/2021		179,977	0	0	0	0	0	0	7,310	7,310	0	0	0
3211426	WEST CONSHOHOCKEN	PA		08/27/2021		226,335	0	0	0	0	0	0	6,450	6,450	0	0	0
3211436	MELBOURNE	FL		07/23/2021		413,691	0	0	0	0	0	0	16,600	16,600	0	0	0
3211446	CENTRAL ISLIP	NY		08/13/2021		229,985	0	0	0	0	0	0	9,428	9,428	0	0	0
3211456	MELBOURNE	FL		09/14/2021		267,171	0	0	0	0	0	0	13,643	13,643	0	0	0
3211466	PENSACOLA	FL		07/28/2021		245,873	0	0	0	0	0	0	28,909	28,909	0	0	0
3211476	PINE BROOK	NJ		08/26/2021		184,332	0	0	0	0	0	0	9,720	9,720	0	0	0
3211486	ALEXANDRIA	VA		06/25/2021		1,049,096	0	0	0	0	0	0	9,612	9,612	0	0	0
3211536	NORCROSS	GA		08/18/2021		471,645	0	0	0	0	0	0	13,390	13,390	0	0	0
3211546	ROCHESTER HILLS	MI		10/13/2021		693,897	0	0	0	0	0	0	124,182	124,182	0	0	0
3211556	ROCHESTER HILLS	MI		10/13/2021		186,953	0	0	0	0	0	0	11,669	11,669	0	0	0
3211566	TAMPA	FL		09/30/2021		424,341	0	0	0	0	0	0	17,399	17,399	0	0	0

E06.13

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3211606	LYNN HAVEN	FL		09/16/2021		382,024	0	0	0	0	0	0	8,719	8,719	0	0	0
3211616	ELGIN	SC		10/07/2021		362,924	0	0	0	0	0	0	18,793	18,793	0	0	0
3211636	SYRACUSE	NY		11/03/2021		274,657	0	0	0	0	0	0	8,065	8,065	0	0	0
3211656	SANTA CLARA	CA		10/19/2021		732,978	0	0	0	0	0	0	46,430	46,430	0	0	0
3211666	SALT LAKE CITY	UT		10/19/2021		737,814	0	0	0	0	0	0	21,151	21,151	0	0	0
3211686	MORGANTOWN	WV		11/05/2021		97,860	0	0	0	0	0	0	2,648	2,648	0	0	0
3211696	SANTA ANA	CA		10/05/2021		1,199,988	0	0	0	0	0	0	50,423	50,423	0	0	0
3211706	OGDEN	UT		10/21/2021		600,886	0	0	0	0	0	0	22,728	22,728	0	0	0
3211716	LONGMONT	CO		10/29/2021		306,708	0	0	0	0	0	0	9,222	9,222	0	0	0
3211726	LEHIGH ACRES	FL		09/29/2021		574,106	0	0	0	0	0	0	17,415	17,415	0	0	0
3211736	LONGMONT	CO		12/09/2021		687,805	0	0	0	0	0	0	20,344	20,344	0	0	0
3211756	SANTA FE SPRINGS	CA		12/02/2021		246,923	0	0	0	0	0	0	7,168	7,168	0	0	0
3211766	OPA-LOCKA	FL		10/15/2021		217,139	0	0	0	0	0	0	6,489	6,489	0	0	0
3211776	LATHAM	NY		11/08/2021		125,345	0	0	0	0	0	0	7,726	7,726	0	0	0
3211796	PHOENIX	AZ		11/09/2021		236,422	0	0	0	0	0	0	7,116	7,116	0	0	0
3211806	STAFFORD	TX		10/29/2021		337,640	0	0	0	0	0	0	9,180	9,180	0	0	0
3211816	SARASOTA	FL		10/21/2021		402,000	0	0	0	0	0	0	727	727	0	0	0
3211826	NAPLES	FL		12/01/2021		271,756	0	0	0	0	0	0	9,605	9,605	0	0	0
3211836	BROOKLYN CENTER	MN		11/16/2021		568,089	0	0	0	0	0	0	16,764	16,764	0	0	0
3211846	FORT MYERS	FL		02/09/2022		619,636	0	0	0	0	0	0	18,141	18,141	0	0	0
3211856	SCOTTSDALE	AZ		11/18/2021		320,827	0	0	0	0	0	0	9,538	9,538	0	0	0
3211866	WEST CHESTER	PA		01/19/2022		406,793	0	0	0	0	0	0	24,761	24,761	0	0	0
3211876	DELAWARE	OH		12/08/2021		437,909	0	0	0	0	0	0	11,937	11,937	0	0	0
3211906	BELTON	MO		03/25/2022		480,839	0	0	0	0	0	0	18,414	18,414	0	0	0
3211926	FRESNO	CA		12/17/2021		521,597	0	0	0	0	0	0	15,524	15,524	0	0	0
3211936	LEMOORE	CA		12/17/2021		540,949	0	0	0	0	0	0	15,901	15,901	0	0	0
3211946	YOUNGSVILLE	NC		12/29/2021		449,880	0	0	0	0	0	0	27,529	27,529	0	0	0
3211956	GREENWICH	CT		01/14/2022		568,854	0	0	0	0	0	0	34,967	34,967	0	0	0
3211966	MERRICK	NY		02/04/2022		315,188	0	0	0	0	0	0	8,886	8,886	0	0	0
3211986	TUALATIN	OR		01/27/2022		1,213,666	0	0	0	0	0	0	49,372	49,372	0	0	0
3211996	AUSTIN	TX		03/24/2022		219,713	0	0	0	0	0	0	6,440	6,440	0	0	0
3212016	STUART	FL		02/09/2022		205,461	0	0	0	0	0	0	5,617	5,617	0	0	0
3212036	BETHLEHEM	PA		03/03/2022		310,771	0	0	0	0	0	0	8,927	8,927	0	0	0
3212056	JACKSON	MS		03/11/2022		501,983	0	0	0	0	0	0	14,439	14,439	0	0	0
3221026	WAUKESHA	WI		06/02/2022		1,107,612	0	0	0	0	0	0	31,172	31,172	0	0	0
3221036	ST. LOUIS	MO		06/02/2022		731,987	0	0	0	0	0	0	20,601	20,601	0	0	0
3221056	GARNER	NC		10/06/2022		414,264	0	0	0	0	0	0	10,347	10,347	0	0	0
3221066	RIVERSIDE	CA		05/10/2022		312,553	0	0	0	0	0	0	8,674	8,674	0	0	0
3221076	TIGARD	OR		05/26/2022		389,945	0	0	0	0	0	0	10,519	10,519	0	0	0

E06.14

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
3221086	TREVOR	WI		04/12/2022		1,007,201	0	0	0	0	0	0	28,277	28,277	0	0	0	
3221096	RALEIGH	NC		07/14/2022		1,102,398	0	0	0	0	0	0	41,250	41,250	0	0	0	
3221106	MERRICK	NY		04/22/2022		104,066	0	0	0	0	0	0	3,941	3,941	0	0	0	
3221126	EL PASO	TX		05/11/2022		964,472	0	0	0	0	0	0	24,926	24,926	0	0	0	
3221156	EAGAN	MN		05/11/2022		544,083	0	0	0	0	0	0	14,621	14,621	0	0	0	
3221165	CLINTON	MS		12/12/2023		50,000	0	0	0	0	0	0	464	464	0	0	0	
3221166	CLINTON	MS		05/13/2022		291,760	0	0	0	0	0	0	5,762	5,762	0	0	0	
3221206	STUART	FL		06/24/2022		380,654	0	0	0	0	0	0	14,305	14,305	0	0	0	
3221226	PLAINVILLE	MA		06/08/2022		323,386	0	0	0	0	0	0	8,588	8,588	0	0	0	
3221236	POMPANO BEACH	FL		05/27/2022		777,756	0	0	0	0	0	0	19,198	19,198	0	0	0	
3221246	NEW YORK	NY		06/01/2022		464,732	0	0	0	0	0	0	10,884	10,884	0	0	0	
3221256	ROANOKE	VA		06/17/2022		422,733	0	0	0	0	0	0	12,858	12,858	0	0	0	
3221286	MIDLOTHIAN	VA		06/10/2022		484,115	0	0	0	0	0	0	11,835	11,835	0	0	0	
3221296	PARSIPPANY	NJ		07/15/2022		1,641,448	0	0	0	0	0	0	38,482	38,482	0	0	0	
3221306	CHARLOTTE	NC		07/27/2022		141,009	0	0	0	0	0	0	1,040	1,040	0	0	0	
3221346	TEMPLE	TX		09/01/2022		762,140	0	0	0	0	0	0	32,106	32,106	0	0	0	
3221366	GILBERT	AZ		08/04/2022		616,468	0	0	0	0	0	0	13,589	13,589	0	0	0	
3221376	BLOOMINGTON	IN		10/04/2022		189,797	0	0	0	0	0	0	9,891	9,891	0	0	0	
3221386	BLOOMINGTON	IN		10/04/2022		186,130	0	0	0	0	0	0	13,432	13,432	0	0	0	
3221396	MACEDONIA	OH		07/21/2022		959,172	0	0	0	0	0	0	32,398	32,398	0	0	0	
3221406	ELYRIA	OH		09/08/2022		350,241	0	0	0	0	0	0	17,895	17,895	0	0	0	
3221426	WESTLAND	MI		12/09/2022		450,000	0	0	0	0	0	0	8,488	8,488	0	0	0	
3221436	MEAD	CO		10/31/2022		371,494	0	0	0	0	0	0	8,270	8,270	0	0	0	
3221456	DAYTON	NJ		11/08/2022		1,600,000	0	0	0	0	0	0	33,230	33,230	0	0	0	
3221466	WILMINGTON	DE		10/21/2022		128,262	0	0	0	0	0	0	4,126	4,126	0	0	0	
3221496	EL PASO	TX		11/10/2022		290,787	0	0	0	0	0	0	5,723	5,723	0	0	0	
3221576	CLARKSTON	GA		03/15/2023		987,983	0	0	0	0	0	0	18,925	18,925	0	0	0	
3231056	TRAVERSE CITY	MI		04/19/2023		396,776	0	0	0	0	0	0	5,764	5,764	0	0	0	
3231096	FAIRFIELD	OH		04/25/2023		98,940	0	0	0	0	0	0	1,902	1,902	0	0	0	
3231186	NORTH CHARLESTON	SC		06/20/2023		179,225	0	0	0	0	0	0	5,184	5,184	0	0	0	
3231416	TUCSON	AZ		01/18/2024		0	0	0	0	0	0	0	4,037	4,037	0	0	0	
3231466	FRESNO	CA		02/28/2024		0	0	0	0	0	0	0	11,122	11,122	0	0	0	
4205181	PASO ROBLES	CA		09/28/2017		171,373	0	(1,712)	0	0	(1,712)	0	78,468	78,468	0	0	0	
4207140	NORFOLK	VA		12/04/2007		228,450	0	0	0	0	0	0	20,106	20,106	0	0	0	
0299999	Mortgages with partial repayments						208,947,762	0	(19,358)	0	0	(19,358)	0	11,490,073	11,490,073	0	0	0
0599999	Totals						223,250,058	0	(26,791)	0	0	(26,791)	0	25,136,765	25,136,765	0	0	0

E06.15

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
401378-AC-8	Guardian Life Ins Co of Amer Sub Surplus Nt		New York	NY	Credit Suisse	1.F E	01/17/2017	0	1,596,740	1,330,368	1,596,828	0	13	0	0	0	77,600	0	0.000
63631#-AB-7	National Guardian Life Ins Co Surplus Nt		Madison	WI	Direct	2.F E	11/16/2015	0	8,853,191	814,123	853,191	0	0	0	0	0	55,031	0	0.000
64952G-AE-8	New York Life Insurance Surplus Nt		New York	NY	First Tennessee	1.F E	11/21/2016	0	2,118,853	1,838,261	1,979,005	0	(19,949)	0	0	0	104,281	0	0.000
69448F-AA-9	Pacific Life Insurance Co Sub Surplus Nt		Newport Beach	CA	Citigroup Global Mrkts	1.F E	10/17/2017	0	998,158	786,220	998,247	0	14	0	0	0	43,000	0	0.000
707567-AA-1	Penn Mutual Life Ins Co Surplus Nt		Horsham	PA	Stifel	1.F E	08/12/2016	0	1,212,610	1,037,350	1,134,909	0	(11,023)	0	0	0	66,500	0	0.000
878091-BD-8	Teachers Insurance & Annuity Surplus Nt		New York	NY	Goldman Sachs & Co	1.F E	05/09/2017	0	1,093,660	893,780	1,077,379	0	(2,457)	0	0	0	49,000	0	0.000
878091-BF-3	Teachers Insurance & Annuity Surplus Nt		New York	NY	JP Morgan Securities Inc	1.F E	05/03/2017	0	1,333,128	1,121,890	1,333,816	0	275	0	0	0	51,240	0	0.000
95765P-AA-7	Western & Southern Life Surplus Nt		Cincinnati	OH	JP Morgan Securities Inc	1.F E	01/17/2019	0	497,435	444,385	497,679	0	48	0	0	0	25,750	0	0.000
2799999	Surplus Debentures - Unaffiliated								17,703,775	8,266,377	9,471,054	0	(33,079)	0	0	0	472,402	0	X X X
6099999	Subtotal Unaffiliated								17,703,775	8,266,377	9,471,054	0	(33,079)	0	0	0	472,402	0	X X X
6299999	Totals								17,703,775	8,266,377	9,471,054	0	(33,079)	0	0	0	472,402	0	X X X

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	0	0	0	0	0	8,617,863	0
1B	0	0	0	0	0	0	0
1C	0	0	0	0	0	0	0
1D	0	0	0	0	0	0	0
1E	0	0	0	0	0	0	0
1F	0	0	0	0	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
878091-BF-3	Teachers Insurance & Annuity Surplus Nt	New York	NY	JP Morgan Securities Inc	05/03/2017	0	0	336,328	0	0.000
2799999	Surplus Debentures - Unaffiliated						0	336,328	0	X X X
6099999	Subtotal Unaffiliated						0	336,328	0	X X X
E08										
6299999	Totals						0	336,328	0	X X X

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)							14 Total Foreign Exchange Change in B./A.C.V.
63631#-AB-7	National Guardian Life Ins Co Surplus	Madison	WI	Redemption	11/16/2015	11/16/2024	51,064	0	0	0	0	0	0	51,064	51,064	0	0	0	3,294
638671-AJ-6	North Front Surplus Nt	Columbus	OH	Maturity	05/31/2013	12/15/2024	1,900,000	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0	150,728
2799999	Surplus Debentures - Unaffiliated						1,951,064	0	0	0	0	0	0	1,951,064	1,951,064	0	0	0	154,022
6099999	Subtotal Unaffiliated						1,951,064	0	0	0	0	0	0	1,951,064	1,951,064	0	0	0	154,022
6299999	Totals						1,951,064	0	0	0	0	0	0	1,951,064	1,951,064	0	0	0	154,022

EO9

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	For orig 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
912828-6T-2	US Treasury Nt	SD		1.A	512,871	92.164	460,820	500,000	506,068	0	(1,314)	0	0	2.375	2.083	MN	1,542	11,875	07/26/2019	05/15/2029	
0019999999	U.S. Government - Issuer Obligations				512,871	X X X	460,820	500,000	506,068	0	(1,314)	0	0	X X X	X X X	X X X	1,542	11,875	X X X	X X X	
38373Q-2C-4	GNR 2003-46 HA	CF	4	1.A	29,999	98.112	26,445	26,954	27,723	0	(106)	0	0	4.500	3.524	MON	101	1,213	08/31/2013	06/20/2033	
38374F-3P-7	GNR 2004-26 GE	CF	4	1.A	167,938	99.516	150,305	151,036	156,133	0	(324)	0	0	5.000	4.030	MON	629	7,552	08/31/2013	04/16/2034	
38374N-SL-2	GNR 2006-50 JC	CF	4	1.A	74,823	100.257	68,522	68,347	68,591	0	(331)	0	0	5.000	4.023	MON	285	3,417	05/31/2013	06/20/2036	
383742-RV-7	GNR 2008-15 NB	CF	4	1.A	13,891	99.714	12,908	12,945	13,259	0	(30)	0	0	4.500	3.903	MON	49	582	05/31/2013	02/20/2038	
383742-LF-8	GNR 2008-6 DU	CF	4	1.A	578,168	96.165	510,453	530,811	546,515	0	(1,524)	0	0	4.250	3.533	MON	1,880	22,560	11/30/2013	02/20/2038	
38378A-XB-2	GNR 2011-157 MY	CF	4	1.A	402,250	86.384	345,535	400,000	400,535	0	(104)	0	0	3.000	2.968	MON	1,000	12,000	08/14/2012	12/20/2041	
38377W-GL-2	GNR 2011-72 BP	CF	4	1.A	530,182	94.913	459,372	483,995	500,686	0	(930)	0	0	4.000	3.270	MON	1,613	19,360	05/31/2013	05/20/2041	
38378W-KU-6	GNR 2013-120 BW	CF	4	1.A	2,109,536	97.808	2,248,823	2,299,222	2,268,246	0	9,425	0	0	3.000	3.825	MON	5,748	68,977	08/07/2013	08/20/2042	
38378W-BU-6	GNR 2013-122 WB	CF	4	1.A	7,221	99.686	7,498	7,522	7,506	0	12	0	0	3.000	3.434	MON	19	226	10/24/2013	03/20/2042	
46641A-AA-3	JPTAX 2013-2 A	4		1.B FE	118,121	93.900	109,276	116,375	117,435	0	(106)	0	0	4.000	3.749	MON	388	4,655	11/14/2013	08/26/2036	
46641X-AA-3	JPTAX 2014-1 A	4		1.B FE	122,844	95.140	112,109	117,836	121,023	0	(110)	0	0	4.000	3.503	MON	393	4,724	06/11/2014	11/27/2038	
0029999999	U.S. Government - Residential Mortgage-Backed Securities				4,154,973	X X X	4,051,246	4,215,043	4,227,652	0	5,872	0	0	X X X	X X X	X X X	12,105	145,266	X X X	X X X	
38378B-QF-9	GNR 2012-27 C	CF	4	1.A	466,464	96.175	450,371	468,283	467,550	0	18	0	0	3.090	3.135	MON	1,206	14,470	05/31/2013	03/16/2044	
38378Y-S8-3	GNR 2014-34 PA	CF	4	1.A	357,824	88.806	315,698	355,491	355,793	0	(107)	0	0	2.471	2.414	MON	732	8,784	12/10/2014	09/16/2053	
38380J-3C-0	GNR 2018-87 B	CF	4	1.A	1,799,063	82.443	1,648,860	2,000,000	1,857,850	0	7,110	0	0	3.000	3.817	MON	5,000	60,000	08/27/2018	04/16/2060	
83162C-PS-6	SBAP 2005-20H	4		1.A FE	2,091	99.833	2,088	2,091	2,091	0	0	0	0	5.110	5.110	FA	45	107	08/09/2005	08/01/2025	
0039999999	U.S. Government - Commercial Mortgage-Backed Securities				2,625,442	X X X	2,417,017	2,825,865	2,683,284	0	7,021	0	0	X X X	X X X	X X X	6,983	83,361	X X X	X X X	
0109999999	Subtotals - U.S. Governments				7,293,286	X X X	6,929,083	7,540,908	7,417,004	0	11,579	0	0	X X X	X X X	X X X	20,630	240,502	X X X	X X X	
P06077-AA-2	Autoridad Canal de Panama Nt	D	1	2.A FE	191,660	92.616	185,232	200,000	192,386	0	522	0	0	4.950	5.428	JJ	4,180	9,900	08/03/2023	07/29/2035	
P3R94G-AY-5	Corp Financiera de Desarrollo Nt	D	1	2.C FE	178,460	92.384	184,768	200,000	183,097	0	4,637	0	0	2.400	5.785	MS	1,240	4,800	02/29/2024	09/28/2027	
M2851H-AA-2	DP World Ltd UAE Nt	D	1	2.B FE	318,340	108.839	326,517	300,000	317,528	0	(717)	0	0	6.850	6.172	JJ	10,218	17,125	06/11/2024	07/02/2037	
P37466-AP-7	EMPRESA DE TRANSPORTE ME Nt	D	1	1.G FE	186,491	86.849	186,725	215,000	186,975	0	484	0	0	5.000	6.081	JJ	4,658	5,375	03/18/2024	01/25/2047	
30216J-AG-0	Export-Import Bank of India Nt	D	1	2.C FE	203,248	100.721	201,442	200,000	202,811	0	(274)	0	0	5.500	5.283	JJ	4,981	11,000	04/20/2023	01/18/2033	
P4R53V-AA-1	Grupo Energia Bogota Nt	D	1	2.B FE	184,500	95.360	190,720	200,000	187,524	0	1,903	0	0	4.875	6.261	MN	1,246	9,750	05/17/2023	05/15/2030	
M60170-AW-3	Isreal Electric Corp Ltd Nt	D	1	2.A FE	172,600	86.884	173,768	200,000	177,136	0	2,528	0	0	3.750	5.723	FA	2,688	7,500	02/27/2023	02/22/2032	
Y6080G-AB-3	Misc Capital Two Labuan Nt	D	2	2.B FE	195,670	97.244	199,350	205,000	197,825	0	2,154	0	0	3.750	5.417	AO	1,815	3,844	04/04/2024	04/06/2027	
Y7082R-KB-4	Power Finance Corp Ltd Nt	D	1	2.C FE	224,903	88.211	233,760	265,000	231,067	0	4,297	0	0	3.350	5.781	MN	1,110	8,878	07/18/2023	05/16/2031	
M8180A-AE-8	Qatar Energy Nt	D	1	1.C FE	133,238	73.838	147,676	200,000	135,761	0	2,169	0	0	3.125	6.275	JJ	2,934	6,250	10/31/2023	07/12/2041	
G7302V-KE-3	QNB Finance LTD Nt	D	3	1.E FE	186,900	95.434	190,868	200,000	192,387	0	3,352	0	0	2.750	4.663	FA	2,124	5,500	05/02/2023	02/12/2027	
168863-BP-2	Republic of Chile Nt	D	1	1.F FE	162,155	75.464	154,701	205,000	163,424	0	1,269	0	0	3.620	5.407	AO	1,257	7,431	01/30/2024	10/30/2042	
455780-DP-8	REPUBLIC OF INDONESIA Nt	D	1	2.B FE	200,698	96.388	192,776	200,000	200,698	0	0	0	0	5.450	5.425	MS	3,058	10,900	02/06/2024	09/20/2052	
698299-BH-6	Republic of Panama Nt	D	1	2.C FE	151,980	61.652	123,304	200,000	153,303	0	732	0	0	4.500	6.370	AO	1,875	9,000	02/27/2023	04/16/2050	
715638-DS-8	Republic of Peru Nt	D	1	2.B FE	176,223	71.990	169,177	235,000	179,157	0	1,982	0	0	3.300	5.542	MS	2,370	7,755	02/29/2024	03/11/2041	

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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	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
715638-DT-6	Republic of Peru Nt		D 1	2.B FE	49,728	66.800	46,760	70,000	49,976	0	248	0	0	3.550	5.657	MS	766	1,243	04/03/2024	03/10/2051	
718286-CX-3	Republic of Philippines Nt		D	2.B FE	198,800	97.430	194,860	200,000	198,839	0	30	0	0	5.500	5.545	JJ	5,011	11,000	12/05/2023	01/17/2048	
731011-AZ-5	Republic of Poland Government Nt		D 2	1.G FE	105,878	92.172	101,389	110,000	105,919	0	41	0	0	5.500	5.764	MS	1,731	3,025	06/11/2024	03/18/2054	
760942-BD-3	Republica Orient Uruguay Nt		D	2.B FE	203,816	88.399	198,898	225,000	204,109	0	247	0	0	4.975	5.611	AO	2,208	11,194	02/15/2024	04/20/2055	
77586T-AE-6	Romania Govt International Nt		D	2.C FE	29,501	88.956	26,687	30,000	29,506	0	6	0	0	6.125	6.274	JJ	812	0	10/08/2024	01/22/2044	
X7360W-CQ-3	Romanian Government Internatio Nt		D	2.C FE	214,471	101.368	208,818	206,000	213,875	0	(593)	0	0	7.125	6.505	JJ	6,686	11,970	06/14/2024	01/17/2033	
M6320U-AS-8	Saudi International Bond Nt		D	1.E FE	182,284	89.960	179,920	200,000	182,614	0	303	0	0	5.250	5.920	JJ	4,813	10,500	12/05/2023	01/16/2050	
M6320U-AX-7	Saudi International Bond Nt		D	1.E FE	141,860	66.402	132,804	200,000	142,301	0	441	0	0	3.750	5.786	FA	3,083	3,750	05/24/2024	01/21/2055	
91086Q-AV-0	United Mexican States Nt		D 1	2.B FE	355,490	92.470	332,892	360,000	355,603	0	126	0	0	6.500	6.629	JJ	11,050	15,125	07/09/2024	01/11/2040	
91086Q-BB-3	United Mexican States Nt		D 1	2.B FE	49,872	75.876	45,526	60,000	49,937	0	65	0	0	4.750	6.264	MS	895	0	10/08/2024	03/08/2044	
0219999999	All Other Governments - Issuer Obligations				4,398,766	X X X	4,329,338	4,886,000	4,433,758	0	25,952	0	0	X X X	X X X	X X X	82,809	192,815	X X X	X X X	
0309999999	Subtotals - All Other Governments				4,398,766	X X X	4,329,338	4,886,000	4,433,758	0	25,952	0	0	X X X	X X X	X X X	82,809	192,815	X X X	X X X	
07244R-BC-4	Bay Laurel Center Comm Dev Muni		2	1.C FE	204,698	100.519	201,037	200,000	204,279	0	(419)	0	0	5.600	5.257	MS	3,733	11,200	01/09/2024	09/01/2042	
338035-MJ-4	City of Fishers IN Muni		2	1.C FE	125,000	99.915	124,894	125,000	125,000	0	0	0	0	5.882	5.882	FA	3,064	3,697	01/18/2024	02/01/2044	
432094-AR-1	Hillsboro Economic Development Muni		2	1.E FE	165,000	100.765	166,262	165,000	165,000	0	0	0	0	5.941	5.941	JD	817	8,332	01/18/2024	06/01/2043	
0619999999	U.S. Political Subdivisions - Issuer Obligations				494,698	X X X	492,193	490,000	494,279	0	(419)	0	0	X X X	X X X	X X X	7,614	23,229	X X X	X X X	
0709999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guarante				494,698	X X X	492,193	490,000	494,279	0	(419)	0	0	X X X	X X X	X X X	7,614	23,229	X X X	X X X	
13034A-E5-5	California Infrastructure Muni		2	2.A FE	399,330	75.632	378,159	500,000	400,603	0	1,273	0	0	4.408	5.953	AO	5,510	11,020	04/10/2024	10/01/2049	
64966L-YZ-8	City of New York Gen Obligation Bd		2	1.C FE	1,159,300	95.942	1,088,942	1,135,000	1,135,243	0	(2,847)	0	0	3.700	3.442	FA	17,498	41,995	03/26/2015	08/01/2029	
19648G-CR-1	Colorado Housing and Finance Muni		2	1.A FE	494,138	103.457	491,421	475,000	492,406	0	(1,732)	0	0	6.458	5.836	MN	5,113	30,079	01/16/2024	05/01/2042	
34074M-2R-1	Florida Housing Finance Corp Muni		2	1.A FE	340,000	90.479	307,628	340,000	340,000	0	0	0	0	5.601	5.601	JJ	9,522	4,920	03/07/2024	01/01/2055	
34446A-CA-4	FOND DU LAC CO Muni		2	1.C FE	275,000	96.732	266,014	275,000	275,000	0	0	0	0	6.201	6.201	MN	2,889	0	10/24/2024	05/01/2054	
396613-EA-5	Greenville-Spartanburg Airport Muni		1	1.G FE	200,000	95.833	191,665	200,000	200,000	0	0	0	0	5.585	5.584	MN	962	0	08/14/2024	07/01/2048	
45129Y-5P-7	Idaho Housing & Finance Assoc Muni		2	1.B FE	150,000	94.189	141,283	150,000	150,000	0	0	0	0	5.547	5.547	JJ	4,160	2,357	03/07/2024	07/01/2049	
45203M-XF-3	Illinois Housing Development Muni		2	1.A FE	250,000	95.693	239,233	250,000	250,000	0	0	0	0	5.914	5.914	AO	3,696	8,419	02/14/2024	04/01/2054	
574205-HW-3	Maryland Economic Development Muni		1	1.G FE	1,027,170	99.731	997,311	1,000,000	1,026,356	0	(814)	0	0	5.942	5.581	MN	5,117	25,749	08/06/2024	05/31/2057	
60416T-7V-4	Minnesota Housing Finance Agen Muni		2	1.B FE	220,000	99.722	219,387	220,000	220,000	0	0	0	0	5.900	5.900	JJ	6,490	5,156	01/24/2024	01/01/2049	
658909-6W-1	North Dakota Housing Finance Muni		2	1.B FE	150,000	96.722	145,082	150,000	150,000	0	0	0	0	5.861	5.861	JJ	4,396	2,320	02/22/2024	07/01/2049	
658909-6X-9	North Dakota Housing Finance Muni		2	1.B FE	100,000	96.902	96,902	100,000	100,000	0	0	0	0	5.931	5.931	JJ	2,966	1,565	02/22/2024	01/01/2052	
70879Q-VZ-3	Pennsylvania Housing Finance Muni		2	1.B FE	350,000	96.553	337,937	350,000	350,000	0	0	0	0	5.800	5.800	AO	5,075	10,319	02/28/2024	10/01/2047	
79062D-BC-3	St Joseph County Redevelopment Muni		2	1.C FE	100,000	100.259	100,259	100,000	100,000	0	0	0	0	5.451	5.451	FA	2,271	1,893	03/13/2024	02/01/2044	
88275F-ZT-9	Texas Department of Housing Muni		2	1.B FE	403,008	96.721	386,885	400,000	402,725	0	(283)	0	0	5.854	5.743	MS	7,805	16,326	01/16/2024	03/01/2048	
917437-HL-2	Utah Housing Corp Muni		2	1.C FE	375,000	93.361	350,104	375,000	375,000	0	0	0	0	5.829	5.829	JJ	10,929	6,133	02/29/2024	01/01/2054	
92812U-5H-7	Virginia Housing Development Muni		1	1.A FE	500,000	93.540	467,699	500,000	500,000	0	0	0	0	5.617	5.617	AO	7,021	14,277	03/12/2024	04/01/2054	
0819999999	U.S. Special Revenue - Issuer Obligations				6,492,946	X X X	6,205,911	6,520,000	6,467,333	0	(4,403)	0	0	X X X	X X X	X X X	101,420	182,528	X X X	X X X	

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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
CUSIP Identification	Description	Code	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140QL-6U-5	Fannie Mae Pool CB1782	CF		1.A	689,661	78.339	663,167	846,535	692,855	0	(2,792)	0	0	4.000	6.873	MON	2,822	16,931	07/26/2023	10/01/2051
31307B-BG-4	FGCI J22739	CF	4	1.A	107,744	97.300	104,868	107,777	107,695	0	(18)	0	0	2.500	2.498	MON	225	2,694	06/26/2013	03/01/2028
31393R-WG-1	FHR 2631 MD	CF	4	1.A	117,942	100.431	108,741	108,274	110,945	0	(329)	0	0	5.000	4.219	MON	451	5,414	05/31/2013	06/15/2033
31395E-WF-0	FHR 2844 PE	CF	4	1.A	448,191	100.425	405,793	404,076	421,580	0	(1,527)	0	0	5.000	4.133	MON	1,684	20,204	05/31/2013	08/15/2034
31395J-SP-2	FHR 2890 PE	CF	4	1.A	53,432	100.412	49,053	48,852	50,276	0	(151)	0	0	5.000	4.179	MON	204	2,443	11/30/2013	11/15/2034
31395M-QK-8	FHR 2935 HJ	CF	4	1.A	91,519	100.418	84,621	84,269	86,507	0	(235)	0	0	5.000	4.106	MON	351	4,213	08/31/2013	02/15/2035
31395M-QK-8	FHR 2935 HJ	CF	4	1.A	205,154	100.418	185,108	184,338	190,698	0	(655)	0	0	5.000	4.106	MON	768	9,217	05/31/2013	02/15/2035
31395U-6Q-9	FHR 2981 NE	CF	4	1.A	264,591	100.586	244,928	243,503	249,925	0	(643)	0	0	5.000	4.258	MON	1,015	12,175	08/31/2013	05/15/2035
31398E-FE-9	FHR 3538 GX	CF	4	1.A	457,384	99.603	431,306	433,026	436,804	0	(2,038)	0	0	4.500	3.956	MON	1,624	19,486	01/17/2014	06/15/2029
3137GA-B7-1	FHR 3726 PC	CF	4	1.A	3,917	98.511	3,862	3,920	3,917	0	0	0	0	2.500	2.513	MON	8	98	09/30/2010	08/15/2040
3137A5-M3-5	FHR 3795 B	CF	4	1.A	20,348	99.332	19,666	19,798	19,803	0	(26)	0	0	3.500	3.229	MON	58	693	08/31/2013	01/15/2026
3137A7-HC-7	FHR 3800 KE	CF	4	1.A	12,867	99.317	12,045	12,128	12,150	0	(33)	0	0	3.500	2.906	MON	35	424	05/31/2013	02/15/2026
3137AM-AM-9	FHR 3997 GK	CF	4	1.A	14,512	86.949	12,622	14,517	14,507	0	0	0	0	2.000	2.006	MON	24	290	02/15/2012	01/15/2041
3137AN-E8-4	FHR 4015 YB	CF	4	1.A	827,443	93.633	753,747	805,000	810,681	0	(1,504)	0	0	3.500	3.278	MON	2,348	28,175	05/31/2013	03/15/2032
3137AM-VQ-7	FHR 4018 B	CF	4	1.A	10,021	99.176	9,721	9,802	9,806	0	(10)	0	0	3.500	3.306	MON	29	343	03/27/2012	03/15/2027
3137AT-B8-4	FHR 4096 GY	CF	4	1.A	460,239	97.911	489,554	500,000	493,940	0	3,607	0	0	3.000	3.802	MON	1,250	15,000	08/31/2013	08/15/2027
3137AT-TJ-1	FHR 4104 KJ	CF	4	1.A	931,620	95.225	863,429	906,723	912,110	0	(745)	0	0	3.000	2.778	MON	2,267	27,202	05/31/2013	09/15/2032
3137AY-D3-2	FHR 4166 PV	CF	4	1.A	157,850	97.293	148,591	152,726	153,155	0	(238)	0	0	3.250	2.950	MON	414	4,964	02/20/2013	07/15/2037
3137B6-TQ-4	FHR 4286 JL	CF	4	1.A	503,923	97.168	567,303	583,835	571,395	0	3,111	0	0	2.500	3.902	MON	1,216	14,596	12/16/2013	12/15/2028
3137FD-4Z-2	FHR 4748 QV	CF	4	1.A	1,455,408	99.312	1,423,927	1,433,789	1,434,223	0	(1,854)	0	0	3.500	3.278	MON	4,182	50,183	01/25/2018	12/15/2040
3137FY-AX-4	FHR 5092 BA	CF		1.A	2,089,323	76.114	1,600,268	2,102,464	2,092,707	0	766	0	0	1.250	1.309	JAJO	6,570	26,281	10/18/2021	02/25/2049
3137H6-2S-3	FHR 5202 LW	CF		1.A	2,408,680	68.726	2,201,687	3,203,564	2,479,403	0	35,186	0	0	2.500	4.701	MON	6,674	80,089	11/28/2022	05/25/2049
31418A-WG-9	FN MA1546	CF	4	1.A	295,344	90.578	266,476	294,194	294,951	0	(222)	0	0	3.500	3.440	MON	858	10,297	09/24/2013	08/01/2043
31418E-J5-0	FNMA 4783	CF	4	1.A	379,828	91.557	401,021	438,000	380,778	0	515	0	0	4.000	6.228	MON	1,460	17,520	10/18/2023	10/01/2052
31418E-DD-9	FNMA MA4599	CF		1.A	370,578	85.037	366,694	431,218	371,450	0	872	0	0	3.000	5.073	MON	1,078	10,780	02/20/2024	05/01/2052
31418E-GG-9	FNMA MA4698	CF		1.A	393,451	85.006	377,784	444,421	393,428	0	(23)	0	0	3.000	4.665	MON	222	3,333	12/25/2024	08/01/2052
31393C-W5-8	FNR 2003-W8 1A4	CF	4	1.A	70,277	96.386	62,116	64,445	66,748	0	(772)	0	0	4.780	4.063	MON	257	3,081	05/31/2013	12/25/2042
31394C-VS-8	FNR 2005-20 QH	CF	4	1.A	94,620	100.286	87,254	87,005	89,347	0	(271)	0	0	5.000	4.236	MON	363	4,633	08/31/2013	03/25/2035
31398M-GJ-9	FNR 2010-17 HB	CF	4	1.A	406	99.677	407	408	407	0	0	0	0	3.500	3.552	MON	1	14	05/31/2013	03/25/2025
3136A1-YM-1	FNR 2011-101 LB	CF	4	1.A	742,295	95.137	649,633	682,840	704,073	0	(1,432)	0	0	4.000	3.328	MON	2,276	27,314	05/31/2013	10/25/2041
3136A2-JY-0	FNR 2011-111 HB	CF	4	1.A	919,505	97.109	837,877	862,822	877,954	0	(2,246)	0	0	4.000	3.454	MON	2,876	34,513	08/31/2013	11/25/2041
3136A1-J3-0	FNR 2011-112 DB	CF	4	1.A	231,178	95.208	216,003	226,874	228,292	0	(85)	0	0	4.000	3.856	MON	756	9,075	11/30/2013	11/25/2041
3136A2-QC-0	FNR 2011-123 BL	CF	4	1.A	310,530	89.610	268,830	300,000	305,915	0	(502)	0	0	4.000	3.780	MON	1,000	12,000	05/31/2013	12/25/2041
3136A3-MT-5	FNR 2011-146 CY	CF	4	1.A	178,225	92.386	165,326	178,952	178,415	0	8	0	0	3.500	3.538	MON	522	6,263	01/09/2012	11/25/2041
3136A0-X2-8	FNR 2011-85 JB	CF	4	1.A	128,391	95.302	123,869	129,975	129,171	0	24	0	0	4.000	4.108	MON	433	5,199	08/31/2011	09/25/2041
3136AG-YP-1	FNR 2013-101 VB	CF	4	1.A	270,429	99.214	292,628	294,946	293,354	0	1,268	0	0	3.000	3.897	MON	737	8,848	09/03/2013	09/25/2033
3136AH-YH-7	FNR 2013-135 KN	CF	4	1.A	372,244	97.786	416,301	425,726	419,069	0	2,371	0	0	2.500	3.806	MON	887	10,643	12/04/2013	01/25/2029
3136AD-XY-0	FNR 2013-26 HD	CF	4	1.A	691,055	98.993	746,626	754,221	749,170	0	3,167	0	0	3.000	3.885	MON	1,886	22,626	08/01/2013	12/25/2031
3132DW-CT-8	Freddie Mac Pool SD8182	CF		1.A	346,575	78.132	359,534	460,166	350,413	0	1,768	0	0	2.000	5.743	MON	767	8,387	06/28/2023	12/01/2051
082999999	U.S. Special Revenue - Residential Mortgage-Backed Securities				17,126,700	X X X	16,022,386	18,285,129	17,188,017	0	34,312	0	0	X X X	X X X	X X X	50,598	535,641	X X X	X X X

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	For orig g n CHAR	Bond Symbol	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BE-WR-1	FHMS Q001 A3	CF		4	1.A	4,634,829	94.034	4,231,530	4,500,000	4,541,148	0	(11,366)	0	0	3.815	3.555	MON	14,306	171,675	11/04/2014	02/25/2032
3140M1-EP-5	FN BU0141	CF			1.A	331,211	78.247	314,851	402,383	333,185	0	1,334	0	0	2.000	4.392	MON	671	8,048	06/15/2023	10/01/2051
3140QM-6B-5	FN CB2665	CF			1.A	699,904	84.982	698,469	821,906	702,445	0	1,632	0	0	3.000	5.206	MON	2,055	24,657	09/18/2023	01/01/2052
0839999999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					5,665,944	X X X	5,244,850	5,724,289	5,576,778	0	(8,400)	0	0	X X X	X X X	X X X	17,032	204,380	X X X	X X X
3140QL-Q3-3	Fannie Mae Pool FN CB1373	CF			1.A	1,886,376	77.832	1,854,443	2,382,635	1,888,379	0	2,002	0	0	2.000	3.997	MON	794	3,971	11/05/2024	08/01/2051
3133KM-YK-5	Freddie Mac Pool FR RA6114	CF			1.A	344,585	77.932	338,720	434,636	345,746	0	1,161	0	0	2.000	4.917	MON	724	6,520	03/26/2024	02/01/2052
3132DU-GC-5	Freddie Mac Pool FR SD6495	CF			1.A	1,317,310	73.931	1,291,546	1,746,950	1,318,978	0	1,669	0	0	1.500	3.936	MON	437	2,184	11/05/2024	06/01/2051
3132DW-D6-7	Freddie Mac Pool SD8225	CF			1.A	736,470	85.015	754,351	887,314	739,331	0	2,860	0	0	3.000	4.578	MON	2,218	17,746	04/16/2024	07/01/2052
3132DW-EP-4	Freddie Mac Pool SD8242	CF			1.A	374,516	84.968	375,341	441,744	375,413	0	897	0	0	3.000	5.257	MON	1,104	9,072	07/01/2024	09/01/2052
0849999999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					4,659,257	X X X	4,614,401	5,893,279	4,667,847	0	8,589	0	0	X X X	X X X	X X X	5,277	39,493	X X X	X X X
0909999999	Subtotals - U.S. Special Revenue					33,944,847	X X X	32,087,548	36,422,697	33,899,975	0	30,098	0	0	X X X	X X X	X X X	174,327	962,042	X X X	X X X
682357-AA-6	180 MEDICAL INC Nt		1		3.A FE	124,656	91.324	114,155	125,000	124,758	0	32	0	0	3.875	3.909	AO	1,023	4,844	12/03/2021	10/15/2029
817826-AF-7	7-ELEVEN INC Nt		1		2.B FE	1,939,310	64.485	1,289,700	2,000,000	1,948,618	0	2,498	0	0	2.500	2.697	FA	19,583	50,000	02/16/2021	02/10/2041
00003#-AD-5	A&E Television Networks LLC Sr Nt Ser D		1		1.G	987,998	97.197	971,969	1,000,000	997,102	0	1,018	0	0	3.980	4.097	FA	14,262	39,800	04/13/2018	08/22/2027
002824-BG-4	Abbott Laboratories Nt		2		1.D FE	1,382,461	96.636	1,169,296	1,210,000	1,341,761	0	(9,540)	0	0	4.750	3.557	MN	4,949	57,475	04/06/2021	11/30/2036
00287Y-AR-0	AbbVie Inc Nt		2		1.G FE	513,580	93.676	468,380	500,000	508,696	0	(696)	0	0	4.500	4.282	MN	2,938	22,500	11/08/2016	05/14/2035
00287Y-AS-8	AbbVie Inc Nt		1		1.G FE	377,811	88.349	265,047	300,000	367,829	0	(2,424)	0	0	4.700	3.159	MN	1,841	14,100	08/26/2020	05/14/2045
00287Y-CA-5	AbbVie Inc Nt		1		1.G FE	996,470	85.531	855,310	1,000,000	997,122	0	138	0	0	4.050	4.076	MN	4,500	40,500	11/12/2019	11/21/2039
00287Y-BD-0	AbbVie Inc Sr Nt		1		1.G FE	482,635	89.921	449,605	500,000	484,505	0	327	0	0	4.875	5.101	MN	3,182	24,375	10/04/2018	11/14/2048
Y202ER-AD-2	Abja Investment Co Nt		D		2.B FE	199,894	100.489	200,978	200,000	199,922	0	28	0	0	5.450	5.464	JJ	4,754	21,800	01/08/2024	01/24/2028
00401M-AB-2	Abu Dhabi Crude Oil Nt		D	1	1.C FE	167,500	87.905	175,810	200,000	168,243	0	650	0	0	4.600	5.872	JD	26	9,200	11/14/2023	11/02/2047
E1000-AA-1	Acciona Energia Financiacion Green Sr Nt		D		2.C FE	800,000	85.258	682,065	800,000	800,000	0	0	0	0	4.540	4.540	AO	6,558	36,320	04/26/2022	04/26/2037
00510R-AD-5	Acuity Brands Lighting Nt		2		2.B FE	533,610	85.153	464,084	545,000	537,962	0	1,088	0	0	2.150	2.384	JD	521	11,718	11/03/2020	12/15/2030
007903-BG-1	Advanced Micro Devices Inc Nt		1		1.G FE	477,470	83.701	418,505	500,000	478,409	0	383	0	0	4.393	4.674	JD	1,830	21,965	06/13/2022	06/01/2052
007944-AG-6	Adventist Health System/West Muni		1		2.A FE	180,132	70.259	179,160	255,000	181,094	0	962	0	0	3.630	5.895	MS	3,086	6,428	04/22/2024	03/01/2049
00108W-AJ-9	AEP Texas Inc Nt		1		2.A FE	608,640	75.636	378,180	500,000	597,399	0	(2,768)	0	0	4.150	3.000	MN	3,458	20,750	09/23/2020	05/01/2049
00108W-AQ-3	AEP Texas Inc Nt		1		2.A FE	998,360	90.174	901,740	1,000,000	998,419	0	25	0	0	5.250	5.261	MN	6,708	52,500	05/16/2022	05/15/2052
00774M-AZ-8	AerCap Ireland Capital Nt		D	2	2.A FE	1,550,310	78.392	1,175,880	1,500,000	1,544,479	0	(1,976)	0	0	3.850	3.608	AO	9,946	57,750	01/06/2022	10/29/2041
001055-AR-3	Aflac Inc Nt		2		1.G FE	1,488,525	78.504	1,177,560	1,500,000	1,490,501	0	268	0	0	4.000	4.044	AO	12,667	60,000	09/14/2016	10/15/2046
V0055B-AY-1	Africa Finance Corp Nt		D		1.G FE	170,800	91.455	182,910	200,000	178,700	0	5,585	0	0	2.875	6.493	AO	1,006	5,750	07/25/2023	04/28/2028
00831T-AA-9	African Export-Import Bank/The Nt		D	2	2.B FE	249,695	92.113	267,128	290,000	256,361	0	5,188	0	0	3.994	6.909	MS	3,217	8,787	10/08/2024	09/21/2029
001201-B@-0	AGL Energy Limited Ser E Gtd Sr Nt		D		2.B	1,500,000	88.713	1,330,699	1,500,000	1,500,000	0	0	0	0	3.910	3.910	JD	3,747	58,650	12/08/2016	12/08/2031
008474-D@-4	Agnico Eagle Mines Limited Sr Nt Ser C		A		2.A FE	2,000,000	96.716	1,934,324	2,000,000	2,000,000	0	0	0	0	4.740	4.740	JD	527	94,800	06/29/2017	06/29/2029
008474-E#-1	Agnico Eagle Mines Limited Sr Nt Ser C		A		2.A FE	500,000	91.248	456,242	500,000	500,000	0	0	0	0	4.630	4.630	AO	5,530	23,150	04/05/2018	04/05/2033
00131L-AK-1	AIA Group Ltd Nt		D	1	1.F FE	225,319	74.627	227,612	305,000	227,549	0	2,230	0	0	3.200	5.663	MS	2,847	4,880	04/04/2024	09/16/2040
C0104@-AD-2	Airbus Canada Ltd Partnership Guarenteed		D		1.F FE	700,000	90.749	635,240	700,000	700,000	0	0	0	0	3.040	3.040	JJ	9,458	21,280	07/21/2020	07/21/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
010392-FL-7	Alabama Power Nt		1		1.E FE	1,181,690	82,268	822,680	1,000,000	1,162,921	0	(6,216)	0	0	4.150	3.022	FA	15,678	41,500	11/15/2021	08/15/2044
01400E-AC-7	Alcon Finance Co Nt		D	1	2.A FE	998,220	73,454	734,540	1,000,000	998,407	0	38	0	0	3.800	3.810	MS	10,344	38,000	09/16/2019	09/23/2049
01400E-AF-0	Alcon Finance Co Nt		C	1	2.A FE	498,370	98,541	492,705	500,000	498,415	0	22	0	0	5.750	5.773	JD	1,997	28,750	11/29/2022	12/06/2052
G0222Q-AA-5	Aldar Sukuk No 2 Ltd Nt		D		2.A FE	177,500	94,015	188,030	200,000	181,340	0	3,252	0	0	3.875	6.148	AO	1,485	7,750	10/23/2023	10/22/2029
015271-AQ-2	Alexandria Real Estate Eqlys Nt		1		2.A FE	299,847	85,962	257,886	300,000	299,874	0	3	0	0	4.850	4.853	AO	3,072	14,550	03/12/2019	04/15/2049
015271-AZ-2	Alexandria Real Estate Eqlys Nt		1		2.A FE	995,750	68,166	681,660	1,000,000	996,017	0	86	0	0	3.550	3.573	MS	10,453	35,500	02/02/2022	03/15/2052
015271-BB-4	Alexandria Real Estate Eqlys Nt		1		2.A FE	266,718	89,299	267,897	300,000	267,535	0	436	0	0	5.150	5.945	AO	3,262	15,450	03/29/2023	04/15/2053
015271-AN-9	Alexandria Real Estate Eqlys Sr Nt		1		2.A FE	500,454	97,511	487,555	500,000	500,240	0	(38)	0	0	4.700	4.690	JJ	11,750	23,500	06/12/2018	07/01/2030
531546-AB-5	Algonquin Power & Utilities Co Nt		1		2.B FE	498,700	83,879	419,395	500,000	499,224	0	127	0	0	2.050	2.079	MS	3,018	10,250	09/16/2020	09/15/2030
01609W-AZ-5	Alibaba Group Holding Nt		D	1	1.E FE	133,220	64,482	128,964	200,000	134,122	0	902	0	0	3.150	5.555	FA	2,485	3,150	03/07/2024	02/09/2051
01626P-AN-6	Alimentation Couche-Tard Inc Nt		A	1	2.A FE	498,045	71,786	358,930	500,000	498,234	0	41	0	0	3.800	3.822	JJ	8,233	19,000	01/22/2020	02/15/2050
01626P-AG-1	Alimentation Couche-Tard Inc Sr Nt		A	2	2.A FE	988,263	82,082	820,820	1,000,000	989,205	0	211	0	0	4.500	4.571	JJ	19,375	45,000	10/10/2018	07/26/2047
01626P-AH-9	Alimentation Couche-Tard Inc Sr Nt		A	2	2.A FE	499,330	96,568	482,840	500,000	499,805	0	71	0	0	3.550	3.566	JJ	7,642	17,750	07/19/2017	07/26/2027
Q0182#-AB-4	Aiinta Energy Finance Pty Ltd Ser B Gtd		D		2.B PL	1,000,000	97,307	973,070	1,000,000	1,000,000	0	0	0	0	4.770	4.770	MS	12,588	47,700	09/26/2018	09/26/2028
01748T-AB-7	Allegion PLC Nt		1		2.B FE	1,005,460	93,450	934,500	1,000,000	1,002,761	0	(552)	0	0	3.500	3.434	AO	8,750	35,000	09/25/2019	10/01/2029
01748T-AC-5	Allegion PLC Nt		1		2.B FE	499,990	100,925	504,625	500,000	499,999	0	0	0	0	5.411	5.411	JJ	13,528	27,055	06/07/2022	07/01/2032
018522-M*-0	Allete Inc 1st Mortgage Bond				1.F	1,000,000	61,893	618,932	1,000,000	1,000,000	0	0	0	0	3.300	3.300	FA	13,750	33,000	08/03/2020	08/01/2050
019736-AE-7	Allison Transmission Inc Nt		2		3.A FE	151,313	96,880	145,320	150,000	150,144	0	(185)	0	0	4.750	4.618	AO	1,781	7,125	09/22/2017	10/01/2027
020002-AT-8	Allstate Corp Nt				2.A FE	968,858	104,841	786,308	750,000	895,851	0	(10,232)	0	0	5.950	3.808	AO	11,156	44,625	11/04/2016	04/01/2036
020002-BA-8	Allstate Corp Nt				2.A FE	519,875	85,558	427,790	500,000	515,580	0	(547)	0	0	4.500	4.255	JD	1,000	22,500	08/17/2015	06/15/2043
020002-BC-4	Allstate Corp Nt		1		2.A FE	2,387,876	80,369	1,576,840	1,962,000	2,344,404	0	(12,682)	0	0	4.200	2.962	JD	3,662	82,404	07/30/2021	12/15/2046
02005N-BV-1	Ally Financial Inc Nt		1		2.C FE	500,000	98,843	494,215	500,000	500,000	0	0	0	0	6.184	6.184	JJ	13,313	0	07/22/2024	07/26/2035
P01703-AD-2	ALPEK SA DE CV Nt		D	1	2.C FE	186,760	84,147	193,538	230,000	192,945	0	4,777	0	0	3.250	6.468	FA	2,616	7,475	09/07/2023	02/25/2031
023135-BM-7	Amazon.com Inc Nt		1		1.E FE	605,400	82,048	410,240	500,000	599,373	0	(1,734)	0	0	4.250	3.249	FA	7,615	21,250	05/10/2021	08/22/2057
023135-CA-2	Amazon.com Inc Nt		1		1.D FE	996,230	73,479	734,790	1,000,000	996,765	0	153	0	0	2.875	2.900	MN	3,913	28,750	05/10/2021	05/12/2041
023135-AP-1	Amazon.com Inc Sr Nt		2		1.E FE	848,445	99,748	748,110	750,000	813,033	0	(5,489)	0	0	4.800	3.734	JD	2,600	36,000	10/05/2017	12/05/2034
Q0305#-AG-5	Ambient Bidco Pty Ltd Ser C Sr Sec Nt		D		2.B Z	1,000,000	94,715	947,150	1,000,000	1,000,000	0	0	0	0	5.910	5.910	MS	19,043	0	09/05/2024	09/05/2039
Q0305#-AB-6	Ambient Bidco Pty Ltd Series B Gtd Sr Se		D		2.B PL	1,000,000	100,571	1,005,709	1,000,000	1,000,000	0	0	0	0	6.460	6.460	FA	24,404	64,600	02/15/2023	02/15/2038
02343U-AG-0	Amcor Finance USA Inc Nt				2.B FE	1,509,818	98,315	1,474,725	1,500,000	1,502,061	0	(1,501)	0	0	3.625	3.518	AO	9,516	54,375	06/13/2019	04/28/2026
02343U-AH-8	Amcor Finance USA Inc Nt				2.B FE	499,129	98,125	490,625	500,000	499,623	0	102	0	0	4.500	4.524	MN	2,875	22,500	06/13/2019	05/15/2028
025816-CX-5	Amer Express Co Nt		1		1.G FE	500,000	97,577	487,885	500,000	500,000	0	0	0	0	4.989	4.989	MN	2,425	24,945	05/18/2022	05/26/2033
023586-D*-8	Amerco (DBA U-Haul Holding Co) Series D				2.B PL	800,000	77,238	617,906	800,000	800,000	0	0	0	0	2.780	2.780	MS	5,622	22,240	09/29/2021	09/30/2033
023586-E#-3	Amerco (DBA U-Haul Holding Co) Series E				2.B PL	600,000	74,918	449,511	600,000	600,000	0	0	0	0	2.880	2.880	JJ	7,392	17,280	01/27/2022	01/27/2035
02364W-AW-5	America Movil SA de CV Nt		D	1	2.A FE	106,986	102,655	102,655	100,000	106,725	0	(261)	0	0	6.125	5.469	MS	1,548	6,125	01/08/2024	03/30/2040
02507*-AD-6	American Century Companies Inc Sr Nt Ser				2.B	1,000,000	95,694	956,936	1,000,000	1,000,000	0	0	0	0	3.970	3.970	AO	7,168	39,700	10/26/2017	10/26/2027
025932-AL-8	American Financial Group Sr Nt		2		2.A FE	994,600	82,864	828,640	1,000,000	995,385	0	117	0	0	4.500	4.533	JD	2,000	45,000	05/25/2017	06/15/2047
02666T-AF-4	American Homes 4 Rent Nt		1		2.B FE	419,865	77,986	389,930	500,000	420,256	0	391	0	0	4.300	5.427	AO	4,539	10,750	09/17/2024	04/15/2052
026874-DE-4	American Intl Group Nt		2		2.B FE	530,565	92,873	464,365	500,000	519,494	0	(1,534)	0	0	4.700	4.219	JJ	11,163	23,500	08/05/2016	07/10/2035
026874-DK-0	American Intl Group Sr Nt		1		2.B FE	498,135	97,722	488,610	500,000	499,309	0	195	0	0	4.200	4.246	AO	5,250	21,000	03/19/2018	04/01/2028
03028P-N*-3	American Transmission Co LLC Ser B Sr Nt				1.F	500,000	96,493	482,464	500,000	500,000	0	0	0	0	6.080	6.080	JJ	14,018	0	07/15/2024	07/15/2054
03028P-M*-4	American Transmission Co LLC Sr Nt				1.F	300,000	94,790	284,370	300,000	300,000	0	0	0	0	5.930	5.930	JJ	8,055	17,790	01/18/2023	01/18/2053
03028P-D@-2	American Transmission Co LLC Sr Nt Ser A				1.F	1,500,000	94,086	1,411,283	1,500,000	1,500,000	0	0	0	0	3.740	3.740	JJ	24,778	56,100	01/22/2014	01/22/2029

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
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03028P-L*-5	American Transmission Co LLC Sr Nt Ser B			1.F	1,000,000	58.819	588,187	1,000,000	1,000,000	0	0	0	0	3.130	3.130	JJ	13,129	31,300	01/31/2022	01/31/2052
03028P-J*-8	American Transmission Co LLC Sr Nt Ser C			1.F	500,000	73.132	365,661	500,000	500,000	0	0	0	0	4.120	4.120	JJ	9,327	20,600	07/18/2018	07/18/2048
03063U-AA-9	Americold Realty Oper Pa Nt	1		2.B FE	298,788	95.711	287,133	300,000	298,817	0	29	0	0	5.409	5.462	MS	4,913	0	10/08/2024	09/12/2034
03063#-AB-0	Americold Realty Oper Prtnrshp Ser B Gtd			2.B FE	1,500,000	96.720	1,450,796	1,500,000	1,500,000	0	0	0	0	4.860	4.860	JJ	35,033	72,900	12/04/2018	01/08/2029
03063#-AC-8	Americold Realty Oper Prtnrshp Ser C Gtd			2.B FE	500,000	92.317	461,586	500,000	500,000	0	0	0	0	4.100	4.100	JJ	9,851	20,500	05/07/2019	01/08/2030
031162-BH-2	Amgen Inc Nt	1		2.A FE	569,800	97.985	489,925	500,000	558,451	0	(2,227)	0	0	5.650	4.646	JD	1,256	28,250	04/25/2019	06/15/2042
031162-BZ-2	Amgen Inc Nt	1		2.A FE	590,925	83.010	415,050	500,000	578,385	0	(2,760)	0	0	4.400	3.315	MN	3,667	22,000	02/25/2020	05/01/2045
031162-DA-5	Amgen Inc Nt	1		2.A FE	996,950	69.686	696,860	1,000,000	997,358	0	123	0	0	2.800	2.820	FA	10,578	28,000	08/05/2021	08/15/2041
031162-DU-1	Amgen Inc Nt	1		2.A FE	494,838	96.227	481,135	500,000	494,902	0	36	0	0	5.750	5.817	MS	9,503	28,750	02/16/2023	03/02/2063
031162-BK-5	Amgen Inc Sr Nt	1		2.A FE	701,598	93.153	558,918	600,000	679,968	0	(3,397)	0	0	5.150	4.030	MN	3,948	30,900	10/19/2017	11/15/2041
031162-CF-5	Amgen Inc Sr Nt	1		2.A FE	505,865	83.928	419,640	500,000	505,275	0	(104)	0	0	4.663	4.593	JD	1,036	23,315	03/09/2018	06/15/2051
032095-AH-4	Amphenol Corp Sr Nt	1		1.G FE	399,616	97.964	391,856	400,000	399,808	0	39	0	0	4.350	4.362	JD	1,450	17,400	01/07/2019	06/01/2029
Q0347#-AC-4	Ampol Limited Series C Senior Notes	D		2.A	500,000	95.963	479,813	500,000	500,000	0	0	0	0	5.870	5.870	MS	9,294	29,350	09/07/2023	09/07/2035
032177-AJ-6	Amsted Industries Nt	1		3.C FE	205,500	94.062	188,124	200,000	202,486	0	(673)	0	0	4.625	4.225	MN	1,182	9,250	02/20/2020	05/15/2030
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro			1.D	251,094	90.133	226,318	251,094	251,094	0	0	0	0	4.095	4.130	MON	29	8,569	09/17/2018	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,Mi) CTL PT Pass-Throu			1.D	264,170	89.993	237,734	264,170	264,170	0	0	0	0	4.095	4.130	MON	30	9,015	11/16/2018	09/30/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro			1.E	205,379	90.890	186,669	205,379	205,379	0	0	0	0	4.233	4.271	MON	24	7,245	11/01/2018	09/30/2039
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro			1.D	280,616	90.040	252,665	280,616	280,616	0	0	0	0	4.095	4.130	MON	32	9,576	10/16/2018	08/31/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu			1.D	214,749	90.890	195,185	214,749	214,749	0	0	0	0	4.233	4.270	MON	25	7,575	11/01/2018	09/30/2039
032654-AW-5	Analog Devices Nt	2		1.G FE	496,135	70.827	354,135	500,000	496,622	0	156	0	0	2.800	2.851	AO	3,500	14,000	09/28/2021	10/01/2041
G0446N-AT-1	Anglo American Capital PLC Nt	D		2.B FE	153,388	74.127	148,254	200,000	153,834	0	446	0	0	3.950	5.667	MS	2,436	3,950	06/14/2024	09/10/2050
034863-AX-8	Anglo American Nt	D	1	2.B FE	163,348	86.711	173,422	200,000	170,942	0	4,232	0	0	2.625	5.648	MS	1,619	5,250	02/27/2023	09/10/2030
034863-BA-7	Anglo American Nt	D	1	2.B FE	247,878	86.910	217,275	250,000	248,607	0	202	0	0	2.875	2.974	MS	2,076	7,188	03/30/2021	03/17/2031
034863-BC-3	Anglo American Nt	D	1	2.A FE	245,683	83.535	208,838	250,000	245,875	0	72	0	0	4.750	4.860	MS	3,464	11,875	03/14/2022	03/16/2052
034863-AU-4	Anglo American Sr Nt	D		2.B FE	497,730	98.023	490,115	500,000	499,160	0	239	0	0	4.500	4.557	MS	6,625	22,500	03/13/2018	03/15/2028
03512T-AE-1	AngloGold Ashanti Holdings PLC Nt	D		2.C FE	184,440	90.394	180,788	200,000	184,959	0	519	0	0	3.750	5.285	AO	1,875	0	10/08/2024	10/01/2030
035242-AB-2	Anheuser-Busch Inbev Finance Nt	D	1	1.G FE	467,049	82.447	342,155	415,000	458,976	0	(1,773)	0	0	4.000	3.221	JJ	7,562	16,600	02/26/2020	01/17/2043
035242-AM-8	Anheuser-Busch Inbev Finance Nt	D	2	1.G FE	1,061,480	94.797	947,970	1,000,000	1,040,982	0	(3,017)	0	0	4.700	4.216	FA	19,583	47,000	03/03/2017	02/01/2036
035242-AN-6	Anheuser-Busch Inbev Finance Nt	D	2	1.G FE	997,650	90.517	905,170	1,000,000	998,046	0	52	0	0	4.900	4.915	FA	20,417	49,000	01/13/2016	02/01/2046
03523T-BF-4	Anheuser-Busch Inbev Worldwide Nt	C	1	1.G FE	645,255	125.487	627,435	500,000	632,894	0	(6,165)	0	0	8.200	5.464	JJ	18,906	41,000	12/02/2022	01/15/2039
03523T-BW-7	Anheuser-Busch Inbev Worldwide Sr Nt	D	1	1.G FE	501,535	101.886	509,430	500,000	501,461	0	(14)	0	0	5.800	5.780	JJ	12,728	29,000	01/10/2019	01/23/2059
001814-D@-8	ANR Pipeline Company Ser D Sr Nt			2.A	500,000	78.286	391,429	500,000	500,000	0	0	0	0	3.730	3.730	MN	1,813	18,650	05/26/2022	05/26/2037
03718N-AB-2	ANTOFAGASTA PLC Nt	D	1	2.B FE	197,080	98.957	197,914	200,000	197,472	0	268	0	0	5.625	5.839	MN	1,500	11,250	08/03/2023	05/13/2032
00203Q-AE-7	AP Moller-Maersk A/S Nt	D	1	2.A FE	496,940	97.928	489,640	500,000	498,461	0	304	0	0	4.500	4.577	JD	688	22,500	06/17/2019	06/20/2029
037411-AW-5	Apache Corp Nt	1		2.C FE	216,905	87.131	217,828	250,000	217,458	0	553	0	0	5.100	6.431	MS	4,250	6,375	07/19/2024	09/01/2040
037411-AY-1	Apache Corp Nt	2		2.C FE	173,406	86.703	173,406	200,000	173,406	0	187	21,187	0	5.250	5.496	FA	4,375	10,500	02/05/2019	02/01/2042
037411-BE-4	Apache Corp Sr Nt	1		2.C FE	578,976	96.496	578,976	600,000	578,976	0	1,639	14,090	0	4.375	4.712	AO	5,542	26,250	10/05/2018	10/15/2028
037735-CY-1	Appalachian Power Co Nt	1		2.A FE	579,955	69.516	347,580	500,000	571,796	0	(1,957)	0	0	3.700	2.886	MN	3,083	18,500	08/12/2020	05/01/2050
037735-CG-0	Appalachian Power Co Sr Nt			2.A FE	741,078	103.532	621,192	600,000	697,226	0	(6,516)	0	0	6.375	4.521	AO	9,563	38,250	03/07/2017	04/01/2036
037833-AL-4	Apple Inc Nt			1.B FE	2,591,954	82.947	1,773,407	2,138,000	2,532,782	0	(16,662)	0	0	3.850	2.580	MN	13,033	82,313	07/30/2021	05/04/2043
037833-BH-2	Apple Inc Nt			1.B FE	2,008,250	88.402	1,768,040	2,000,000	2,006,624	0	(201)	0	0	4.375	4.350	MN	11,667	87,500	05/07/2015	05/13/2045
037833-EQ-9	Apple Inc Nt	1		1.B FE	401,805	79.694	398,470	500,000	404,995	0	1,505	0	0	3.950	5.263	FA	7,845	19,750	11/01/2022	08/08/2052

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n B O N D C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
037833-ER-7	Apple Inc Nt		1	1.B FE	394,805	79.973	399,865	500,000	396,597	0	839	0	0	4.100	5.389	FA	8,143	20,500	11/01/2022	08/08/2062	
038222-AG-0	Applied Materials Inc Sr Nt			1.F FE	361,116	103.616	310,848	300,000	349,357	0	(2,004)	0	0	5.850	4.431	JD	780	17,550	05/15/2018	06/15/2041	
00205G-AD-9	APT Pipelines Sr Nt		D 2	2.B FE	507,259	98.380	491,900	500,000	501,932	0	(804)	0	0	4.250	4.069	JJ	9,799	21,250	06/29/2017	07/15/2027	
00217G-AC-7	Aptiv PLC / Aptiv Corp Nt		D 1	2.B FE	176,833	71.227	178,068	250,000	178,046	0	959	0	0	4.150	6.391	MN	1,729	10,375	09/25/2023	05/01/2052	
03835V-AH-9	Aptiv PLC Nt		1	2.B FE	213,062	85.896	171,792	200,000	211,813	0	(257)	0	0	5.400	4.973	MS	3,180	10,800	07/09/2019	03/15/2049	
03835V-AJ-5	Aptiv PLC Nt		1	2.B FE	782,512	58.590	468,720	800,000	783,652	0	378	0	0	3.100	3.214	JD	2,067	24,800	11/09/2021	12/01/2051	
03842*-BY-1	Aqua Pennsylvania Inc First Mortgage Bd			1.F	500,000	53.988	269,939	500,000	500,000	0	0	0	0	2.850	2.850	JD	1,188	14,250	11/20/2020	12/01/2053	
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2		D	1.G FE	394,103	94.477	372,336	394,103	394,103	0	0	0	0	4.320	4.320	JJ	7,992	17,025	01/15/2019	01/12/2034	
038522-AQ-1	Aramark Sys Nt		2	4.A FE	197,625	97.175	194,350	200,000	199,118	0	257	0	0	5.000	5.156	FA	4,167	10,000	04/30/2018	02/01/2028	
03938L-AP-9	Arcelormittal Nt		D 1	2.C FE	506,610	106.403	532,015	500,000	506,344	0	(227)	0	0	7.000	6.862	AO	7,389	35,000	08/04/2023	10/15/2039	
03938L-AS-3	Arcelormittal Nt		D 1	2.C FE	1,087,468	103.078	1,133,858	1,100,000	1,088,163	0	400	0	0	6.750	6.861	MS	24,750	74,250	09/14/2023	03/01/2041	
039483-BC-5	Archer Daniels Midland Co Nt		1	1.F FE	512,205	100.083	500,415	500,000	511,374	0	(427)	0	0	5.765	5.550	MS	9,608	28,825	11/15/2022	03/01/2041	
039483-BQ-4	Archer Daniels Midland Co Sr Nt		1	1.F FE	494,725	84.311	421,555	500,000	495,268	0	106	0	0	4.500	4.565	MS	6,625	22,500	11/28/2018	03/15/2049	
03980@-AC-0	Ardent Mills LLC Sr Nt Ser C			2.B YE	1,000,000	88.760	887,595	1,000,000	1,000,000	0	0	0	0	4.090	4.090	JD	1,818	40,900	12/14/2017	12/14/2032	
040555-CP-7	Arizona Public Svc Nt		1	2.A FE	509,868	84.505	338,020	400,000	494,794	0	(3,767)	0	0	4.700	3.021	JJ	8,669	18,800	10/15/2020	01/15/2044	
04273W-AC-5	Arrow Electronics Inc Nt		2	2.C FE	249,395	85.139	212,848	250,000	249,554	0	55	0	0	2.950	2.978	FA	2,786	7,375	11/16/2021	02/15/2032	
04273W-AE-1	Arrow Electronics Inc Nt		1	2.C FE	249,925	100.570	251,425	250,000	249,929	0	4	0	0	5.875	5.879	AO	3,305	7,344	04/01/2024	04/10/2034	
04316J-AE-9	Arthur J Gallagher & Co Nt		1	2.B FE	973,835	98.309	983,090	1,000,000	974,330	0	348	0	0	5.750	5.938	MS	19,007	57,500	09/07/2023	03/02/2053	
04317@-AQ-1	Arthur J Gallagher & Co Sr Nt Ser Q			2.A FE	1,000,000	98.379	983,788	1,000,000	1,000,000	0	0	0	0	4.400	4.400	JD	3,544	44,000	06/02/2016	06/02/2026	
04317@-AX-6	Arthur J Gallagher & Co Sr Nt Ser X			2.A FE	500,000	93.768	468,842	500,000	500,000	0	0	0	0	4.190	4.190	JD	233	20,950	06/27/2017	06/27/2029	
04317@-AY-4	Arthur J Gallagher & Co Sr Nt Ser Y			2.A FE	500,000	93.250	466,248	500,000	500,000	0	0	0	0	4.190	4.190	FA	8,671	20,950	08/02/2017	08/02/2029	
045054-AQ-6	Ashtead Capital Inc Nt		1	2.C FE	498,835	98.470	492,350	500,000	498,969	0	94	0	0	5.550	5.581	MN	2,390	27,750	01/24/2023	05/30/2033	
04505A-AA-7	Ashtead Capital Inc Nt		1	2.C FE	476,787	98.738	493,690	500,000	480,934	0	1,892	0	0	5.500	6.130	FA	10,694	27,500	09/28/2022	08/11/2032	
046353-AU-2	AstraZeneca PLC Sr Nt		D 1	1.F FE	247,360	84.865	212,163	250,000	247,672	0	55	0	0	4.375	4.439	FA	4,071	10,938	08/14/2018	08/17/2048	
00206R-BA-9	AT&T Inc Nt			2.B FE	399,448	97.389	389,556	400,000	399,569	0	15	0	0	5.550	5.560	FA	8,387	22,200	01/29/2016	08/15/2041	
00206R-CQ-3	AT&T Inc Nt		1	2.B FE	232,132	86.856	173,712	200,000	228,175	0	(876)	0	0	4.750	3.769	MN	1,214	9,500	02/18/2020	05/15/2046	
00206R-DJ-8	AT&T Inc Nt		1	2.B FE	1,196,447	82.665	909,315	1,100,000	1,185,604	0	(2,331)	0	0	4.500	3.973	MS	15,400	49,500	01/22/2020	03/09/2048	
00206R-MN-9	AT&T Inc Nt		1	2.B FE	478,725	69.134	345,670	500,000	479,754	0	292	0	0	3.800	4.023	JD	1,583	19,000	04/28/2021	12/01/2057	
049560-AG-0	Atmos Energy Corp Nt			1.E FE	1,190,850	102.682	1,026,820	1,000,000	1,110,032	0	(8,766)	0	0	5.950	4.544	AO	12,561	59,500	05/31/2013	10/15/2034	
049560-AP-0	Atmos Energy Corp Sr Nt		1	1.G FE	497,495	82.180	410,900	500,000	497,787	0	53	0	0	4.300	4.330	AO	5,375	21,500	10/01/2018	10/01/2048	
Q0695#-AA-6	Aurizon Network Pty Ltd Series A Senior		D	2.A FE	1,000,000	104.316	1,043,161	1,000,000	1,000,000	0	0	0	0	6.330	6.530	JD	544	65,300	06/28/2023	06/28/2033	
Q0697#-AC-0	Ausgrid Finance Pty Ltd Ser C Gtd Sr Nt		D	2.A FE	1,000,000	86.227	862,266	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	09/06/2017	10/01/2032	
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt		D	2.B FE	956,667	96.833	926,369	956,667	956,667	0	0	0	0	4.820	4.819	MS	11,656	46,111	09/27/2018	09/30/2030	
05279#-AH-2	Autoliv ASP Inc Sr Nt Ser D			2.B FE	1,000,000	98.493	984,931	1,000,000	1,000,000	0	0	0	0	4.240	4.240	AO	8,009	47,400	04/23/2014	04/23/2026	
053332-AT-9	Autozone Inc Nt		2	2.B FE	999,740	97.976	979,760	1,000,000	999,961	0	29	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026	
053611-AK-5	Avery Dennison Nt		1	2.B FE	696,990	88.680	620,760	700,000	698,310	0	292	0	0	2.650	2.699	AO	3,143	18,550	03/04/2020	04/30/2030	
053611-AJ-8	Avery Dennison Sr Nt		1	2.B FE	498,716	99.784	498,920	500,000	499,420	0	131	0	0	4.875	4.908	JD	1,693	24,375	11/29/2018	12/06/2028	
05635J-AC-4	Bacardi Ltd / Bacardi-Martini Nt		D 1	2.C FE	996,410	96.951	969,510	1,000,000	996,551	0	101	0	0	5.900	5.931	JD	2,622	59,000	06/06/2023	06/15/2043	
067316-AG-4	Bacardi Ltd Nt		D 1	2.C FE	1,519,533	92.044	1,125,698	1,223,000	1,471,505	0	(15,402)	0	0	5.150	3.209	MN	8,048	62,985	01/07/2022	05/15/2038	
067316-AH-2	Bacardi Ltd Nt		D 1	2.C FE	91,457	89.666	89,666	100,000	91,721	0	160	0	0	5.300	5.961	MN	677	5,300	05/01/2023	05/15/2048	
05523R-AE-7	BAE Systems PLC Nt		D 1	2.A FE	985,370	64.768	647,680	1,000,000	986,739	0	335	0	0	3.000	3.075	MS	8,833	30,000	09/08/2020	09/15/2050	
05523R-AF-4	BAE Systems PLC Nt		D 1	2.A FE	297,696	82.731	248,193	300,000	298,588	0	215	0	0	1.900	1.982	FA	2,153	5,700	09/08/2020	02/15/2031	

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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	F o r e i g n B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
057224-AZ-0	Baker Hughes Inc Nt			1.G FE	534,130	95.034	475,170	500,000	528,146	0	(1,201)	0	0	5.125	4.617	MS	7,545	25,625	06/10/2019	09/15/2040	
05723K-AF-7	Baker Hughes LLC Nt		1	1.G FE	456,440	78.721	393,605	500,000	461,177	0	934	0	0	4.080	4.633	JD	907	20,400	05/21/2019	12/15/2047	
05724B-AA-7	Baker Hughes LLC Nt		1	1.G FE	200,000	97.942	195,884	200,000	200,000	0	0	0	0	4.486	4.486	MN	1,495	8,972	04/28/2020	05/01/2030	
058498-AT-3	Ball Corp Nt			3.A FE	547,638	99.951	549,731	550,000	549,851	0	287	0	0	5.250	5.306	JJ	14,438	28,875	06/29/2015	07/01/2025	
058498-AV-8	Ball Corp Sr Nt		1	3.A FE	200,688	99.564	199,128	200,000	200,110	0	(98)	0	0	4.875	4.822	MS	2,871	9,750	03/08/2018	03/15/2026	
P09376-DD-6	Banco De Chile Nt		D 1	1.F FE	170,580	84.340	168,680	200,000	172,390	0	1,810	0	0	2.990	5.403	JD	365	2,990	06/10/2024	12/09/2031	
05971U-2A-4	Banco de Credito del Peru Nt		D 1	2.C FE	124,149	99.807	129,749	130,000	129,912	0	3,207	0	0	2.700	5.269	JJ	1,658	3,510	02/27/2023	01/11/2025	
05971U-2E-6	Banco de Credito del Peru Nt		D 1	2.C FE	94,907	101.730	96,644	95,000	94,923	0	16	0	0	5.850	5.873	JJ	2,624	2,779	01/04/2024	01/11/2029	
P1507S-AH-0	Banco Santander Mexico SA Inst Nt		D 1	2.A FE	196,482	99.919	199,838	200,000	199,275	0	2,401	0	0	5.375	6.660	AO	1,822	10,750	10/30/2023	04/17/2025	
Y0606W-CC-2	BANGKOK BANK PCL/HK Nt		D 2	2.C FE	167,054	85.432	170,864	200,000	168,768	0	1,714	0	0	3.466	5.269	MS	1,887	6,932	02/06/2024	09/23/2036	
06237M-AA-1	Bank Gospodarstwa Krajowego Nt		D	1.G FE	186,740	97.616	195,232	200,000	188,040	0	1,054	0	0	5.375	6.304	MN	1,165	10,750	10/05/2023	05/22/2033	
06051G-FC-8	Bank of America Corp Nt			1.G FE	214,218	93.483	233,708	250,000	216,128	0	909	0	0	5.000	6.224	JJ	5,556	12,500	11/04/2022	01/21/2044	
06051G-FX-2	Bank of America Corp Nt			1.G FE	998,330	98.501	985,010	1,000,000	999,749	0	186	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026	
06051G-JA-8	Bank of America Corp Nt		1	1.G FE	1,581,624	78.425	1,054,816	1,345,000	1,562,032	0	(5,324)	0	0	4.083	3.167	MS	15,407	54,916	04/16/2021	03/20/2051	
06051G-GM-5	Bank of America Corp Sr Nt		2	1.G FE	1,500,000	89.020	1,335,300	1,500,000	1,500,000	0	0	0	0	4.244	4.244	AO	11,848	63,660	04/19/2017	04/24/2038	
06051G-GC-7	Bank of America Corp Sub Nt		2	2.A FE	518,745	98.152	490,760	500,000	504,403	0	(2,202)	0	0	4.183	3.698	MN	2,092	20,915	09/08/2017	11/25/2027	
V0957S-AC-1	Banque Ouest Africaine de Dev Nt		D 2	2.B FE	160,740	90.286	180,572	200,000	165,394	0	3,699	0	0	4.700	8.053	AO	1,802	9,400	09/22/2023	10/22/2031	
06684Q-AB-8	Baptist Healthcare System Muni		1	1.E FE	293,832	70.558	282,232	400,000	295,434	0	1,602	0	0	3.540	5.444	FA	5,349	7,080	02/16/2024	08/15/2050	
06738E-AJ-4	Barclays PLC Nt		D	2.A FE	400,175	93.372	466,860	500,000	404,446	0	2,023	0	0	5.250	7.017	FA	9,771	26,250	10/27/2022	08/17/2045	
06738E-BW-4	Barclays PLC Nt		D 1	2.A FE	997,680	72.469	724,690	1,000,000	997,933	0	83	0	0	3.330	3.345	MN	3,423	33,300	01/04/2022	11/24/2042	
06738E-CA-1	Barclays PLC Nt		D 1	2.A FE	503,183	100.048	500,240	500,000	502,573	0	(265)	0	0	5.746	5.662	FA	11,332	28,730	08/02/2022	08/09/2033	
06738E-CV-5	Barclays PLC Nt		D 1	2.A FE	250,000	96.074	240,185	250,000	250,000	0	0	0	0	5.335	5.335	MS	4,112	0	09/03/2024	09/10/2035	
067901-AA-6	Barrick Gold Corp Nt		A	2.A FE	1,277,419	101.224	1,315,912	1,300,000	1,286,171	0	1,006	0	0	5.800	5.944	MN	9,634	75,400	05/31/2013	11/15/2034	
06849R-AC-6	Barrick NA Finance LLC Nt		1	1.G FE	331,788	113.690	341,070	300,000	329,117	0	(1,297)	0	0	7.500	6.424	MS	6,625	22,500	11/01/2022	09/15/2038	
06849R-AK-8	Barrick NA Finance LLC Nt		1	2.A FE	475,450	98.903	494,515	500,000	476,928	0	665	0	0	5.750	6.174	MN	4,792	28,750	09/27/2022	05/01/2043	
055262-D*-7	BASF SE Series E Sr Note		D	1.G FE	1,000,000	100.017	1,000,171	1,000,000	1,000,000	0	0	0	0	5.910	5.910	JJ	28,237	29,550	01/09/2024	01/09/2039	
055262-A#-6	BASF SE Sr Nt Ser A		D	1.G FE	1,000,000	98.782	987,818	1,000,000	1,000,000	0	0	0	0	3.890	3.890	JD	2,161	38,900	12/11/2013	12/11/2025	
055262-B*-9	BASF SE Sr Nt Ser B		D	1.G FE	1,000,000	95.909	959,091	1,000,000	1,000,000	0	0	0	0	4.090	4.090	JD	2,272	40,900	12/11/2013	12/11/2028	
070101-AH-3	Basin Electric Power Coop 1st Mtg Nt		2	1.F FE	996,350	83.775	837,750	1,000,000	996,862	0	78	0	0	4.750	4.773	AO	8,576	47,500	04/19/2017	04/26/2047	
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st			1.F	744,437	95.289	694,632	728,975	735,057	0	(773)	0	0	4.000	3.763	AO	7,290	29,159	05/31/2013	10/01/2031	
070101-J#-8	Basin Electric Power Coop First Mtg Obl			1.F	983,333	101.720	1,000,244	983,333	983,333	0	0	0	0	6.390	6.390	FA	23,738	31,941	02/12/2024	02/15/2054	
501797-AN-4	Bath & Body Works Inc Nt			3.B FE	100,375	98.455	98,455	100,000	100,137	0	(40)	0	0	5.250	5.201	FA	2,188	5,250	01/08/2018	02/01/2028	
071813-BG-3	Baxter International Nt		2	2.B FE	495,210	80.231	481,386	600,000	495,650	0	440	0	0	4.500	6.081	JD	1,200	13,500	11/13/2024	06/15/2043	
071813-CV-9	Baxter International Nt		1	2.B FE	1,007,120	62.167	621,670	1,000,000	1,006,640	0	(161)	0	0	3.132	3.095	JD	2,610	31,320	11/16/2021	12/01/2051	
07274N-BG-7	Bayer US Finance II LLC Sr Nt		D 2	2.B FE	891,360	69.065	690,650	1,000,000	906,933	0	2,712	0	0	3.950	4.665	AO	8,339	39,500	07/12/2018	04/15/2045	
073096-B*-9	Bayport Polymers LLC Series D Sr Unsec Nt			1.E PL	1,200,000	95.718	1,148,617	1,200,000	1,200,000	0	0	0	0	5.150	5.150	FA	23,347	61,800	02/15/2023	02/15/2035	
075887-AV-1	Becton Dickinson and Co Nt			2.B FE	263,938	99.067	247,668	250,000	263,809	0	(129)	0	0	6.000	5.441	MN	1,917	7,500	10/09/2024	05/15/2039	
075887-BX-6	Becton Dickinson and Co Sr Nt		2	2.B FE	1,760,454	85.700	1,285,500	1,500,000	1,735,882	0	(7,345)	0	0	4.669	3.601	JD	4,864	70,035	07/12/2021	06/06/2047	
0778FP-AH-2	Bell Canada Nt		A 1	2.B FE	500,267	63.917	319,585	500,000	500,249	0	(6)	0	0	3.200	3.197	FA	6,044	16,000	08/09/2021	02/15/2052	
0778FP-AA-7	Bell Canada Sr Nt		A 1	2.B FE	501,080	80.965	404,825	500,000	500,940	0	(24)	0	0	4.464	4.451	AO	5,580	22,320	03/26/2018	04/01/2048	
085770-AA-3	Berry Global Escrow Corp Nt		1	2.C FE	250,220	99.600	249,000	250,000	250,000	0	(27)	0	0	4.875	4.855	JJ	5,620	12,188	05/30/2019	07/15/2026	
Y0889V-AC-4	Bharti Airtel Limited Nt		D 1	2.C FE	176,551	88.252	185,329	210,000	181,232	0	3,601	0	0	3.250	5.840	JD	531	6,825	09/07/2023	06/03/2031	

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09031W-AA-1	Bimbo Bakeries USA Inc Nt			1	2.A FE	491,585	72.348	361,740	500,000	492,146	0	163	0	0	4.000	4.098	MN	2,444	20,000	05/12/2021	05/17/2051
09031W-AD-5	Bimbo Bakeries USA Inc Nt			1	2.A FE	199,516	104.251	208,502	200,000	199,608	0	92	0	0	6.400	6.429	JJ	5,902	8,996	10/30/2023	01/15/2034
092113-AL-3	Black Hills Corp Nt			2	2.A FE	996,970	98.961	989,610	1,000,000	999,628	0	345	0	0	3.950	3.987	JJ	18,214	39,500	01/08/2016	01/15/2026
092113-AN-9	Black Hills Corp Nt			2	2.A FE	1,472,133	78.449	1,059,062	1,350,000	1,459,587	0	(3,469)	0	0	4.200	3.641	MS	16,695	56,700	02/22/2021	09/15/2046
092113-AQ-2	Black Hills Corp Sr Nt			1	2.A FE	995,430	92.214	922,140	1,000,000	997,024	0	290	0	0	4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
09261H-B*-7	Blackstone Private Credit Fund Series D			1	2.C FE	691,299	104.680	732,762	700,000	694,769	0	1,633	0	0	7.490	7.795	AO	11,651	52,430	10/11/2022	10/11/2027
093662-AH-7	Block Financial Nt			1	2.C FE	886,818	92.259	784,202	850,000	872,238	0	(3,788)	0	0	3.875	3.333	FA	12,443	32,938	12/17/2020	08/15/2030
05565E-BL-8	BMW US Capital LLC Nt		C	1	1.F FE	499,270	95.671	478,355	500,000	499,578	0	70	0	0	4.150	4.168	AO	4,726	20,750	04/06/2020	04/09/2030
05565E-G#-6	BMW US Capital LLC Sr Nt Ser N		D		1.F	1,000,000	98.820	988,205	1,000,000	1,000,000	0	0	0	0	4.030	4.030	FA	15,448	40,300	02/13/2014	02/13/2026
05565E-H*-9	BMW US Capital LLC Sr Nt Ser O		D		1.F	1,000,000	96.295	962,948	1,000,000	1,000,000	0	0	0	0	4.230	4.230	FA	16,215	42,300	02/13/2014	02/13/2029
096630-AG-3	Boardwalk Pipelines LP Nt			1	2.C FE	200,482	98.602	197,204	200,000	200,231	0	(49)	0	0	4.800	4.769	MN	1,547	9,600	04/30/2019	05/03/2029
097023-CK-9	Boeing Co Nt			1	2.C FE	517,040	69.708	348,540	500,000	515,583	0	(402)	0	0	3.900	3.702	MN	3,250	19,500	02/11/2021	05/01/2049
097023-CV-5	Boeing Co Nt			1	2.C FE	700,000	95.225	666,575	700,000	700,000	0	0	0	0	5.705	5.705	MN	6,656	39,935	04/30/2020	05/01/2040
097023-CW-3	Boeing Co Nt			1	2.C FE	461,525	92.825	464,125	500,000	462,826	0	578	0	0	5.805	6.402	MN	4,838	29,025	09/21/2022	05/01/2050
097023-CX-1	Boeing Co Nt			1	2.C FE	467,325	92.675	463,375	500,000	467,840	0	238	0	0	5.930	6.391	MN	4,942	29,650	12/20/2022	05/01/2060
097023-CY-9	Boeing Co Nt			1	2.C FE	297,652	98.560	295,680	300,000	298,596	0	223	0	0	5.150	5.252	MN	2,575	15,450	05/01/2020	05/01/2030
097023-DC-6	Boeing Co Nt			1	2.C FE	217,094	90.781	181,562	200,000	210,614	0	(1,661)	0	0	3.625	2.638	FA	3,021	7,250	12/08/2020	02/01/2031
09952A-A*-7	Boral Finance Pty Ltd Ser A-2018 Gtd Sr		D		2.B FE	500,000	98.220	491,100	500,000	500,000	0	0	0	0	4.050	4.050	AO	4,219	20,250	04/16/2018	04/16/2026
09952A-AC-0	Boral Finance Pty Ltd Sr Nt		D	2	2.B FE	995,360	93.505	935,050	1,000,000	998,325	0	464	0	0	3.750	3.804	MN	6,250	37,500	10/24/2017	05/01/2028
A2002*-AL-7	Borealis AG Ser B Sr Nt		D		2.A YE	1,000,000	88.751	887,513	1,000,000	1,000,000	0	0	0	0	3.900	3.900	JD	2,167	39,000	12/11/2019	12/11/2031
099724-AH-9	Borg Warner Auto Nt			1	2.A FE	1,127,197	81.595	818,398	1,003,000	1,113,307	0	(3,933)	0	0	4.375	3.580	MS	12,921	43,881	08/03/2021	03/15/2045
10112R-BA-1	Boston Prop LP Sr Nt			1	2.B FE	259,067	97.324	253,042	260,000	259,585	0	95	0	0	4.500	4.545	JD	975	11,700	11/13/2018	12/01/2028
101137-AT-4	Boston Scientific Corp Sr Nt			1	2.A FE	497,200	91.290	456,450	500,000	497,779	0	109	0	0	4.550	4.593	MS	7,583	22,750	02/21/2019	03/01/2039
102291-AS-0	Bowdoin College Muni			1	1.C FE	141,630	65.225	130,450	200,000	142,656	0	1,026	0	0	2.930	4.867	JJ	2,930	2,930	01/04/2024	07/01/2051
103304-BV-2	Boyd Gaming Nt			1	4.A FE	160,500	92.518	185,036	200,000	168,322	0	3,647	0	0	4.750	7.937	MS	2,797	9,500	09/29/2022	06/15/2031
10334#-AS-1	Boyd Watterson GSA REIT Sr Nt Ser N			1	2.C PL	500,000	75.499	377,493	500,000	500,000	0	0	0	0	3.420	3.420	FA	7,125	17,100	02/01/2022	02/01/2037
10373Q-BR-0	BP Capital Markets America Inc Nt			1	1.E FE	500,000	72.217	361,085	500,000	500,000	0	0	0	0	3.060	3.060	JD	595	15,300	06/14/2021	06/17/2041
05565Q-DH-8	BP Capital Markets PLC Nt		D	2	1.E FE	1,002,504	96.157	961,570	1,000,000	1,000,915	0	(223)	0	0	3.723	3.697	MN	3,413	37,230	11/21/2016	11/28/2028
10373Q-BG-4	BP PLC -Spons ADR Nt			1	1.E FE	482,970	63.683	318,415	500,000	484,245	0	404	0	0	3.000	3.183	FA	5,292	15,000	09/30/2021	02/24/2050
10510K-AC-1	Brambles USA Inc Nt		D	2	2.A FE	997,570	99.293	992,930	1,000,000	999,765	0	281	0	0	4.125	4.155	AO	7,792	41,250	10/19/2015	10/23/2025
Q1629#-AQ-0	Brisbane Airport Corp Pty Ltd Sr Nt Ser		D		2.B	1,500,000	89.606	1,344,096	1,500,000	1,500,000	0	0	0	0	4.070	4.070	JD	2,713	61,800	06/15/2017	06/15/2032
110122-CR-7	Bristol Meyers Squibb Co Nt			1	1.F FE	1,794,783	80.931	1,213,965	1,500,000	1,767,501	0	(7,406)	0	0	4.250	3.179	AO	11,510	63,750	02/16/2021	10/26/2049
110122-DE-5	Bristol Meyers Squibb Co Nt			1	1.F FE	1,092,300	97.887	978,870	1,000,000	1,035,572	0	(11,710)	0	0	3.900	2.613	FA	14,192	39,000	11/22/2019	02/20/2028
110122-DH-8	Bristol Meyers Squibb Co Nt			1	1.F FE	1,205,000	88.276	882,760	1,000,000	1,173,934	0	(6,509)	0	0	4.625	3.372	MN	5,910	46,250	11/22/2019	05/15/2044
11134L-AH-2	Broadcom Corp Nt			2	2.B FE	995,580	98.446	984,460	1,000,000	998,953	0	484	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017	01/15/2027
11135F-BG-5	Broadcom Inc Nt			1	2.B FE	772,200	74.556	559,170	750,000	770,628	0	(485)	0	0	3.750	3.585	FA	10,625	28,125	08/11/2021	02/15/2051
11134#-AB-8	Broadstone Net Lease, LLC Ser B Gtd Sr N			1	2.B FE	500,000	97.821	489,107	500,000	500,000	0	0	0	0	5.090	5.090	JJ	12,654	25,450	09/13/2018	07/02/2028
11134#-AC-6	Broadstone Net Lease, LLC Ser C Gtd Sr N			1	2.B FE	500,000	96.301	481,503	500,000	500,000	0	0	0	0	5.190	5.190	JJ	12,903	25,950	09/13/2018	07/02/2030
10549P-AG-6	Brookfield Asset Mgmt Nt		A		1.G FE	1,613,963	110.563	1,437,319	1,300,000	1,470,009	0	(16,242)	0	0	7.375	5.375	MS	31,958	95,875	05/31/2013	03/01/2033
114259-AU-8	Brooklyn Union Gas Co Nt			1	2.A FE	500,000	78.602	393,010	500,000	500,000	0	0	0	0	4.487	4.487	MS	7,291	22,435	02/27/2019	03/04/2049
115236-AC-5	Brown & Brown Inc Nt			1	2.C FE	499,450	84.028	420,140	500,000	499,657	0	51	0	0	2.375	2.387	MS	3,497	11,875	09/17/2020	03/15/2031
115236-AF-8	Brown & Brown Inc Nt			1	2.C FE	718,548	85.462	683,696	800,000	719,930	0	1,015	0	0	4.950	5.647	MS	11,440	39,600	10/18/2023	03/17/2052

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
115637-AT-7	Brown Forman Corp Nt			1	1.G FE	287,596	87,278	283,654	325,000	291,185	0	1,748	0	0	4.000	5.087	AO	2,744	13,000	11/22/2022	04/15/2038
118230-AQ-4	Buckeye Partners Nt			2	3.C FE	501,274	96,254	481,270	500,000	500,269	0	(158)	0	0	3.950	3.916	JD	1,646	19,750	06/15/2017	12/01/2026
12008R-AP-2	Builders Firstsource Inc Nt			2	3.C FE	101,750	88,311	88,311	100,000	101,070	0	(209)	0	0	4.250	3.992	FA	1,771	4,250	07/27/2021	02/01/2032
12008R-AR-8	Builders Firstsource Inc Nt			1	3.C FE	50,250	99,432	49,716	50,000	50,183	0	(27)	0	0	6.375	6.294	JD	142	3,188	06/01/2022	06/15/2032
120568-AX-8	Bunge LTD Finance Corp Nt			2	2.A FE	999,070	97,687	976,870	1,000,000	999,828	0	102	0	0	3.250	3.261	FA	12,278	32,500	08/10/2016	08/15/2026
120568-AZ-3	Bunge LTD Finance Corp Sr Nt			2	2.A FE	500,575	97,373	486,865	500,000	500,181	0	(62)	0	0	3.750	3.736	MS	5,000	18,750	10/04/2017	09/25/2027
G1696#-BD-7	Bunzl Finance PLC Sr Nt Ser C			D	2.A	500,000	98,231	491,157	500,000	500,000	0	0	0	0	4.090	4.090	MN	2,613	20,450	05/15/2014	05/15/2026
G1696#-BM-7	Bunzl Finance PLC Sr Nt Ser E			D	2.A	450,000	94,691	426,111	450,000	450,000	0	0	0	0	3.980	3.980	MN	2,090	17,910	11/19/2015	11/19/2028
M2R53V-AB-6	Burgan Bank Nt			D	2.A FE	175,850	92,250	184,500	200,000	177,458	0	1,608	0	0	2.750	4.667	JD	244	5,500	05/24/2024	12/15/2031
12189L-AX-9	Burlington Northern Santa Fe Sr Unsec Nt			2	1.F FE	997,880	88,452	884,520	1,000,000	998,272	0	48	0	0	4.700	4.713	MS	15,667	47,000	08/14/2015	09/01/2045
05605H-AB-6	BWX Technologies Nt			1	3.C FE	22,063	93,627	23,407	25,000	23,065	0	477	0	0	4.125	6.643	JD	3	1,031	10/26/2022	06/30/2028
127055-AM-3	Cabot Corp Nt			1	2.B FE	496,650	97,585	487,925	500,000	497,349	0	284	0	0	5.000	5.086	JD	69	25,000	06/07/2022	06/30/2032
124765-G*-3	CAE Inc Sr Nt Ser J				2.C FE	500,000	94,178	470,889	500,000	500,000	0	0	0	0	4.570	4.570	MS	6,855	22,850	03/13/2019	03/13/2034
133434-AD-2	Cameron Lng Lic Nt			1	1.F FE	1,007,144	80,632	806,320	1,000,000	1,005,664	0	(319)	0	0	3.701	3.648	JJ	17,066	37,010	12/05/2019	01/15/2039
134429-BA-6	Campbell Soup Co Nt				2.B FE	399,460	99,666	398,664	400,000	399,987	0	62	0	0	3.300	3.316	MS	3,740	13,200	03/16/2015	03/19/2025
136385-AL-5	Canadian Natl Res Nt			A	2.A FE	644,016	102,194	613,164	600,000	643,299	0	(717)	0	0	6.250	5.475	MS	11,042	18,750	09/04/2024	03/15/2038
13648T-AF-4	Canadian Pacific Railway Co Nt			A	2.B FE	269,229	86,936	260,808	300,000	270,261	0	621	0	0	4.700	5.456	MN	2,350	14,100	04/19/2023	05/01/2048
13645R-BH-6	Canadian Pacific RR Co Nt			A	2.A FE	496,420	65,124	325,620	500,000	496,654	0	78	0	0	3.100	3.137	JD	1,249	15,500	11/17/2021	12/02/2051
13645R-AE-4	Canadian Pacific RR Co Sr Nt			A	2.A FE	298,975	101,907	254,768	250,000	279,720	0	(3,008)	0	0	5.750	4.033	MS	4,233	14,375	10/04/2017	03/15/2033
14040H-BK-0	Capital One Financial Corp Nt			2	2.B FE	985,490	98,147	981,470	1,000,000	997,085	0	1,762	0	0	3.750	3.943	JJ	15,938	37,500	07/21/2017	07/28/2026
14040H-CT-0	Capital One Financial Corp Nt			1	2.A FE	1,000,000	97,399	973,990	1,000,000	1,000,000	0	0	0	0	5.268	5.268	MN	7,463	52,680	05/05/2022	05/10/2033
14040H-CY-9	Capital One Financial Corp Nt			2	2.A FE	250,000	100,495	251,238	250,000	250,000	0	0	0	0	5.817	5.817	FA	6,059	14,543	01/25/2023	02/01/2034
14149Y-BB-3	Cardinal Health Inc Nt			1	2.B FE	447,265	82,423	412,115	500,000	453,736	0	1,298	0	0	4.500	5.256	MN	2,875	22,500	05/24/2019	11/15/2044
141781-BR-4	Cargill Inc Nt			1	1.F FE	988,650	65,827	658,270	1,000,000	989,516	0	250	0	0	3.125	3.184	MN	3,125	31,250	05/21/2021	05/25/2051
141781-BF-0	Cargill Inc Sr Nt				1.F FE	538,840	88,544	442,720	500,000	533,571	0	(980)	0	0	4.760	4.271	MN	2,512	23,800	01/03/2019	11/23/2045
14180L-AA-4	Cargo Aircraft Management Nt			1	3.B FE	117,375	99,194	123,993	125,000	120,565	0	1,271	0	0	4.750	6.027	FA	2,474	5,938	06/24/2022	02/01/2028
142339-AJ-9	Carlisle Cos Inc Nt			1	2.B FE	493,780	89,549	447,745	500,000	496,570	0	609	0	0	2.750	2.894	MS	4,583	13,750	02/13/2020	03/01/2030
142339-AH-3	Carlisle Cos Inc Sr Nt			2	2.B FE	298,803	97,334	292,002	300,000	299,606	0	125	0	0	3.750	3.798	JD	938	11,250	11/13/2017	12/01/2027
14313*-AB-9	CarMax Auto Superstores Inc Sr Nt Ser B				2.C	1,000,000	98,393	983,930	1,000,000	1,000,000	0	0	0	0	4.170	4.170	AO	7,413	41,700	04/27/2016	04/27/2026
144141-DD-7	Carolina Pwr & Lt Co Nt			1	1.F FE	304,821	81,795	245,385	300,000	304,121	0	(158)	0	0	4.100	3.991	MS	3,622	12,300	03/18/2020	03/15/2043
14448C-AR-5	Carrier Global Corp Nt			1	2.B FE	1,009,110	77,308	773,080	1,000,000	1,007,395	0	(386)	0	0	3.377	3.313	AO	8,067	33,770	02/27/2020	04/05/2040
14448C-AS-3	Carrier Global Corp Nt			1	2.B FE	530,620	71,843	359,215	500,000	527,910	0	(726)	0	0	3.577	3.247	AO	4,273	17,885	02/02/2021	04/05/2050
14448C-BD-5	Carrier Global Corp Nt			2	2.B FE	199,670	105,841	211,682	200,000	202,358	0	2,688	0	0	6.200	6.113	MS	3,651	9,817	11/15/2023	03/15/2054
149123-CD-1	Caterpillar Inc Nt			2	1.F FE	991,340	86,444	864,440	1,000,000	993,092	0	224	0	0	4.300	4.353	MN	5,494	43,000	10/22/2015	05/15/2044
G19920-AA-8	CBQ Finance Ltd Nt			D	1.G FE	202,562	100,990	201,980	200,000	202,375	0	(187)	0	0	5.375	5.060	MS	2,777	5,375	08/06/2024	03/28/2029
12610#-AF-0	CBRE US Core Partners Sr Green Note Seri				2.B	900,000	78,292	704,626	900,000	900,000	0	0	0	0	2.910	2.910	FA	9,094	26,190	08/26/2021	08/26/2033
12610#-AH-6	CBRE US Core Partners Sr Nt Series H				2.B	300,000	77,064	231,191	300,000	300,000	0	0	0	0	2.830	2.830	JJ	4,104	8,490	01/06/2022	01/07/2034
124900-AD-7	CCL Industries Inc Nt			A	2.B FE	1,492,605	97,181	1,457,715	1,500,000	1,498,534	0	803	0	0	3.250	3.308	AO	12,188	48,750	09/15/2016	10/01/2026
124900-AD-3	CCL Industries Inc Nt			A	2.B FE	857,925	89,786	718,288	800,000	833,191	0	(6,005)	0	0	3.050	2.196	JD	2,033	24,400	09/23/2020	06/01/2030
1248EP-BT-9	CCO Hldgs LLC Nt			2	3.C FE	502,500	98,262	491,310	500,000	500,131	0	(384)	0	0	5.125	5.044	MN	4,271	25,625	03/30/2017	05/01/2027
1248EP-CE-1	CCO Hldgs LLC Nt			1	3.C FE	225,750	89,760	201,960	225,000	225,007	0	(161)	0	0	4.500	4.426	FA	3,825	10,125	03/13/2020	08/15/2030
12513G-BJ-7	CDW LLC / CDW Finance Corp Nt			1	2.C FE	500,000	89,002	445,010	500,000	500,000	0	0	0	0	3.569	3.569	JD	1,487	17,845	11/23/2021	12/01/2031

E10.9

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n BOND CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
15089Q-AP-9	Celanese US Hldgs LLC Nt			1	2.C FE	500,915	101,603	508,015	500,000	500,741	0	(75)	0	0	6.379	6.354	JJ	14,707	31,895	07/07/2022	07/15/2032
P2195V-AS-4	Celulosa Arauco y Constitucion Nt		D	1	2.C FE	167,500	84,351	168,702	200,000	167,778	0	278	0	0	5.150	6.455	JJ	4,349	5,150	06/25/2024	01/29/2050
15132H-AH-4	CENCOSUD SA Nt		D	1	2.C FE	188,900	97,715	195,430	200,000	193,222	0	2,406	0	0	4.375	5.828	JJ	3,986	8,750	02/27/2023	07/17/2027
15135U-AF-6	Cenovus Energy Inc Nt		A		2.B FE	101,817	107,226	107,226	100,000	101,743	0	(67)	0	0	6.750	6.565	MN	863	6,750	11/16/2023	11/15/2039
15135B-AT-8	Centene Escrow Corp Nt			1	2.C FE	169,750	94,573	165,503	175,000	171,268	0	647	0	0	4.625	5.118	JD	360	8,094	08/05/2022	12/15/2029
15189X-AW-8	Centerpoint Houston Nt			1	1.F FE	996,030	68,568	685,680	1,000,000	996,357	0	85	0	0	3.350	3.371	AO	8,375	33,500	03/08/2021	04/01/2051
151895-F*-5	Centerpoint Properties Trust Ser K Sr Nt				1.G FE	300,000	81,764	245,292	300,000	300,000	0	0	0	0	2.930	2.930	JJ	4,102	8,790	01/13/2021	01/13/2033
153527-AP-1	Central Garden & Pet Co Nt			1	3.B FE	100,000	88,430	88,430	100,000	100,000	0	0	0	0	4.125	4.125	AO	699	4,125	04/16/2021	04/30/2031
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P				1.E PL	689,888	98,258	677,870	689,888	689,888	0	0	0	0	5.645	5.712	MON	108	35,699	06/12/2023	06/30/2043
15953P-AN-9	Chapman University Muni			1	1.F FE	174,631	64,745	168,337	260,000	174,840	0	209	0	0	2.996	5.327	AO	1,947	0	11/19/2024	04/01/2051
16115Q-AF-7	CHART INDUSTRIES INC Nt			1	3.C FE	201,438	103,968	207,936	200,000	200,924	0	(266)	0	0	7.500	7.326	JJ	7,500	15,000	12/12/2022	01/01/2030
161175-AY-0	Charter Comm Opt Nt			2	2.C FE	499,513	99,883	499,415	500,000	499,966	0	59	0	0	4.908	4.920	JJ	10,770	24,540	07/10/2015	07/23/2025
161175-BS-2	Charter Comm Opt Nt			1	2.C FE	561,020	78,648	393,240	500,000	555,219	0	(1,281)	0	0	5.125	4.377	JJ	12,813	25,625	01/22/2020	07/01/2049
161175-BT-0	Charter Comm Opt Nt			2	2.C FE	323,784	75,276	225,828	300,000	322,002	0	(494)	0	0	4.800	4.314	MS	4,800	14,400	02/25/2021	03/01/2050
161175-AZ-7	Charter Comm Opt Sr Nt			1	2.C FE	562,445	99,858	499,290	500,000	543,237	0	(3,090)	0	0	6.384	5.285	AO	6,029	31,920	09/11/2017	10/23/2035
161175-BA-1	Charter Comm Opt Sr Nt			1	2.C FE	195,486	94,575	189,150	200,000	195,693	0	94	0	0	6.484	6.677	AO	2,450	12,968	12/12/2022	10/23/2045
Q2308*-AA-5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2.A FE	1,500,000	95,080	1,426,203	1,500,000	1,500,000	0	0	0	0	3.550	3.550	JJ	23,519	53,250	07/22/2015	07/22/2027
16829@-AG-8	Chick Fil A Inc Ser G Sr Nt				2.A PL	1,000,000	82,268	822,680	1,000,000	1,000,000	0	0	0	0	2.090	2.090	AO	3,599	20,900	10/29/2020	10/29/2030
G211A5-AH-6	China Cinda 2020 I Management Nt		D	1	2.A FE	154,330	86,657	173,314	200,000	160,363	0	5,093	0	0	3.000	7.084	JJ	2,683	6,000	10/19/2023	01/20/2031
169905-AF-3	Choice Hotels Nt			1	2.C FE	529,520	92,799	463,995	500,000	516,596	0	(3,272)	0	0	3.700	2.934	JD	1,542	18,500	11/10/2020	12/01/2029
169905-AG-1	Choice Hotels Nt			1	2.C FE	497,470	89,986	449,930	500,000	498,421	0	229	0	0	3.700	3.759	JJ	8,531	18,500	07/09/2020	01/15/2031
12542R-M*-8	CHS Inc Ser BB Sr Nt				2.B	300,000	80,671	242,013	300,000	300,000	0	0	0	0	3.730	3.730	MN	1,834	11,190	11/02/2020	11/02/2035
12542R-N#-3	CHS Inc Ser GG Sr Nt				2.B	500,000	97,244	486,220	500,000	500,000	0	0	0	0	6.130	6.130	JJ	14,048	0	07/16/2024	07/16/2039
12542R-L@-7	CHS Inc Ser Z Sr Nt				2.B	200,000	88,650	177,301	200,000	200,000	0	0	0	0	3.480	3.480	MN	1,141	6,960	11/02/2020	11/02/2030
12542R-J@-0	CHS Inc Sr Nt Ser T				2.B	1,000,000	99,928	999,281	1,000,000	1,000,000	0	0	0	0	4.580	4.580	JJ	19,847	45,800	01/25/2016	01/25/2025
00440E-AQ-0	Chubb INA Holdings Nt			1	1.F FE	1,210,770	83,715	837,150	1,000,000	1,186,865	0	(7,771)	0	0	4.150	2.829	MS	12,450	41,500	10/26/2021	03/13/2043
00440E-AW-7	Chubb INA Holdings Nt			2	1.F FE	374,063	85,288	319,830	375,000	374,234	0	22	0	0	4.350	4.365	MN	2,628	16,313	10/27/2015	11/03/2045
171265-C#-6	Chugach Electric Bd				1.G	508,571	65,664	333,949	508,571	508,571	0	0	0	0	2.910	2.910	AO	2,508	14,799	10/26/2020	10/30/2050
171779-AL-5	Ciena Corp Nt			1	3.B FE	151,125	91,908	137,862	150,000	150,492	0	(223)	0	0	4.000	3.834	JJ	2,517	6,000	01/14/2022	01/31/2030
125523-CJ-7	Cigna Corp Nt				2.A FE	501,662	73,363	366,815	500,000	501,339	0	(71)	0	0	3.200	3.177	MS	4,711	16,000	03/11/2020	03/15/2040
125523-AH-3	Cigna Corp Sr Nt			1	2.A FE	896,919	97,997	881,973	900,000	898,698	0	310	0	0	4.375	4.417	AO	8,312	39,375	09/07/2018	10/15/2028
125523-BZ-2	Cigna Corp Sr Nt			1	2.A FE	218,148	99,735	199,470	200,000	202,889	0	(3,101)	0	0	4.500	2.874	FA	3,150	9,000	10/11/2019	02/25/2026
125523-CF-5	Cigna Corp Sr Nt			1	2.A FE	1,102,850	85,526	855,260	1,000,000	1,090,229	0	(2,643)	0	0	4.800	4.153	JJ	22,133	48,000	10/11/2019	07/15/2046
172062-AE-1	Cincinnati Financial Corp Sr Nt				1.G FE	579,010	103,896	519,480	500,000	555,163	0	(4,328)	0	0	6.125	4.710	MN	5,104	30,625	10/15/2018	11/01/2034
17248R-AJ-5	Cingular Wireless Nt				2.B FE	1,464,639	105,914	1,165,054	1,100,000	1,272,551	0	(20,738)	0	0	7.125	4.475	JD	3,483	78,375	05/31/2013	11/02/2031
17252M-AQ-3	Cintas Corp No. 2 Nt			1	1.G FE	999,430	93,602	936,020	1,000,000	999,559	0	51	0	0	4.000	4.007	MN	6,667	40,000	04/26/2022	05/01/2032
17252M-AN-0	Cintas Corp No. 2 Sr Nt			2	1.G FE	996,160	98,010	980,100	1,000,000	999,018	0	412	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017	04/01/2027
17275R-AF-9	Cisco Systems Inc Nt				1.D FE	718,613	100,900	706,300	700,000	717,161	0	(734)	0	0	5.500	5.262	JJ	17,753	38,500	11/18/2022	01/15/2040
172967-EP-2	Citigroup Inc Nt				1.G FE	256,845	110,242	275,605	250,000	256,276	0	(293)	0	0	6.875	6.587	MS	5,538	17,188	11/09/2022	03/05/2038
172967-HS-3	Citigroup Inc Nt				2.B FE	556,010	94,235	471,175	500,000	548,170	0	(1,529)	0	0	5.300	4.546	MN	4,049	26,500	04/17/2019	05/06/2044
172967-KJ-9	Citigroup Inc Nt				2.B FE	1,042,620	99,728	997,280	1,000,000	1,006,594	0	(5,342)	0	0	4.600	4.024	MS	14,311	46,000	04/18/2017	03/09/2026
172967-NF-4	Citigroup Inc Nt			1	1.G FE	995,340	70,113	701,130	1,000,000	995,873	0	174	0	0	2.904	2.934	MN	4,679	29,040	11/02/2021	11/03/2042

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
CUSIP Identification	Description	Code	For orig 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17327C-AR-4	Citigroup Inc Nt		2	2.B FE	503,275	101.956	509,780	500,000	502,924	0	(260)	0	0	6.174	6.084	MN	3,087	30,870	06/27/2023	05/25/2034
172967-LW-9	Citigroup Inc Sr Nt		1	1.G FE	700,000	97.009	679,063	700,000	700,000	0	0	0	0	4.075	4.075	AO	5,388	28,525	04/16/2018	04/23/2029
17887U-AB-1	CK Hutchison International 24 Nt		D 1	1.F FE	198,696	100.953	201,906	200,000	198,764	0	68	0	0	5.500	5.586	AO	1,986	5,500	04/23/2024	04/26/2034
18055#-BU-5	Clarion Lion Prop Fund Hldg LP Sr Nt			2.A	300,000	86.844	260,532	300,000	300,000	0	0	0	0	4.430	4.430	FA	5,538	13,290	08/01/2022	08/01/2034
18055#-BC-5	Clarion Lion Prop Fund Hldg LP Sr Nt Ser			2.A	1,000,000	92.194	921,945	1,000,000	1,000,000	0	0	0	0	4.440	4.440	FA	18,500	44,400	02/01/2019	02/01/2031
18055#-BJ-0	Clarion Lion Prop Fund Hldg LP Sr Nt Ser			2.A	800,000	88.127	705,018	800,000	800,000	0	0	0	0	3.850	3.850	JJ	14,202	30,800	07/15/2019	07/15/2031
18685@-AL-6	Cliffwater Corporate Lending F Ser I Sec			1.C PL	500,000	104.915	524,577	500,000	500,000	0	0	0	0	7.100	7.100	JD	2,465	35,500	12/06/2022	12/06/2027
18685@-AH-5	Cliffwater Corporate Lending F Sr Nt			1.C PL	700,000	100.772	705,401	700,000	700,000	0	0	0	0	5.720	5.720	JJ	18,018	40,040	07/22/2022	07/19/2029
125896-BU-3	CMS Energy Corp Nt		1	2.C FE	400,000	94.745	378,980	400,000	400,000	0	0	0	0	4.750	4.750	JD	1,583	19,000	05/15/2020	06/01/2050
Q2600@-AC-4	Coates Group Pty Ltd Sr Nt Series 2022 C		D	2.C PL	700,000	81.501	570,505	700,000	700,000	0	0	0	0	3.270	3.270	JJ	10,746	22,890	01/12/2022	01/12/2034
19123#-AB-4	Coca-Cola Southwest Beverages Ser B Gtd		D	1.F FE	500,000	87.495	437,476	500,000	500,000	0	0	0	0	3.640	3.640	JD	152	18,200	03/01/2018	12/28/2032
21987B-AK-4	Codelco Inc Nt		D	2.A FE	2,046,604	96.373	1,831,087	1,900,000	1,990,501	0	(6,243)	0	0	5.625	5.044	MS	29,688	106,875	05/31/2013	09/21/2035
P3143N-AH-7	Codelco Inc Nt		D	2.A FE	101,861	99.427	99,427	100,000	101,821	0	(40)	0	0	6.150	5.933	AO	1,145	3,075	07/09/2024	10/24/2036
P3143N-AS-3	Codelco Inc Nt		D	2.A FE	238,447	91.130	218,712	240,000	238,522	0	43	0	0	5.625	5.679	AO	2,738	13,500	04/20/2023	10/18/2043
902104-AC-2	Coherent Corp. Nt		1	4.A FE	177,719	95.429	167,001	175,000	176,039	0	(577)	0	0	5.000	4.632	JD	389	8,750	02/18/2022	05/15/2029
195869-AJ-1	Colonial Pipeline Nt			1.G FE	358,743	106.326	318,978	300,000	330,605	0	(3,215)	0	0	6.580	4.962	FA	6,745	19,740	11/30/2013	08/28/2032
195869-AP-7	Colonial Pipeline Nt		2	1.G FE	1,994,520	99.159	1,983,180	2,000,000	1,999,519	0	625	0	0	3.750	3.783	AO	18,750	75,000	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Sr Nt		2	1.G FE	494,130	78.763	393,815	500,000	494,892	0	125	0	0	4.250	4.320	AO	4,486	21,250	03/27/2018	04/15/2048
196500-AA-0	Colorado Interstate Gas Co Sr Nt		2	2.B FE	800,024	98.693	789,544	800,000	800,013	0	(8)	0	0	4.150	4.149	FA	12,542	33,200	04/18/2017	08/15/2026
20030N-AK-7	Comcast Corp Nt			1.G FE	632,580	108.602	543,010	500,000	580,801	0	(5,625)	0	0	6.500	4.595	MN	4,153	32,500	05/31/2013	11/15/2035
20030N-BE-0	Comcast Corp Sr Nt			1.G FE	622,848	87.749	526,494	600,000	618,276	0	(680)	0	0	4.650	4.399	JJ	12,865	27,900	03/02/2017	07/15/2042
201723-AQ-6	Commercial Metals Co Nt		1	3.A FE	75,375	91.908	68,931	75,000	75,162	0	(75)	0	0	4.125	4.013	JJ	1,427	3,094	01/13/2022	01/15/2030
20268J-AT-0	CommonSpirit Health Muni		1	1.G FE	281,386	95.648	267,814	280,000	281,358	0	(28)	0	0	5.548	5.514	JD	1,295	10,831	03/22/2024	12/01/2054
202712-BJ-3	COMMONWEALTH BANK AUST Nt		D	1.G FE	226,694	80.778	248,796	308,000	228,626	0	1,468	0	0	4.316	6.487	JJ	6,314	13,293	09/06/2023	01/10/2048
2027A0-JT-7	Commonwealth Bank Australia Sr Nt		D	1.D FE	990,480	96.482	964,820	1,000,000	997,089	0	1,012	0	0	3.150	3.263	MS	8,925	31,500	10/20/2017	09/19/2027
2027A0-JZ-3	Commonwealth Bank Australia Sr Nt		D	1.D FE	999,260	97.839	978,390	1,000,000	999,731	0	77	0	0	3.900	3.909	MS	11,375	39,000	03/12/2018	03/16/2028
209111-FQ-1	Con Edison Co Of NY Sr Nt		1	1.G FE	497,695	80.486	402,430	500,000	497,858	0	27	0	0	4.500	4.525	MN	2,875	22,500	05/07/2018	05/15/2058
209111-FT-5	Con Edison Co Of NY Sr Nt		1	1.G FE	498,075	85.596	427,980	500,000	498,284	0	38	0	0	4.650	4.674	JD	1,938	23,250	11/27/2018	12/01/2048
205887-CD-2	ConAgra Inc Nt		1	2.C FE	1,603,930	94.220	1,319,080	1,400,000	1,567,241	0	(9,587)	0	0	5.300	4.107	MN	12,367	74,200	09/24/2021	11/01/2038
205887-CC-4	ConAgra Inc Sr Nt		1	2.C FE	499,787	99.398	496,990	500,000	499,910	0	21	0	0	4.850	4.855	MN	4,042	24,250	10/15/2018	11/01/2028
20826F-AF-3	ConocoPhillips Co Nt		2	1.F FE	1,244,225	91.268	1,149,977	1,260,000	1,249,827	0	815	0	0	4.150	4.251	MN	6,682	52,290	03/06/2017	11/15/2034
21036P-AT-5	Constellation Brands Inc Nt		1	2.C FE	335,012	82.688	228,219	276,000	328,474	0	(1,624)	0	0	4.500	3.275	MN	1,794	12,420	09/30/2020	05/09/2047
21036P-BD-9	Constellation Brands Inc Nt		1	2.B FE	427,430	91.429	457,145	500,000	428,934	0	1,237	0	0	5.250	6.422	MN	3,354	26,250	10/17/2023	11/15/2048
21036P-BL-1	Constellation Brands Inc Nt		1	2.C FE	498,592	96.231	481,155	500,000	498,903	0	122	0	0	4.750	4.786	MN	3,431	23,750	05/02/2022	05/09/2032
21036P-BC-1	Constellation Brands Inc Sr Nt		1	2.B FE	499,640	98.893	494,465	500,000	499,859	0	33	0	0	4.650	4.658	MN	2,971	23,250	01/10/2019	11/15/2028
210518-G*-1	Consumers Energy 1st Mtge Bd			1.E	500,000	81.294	406,469	500,000	500,000	0	0	0	0	4.010	4.010	AO	5,013	20,050	10/01/2018	10/01/2038
210518-G@-9	Consumers Energy 1st Mtge Bd			1.E	500,000	71.390	356,950	500,000	500,000	0	0	0	0	4.280	4.280	AO	5,350	21,400	10/01/2018	10/01/2057
210518-DD-5	Consumers Energy Nt		1	1.E FE	1,741,720	83.207	1,248,105	1,500,000	1,723,380	0	(6,362)	0	0	4.350	3.409	AO	13,775	65,250	01/03/2022	04/15/2049
219350-AW-5	Corning Inc Nt			2.A FE	1,582,975	88.481	1,282,975	1,450,000	1,562,709	0	(4,632)	0	0	4.750	4.103	MS	20,280	68,875	05/04/2021	03/15/2042
219350-AX-3	Corning Inc Nt			2.A FE	264,948	92.024	231,900	252,000	261,055	0	(554)	0	0	4.700	4.318	MS	3,487	11,844	10/25/2016	03/15/2037
127097-E#-6	Coterra Energy Inc Coterra Energy Inc			2.B	1,000,000	97.264	972,641	1,000,000	1,000,000	0	0	0	0	3.770	3.770	MS	10,786	37,700	09/18/2014	09/18/2026
22279#-AE-4	Cousins Properties Inc Ser 2019-A Sr Nt			2.B	1,000,000	92.407	924,068	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	19,201	39,500	06/19/2019	07/06/2029

E10.11

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For Origination	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
224044-CG-0	Cox Communications Inc Nt		2		2.B FE	998,310	97.606	976,060	1,000,000	999,672	0	185	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CM-7	Cox Communications Inc Nt		1		2.B FE	297,570	58.156	174,468	300,000	297,802	0	56	0	0	2.950	2.991	AO	2,213	8,850	09/10/2020	10/01/2050
224044-CK-1	Cox Communications Inc Sr Nt		2		2.B FE	936,280	77.402	774,020	1,000,000	943,976	0	1,310	0	0	4.600	5.017	FA	17,378	46,000	04/26/2018	08/15/2047
12636Y-AB-8	CRH America Finance Inc Sr Nt	D	2		2.A FE	459,840	81.293	406,465	500,000	460,416	0	397	0	0	4.400	4.977	MN	3,178	16,500	08/06/2024	05/09/2047
12636Y-AD-4	CRH America Finance Inc Sr Nt	D	1		2.A FE	493,270	83.122	415,610	500,000	494,102	0	140	0	0	4.500	4.583	AO	5,438	22,500	03/27/2018	04/04/2048
12626P-AM-5	CRH America Inc Nt	D	2		2.A FE	701,843	99.467	696,269	700,000	700,025	0	(228)	0	0	3.875	3.843	MN	3,240	27,125	05/13/2015	05/18/2025
12626P-AN-3	CRH America Inc Nt	D	2		2.A FE	799,024	90.906	772,701	850,000	799,627	0	604	0	0	5.125	5.617	MN	5,203	21,781	08/07/2024	05/18/2045
228180-AB-1	Crown Americas LLC Nt		1		3.B FE	203,000	97.320	194,640	200,000	202,094	0	(358)	0	0	5.250	5.012	AO	2,625	10,500	03/29/2022	04/01/2030
22822V-AX-9	Crown Castle Intl Corp Nt		1		2.B FE	985,240	69.624	696,240	1,000,000	987,218	0	604	0	0	2.900	3.000	AO	7,250	29,000	08/24/2021	04/01/2041
126307-BH-9	CSC Holdings LLC Nt		1		5.A FE	49,563	72.003	36,002	50,000	49,691	0	37	0	0	4.500	4.606	MN	288	2,250	05/21/2021	11/15/2031
12661P-AD-1	CSL Finance PLC Nt	D	1		1.G FE	497,922	87.902	439,510	500,000	498,102	0	70	0	0	4.625	4.657	AO	4,111	23,125	04/21/2022	04/27/2042
Q1297#-AL-2	CSL Finance Pty Ltd Ser D Gtd Sr Nt	D			1.G	1,000,000	86.727	867,267	1,000,000	1,000,000	0	0	0	0	3.470	3.470	AO	8,386	34,700	10/04/2017	10/04/2032
12656#-AP-7	CSLB Holdings Inc Ser B Gtd Sr Nt	D			1.G	1,000,000	81.014	810,140	1,000,000	1,000,000	0	0	0	0	3.770	3.770	AO	9,111	37,700	10/04/2017	10/04/2037
126408-GW-7	CSX Corp Nt		2		1.G FE	507,065	90.549	452,745	500,000	505,460	0	(209)	0	0	4.750	4.656	MN	2,045	23,750	07/21/2015	05/30/2042
126408-GH-0	CSX Corp Sr Nt		1		1.G FE	632,675	104.953	524,765	500,000	593,360	0	(6,131)	0	0	6.000	3.993	AO	7,500	30,000	10/04/2017	10/01/2036
126408-HL-0	CSX Corp Sr Nt		2		1.G FE	498,065	81.848	409,240	500,000	498,153	0	13	0	0	4.650	4.670	MS	7,750	23,250	02/15/2018	03/01/2068
12767#-AA-6	CTL Trust - Ochsner CTL Pass-Through T				1.G	678,616	100.207	680,023	678,616	678,616	0	0	0	0	5.760	5.830	MON	1,737	39,088	12/21/2022	01/15/2043
23157#-AG-4	Curtiss-Wright Corp Sr Nt Ser A				2.A PL	644,975	99.742	673,256	675,000	674,487	0	3,313	0	0	3.850	4.361	FA	9,023	25,988	11/30/2013	02/26/2025
126650-CM-0	CVS Health Corp Nt		2		2.B FE	988,745	90.853	908,530	1,000,000	992,722	0	514	0	0	4.875	4.964	JJ	21,802	26,160	07/14/2015	07/20/2035
126650-CN-8	CVS Health Corp Nt		1		2.B FE	215,978	84.190	210,475	250,000	217,625	0	760	0	0	5.125	6.253	JJ	5,730	12,813	10/12/2022	07/20/2045
126650-DV-9	CVS Health Corp Nt		1		2.B FE	499,280	88.824	444,120	500,000	499,298	0	10	0	0	5.625	5.635	FA	10,156	28,125	02/13/2023	02/21/2053
126650-CZ-1	CVS Health Corp Sr Nt		1		2.B FE	497,150	82.471	412,355	500,000	497,494	0	56	0	0	5.050	5.087	MS	6,733	25,250	03/06/2018	03/25/2048
232806-B*-9	Cypress Semiconductor Sr Note				2.A FE	800,000	82.816	662,531	800,000	800,000	0	0	0	0	3.270	3.270	JD	1,090	26,160	06/16/2021	06/16/2033
233851-DF-8	Daimler Finance Sr Nt	D			1.F FE	1,000,000	96.395	963,950	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018	02/22/2028
233851-DT-8	Daimler Finance Sr Nt	D			1.F FE	498,795	97.084	485,420	500,000	499,438	0	121	0	0	4.300	4.330	FA	7,704	21,500	02/19/2019	02/22/2029
23386#-AU-6	Dairy Farmers of America Inc Ser H Sr Nt				2.B FE	500,000	95.629	478,147	500,000	500,000	0	0	0	0	4.930	4.930	JJ	11,983	24,650	01/03/2019	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc Ser I Sr Nt				2.B FE	500,000	92.935	464,674	500,000	500,000	0	0	0	0	5.030	5.030	JJ	12,226	25,150	01/03/2019	01/03/2034
Q3092#-AF-2	Dairyville Bay Finance Pty Ltd Sr Secured	D			2.B FE	700,000	107.350	751,453	700,000	700,000	0	0	0	0	7.060	7.060	JJ	24,024	49,420	07/06/2023	07/06/2033
237266-AJ-0	Darling International Inc Nt		1		3.A FE	177,563	98.649	172,636	175,000	176,358	0	(503)	0	0	6.000	5.657	JD	467	10,500	08/29/2022	06/15/2030
23918K-AS-7	DaVita Inc Nt		2		3.C FE	75,000	91.933	68,950	75,000	75,000	0	0	0	0	4.625	4.625	JD	289	3,469	12/03/2021	06/01/2030
G2616#-AU-5	DCC Treasury 2014 Limited Ser C Gtd Sr N	D			2.B	500,000	95.108	475,540	500,000	500,000	0	0	0	0	4.770	4.770	AO	5,764	23,850	04/04/2019	04/04/2031
G2616#-AV-3	DCC Treasury 2014 Limited Ser D Gtd Sr N	D			2.B	500,000	92.760	463,798	500,000	500,000	0	0	0	0	4.920	4.920	AO	5,945	24,600	04/04/2019	04/04/2034
G2616#-BC-4	DCC Treasury 2014 Limited Sr Uns Note	D			2.B	1,000,000	101.523	1,015,231	1,000,000	1,000,000	0	0	0	0	6.120	6.120	JD	2,720	61,200	12/15/2022	12/15/2032
24703T-AJ-5	Dell Inc Nt		1		2.B FE	453,552	118.628	474,512	400,000	448,551	0	(2,925)	0	0	8.100	6.539	JJ	14,940	32,400	03/21/2023	07/15/2036
24703D-BF-7	Dell Intl LLC / EMC Corp Nt		2		2.B FE	888,315	73.633	736,330	1,000,000	887,222	0	1,041	0	0	3.750	4.286	JD	1,500	25,313	10/04/2024	10/15/2041
24703D-BH-3	Dell Intl LLC / EMC Corp Nt		2		2.B FE	158,570	67.954	169,885	250,000	160,145	0	1,269	0	0	3.450	6.215	JD	383	8,625	09/25/2023	12/15/2051
24703T-AG-1	Dell Intl LLC / EMC Corp Nt		1		2.B FE	511,290	100.977	504,885	500,000	505,784	0	(1,114)	0	0	5.300	5.011	AO	6,625	26,500	06/04/2019	10/01/2029
247109-E@-6	Delmarva Power & Light Co 1st Mtge Bd				1.F	250,000	74.919	187,299	250,000	250,000	0	0	0	0	4.270	4.270	JD	474	10,675	06/21/2018	06/15/2048
247109-F#-3	Delmarva Power & Light Co 1st Mtge Bd				1.F	500,000	57.893	289,465	500,000	500,000	0	0	0	0	3.060	3.060	FA	5,780	15,300	02/15/2022	02/15/2052
247109-F@-5	Delmarva Power & Light Co 1st Mtge Bd				1.F	1,500,000	60.732	910,973	1,500,000	1,500,000	0	0	0	0	3.240	3.240	MS	12,285	48,600	03/30/2021	03/30/2051
247361-ZT-8	Delta Airlines Nt		1		2.C FE	697,165	93.272	652,904	700,000	698,500	0	279	0	0	3.750	3.799	AO	4,594	26,250	10/21/2019	10/28/2029
24906P-AA-7	Dentsply Sirona Inc Nt		1		2.C FE	1,069,016	88.366	883,660	1,000,000	1,039,607	0	(7,164)	0	0	3.250	2.426	JD	2,708	32,500	09/24/2020	06/01/2030

E10.12

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	F o r e i g n 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
250847-EK-2	Detroit Edison Nt		1	1.F FE	587,310	80.029	400,145	500,000	576,236	0	(3,468)	0	0	3.950	2.813	JD	878	19,750	09/09/2021	06/15/2042	
25156P-BA-0	Deutsche Telekom Fin Nt	D	2	2.A FE	998,750	97.701	977,010	1,000,000	999,706	0	136	0	0	3.600	3.615	JJ	16,200	36,000	01/09/2017	01/19/2027	
25179M-BG-7	Devon Energy Corp Nt		2	2.B FE	196,534	95.020	190,040	200,000	196,600	0	66	0	0	5.200	5.427	MS	3,553	0	10/17/2024	09/15/2034	
Q3189*-AB-5	Dexus Funds Management Ltd Sr Gtd Nt Ser	D		1.G	300,000	99.059	297,178	300,000	300,000	0	0	0	0	3.560	3.560	JJ	5,103	10,680	07/09/2013	07/09/2025	
Q3189*-AE-9	Dexus Funds Management Ltd Sr Gtd Nt Ser	D		1.G	1,000,000	99.897	998,971	1,000,000	1,000,000	0	0	0	0	4.630	4.630	FA	16,977	46,300	02/19/2014	02/19/2025	
Q3189*-AK-5	Dexus Funds Management Ltd Sr Gtd Nt Ser	D		1.G	500,000	91.977	459,884	500,000	500,000	0	0	0	0	3.640	3.640	MN	1,567	18,200	11/30/2017	11/30/2029	
23291K-AK-1	DH Europe Finance II Nt	D	1	1.G FE	365,220	70.865	354,325	500,000	370,343	0	2,480	0	0	3.400	5.286	MN	2,172	17,000	11/14/2022	11/15/2049	
25245B-AA-5	Diageo Investment Corp Nt	D		1.G FE	989,544	85.563	855,630	1,000,000	991,923	0	308	0	0	4.250	4.317	MN	5,903	42,500	11/04/2015	05/11/2042	
25434*-AB-9	Dimensional Fund Advisors LP Ser A Sr Nt			1.E PL	1,000,000	99.742	997,423	1,000,000	1,000,000	0	0	0	0	3.260	3.260	FA	12,316	32,600	02/15/2018	02/15/2025	
25434*-AH-6	Dimensional Fund Advisors LP Sr Nt			1.E PL	1,200,000	73.473	881,675	1,200,000	1,200,000	0	0	0	0	2.880	2.880	JD	2,400	34,560	12/06/2011	12/06/2036	
25466A-AE-1	Discover Bank Nt			2.B FE	149,553	99.163	148,745	150,000	149,945	0	44	0	0	4.250	4.282	MS	1,913	6,375	03/10/2014	03/13/2026	
25466A-AJ-0	Discover Bank Nt	2		2.B FE	499,455	97.748	488,740	500,000	499,902	0	60	0	0	3.450	3.463	JJ	7,379	17,250	07/21/2016	07/27/2026	
25466A-AP-6	Discover Bank Sr Nt	2		2.B FE	748,875	97.966	734,745	750,000	749,523	0	116	0	0	4.650	4.669	MS	10,463	34,875	09/10/2018	09/13/2028	
256677-AH-8	Dollar General Nt	1		2.B FE	498,147	73.638	368,190	500,000	498,310	0	37	0	0	4.125	4.147	AO	5,042	20,625	04/01/2020	04/03/2050	
256677-AE-5	Dollar General Sr Nt	2		2.B FE	1,310,472	97.744	1,270,672	1,300,000	1,302,539	0	(1,176)	0	0	3.875	3.775	AO	10,635	50,375	06/09/2017	04/15/2027	
256677-AF-2	Dollar General Sr Nt	1		2.B FE	1,003,635	97.217	972,170	1,000,000	1,001,315	0	(391)	0	0	4.125	4.079	MN	6,875	41,250	04/10/2018	05/01/2028	
256746-AK-4	Dollar Tree Inc Nt	1		2.B FE	200,896	63.499	126,998	200,000	200,838	0	(20)	0	0	3.375	3.351	JD	563	6,750	11/29/2021	12/01/2051	
256746-AH-1	Dollar Tree Inc Sr Nt	1		2.B FE	999,150	97.240	972,400	1,000,000	999,688	0	84	0	0	4.200	4.210	MN	5,367	42,000	04/06/2018	05/15/2028	
25731V-AB-0	Dominion Energy South Nt	1		1.F FE	275,861	107.857	296,607	275,000	275,854	0	(4)	0	0	6.250	6.226	AO	3,628	17,617	10/04/2023	10/15/2053	
25746U-CY-3	Dominion Resources Sr Nt	1		2.B FE	500,000	98.094	490,470	500,000	500,000	0	0	0	0	4.250	4.250	JD	1,771	21,250	05/30/2018	06/01/2028	
260003-AG-3	Dover Corp Nt			2.A FE	228,266	108.299	216,598	200,000	225,806	0	(1,331)	0	0	6.600	5.234	MS	3,887	13,200	02/03/2023	03/15/2038	
260003-AK-4	Dover Corp Nt	2		2.A FE	1,157,770	96.995	969,950	1,000,000	1,121,519	0	(5,230)	0	0	5.375	4.312	MS	17,917	53,750	12/13/2016	03/01/2041	
260543-DD-2	Dow Chemical Co Nt	1		2.B FE	298,072	68.775	206,325	300,000	298,266	0	40	0	0	3.600	3.635	MN	1,380	10,800	08/17/2020	11/15/2050	
260543-CK-7	Dow Chemical Co Sr Nt	2		2.B FE	1,045,430	90.927	909,270	1,000,000	1,028,833	0	(2,552)	0	0	4.250	3.876	AO	10,625	42,500	08/23/2017	10/01/2034	
260543-CR-2	Dow Chemical Co Sr Nt	1		2.B FE	719,853	93.776	703,320	750,000	720,772	0	487	0	0	5.550	5.846	MN	3,584	41,625	10/19/2022	11/30/2048	
26138E-AY-5	Dr Pepper Snapple Grp Nt	2		2.B FE	1,499,140	82.119	1,231,785	1,500,000	1,499,301	0	19	0	0	4.420	4.423	JD	2,947	66,300	03/20/2017	12/15/2046	
23338V-AE-6	DTE Electric Co Nt	1		1.E FE	1,552,126	76.847	1,091,227	1,420,000	1,536,578	0	(4,241)	0	0	3.700	3.137	MS	15,470	52,540	03/22/2021	03/15/2045	
233331-AZ-0	DTE Energy Company Sr Nt	2		2.B FE	997,360	96.755	967,550	1,000,000	999,330	0	287	0	0	3.800	3.832	MS	11,189	38,000	03/08/2017	03/15/2027	
26441C-AP-0	Duke Energy Corp Nt	1		2.B FE	630,445	86.404	432,020	500,000	615,560	0	(3,930)	0	0	4.800	3.245	JD	1,067	24,000	01/07/2021	12/15/2045	
26439X-AC-7	Duke Energy Field Svcs Nt			2.C FE	1,149,408	113.309	1,019,781	900,000	1,008,583	0	(16,021)	0	0	8.125	5.595	FA	27,422	73,125	05/31/2013	08/16/2030	
26444H-AN-1	Duke Energy Florida LLC Nt	1		1.F FE	801,138	101.813	814,504	800,000	801,112	0	(17)	0	0	5.950	5.940	MN	6,082	47,600	11/07/2022	11/15/2052	
263901-AD-2	Duke Energy Indiana Inc 1st Mtg Nt	1		1.F FE	1,965,895	82.025	1,640,500	2,000,000	1,972,134	0	1,074	0	0	4.200	4.315	MS	24,733	84,000	08/01/2018	03/15/2042	
26442E-AG-5	Duke Energy Ohio Sr Nt	1		1.F FE	499,630	80.417	402,085	500,000	499,685	0	7	0	0	4.300	4.304	FA	8,958	21,500	01/04/2019	02/01/2049	
26078J-AE-0	DuPont de Nemours Inc Sr Nt	1		2.A FE	1,424,939	100.331	1,214,005	1,210,000	1,380,557	0	(9,717)	0	0	5.319	3.939	MN	8,224	64,360	02/03/2020	11/15/2038	
266228-G@-8	Duquesne Light Holdings First Mtg Bond S			1.F FE	300,000	91.105	273,316	300,000	300,000	0	0	0	0	5.670	5.670	MS	5,150	8,505	03/12/2024	03/12/2054	
266233-AH-8	Duquesne Light Holdings Nt	1		2.C FE	500,000	86.396	431,980	500,000	500,000	0	0	0	0	2.532	2.532	AO	3,165	12,660	09/17/2020	10/01/2030	
Q3080#-AC-9	DWPF Finance Pty Ltd Ser C Sr Gtd Nt	D		1.F	500,000	90.061	450,305	500,000	500,000	0	0	0	0	4.290	4.290	MN	2,324	21,450	05/22/2018	05/22/2033	
267475-AD-3	Dycom Industries Inc Nt	2		3.C FE	101,125	93.307	93,307	100,000	100,315	0	(234)	0	0	4.500	4.245	AO	950	4,500	04/23/2021	04/15/2029	
277432-AP-5	Eastman Chemical Nt	2		2.B FE	1,547,030	84.548	1,268,220	1,500,000	1,540,217	0	(1,333)	0	0	4.650	4.439	AO	14,725	69,750	08/22/2019	10/15/2044	
278062-AD-6	Eaton Corp Nt			1.G FE	1,453,015	93.451	1,401,765	1,500,000	1,474,152	0	2,710	0	0	4.000	4.260	MN	9,833	60,000	09/17/2015	11/02/2032	
278865-BE-9	Ecolab Inc Nt	1		1.G FE	999,060	100.111	1,001,110	1,000,000	999,454	0	90	0	0	4.800	4.812	MS	12,933	48,000	03/20/2020	03/24/2030	
L2848U-AA-0	EIG Pearl Holdings Sari Nt	D	1	1.G FE	310,210	77.399	309,596	400,000	312,242	0	1,604	0	0	4.387	6.237	FA	5,898	13,161	04/09/2024	11/30/2046	

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	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
268317-AP-9	Electricite De France Nt		D	2	2.A FE	979,020	92.020	920,200	1,000,000	986,241	0	949	0	0	4.750	4.916	AO	10,292	47,500	10/07/2015	10/13/2035
94973V-BK-2	Elevance Health Nt			2	2.A FE	1,005,510	85.871	858,710	1,000,000	1,004,540	0	(145)	0	0	4.650	4.614	FA	17,567	46,500	01/27/2017	08/15/2044
94973V-BL-0	Elevance Health Nt		1		2.A FE	828,708	83.059	747,531	900,000	830,534	0	833	0	0	4.850	5.360	FA	16,490	43,650	11/02/2022	08/15/2054
94973V-BF-3	Elevance Health Sr Nt				2.A FE	1,127,485	90.979	909,790	1,000,000	1,108,578	0	(3,706)	0	0	5.100	4.256	JJ	23,517	51,000	09/24/2019	01/15/2044
N29505-AB-5	Embraer Netherlands Finance BV Nt		D	1	2.C FE	211,900	104.001	208,002	200,000	211,599	0	(301)	0	0	7.000	5.722	JJ	5,950	0	10/29/2024	07/28/2030
29245J-AP-7	EMP Nacional Del Petrole Nt		D	1	2.C FE	199,960	99.425	198,850	200,000	199,961	0	1	0	0	5.950	5.953	JJ	4,991	0	07/29/2024	07/30/2034
292480-AL-4	Enable Midstream Partners LP Sr Nt		1		2.B FE	198,394	99.869	199,738	200,000	199,369	0	168	0	0	4.950	5.053	MN	1,265	9,900	05/07/2018	05/15/2028
29250R-AG-1	Enbridge Energy Partners Nt		A		2.A FE	711,308	101.703	661,070	650,000	687,196	0	(2,737)	0	0	6.300	5.544	JD	1,820	40,950	05/31/2013	12/15/2034
29250N-AJ-4	Enbridge Inc Nt		A	1	2.B FE	1,152,200	82.514	825,140	1,000,000	1,133,342	0	(4,892)	0	0	4.500	3.528	JD	2,625	45,000	06/24/2021	06/10/2044
29250N-BC-8	Enbridge Inc Nt		A	1	2.C FE	500,000	96.688	483,440	500,000	500,000	0	0	0	0	5.750	5.750	JJ	13,257	28,750	07/06/2020	07/15/2080
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt				1.G PL	964,133	89.323	861,197	964,133	964,133	0	0	0	0	3.980	3.980	JD	107	38,373	08/18/2014	06/30/2040
D3003*-AD-9	EnBW Energie B-W AG Sr Nt		D		2.A YE	900,000	104.175	937,571	900,000	900,000	0	0	0	0	6.740	6.740	MN	8,762	60,660	11/09/2022	11/09/2034
29278D-AA-3	Enel Chile SA Nt		D		2.B FE	53,460	98.681	54,275	55,000	53,632	0	172	0	0	4.875	5.680	JD	142	1,341	07/09/2024	06/12/2028
29280H-AB-8	Enel Finance America LLC Nt			1	2.B FE	114,464	67.655	135,310	200,000	117,478	0	2,547	0	0	2.875	7.178	JJ	2,699	5,750	10/20/2023	07/12/2041
29268B-AF-8	Enel Finance International NV Nt		D	1	2.A FE	610,008	100.116	600,696	600,000	609,973	0	(35)	0	0	6.000	5.830	AO	8,400	0	11/20/2024	10/07/2039
29278G-AY-4	Enel Finance International NV Nt		D	1	2.A FE	1,335,340	92.461	1,386,915	1,500,000	1,337,244	0	1,604	0	0	5.500	6.337	JD	3,667	55,000	06/17/2024	06/15/2052
29278G-BA-5	Enel Finance International NV Nt		D	1	2.A FE	491,650	111.389	556,945	500,000	492,998	0	636	0	0	7.500	7.743	AO	8,021	37,500	10/07/2022	10/14/2032
29272W-AF-6	Energizer Holdings Inc Nt		1		4.B FE	151,125	100.127	150,191	150,000	150,465	0	(248)	0	0	6.500	6.307	JD	27	9,750	03/03/2022	12/31/2027
29273V-AQ-3	Energy Transfer Nt		1		2.B FE	199,782	101.371	202,742	200,000	199,847	0	14	0	0	5.750	5.762	FA	4,344	11,500	12/05/2022	02/15/2033
29279F-AA-7	Energy Transfer Operating LP Sr Nt		1		2.B FE	592,138	100.373	602,238	600,000	592,396	0	121	0	0	6.250	6.353	AO	7,917	37,500	11/28/2022	04/15/2049
29278N-AF-0	Energy Transfer Partners Sr Nt		1		2.B FE	249,548	99.842	249,605	250,000	249,820	0	47	0	0	4.950	4.973	JD	550	12,375	06/05/2018	06/15/2028
P3762T-AA-9	Engie Energia Chile SA Nt		D	1	2.B FE	177,954	88.230	185,283	210,000	182,757	0	4,423	0	0	3.400	6.438	JJ	3,035	11,900	11/28/2023	01/28/2030
29336T-AE-0	EnLink Midstream LLC Nt		1		2.C FE	199,236	99.666	199,332	200,000	199,262	0	26	0	0	5.650	5.700	MS	4,269	0	08/12/2024	09/01/2034
29362U-AD-6	Entegris Inc Nt		1		3.B FE	100,625	90.568	90,568	100,000	100,264	0	(107)	0	0	3.625	3.506	MN	604	3,625	06/10/2021	05/01/2029
29364D-AU-4	Entergy Arkansas Nt		2		1.F FE	199,342	98.688	197,376	200,000	199,906	0	73	0	0	3.500	3.539	AO	1,750	7,000	01/05/2016	04/01/2026
29366W-AB-2	Entergy Mississippi LLC Nt		1		1.F FE	1,013,770	69.558	695,580	1,000,000	1,012,732	0	(296)	0	0	3.500	3.426	JD	2,917	35,000	03/09/2021	06/01/2051
293791-AF-6	Enterprise Products Nt				1.G FE	622,945	110.046	550,230	500,000	565,254	0	(6,371)	0	0	6.875	4.915	MS	11,458	34,375	05/31/2013	03/01/2033
29379V-BN-2	Enterprise Products Partners Jr Sub Nt		2		2.B FE	500,000	97.711	488,555	500,000	500,000	0	0	0	0	5.250	5.250	FA	9,844	26,250	02/01/2018	08/16/2077
29379V-BE-2	Enterprise Products Partners Nt				1.G FE	996,810	99.856	998,560	1,000,000	999,954	0	368	0	0	3.750	3.788	FA	14,167	37,500	10/02/2014	02/15/2025
29379V-BQ-5	Enterprise Products Partners Nt		1		1.G FE	908,130	80.341	656,386	817,000	900,304	0	(2,365)	0	0	4.250	3.587	FA	13,117	34,723	09/07/2021	02/15/2048
29379V-BW-2	Enterprise Products Partners Nt		1		1.G FE	997,920	78.796	787,960	1,000,000	998,155	0	41	0	0	4.200	4.212	JJ	17,617	42,000	06/24/2019	01/31/2050
P4001*-AE-4	Envases Universales de Mexico Ser E Sr N		D		2.C PL	1,500,000	85.540	1,283,104	1,500,000	1,500,000	0	0	0	0	3.710	3.710	FA	21,951	55,650	02/09/2021	02/09/2033
26875P-AN-1	EOG Resources Inc Nt		2		1.G FE	497,855	88.952	444,760	500,000	498,702	0	101	0	0	3.900	3.931	AO	4,875	19,500	03/12/2015	04/01/2035
26875P-AP-6	EOG Resources Inc Nt		2		1.G FE	1,048,467	99.498	1,044,729	1,050,000	1,049,810	0	175	0	0	4.150	4.168	JJ	20,093	43,575	01/11/2016	01/15/2026
26875P-AQ-4	EOG Resources Inc Sr Nt		2		1.G FE	784,166	97.564	702,461	720,000	763,133	0	(3,160)	0	0	5.100	4.384	JJ	16,932	36,720	04/25/2017	01/15/2036
26884U-AD-1	EPR Properties Sr Nt		2		2.C FE	995,934	98.281	982,810	1,000,000	998,850	0	441	0	0	4.500	4.551	JD	3,750	45,000	05/16/2017	06/01/2027
294429-AL-9	Equifax Nt		2		2.B FE	724,328	97.750	733,125	750,000	745,524	0	3,030	0	0	3.250	3.687	JD	2,031	24,375	02/02/2017	06/01/2026
85771P-AC-6	Equinor ASA Sr Nt		D	1	1.D FE	1,003,731	96.404	819,434	850,000	968,514	0	(5,419)	0	0	5.100	3.900	JD	16,136	43,350	08/30/2017	08/17/2040
26884T-AN-2	ERAC USA Finance LLC Nt		2		1.G FE	1,492,830	85.619	1,284,285	1,500,000	1,496,559	0	(202)	0	0	4.500	4.497	FA	25,500	67,500	11/25/2019	02/15/2045
26884T-AP-7	ERAC USA Finance LLC Nt		2		1.G FE	1,005,470	99.313	993,130	1,000,000	1,000,481	0	(732)	0	0	3.800	3.723	MN	6,333	38,000	04/06/2017	11/01/2025
26884T-AR-3	ERAC USA Finance LLC Nt		2		1.G FE	398,696	97.414	389,656	400,000	399,728	0	135	0	0	3.300	3.337	JD	1,100	13,200	05/23/2016	12/01/2026
26884T-AX-0	ERAC USA Finance LLC Nt		2		1.G FE	298,500	95.823	287,469	300,000	298,535	0	21	0	0	5.400	5.434	MN	2,700	16,200	04/26/2023	05/01/2053

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
F3152*-AN-4	Ermewa Holding Sec Sr Nt		D		2.A PL	1,000,000	85.048	850,481	1,000,000	1,000,000	0	0	0	0	3.390	3.390	JJ	16,103	33,900	09/01/2022	07/10/2032
29717P-AP-2	Essex Portfolio LP Nt		2		2.A FE	474,117	99.653	473,352	475,000	474,975	0	101	0	0	3.500	3.522	AO	4,156	16,625	05/08/2015	04/01/2025
29717P-AQ-0	Essex Portfolio LP Nt		2		2.A FE	223,619	98.181	220,907	225,000	224,795	0	153	0	0	3.375	3.448	AO	1,603	7,594	04/04/2016	04/15/2026
29717P-AS-6	Essex Portfolio LP Nt		1		2.A FE	362,880	82.868	414,340	500,000	365,665	0	2,350	0	0	4.500	6.823	MS	6,625	22,500	10/23/2023	03/15/2048
29736R-AF-7	Estee Lauder Co Inc Nt		1		1.F FE	551,515	74.235	371,175	500,000	544,763	0	(1,896)	0	0	3.700	3.040	FA	6,989	18,500	04/09/2021	08/15/2042
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt				1.B PL	413,551	93.474	386,564	413,551	413,551	0	0	0	0	4.210	4.247	MON	774	17,410	12/14/2017	11/15/2030
Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		D		1.G	1,500,000	97.572	1,463,584	1,500,000	1,500,000	0	0	0	0	3.740	3.740	MS	17,297	56,100	09/10/2014	09/10/2026
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		D		1.G	1,500,000	87.028	1,305,420	1,500,000	1,500,000	0	0	0	0	3.310	3.310	FA	19,446	49,650	08/10/2016	08/10/2031
485134-BR-0	Evergy Inc Nt		1		1.F FE	1,176,400	79.325	793,250	1,000,000	1,159,081	0	(4,711)	0	0	4.200	3.208	MS	12,367	42,000	02/23/2021	03/15/2048
95709T-AH-3	Evergy Inc Nt		1		1.F FE	572,102	81.719	408,595	500,000	559,647	0	(2,679)	0	0	4.125	3.196	MS	6,875	20,625	01/15/2020	03/01/2042
485134-BM-1	Evergy Inc Sr Nt		1		1.F FE	274,180	94.703	236,758	250,000	269,842	0	(808)	0	0	5.300	4.601	AO	3,313	13,250	12/17/2018	10/01/2041
30042*-AB-3	Eversource Gas Mortgage Bonds Ser B				1.F	1,000,000	56.321	563,206	1,000,000	1,000,000	0	0	0	0	2.920	2.920	AO	7,300	29,200	09/29/2021	10/01/2051
Q3647#-AE-1	Evolution Mining Finance Sr Notes, Serie		D		2.C PL	700,000	100.637	704,462	700,000	700,000	0	0	0	0	6.290	6.290	FA	15,777	44,030	08/22/2023	08/22/2035
Q3647#-AC-5	Evolution Mining Finance Sr Nt Ser C		D		2.C PL	500,000	86.054	430,269	500,000	500,000	0	0	0	0	3.060	3.060	FA	5,823	15,300	02/14/2022	02/14/2031
Q3647#-AB-7	Evolution Mining Finance Sr Nt Series B		D		2.C PL	600,000	84.803	508,820	600,000	600,000	0	0	0	0	3.170	3.170	MN	2,800	10,012	11/08/2021	11/08/2031
30161N-AY-7	Exelon Corp Nt		1		2.B FE	998,860	84.462	844,620	1,000,000	998,973	0	21	0	0	4.700	4.707	AO	9,922	47,000	03/30/2020	04/15/2050
30225V-B*-7	Extra Space Storage Inc Sr Nt				2.B	500,000	88.117	440,584	500,000	500,000	0	0	0	0	3.480	3.480	FA	6,090	17,400	08/25/2020	08/25/2030
30231G-AW-2	Exxon Mobil Corp Nt		2		1.D FE	500,000	81.198	405,990	500,000	500,000	0	0	0	0	4.114	4.114	MS	6,857	20,570	02/29/2016	03/01/2046
30231G-BF-8	Exxon Mobil Corp Nt		1		1.D FE	2,349,521	87.813	2,195,325	2,500,000	2,361,537	0	5,841	0	0	4.227	4.731	MS	29,941	105,675	09/26/2022	03/19/2040
313747-AX-5	Federal Realty Invest Trust Nt		1		2.A FE	100,814	70.459	105,689	150,000	101,312	0	499	0	0	3.625	6.426	FA	2,266	2,719	07/09/2024	08/01/2046
314211-A*-4	Federated Hermes Inc Senior Note				1.G PL	900,000	85.735	771,613	900,000	900,000	0	0	0	0	3.290	3.290	MS	8,554	29,610	03/17/2022	03/17/2032
31428X-AX-4	FedEx Corp Nt				2.B FE	1,542,791	97.537	1,463,055	1,500,000	1,525,252	0	(2,213)	0	0	4.900	4.669	JJ	33,892	73,500	06/05/2015	01/15/2034
31428X-BE-5	FedEx Corp Nt		2		2.B FE	942,673	85.865	647,422	754,000	924,339	0	(5,840)	0	0	4.750	3.228	MN	4,576	35,815	09/24/2021	11/15/2045
31428X-CE-4	FedEx Corp Nt		1		2.B FE	528,210	73.103	365,515	500,000	524,278	0	(1,194)	0	0	3.250	2.867	MN	2,076	16,250	07/26/2021	05/15/2041
314890-AD-6	Ferguson Finance PLC Nt		D		2.A FE	501,313	95.382	476,910	500,000	501,000	0	(120)	0	0	4.650	4.616	AO	4,585	23,250	04/13/2022	04/20/2032
31620M-AU-0	Fidelity National Info Svc Inc Nt		2		2.B FE	590,580	81.336	488,016	600,000	592,079	0	211	0	0	4.500	4.597	FA	10,200	27,000	08/11/2016	08/15/2046
31620M-AZ-9	Fidelity National Info Svc Inc Nt		1		2.B FE	502,672	82.470	494,820	600,000	503,537	0	865	0	0	4.750	6.043	MN	3,642	14,250	07/25/2024	05/15/2048
31620M-BU-9	Fidelity National Info Svc Inc Nt		1		2.B FE	993,950	72.692	726,920	1,000,000	994,837	0	242	0	0	3.100	3.141	MS	10,333	31,000	02/23/2021	03/01/2041
31620M-BZ-8	Fidelity National Info Svc Inc Nt		1		2.B FE	199,912	96.089	192,178	200,000	199,916	0	1	0	0	5.625	5.628	JJ	5,188	11,250	07/06/2022	07/15/2052
318069-B@-9	Finning International Inc Ser E		A		2.A FE	1,153,083	98.272	1,080,990	1,100,000	1,110,782	0	(4,490)	0	0	4.530	4.070	AO	12,181	49,830	05/31/2013	04/03/2027
M4289E-5Q-8	First Abu Dhabi Bank PJSC Nt		D		1.F FE	204,500	102.445	204,890	200,000	203,807	0	(693)	0	0	6.320	5.749	AO	3,055	12,640	03/18/2024	04/04/2034
Q3793#-AB-9	First Gas Limited Sr Sec Nt Series 2020B		D		2.B FE	600,000	77.030	462,183	600,000	600,000	0	0	0	0	2.420	2.420	MS	3,953	14,520	03/23/2021	03/23/2033
337358-BA-2	First Union Nt				2.B FE	2,310,534	115.189	2,073,402	1,800,000	2,111,718	0	(22,330)	0	0	7.500	5.295	AO	28,500	135,000	05/31/2013	04/15/2035
337932-AH-0	FirstEnergy Corp Sr Nt		2		2.C FE	299,001	97.379	292,137	300,000	299,713	0	106	0	0	3.900	3.940	JJ	5,395	12,450	06/19/2017	07/15/2027
337738-AV-0	Fiserv Nt		1		2.B FE	496,940	81.768	408,840	500,000	497,251	0	61	0	0	4.400	4.437	JJ	11,000	22,000	06/10/2019	07/01/2049
338135-G*-1	Fitchburg Gas and Electric Lig Ser 2024B				2.A	600,000	93.580	561,480	600,000	600,000	0	0	0	0	5.990	5.990	FA	12,978	0	08/21/2024	08/21/2044
33938X-AA-3	Flex Ltd Nt		D		2.C FE	92,802	97.963	97,963	100,000	94,064	0	1,119	0	0	4.875	6.429	JD	217	4,875	11/14/2023	06/15/2029
33938X-AB-1	Flex Ltd Nt		D		2.C FE	81,534	97.505	82,183	85,000	82,183	0	417	0	0	4.875	5.599	MN	564	4,144	02/29/2024	05/12/2030
302445-AE-1	Flir Systems Inc Nt		1		2.B FE	511,701	87.371	436,855	500,000	506,763	0	(1,190)	0	0	2.500	2.228	FA	5,208	12,500	09/11/2020	08/01/2030
341081-FD-4	Florida Pwr & Lt 1st Lien Nt		1		1.E FE	580,350	97.068	485,340	500,000	563,455	0	(2,851)	0	0	5.250	4.137	FA	10,938	26,250	05/07/2018	02/01/2041
341081-FG-7	Florida Pwr & Lt Nt		1		1.E FE	740,017	82.498	507,363	615,000	724,386	0	(5,031)	0	0	4.050	2.730	JD	2,076	24,908	10/14/2021	06/01/2042
343498-AB-7	Flowers Foods Inc Sr Nt		2		2.B FE	993,745	97.550	975,500	1,000,000	998,649	0	738	0	0	3.500	3.580	AO	8,750	35,000	08/09/2017	10/01/2026

E10.15

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	Interest			Dates		
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.		17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
34355J-AB-4	Flowserve Corporation Nt		1		2.C FE	997,270	85,061	850,610	1,000,000	998,036	0	249	0	0	2.800	2.831	JJ	12,911	28,000	09/09/2021	01/15/2032
302491-AV-7	FMC Corp Nt		1		2.C FE	502,493	76,248	381,240	500,000	502,255	0	(51)	0	0	4.500	4.469	AO	5,625	22,500	09/17/2019	10/01/2049
302491-AY-1	FMC Corp Nt		1		2.C FE	299,283	98,662	295,986	300,000	299,297	0	9	0	0	6.375	6.393	MN	2,284	19,125	05/15/2023	05/18/2053
344419-AC-0	Fomento Economico Mexicano SAB Nt		D	1	2.A FE	174,576	71,552	171,725	240,000	175,600	0	1,024	0	0	3.500	5.483	JJ	3,850	4,200	02/21/2024	01/16/2050
Q3920#-AG-4	Fonterra Co-operative Grp Ltd Sr Nt Ser		D		1.G FE	1,000,000	97,249	972,486	1,000,000	1,000,000	0	0	0	0	3.400	3.400	MS	9,067	34,000	09/25/2014	09/25/2026
Q3920#-AH-2	Fonterra Co-operative Grp Ltd Sr Nt Ser		D		1.G	1,000,000	92,535	925,347	1,000,000	1,000,000	0	0	0	0	3.550	3.550	MS	9,467	35,500	09/25/2014	09/25/2029
34490@-AE-4	Football Club (NFL) Ser 2020 XI E Trust				1.F FE	1,477,553	81,967	1,147,535	1,400,000	1,462,591	0	(4,933)	0	0	3.530	3.038	OCT	12,080	50,518	10/27/2021	10/05/2035
34501*-AF-0	Football Club (NFL) Ser 2023 SV-F Trust				1.F FE	500,000	94,956	474,782	500,000	500,000	0	0	0	0	5.720	5.720	OCT	6,991	29,236	03/28/2023	10/05/2043
345370-CQ-1	Ford Motor Company Nt				3.A FE	1,001,280	78,916	789,160	1,000,000	1,001,087	0	(37)	0	0	4.750	4.741	JJ	21,903	47,500	10/31/2016	01/15/2043
345370-CR-9	Ford Motor Company Nt				3.A FE	510,210	98,436	492,180	500,000	502,144	0	(1,191)	0	0	4.346	4.083	JD	1,388	21,730	03/24/2017	12/08/2026
34959J-AH-1	Fortive Corp Nt		1		2.B FE	606,810	80,422	402,110	500,000	594,007	0	(3,156)	0	0	4.300	3.076	JD	956	21,500	09/23/2020	06/15/2046
34964C-AE-6	Fortune Brands Innovations Inc Nt		1		2.B FE	499,150	92,481	462,405	500,000	499,567	0	84	0	0	3.250	3.270	MS	4,785	16,250	09/09/2019	09/15/2029
34964C-AG-1	Fortune Brands Innovations Inc Nt		1		2.B FE	870,610	78,932	789,320	1,000,000	873,343	0	1,776	0	0	4.500	5.365	MS	12,000	45,000	08/04/2023	03/25/2052
350930-AA-1	Foundry JV HoldCo LLC Nt		1		2.B FE	493,815	97,852	489,260	500,000	494,613	0	456	0	0	5.875	6.031	JJ	12,729	35,260	05/10/2023	01/25/2034
35063@-AA-6	Foundry JV HoldCo LLC Series A Sr Note				2.B FE	1,200,000	96,270	1,155,236	1,200,000	1,200,000	0	0	0	0	5.720	5.000	JAJO	12,584	69,840	05/31/2023	01/25/2038
35137L-AH-8	Fox Corp Sr Nt		1		2.B FE	350,000	98,840	345,940	350,000	350,000	0	0	0	0	4.709	4.709	JJ	7,142	16,482	01/15/2019	01/25/2029
354613-AK-7	Franklin Resources Inc Nt				1.F FE	499,135	99,501	497,505	500,000	499,976	0	97	0	0	2.850	2.870	MS	3,602	14,250	03/25/2015	03/30/2025
354613-AM-3	Franklin Resources Inc Nt		1		1.F FE	492,155	62,108	310,540	500,000	492,729	0	176	0	0	2.950	3.030	FA	5,695	14,750	08/06/2021	08/12/2051
Y7141B-AB-9	Freeport Indonesia PT Nt		D	1	2.B FE	178,250	97,380	194,760	200,000	180,662	0	1,977	0	0	5.315	7.035	AO	2,274	10,630	10/05/2023	04/14/2032
35671D-BC-8	Freeport McMoran Nt		1		2.B FE	599,375	94,391	471,955	500,000	589,768	0	(3,429)	0	0	5.450	4.022	MS	8,024	27,250	01/27/2022	03/15/2043
35805B-AE-8	Fresenius Med Care III Nt		1		2.C FE	247,988	83,804	209,510	250,000	248,609	0	178	0	0	3.000	3.090	JD	625	7,500	05/12/2021	12/01/2031
G371E7-2B-2	Fresnillo PLC Nt		D	1	2.B FE	287,100	71,212	284,848	400,000	288,303	0	1,012	0	0	4.250	6.494	AO	4,203	8,500	10/29/2024	10/02/2050
D2736#-AU-3	Fritz Draxlmaier GmbH & Co KG Ser S Sr N		D		2.C PL	500,000	97,012	485,060	500,000	500,000	0	0	0	0	4.870	4.870	JJ	10,552	24,350	07/25/2019	07/25/2029
D2736#-BA-6	Fritz Draxlmaier GmbH & Co KG Sr. Note,		D		2.C PL	500,000	102,753	513,766	500,000	500,000	0	0	0	0	6.430	6.430	MS	16,522	0	06/26/2024	09/26/2034
G3705Q-AE-7	Gaci First Investment Co Nt		D	2	1.E FE	157,476	83,708	167,416	200,000	158,088	0	494	0	0	5.125	6.808	FA	3,901	10,250	10/05/2023	02/14/2053
G3R238-AD-5	Galaxy Pipeline Assets Nt		D	1	1.C FE	299,452	78,973	294,879	373,392	302,882	0	2,264	0	0	2.940	4.644	MS	2,775	8,135	06/25/2024	09/30/2040
364760-AP-3	GAP Stores Inc Nt		1		4.A FE	101,375	89,770	89,770	100,000	100,505	0	(277)	0	0	3.625	3.325	AO	906	3,625	09/15/2021	10/01/2029
366651-AG-2	Gartner Inc Nt		2		2.C FE	100,313	92,890	92,890	100,000	100,097	0	(64)	0	0	3.625	3.556	JD	161	3,625	06/18/2021	06/15/2029
361448-AX-1	GATX Capital Corp Nt		1		2.B FE	182,395	80,907	202,268	250,000	184,067	0	1,475	0	0	4.500	6.946	MS	2,844	11,250	11/09/2023	03/30/2045
361448-BH-5	GATX Capital Corp Nt		2		2.B FE	749,580	63,289	474,668	750,000	749,596	0	10	0	0	3.100	3.103	JD	1,938	23,250	02/01/2021	06/01/2051
361448-AZ-6	GATX Capital Corp Sr Nt		2		2.B FE	846,584	97,683	830,306	850,000	849,139	0	361	0	0	3.850	3.898	MS	8,272	32,725	03/01/2017	03/30/2027
361448-BE-2	GATX Capital Corp Sr Nt		1		2.B FE	998,360	98,651	986,510	1,000,000	999,278	0	151	0	0	4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029
36830B-AC-9	GC Treasury Center Co Ltd Nt		D	1	2.B FE	146,224	73,426	146,852	200,000	147,598	0	765	0	0	4.300	6.369	MS	2,461	8,600	02/27/2023	03/18/2051
36164Q-NA-2	GE Capital Intl Funding Sr Nt				2.A FE	1,018,790	92,382	923,820	1,000,000	1,013,980	0	(994)	0	0	4.418	4.256	MN	5,645	44,180	08/20/2019	11/15/2035
36267V-AM-5	GE Healthcare Technologies Nt		1		2.B FE	548,208	107,609	538,045	500,000	547,026	0	(722)	0	0	6.377	5.691	MN	3,454	31,885	04/13/2023	11/22/2052
668771-AK-4	Gen Digital Inc Nt		1		3.C FE	150,125	101,505	152,258	150,000	150,006	0	(64)	0	0	6.750	6.705	MS	2,559	10,125	10/19/2022	09/30/2027
369550-BJ-6	General Dynamics Corp Nt		1		1.F FE	295,590	82,689	248,067	300,000	295,974	0	87	0	0	4.250	4.338	AO	3,188	12,750	03/23/2020	04/01/2050
370334-CG-7	General Mills Inc Sr Nt		1		2.B FE	499,198	97,918	489,590	500,000	499,699	0	84	0	0	4.200	4.220	AO	4,317	21,000	04/19/2018	04/17/2028
370334-CH-5	General Mills Inc Sr Nt		1		2.B FE	472,915	89,481	447,405	500,000	478,952	0	1,096	0	0	4.550	4.987	AO	4,676	22,750	10/03/2018	04/17/2038
370334-CJ-1	General Mills Inc Sr Nt		1		2.B FE	299,519	85,884	257,652	300,000	299,578	0	10	0	0	4.700	4.710	AO	2,898	14,100	04/19/2018	04/17/2048
37045V-AF-7	General Motors Co Sr Nt				2.B FE	535,653	99,209	496,045	500,000	531,407	0	(930)	0	0	6.250	5.698	AO	7,726	31,250	04/19/2022	10/02/2043
37045V-AH-3	General Motors Co Sr Nt				2.B FE	981,270	93,885	938,850	1,000,000	987,311	0	921	0	0	5.000	5.161	AO	12,500	50,000	04/10/2017	04/01/2035

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
CUSIP Identification	Description	Code	For orig 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045V-AN-0	General Motors Co Sr Nt		2	2.B FE	501,455	98.092	490,460	500,000	500,460	0	(171)	0	0	4.200	4.161	AO	5,250	21,000	01/31/2018	10/01/2027
37045X-AS-5	General Motors Finl Co Nt			2.B FE	766,549	99.958	749,685	750,000	750,000	0	(1,855)	0	0	4.000	3.684	JJ	13,833	30,000	08/16/2016	01/15/2025
372460-AA-3	Genuine Parts Co Nt		1	2.B FE	495,345	83.535	417,675	500,000	497,177	0	453	0	0	1.875	1.978	MN	1,563	9,375	10/27/2020	11/01/2030
375558-BJ-1	Gilead Sciences Inc Nt		1	2.A FE	446,176	88.289	353,156	400,000	434,183	0	(2,534)	0	0	4.000	3.089	MS	5,333	16,000	12/12/2019	09/01/2036
377372-AE-7	Glaxosmithkline Capital Inc Nt		1	1.F FE	800,343	108.391	812,933	750,000	795,676	0	(2,235)	0	0	6.375	5.716	MN	6,109	47,813	11/01/2022	05/15/2038
378272-AY-4	Glencore Xstrata PLC Nt		1	2.A FE	497,850	86.676	433,380	500,000	498,716	0	209	0	0	2.500	2.549	MS	4,167	12,500	08/24/2020	09/01/2030
378272-BC-1	Glencore Xstrata PLC Nt		1	2.A FE	1,006,320	71.816	718,160	1,000,000	1,005,861	0	(131)	0	0	3.875	3.839	AO	6,889	38,750	04/21/2021	04/27/2051
37940X-AC-6	Global Payments Inc Nt		1	2.C FE	570,730	74.617	373,085	500,000	565,468	0	(1,740)	0	0	4.150	3.354	FA	7,839	20,750	11/05/2021	08/15/2049
37940X-AR-3	Global Payments Inc Nt		1	2.C FE	982,589	97.075	970,750	1,000,000	983,080	0	249	0	0	5.950	6.076	FA	22,478	44,625	03/12/2024	08/15/2052
891906-AF-6	Global Payments Inc Sr Nt		1	2.C FE	751,706	97.744	733,080	750,000	750,662	0	(182)	0	0	4.450	4.421	JD	2,781	33,375	05/10/2018	06/01/2028
891027-AS-3	Globe Life Inc Sr Nt		1	2.A FE	498,185	98.722	493,610	500,000	499,225	0	188	0	0	4.550	4.596	MS	6,699	12,500	09/25/2018	09/15/2028
G3946K-AA-7	Gohl Capital Ltd Nt	D	1	2.B FE	263,894	97.300	272,440	280,000	270,612	0	4,157	0	0	4.250	6.003	JJ	5,190	11,900	05/09/2023	01/24/2027
G40365-AB-7	Gold Fields Orogen Holdings Nt	D	1	2.C FE	205,750	101.180	202,360	200,000	204,757	0	(985)	0	0	6.125	5.474	MN	1,565	12,250	12/27/2023	05/15/2029
38141G-B8-6	Goldman Sachs Group Inc Nt		2	1.F FE	398,190	96.662	386,648	400,000	398,195	0	5	0	0	5.561	5.598	MN	2,595	0	11/15/2024	11/19/2045
38141G-XA-7	Goldman Sachs Group Inc Nt		1	1.F FE	1,133,221	88.238	794,142	900,000	1,087,958	0	(11,743)	0	0	4.411	2.550	AO	7,499	39,699	01/20/2021	04/23/2039
38141G-YC-2	Goldman Sachs Group Inc Nt		1	2.A FE	514,075	72.965	364,825	500,000	512,291	0	(577)	0	0	3.210	3.018	AO	3,076	16,050	10/18/2021	04/22/2042
38141G-WB-6	Goldman Sachs Group Inc Sr Nt		2	2.A FE	1,026,850	98.138	981,380	1,000,000	1,003,876	0	(3,504)	0	0	3.850	3.477	JJ	16,576	38,500	09/12/2017	01/26/2027
38148Y-AA-6	Goldman Sachs Group Inc Sr Nt		1	2.A FE	500,000	84.710	423,550	500,000	500,000	0	0	0	0	4.017	4.017	AO	3,403	20,085	10/24/2017	10/31/2038
G39801-AB-4	Goodman HK Finance Nt	D	1	2.A FE	171,000	87.923	175,846	200,000	174,693	0	3,693	0	0	3.000	5.688	JJ	2,650	6,000	01/08/2024	07/22/2030
38242#-AE-4	Goodman North American Partner Sr Nt Ser			2.B PL	800,000	76.591	612,727	800,000	800,000	0	0	0	0	2.760	2.760	JJ	10,733	22,080	01/06/2022	01/06/2034
382550-BF-7	Goodyear Tire & Rubber Nt			4.A FE	303,250	98.429	295,287	300,000	300,000	0	(210)	0	0	5.000	4.827	MN	1,292	15,000	02/28/2017	05/31/2026
382550-BG-5	Goodyear Tire & Rubber Nt		2	4.A FE	99,375	96.609	96,609	100,000	99,835	0	69	0	0	4.875	4.955	MS	1,435	4,875	03/15/2017	03/15/2027
Q3971@-AG-4	GPT RE Limited Ser G Gtd Sr Nt	D		1.G	500,000	91.861	459,304	500,000	500,000	0	0	0	0	3.630	3.630	JD	555	18,150	12/20/2017	12/20/2029
Q3971@-AH-2	GPT RE Limited Ser H Gtd Sr Nt	D		1.G	1,000,000	87.241	872,411	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	1,155	37,800	12/20/2017	12/20/2032
Q3973#-AC-9	GPT Wholesale Office Fund Ser C Gtd Sr N	D		1.G	200,000	92.314	184,629	200,000	200,000	0	0	0	0	4.400	4.400	FA	3,520	8,800	02/07/2019	02/07/2032
Q3973#-AD-7	GPT Wholesale Office Fund Ser D Gtd Sr N	D		1.G	300,000	90.494	271,483	300,000	300,000	0	0	0	0	4.500	4.500	FA	5,400	13,500	02/07/2019	02/07/2034
38869A-AA-5	Graphic Packaging Nt		1	3.B FE	101,500	97.610	97,610	100,000	100,728	0	(294)	0	0	4.750	4.414	JJ	2,190	4,750	03/30/2022	07/15/2027
38869A-AD-9	Graphic Packaging Nt		1	3.B FE	100,875	90.322	90,322	100,000	100,555	0	(110)	0	0	3.750	3.617	FA	1,563	3,750	11/12/2021	02/01/2030
38967#-AA-5	Grayson-Collin First Mtg Bond Series 202			2.A	497,045	96.485	479,574	497,045	497,045	0	0	0	0	6.200	6.200	FA	11,642	15,408	02/15/2024	02/15/2054
39121J-C#-5	Great River Energy First Mtg Nt Sr 2020A			1.G	500,000	79.239	396,193	500,000	500,000	0	0	0	0	3.250	3.250	AO	3,431	16,250	08/20/2020	10/15/2045
39541E-AC-7	Greensaf Pipelines BIDD Nt	D	1	1.E FE	278,078	101.323	273,572	270,000	277,840	0	(147)	0	0	6.510	6.231	FA	6,250	13,020	10/08/2024	02/23/2042
40053X-AB-5	Grupo Energia Bogota SA ESP NT	D	1	2.B FE	226,200	111.421	222,842	200,000	225,803	0	(397)	0	0	7.850	5.902	MN	2,268	7,850	10/29/2024	11/09/2033
40049J-AV-9	Grupo Televisa S.A. Nt	D		2.C FE	946,472	99.762	778,144	780,000	783,728	0	(17,443)	0	0	6.625	4.300	MS	14,785	51,675	08/31/2013	03/18/2025
40049J-AZ-0	Grupo Televisa S.A. Nt	D	1	2.C FE	194,379	90.227	171,431	190,000	194,166	0	(152)	0	0	6.625	6.395	JJ	5,804	8,447	07/09/2024	01/15/2040
362320-BA-0	GTE Corp Nt			2.A FE	58,830	106.007	53,004	50,000	52,596	0	(708)	0	0	6.940	5.200	AO	733	3,470	08/31/2013	04/15/2028
G2440J-AG-0	GTL Trade Finance Inc Nt	D	1	2.B FE	247,338	109.611	257,586	235,000	246,943	0	(309)	0	0	7.250	6.768	AO	3,549	17,037	08/03/2023	04/16/2044
402740-AD-6	Gulfstream Natural Gas System Nt		2	2.B FE	1,004,328	99.602	996,020	1,000,000	1,000,260	0	(522)	0	0	4.600	4.545	MS	13,544	46,000	09/22/2015	09/15/2025
359694-AB-2	H.B. Fuller Co Sr Nt		2	3.C FE	309,126	96.211	288,633	300,000	302,079	0	(1,048)	0	0	4.000	3.616	FA	4,533	12,000	06/08/2017	02/15/2027
42307T-AH-1	H.J. Heinz Finance Co Nt		1	2.B FE	857,370	111.808	838,560	750,000	849,528	0	(4,260)	0	0	7.125	5.767	FA	22,266	53,438	02/08/2023	08/01/2039
406216-BJ-9	Halliburton Co Nt		2	2.A FE	1,057,730	95.075	950,750	1,000,000	1,038,583	0	(2,886)	0	0	4.850	4.383	MN	6,197	48,500	05/10/2017	11/15/2035
406216-BK-6	Halliburton Co Nt		2	2.A FE	1,009,092	89.368	893,680	1,000,000	1,007,499	0	(211)	0	0	5.000	4.941	MN	6,389	50,000	11/06/2015	11/15/2045
406216-BL-4	Halliburton Co Nt		1	2.A FE	499,870	90.055	450,275	500,000	499,928	0	13	0	0	2.920	2.923	MS	4,867	14,600	02/19/2020	03/01/2030

E10.17

SCHEDULE D - PART 1

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

E10.18

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
CUSIP Identification	Description	Code	F o r e i g n 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
410345-AL-6	HanesBrands Inc Nt		2	4.C FE	200,000	98.447	196,894	200,000	200,000	0	0	0	0	4.875	4.875	MN	1,246	9,750	04/27/2017	05/15/2026
41242*-BD-3	Hardwood Funding LLC Sr Nt Ser BB			1.G FE	1,000,000	90.476	904,765	1,000,000	1,000,000	0	0	0	0	3.670	3.670	JD	2,447	36,700	02/29/2016	06/07/2031
41242*-BH-4	Hardwood Funding LLC Sr Nt Ser FF			1.G FE	1,000,000	88.778	887,779	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BJ-0	Hardwood Funding LLC Sr Nt Ser GG			1.G FE	500,000	87.351	436,757	500,000	500,000	0	0	0	0	3.700	3.700	JD	1,233	18,500	06/07/2018	06/07/2033
41242*-AX-0	Hardwood Funding LLC Sr Nt Ser V			1.G FE	1,000,000	99.106	991,060	1,000,000	1,000,000	0	0	0	0	3.130	3.130	JD	2,087	31,300	04/02/2015	06/07/2025
418056-AZ-0	Hasbro Inc Nt		2	2.B FE	299,040	94.041	282,123	300,000	299,485	0	94	0	0	3.900	3.939	MN	1,365	11,700	11/13/2019	11/19/2029
418056-AU-1	Hasbro Inc Sr Nt		2	2.C FE	267,985	86.819	217,048	250,000	264,937	0	(488)	0	0	5.100	4.622	MN	1,629	12,750	10/24/2017	05/15/2044
418056-AV-9	Hasbro Inc Sr Nt		2	2.B FE	499,370	96.468	482,340	500,000	499,808	0	67	0	0	3.500	3.515	MS	5,153	17,500	09/08/2017	09/15/2027
419866-J@-8	Hawaiian Elec Ser 2020D Sr Nt			4.A	300,000	57.750	173,250	300,000	300,000	0	0	0	0	3.280	3.280	JD	27	9,840	01/14/2021	12/30/2040
404119-BU-2	HCA Inc Nt		2	2.C FE	301,750	99.051	297,153	300,000	300,353	0	(215)	0	0	4.500	4.421	FA	5,100	13,500	08/30/2017	02/15/2027
404119-BV-0	HCA Inc Nt		1	2.C FE	175,986	91.083	182,166	200,000	176,979	0	446	0	0	5.500	6.480	JD	489	11,000	09/23/2022	06/15/2047
404119-BY-4	HCA Inc Nt		1	2.C FE	207,192	91.129	182,258	200,000	205,795	0	(285)	0	0	5.125	4.837	JD	456	10,250	07/10/2019	06/15/2039
404119-CB-3	HCA Inc Nt		1	2.C FE	995,010	64.792	647,920	1,000,000	995,373	0	104	0	0	3.500	3.527	JJ	16,139	35,000	06/21/2021	07/15/2051
404119-CS-6	HCA Inc Nt		1	2.C FE	497,752	81.692	408,460	500,000	497,960	0	76	0	0	4.375	4.409	MS	6,441	21,875	03/02/2022	03/15/2042
42217K-BB-1	Health Care REIT Nt		1	2.A FE	747,805	92.006	690,045	750,000	745,756	0	(108)	0	0	5.125	5.160	MS	11,318	58,750	04/27/2022	04/01/2026
40500#-AN-7	HEB Grocery Company LP Senior Note Serie			1.F PL	1,000,000	93.515	935,154	1,000,000	1,000,000	0	0	0	0	5.710	5.710	MS	16,020	28,550	03/20/2024	03/20/2054
42251#-BA-1	HEB Grocery Company LP Sr Nt Ser G			1.G	2,000,000	80.899	1,617,987	2,000,000	2,000,000	0	0	0	0	4.290	4.290	MS	21,688	85,800	03/30/2016	03/30/2042
423012-AG-8	Heineken NV Sr Nt		D	2.A FE	992,210	83.733	837,330	1,000,000	993,374	0	173	0	0	4.350	4.397	MS	11,117	43,500	03/20/2017	03/29/2047
403949-AB-6	HF Sinclair Corp Nt		1	2.C FE	1,037,460	100.749	1,007,490	1,000,000	1,010,863	0	(10,341)	0	0	5.875	4.754	AO	14,688	58,750	04/27/2022	04/01/2026
431282-AQ-5	Highwoods Realty Nt		2	2.C FE	98,818	95.703	95,703	100,000	99,568	0	124	0	0	4.125	4.271	MS	1,215	4,125	02/22/2018	03/15/2028
432833-AJ-0	Hilton Domestic Operating Co Nt		1	3.B FE	45,938	92.140	46,070	50,000	47,292	0	545	0	0	3.750	5.162	MN	313	1,875	05/31/2022	05/01/2029
432833-AN-1	Hilton Domestic Operating Co Nt		1	3.B FE	118,500	86.858	130,287	150,000	124,563	0	2,706	0	0	3.625	6.647	FA	2,054	5,438	09/27/2022	02/15/2032
432891-AK-5	Hilton Worldwide Nt		2	3.B FE	100,438	98.630	98,630	100,000	100,016	0	(64)	0	0	4.875	4.808	AO	1,219	4,875	03/30/2017	04/01/2027
50587K-AA-9	Holcim Finance US LLC Nt		D	2.A FE	499,580	97.725	488,625	500,000	499,917	0	46	0	0	3.500	3.510	MS	4,813	17,500	09/15/2016	09/22/2026
436440-AM-3	Hologic Inc Nt		2	3.B FE	97,000	96.958	96,958	100,000	98,908	0	320	0	0	4.625	5.012	FA	1,927	4,625	02/28/2018	02/01/2028
436440-AP-6	Hologic Inc Nt		1	3.B FE	49,625	90.434	45,217	50,000	49,776	0	50	0	0	3.250	3.367	FA	614	1,625	11/19/2021	02/15/2029
43655*-AC-2	Holt Texas Ltd Series C Sr Note			2.B PL	500,000	106.147	530,734	500,000	500,000	0	0	0	0	6.850	6.850	MN	4,376	33,679	11/21/2023	11/15/2033
437076-BA-9	Home Depot Inc Nt		1	1.F FE	486,110	84.638	335,166	396,000	475,152	0	(3,418)	0	0	4.200	2.767	AO	4,158	16,632	09/07/2021	04/01/2043
437076-BH-4	Home Depot Inc Nt		2	1.F FE	748,118	83.480	626,100	750,000	748,438	0	45	0	0	4.250	4.265	AO	7,969	31,875	05/28/2015	04/01/2046
437076-CD-2	Home Depot Inc Nt		1	1.F FE	2,111,240	69.832	1,396,640	2,000,000	2,101,318	0	(2,704)	0	0	3.350	3.057	AO	14,144	67,000	02/23/2021	04/15/2050
44107T-BC-9	Host Hotels & Resorts LP Nt		1	2.C FE	246,215	97.915	244,788	250,000	246,322	0	107	0	0	5.500	5.689	AO	5,309	0	08/07/2024	04/15/2035
42824C-AW-9	HP Enterprise Co Nt		2	2.B FE	518,800	99.993	499,965	500,000	501,341	0	(2,370)	0	0	4.900	4.399	AO	5,172	24,500	04/27/2016	10/15/2025
42824C-BV-0	HP Enterprise Co Nt		1	2.B FE	247,895	96.182	240,455	250,000	247,742	0	47	0	0	5.000	5.118	AO	3,299	0	09/12/2024	10/15/2034
404280-CF-4	HSBC Holdings PLC Nt		D	1.G FE	611,170	98.983	494,915	500,000	564,682	0	(11,488)	0	0	4.950	2.316	MS	6,256	24,750	10/15/2020	03/31/2030
444859-BE-1	Humana Inc Nt		2	2.B FE	1,036,780	85.030	850,300	1,000,000	1,030,415	0	(956)	0	0	4.950	4.708	AO	12,375	49,500	03/13/2017	10/01/2044
444859-BX-9	Humana Inc Nt		1	2.B FE	472,265	89.395	446,975	500,000	472,743	0	374	0	0	5.500	5.899	MS	8,097	27,500	09/20/2023	03/15/2053
44701Q-BE-1	Huntsman International LLC Nt		1	2.C FE	495,739	95.346	476,730	500,000	497,957	0	418	0	0	4.500	4.605	MN	3,750	22,500	02/27/2019	05/01/2029
448055-AP-8	Husky Energy Inc Nt		A	2.B FE	999,390	96.324	963,240	1,000,000	999,730	0	56	0	0	4.400	4.407	AO	9,289	44,000	03/13/2019	04/15/2029
44891A-BL-0	Hyundai Capital America Nt		1	1.G FE	189,801	104.430	187,974	180,000	187,730	0	(1,308)	0	0	6.375	5.388	AO	2,646	11,475	05/17/2023	04/08/2030
G4701*-AB-3	I Squared Capital LLC Series B Sr Nt		D	1.F PL	700,000	82.591	578,137	700,000	700,000	0	0	0	0	3.340	3.340	JD	585	23,380	12/22/2021	12/22/2033
45138L-BD-4	Idaho Power Corp Nt		1	1.G FE	277,832	73.117	292,468	400,000	281,570	0	2,881	0	0	3.650	6.254	MS	4,867	14,600	09/07/2023	03/01/2045
45326Y-A@-6	Intec Pivot Limited Ser B Sr Nt		D	2.B	500,000	91.832	459,162	500,000	500,000	0	0	0	0	4.130	4.130	AO	3,499	20,650	10/30/2019	10/30/2030

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	For orig n CHAR	Bond Symbol	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45434M-2H-4	Indian Railway Finance Nt			2.C FE		176,318	89.545	179,090	200,000	178,367	0	2,049	0	0	3.570	5.437	JJ	3,173	3,570	02/29/2024	01/21/2032
454889-AQ-9	Indiana Michigan Power Co Nt			2.A FE		298,971	84.638	253,914	300,000	299,150	0	23	0	0	4.550	4.571	MS	4,019	13,650	02/29/2016	03/15/2046
455434-BS-8	Indianapolis Power & Light Com Nt		2	1.F FE		1,262,700	83.839	838,390	1,000,000	1,228,480	0	(8,031)	0	0	4.700	3.158	MS	15,667	47,000	07/09/2020	09/01/2045
455434-BW-9	Indianapolis Power & Light Com Nt		1	1.G FE		997,120	98.375	983,750	1,000,000	997,180	0	60	0	0	5.700	5.720	AO	14,250	30,558	03/07/2024	04/01/2054
Y71260-AA-4	Indofood CBP Sukses Makm Nt		D 1	2.C FE		172,178	88.673	177,346	200,000	176,833	0	2,921	0	0	3.398	5.564	JD	415	6,796	05/17/2023	06/09/2031
456829-AB-6	INFRAESTRUCTURA ENERGETI Nt		D 1	2.B FE		151,952	74.577	149,154	200,000	153,134	0	812	0	0	4.875	6.925	JJ	4,523	9,750	07/06/2023	01/14/2048
219023-AC-2	Ingredion Inc Nt			2.B FE		214,908	106.624	213,248	200,000	214,882	0	(26)	0	0	6.625	5.770	AO	2,797	0	12/19/2024	04/15/2037
457187-AD-4	Ingredion Inc Nt		1	2.B FE		997,690	73.747	630,537	855,000	984,904	0	(3,453)	0	0	3.900	3.027	JD	2,779	33,345	07/20/2021	06/01/2050
458140-BN-9	Intel Corp Nt		1	2.A FE		1,493,895	78.272	1,174,080	1,500,000	1,494,143	0	57	0	0	4.950	4.973	MS	19,800	74,250	03/20/2020	03/25/2060
458140-BV-1	Intel Corp Nt		1	2.A FE		1,004,199	63.812	638,120	1,000,000	1,003,621	0	(179)	0	0	2.800	2.772	FA	10,811	28,000	08/23/2021	08/12/2041
P5626N-AA-3	Interconexion Electrica SA ESP Nt		D 1	2.B FE		500,517	85.750	171,500	200,000	175,164	0	1,264	0	0	3.825	5.617	MN	744	3,825	05/23/2024	11/26/2033
45866F-AX-2	Intercontinental Exchange Nt		2	1.G FE		991,460	89.408	894,081	1,000,000	991,843	0	136	0	0	4.950	5.005	JD	2,200	49,500	05/12/2022	06/15/2052
45866F-BB-9	Intercontinental Exchange Nt		1	1.G FE		47,515	95.925	47,963	50,000	47,695	0	180	0	0	3.625	5.019	MS	604	0	09/09/2024	09/01/2028
460690-BQ-2	Interpublic Group of Companies Nt		1	2.B FE		237,408	94.437	188,874	200,000	234,086	0	(849)	0	0	5.400	4.240	AO	2,700	10,800	10/21/2020	10/01/2048
460690-BS-8	Interpublic Group of Companies Nt		1	2.B FE		500,517	73.866	369,330	500,000	500,438	0	(22)	0	0	3.375	3.368	MS	5,625	16,875	02/23/2021	03/01/2041
460690-BP-4	Interpublic Group of Companies Sr Nt		1	2.B FE		499,063	99.103	495,515	500,000	499,601	0	95	0	0	4.650	4.673	AO	5,813	23,250	09/18/2018	10/01/2028
461070-AK-0	Interstate Power and Light Nt		2	2.A FE		191,840	85.776	128,664	150,000	185,807	0	(1,454)	0	0	4.700	2.995	AO	1,488	7,050	08/18/2020	10/15/2043
459200-HF-1	Intl Business Machines Corp Nt			1.G FE		930,770	81.762	817,620	1,000,000	946,453	0	1,994	0	0	4.000	4.444	JD	1,222	40,000	08/19/2015	06/20/2042
459200-KB-6	Intl Business Machines Corp Nt			1.G FE		746,468	86.064	645,480	750,000	747,187	0	140	0	0	4.150	4.185	MN	3,977	31,125	05/08/2019	05/15/2039
459506-AE-1	Intl Flavors & Fragrance Sr Nt		2	2.C FE		498,250	78.287	391,435	500,000	498,513	0	38	0	0	4.375	4.396	JD	1,823	21,875	05/15/2017	06/01/2047
459506-AL-5	Intl Flavors & Fragrance Sr Nt		1	2.C FE		698,318	85.920	601,440	700,000	698,496	0	32	0	0	5.000	5.016	MS	9,236	35,000	09/24/2018	09/26/2048
460146-CF-8	Intl Paper Co Nt		1	2.B FE		287,005	113.772	284,430	250,000	284,707	0	(1,430)	0	0	7.300	5.886	MN	2,332	18,250	05/10/2023	11/15/2039
460146-CK-7	Intl Paper Co Nt		1	2.B FE		1,123,340	88.048	880,480	1,000,000	1,106,431	0	(3,699)	0	0	4.800	3.994	JD	2,133	48,000	01/16/2020	06/15/2044
460146-CQ-4	Intl Paper Co Nt		2	2.B FE		799,192	81.840	654,720	800,000	799,320	0	17	0	0	4.400	4.406	FA	13,298	35,200	08/02/2016	08/15/2047
46128M-AS-0	Inversiones CMPC SA Nt		1	2.B FE		199,970	100.273	200,546	200,000	199,973	0	2	0	0	6.125	6.127	JD	272	12,250	06/20/2023	06/23/2033
Y41760-AB-8	IOI Investment L Bhd Nt		D 2	2.B FE		224,201	86.702	229,760	265,000	227,401	0	3,200	0	0	3.375	5.931	MN	1,466	8,944	04/08/2024	11/02/2031
46284V-AC-5	Iron Mountain Nt		2	3.C FE		202,500	97.503	195,006	200,000	200,258	0	(355)	0	0	4.875	4.685	MS	2,871	9,750	09/29/2017	09/15/2027
46284V-AE-1	Iron Mountain Nt		2	3.C FE		30,000	97.821	29,346	30,000	30,000	0	0	0	0	5.250	5.250	MS	464	1,575	12/29/2017	03/15/2028
463556-A@-9	Iroquois Gas Trans System LP Sr Nt Ser A			2.A		600,000	86.176	517,057	600,000	600,000	0	0	0	0	4.120	4.120	JD	1,099	24,720	05/09/2019	05/09/2034
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts			1.E PL		919,514	86.452	794,940	919,514	919,514	0	0	0	0	3.410	3.434	MON	1,394	31,355	02/20/2020	06/15/2039
450636-B#-1	ITR Concession Co LLC Sr Nt			2.B FE		500,000	88.448	442,240	500,000	500,000	0	0	0	0	4.010	4.010	AO	4,066	20,050	10/18/2017	10/18/2032
450636-B@-3	ITR Concession Co LLC Sr Nt			2.B FE		500,000	92.682	463,410	500,000	500,000	0	0	0	0	3.860	3.860	AO	3,914	19,300	10/18/2017	10/18/2029
450636-D*-3	ITR Concession Co LLC Sr Nt			2.B FE		1,000,000	80.050	800,503	1,000,000	1,000,000	0	0	0	0	3.350	3.350	AO	6,793	33,500	12/10/2019	12/10/2034
450636-E@-0	ITR Concession Co LLC Sr Nt			2.B FE		1,000,000	74.751	747,512	1,000,000	1,000,000	0	0	0	0	3.910	3.910	MS	11,513	39,100	03/15/2022	03/17/2042
832696-AK-4	J. M. Smucker Company Nt			2.B FE		299,925	99.713	299,139	300,000	299,998	0	9	0	0	3.500	3.503	MS	3,092	10,500	03/12/2015	03/15/2025
832696-AM-0	J. M. Smucker Company Nt			2.B FE		1,516,030	90.636	1,359,540	1,500,000	1,511,028	0	(898)	0	0	4.250	4.158	MS	18,771	63,750	08/25/2017	03/15/2035
832696-AT-5	J. M. Smucker Company Nt		1	2.B FE		298,845	69.621	208,863	300,000	298,960	0	25	0	0	3.550	3.571	MS	3,136	10,650	03/04/2020	03/15/2050
832696-AZ-1	J. M. Smucker Company Nt		1	2.B FE		248,220	107.453	268,633	250,000	248,259	0	32	0	0	6.500	6.554	MN	2,076	17,153	10/11/2023	11/15/2053
82894*-BA-4	J.R. Simplot Co Ser B Sr Nt			2.C YE		500,000	94.850	474,251	500,000	500,000	0	0	0	0	4.730	4.730	MN	3,942	23,650	05/01/2019	05/01/2031
82894*-BB-2	J.R. Simplot Co Ser C Sr Nt			2.C YE		500,000	92.433	462,166	500,000	500,000	0	0	0	0	4.880	4.880	MN	4,067	24,400	05/01/2019	05/01/2034
466313-AH-6	Jabil Circuit Inc Nt		2	2.C FE		497,960	96.735	483,675	500,000	499,293	0	215	0	0	3.950	4.000	JJ	9,272	19,750	01/17/2018	01/12/2028
466313-AK-9	Jabil Circuit Inc Nt		1	2.C FE		261,543	88.135	220,338	250,000	257,179	0	(1,139)	0	0	3.000	2.465	JJ	3,458	7,500	01/08/2021	01/15/2031

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	For origi g N	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47010B-AF-1	Jaguar Land Rover Automotive Nt		D	2	3.B FE	195,125	96.895	193,790	200,000	198,362	0	544	0	0	4.500	4.821	AO	2,250	9,000	02/28/2018	10/01/2027
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-				1.E	963,475	93.375	891,137	954,361	961,566	0	(309)	0	0	4.850	4.817	MON	2,057	46,287	12/20/2018	10/15/2045
G6515#-AL-8	John Wood Group PLC Sr Nt Ser Nt		D		2.C	229,781	93.699	215,303	229,781	229,781	0	0	0	4.880	4.880	JJ	5,576	11,213	07/02/2019	07/02/2031	
G6515#-AC-8	John Wood Group PLC Sr Nt Ser C		D		2.C	689,344	97.643	673,096	689,344	689,344	0	0	0	3.920	3.920	FA	10,359	27,022	08/13/2014	08/13/2026	
478160-BJ-2	Johnson & Johnson Nt		2		1.A FE	994,574	96.952	969,520	1,000,000	996,994	0	270	0	4.375	4.416	JD	3,160	43,750	12/04/2013	12/05/2033	
478160-BU-7	Johnson & Johnson Nt		2		1.A FE	746,063	87.352	655,140	750,000	747,465	0	182	0	3.550	3.587	MS	8,875	26,625	02/25/2016	03/01/2036	
478375-AL-2	Johnson Controls International Nt		1		2.B FE	1,007,352	85.904	773,136	900,000	992,366	0	(3,245)	0	4.625	3.858	JJ	20,697	41,625	01/07/2020	07/02/2044	
478375-AU-2	Johnson Controls International Nt		2		2.B FE	912,665	83.291	869,558	1,044,000	912,862	0	197	0	4.500	5.487	FA	17,748	0	12/10/2024	02/15/2047	
46625H-NJ-5	JPMorgan Chase & Co Nt				1.G FE	522,395	99.252	496,260	500,000	506,883	0	(2,342)	0	4.250	3.718	AO	5,313	21,250	07/12/2017	10/01/2027	
46625H-JU-5	JPMorgan Chase & Co Sr Nt				1.F FE	543,705	92.094	460,470	500,000	536,505	0	(1,216)	0	4.850	4.286	FA	10,104	24,250	04/20/2018	02/01/2044	
46647P-AK-2	JPMorgan Chase Financial Nt		1		1.F FE	807,840	78.953	789,530	1,000,000	813,929	0	3,824	0	4.032	5.443	JJ	17,584	40,320	05/23/2023	07/24/2048	
46647P-CD-6	JPMorgan Chase Financial Nt		1		1.E FE	1,043,260	73.497	734,970	1,000,000	1,037,297	0	(1,774)	0	3.157	2.869	AO	6,051	31,570	06/30/2021	04/22/2042	
46647P-AJ-5	JPMorgan Chase Financial Sr Nt		2		1.F FE	500,000	85.386	426,930	500,000	500,000	0	0	0	3.882	3.882	JJ	8,465	19,410	07/17/2017	07/24/2038	
48121@-AJ-0	JRD Holdings LLC Sr Nt Ser 2020C				2.B PL	1,000,000	80.372	803,722	1,000,000	1,000,000	0	0	0	2.730	2.730	MN	3,261	27,300	11/18/2020	11/18/2032	
48121@-AQ-4	JRD Holdings LLC Sr Nt Series 2021D				2.B PL	700,000	73.796	516,571	700,000	700,000	0	0	0	2.980	2.980	AO	4,462	20,860	10/14/2021	10/14/2036	
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas				2.B	474,623	76.963	365,284	474,623	474,623	0	0	0	3.214	3.236	MON	678	15,254	12/15/2021	12/15/2041	
P2400P-AA-7	Kallpa Generacion SA Nt		D	1	2.C FE	181,580	97.028	194,056	200,000	186,946	0	4,403	0	4.125	6.887	FA	3,094	8,250	10/05/2023	08/16/2027	
48667Q-AP-0	KazMunayGas National Co JSC Nt		D		2.B FE	230,005	86.244	228,547	265,000	230,354	0	349	0	5.750	6.907	AO	3,048	7,619	10/17/2024	04/19/2047	
Y44709-AH-9	KazMunayGas National Co JSC Nt		D	1	2.B FE	150,700	82.784	165,568	200,000	155,058	0	3,882	0	3.500	7.141	AO	1,497	7,000	11/14/2023	04/14/2033	
G5222@-AB-8	Keller Holdings Limited Series B Sr Note		D		2.C	500,000	102.399	511,996	500,000	500,000	0	0	0	6.420	6.420	FA	12,573	32,100	08/10/2023	08/10/2033	
487836-BQ-0	Kellogg Co Nt				2.B FE	920,179	84.282	737,468	875,000	912,423	0	(1,086)	0	4.500	4.193	AO	9,844	39,375	09/13/2016	04/01/2046	
491386-D*-6	Kentucky Power Co Sr Nt Ser A				2.B YE	1,000,000	98.030	980,305	1,000,000	1,000,000	0	0	0	4.180	4.180	MS	10,566	41,800	09/30/2014	09/30/2026	
49326E-EN-9	KeyCorp Nt		1		2.B FE	500,000	94.585	472,925	500,000	500,000	0	0	0	4.789	4.789	JD	1,995	23,945	05/16/2022	06/01/2033	
494368-BL-6	Kimberly Clark Corp Nt				1.F FE	808,770	76.929	769,290	1,000,000	809,146	0	376	0	3.700	5.341	JD	3,083	0	12/09/2024	06/01/2043	
49446R-AS-8	Kimco Realty Corp Sr Nt		2		2.A FE	996,370	97.953	979,530	1,000,000	999,061	0	394	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027	
49446R-AT-6	Kimco Realty Corp Sr Nt		2		2.A FE	994,950	82.460	824,600	1,000,000	995,679	0	108	0	4.450	4.481	MS	14,833	44,500	08/01/2017	09/01/2047	
494550-BP-0	Kinder Morgan Energy Partners Nt		1		2.B FE	888,930	87.238	654,285	750,000	874,010	0	(4,903)	0	5.000	3.715	MS	12,500	37,500	10/26/2021	03/01/2043	
49456B-AH-4	Kinder Morgan Sr Nt		2		2.B FE	677,568	93.436	560,616	600,000	667,514	0	(2,062)	0	5.550	4.669	JD	2,775	33,300	10/03/2019	06/01/2045	
482480-AM-2	KLA Instruments Nt		1		1.F FE	1,809,180	91.024	1,820,480	2,000,000	1,814,973	0	2,680	0	4.950	5.609	JJ	45,650	99,000	11/04/2022	07/15/2052	
50050N-AA-1	Kontoor Brands Inc Nt		1		3.C FE	100,063	92.094	92,094	100,000	100,025	0	(13)	0	4.125	4.111	MN	527	4,125	11/19/2021	11/15/2029	
50076Q-AR-7	Kraft Foods Group Inc Nt				2.B FE	153,531	110.302	165,453	150,000	153,260	0	(137)	0	6.875	6.635	JJ	4,440	10,313	10/12/2022	01/26/2039	
50077L-AB-2	Kraft Heinz Food Nt		2		2.B FE	498,420	80.978	404,890	500,000	498,691	0	36	0	4.375	4.394	JD	1,823	21,875	05/10/2016	06/01/2046	
50077L-AL-0	Kraft Heinz Food Nt		2		2.B FE	495,245	96.850	484,250	500,000	496,929	0	216	0	5.000	5.076	JJ	11,528	25,000	06/23/2015	07/15/2035	
50077L-BJ-4	Kraft Heinz Food Nt		1		2.B FE	465,075	93.947	469,735	500,000	465,827	0	559	0	5.500	6.029	JD	2,292	27,500	09/21/2023	06/01/2050	
50077L-AT-3	Kraft Heinz Food Sr Nt		1		2.B FE	498,383	98.942	494,710	500,000	499,302	0	152	0	4.625	4.663	JJ	9,700	23,125	06/05/2018	01/30/2029	
501044-CR-0	Kroger Co Nt		2		2.A FE	699,589	90.381	587,477	650,000	688,947	0	(1,530)	0	5.000	4.488	AO	6,861	32,500	11/09/2016	04/15/2042	
501044-DW-8	Kroger Co Nt		1		2.A FE	497,940	94.306	471,530	500,000	497,961	0	21	0	5.500	5.528	MS	9,472	0	08/20/2024	09/15/2054	
501044-DC-2	Kroger Co Sr Nt		2		2.A FE	496,440	98.711	493,555	500,000	499,489	0	454	0	3.500	3.597	FA	7,292	17,500	06/29/2017	02/01/2026	
50155Q-AL-4	Kyndryl Holdings Inc Nt		1		2.B FE	498,725	86.661	433,305	500,000	499,092	0	118	0	3.150	3.180	AO	3,325	15,750	10/07/2021	10/15/2031	
413875-AR-6	L3 Harris Technologies Nt		2		2.B FE	503,118	99.674	498,370	500,000	500,030	0	(378)	0	3.832	3.755	AO	3,406	19,160	04/23/2015	04/27/2025	
413875-AW-5	L3 Harris Technologies Sr Nt		1		2.B FE	604,044	98.229	589,374	600,000	601,540	0	(429)	0	4.400	4.315	JD	1,173	26,400	06/01/2018	06/15/2028	
50540R-AQ-5	Laboratory Corp of Amer Nt				2.B FE	246,733	99.892	249,730	250,000	249,964	0	422	0	3.600	3.774	FA	3,750	9,000	03/07/2016	02/01/2025	

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	For orig g n CHAR	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
50540R-AS-1	Laboratory Corp of Amer Sr Nt			1	2.B FE	1,671,675	86.061	1,290,915	1,500,000	1,648,318	0	(5,093)	0	0	4.700	3.960	FA	29,375	70,500	02/06/2020	02/01/2045
512807-AT-5	Lam Research Corp Sr Nt			1	1.G FE	497,694	89.941	449,705	500,000	497,934	0	44	0	0	4.875	4.904	MS	7,177	24,375	03/08/2019	03/15/2049
513075-BR-1	Lamar Media Corp Nt			1	3.C FE	75,188	93.779	70,334	75,000	75,009	0	(61)	0	0	3.750	3.666	JJ	1,297	2,813	12/03/2021	02/15/2028
513075-BW-0	Lamar Media Corp Nt			1	3.C FE	78,469	96.069	72,052	75,000	75,923	0	(858)	0	0	4.875	3.656	MS	1,077	3,656	11/29/2021	01/15/2029
X4771#-AE-9	Landsnet hf. Sr Nt Ser E		D		2.B YE	500,000	97.989	489,945	500,000	500,000	0	0	0	0	4.610	4.610	JD	192	23,050	12/28/2016	12/28/2026
X4771#-AF-6	Landsnet hf. Sr Nt Ser F		D		2.B	500,000	97.800	489,001	500,000	500,000	0	0	0	0	4.610	4.610	MS	7,299	23,050	03/07/2017	03/07/2027
X4771#-AG-4	Landsnet hf. Sr Nt Ser G		D		2.B	500,000	96.137	480,686	500,000	500,000	0	0	0	0	4.710	4.710	JD	196	23,550	12/28/2016	12/28/2028
X4771#-AH-2	Landsnet hf. Sr Nt Ser H		D		2.B	500,000	95.966	479,829	500,000	500,000	0	0	0	0	4.710	4.710	MS	7,458	23,550	03/07/2017	03/07/2029
521865-AZ-8	Lear Corp Nt			1	2.B FE	1,267,952	86.094	1,205,316	1,400,000	1,269,916	0	1,964	0	0	5.250	5.979	MN	9,392	73,500	03/14/2024	05/15/2049
524660-AZ-0	Leggett & Platt Inc Nt			1	2.C FE	523,265	93.557	467,785	500,000	511,723	0	(2,702)	0	0	4.400	3.757	MS	6,478	22,000	06/03/2020	03/15/2029
524660-BA-4	Leggett & Platt Inc Nt			2	2.C FE	500,235	60.829	304,145	500,000	500,080	0	(15)	0	0	3.500	3.499	MN	2,236	17,500	11/16/2021	11/15/2051
524660-AY-3	Leggett & Platt Inc Sr Nt			2	2.C FE	397,364	94.411	377,644	400,000	399,146	0	278	0	0	3.500	3.579	MN	1,789	14,000	11/14/2017	11/15/2027
78390X-AC-5	Leidos Holdings Inc Nt			1	2.B FE	483,195	96.054	480,270	500,000	483,695	0	500	0	0	5.950	6.277	JD	2,479	29,750	03/26/2024	12/01/2040
52532X-AF-2	Leidos Inc Nt			1	2.B FE	197,432	95.671	191,342	200,000	198,481	0	245	0	0	4.375	4.536	MN	1,118	8,750	05/07/2020	05/15/2030
52532X-AH-8	Leidos Inc Nt			1	2.B FE	497,585	83.987	419,935	500,000	498,498	0	226	0	0	2.300	2.353	FA	4,344	11,500	10/05/2020	02/15/2031
526057-CV-4	Lennar Corp Sr Nt			2	2.B FE	301,424	100.243	300,729	300,000	300,373	0	(178)	0	0	5.000	4.932	JD	667	15,000	02/20/2018	06/15/2027
Y5257Y-AM-9	Lenovo Group Ltd Nt		D	1	2.B FE	202,554	104.911	209,822	200,000	202,239	0	(231)	0	0	6.536	6.344	JJ	5,592	13,072	08/03/2023	07/27/2032
52736R-BJ-0	Levi Strauss & Co Nt			1	3.A FE	178,438	87.450	153,038	175,000	176,895	0	(420)	0	0	3.500	3.220	MS	2,042	6,125	02/26/2021	03/01/2031
50205M-AE-9	LG Energy Solution, Ltd. Sr. Unsec Nt		D		2.A FE	195,726	96.969	193,938	200,000	195,886	0	160	0	0	5.500	5.784	JJ	5,469	0	06/26/2024	07/02/2034
53079E-BF-0	Liberty Mutual Group Nt				2.B FE	977,340	85.825	858,250	1,000,000	981,403	0	550	0	0	4.850	5.000	FA	20,208	48,500	04/07/2016	08/01/2044
53079E-BN-3	Liberty Mutual Group Nt			1	2.B FE	498,895	92.343	461,715	500,000	498,945	0	16	0	0	5.500	5.515	JD	1,222	27,500	06/01/2022	06/15/2052
53154*-AP-8	Liberty Utilities Finance GP1 Sr Nt Ser				2.A FE	2,000,000	80.646	1,612,920	2,000,000	2,000,000	0	0	0	0	4.890	4.890	AO	16,572	97,800	03/24/2017	04/30/2047
50202*-AE-1	Lidl US, LLC Sr Nt				2.A YE	700,000	88.394	618,755	700,000	700,000	0	0	0	0	4.850	4.850	MS	11,317	33,950	08/31/2022	09/01/2037
53359#-AA-0	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	500,000	98.513	492,567	500,000	500,000	0	0	0	0	3.150	3.150	FA	5,731	15,750	08/20/2015	08/20/2025
53359#-AB-8	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	1,000,000	88.762	887,620	1,000,000	1,000,000	0	0	0	0	3.350	3.350	FA	12,190	33,500	08/20/2015	08/20/2030
53359#-AC-6	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	500,000	81.576	407,880	500,000	500,000	0	0	0	0	3.610	3.610	AO	4,513	18,050	04/01/2015	04/01/2035
534187-BE-8	Lincoln National Corp Nt				2.B FE	1,162,824	99.559	1,194,708	1,200,000	1,199,119	0	4,690	0	0	3.500	3.754	MS	12,507	40,200	01/21/2016	03/09/2025
534187-BG-3	Lincoln National Corp Sr Nt			2	2.B FE	601,329	77.751	466,506	600,000	601,163	0	(30)	0	0	4.350	4.336	MS	8,700	26,100	02/07/2018	03/01/2048
53621@-BC-9	Lion Industrial Properties LP Ser C Gtd				2.A	1,000,000	79.263	792,626	1,000,000	1,000,000	0	0	0	0	3.240	3.240	MN	3,960	32,400	05/17/2022	05/17/2034
53621@-BH-8	Lion Industrial Properties LP Series C G				2.A	900,000	94.178	847,602	900,000	900,000	0	0	0	0	5.490	5.490	FA	20,450	49,410	02/02/2023	02/02/2035
538034-AX-7	Live Nation Entertainment Nt			2	3.B FE	176,500	94.304	188,608	200,000	185,643	0	4,158	0	0	3.750	6.387	JJ	3,458	7,500	09/15/2022	01/15/2028
539830-AU-3	Lockheed Martin Nt			1	1.F FE	254,793	99.437	248,593	250,000	254,429	0	(192)	0	0	5.500	5.326	MN	1,757	13,750	12/20/2022	11/15/2039
539830-AW-9	Lockheed Martin Nt				1.F FE	1,139,370	102.944	1,029,440	1,000,000	1,100,070	0	(4,307)	0	0	5.720	4.794	JD	4,767	57,200	05/31/2013	06/01/2040
539830-BK-4	Lockheed Martin Nt			2	1.F FE	323,815	93.858	250,601	267,000	311,271	0	(3,458)	0	0	4.500	2.727	MN	1,535	12,015	03/23/2021	05/15/2036
539830-BX-6	Lockheed Martin Nt			1	1.F FE	247,950	101.917	254,793	250,000	248,015	0	25	0	0	5.700	5.756	MN	1,821	14,250	10/19/2022	11/15/2054
539830-BY-4	Lockheed Martin Nt			1	1.F FE	247,848	104.638	261,595	250,000	247,890	0	14	0	0	5.900	5.956	MN	1,885	14,750	10/19/2022	11/15/2063
G5635P-AK-5	Longfor Holdings Ltd Nt		D		3.B FE	156,998	74.936	149,872	200,000	166,891	0	5,565	0	0	3.950	8.271	MS	2,304	7,900	02/27/2023	09/16/2029
546347-AM-7	Louisiana-Pacific Corp Nt			1	3.A FE	100,000	92.347	92,347	100,000	100,000	0	0	0	0	3.625	3.625	MS	1,067	3,625	02/26/2021	03/15/2029
546676-AX-5	Louisville Gas & Electric Nt			1	1.F FE	974,972	82.803	662,424	800,000	952,225	0	(5,351)	0	0	4.375	3.101	AO	8,750	35,000	07/09/2020	10/01/2045
548661-CX-3	Lowes Companies Inc Nt			2	2.A FE	637,266	87.542	525,252	600,000	628,594	0	(1,150)	0	0	4.650	4.250	AO	5,890	27,900	02/03/2016	04/15/2042
548661-DJ-3	Lowes Companies Inc Nt			2	2.A FE	195,264	82.580	165,160	200,000	196,128	0	111	0	0	4.375	4.520	MS	2,576	8,750	09/09/2015	09/15/2045
548661-DS-3	Lowes Companies Inc Nt			1	2.A FE	999,284	82.671	826,710	1,000,000	999,354	0	14	0	0	4.550	4.554	AO	10,869	45,500	04/03/2019	04/05/2049

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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	For orig g n CHAR	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
548661-DW-4	Lowes Companies Inc Nt			1	2.A FE	499,070	89.616	448,080	500,000	499,158	0	16	0	0	5.125	5.137	AO	5,410	25,625	03/24/2020	04/15/2050
548661-EM-5	Lowes Companies Inc Nt			1	2.A FE	230,403	96.247	240,618	250,000	230,970	0	244	0	0	5.625	6.199	AO	2,969	14,063	09/29/2022	04/15/2053
548661-ER-4	Lowes Companies Inc Nt			1	2.A FE	299,604	98.060	294,180	300,000	299,604	0	0	0	0	5.750	5.760	JJ	7,954	17,250	03/28/2023	07/01/2053
50249A-AA-1	Lyb Int Finance III Nt			1	2.B FE	582,050	75.258	376,290	500,000	574,502	0	(1,977)	0	0	4.200	3.303	AO	4,433	21,000	12/22/2020	10/15/2049
50249A-AD-5	Lyb Int Finance III Nt			1	2.B FE	782,080	74.629	746,290	1,000,000	785,076	0	2,996	0	0	4.200	5.835	MN	7,000	42,000	03/12/2024	05/01/2050
50249A-AH-6	Lyb Int Finance III Nt			1	2.B FE	698,390	73.014	511,098	700,000	698,644	0	64	0	0	3.375	3.391	AO	5,906	23,625	10/06/2020	10/01/2040
50247V-AB-5	LYB Intl Finance BV Nt				2.B FE	368,968	90.866	363,464	400,000	369,405	0	437	0	0	5.250	5.936	JJ	9,683	10,500	07/08/2024	07/15/2043
50247W-AB-3	LYB Intl Finance II BV Sr Nt			2	2.B FE	532,536	97.223	513,337	528,000	529,077	0	(527)	0	0	3.500	3.391	MS	6,109	18,480	09/08/2017	03/02/2027
557497-L#-9	Madison Gas and Electric Co Series B Sen				1.E	500,000	94.302	471,509	500,000	500,000	0	0	0	0	5.910	5.910	JD	2,463	29,550	12/01/2023	12/01/2053
557497-M@-0	Madison Gas and Electric Co Sr Nt Ser B				1.E IF	700,000	89.945	629,612	700,000	700,000	0	0	0	0	5.590	5.590	JD	2,935	0	12/04/2024	12/01/2054
55903V-BD-4	Magallanes Inc Nt			1	2.C FE	305,594	80.548	241,644	300,000	305,594	0	0	0	0	5.050	4.863	MS	4,461	15,150	03/09/2022	03/15/2042
55903V-BE-2	Magallanes Inc Nt			1	2.C FE	686,915	74.654	559,905	750,000	688,408	0	320	0	0	5.141	5.763	MS	11,353	38,558	02/03/2023	03/15/2052
559222-AR-5	Magna Intl Inc Nt			A 2	1.G FE	1,503,240	99.537	1,493,055	1,500,000	1,500,150	0	(391)	0	0	4.150	4.123	AO	15,563	62,250	09/17/2015	10/01/2025
55279H-AQ-3	Manuf & Traders Trust Co Sub Nt				1.G FE	299,898	96.227	288,681	300,000	299,970	0	11	0	0	3.400	3.404	FA	3,797	10,200	08/14/2017	08/17/2027
56585A-AM-4	Marathon Petroleum Corp Nt			1	2.B FE	523,035	95.187	475,935	500,000	520,390	0	(529)	0	0	5.850	5.515	JD	1,300	29,250	03/18/2019	12/15/2045
571903-AS-2	Marriott International Nt			2	2.B FE	1,498,740	97.757	1,466,355	1,500,000	1,499,910	0	7	0	0	3.125	3.126	JD	2,083	46,875	03/06/2020	06/15/2026
571676-AF-2	MARS INC Nt			1	1.E FE	2,075,833	76.856	1,302,709	1,695,000	2,042,662	0	(10,254)	0	0	3.950	2.766	AO	16,738	66,953	08/25/2021	04/01/2049
571748-BG-6	Marsh & McLennan Cos Sr Nt			1	1.G FE	249,913	98.243	245,608	250,000	249,971	0	6	0	0	4.375	4.378	MS	3,220	10,938	01/08/2019	03/15/2029
573284-AU-0	Martin Marietta Materials Nt			1	2.B FE	185,970	80.352	200,880	250,000	187,454	0	1,188	0	0	4.250	6.332	JD	472	10,625	10/03/2023	12/15/2047
573284-AX-4	Martin Marietta Materials Nt			1	2.B FE	991,970	64.787	647,870	1,000,000	992,567	0	175	0	0	3.200	3.242	JJ	14,756	32,000	06/21/2021	07/15/2051
574599-BM-7	Masco Nt			1	2.B FE	612,360	81.789	408,945	500,000	600,533	0	(3,131)	0	0	4.500	3.213	MN	2,875	22,500	01/12/2021	05/15/2047
574599-BP-0	Masco Nt			1	2.B FE	199,854	84.322	168,644	200,000	199,913	0	14	0	0	2.000	2.008	AO	1,000	4,000	09/09/2020	10/01/2030
M0152V-AX-1	Masdar Abu Dhabi Future Energy Nt			D	1.F FE	196,978	97.071	194,142	200,000	197,223	0	245	0	0	4.875	5.077	JJ	4,225	9,750	01/12/2024	07/25/2033
57636Q-AQ-7	Mastercard Inc Nt			1	1.D FE	298,728	77.498	232,494	300,000	298,846	0	27	0	0	3.850	3.874	MS	3,048	11,550	03/24/2020	03/26/2050
57665R-AL-0	Match Group HLD II LLC Nt			1	3.C FE	100,750	88.547	88,547	100,000	100,390	0	(106)	0	0	4.125	4.000	FA	1,719	4,125	05/07/2021	08/01/2030
57667J-AA-0	Match Group HLD II LLC Nt			1	3.C FE	50,125	85.338	42,669	50,000	50,078	0	(15)	0	0	3.625	3.589	AO	453	1,813	09/22/2021	10/01/2031
57708#-AA-9	Matterhorn Express Pipeline LL Series A				2.C PL	800,000	97.956	783,646	800,000	800,000	0	0	0	0	5.630	5.590	MJSD	125	45,040	06/15/2023	06/30/2034
C5793#-AF-0	McCain Finance (Canada) Ltd Sr Gtd Nt			A	1.G FE	1,000,000	99.083	990,834	1,000,000	1,000,000	0	0	0	0	4.060	4.060	MN	4,624	40,600	11/20/2013	11/20/2025
58013M-EK-6	McDonald's Corp Nt				2.A FE	248,775	92.877	232,193	250,000	249,083	0	39	0	0	4.875	4.909	JJ	5,620	12,188	11/13/2015	07/15/2040
58013M-EZ-3	McDonald's Corp Nt			2	2.A FE	805,640	95.375	763,000	800,000	803,616	0	(266)	0	0	4.700	4.645	JD	2,298	37,600	12/03/2015	12/09/2035
58013M-FK-5	McDonald's Corp Nt			1	2.A FE	1,082,270	72.195	721,950	1,000,000	1,073,236	0	(1,991)	0	0	3.625	3.188	MS	12,083	36,250	03/03/2020	09/01/2049
581557-BC-8	McKesson Corp Nt			1	2.A FE	171,614	88.223	176,446	200,000	172,566	0	738	0	0	4.883	6.106	MS	2,876	9,766	09/12/2023	03/15/2044
581557-BJ-3	McKesson Corp Sr Nt			2	2.A FE	499,752	97.446	487,230	500,000	499,912	0	26	0	0	3.950	3.956	FA	7,406	19,750	02/08/2018	02/16/2028
58155Q-AE-3	McKesson Corp Sr Nt			1	2.A FE	606,125	100.996	504,980	500,000	584,026	0	(3,638)	0	0	6.000	4.494	MS	10,000	30,000	01/29/2018	03/01/2041
M6846H-AC-7	MDGH GMTN RSC Ltd Nt			D 2	1.C FE	148,881	68.805	141,050	205,000	149,402	0	521	0	0	3.400	5.324	JD	465	3,485	06/14/2024	06/07/2051
582839-AF-3	Mead Johnson Nutrition Co Nt			C 1	1.G FE	545,740	102.728	513,640	500,000	542,082	0	(1,865)	0	0	5.900	5.085	MN	4,917	29,500	12/16/2022	11/01/2039
582839-AH-9	Mead Johnson Nutrition Co Nt			D 2	1.G FE	501,884	99.587	497,935	500,000	500,149	0	(223)	0	0	4.125	4.078	MN	2,635	20,625	11/02/2015	11/15/2025
582839-AG-1	Mead Johnson Nutrition Co Sr Nt			D 2	1.G FE	1,091,110	87.245	872,450	1,000,000	1,074,664	0	(2,592)	0	0	4.600	4.032	JD	3,833	46,000	10/27/2017	06/01/2044
58502B-AE-6	Mednax Inc Nt			1	3.C FE	213,469	95.491	214,855	225,000	216,660	0	1,327	0	0	5.375	6.225	FA	4,569	12,094	08/18/2022	02/15/2030
585055-BT-2	Medtronic Inc Nt				1.G FE	1,116,987	93.964	1,034,544	1,101,000	1,111,518	0	(813)	0	0	4.375	4.258	MS	14,183	48,169	03/13/2017	03/15/2035
585055-BU-9	Medtronic Inc Sr nt				1.G FE	523,480	88.860	444,300	500,000	519,932	0	(609)	0	0	4.625	4.327	MS	6,809	23,125	05/17/2018	03/15/2045
C54296-AA-3	MEGlobal Canada ULC Nt			A	2.B FE	260,993	102.026	260,166	255,000	259,821	0	(753)	0	0	5.875	5.464	MN	1,789	14,981	05/25/2023	05/18/2030

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	For orig g n	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G59669-AC-8	Meituan Nt		D	1	2.A FE	186,021	88.345	207,611	235,000	193,380	0	5,667	0	0	3.050	6.784	AO	1,254	7,168	09/07/2023	10/28/2030
58933Y-AV-7	Merck & Co Inc Nt		1	1	1.E FE	1,140,210	84.734	847,340	1,000,000	1,116,326	0	(6,870)	0	0	3.900	2.866	MS	12,350	39,000	05/18/2021	03/07/2039
58933Y-BN-4	Merck & Co Inc Nt		1	1	1.E FE	91,628	91.628	687,210	750,000	746,765	0	26	0	0	5.150	5.176	MN	4,721	38,625	05/08/2023	05/17/2063
59151K-AL-2	Methanex Crp Nt		A	1	3.A FE	499,845	96.366	481,830	500,000	499,892	0	19	0	0	5.250	5.255	JD	1,167	26,250	09/09/2019	12/15/2029
59217G-BY-4	Metlife Global Funding Nt			1	1.D FE	1,001,810	97.925	979,250	1,000,000	1,000,404	0	(196)	0	0	3.450	3.428	JD	1,246	34,500	12/12/2016	12/18/2026
59156R-BD-9	Metlife Inc Nt			1	1.G FE	956,940	83.026	830,260	1,000,000	966,536	0	1,236	0	0	4.125	4.400	FA	15,813	41,250	11/03/2015	08/13/2042
59447#-AH-6	Michigan Elec Trans Co LLC Ser A Sr Sec			1	1.F	1,000,000	78.164	781,639	1,000,000	1,000,000	0	0	0	0	4.550	4.550	JJ	20,981	45,500	01/15/2019	01/15/2049
594712-UF-6	Michigan State University Muni		2	1	1.C FE	205,361	90.417	198,918	220,000	205,670	0	308	0	0	4.496	4.968	FA	3,737	9,891	01/12/2024	08/15/2048
595112-BT-9	Micron Technology Inc. Nt		2	1	2.C FE	1,007,656	73.107	731,070	1,000,000	1,006,719	0	(306)	0	0	3.366	3.312	MN	5,610	33,660	10/18/2021	11/01/2041
595112-CB-7	Micron Technology Inc. Nt		1	1	2.C FE	696,535	102.592	718,144	700,000	696,942	0	262	0	0	5.875	5.940	MS	12,109	41,125	04/05/2023	09/15/2033
594918-BC-7	Microsoft Corp Nt		2	1	1.A FE	988,430	90.684	906,840	1,000,000	993,135	0	554	0	0	3.500	3.582	FA	13,514	35,000	02/10/2015	02/12/2035
594918-BL-7	Microsoft Corp Nt		2	1	1.A FE	1,046,378	92.633	972,647	1,050,000	1,047,031	0	85	0	0	4.450	4.471	MN	7,528	46,725	10/29/2015	11/03/2045
595620-AN-5	Midamerican Energy Co Nt		1	1	1.F FE	815,776	85.526	603,814	706,000	803,112	0	(3,512)	0	0	4.400	3.420	AO	6,558	31,064	03/17/2021	10/15/2044
60040*-AA-4	Millennium Parking Garages LLC Ser A Sr			1	2.B FE	1,000,000	93.349	933,489	1,000,000	1,000,000	0	0	0	0	3.570	3.587	MJSD	99	35,700	11/22/2016	11/22/2028
Q6235#-AV-4	Mirvac Group Finance Limited Sr Gtd Nt S		D	1	1.G PL	1,000,000	88.501	885,006	1,000,000	1,000,000	0	0	0	0	4.230	4.230	MS	12,103	42,300	06/18/2019	03/18/2034
606822-CR-3	Mitsubishi UFJ Fin Group Nt		D	2	1.G FE	750,000	101.478	761,085	750,000	750,000	0	0	0	0	5.472	5.472	MS	12,312	41,040	09/06/2022	09/13/2033
606822-BC-7	Mitsubishi UFJ Fin Group Sr Nt		D	1	1.G FE	990,050	97.479	974,790	1,000,000	995,834	0	1,026	0	0	4.050	4.173	MS	12,375	40,500	09/27/2018	09/11/2028
608190-AL-8	Mohawk Industries Nt		2	1	2.A FE	1,148,700	92.343	1,015,773	1,100,000	1,127,891	0	(5,030)	0	0	3.625	3.081	MN	5,095	39,875	09/02/2020	05/15/2030
60871R-AD-2	Molson Coors Beverage Company Nt			1	2.B FE	1,175,083	91.996	988,957	1,075,000	1,154,129	0	(2,999)	0	0	5.000	4.389	MN	8,958	53,750	11/09/2016	05/01/2042
615369-AI-1	Moody's Corp Nt		1	1	2.A FE	491,410	73.532	367,660	500,000	491,871	0	168	0	0	3.750	3.847	FA	6,563	18,750	02/22/2022	02/25/2052
615369-AQ-8	Moody's Corp Sr Nt		1	1	2.A FE	983,280	89.028	890,280	1,000,000	984,994	0	320	0	0	4.875	4.983	JD	1,896	48,750	12/03/2018	12/17/2048
617446-8N-2	Morgan Stanley Nt		1	1	1.G FE	1,000,000	99.003	990,030	1,000,000	1,000,000	0	0	0	0	5.597	5.597	MS	15,081	55,970	03/19/2020	03/24/2051
61747Y-FB-6	Morgan Stanley Nt		1	1	2.A FE	250,000	100.273	250,683	250,000	250,000	0	0	0	0	5.948	5.948	JJ	6,692	14,870	01/17/2023	01/19/2038
61747Y-FV-2	Morgan Stanley Nt		2	1	1.E FE	300,000	96.584	289,752	300,000	300,000	0	0	0	0	5.516	5.516	MN	1,885	0	11/18/2024	11/19/2055
61772B-AC-7	Morgan Stanley Nt		1	1	1.E FE	1,009,420	74.092	740,920	1,000,000	1,008,090	0	(376)	0	0	3.217	3.153	AO	6,166	32,170	04/19/2021	04/22/2042
61744Y-AL-2	Morgan Stanley Sr Nt		2	1	1.G FE	501,197	85.082	425,410	500,000	500,856	0	(52)	0	0	3.971	3.954	JJ	8,769	19,855	07/19/2017	07/22/2038
61945C-AE-3	Mosaic Co Nt		2	1	2.B FE	473,515	94.745	473,725	500,000	474,294	0	735	0	0	5.625	6.087	MN	3,594	28,125	12/07/2023	11/15/2043
620076-BE-8	Motorola Solutions Inc Nt		1	1	2.B FE	406,881	96.368	385,472	400,000	406,845	0	(36)	0	0	5.500	5.358	MS	7,333	0	10/02/2024	09/01/2044
620076-BN-8	Motorola Solutions Inc Nt		1	1	2.B FE	499,800	98.347	491,735	500,000	499,901	0	20	0	0	4.600	4.605	MN	2,428	23,000	05/09/2019	05/23/2029
620076-BT-5	Motorola Solutions Inc Nt		1	1	2.B FE	499,010	85.674	428,370	500,000	499,400	0	94	0	0	2.300	2.322	MN	1,469	11,500	08/10/2020	11/15/2030
62482B-AA-0	Mozart Debt Merger Sub Inc Nt		1	1	3.C FE	69,563	92.599	69,449	75,000	71,104	0	739	0	0	3.875	5.190	AO	727	2,906	10/21/2022	04/01/2029
55336V-AJ-9	MPLX LP Nt		2	1	2.B FE	148,539	99.932	149,898	150,000	149,924	0	177	0	0	4.875	5.000	JD	609	7,313	05/28/2015	06/01/2025
55336V-BP-4	MPLX LP Nt		1	1	2.B FE	116,974	88.503	123,019	139,000	117,503	0	400	0	0	5.200	6.508	JD	602	7,228	09/12/2023	12/01/2047
55336V-BQ-2	MPLX LP Nt		1	1	2.B FE	300,549	87.505	262,515	300,000	300,320	0	(55)	0	0	2.650	2.629	FA	3,003	7,950	08/11/2020	08/15/2030
55336V-BT-6	MPLX LP Nt		1	1	2.B FE	296,946	84.187	252,561	300,000	297,079	0	50	0	0	4.950	5.016	MS	4,414	14,850	03/10/2022	03/14/2052
55336V-AK-6	MPLX LP Sr Nt		2	1	2.B FE	803,067	98.522	788,176	800,000	800,723	0	(363)	0	0	4.125	4.075	MS	11,000	33,000	06/28/2017	03/01/2027
55336V-AM-2	MPLX LP Sr Nt		2	1	2.B FE	493,201	87.184	435,920	500,000	494,915	0	273	0	0	4.500	4.603	AO	4,750	22,500	02/06/2018	04/15/2038
55342U-AH-7	MPT Oper Ptrnship/Finl Nt		2	1	5.A FE	201,000	84.334	168,668	200,000	200,116	0	(142)	0	0	5.000	4.923	AO	2,111	10,000	09/07/2017	10/15/2027
55354G-AH-3	MSCI Nt		1	1	2.C FE	89,750	94.315	94,315	100,000	92,771	0	1,255	0	0	4.000	5.722	MN	511	4,000	06/28/2022	11/15/2029
55354G-AK-6	MSCI Nt		1	1	2.C FE	100,750	91.021	91,021	100,000	100,366	0	(108)	0	0	3.625	3.502	MS	1,208	3,625	03/12/2021	09/01/2030
55354G-AL-4	MSCI Nt		1	1	2.C FE	20,813	91.619	22,905	25,000	21,708	0	426	0	0	3.875	6.520	JD	81	969	10/25/2022	02/15/2031
55354G-AM-2	MSCI Nt		1	1	2.C FE	100,000	89.577	89,577	100,000	100,000	0	0	0	0	3.625	3.625	MN	604	3,625	04/30/2021	11/01/2031

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		Dates		
		3 Code	4 F o r e i g n C H A R	5 B O N D C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
C5864@-AP-4	Mullen Group Ltd Ser N Sr Nt		A		2.C PL	500,000	103,225	516,127	500,000	500,000	0	0	0	0	6.500	6.502	JD	2,167	13,271	07/10/2024	07/10/2034
62548L-A@-1	MultiCare Health System Sec Nt				1.F FE	500,000	81,060	405,300	500,000	500,000	0	0	0	0	4.750	4.750	FA	8,972	23,750	08/18/2022	08/15/2052
626738-AD-0	Murphy Oil USA Nt		2		3.B FE	102,500	99,235	102,500	100,000	100,125	0	(366)	0	0	5.625	5.238	MN	938	5,625	04/27/2017	05/01/2027
626738-AE-8	Murphy Oil USA Nt		2		3.B FE	107,000	94,889	94,889	100,000	102,141	0	(1,354)	0	0	4.750	3.054	MS	1,399	4,750	09/10/2021	09/15/2029
62854A-AN-4	Mylan NV Nt		2		2.C FE	500,720	98,423	492,115	500,000	500,139	0	(92)	0	0	3.950	3.930	JD	878	19,750	08/04/2017	06/15/2026
597861-AA-1	MyMichigan Health Muni		1		1.E FE	113,364	69,669	107,987	155,000	114,036	0	672	0	0	3.409	5.317	JD	440	5,284	02/12/2024	06/01/2050
63111X-AK-7	NASDAQ INC Nt				2.B FE	497,555	100,989	504,945	500,000	497,683	0	51	0	0	5.950	5.984	FA	11,239	33,634	07/06/2023	08/15/2053
632525-BC-4	National Australia Bank Nt		D		1.G FE	250,000	104,771	261,928	250,000	250,000	0	0	0	0	6.429	6.429	JJ	7,545	16,073	01/04/2023	01/12/2033
636180-BR-1	National Fuel Gas Co Nt		1		2.C FE	1,001,366	86,110	861,100	1,000,000	1,000,875	0	(134)	0	0	2.950	2.934	MS	9,833	29,500	02/09/2021	03/01/2031
63254A-AP-3	Natl Australia Bank Nt		D		1.D FE	1,984,560	98,851	1,977,020	2,000,000	1,998,145	0	1,731	0	0	3.375	3.467	JJ	31,313	67,500	01/06/2016	01/14/2026
Y62579-AE-0	Naver Corp Nt		D		1.G FE	177,694	95,790	191,580	200,000	190,575	0	7,171	0	0	1.500	5.487	MS	767	1,500	02/27/2023	03/29/2026
M73020-AA-3	NBK Tier 2 Ltd Nt		D	2	2.A FE	187,360	96,451	192,902	200,000	188,982	0	1,622	0	0	2.500	3.544	MN	514	5,000	01/08/2024	11/24/2030
62878U-2B-7	NBN CO LTD Nt		D	1	1.D FE	499,740	86,437	432,185	500,000	499,827	0	25	0	0	2.625	2.631	MN	2,042	13,125	04/26/2021	05/05/2031
640695-AA-0	Neptune Bidco US Inc Nt		1		4.B FE	94,375	93,012	93,012	100,000	95,835	0	737	0	0	9.290	10.523	AO	1,961	9,290	11/18/2022	04/15/2029
641062-AL-8	Nestle Holdings Inc Sr Nt		D	1	1.D FE	989,310	86,177	861,770	1,000,000	991,811	0	442	0	0	3.900	3.978	MS	10,508	39,000	09/17/2018	09/24/2038
644188-BH-6	New England Power Co Nt		1		1.G FE	100,000	100,995	100,995	100,000	100,000	0	0	0	0	5.936	5.936	MN	594	5,936	11/21/2022	11/25/2052
645869-H*-2	New Jersey Natural Gas Company Sr Note				1.E	200,000	56,418	112,836	200,000	200,000	0	0	0	0	2.870	2.870	MS	1,913	5,740	09/01/2020	09/01/2050
650119-AR-1	New York University Nt		2		1.D FE	1,000,000	87,430	874,300	1,000,000	1,000,000	0	0	0	0	4.142	4.141	JJ	20,710	41,420	04/10/2015	07/01/2048
651229-AX-4	Newell Rubbermaid Inc Nt		2		3.C FE	1,433,710	101,210	1,315,730	1,300,000	1,390,472	0	(6,505)	0	0	5.375	4.543	AO	17,469	86,125	05/05/2017	04/01/2036
651639-AW-6	Newmont Mining Corp Nt		1		2.A FE	1,609,856	103,061	1,648,976	1,600,000	1,606,227	0	(434)	0	0	5.875	5.824	AO	23,500	94,000	05/31/2013	04/01/2035
65249B-AA-7	News Corp Nt		1		3.A FE	218,438	92,764	208,719	225,000	219,528	0	734	0	0	3.875	4.325	MN	1,114	8,719	08/30/2022	05/15/2029
65339K-CJ-7	NextEra Energy Capital Nt		1		2.A FE	199,850	98,463	196,926	200,000	199,888	0	12	0	0	5.000	5.009	JJ	4,611	10,000	06/21/2022	07/15/2032
65339K-CQ-1	NextEra Energy Capital Nt		1		2.A FE	224,585	91,922	229,805	250,000	225,040	0	335	0	0	5.250	5.988	FA	4,484	13,125	08/18/2023	02/28/2053
62912X-AC-8	NGPL PIPECO LLC Nt		1		2.C FE	833,960	112,034	896,272	800,000	832,118	0	(1,453)	0	0	7.768	7.284	JD	2,762	62,144	08/16/2023	12/15/2037
65345Y-AA-0	Niagara Energy SAC Nt		D	1	2.C FE	258,704	96,743	251,532	260,000	258,722	0	18	0	0	5.746	5.822	JAJO	3,652	0	10/29/2024	10/03/2034
65364U-AE-6	Niagara Mohawk Nt		1		2.A FE	628,753	80,366	418,707	521,000	613,297	0	(3,905)	0	0	4.119	2.849	MN	1,967	21,460	11/09/2020	11/28/2042
65364U-AS-5	Niagara Mohawk Nt		1		2.A FE	698,060	98,325	688,275	700,000	698,125	0	26	0	0	5.783	5.802	MS	11,807	40,481	09/22/2022	09/16/2052
65473Q-AZ-6	Nisource Finance Sr Nt		1		2.B FE	1,168,690	96,929	969,290	1,000,000	1,134,032	0	(5,276)	0	0	5.800	4.633	FA	24,167	58,000	05/11/2017	02/01/2042
637417-AQ-9	NNN REIT Inc Nt		1		2.A FE	215,699	67,714	230,228	340,000	217,916	0	1,785	0	0	3.500	6.318	AO	2,512	11,900	09/29/2023	04/15/2051
637417-AS-5	NNN REIT Inc Nt		1		2.A FE	491,593	100,845	504,225	500,000	492,547	0	711	0	0	5.600	5.819	AO	5,911	32,667	08/08/2023	10/15/2033
166756-AU-0	Noble Energy Inc Nt		1		1.D FE	560,535	97,403	487,015	500,000	551,901	0	(1,803)	0	0	6.250	4.419	MN	3,354	26,250	09/24/2019	11/15/2043
655664-AH-3	Nordstrom Inc Nt				3.B FE	909,984	102,508	820,064	800,000	853,428	0	(15,161)	0	0	6.950	5.572	MS	16,371	55,600	05/31/2013	03/15/2028
655844-CN-6	Norfolk Southern Nt		1		2.A FE	497,060	71,954	359,770	500,000	497,222	0	55	0	0	3.700	3.732	MS	5,447	18,500	02/15/2022	03/15/2053
655844-BH-0	Norfolk Southern Sr Nt				2.A FE	524,175	91,308	456,540	500,000	519,672	0	(775)	0	0	4.837	4.500	AO	6,046	24,185	05/18/2018	10/01/2041
655844-BN-7	Norfolk Southern Sr Nt		2		2.A FE	1,224,954	88,398	998,897	1,130,000	1,207,844	0	(2,805)	0	0	4.800	4.251	FA	20,491	54,240	02/13/2018	08/15/2043
65819#-AC-4	North Carolina Electric Member FMB Serie				1.G	1,000,000	96,538	965,378	1,000,000	1,000,000	0	0	0	0	5.790	5.790	MN	4,986	28,950	05/30/2024	05/30/2054
661169-AA-0	North Mississippi Health Servi Muni		2		1.E FE	67,207	63,517	63,517	100,000	67,722	0	515	0	0	3.183	5.502	AO	796	3,183	01/09/2024	10/01/2051
664397-AM-8	Northeast Utilities Nt				2.B FE	670,551	99,927	669,511	670,000	669,999	0	(53)	0	0	3.150	3.140	JJ	9,732	21,105	01/12/2015	01/15/2025
665501-AL-6	Northern Natural Gas Co Sr Nt		1		1.G FE	1,458,750	78,926	1,183,890	1,500,000	1,463,531	0	833	0	0	4.300	4.466	JJ	29,742	64,500	07/23/2018	01/15/2049
665789-BA-0	Northern States Power Sr Nt		1		1.E FE	996,290	77,199	771,990	1,000,000	996,727	0	80	0	0	4.200	4.222	MS	14,000	42,000	09/05/2018	09/01/2048
666807-BU-5	Northrop Grumman Nt		1		2.A FE	1,491,105	93,777	1,406,655	1,500,000	1,491,884	0	150	0	0	5.250	5.289	MN	13,125	78,750	03/19/2020	05/01/2050
66775V-AB-1	Northwest Pipeline LLC Sr Nt		2		2.A FE	996,410	98,135	981,350	1,000,000	999,063	0	391	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017	04/01/2027

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n Bond CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
668138-AA-8	Northwestern Mutual Life Nt		2		1.C FE	473,658	75,028	450,168	600,000	473,887	0	229	0	0	3.850	5.477	MS	5,839	0	12/03/2024	09/30/2047
668138-AE-0	Northwestern Mutual Life Nt		1		1.C FE	1,993,410	68,740	1,374,800	2,000,000	1,993,854	0	143	0	0	3.450	3.468	JD	192	69,000	03/16/2021	03/30/2051
668444-AM-4	Northwestern University Nt				1.B FE	500,000	85,333	426,665	500,000	500,000	0	0	0	0	3.688	3.688	JD	1,537	18,440	04/29/2015	12/01/2038
670001-AE-6	Novelis Corp Nt		1		3.C FE	152,719	92,303	138,455	150,000	151,455	0	(434)	0	0	4.750	4.409	JJ	2,989	7,125	01/28/2022	01/30/2030
629377-CS-9	NRG Energy Inc Nt		1		3.B FE	100,000	87,337	87,337	100,000	100,000	0	0	0	0	3.875	3.875	FA	1,464	3,875	08/09/2021	02/15/2032
62979*-AL-1	NSA OP LP Ser K Sr Nt				2.A FE	1,000,000	72,749	727,494	1,000,000	1,000,000	0	0	0	0	3.060	3.060	MN	2,635	30,600	12/14/2021	11/30/2036
Q6518@-AC-6	NSW Elec Networks Fin Pty Ltd Ser C Gtd		D		2.B FE	1,500,000	85,840	1,287,597	1,500,000	1,500,000	0	0	0	0	3.330	3.330	MS	14,569	49,950	09/16/2016	09/16/2031
Q6518@-AG-7	NSW Elec Networks Fin Pty Ltd Ser G Gtd		D		2.B FE	1,000,000	86,476	864,761	1,000,000	1,000,000	0	0	0	0	3.800	3.800	AO	7,917	38,000	10/16/2017	10/16/2032
670346-AP-0	Nucor Corp Sr Nt		1		1.G FE	998,520	97,102	971,020	1,000,000	999,444	0	153	0	0	3.950	3.968	MN	6,583	39,500	04/23/2018	05/01/2028
67059T-AE-5	Nustar Logistics LP Nt		2		3.A FE	101,563	99,272	99,272	100,000	100,404	0	(178)	0	0	5.625	5.418	AO	984	5,625	04/27/2017	04/28/2027
67077M-AR-9	Nutrien Ltd Nt		A	1	2.B FE	629,515	88,738	443,690	500,000	610,984	0	(4,504)	0	0	4.900	3.255	JD	2,042	24,500	08/25/2020	06/01/2043
67077M-AS-7	Nutrien Ltd Nt		A	1	2.B FE	670,613	91,902	689,265	750,000	674,760	0	1,874	0	0	5.250	6.126	JJ	18,156	39,375	09/27/2022	01/15/2045
67077M-AU-2	Nutrien Ltd Nt		A	1	2.B FE	493,108	89,052	445,260	500,000	493,764	0	128	0	0	5.000	5.090	AO	6,250	25,000	03/19/2019	04/01/2049
67077M-BB-3	Nutrien Ltd Nt		A	1	2.B FE	496,835	98,604	493,020	500,000	496,908	0	42	0	0	5.800	5.845	MS	7,572	29,000	03/23/2023	03/27/2053
459506-AR-2	Nutrition & Biosciences Nt		1		2.C FE	506,810	71,417	357,085	500,000	505,680	0	(284)	0	0	3.268	3.174	MN	2,088	16,340	09/09/2020	11/15/2040
459506-AS-0	Nutrition & Biosciences Nt		1		2.C FE	499,955	65,673	328,365	500,000	499,955	0	0	0	0	3.468	3.469	JD	1,445	17,340	09/09/2020	12/01/2050
67078A-AF-0	Nvent Finance SARL Nt		D	1	2.C FE	199,434	99,735	199,470	200,000	199,512	0	44	0	0	5.650	5.687	MN	1,444	11,300	04/24/2023	05/15/2033
67066G-AG-9	Nvidia Corp Nt		1		1.D FE	547,530	82,756	413,780	500,000	539,846	0	(2,152)	0	0	3.500	2.835	AO	4,375	17,500	04/13/2021	04/01/2040
67066G-AH-7	Nvidia Corp Nt		1		1.D FE	810,799	74,422	800,037	1,075,000	820,755	0	4,805	0	0	3.500	5.192	AO	9,406	37,625	11/16/2022	04/01/2050
62954H-AN-8	NXP BV/NXP FDG Nt		1		2.A FE	1,281,540	64,222	963,330	1,500,000	1,285,756	0	3,027	0	0	3.250	4.038	MN	4,198	48,750	10/03/2023	11/30/2051
62954H-AU-2	NXP BV/NXP FDG Nt		1		2.A FE	496,290	73,106	365,530	500,000	496,798	0	146	0	0	3.250	3.301	MN	2,257	16,250	05/04/2021	05/11/2041
62947Q-BC-1	NXP BV/NXP Funding LLC Sr Nt		D	1	2.A FE	1,003,110	101,731	1,017,310	1,000,000	1,001,373	0	(324)	0	0	5.550	5.509	JD	4,625	55,500	12/03/2018	12/01/2028
674599-CX-1	Occidental Petroleum Corp Nt		1		2.C FE	1,002,480	80,516	805,160	1,000,000	1,001,969	0	(106)	0	0	4.300	4.281	FA	16,244	43,000	08/08/2019	08/15/2039
674599-CY-9	Occidental Petroleum Corp Nt		1		2.C FE	398,296	69,880	279,520	400,000	398,460	0	32	0	0	4.400	4.425	FA	6,649	17,600	08/08/2019	08/15/2049
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro				2.C YE	367,547	87,781	322,637	367,547	367,547	0	0	0	0	3.390	3.414	MON	554	12,460	09/30/2016	08/15/2036
67502*-AA-0	Ocean Spray (Lake-Midd MA) CTL Pass Thro				2.C	500,000	83,209	416,047	500,000	500,000	0	0	0	0	5.190	5.190	MON	1,153	25,950	09/30/2016	08/15/2036
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A				1.G YE	552,638	87,433	483,188	552,638	552,638	0	0	0	0	3.460	3.460	MN	2,443	19,121	06/25/2020	05/15/2038
677050-AJ-5	Oglethorpe Power Corp Nt		1		2.A FE	528,450	79,419	397,095	500,000	524,421	0	(936)	0	0	4.200	3.821	JD	1,750	21,000	05/19/2020	12/01/2042
677050-AN-6	Oglethorpe Power Corp Nt		1		2.A FE	629,249	88,147	440,735	500,000	617,072	0	(3,197)	0	0	5.050	3.561	AO	6,313	25,250	12/18/2020	10/01/2048
677050-AQ-9	Oglethorpe Power Corp Nt		1		2.A FE	594,380	71,265	427,590	600,000	594,845	0	117	0	0	3.750	3.803	FA	9,375	22,500	08/17/2020	08/01/2050
678858-BQ-3	Oklahoma Gas & Elec Co Nt		1		1.G FE	469,844	78,190	312,760	400,000	461,188	0	(2,298)	0	0	4.000	2.960	JD	711	16,000	01/21/2021	12/15/2044
678858-BS-9	Oklahoma Gas & Elec Co Nt		1		1.G FE	1,186,960	75,199	751,990	1,000,000	1,166,428	0	(5,349)	0	0	3.850	2.832	FA	14,544	38,500	01/05/2021	08/15/2047
680665-AL-0	Olin Corp Nt		1		3.A FE	220,875	97,226	218,759	225,000	222,093	0	534	0	0	5.625	5.950	FA	5,273	12,656	08/22/2022	08/01/2029
68235P-AG-3	One Gas Inc Sr Nt		1		1.G FE	494,680	83,482	417,410	500,000	495,272	0	108	0	0	4.500	4.566	MN	3,750	22,500	11/02/2018	11/01/2048
682441-AB-6	OneAmerica Finl Partners Nt		1		1.G FE	695,156	73,236	512,652	700,000	695,551	0	93	0	0	4.250	4.291	AO	6,281	29,750	09/14/2020	10/15/2050
682680-AV-5	Oneok Inc Nt		1		2.B FE	495,430	88,192	440,960	500,000	495,911	0	86	0	0	5.200	5.261	JJ	11,989	26,000	03/11/2019	07/15/2048
682680-BR-3	Oneok Inc Nt		2		2.B FE	399,500	100,161	400,644	400,000	399,929	0	58	0	0	5.000	5.016	MS	6,667	20,000	02/22/2016	03/01/2026
682680-BT-9	Oneok Inc Nt		2		2.B FE	1,182,790	103,303	1,033,030	1,000,000	1,132,433	0	(7,644)	0	0	6.400	4.952	MN	10,667	64,000	04/04/2017	05/01/2037
682680-BX-0	Oneok Inc Nt		2		2.B FE	297,395	76,897	230,691	300,000	297,822	0	60	0	0	4.250	4.302	MS	3,754	12,750	09/06/2016	09/15/2046
682680-AN-3	Oneok Inc Sr Nt		2		2.B FE	1,112,300	102,390	1,023,900	1,000,000	1,077,269	0	(5,499)	0	0	6.000	5.040	JD	2,667	60,000	07/14/2017	06/15/2035
682680-AS-2	Oneok Inc Sr Nt		2		2.B FE	506,945	98,210	491,050	500,000	501,895	0	(770)	0	0	4.000	3.827	JJ	9,333	20,000	08/07/2017	07/13/2027
683715-AD-8	OPEN TEXT/OPEN TEXT HOLD Nt		A	1	3.B FE	100,000	90,456	90,456	100,000	100,000	0	0	0	0	3.875	3.875	JD	323	3,875	11/18/2021	12/01/2029

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n	5 BOND CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD Nt		A	1	3.C FE	50,000	88.670	44,335	50,000	50,000	0	0	0	0	4.125	4.125	JD	172	2,063	11/09/2021	12/01/2031
68389X-BE-4	Oracle Corp Nt			2	2.B FE	1,458,175	87.633	1,314,495	1,500,000	1,473,580	0	2,001	0	0	3.900	4.110	MN	7,475	58,500	01/14/2016	05/15/2035
68389X-BJ-3	Oracle Corp Nt			1	2.B FE	209,982	77.040	154,080	200,000	209,016	0	(280)	0	0	4.000	3.690	JJ	3,689	8,000	05/03/2021	07/15/2046
68389X-BQ-7	Oracle Corp Nt			1	2.B FE	1,077,729	76.290	693,476	909,000	1,060,087	0	(4,700)	0	0	4.000	2.977	MN	4,646	36,360	01/26/2021	11/15/2047
68389X-BW-4	Oracle Corp Nt			1	2.B FE	566,830	78.299	391,495	500,000	555,406	0	(3,030)	0	0	3.600	2.685	AO	4,500	18,000	01/26/2021	04/01/2040
68389X-CK-9	Oracle Corp Nt			1	2.B FE	199,874	112.221	224,442	200,000	199,877	0	1	0	0	6.900	6.905	MN	1,993	13,800	11/07/2022	11/09/2052
P57908-AH-1	Orbia Advance Corp SAB de CV Nt		D	1	2.C FE	172,940	79.786	159,572	200,000	173,247	0	307	0	0	5.500	6.642	JJ	5,072	5,500	05/23/2024	01/15/2048
67103H-AE-7	O'Reilly Automotive Nt			2	2.A FE	499,160	98.631	493,155	500,000	499,883	0	94	0	0	3.550	3.570	MS	5,226	17,750	03/01/2016	03/15/2026
67103H-AF-4	O'Reilly Automotive Sr Nt			2	2.A FE	299,316	97.043	291,129	300,000	299,796	0	72	0	0	3.600	3.627	MS	3,600	10,800	09/21/2017	09/01/2027
Q7160#-AL-3	Orica Finance Ltd Sr Nt Ser A		D		2.B FE	1,000,000	97.651	976,506	1,000,000	1,000,000	0	0	0	0	4.330	4.330	MN	6,976	43,300	05/03/2017	05/03/2027
686514-AH-3	Orlando Health Obligated Group Muni			1	1.E FE	319,547	69.794	303,604	435,000	321,318	0	1,772	0	0	3.327	5.176	AO	3,618	14,472	02/27/2024	10/01/2050
688225-AH-4	Oshkosh Corp Nt			1	2.B FE	99,624	91.470	91,470	100,000	99,792	0	37	0	0	3.100	3.144	MS	1,033	3,100	02/11/2020	03/01/2030
68964*-AL-5	Otter Tail Power Company Ser 2019B Sr Nt				1.G	1,000,000	74.408	744,078	1,000,000	1,000,000	0	0	0	0	3.520	3.520	AO	7,920	35,200	10/10/2019	10/10/2039
69033D-AD-9	Oversea-Chinese Banking Corp Nt		D		1.F FE	183,636	97.625	195,250	200,000	186,680	0	2,113	0	0	1.832	3.119	MS	1,130	3,664	07/18/2023	09/10/2030
69047Q-AC-6	Ovintiv Inc Nt			1	2.C FE	494,215	102.407	512,035	500,000	494,963	0	441	0	0	6.250	6.405	JJ	14,410	35,156	06/28/2023	07/15/2033
690742-AF-8	Owens Corning Nt			2	2.B FE	998,428	97.796	977,960	1,000,000	999,709	0	172	0	0	3.400	3.419	FA	12,844	34,000	08/03/2016	08/15/2026
690742-AG-6	Owens Corning Nt			1	2.B FE	586,755	79.787	398,935	500,000	579,403	0	(2,424)	0	0	4.300	3.282	JJ	9,914	21,500	11/04/2021	07/15/2047
690742-AH-4	Owens Corning Nt			1	2.B FE	1,405,226	80.437	1,200,924	1,493,000	1,400,141	0	(679)	0	0	4.400	4.811	JJ	27,554	21,692	10/03/2024	01/30/2048
690742-AK-7	Owens Corning Nt			2	2.B FE	499,455	94.170	470,850	500,000	499,687	0	51	0	0	3.875	3.888	JD	1,615	19,375	05/07/2020	06/01/2030
690742-AM-3	Owens Corning Nt			1	2.B FE	200,000	92.846	185,692	200,000	200,000	0	0	0	0	3.500	3.500	FA	2,644	3,500	05/22/2024	02/15/2030
694308-HH-3	Pacific Gas & Electric Nt			1	2.B FE	674,576	85.450	683,600	800,000	679,038	0	2,554	0	0	4.750	6.099	FA	14,356	23,750	09/03/2024	02/15/2044
694308-KH-9	Pacific Gas & Electric Nt			1	2.B FE	496,435	109.141	545,705	500,000	496,576	0	40	0	0	6.750	6.805	JJ	15,563	33,750	02/21/2023	01/15/2053
694308-KK-2	Pacific Gas & Electric Nt			1	2.B FE	485,277	108.376	541,880	500,000	485,581	0	161	0	0	6.700	6.934	AO	8,375	33,500	05/23/2023	04/01/2053
695114-DA-3	Pacificorp Nt			1	1.F FE	366,748	93.503	374,012	400,000	367,341	0	394	0	0	5.500	6.101	MN	2,811	22,000	07/25/2023	05/15/2054
695114-DE-5	Pacificorp Nt			1	1.F FE	496,995	97.368	486,840	500,000	497,042	0	47	0	0	5.800	5.842	JD	13,372	15,306	01/03/2024	01/15/2055
695156-AV-1	Packaging Corp of America Nt			1	2.B FE	495,600	76.852	384,260	500,000	496,039	0	90	0	0	4.050	4.101	JD	900	20,250	11/18/2019	12/15/2049
69527A-AA-4	Pactiv Evergreen Group Nt			1	4.A FE	50,063	99.906	49,953	50,000	50,024	0	(13)	0	0	4.375	4.347	AO	462	2,188	09/17/2021	10/15/2028
69867D-AA-6	Panther BF Aggregator 2 LP Nt			1	3.C FE	250,673	99.974	246,936	247,000	247,000	0	(305)	0	0	6.250	5.907	MN	1,973	15,437	03/28/2019	05/15/2026
698813-AA-0	Papa John's International Inc NT			1	4.A FE	101,000	89.587	89,587	100,000	100,360	0	(202)	0	0	3.875	3.654	MS	1,141	3,875	09/09/2021	09/15/2029
701094-AP-9	Parker-Hannifin Corp Nt			1	2.A FE	492,520	78.183	390,915	500,000	493,316	0	157	0	0	4.000	4.087	JD	944	20,000	06/05/2019	06/14/2049
70432*-AB-7	Paychex Inc Sr Nt Ser B				1.G	1,000,000	96.301	963,005	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MS	12,750	42,500	03/13/2019	03/13/2029
70462G-AC-2	Peacehealth Obligated Group Muni				1.G FE	348,633	63.834	337,044	528,000	350,475	0	1,842	0	0	3.218	5.725	MN	2,171	8,496	05/16/2024	11/15/2050
693304-AR-8	Peco Energy Nt			1	1.E FE	407,601	88.653	279,257	315,000	397,054	0	(3,348)	0	0	4.800	2.947	AO	3,192	15,120	09/27/2021	10/15/2043
70522#-AC-2	PECO Pallet Holdings Inc Sr Secured Nt				2.B PL	400,000	101.958	407,832	400,000	400,000	0	0	0	0	6.020	6.068	FMAN	2,074	24,080	03/02/2023	03/02/2030
709629-AR-0	Pentair Finance SARL Nt			1	2.C FE	501,465	97.224	486,120	500,000	500,705	0	(152)	0	0	4.500	4.462	JJ	11,250	22,500	06/17/2019	07/01/2029
71114#-AC-4	Peoples Gas System Inc Series C Senior N				1.F FE	400,000	94.697	378,789	400,000	400,000	0	0	0	0	5.940	5.940	JD	792	23,760	12/19/2023	12/19/2053
713448-CQ-9	Pepsico Inc Nt			2	1.E FE	181,039	85.062	153,112	180,000	180,826	0	(27)	0	0	4.250	4.215	AO	1,466	7,650	10/15/2015	10/22/2044
713448-CZ-9	Pepsico Inc Nt			2	1.E FE	996,450	86.869	868,690	1,000,000	997,103	0	83	0	0	4.600	4.622	JJ	20,956	46,000	07/14/2015	07/17/2045
713448-DD-7	Pepsico Inc Nt			2	1.E FE	119,682	86.472	103,766	120,000	119,738	0	7	0	0	4.450	4.466	AO	1,142	5,340	10/08/2015	04/14/2046
713448-ET-1	Pepsico Inc Nt			1	1.E FE	1,005,102	80.903	809,030	1,000,000	1,004,146	0	(213)	0	0	3.500	3.464	MS	9,917	35,000	03/17/2020	03/19/2040
N7002#-AC-8	Perfetti Van Melle Group BV Series C Sr		D		2.A	500,000	100.417	502,087	500,000	500,000	0	0	0	0	6.010	6.010	AO	5,426	30,050	10/26/2023	10/26/2033
71376L-AE-0	Performance Food Group Inc Nt			1	4.A FE	83,500	92.783	92,783	100,000	88,003	0	2,129	0	0	4.250	7.383	FA	1,771	4,250	10/14/2022	08/01/2029

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	Bond Symbol	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
714046-AJ-8	PerkinElmer Inc Nt		1	2.B FE		1,499,985	68.071	1,021,065	1,500,000	1,499,995	0	0	0	0	3.625	3.625	MS	16,010	54,375	03/04/2021	03/15/2051
714264-AK-4	Pernod Ricard SA Nt		D	2.A FE		562,580	95.458	477,290	500,000	551,375	0	(1,948)	0	0	5.500	4.622	JJ	12,681	27,500	06/26/2018	01/15/2042
714295-AA-0	Perrigo Finance Unlimited Nt		D	3.C FE		538,558	77.809	368,815	474,000	531,182	0	(1,913)	0	0	4.900	4.002	JD	1,032	23,226	11/23/2020	12/15/2044
Y7138A-AF-7	Pertamina Persero PT Nt		D	2.B FE		192,338	94.343	188,686	200,000	192,662	0	216	0	0	5.625	5.956	MN	1,281	11,250	07/25/2023	05/20/2043
716743-AL-3	Petronas Capital Ltd Nt		D	1.G FE		177,692	85.763	171,526	200,000	178,278	0	586	0	0	4.500	5.389	MS	2,575	9,000	01/08/2024	03/18/2045
717081-DE-0	Pfizer Inc. Nt		1	1.F FE		968,430	85.272	639,540	750,000	937,064	0	(7,820)	0	0	4.300	2.591	JD	1,433	32,250	10/23/2020	06/15/2043
717081-EC-3	Pfizer Inc. Nt		1	1.F FE		995,190	89.177	891,770	1,000,000	996,709	0	211	0	0	4.000	4.035	JD	1,778	40,000	11/14/2016	12/15/2036
716973-AH-5	Pfizer Inc. NT		1	1.F FE		490,221	91.944	459,720	500,000	490,338	0	73	0	0	5.340	5.461	MN	3,115	26,700	05/16/2023	05/19/2063
717081-DK-6	Pfizer Inc. Sr Nt		1	1.F FE		871,996	86.627	727,667	840,000	866,971	0	(893)	0	0	4.400	4.157	MN	4,723	36,960	09/04/2018	05/15/2044
718547-AF-9	Phillips 66 CO Nt		2	2.A FE		488,495	98.205	491,025	500,000	493,706	0	3,404	0	0	3.550	4.306	AO	4,438	17,750	05/05/2022	10/01/2026
718546-AL-8	Phillips 66 Sr Nt		2	2.A FE		1,049,715	86.477	864,770	1,000,000	1,041,811	0	(1,324)	0	0	4.875	4.548	MN	6,229	48,750	02/26/2018	11/15/2044
720186-AH-8	Piedmont Natural Gas Sr Nt		2	2.A FE		1,200,760	89.118	891,180	1,000,000	1,145,954	0	(14,079)	0	0	4.100	2.330	MS	13,667	41,000	12/16/2020	09/18/2034
720198-AF-7	Piedmont Operating Partner LP Nt		1	2.C FE		298,530	79.447	238,341	300,000	298,944	0	130	0	0	2.750	2.804	AO	2,063	8,250	09/13/2021	04/01/2032
72147K-AJ-7	Pilgrim's Pride NT		1	2.C FE		101,000	92.142	92,142	100,000	100,576	0	(121)	0	0	4.250	4.102	AO	897	4,250	04/09/2021	04/15/2031
72650R-AR-3	Plains All Amer Pipeline Nt		1	2.B FE		220,168	104.897	209,794	200,000	219,958	0	(210)	0	0	6.650	5.505	JJ	6,133	0	10/18/2024	01/15/2037
72650R-BC-5	Plains All Amer Pipeline Nt		1	2.B FE		478,764	79.232	475,392	600,000	480,500	0	1,736	0	0	4.300	6.139	JJ	10,822	12,900	07/08/2024	01/31/2043
Y7072Q-AA-1	PLDT Inc Nt		D	2.B FE		137,000	69.339	138,678	200,000	138,877	0	1,040	0	0	3.450	5.750	JD	153	6,900	02/27/2023	06/23/2050
69349L-AR-9	PNC Bank Sub Bank Nt		1	1.G FE		1,700,715	96.622	1,642,574	1,700,000	1,700,320	0	(82)	0	0	4.050	4.044	JJ	29,644	68,850	09/18/2018	07/26/2028
693475-BE-4	PNC Financial Serv Group Inc Nt		1	1.G FE		665,784	94.218	659,526	700,000	672,100	0	2,578	0	0	4.626	5.217	JD	2,249	32,382	06/14/2022	06/06/2033
736508-Q@-4	Portland General Electric Co 1st Mtge Bd			1.F		1,000,000	74.981	749,809	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	9,078	43,000	04/12/2019	04/15/2049
736508-W#-5	Portland General Electric Co First Mtg B			1.F		500,000	91.905	459,527	500,000	500,000	0	0	0	0	5.730	5.730	FA	10,266	14,325	02/22/2024	02/22/2054
Y7S272-AH-5	POSCO Nt		D	1.G FE		208,132	102.462	204,924	200,000	207,438	0	(694)	0	0	5.875	5.301	JJ	5,353	5,875	01/12/2024	01/17/2033
737679-A#-7	Potomac Electric Power Co 1st Mtge Bd			1.F		250,000	74.919	187,299	250,000	250,000	0	0	0	0	4.270	4.270	JD	474	10,675	06/21/2018	06/15/2048
737679-DE-7	Potomac Electric Power Co Nt		1	1.F FE		583,080	82.745	413,725	500,000	574,057	0	(3,117)	0	0	4.150	3.060	MS	6,110	20,750	01/03/2022	03/15/2043
69352P-AJ-2	PPL Capital Funding Inc Sr Nt		1	2.A FE		544,750	83.221	416,105	500,000	537,173	0	(1,260)	0	0	5.000	4.412	MS	7,361	25,000	03/07/2018	03/15/2044
740189-AN-5	Precision Castparts Corp Nt		2	1.C FE		397,588	92.353	369,412	400,000	398,494	0	112	0	0	4.200	4.245	JD	747	16,800	06/01/2015	06/15/2035
74151#-AQ-1	Pricewaterhouse Coopers LLP Sr Nt			1.D Z		500,000	83.638	418,190	500,000	500,000	0	0	0	0	3.730	3.730	MS	5,491	18,650	09/09/2020	09/14/2035
74170*-AU-3	Prime Property Fund LLC Sr Nt Ser S			2.A		400,000	92.635	370,539	400,000	400,000	0	0	0	0	4.480	4.480	MN	2,638	17,920	11/08/2018	11/08/2030
74170*-AV-1	Prime Property Fund LLC Sr Nt Ser T			2.A		600,000	89.164	534,984	600,000	600,000	0	0	0	0	4.580	4.580	MN	4,046	27,480	11/08/2018	11/08/2033
74170*-BJ-7	Prime Property Fund LLC Sr Nt Series GG			2.A		500,000	72.255	361,273	500,000	500,000	0	0	0	0	2.830	2.830	MS	3,813	14,150	03/24/2021	03/24/2036
74170*-BK-4	Prime Property Fund LLC Sr Nt Series HH			2.A		500,000	69.089	345,445	500,000	500,000	0	0	0	0	3.390	3.390	MS	4,567	16,950	03/24/2021	03/24/2041
74170*-BQ-1	Prime Property Fund LLC Sr Nt Series LL			2.A		500,000	64.350	321,749	500,000	500,000	0	0	0	0	3.000	3.000	AO	3,500	15,000	10/07/2021	10/07/2041
74251V-AM-4	Principal Financial Group Nt		2	1.G FE		499,270	97.115	485,575	500,000	499,846	0	79	0	0	3.100	3.117	MN	1,981	15,500	11/03/2016	11/15/2026
74251V-AA-0	Principal Financial Group Sr Nt			1.G FE		597,100	104.672	523,360	500,000	571,220	0	(4,507)	0	0	6.050	4.481	AO	6,386	30,250	07/06/2018	10/15/2036
74256L-AJ-3	Principal Life Global Fndg II Nt			1.E FE		1,994,680	97.838	1,956,760	2,000,000	1,999,219	0	584	0	0	3.000	3.031	AO	12,167	60,000	04/11/2016	04/18/2026
74276#-AJ-7	Principal U.S. Property Portfo Series C			1.G		400,000	75.200	300,801	400,000	400,000	0	0	0	0	3.140	3.140	AO	3,000	12,560	04/05/2022	04/05/2037
74264*-AM-8	PRISA LHC, LLC Sr Nt			1.G		600,000	93.487	560,920	600,000	600,000	0	0	0	0	4.740	4.744	FA	9,717	28,440	08/31/2022	08/31/2032
743315-AX-1	Progressive Corp Nt		1	1.F FE		991,480	77.473	774,730	1,000,000	992,257	0	175	0	0	3.950	3.999	MS	10,424	39,500	03/17/2020	03/26/2050
743315-AT-0	Progressive Corp Sr Nt		1	1.F FE		992,318	81.744	817,440	1,000,000	993,325	0	167	0	0	4.200	4.246	MS	12,367	42,000	03/09/2018	03/15/2048
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr			1.E		428,925	80.627	345,827	428,925	428,925	0	0	0	0	2.980	2.999	MON	746	12,782	11/13/2020	10/10/2041
74340X-BU-4	Prologis LP Nt		1	1.G FE		498,082	98.148	490,740	500,000	499,267	0	470	0	0	3.250	3.351	JD	45	16,250	10/03/2022	06/30/2026
74340X-BX-8	Prologis LP Nt		1	1.G FE		496,549	97.436	487,180	500,000	497,762	0	550	0	0	4.000	4.132	MS	5,889	20,000	10/03/2022	09/15/2028

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
74340*-BJ-2	Prologis Targeted U.S. L.P. Sr Nt				1,000,000	84.813	848,125	1,000,000	1,000,000	0	0	0	0	4.330	4.330	FA	16,358	43,300	08/01/2022	08/15/2037	
74340*-BN-3	Prologis Targeted U.S. L.P. Sr Nt				500,000	98.076	490,381	500,000	500,000	0	0	0	0	5.910	5.910	MS	8,208	29,058	09/21/2023	09/21/2038	
74340*-BB-9	Prologis Targeted U.S. L.P. Sr Nt Series				500,000	69.478	347,388	500,000	500,000	0	0	0	0	3.190	3.190	AO	3,367	15,950	03/30/2021	03/30/2041	
74340*-BF-0	Prologis Targeted U.S. L.P. Sr Nt Series				400,000	67.580	270,320	400,000	400,000	0	0	0	0	3.110	3.110	JD	518	12,440	12/16/2021	12/16/2041	
N7163R-AD-5	Prosus NV Nt		D	1	204,276	67.261	205,146	305,000	205,028	0	752	0	0	4.027	6.729	FA	5,049	4,027	08/06/2024	08/03/2050	
N7163R-AX-1	Prosus NV Nt		D	1	157,990	89.121	178,242	200,000	162,375	0	3,902	0	0	4.193	7.702	JJ	3,774	8,386	11/14/2023	01/19/2032	
74382P-A#-4	Providence St.Joseph Hlth Ob Gr Series 20				1,000,000	98.203	982,034	1,000,000	1,000,000	0	0	0	0	5.710	5.709	AO	14,275	57,100	02/21/2023	10/01/2043	
744320-BJ-0	Prudential Financial Inc Nt				500,000	95.039	475,195	500,000	500,000	0	0	0	0	5.125	5.125	MS	8,542	25,625	02/23/2022	03/01/2052	
74432Q-BS-3	Prudential Financial Inc Nt				473,457	99.015	414,873	419,000	464,219	0	(1,809)	0	0	5.625	4.674	MN	3,208	23,569	04/23/2019	05/12/2041	
74432Q-CA-1	Prudential Financial Inc Nt				1,750,245	87.471	1,530,743	1,750,000	1,750,226	0	(7)	0	0	4.600	4.599	MN	10,286	80,500	05/27/2015	05/15/2044	
74432Q-CC-7	Prudential Financial Inc Sr Nt				325,000	97.361	316,423	325,000	325,000	0	0	0	0	3.878	3.878	MS	3,291	12,604	03/22/2018	03/27/2028	
744330-AA-9	Prudential Funding Asia PLC Nt		D		259,179	90.674	262,955	290,000	265,530	0	3,931	0	0	3.125	4.947	AO	1,938	9,063	05/09/2023	04/30/2030	
69370R-AG-2	PT PERTAMINA (PERSERO) Nt		D	2	160,105	75.606	154,992	205,000	160,516	0	411	0	0	4.175	5.834	JJ	3,804	4,279	06/25/2024	01/21/2050	
74456Q-BM-7	Public Service El & Gas Nt				232,408	79.024	217,316	275,000	232,656	0	248	0	0	4.050	5.296	MN	1,856	5,569	10/16/2024	05/01/2045	
745332-BX-3	Puget Sound Energy Inc Nt				1,810,368	105.528	1,477,392	1,400,000	1,661,056	0	(16,012)	0	0	6.274	4.294	MS	25,863	87,836	05/31/2023	03/15/2037	
745332-CK-0	Puget Sound Energy Inc Nt				750,000	61.154	458,655	750,000	750,000	0	0	0	0	2.893	2.893	MS	6,389	21,698	09/08/2021	09/15/2051	
745867-AX-9	Pulte Group Inc Nt				100,875	100.139	100,139	100,000	100,195	0	(98)	0	0	5.000	4.889	JJ	2,306	5,000	09/27/2016	01/15/2027	
Q7795#-AB-8	QIC Fin (Shop Cent Fd) Pty Ltd Ser B Gtd		D		2,000,000	93.804	1,876,088	2,000,000	2,000,000	0	0	0	0	3.960	3.960	JJ	37,400	81,188	07/11/2017	07/11/2029	
747525-AK-9	Qualcomm Inc Nt				1,434,630	90.458	1,356,870	1,500,000	1,438,417	0	1,684	0	0	4.800	5.127	MN	8,200	72,000	09/23/2022	05/20/2045	
747525-BT-9	Qualcomm Inc Nt				299,328	104.617	313,851	300,000	299,353	0	8	0	0	6.000	6.016	MN	2,050	18,000	11/07/2022	05/20/2053	
74762E-AJ-1	Quanta Services Inc Nt				999,375	70.351	703,510	1,000,000	999,448	0	21	0	0	3.050	3.054	AO	7,625	30,500	09/15/2021	10/01/2041	
74834L-AY-6	Quest Diagnostics Inc Nt				1,850,080	87.588	1,477,610	1,687,000	1,828,475	0	(5,005)	0	0	4.700	4.056	MS	20,043	79,289	08/26/2020	03/30/2045	
74837H-D@-2	Questar Gas Company Sr Notes				400,000	57.741	230,963	400,000	400,000	0	0	0	0	3.150	3.150	FA	4,725	12,600	08/16/2021	08/16/2051	
74837H-A@-5	Questar Gas Company Sr Nt Ser B				602,875	94.202	612,316	650,000	637,711	0	3,882	0	0	3.280	3.971	AO	5,330	21,320	11/30/2013	12/01/2027	
L7909C-AA-5	Raizen Fuels Finance Nt		D	1	198,100	99.267	198,534	200,000	198,900	0	493	0	0	5.300	5.587	JJ	4,741	10,600	05/17/2023	01/20/2027	
75513E-CK-5	Raytheon Technologies Corp Nt				636,480	82.222	411,110	500,000	619,557	0	(3,910)	0	0	4.350	2.867	AO	4,592	21,750	06/11/2020	04/15/2047	
913017-BJ-7	Raytheon Technologies Corp Nt				553,215	100.104	500,520	500,000	532,077	0	(2,379)	0	0	5.400	4.612	MN	4,500	27,000	11/30/2013	05/01/2035	
913017-BS-7	Raytheon Technologies Corp Nt				559,962	101.580	457,110	450,000	532,811	0	(3,846)	0	0	5.700	4.071	AO	5,415	25,650	11/10/2016	04/15/2040	
913017-CA-5	Raytheon Technologies Corp Nt				1,001,530	80.731	807,310	1,000,000	1,001,233	0	(38)	0	0	4.150	4.141	MN	5,303	41,500	04/30/2015	05/15/2045	
913017-CW-7	Raytheon Technologies Corp Nt				630,045	89.011	445,055	500,000	604,926	0	(6,497)	0	0	4.450	2.584	MN	2,781	22,250	12/22/2020	11/16/2038	
756109-AS-3	Realty Income Corp Nt				740,033	96.724	725,430	750,000	747,753	0	1,052	0	0	3.000	3.153	JJ	10,375	22,500	10/04/2016	01/15/2027	
756109-CQ-5	Realty Income Corp Nt				500,340	95.078	494,406	520,000	500,399	0	58	0	0	5.375	5.638	MS	9,705	0	11/13/2024	09/01/2054	
758750-AP-8	Regal Beloit Corp Nt				595,483	103.229	619,374	600,000	595,716	0	233	0	0	6.400	6.513	AO	8,107	19,200	04/03/2024	04/15/2033	
75884R-AX-1	Regency Centers LP Sr Nt				599,388	97.572	585,432	600,000	599,778	0	64	0	0	4.125	4.137	MS	7,288	24,750	02/28/2018	03/15/2028	
759470-BD-8	Reliance Ind Nt		D		152,845	69.022	172,555	250,000	154,322	0	1,236	0	0	3.625	6.712	JJ	4,254	9,063	10/19/2023	01/12/2052	
759509-AB-8	Reliance Steel & Aluminum Co Nt				546,342	107.318	536,590	500,000	543,851	0	(1,409)	0	0	6.850	5.814	MN	4,376	27,400	10/11/2024	11/15/2036	
759509-AG-7	Reliance Steel & Aluminum Co Nt				299,166	85.393	256,179	300,000	299,511	0	81	0	0	2.150	2.181	FA	2,437	6,450	07/28/2020	08/15/2030	
74949L-AC-6	RELX Capital Inc Nt		D	1	988,390	96.521	965,210	1,000,000	994,529	0	1,169	0	0	4.000	4.143	MS	11,444	40,000	03/11/2019	03/18/2029	
760759-AF-7	Republic Services Inc Nt				1,161,450	102.948	1,029,480	1,000,000	1,096,484	0	(7,163)	0	0	6.086	4.874	MS	17,920	60,860	05/31/2013	03/15/2035	
767201-AL-0	Rio Tinto Finance Ltd Nt		D		1,241,383	96.511	1,061,621	1,100,000	1,209,120	0	(4,720)	0	0	5.200	4.328	MN	9,374	57,200	01/31/2017	11/02/2040	
77030#-AD-0	Robert Bosch Finance LLC Series D Senior				1,000,000	105.066	1,050,662	1,000,000	1,000,000	0	0	0	0	6.420	6.420	MN	5,528	64,200	11/30/2023	11/30/2034	
74841C-AB-7	Rocket Mortgage, LLC Nt				74,438	87.130	65,348	75,000	74,608	0	55	0	0	3.875	3.971	MS	969	2,906	11/19/2021	03/01/2031	

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
77340R-AR-8	Rockies Express Pipeline LLC Nt		1	3.B FE	500,075	94.943	474,715	500,000	500,075	0	0	0	0	4.950	4.945	JJ	11,413	24,750	04/23/2019	07/15/2029	
775109-CJ-8	Rogers Communication Nt		A	2.C FE	495,297	84.512	422,560	500,000	495,297	0	0	0	0	4.500	4.623	MS	6,625	22,500	03/07/2022	03/15/2042	
775109-CK-5	Rogers Communication Nt		A	2.C FE	410,805	80.116	400,580	500,000	411,785	0	980	0	0	4.500	5.854	MS	6,699	11,375	04/05/2024	03/15/2052	
775109-BG-5	Rogers Communication Sr Nt		A	2.C FE	496,258	78.282	391,410	500,000	496,753	0	80	0	0	4.300	4.345	FA	8,122	21,500	02/13/2018	02/15/2048	
776743-AB-2	Roper Technologies Inc Nt		2	2.A FE	1,003,996	99.102	991,020	1,000,000	1,000,327	0	(467)	0	0	3.850	3.801	JD	1,711	38,500	12/01/2015	12/15/2025	
778296-AD-5	Ross Stores Inc Nt		1	2.A FE	994,800	97.462	974,620	1,000,000	996,958	0	494	0	0	4.800	4.866	AO	10,133	48,000	04/02/2020	04/15/2030	
778296-AG-8	Ross Stores Inc Nt		1	2.A FE	498,212	82.518	412,590	500,000	498,885	0	166	0	0	1.875	1.913	AO	1,979	9,375	10/19/2020	04/15/2031	
78081B-AK-9	Royalty Pharma PLC Nt		D	2.C FE	490,040	84.968	424,840	500,000	494,064	0	968	0	0	2.200	2.426	MS	3,636	11,000	08/24/2020	09/02/2030	
74986@-BA-8	RREEF America REIT II, Inc Sr Nt Ser D			1.G	600,000	93.166	558,995	600,000	600,000	0	0	0	0	4.240	4.240	AO	4,805	25,440	10/23/2018	10/23/2030	
74986@-AY-7	RREEF America REIT II, Inc Sr Unsec Nt S			1.G	1,000,000	93.071	930,709	1,000,000	1,000,000	0	0	0	0	4.190	4.190	FA	14,083	41,900	08/31/2018	08/31/2030	
G7334@-AX-1	RRPF Engine Leasing Limited Ser DD Sr Se		D	2.B FE	500,000	90.617	453,087	500,000	500,000	0	0	0	0	4.700	4.701	FA	9,139	23,500	04/11/2019	06/13/2033	
G7334@-AC-7	RRPF Engine Leasing Limited Ser K Sr Sec		D	2.B FE	800,000	87.555	700,440	800,000	800,000	0	0	0	0	4.230	4.231	FA	13,160	33,840	06/13/2018	06/13/2033	
78147@-AC-0	Rumpke Consolidated Cos, Inc. Ser B Sr N			2.C PL	200,000	79.807	159,615	200,000	200,000	0	0	0	0	2.590	2.590	MS	1,396	5,180	09/24/2020	09/24/2032	
78409V-AN-4	S&P Global Inc Sr Nt		1	1.G FE	986,196	83.731	837,310	1,000,000	987,832	0	286	0	0	4.500	4.585	MN	5,750	45,000	10/12/2018	05/15/2048	
F7754#-AB-9	Safran Ser B Sr Nt		D	1.G	1,000,000	86.401	864,011	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	183	33,000	06/29/2020	06/29/2032	
79575@-AP-2	Saltchuk Resources Inc Ser B Sr Nt			2.A PL	500,000	102.610	513,051	500,000	500,000	0	0	0	0	6.410	6.410	MS	15,402	0	07/08/2024	09/19/2034	
797440-BM-5	San Diego Gas & Electric Nt		1	1.F FE	517,520	89.720	448,600	500,000	515,723	0	(699)	0	0	4.500	4.223	FA	8,500	22,500	04/13/2022	08/15/2040	
797440-BV-5	San Diego Gas & Electric Nt		1	1.F FE	1,498,917	75.022	1,242,364	1,656,000	1,500,986	0	2,460	0	0	3.750	4.312	JD	5,175	62,100	11/10/2022	06/01/2047	
80007R-AL-9	Sands China Ltd Nt		D	1	2.C FE	93.269	186,538	200,000	185,985	0	1,735	0	0	4.625	6.155	JD	334	9,000	02/06/2024	06/18/2030	
80007R-AQ-8	Sands China Ltd Nt		D	1	2.C FE	172,000	89.147	178,294	200,000	178,285	0	4,499	0	0	2.850	5.813	MS	1,789	5,950	07/27/2023	03/08/2029
80414L-2P-9	Saudi Arabian Oil Co Nt		D	1	1.E FE	197,750	93.523	187,046	200,000	197,769	0	19	0	5.750	5.830	JJ	5,239	0	08/06/2024	07/17/2054	
478165-AH-6	SC Johnson & Sons Inc Nt		2	2.A FE	1,252,305	85.087	957,229	1,125,000	1,237,578	0	(3,324)	0	0	4.750	4.042	AO	11,281	53,438	03/18/2020	10/15/2046	
806213-AB-0	Scentre Group Trust Nt		D	1	1.F FE	1,996,300	99.791	1,995,820	2,000,000	1,999,951	0	427	0	3.500	3.522	FA	27,028	70,000	12/02/2014	02/12/2025	
806213-AD-6	Scentre Group Trust Nt		D	2	1.F FE	748,704	98.534	739,005	750,000	749,882	0	140	0	3.250	3.270	AO	4,266	24,375	04/22/2015	10/28/2025	
78396*-AC-2	SCF Funding LLC Ser C Sr Nt			2.B PL	500,000	96.983	484,914	500,000	500,000	0	0	0	0	4.440	4.441	AO	4,625	23,450	09/23/2020	09/23/2027	
78396*-AY-4	SCF Funding LLC Ser W Sr Nt			2.B Z	500,000	103.375	516,875	500,000	500,000	0	0	0	0	6.700	6.699	AO	6,979	4,653	08/27/2024	08/27/2032	
78396*-AK-4	SCF Funding LLC Sr Nt			2.B PL	500,000	106.944	534,718	500,000	500,000	0	0	0	0	8.320	8.324	AO	8,667	42,850	11/08/2022	11/08/2027	
806851-AG-6	Schlumberger Hldgs Corp Nt		2	1.G FE	999,350	99.285	992,850	1,000,000	999,925	0	74	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015	12/21/2025	
808513-AL-9	Schwab (Charles) Corp Nt			1.F FE	398,320	99.706	398,824	400,000	399,964	0	191	0	0	3.000	3.049	MS	3,700	12,000	03/03/2015	03/10/2025	
81211K-BA-7	Sealed Air Corp Nt		1	3.B FE	50,000	96.244	48,122	50,000	50,000	0	0	0	0	5.000	5.000	AO	528	2,500	04/05/2022	04/15/2029	
81725W-AL-7	Sensata Technologies BV Nt		D	1	3.B FE	75,063	97.465	73,099	75,000	75,036	0	(12)	0	5.875	5.855	MS	1,469	4,406	08/16/2022	09/01/2030	
81728U-AA-2	Sensata Technologies BV Nt		D	1	3.B FE	100,000	91.604	91,604	100,000	100,000	0	0	0	4.375	4.375	FA	1,653	4,375	09/10/2019	02/15/2030	
G8038#-AT-5	Sercos Group plc Series B Sr Notes		D	2	2.C PL	500,000	105.387	526,934	500,000	500,000	0	0	0	6.720	6.720	FA	11,573	16,800	02/27/2024	02/27/2034	
817565-CD-4	Service Corp Intl Nt		2	3.C FE	125,875	97.294	121,618	125,000	125,121	0	(122)	0	0	4.625	4.520	JD	257	5,781	12/05/2017	12/15/2027	
817565-CG-7	Service Corp Intl Nt		1	3.C FE	50,063	89.111	44,556	50,000	50,036	0	(7)	0	0	4.000	3.982	MN	256	2,000	05/13/2021	05/15/2031	
G7742#-AB-3	SG Finance & Treasury Limited Series B S		D	2	2.A	1,000,000	100.757	1,007,568	1,000,000	1,000,000	0	0	0	6.180	6.180	MN	6,523	30,900	05/23/2024	05/23/2036	
822905-AC-9	Shell Finance US Inc Nt		1	1.D FE	2,991,278	91.763	2,752,890	3,000,000	2,991,526	0	248	0	0	4.125	4.159	MN	17,188	61,875	10/08/2024	05/11/2035	
824348-BH-8	Sherwin-Williams Co Nt		1	2.B FE	315,079	80.954	310,054	383,000	315,917	0	838	0	0	4.400	5.900	FA	7,022	8,426	07/09/2024	02/01/2045	
824348-AX-4	Sherwin-Williams Co Sr Nt		2	2.B FE	496,565	84.201	421,005	500,000	497,066	0	74	0	0	4.500	4.542	JD	1,875	22,500	05/02/2017	06/01/2047	
824589-AH-8	Shinhan Bank Co Ltd Nt		D	2	2.A FE	198,770	99.655	199,310	200,000	198,837	0	67	0	5.750	5.832	AO	2,428	5,750	04/08/2024	04/15/2034	
82481L-AD-1	Shire Acq Inv Ireland DAC Nt		D	2	2.A FE	1,000,882	97.730	977,300	1,000,000	1,000,161	0	(98)	0	3.200	3.190	MS	8,711	32,000	09/20/2016	09/23/2026	
N7660#-AW-7	SHV Nederland BV Nt		D	2	2.A YE	1,000,000	88.499	884,992	1,000,000	1,000,000	0	0	0	4.800	4.800	JD	3,067	48,000	06/08/2022	06/08/2037	

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n C H A R	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G8115E-AC-1	Siam Commercial Bank PCL/Cayma Nt		D		2.B FE	192,498	97.199	194,398	200,000	194,237	0	1,228	0	0	4.400	5.187	FA	3,422	8,800	07/25/2023	02/11/2029
82620K-BF-9	Siemens Fin Nt		D	1	1.D FE	1,995,460	72.264	1,445,280	2,000,000	1,996,137	0	185	0	0	2.875	2.890	MS	17,569	57,500	03/02/2021	03/11/2041
N8133N-AA-5	Sigma Finance NL Nt		D	1	2.C FE	197,100	98.426	196,852	200,000	198,006	0	553	0	0	4.875	5.214	MS	2,546	9,750	05/09/2023	03/27/2028
828807-CL-9	Simon Property Group LP Nt			2	1.G FE	1,039,520	89.500	895,000	1,000,000	1,031,276	0	(1,239)	0	0	4.750	4.482	MS	13,986	47,500	04/05/2017	03/15/2042
828807-CV-7	Simon Property Group LP Nt			2	1.G FE	993,540	99.299	992,990	1,000,000	999,501	0	734	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015	09/01/2025
828807-CZ-8	Simon Property Group LP Nt			2	1.G FE	496,890	81.661	408,305	500,000	497,390	0	71	0	0	4.250	4.287	MN	1,830	21,250	11/15/2016	11/30/2046
82967N-BA-5	Sirius XM Radio Nt			2	3.C FE	202,125	97.248	194,496	200,000	200,186	0	(307)	0	0	5.000	4.837	FA	4,167	10,000	08/25/2017	08/01/2027
P0R80B-AG-7	Sitios LatinoAmerica Nt		D	1	2.C FE	182,000	93.829	187,658	200,000	183,684	0	1,684	0	0	5.375	6.819	AO	2,598	10,750	01/05/2024	04/04/2032
784305-B*4	SJW Group Ser 2019C Sr Nt				1.G	500,000	74.443	372,213	500,000	500,000	0	0	0	0	3.530	3.530	MN	2,942	17,650	10/08/2019	11/01/2039
U8277R-AB-2	SK Battery America Inc Nt				2.C FE	181,054	96.178	192,356	200,000	190,443	0	8,368	0	0	2.125	6.845	JJ	1,830	4,250	11/14/2023	01/26/2026
78392B-AF-4	SK HYNIX INC Nt		D		2.B FE	203,126	105.549	211,098	200,000	202,778	0	(258)	0	0	6.500	6.277	JJ	5,922	13,000	08/03/2023	01/17/2033
83272G-AB-7	Smurfit Kappa Treasury Nt		D	1	2.B FE	1,000,000	98.970	989,700	1,000,000	1,000,000	0	0	0	0	5.777	5.777	AO	14,122	28,885	03/26/2024	04/03/2054
83444M-AJ-0	Solventum Corp Nt			1	2.C FE	977,030	97.420	974,200	1,000,000	977,511	0	481	0	0	5.900	6.065	AO	9,997	39,825	04/03/2024	04/30/2054
Q8562*-AG-0	Sonic Healthcare Serv Pty Ltd Ser R6 Sr		D		2.B	500,000	84.596	422,979	500,000	500,000	0	0	0	0	3.110	3.110	JJ	7,170	15,550	01/15/2020	01/15/2032
Q8562*-AH-8	Sonic Healthcare Serv Pty Ltd Ser R7 Sr		D		2.B	1,000,000	78.881	788,805	1,000,000	1,000,000	0	0	0	0	3.210	3.210	JJ	14,802	32,100	01/15/2020	01/15/2035
83007C-AG-7	South Bow Nt			1	2.C FE	548,814	96.924	533,082	550,000	548,851	0	37	0	0	6.176	6.191	AO	11,606	0	11/12/2024	10/01/2054
842400-FF-5	Southern Cal Edison Nt			1	1.G FE	291,024	99.330	297,990	300,000	291,972	0	449	0	0	5.550	5.863	JJ	7,678	16,650	11/16/2022	01/15/2037
842400-FP-3	Southern Cal Edison Nt			1	1.G FE	514,000	97.548	536,514	550,000	516,701	0	1,287	0	0	5.500	6.115	MS	8,907	30,250	11/17/2022	03/15/2040
842400-FW-8	Southern Cal Edison Nt			2	1.G FE	401,095	78.910	394,550	500,000	401,585	0	490	0	0	3.900	5.644	MS	5,742	0	11/06/2024	03/15/2043
842400-HX-4	Southern Cal Edison Nt			1	1.G FE	769,350	99.472	795,776	800,000	769,803	0	343	0	0	5.875	6.152	JD	3,917	47,000	10/18/2023	12/01/2053
842434-CS-9	Southern California Gas Co 1st Mtge Bd			1	1.D FE	999,550	81.226	812,260	1,000,000	999,555	0	5	0	0	4.300	4.303	JJ	19,828	43,000	09/19/2018	01/15/2049
8426EP-AE-8	Southern Co Gas Capital Corp Nt			1	2.A FE	495,570	64.696	323,480	500,000	495,885	0	96	0	0	3.150	3.196	MS	3,981	15,750	09/07/2021	09/30/2051
8426EP-AC-2	Southern Co Gas Capital Corp Sr Nt			2	2.A FE	997,650	82.196	821,960	1,000,000	998,019	0	51	0	0	4.400	4.414	MN	3,789	44,000	05/04/2017	05/30/2047
842587-CW-5	Southern Co Nt			2	2.A FE	647,264	89.877	584,201	650,000	648,183	0	120	0	0	4.250	4.281	JJ	13,813	27,625	05/19/2016	07/01/2036
843646-AU-4	Southern Power Co Nt				2.A FE	991,050	87.857	878,570	1,000,000	992,402	0	184	0	0	4.950	5.007	JD	2,200	49,500	03/28/2017	12/15/2046
84383Q-A@-2	Southern Star Cent Gas Sr Nt				2.B FE	300,000	90.600	271,799	300,000	300,000	0	0	0	0	3.790	3.790	JJ	5,274	11,370	07/14/2020	07/14/2030
843830-B#-6	Southern Star Central Corp Sr Note				2.C FE	500,000	84.529	422,643	500,000	500,000	0	0	0	0	3.050	3.050	FA	6,185	15,250	08/05/2021	08/05/2031
843830-A#-7	Southern Star Central Corp Sr Nt				2.C FE	500,000	93.406	467,032	500,000	500,000	0	0	0	0	4.390	4.390	JJ	10,182	21,950	07/14/2020	07/14/2030
845011-AB-1	Southwest Gas Corp Nt			1	2.A FE	588,710	76.391	381,955	500,000	581,438	0	(2,248)	0	0	4.150	3.173	JD	1,729	20,750	08/18/2021	06/01/2049
844895-AW-2	Southwest Gas Corp Sr Nt			1	2.B FE	1,065,490	84.377	843,770	1,000,000	1,054,340	0	(1,907)	0	0	4.875	4.437	AO	12,188	48,750	05/17/2018	10/01/2043
845743-BR-3	Southwestern Pub Service Nt			1	1.G FE	1,054,650	72.709	727,090	1,000,000	1,048,183	0	(1,444)	0	0	3.700	3.389	FA	13,978	37,000	03/13/2020	08/15/2047
847177-AR-3	Spartanburg Stadium Facilities Muni			2	1.E FE	715,000	98.118	701,547	715,000	715,000	0	0	0	0	6.113	6.113	MN	7,285	15,055	05/31/2024	11/01/2054
84857L-A@-0	Spire Inc Tranche B Sr Nt				2.B	1,500,000	96.469	1,447,039	1,500,000	1,500,000	0	0	0	0	3.130	3.130	MS	15,650	46,950	09/09/2016	09/01/2026
833636-AN-3	SQM S.A. Nt		D	1	2.A FE	212,380	103.149	211,455	205,000	211,869	0	(511)	0	0	6.500	5.997	MN	1,999	13,325	02/06/2024	11/07/2033
78467K-C#-2	SSE PLC Sr Nt Ser E		D		2.A	1,500,000	97.297	1,459,455	1,500,000	1,500,000	0	0	0	0	3.670	3.670	MS	17,585	55,050	09/06/2016	09/06/2026
78478E-AC-2	St Marys Cement Inc Nt		A	1	2.C FE	197,818	96.438	192,876	200,000	197,942	0	124	0	0	5.750	5.896	AO	2,843	5,750	03/27/2024	04/02/2034
853254-CC-2	Standard Chartered PLC Nt		D	2	1.G FE	165,806	84.057	168,114	200,000	167,478	0	1,672	0	0	2.678	5.340	JD	30	2,678	07/09/2024	06/29/2032
853254-CU-2	Standard Chartered PLC Nt		D	2	1.G FE	262,865	103.870	270,062	260,000	262,556	0	(222)	0	0	6.296	6.146	JJ	7,957	16,370	07/18/2023	07/06/2034
853496-AD-9	Standard Industries Inc Nt			2	3.B FE	100,000	95.679	95,679	100,000	100,000	0	0	0	0	4.750	4.750	JJ	2,190	4,750	12/11/2017	01/15/2028
853496-AG-2	Standard Industries Inc Nt			1	3.B FE	49,688	91.621	45,811	50,000	49,786	0	33	0	0	4.375	4.463	JJ	1,009	2,188	12/08/2021	07/15/2030
854502-AJ-0	Stanley Black & Decker Inc Sr Nt			1	2.A FE	998,880	85.235	852,350	1,000,000	999,013	0	22	0	0	4.850	4.857	MN	6,197	48,500	10/30/2018	11/15/2048
85513L-AB-0	Star Energy Co Issue Nt		D	1	2.C FE	173,060	92.582	185,164	200,000	175,077	0	1,119	0	0	4.850	6.209	AO	2,075	9,700	02/27/2023	10/14/2038

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	F o r e i g n C H A R	Bond C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
855244-AM-1	Starbucks Corp Nt			1	2.A FE	562,340	73.310	366,550	500,000	555,321	0	(1,697)	0	0	3.750	3.064	JD	1,563	18,750	08/19/2020	12/01/2047
855244-AS-8	Starbucks Corp Nt			1	2.A FE	436,520	82.716	330,864	400,000	432,792	0	(841)	0	0	4.500	3.959	MN	2,300	18,000	03/12/2020	11/15/2048
857477-AT-0	State Street Corp Nt				1.F FE	499,330	99.399	496,995	500,000	499,950	0	76	0	0	3.500	3.566	FA	6,558	17,750	08/13/2015	08/18/2025
R2284#-AB-6	Statnett SF Sr Nt		D		1.F	606,896	94.094	611,611	650,000	638,442	0	3,475	0	0	3.170	3.789	JJ	9,101	20,605	11/30/2013	01/22/2028
R2284#-AG-5	Statnett SF Sr Nt Ser C		D		1.F	125,554	86.229	129,343	150,000	137,727	0	1,351	0	0	3.400	4.717	MS	1,544	5,100	08/31/2013	06/12/2032
85855C-AE-0	Stellantis Finance US Inc Nt			1	2.A FE	599,274	101.804	610,824	600,000	599,405	0	58	0	0	6.375	6.392	MS	11,581	38,250	09/13/2022	09/12/2032
859152-E#-3	Steris Corp Sr Nt Ser A-3				2.B FE	1,000,000	91.201	912,013	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MN	4,831	37,000	05/15/2015	05/14/2030
85917P-AB-3	Steris PLC Nt			1	2.B FE	1,771,724	70.639	1,271,502	1,800,000	1,769,955	0	76	0	0	3.750	3.819	MS	19,875	67,500	04/21/2023	03/15/2051
Q8773@-AE-8	Stockland Trust Mgmt Ltd Ser A Gtd Sr Nt		D		1.G FE	850,000	99.002	841,521	850,000	850,000	0	0	0	0	3.750	3.750	FA	12,219	31,925	08/13/2015	08/13/2025
Q8773@-AF-5	Stockland Trust Mgmt Ltd Ser B Sr Gtd Nt		D		1.G FE	850,000	96.576	820,897	850,000	850,000	0	0	0	0	3.850	3.850	FA	12,545	32,775	08/13/2015	08/13/2027
863667-AG-6	Stryker Corp Nt			1	2.A FE	629,470	84.289	421,445	500,000	612,174	0	(4,447)	0	0	4.375	2.832	MN	2,795	21,875	12/07/2020	05/15/2044
863667-AJ-0	Stryker Corp Nt			2	2.A FE	494,470	86.690	433,450	500,000	495,397	0	125	0	0	4.625	4.694	MS	6,809	23,125	03/03/2016	03/15/2046
863667-AN-1	Stryker Corp Nt			2	2.A FE	496,740	98.662	493,310	500,000	499,546	0	364	0	0	3.500	3.578	MS	5,153	17,500	03/03/2016	03/15/2026
86562M-CQ-1	Sumitomo Mitsui Financial Grp Nt		D		1.G FE	1,000,000	73.518	735,180	1,000,000	1,000,000	0	0	0	0	3.050	3.050	JJ	14,149	30,500	01/05/2022	01/14/2042
86562M-CS-7	Sumitomo Mitsui Financial Grp Nt		D		1.G FE	200,000	102.869	205,738	200,000	200,000	0	0	0	0	5.766	5.766	JJ	5,382	11,532	01/03/2023	01/13/2033
86562M-CY-4	Sumitomo Mitsui Financial Grp Nt		D		2.A FE	400,000	107.258	429,032	400,000	400,000	0	0	0	0	6.184	6.184	JJ	11,543	24,736	07/06/2023	07/13/2043
Y8190D-AA-5	Summit Digital Infrastructure Nt		D	1	2.C FE	154,508	84.391	168,782	200,000	162,443	0	4,437	0	0	2.875	6.403	FA	2,220	5,750	02/27/2023	08/12/2031
71644E-AG-7	Suncor Energy Nt		A	1	2.A FE	209,632	100.479	200,958	200,000	209,441	0	(192)	0	0	5.950	5.351	MN	1,521	5,950	09/10/2024	05/15/2035
71644E-AJ-1	Suncor Energy Nt		A	1	2.A FE	214,926	106.489	212,978	200,000	214,435	0	(491)	0	0	6.800	6.007	MN	1,738	13,600	04/05/2024	05/15/2038
86722T-AB-8	Suncor Inc Nt		A	1	2.A FE	454,308	108.218	432,872	400,000	453,610	0	(698)	0	0	6.850	5.492	JD	2,283	13,700	09/11/2024	06/01/2039
86765B-AU-3	Sunoco Logistics Partners Sr Nt			2	2.B FE	496,080	97.772	488,860	500,000	498,766	0	417	0	0	4.000	4.096	AO	5,000	20,000	09/19/2017	10/01/2027
86765B-AV-1	Sunoco Logistics Partners Sr Nt			2	2.B FE	681,182	89.906	629,342	700,000	681,529	0	240	0	0	5.400	5.603	AO	9,450	32,400	06/06/2024	10/01/2047
86765L-AZ-0	Sunoco LP/Finance Corp Nt			1	3.A FE	100,250	92.746	92,746	100,000	100,113	0	(45)	0	0	4.500	4.448	AO	763	4,500	10/05/2021	04/30/2030
86787G-AJ-1	Suntrust Bank Nt			2	1.G FE	994,940	97.914	979,140	1,000,000	999,203	0	560	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
P8803L-AA-6	SURA Asset Management SA Nt		D	1	2.B FE	135,825	97.598	146,397	150,000	140,293	0	3,789	0	0	4.375	7.526	AO	1,458	6,563	10/23/2023	04/11/2027
86964W-AK-8	Suzano Austria GmbH Nt		D	1	2.C FE	115,770	82.955	116,137	140,000	116,695	0	925	0	0	3.125	6.066	JJ	2,017	1,250	10/29/2024	01/15/2032
A8372T-AC-2	Suzano Austria GMBH Nt		D	1	2.C FE	201,600	105.221	210,442	200,000	201,594	0	(6)	0	0	7.000	6.928	MS	4,083	14,000	12/05/2023	03/16/2047
87157D-AG-4	Synaptics Inc Nt			2	3.C FE	40,750	91.161	45,581	50,000	43,545	0	1,183	0	0	4.000	7.461	JD	89	2,000	06/30/2022	06/15/2029
87165B-AG-8	Synchrony Financial Sr Nt			2	2.C FE	515,750	99.601	498,005	500,000	500,758	0	(2,280)	0	0	4.500	4.024	JJ	9,875	22,500	07/17/2017	07/23/2025
871829-AY-3	Sysco Corp Nt			2	2.B FE	1,030,750	87.707	877,070	1,000,000	1,025,655	0	(751)	0	0	4.850	4.653	AO	12,125	48,500	12/12/2016	10/01/2045
871829-BM-8	Sysco Corp Nt			1	2.B FE	317,088	107.920	323,760	300,000	314,492	0	(607)	0	0	6.600	6.094	AO	4,950	19,800	03/30/2020	04/01/2040
874060-AY-2	Takeda Pharmaceutical Nt		D	1	2.A FE	500,000	72.811	364,055	500,000	500,000	0	0	0	0	3.025	3.025	JJ	7,226	15,125	06/29/2020	07/09/2040
874060-AW-6	Takeda Pharmaceutical Sr Nt		D	1	2.A FE	995,800	100.230	1,002,300	1,000,000	998,110	0	429	0	0	5.000	5.054	MN	4,861	50,000	11/19/2018	11/26/2028
875127-BJ-0	Tampa Electric Nt			1	1.G FE	997,770	68.176	681,760	1,000,000	997,940	0	48	0	0	3.450	3.462	MS	10,158	34,500	03/15/2021	03/15/2051
87612G-AC-5	Targa Resources Corp Nt			1	2.B FE	199,716	103.147	206,294	200,000	199,797	0	19	0	0	6.125	6.141	MS	3,607	12,250	01/03/2023	03/15/2033
87612G-AD-3	Targa Resources Corp Nt			1	2.B FE	489,215	104.484	522,420	500,000	489,517	0	125	0	0	6.500	6.666	FA	12,278	32,500	01/03/2023	02/15/2053
87612E-AR-7	Target Corp Nt			1	1.F FE	482,939	109.882	494,469	450,000	479,740	0	(1,541)	0	0	6.500	5.762	AO	6,175	29,250	11/04/2022	10/15/2037
87656X-B*-1	Tate & Lyle Intl Finance PLC Ser D Sr Nt		D		2.B	1,000,000	96.779	967,793	1,000,000	1,000,000	0	0	0	0	4.160	4.160	AO	7,164	41,600	10/29/2015	10/29/2027
87233Q-AC-2	TC Pipelines Sr Nt			2	2.B FE	500,000	97.719	488,595	500,000	500,000	0	0	0	0	3.900	3.900	MN	1,950	19,500	05/22/2017	05/25/2027
872287-AL-1	TCI Comm Inc Nt				1.G FE	2,365,794	106.725	1,921,050	1,800,000	1,950,812	0	(44,294)	0	0	7.125	4.231	FA	48,450	128,250	05/31/2013	02/15/2028
879369-AF-3	Teleflex Inc Nt			2	3.B FE	101,031	96.906	96,906	100,000	100,130	0	(144)	0	0	4.625	4.470	MN	591	4,625	11/16/2017	11/15/2027
87969N-AD-7	Telstra Corp LTD Nt		D	2	1.G FE	299,490	99.461	298,383	300,000	299,984	0	58	0	0	3.125	3.145	AO	2,188	9,375	03/30/2015	04/07/2025

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				16	17	Interest		Dates		
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	Bond Symbol	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88032W-AN-6	Tencent Holdings Nt	D	1	1.E FE	802,008	96.237	769,896	800,000	800,947	0	(205)	0	0	0	3.975	3.944	AO	7,067	31,800	04/15/2019	04/11/2029
880451-AZ-2	Tennessee Gas Pipeline Nt	1		2.B FE	499,005	89.652	448,260	500,000	499,453	0	97	0	0	0	2.900	2.923	MS	4,833	14,500	02/19/2020	03/01/2030
881575-AC-8	TESCO PLC Nt	D	1	2.C FE	503,490	100.135	500,675	500,000	503,403	0	(87)	0	0	0	6.150	6.073	MN	3,929	30,750	03/04/2024	11/15/2037
88167A-AE-1	Teva Pharmaceuticals Nt	D		3.B FE	479,065	96.090	480,450	500,000	494,572	0	2,877	0	0	0	3.150	3.669	AO	3,938	15,750	07/18/2016	10/01/2026
88167A-AF-8	Teva Pharmaceuticals Nt	D		3.B FE	343,374	71.890	287,560	400,000	348,535	0	1,007	0	0	0	4.100	4.975	AO	4,100	16,400	07/18/2016	10/01/2046
882926-AA-6	Texas Instruments Inc Nt	1		1.E FE	495,835	90.269	451,345	500,000	495,890	0	34	0	0	0	5.050	5.099	MN	3,016	25,250	05/11/2023	05/18/2063
882508-BD-5	Texas Instruments Inc Sr Nt	1		1.E FE	497,780	81.346	406,730	500,000	498,070	0	48	0	0	0	4.150	4.176	MN	2,651	20,750	04/30/2018	05/15/2048
883203-CC-3	Textron Nt	1		2.B FE	698,401	85.091	595,637	700,000	699,023	0	144	0	0	0	2.450	2.474	MS	5,050	17,150	08/13/2020	03/15/2031
88323A-AB-8	Thaioil Treasury Center Co Ltd Nt	D	1	2.C FE	205,244	80.491	189,154	235,000	205,950	0	706	0	0	0	4.875	6.006	JJ	5,028	5,728	03/18/2024	01/23/2043
109696-AA-2	The Brink's Co Nt	2		3.B FE	300,000	97.022	291,066	300,000	299,947	0	(8)	0	0	0	4.625	4.623	AO	2,929	13,875	10/31/2017	10/15/2027
Q9326#-AD-8	The University of Melbourne Sr Nt Ser D	D		1.B FE	2,000,000	78.456	1,569,113	2,000,000	2,000,000	0	0	0	0	0	4.360	4.360	FA	32,458	87,200	02/17/2016	02/17/2046
883556-BG-6	Thermo Fisher Scientific Inc Nt	1		1.G FE	909,044	95.607	849,946	889,000	907,802	0	(595)	0	0	0	5.300	5.122	FA	19,632	47,117	09/22/2022	02/01/2044
884903-BV-6	Thomson Reuters Corp Nt	A	2	2.A FE	1,596,352	98.183	1,570,928	1,600,000	1,599,427	0	402	0	0	0	3.350	3.377	MN	6,849	53,600	05/02/2016	05/15/2026
88632Q-AE-3	Tibco Software Inc Nt	1		4.B FE	127,500	98.154	147,231	150,000	133,713	0	2,978	0	0	0	6.500	9.679	MS	2,465	9,750	12/02/2022	03/31/2029
886546-AD-2	Tiffany & Co Nt	2		1.D FE	947,300	94.567	945,670	1,000,000	956,232	0	1,241	0	0	0	4.900	5.259	AO	12,250	49,000	04/14/2016	10/01/2044
88675@-AC-1	Tiger Global Management LLC Series C Sen	1		1.F PL	500,000	89.386	446,928	500,000	500,000	0	0	0	0	0	3.930	3.930	AO	4,258	19,650	04/13/2022	04/13/2032
G8878S-AC-7	Tingyi Holding Corp Nt	D	1	1.G FE	203,370	97.528	214,562	220,000	214,791	0	6,896	0	0	0	1.625	4.991	MS	963	3,575	04/24/2023	09/24/2025
872540-AU-3	TJX Companies Inc Nt	1		1.F FE	623,336	86.587	519,522	600,000	621,205	0	(486)	0	0	0	4.500	4.266	AO	5,700	27,000	03/30/2020	04/15/2050
87264A-AV-7	T-Mobile USA Inc Nt	2		2.B FE	100,469	99.347	99,347	100,000	100,074	0	(65)	0	0	0	4.750	4.679	FA	1,979	4,750	01/23/2018	02/01/2028
87264A-AX-3	T-Mobile USA Inc Nt	1		2.B FE	492,888	86.747	433,735	500,000	494,051	0	266	0	0	0	4.375	4.483	AO	4,618	21,875	04/02/2020	04/15/2040
87264A-BL-8	T-Mobile USA Inc Nt	1		2.B FE	683,116	71.413	499,891	700,000	685,764	0	668	0	0	0	3.000	3.162	FA	7,933	21,000	10/19/2020	02/15/2041
87264A-BN-4	T-Mobile USA Inc Nt	1		2.B FE	993,285	66.065	660,650	1,000,000	993,769	0	147	0	0	0	3.300	3.336	FA	12,467	33,000	08/11/2021	02/15/2051
87264A-BT-1	T-Mobile USA Inc Nt	1		2.B FE	197,188	87.889	175,778	200,000	198,041	0	287	0	0	0	2.875	3.052	FA	2,172	5,750	12/16/2021	02/15/2031
87264A-DB-8	T-Mobile USA Inc Nt	1		2.B FE	298,785	97.916	293,748	300,000	298,785	0	0	0	0	0	5.750	5.779	JJ	7,954	17,250	05/08/2023	01/15/2054
89055F-AC-7	TopBuild Corp Nt	1		3.B FE	50,625	88.592	44,296	50,000	50,405	0	(75)	0	0	0	4.125	3.939	FA	779	2,063	09/29/2021	02/15/2032
891160-MJ-9	Toronto-Dominion Bank Nt	A	2	1.G FE	998,250	97.132	971,320	1,000,000	999,101	0	117	0	0	0	3.625	3.640	MS	10,674	36,250	09/08/2016	09/15/2031
Y71372-AB-5	Tower Bersama Infrastructure Nt	D	1	2.C FE	180,750	94.733	189,466	200,000	187,743	0	4,791	0	0	0	2.800	5.641	MN	918	5,600	07/06/2023	05/02/2027
89352H-AM-1	Trans-Canada Pipelines Nt	A	2	2.B FE	1,027,731	93.057	930,570	1,000,000	1,017,232	0	(1,574)	0	0	0	4.625	4.387	MS	15,417	46,250	03/29/2017	03/01/2034
89352H-AT-6	Trans-Canada Pipelines Nt	A	2	2.A FE	995,810	99.981	999,810	1,000,000	999,461	0	495	0	0	0	4.875	4.929	JJ	22,479	48,750	01/22/2016	01/15/2026
Q9194*-AN-9	Transurban Queensland Fin Pty Ser M Sr S	D		2.B FE	500,000	87.295	436,476	500,000	500,000	0	0	0	0	0	4.160	4.160	MN	2,658	20,800	05/15/2019	05/15/2034
Q9194*-AG-4	Transurban Queensland Fin Pty Sr Nt Ser	D		2.B FE	1,000,000	88.062	880,620	1,000,000	1,000,000	0	0	0	0	0	3.700	3.700	JD	1,131	37,000	12/20/2016	12/20/2031
894164-AA-0	TRAVEL LEISURE CO Nt	1		3.C FE	50,000	93.396	46,698	50,000	50,000	0	0	0	0	0	4.500	4.500	JD	188	2,250	11/15/2021	12/01/2029
89417E-AH-2	Travelers Cos Inc Nt	2		1.F FE	236,784	98.195	196,390	200,000	228,124	0	(1,239)	0	0	0	5.350	4.131	MN	1,783	10,700	12/07/2016	11/01/2040
89417E-AK-5	Travelers Cos Inc Nt	2		1.F FE	396,864	83.467	333,868	400,000	397,454	0	75	0	0	0	4.300	4.347	FA	6,020	17,200	08/18/2015	08/25/2045
89566E-AH-1	Tristate Generat Nt	1		2.A FE	631,580	78.091	390,455	500,000	613,946	0	(4,243)	0	0	0	4.700	3.121	MN	3,917	23,500	08/11/2020	11/01/2044
89566E-AK-4	Tristate Generat Nt	1		2.A FE	291,288	73.504	183,025	249,000	286,330	0	(1,230)	0	0	0	4.250	3.256	JD	882	10,583	09/28/2020	06/01/2046
89681L-AA-0	Triton Container International Nt	D	1	2.C FE	79,832	84.665	84,665	100,000	81,396	0	1,564	0	0	0	3.250	6.530	MS	957	1,625	03/15/2024	03/15/2032
89788N-AA-8	Truist Financial Group Nt	2		2.A FE	1,000,000	94.484	944,840	1,000,000	1,000,000	0	0	0	0	0	4.916	4.916	JJ	20,893	49,160	07/25/2022	07/28/2033
872898-AD-3	TSMC ARIZONA CORP Nt	1		1.D FE	1,021,656	76.547	765,470	1,000,000	1,018,919	0	(907)	0	0	0	3.125	2.976	AO	5,729	31,250	11/12/2021	10/25/2041
G91139-AH-1	TSMC Global Ltd Nt	D	1	1.D FE	163,760	85.252	170,504	200,000	170,724	0	3,867	0	0	0	2.250	4.984	AO	850	4,500	02/27/2023	04/23/2031
87305Q-CM-1	TTX Corp Nt	1		1.F FE	1,788,899	82.223	1,427,391	1,736,000	1,777,925	0	(2,743)	0	0	0	4.200	3.947	JJ	36,456	72,912	09/21/2022	07/01/2046
87305Q-CP-4	TTX Corp Nt	1		1.F FE	1,471,186	101.356	1,469,662	1,450,000	1,470,566	0	(316)	0	0	0	5.650	5.549	JD	6,827	81,925	11/16/2022	12/01/2052

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87305Q-CN-9	TTX Corp Sr Nt			1	1.F FE	498,940	86.719	433,595	500,000	499,062	0	21	0	0	4.600	4.613	FA	9,583	23,000	01/11/2019	02/01/2049
898813-AM-2	Tucson Electric Power Co Nt			1	1.G FE	910,400	88.299	882,990	1,000,000	912,404	0	2,004	0	0	5.000	5.760	MS	14,722	50,000	03/07/2024	03/15/2044
898813-AV-2	Tucson Electric Power Co Nt			1	1.G FE	250,342	95.439	238,598	250,000	250,370	0	0	0	0	5.500	5.489	AO	2,903	13,750	02/13/2023	04/15/2053
902133-AT-4	Tyco Electronics Nt		D	2	1.G FE	498,785	98.932	494,660	500,000	499,842	0	135	0	0	3.700	3.729	FA	6,989	18,500	01/25/2016	02/15/2026
902494-AZ-6	Tyson Foods Inc Nt			2	2.B FE	823,913	95.280	714,600	750,000	795,271	0	(4,024)	0	0	4.875	4.076	FA	13,813	36,563	10/12/2016	08/15/2034
902494-BH-5	Tyson Foods Inc Nt			1	2.B FE	358,528	88.859	355,436	400,000	359,781	0	765	0	0	5.100	5.892	MS	5,270	20,400	05/12/2023	09/28/2048
902494-BD-4	Tyson Foods Inc Sr Nt			2	2.B FE	999,675	82.165	821,650	1,000,000	999,706	0	5	0	0	4.550	4.552	JD	3,665	45,500	05/24/2017	06/02/2047
902494-BK-8	Tyson Foods Inc Sr Nt			1	2.B FE	399,928	97.164	388,656	400,000	399,969	0	7	0	0	4.350	4.352	MS	5,800	17,400	02/13/2019	03/01/2029
902613-AT-5	UBS Group AG Nt		D	1	1.G FE	498,795	96.989	484,945	500,000	499,006	0	91	0	0	4.988	5.017	FA	10,115	24,940	08/02/2022	08/05/2033
Y9048B-AA-1	UltraTech Cement Ltd Nt		D	1	2.C FE	166,086	86.112	172,224	200,000	170,239	0	3,963	0	0	2.800	5.714	FA	2,100	5,600	12/12/2023	02/16/2031
B9550@-AH-4	Umicore SA NV Sr Nt		D		2.B	1,000,000	102.856	1,028,556	1,000,000	1,000,000	0	0	0	0	6.440	6.440	JJ	29,159	64,400	01/18/2023	01/18/2033
907818-EB-0	Union Pacific Corp Nt			2	1.G FE	1,002,996	86.785	867,850	1,000,000	1,001,704	0	(150)	0	0	3.375	3.354	FA	14,063	33,750	01/27/2015	02/01/2035
907818-EJ-3	Union Pacific Corp Nt			2	1.G FE	986,820	79.901	799,010	1,000,000	989,202	0	315	0	0	4.050	4.127	MS	13,500	40,500	02/25/2016	03/01/2046
907818-GC-6	Union Pacific Corp Nt			1	1.G FE	589,199	91.767	596,486	650,000	591,078	0	878	0	0	4.950	5.598	MS	10,010	32,175	11/03/2022	09/09/2052
907818-GD-4	Union Pacific Corp Nt			1	1.G FE	882,320	91.050	910,500	1,000,000	884,010	0	801	0	0	5.150	5.920	JJ	23,032	51,500	10/20/2022	01/20/2063
907818-EX-2	Union Pacific Corp Sr Nt			1	1.G FE	199,780	79.541	159,082	200,000	199,834	0	2	0	0	4.800	4.805	MS	2,960	9,600	06/05/2018	09/10/2058
90783X-AA-9	Union Pacific RR Ser 07-3 Nt				1.C FE	124,444	102.129	107,830	105,582	117,315	0	821	0	0	6.176	3.402	JJ	3,242	6,517	11/30/2013	01/02/2031
90964*-AG-0	United Bottling Mgmt Co LLC Sr Nt Ser A				1.G PL	1,000,000	97.987	979,866	1,000,000	1,000,000	0	0	0	0	3.990	3.990	JD	1,108	39,900	12/21/2016	12/21/2026
90964*-AH-8	United Bottling Mgmt Co LLC Sr Nt Ser B				1.G PL	1,000,000	92.553	925,530	1,000,000	1,000,000	0	0	0	0	4.240	4.240	JD	1,178	42,400	12/21/2016	12/21/2031
911312-AR-7	United Parcel Service Nt			1	1.F FE	1,055,400	77.913	779,130	1,000,000	1,046,547	0	(1,910)	0	0	3.625	3.277	AO	9,063	36,250	01/13/2020	10/01/2042
911312-BN-5	United Parcel Service Nt			1	1.F FE	327,213	75.748	227,244	300,000	323,815	0	(716)	0	0	3.750	3.248	MN	1,438	11,250	12/03/2019	11/15/2047
911312-BW-5	United Parcel Service Nt			1	1.F FE	1,006,260	95.736	957,360	1,000,000	1,005,768	0	(116)	0	0	5.300	5.258	AO	13,250	53,000	03/19/2020	04/01/2050
91135@-AF-2	United Power, Inc. Series 2024F First Mt				1.F FE	994,089	98.613	980,297	994,089	994,089	0	0	0	0	6.200	6.200	AO	11,299	30,817	04/25/2024	04/25/2054
911365-BG-8	United Rentals NA Inc Nt			2	3.A FE	250,813	97.323	243,308	250,000	250,118	0	(108)	0	0	4.875	4.828	JJ	5,620	12,188	09/08/2017	01/15/2028
911365-BP-8	United Rentals NA Inc Nt			1	3.B FE	100,938	87.583	87,583	100,000	100,568	0	(113)	0	0	3.750	3.613	JJ	1,729	3,750	07/30/2021	01/15/2032
91324P-CQ-3	UnitedHealth Group Inc Nt				1.F FE	1,003,785	94.447	944,470	1,000,000	1,002,405	0	(174)	0	0	4.625	4.596	JJ	21,326	46,250	07/21/2015	07/15/2035
91324P-DL-3	UnitedHealth Group Inc Nt			1	1.F FE	1,229,810	80.348	803,480	1,000,000	1,206,866	0	(6,192)	0	0	4.250	2.997	JD	1,889	42,500	02/16/2021	06/15/2048
91324P-EF-5	UnitedHealth Group Inc Nt			1	1.F FE	496,775	66.122	330,610	500,000	497,017	0	70	0	0	3.250	3.284	MN	2,076	16,250	05/17/2021	05/15/2051
91324P-EL-2	UnitedHealth Group Inc Nt			1	1.F FE	994,456	86.321	863,210	1,000,000	994,572	0	49	0	0	4.950	4.982	MN	6,325	49,500	05/17/2022	05/15/2062
91324P-DQ-2	UnitedHealth Group Inc Sr Nt			1	1.F FE	398,360	82.453	329,812	400,000	398,540	0	34	0	0	4.450	4.475	JD	791	17,800	12/13/2018	12/15/2048
914073-HD-6	University of Arkansas Muni				1.C FE	444,567	97.390	428,516	440,000	444,567	0	0	0	0	5.410	5.338	MN	3,967	28,697	01/04/2024	11/01/2053
91476P-B5-6	University of Oklahoma Muni			2	1.E FE	130,000	100.465	130,605	130,000	130,000	0	0	0	0	5.692	5.692	JJ	3,700	1,398	04/10/2024	07/01/2054
91476P-D6-2	University of Oklahoma Muni			2	1.D FE	200,000	101.804	203,608	200,000	200,000	0	0	0	0	5.948	5.948	JJ	5,948	1,520	04/17/2024	07/01/2049
91529Y-AL-0	Unum Group Nt				2.B FE	1,014,260	99.178	991,780	1,000,000	1,001,536	0	(1,766)	0	0	3.875	3.688	MN	6,028	38,750	10/13/2016	11/05/2025
92556V-AD-8	Upjohn Inc Nt			1	2.C FE	208,136	86.779	173,558	200,000	204,871	0	(870)	0	0	2.700	2.204	JD	135	5,400	02/12/2021	06/22/2030
92556V-AE-6	Upjohn Inc Nt			1	2.C FE	498,960	74.981	374,905	500,000	499,131	0	40	0	0	3.850	3.865	JD	481	19,250	06/17/2020	06/22/2040
92556V-AF-3	Upjohn Inc Nt			2	2.C FE	1,055,450	68.236	682,360	1,000,000	1,051,642	0	(1,244)	0	0	4.000	3.682	JD	1,000	40,000	10/07/2021	06/22/2050
91159H-HM-5	US Bancorp Nt			1	1.G FE	999,230	97.850	978,500	1,000,000	999,885	0	85	0	0	3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91159H-JG-6	US Bancorp Nt			1	1.G FE	1,192,700	95.814	1,149,768	1,200,000	1,193,273	0	(589)	0	0	4.967	4.840	JJ	26,325	59,604	08/30/2022	07/22/2033
902917-AH-6	USA Waste Svcs Nt				1.G FE	1,128,663	107.235	938,306	875,000	949,944	0	(19,192)	0	0	7.000	4.361	JJ	28,243	61,250	05/31/2013	07/15/2028
91914J-AA-0	Valero Energy Partners Nt			2	2.B FE	999,590	99.153	991,530	1,000,000	999,907	0	45	0	0	4.375	4.380	JD	1,944	43,750	12/02/2016	12/15/2026
91913Y-AL-4	Valero Energy Sr Nt				2.B FE	1,007,865	104.899	886,397	845,000	964,055	0	(6,713)	0	0	6.625	5.084	JD	2,488	55,981	04/20/2017	06/15/2037

E10.33

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
CUSIP Identification	Description	Code	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
920253-AF-8	Valmont Industries Inc Sr Nt		1	2.B FE	935,100	90.513	905,130	1,000,000	943,945	0	1,550	0	0	5.000	5.468	AO	12,500	50,000	06/08/2018	10/01/2044
92212W-AE-0	Var Energi Asa Nt		D 1	2.C FE	398,206	111.951	447,804	400,000	398,478	0	134	0	0	8.000	8.066	MN	4,089	32,000	11/08/2022	11/15/2032
Q9389#-AJ-9	Vector Limited Ser 2020 2 Sr Nt		D	2.A	1,000,000	74.338	743,377	1,000,000	1,000,000	0	0	0	0	2.740	2.740	MS	8,296	27,400	03/12/2020	03/12/2035
92277G-AF-4	Ventas Realty LP Nt		1	2.A FE	395,610	81.628	408,140	500,000	397,761	0	2,151	0	0	4.375	6.164	FA	9,115	10,938	02/27/2024	02/01/2045
92277G-AM-9	Ventas Realty LP Sr Nt		2	2.A FE	496,165	97.311	486,555	500,000	498,620	0	402	0	0	4.000	4.094	MS	6,667	20,000	02/13/2018	03/01/2028
92277G-AN-7	Ventas Realty LP Sr Nt		1	2.A FE	999,540	97.330	973,300	1,000,000	999,782	0	48	0	0	4.400	4.406	JJ	20,289	44,000	08/06/2018	01/15/2029
92334*-AB-0	Veolia Utility Resources LLC Sr Nt			1.F	1,000,000	93.887	938,865	1,000,000	1,000,000	0	0	0	0	5.860	5.860	MN	8,302	58,600	11/10/2022	11/10/2052
92343V-BZ-6	Verizon Communications Inc Nt		2	2.A FE	1,025,580	96.510	965,100	1,000,000	1,016,177	0	(1,411)	0	0	5.050	4.826	MS	14,869	50,500	03/03/2017	03/15/2034
92343V-CK-8	Verizon Communications Inc Nt			2.A FE	960,160	89.353	893,530	1,000,000	966,484	0	832	0	0	4.862	5.120	FA	17,557	48,620	11/04/2015	08/21/2046
92343V-FD-1	Verizon Communications Inc Nt		1	2.A FE	195,205	76.016	190,040	250,000	197,165	0	944	0	0	4.000	5.570	MS	2,750	10,000	11/15/2022	03/22/2050
92343V-FT-6	Verizon Communications Inc Nt		1	2.A FE	500,267	68.456	342,280	500,000	500,220	0	(12)	0	0	2.650	2.646	MN	1,509	13,250	11/10/2020	11/20/2040
92343V-GC-2	Verizon Communications Inc Nt		1	2.A FE	500,910	67.919	339,595	500,000	500,888	0	(12)	0	0	3.700	3.691	MS	5,088	18,500	05/20/2021	03/22/2061
92343V-DY-7	Verizon Communications Inc Sr Nt			2.A FE	496,280	98.862	494,310	500,000	499,042	0	407	0	0	4.125	4.217	MS	6,016	20,625	03/13/2017	03/16/2027
92529@-AE-7	Versant Power Ser A Sr Nt			2.A IF	700,000	87.576	613,035	700,000	700,000	0	0	0	0	5.570	5.570	MN	5,090	0	11/14/2024	11/14/2054
92529@-AD-9	Versant Power Series 2023 A Sr Note			2.A	600,000	90.744	544,464	600,000	600,000	0	0	0	0	5.800	5.800	FA	13,050	34,800	08/16/2023	08/16/2053
92535U-AB-0	Vertiv Group Corp Nt		1	3.B FE	50,156	94.382	47,191	50,000	50,062	0	(31)	0	0	4.125	4.055	MN	264	2,063	10/15/2021	11/15/2028
918204-AR-9	VF Corp Nt			3.B FE	1,127,095	96.009	960,090	1,000,000	1,070,926	0	(6,307)	0	0	6.000	4.992	AO	12,667	60,000	11/30/2013	10/15/2033
124857-AQ-6	ViacomCBS Inc Nt		2	2.C FE	246,160	98.911	247,278	250,000	249,543	0	423	0	0	4.000	4.182	JJ	4,611	10,000	07/07/2015	01/15/2026
124857-AN-3	ViacomCBS Inc Sr Nt		2	2.C FE	513,190	73.301	366,505	500,000	510,969	0	(347)	0	0	4.600	4.431	JJ	10,606	23,000	08/10/2017	01/15/2045
925550-AF-2	Viavi Solutions Inc Nt		1	3.B FE	100,938	90.179	90,179	100,000	100,346	0	(189)	0	0	3.750	3.544	AO	938	3,750	09/24/2021	10/01/2029
Q9396#-AL-5	Victoria Power Networks Sr Nt Ser B		D	1.G	2,000,000	91.474	1,829,487	2,000,000	2,000,000	0	0	0	0	2.860	2.860	AO	12,552	57,200	10/12/2016	10/12/2028
92660F-AN-4	Vidtron LTD/Vidtron LTEE Nt		A 1	2.C FE	50,500	92.882	46,441	50,000	50,155	0	(102)	0	0	3.625	3.405	JD	81	1,813	06/18/2021	06/15/2029
927804-GF-5	Virginia Elec & Power Co Nt		1	1.F FE	973,770	62.367	623,670	1,000,000	975,459	0	580	0	0	2.950	3.085	MN	3,769	29,500	01/05/2022	11/15/2051
927804-GA-6	Virginia Elec & Power Co Sr Nt		1	1.F FE	995,640	84.468	844,680	1,000,000	996,120	0	87	0	0	4.600	4.627	JD	3,833	46,000	11/27/2018	12/01/2048
92826C-AE-2	Visa Inc Nt		2	1.D FE	1,997,300	92.418	1,848,360	2,000,000	1,998,254	0	124	0	0	4.150	4.160	JD	3,919	83,000	12/09/2015	12/14/2035
92838*-AA-3	Vista Pass Through Trust 2022 Pass Throu		D	1.G PL	371,865	104.578	388,890	371,865	371,865	0	0	0	0	6.850	6.845	AO	6,085	25,473	08/18/2022	10/05/2030
92838@-AA-1	Vista Ridge LLC Senior Secured Note			1.F PL	630,062	69.775	439,624	630,062	630,062	0	0	0	0	2.579	2.579	MJSD	45	16,193	12/01/2020	10/14/2049
92840V-AH-5	Vistra Operations Co LLC Nt		1	3.B FE	258,000	94.152	282,456	300,000	270,359	0	5,675	0	0	4.375	7.063	MN	2,188	13,125	09/22/2022	05/01/2029
92857W-BL-3	Vodafone Group Nt		D 1	2.B FE	1,173,640	95.407	954,070	1,000,000	1,137,596	0	(7,809)	0	0	5.000	3.690	MN	4,306	50,000	01/13/2020	05/30/2038
92857W-BM-1	Vodafone Group Nt		D 1	2.B FE	452,530	92.643	463,215	500,000	454,504	0	877	0	0	5.250	5.977	MN	2,260	26,250	09/16/2022	05/30/2048
92857W-BU-3	Vodafone Group Nt		D 1	2.B FE	583,955	77.768	388,840	500,000	576,486	0	(1,854)	0	0	4.250	3.357	MS	6,139	21,500	09/25/2020	09/17/2050
92857W-BK-5	Vodafone Group Sr Nt		D 1	2.B FE	791,186	99.140	793,120	800,000	796,540	0	919	0	0	4.375	4.513	MN	3,014	35,000	06/11/2018	05/30/2028
928668-AU-6	Volkswagen Group America Sr Nt		D	1.G FE	1,483,200	97.458	1,461,870	1,500,000	1,492,534	0	1,717	0	0	4.750	4.893	MN	9,500	71,250	11/07/2018	11/13/2028
45685E-AJ-5	VOYA Financial Inc Nt			2.A FE	1,954,000	95.547	1,910,940	2,000,000	1,954,119	0	119	0	0	5.700	5.905	JJ	52,567	0	12/13/2024	07/15/2043
929160-AV-1	Vulcan Materials Co Nt		1	2.B FE	1,216,730	83.662	836,620	1,000,000	1,197,721	0	(6,107)	0	0	4.500	3.235	JD	2,000	45,000	10/06/2021	06/15/2047
960386-AL-4	Wabtec Nt			2.B FE	982,340	97.510	975,100	1,000,000	996,150	0	1,951	0	0	3.450	3.665	MN	4,408	34,500	12/05/2016	11/15/2026
960386-AM-2	Wabtec Sr Nt		1	2.B FE	500,180	99.030	495,150	500,000	500,077	0	(19)	0	0	4.700	4.695	MS	6,919	23,500	09/12/2018	09/15/2028
931427-AB-4	Walgreens Boots Alliance Inc Nt			4.A FE	1,083,620	75.979	759,790	1,000,000	1,058,433	0	(5,115)	0	0	4.500	3.755	MN	5,375	45,000	08/26/2019	11/18/2034
931427-AC-2	Walgreens Boots Alliance Inc Sr Nt		2	4.A FE	495,425	71.429	357,145	500,000	496,141	0	113	0	0	4.800	4.861	MN	2,867	24,000	02/13/2018	11/18/2044
931142-CV-3	Wal-Mart Stores Inc Nt			1.C FE	317,467	96.147	312,478	325,000	318,077	0	288	0	0	4.875	5.075	JJ	7,614	15,844	11/17/2022	07/08/2040
931142-DK-6	Wal-Mart Stores Inc Nt		1	1.C FE	239,353	90.714	226,785	250,000	240,013	0	313	0	0	4.750	5.083	AO	2,936	11,875	11/15/2022	10/02/2043
254687-DD-5	Walt Disney Co Nt		1	1.G FE	511,795	99.409	497,045	500,000	501,111	0	(1,994)	0	0	3.700	3.284	AO	3,906	18,500	03/20/2019	10/15/2025

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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	For orig n	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
254687-FB-7	Walt Disney Co Nt			1	1.G FE	1,354,512	88.926	1,067,112	1,200,000	1,333,789	0	(3,920)	0	0	4.750	3.971	MN	7,283	57,000	03/20/2019	11/15/2046
254687-FF-8	Walt Disney Co Nt				1.F FE	300,000	124.673	374,019	300,000	300,000	0	0	0	0	8.250	8.250	AO	5,088	24,750	03/20/2019	10/17/2096
254687-FS-0	Walt Disney Co Nt		1		1.F FE	496,580	88.848	444,240	500,000	496,859	0	64	0	0	4.700	4.743	MS	6,397	23,500	03/19/2020	03/23/2050
25470D-BE-8	Warner Bros Discovery Nt		1		2.C FE	996,003	99.379	993,790	1,000,000	999,677	0	692	0	0	3.950	4.023	JD	1,756	39,500	04/03/2019	06/15/2025
25470D-AS-8	Warner Bros Discovery Sr Nt		2		2.C FE	750,134	83.133	623,498	750,000	750,124	0	(8)	0	0	5.000	4.998	MS	10,521	37,500	06/03/2019	09/20/2037
93884P-DW-7	Washington Gas Light Company Nt		1		1.G FE	591,833	75.497	378,995	502,000	581,185	0	(2,707)	0	0	3.796	2.804	MS	5,611	19,056	11/18/2020	09/15/2046
939653-A*-2	Washington REIT (DBA Elme Comm Senior No				2.B	500,000	87.304	436,522	500,000	500,000	0	0	0	0	3.440	3.440	JJ	7,931	17,200	12/17/2020	12/29/2030
94106L-BS-7	Waste Management Inc Nt		1		1.G FE	998,500	94.529	945,290	1,000,000	998,820	0	136	0	0	4.150	4.169	AO	8,761	41,500	04/28/2022	04/15/2032
956708-AB-7	West Virginia United Health Sy Muni		1		1.F FE	96,012	63.617	95,426	150,000	96,549	0	537	0	0	3.129	5.836	JD	391	4,694	05/29/2024	06/01/2050
Q9609*-AC-2	WestConnex Finance Company Sr Secured No		D		2.A FE	500,000	77.092	385,461	500,000	500,000	0	0	0	0	3.280	3.280	JD	729	16,400	06/15/2021	06/15/2036
954102-AR-6	Western Digital Corp Nt		1		2.C FE	498,630	83.335	416,675	500,000	498,990	0	126	0	0	3.100	3.132	FA	6,458	15,500	12/07/2021	02/01/2032
958254-AD-6	Western Gas Partners Nt		2		2.C FE	202,773	89.030	222,575	250,000	204,118	0	1,078	0	0	5.450	7.231	AO	3,406	13,625	09/27/2023	04/01/2044
958254-AH-7	Western Gas Partners Sr Nt		2		2.C FE	248,588	97.896	244,740	250,000	249,483	0	149	0	0	4.500	4.571	MS	3,750	11,250	02/21/2018	03/01/2028
960413-AY-8	Westlake Chemical Corp Nt		1		2.B FE	491,475	67.177	335,885	500,000	492,580	0	340	0	0	2.875	2.989	FA	5,431	14,375	08/05/2021	08/15/2041
961214-EG-4	Westpac Banking Nt		D		1.G FE	300,000	88.637	265,911	300,000	300,000	0	0	0	0	4.421	4.421	JJ	5,784	13,263	07/16/2019	07/24/2039
961214-FG-3	Westpac Banking Nt		D	1	1.G FE	269,886	98.421	295,263	300,000	274,464	0	2,131	0	0	5.405	6.724	FA	6,351	16,215	10/07/2022	08/10/2033
96145D-AD-7	Westrock Co Sr Nt		2		2.B FE	499,780	96.204	481,020	500,000	499,936	0	22	0	0	3.375	3.380	MS	4,969	16,875	08/21/2017	09/15/2027
963320-AT-3	Whirlpool Corp Nt				2.C FE	517,510	99.524	497,620	500,000	500,670	0	(1,986)	0	0	3.700	3.289	MN	3,083	18,500	03/25/2015	05/01/2025
963320-AV-8	Whirlpool Corp Nt		1		2.C FE	1,057,790	77.258	772,580	1,000,000	1,050,913	0	4,134	0	0	4.500	4.134	JD	3,750	45,000	01/10/2020	06/01/2046
963320-AX-4	Whirlpool Corp Nt		1		2.C FE	295,671	75.448	226,344	300,000	296,019	0	81	0	0	4.600	4.690	MN	1,763	13,800	05/04/2020	05/15/2050
963320-AW-6	Whirlpool Corp Sr Nt		1		2.C FE	494,050	98.552	492,760	500,000	497,177	0	599	0	0	4.750	4.902	FA	8,247	23,750	02/20/2019	02/26/2029
96812W-AA-3	Wildlife Conservation Society Muni		1		1.E FE	183,403	64.577	167,900	260,000	184,208	0	1,165	0	0	3.414	5.564	FA	3,699	4,438	02/13/2024	08/01/2050
96926J-AC-1	William Carter Nt		1		3.B FE	260,669	99.152	252,838	255,000	255,000	0	(261)	0	0	5.625	5.110	MS	4,223	14,344	05/09/2019	03/15/2027
96950F-AP-9	Williams Partners LP Nt		1		2.B FE	1,797,570	87.419	1,311,285	1,500,000	1,768,650	0	(9,328)	0	0	4.900	3.614	JJ	33,892	73,500	10/05/2021	01/15/2045
96949L-AD-7	Williams Partners LP Sr Nt		2		2.B FE	349,822	97.488	341,208	350,000	349,951	0	19	0	0	3.750	3.756	JD	583	13,125	05/31/2017	06/15/2027
970648-AN-1	Willis North America Inc Nt		1		2.B FE	1,227,438	98.708	1,233,850	1,250,000	1,227,729	0	292	0	0	5.900	6.030	MS	23,764	36,875	05/13/2024	03/05/2054
976656-CE-6	Wisconsin Electric Power Co Nt		1		1.G FE	561,995	75.724	378,620	500,000	554,413	0	(2,377)	0	0	3.650	2.854	JD	811	18,250	09/09/2021	12/15/2042
976656-CJ-5	Wisconsin Electric Power Co Nt		1		1.G FE	613,555	81.403	407,015	500,000	599,507	0	(3,485)	0	0	4.300	2.992	JD	956	21,500	10/06/2020	12/15/2045
976826-BE-6	Wisconsin Power & Light Nt				2.A FE	609,725	106.308	531,540	500,000	573,268	0	(4,137)	0	0	6.375	4.812	FA	12,042	31,875	11/30/2013	08/15/2037
97786#-AL-6	Wolseley Capital Inc Sr Nt Ser K		D		2.A FE	1,000,000	95.997	959,973	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MS	12,767	38,300	09/01/2015	09/01/2027
97786#-AP-7	Wolseley Capital Inc Sr Nt Ser N		D		2.A FE	1,000,000	96.581	965,812	1,000,000	1,000,000	0	0	0	0	3.510	3.510	MN	3,023	35,100	11/30/2017	11/30/2026
978097-AG-8	Wolverine World Wide Nt		1		5.B FE	100,281	87.812	87,812	100,000	100,097	0	(57)	0	0	4.000	3.937	FA	1,511	4,000	08/13/2021	08/15/2029
980236-AM-5	Woodside Petroleum Ltd Nt		D		2.A FE	1,501,665	99.786	1,496,790	1,500,000	1,499,991	0	(209)	0	0	3.650	3.636	MS	17,642	54,750	02/27/2015	03/05/2025
980236-AP-8	Woodside Petroleum Ltd Sr Nt		D	2	2.A FE	499,655	95.268	476,340	500,000	499,881	0	35	0	0	3.700	3.708	MS	5,447	18,500	09/06/2017	03/15/2028
980745-G#-4	Woodward Inc Sr Nt Ser T				2.B	800,000	91.677	733,416	800,000	800,000	0	0	0	0	4.610	4.610	MN	3,176	36,880	05/31/2018	05/30/2033
92936M-AE-7	WPP Finance 2010 Nt		D	1	2.B FE	1,155,839	83.831	905,375	1,080,000	1,144,765	0	(2,822)	0	0	5.625	5.056	MN	7,763	60,750	07/10/2023	11/15/2043
92940P-AF-1	WRKCO Inc Nt		1		2.B FE	748,128	93.183	698,873	750,000	748,819	0	133	0	0	4.200	4.225	JD	2,625	31,500	05/20/2019	06/01/2032
92940P-AD-6	WRKCO Inc Sr Nt		2		2.B FE	499,755	99.372	496,860	500,000	499,868	0	28	0	0	4.900	4.907	MS	7,214	24,500	11/27/2018	03/15/2029
384802-AB-0	WW Grainger Inc Nt		2		1.E FE	1,545,799	89.345	1,340,175	1,500,000	1,538,005	0	(1,213)	0	0	4.600	4.405	JD	3,067	69,000	10/20/2017	06/15/2045
98388M-AD-9	XCEL Energy Inc Nt		1		2.A FE	499,820	95.188	475,940	500,000	499,876	0	14	0	0	4.600	4.604	JD	1,917	23,000	05/03/2022	06/01/2032
98422H-AA-4	XIAOMI BEST TIME INTL Nt		D	1	2.B FE	174,620	90.779	181,558	200,000	178,002	0	3,382	0	0	3.375	5.807	AO	1,163	6,750	01/08/2024	04/29/2030
98379J-AA-3	XPO Escrow Sub LLC Nt		1		3.B FE	100,250	102.717	102,717	100,000	100,128	0	(62)	0	0	7.500	7.425	MN	958	7,500	10/19/2022	11/15/2027

E10.35

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
CUSIP Identification	Description	Code	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98419M-AK-6	Xylem Inc Nt		1	2.B FE	401,100	81.423	305,336	375,000	398,166	0	(683)	0	0	4.375	3.944	MN	2,734	16,406	05/15/2020	11/01/2046
984851-AG-0	Yara Intl ASA Nt	D	1	2.B FE	536,145	89.673	448,365	500,000	520,923	0	(3,768)	0	0	3.148	2.286	JD	1,181	15,740	10/21/2020	06/04/2030
984851-AF-2	Yara Intl ASA Sr Nt	D	1	2.B FE	499,008	98.503	492,515	500,000	499,608	0	104	0	0	4.750	4.775	JD	1,979	23,750	05/24/2018	06/01/2028
988498-AL-5	Yum! Brands Inc Nt		1	3.C FE	110,500	95.633	95,633	100,000	106,531	0	(1,240)	0	0	4.750	3.266	JJ	2,190	4,750	08/27/2021	01/15/2030
988498-AR-2	Yum! Brands Inc Nt		1	3.C FE	74,875	96.846	72,635	75,000	74,903	0	11	0	0	5.375	5.397	AO	1,008	4,031	03/25/2022	04/01/2032
98956P-AB-8	Zimmer Biomet Holdings Inc Sr Nt		1	2.B FE	972,288	99.708	979,133	982,000	973,184	0	363	0	0	5.750	5.841	MN	4,862	56,465	09/16/2022	11/30/2039
98978V-AK-9	Zoetis Inc Nt		2	2.A FE	699,483	99.895	699,265	700,000	699,939	0	60	0	0	4.500	4.509	MN	4,200	31,500	11/10/2015	11/13/2025
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				870,338,548	X X X	767,778,454	858,056,613	865,733,164	0	(605,289)	35,277	0	X X X	X X X	X X X	9,294,844	35,975,237	X X X	X X X
E10.36	03464H-AB-1		4	1.C FE	732,169	96.297	739,657	768,100	737,989	0	1,667	0	0	4.500	5.069	MON	2,880	34,559	07/29/2022	05/25/2067
	05946X-BP-7		4	1.A FM	24,563	97.068	23,879	24,601	21,685	0	(891)	0	0	6.000	5.624	MON	123	1,476	05/31/2013	11/25/2032
	073914-VZ-3		4	1.A FM	276	99.603	328	329	131	0	(113)	0	0	8.765	8.763	MON	2	26	05/31/2013	03/25/2031
	15132E-DR-6		4	1.D FM	7,726	85.961	10,162	11,822	6,608	0	261	0	0	5.500	25.272	MON	54	835	05/31/2013	05/25/2033
	161546-FV-3		4	1.A FM	156,354	95.875	142,606	148,742	141,903	0	(2,318)	0	0	5.069	4.539	MON	628	7,314	08/31/2013	05/25/2033
	161542-DD-4		4	1.A FM	49,523	80.170	47,680	59,473	49,100	0	3	0	0	0.000	4.875	N/A	0	0	05/31/2013	08/25/2034
	22541N-7A-1		4	1.D FM	15,872	69.784	11,884	17,030	13,712	0	265	0	0	5.563	16.525	MON	79	953	11/30/2013	05/25/2033
	251563-CP-5		4	1.A FM	1,164	96.480	1,323	1,372	1,350	0	0	0	0	5.500	5.732	MON	6	76	05/31/2013	09/25/2033
	251563-CN-0		4	1.A FM	3,644	97.826	4,025	4,115	3,585	0	49	0	0	5.500	9.250	MON	19	226	05/31/2013	09/25/2033
	29977K-AA-1		4	1.A	146,580	91.251	140,944	154,457	150,600	0	486	0	0	3.000	3.393	MON	386	4,634	09/08/2014	06/25/2043
	33851F-BP-1		4	1.A	1,042,501	95.477	1,118,371	1,171,349	1,090,419	0	22,963	0	0	5.004	6.515	MON	4,885	58,770	03/26/2020	10/25/2048
	36263K-AH-4		4	1.A	1,125,000	65.341	980,122	1,500,000	1,138,916	0	5,033	0	0	6.130	8.703	MON	7,663	37,500	05/12/2022	12/25/2051
	36228F-YL-4		4	1.A FM	2,068	93.336	2,006	2,149	2,031	0	8	0	0	7.498	5.115	MON	13	145	08/31/2013	10/25/2033
	36228F-NF-9		4	1.D FM	3,342	0.001	0	3,740	2,799	0	80	0	0	6.000	13.966	MON	19	580	05/31/2013	03/25/2032
	36228F-TR-7		4	1.D FM	32,571	6.225	4,359	70,014	16,853	0	(2,365)	0	0	6.000	38.600	MON	350	6,832	08/31/2013	08/25/2032
	36228F-K3-9		4	1.D FM	12,865	97.016	16,805	17,322	6,361	0	346	0	0	5.724	41.433	MON	83	991	05/31/2013	02/25/2034
	45276K-AB-3		4	1.C	1,244,945	86.078	1,119,014	1,300,000	1,251,308	0	4,070	0	0	4.473	4.883	MON	4,846	57,666	04/20/2022	05/25/2067
	46640M-AC-4		4	1.A	462,736	91.141	415,129	455,477	458,862	0	2,276	0	0	3.351	3.230	MON	1,270	15,263	03/31/2016	07/25/2043
	46648C-AH-7		4	1.A	971,260	87.551	872,431	996,483	979,128	0	(1,497)	0	0	3.447	3.646	MON	2,862	34,381	03/23/2017	01/25/2047
	576434-AJ-3		4	1.A FM	162,870	97.482	160,644	164,794	162,295	0	308	0	0	6.750	7.193	MON	927	11,124	08/31/2013	07/25/2032
	589929-PK-8		4	1.A FM	13,782	99.023	13,518	13,651	0	0	0	0	0	7.630	0.000	MON	87	242	05/31/2013	02/25/2027
	64829X-AZ-5		4	1.A	337,376	97.502	319,545	327,733	329,402	0	(1,362)	0	0	4.885	4.386	MON	1,335	16,099	11/28/2018	12/25/2057
	76110W-C7-9		4	1.A FM	5,511	99.637	6,230	6,253	6,153	0	23	0	0	5.340	6.235	MON	28	333	05/31/2013	09/25/2034
	45660N-JC-0		4	1.D FM	9,304	0.001	0	10,223	1,406	0	(2,294)	0	0	6.000	50.116	MON	51	489	01/01/2024	11/25/2032
	749384-AU-7		4	1.A	2,387,012	69.000	1,725,000	2,500,000	2,411,314	0	16,616	0	0	2.500	2.982	MON	5,208	62,500	02/01/2022	11/25/2051
	82280R-AG-4		4	1.A	828,141	88.770	767,907	865,052	854,264	0	7,106	0	0	3.500	4.026	MON	2,523	30,277	03/16/2017	04/25/2047
	81744Y-AA-4		4	1.A	310,600	84.290	294,162	348,988	322,711	0	1,162	0	0	2.325	3.262	MON	676	8,114	03/24/2014	04/25/2043
	81745C-AA-1		4	1.A	446,613	84.596	417,189	493,155	450,566	0	(2,301)	0	0	2.500	5.302	MON	1,027	12,329	03/25/2014	06/25/2043
	81746J-AN-7		4	1.A	201,929	91.676	181,059	197,499	199,209	0	(1,401)	0	0	4.000	3.765	MON	658	7,900	11/07/2017	12/25/2047
	81746J-CE-5		4	1.A	938,836	94.390	1,002,027	1,061,582	994,928	0	33,703	0	0	4.537	6.270	MON	4,013	47,701	03/23/2020	12/25/2047
	78471K-AP-6		4	1.A	78,818	87.522	74,526	85,151	79,902	0	269	0	0	3.000	3.699	MON	213	2,555	09/18/2018	11/25/2046
	87265X-AD-6			2.B FE	0	0.000	0	0	0	0	0	0	0	4.358	0.000	MON	0	0	12/01/2023	06/25/2057

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest		20 Amount Rec. During Year	Dates	
		3 Code	4 Bond CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued		21 Acquired	22 Stated Contractual Maturity Date
21872U-AC-8	Colony American Finance 2020-1 A2		4		1.A FE	1,741,779	93.045	1,620,690	1,741,835	1,740,836	0	(209)	0	0	2.296	2.294	MON	3,333	39,993	03/05/2020	03/15/2050
21873E-AC-3	Colony American Finance 2022-1 B				1.C FE	298,790	97.884	293,652	300,000	299,030	0	105	0	0	4.967	5.060	MON	682	15,253	06/24/2022	06/15/2055
223929-AC-4	CQS 2023-3A AJ		D		1.A FE	1,000,000	100.750	1,007,500	1,000,000	1,000,000	0	0	0	6.782	6.838	JAJO	12,810	55,729	01/02/2024	01/25/2037	
233046-AL-5	DB Master Finance LLC 2019-1A A23		4		2.B FE	44,237	96.129	42,809	44,533	44,369	0	70	0	4.352	5.190	FMAN	221	1,938	04/16/2020	05/20/2049	
25253Y-AA-4	DCF 2019-2A A		4		1.A FE	1,494,844	97.000	1,455,000	1,500,000	1,498,827	0	901	0	3.940	4.005	JJ	25,610	59,100	04/15/2020	01/25/2038	
25253Y-AC-0	DCF 2019-2A B		4		1.D PL	740,859	93.000	697,500	750,000	746,782	0	1,364	0	4.540	4.749	JJ	14,755	25,125	04/15/2020	01/25/2038	
25755T-AH-3	DPABS 2017-1A A23		4		2.A FE	196,227	97.333	196,710	202,100	199,669	0	847	0	4.118	4.406	JAJO	1,526	8,322	04/14/2020	07/25/2047	
25755T-AP-5	DPABS 2021-1A A2II				2.A FE	486,250	87.455	425,250	486,250	486,096	0	13	0	3.151	3.087	JAJO	2,809	15,322	04/08/2021	04/25/2051	
26252E-AC-3	DRSLF 2018-70A A2A		4		1.A FE	1,530,000	100.185	1,532,831	1,530,000	1,530,000	0	0	0	6.304	6.352	JAJO	20,629	109,539	12/07/2018	01/16/2032	
28166G-AB-1	EDvestinU Private Education 2019-A B		4		1.C FE	299,788	93.061	279,183	300,000	299,835	0	24	0	4.490	4.543	MON	225	13,470	04/03/2019	11/25/2043	
28165A-AB-5	EDvestinU Private Education 2022-A B				1.F FE	717,230	97.599	731,993	750,000	724,571	0	3,348	0	6.250	7.058	MON	781	46,875	09/19/2022	11/25/2045	
34964U-AQ-9	FCO 21A A2R				1.A FE	2,750,000	100.000	2,750,000	2,750,000	2,750,000	0	0	0	6.332	6.074	JAJO	0	0	12/18/2024	01/21/2037	
30191E-AA-3	FDF 2019-5A A		4		1.A FE	1,000,000	98.100	981,000	1,000,000	1,000,000	0	0	0	3.970	3.969	JJ	17,203	39,700	12/05/2019	01/25/2038	
30327C-AC-0	FHF 2022-1A B				1.C FE	899,864	100.195	901,755	900,000	899,946	0	28	0	5.390	5.455	MON	2,156	48,510	05/11/2022	05/15/2028	
33844X-AJ-7	Flagship Credit Auto Trust 2022-2 C				1.F FE	899,972	99.987	899,883	900,000	899,990	0	5	0	5.300	5.360	MON	2,120	47,700	05/17/2022	04/17/2028	
30610G-AB-9	FLCON 2019-1 B		4		4.B FE	418,592	88.510	370,508	418,606	418,418	0	(91)	0	4.791	4.674	MON	891	20,055	10/22/2019	09/15/2039	
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II		4		2.B FE	240,066	98.508	227,800	231,250	234,228	0	(1,166)	0	5.093	4.525	JAJO	1,996	11,778	03/25/2019	04/30/2047	
34961J-BC-7	Fortress Credit Opportunities 2017-9A A2				1.A FE	1,000,000	100.317	1,003,170	1,000,000	1,000,000	0	0	0	6.654	6.708	JAJO	14,416	74,989	09/20/2021	10/15/2033	
34966D-AC-6	Fortress Credit Opportunities 2023-8A A2				1.A FE	1,000,000	101.177	1,011,770	1,000,000	1,000,000	0	0	0	7.632	7.703	JAJO	15,051	80,403	10/11/2023	10/22/2034	
40170U-AA-1	GCF 2021-3A A				1.A FE	2,000,000	100.021	2,000,420	2,000,000	2,000,000	0	0	0	6.404	6.453	JAJO	25,615	144,502	11/04/2021	01/21/2034	
36166V-AA-3	GCI Funding 1 LLC 2020-1 A		4		1.F FE	612,171	92.202	548,326	594,701	605,014	0	(1,333)	0	2.820	2.274	MON	606	16,770	01/27/2021	10/18/2045	
38174Z-AE-5	GOCAP 2019-42RA BR				1.C FE	1,700,000	100.350	1,705,950	1,700,000	1,700,000	0	0	0	7.805	7.818	JAJO	23,587	114,441	12/08/2023	01/20/2036	
38178M-AA-5	Golub Capital Partners 2019-1 AR				1.F FE	984,870	92.000	906,080	984,870	984,870	0	0	0	3.100	3.112	JAJO	6,021	30,531	06/03/2021	07/20/2030	
38177U-AA-8	Golub Capital Partners 2020-1A A2		4		1.E FE	389,242	97.345	378,909	389,242	389,114	0	137	0	3.208	3.288	JAJO	2,463	12,487	11/02/2020	01/22/2029	
38177U-AC-4	Golub Capital Partners 2020-1A B		4		2.A FE	216,208	96.931	209,573	216,208	216,183	0	24	0	4.496	4.543	JAJO	1,917	9,721	11/02/2020	01/22/2029	
36656R-AF-8	GRMML 2019-1A A1TF		4		1.A FE	461,143	98.657	454,949	461,143	461,143	0	0	0	3.418	3.432	JAJO	3,109	15,762	08/05/2019	07/20/2031	
39055T-AS-7	GRTLK 2015-1A CR				1.B FE	1,496,250	100.350	1,505,250	1,500,000	1,499,818	0	3,440	0	7.409	7.713	JAJO	23,770	123,197	12/11/2023	01/16/2030	
40131Y-AA-1	GUARD 2019-1A A1		4		1.A FE	1,000,000	97.810	978,100	1,000,000	1,000,000	0	0	0	3.928	3.928	AO	7,747	39,280	10/17/2019	10/20/2037	
417923-AC-3	HARUS 2023-1A A2		D		1.A FE	1,000,000	100.200	1,002,000	1,000,000	1,000,000	0	0	0	6.910	6.968	JAJO	15,897	52,572	12/21/2023	01/15/2037	
42806M-AG-4	Herz 2021-2A C				2.B FE	280,008	94.094	305,806	325,000	304,847	0	10,341	0	2.520	6.301	MON	137	8,190	06/16/2022	12/27/2027	
43285H-AA-6	HGVT 2020-AA A		4		1.A FE	224,545	96.719	217,191	224,559	224,554	0	2	0	2.740	2.757	MON	103	6,153	06/02/2020	02/25/2039	
43133J-AA-6	HITR 2019-2A A1		4		1.C FE	1,095,849	96.500	1,061,475	1,099,974	1,096,499	0	191	0	6.535	6.622	FMAN	8,062	81,723	04/16/2019	05/22/2039	
411707-AH-5	HNGRY 2020-1A A2		4		2.B FE	480,000	94.009	451,243	480,000	478,868	0	(890)	0	3.981	3.975	MJSD	584	19,109	11/13/2020	12/20/2050	
26209X-AA-9	HONK 2020-1A A2 2020-1A A2				2.C FE	982,281	95.859	895,700	934,393	957,123	0	(8,284)	0	3.786	2.667	JAJO	6,977	35,376	09/17/2021	07/20/2050	
26209X-AC-5	HONK 2020-1A A2 2020-2A A2		4		2.C FE	939,273	93.634	879,479	939,273	939,083	0	47	0	3.237	3.166	JAJO	5,996	30,404	10/29/2020	01/20/2051	
45783N-AA-5	INSTR 2021-1A A				1.F FE	828,761	90.857	753,397	829,212	828,293	0	260	0	2.300	2.351	MON	848	19,072	02/03/2021	02/15/2054	
466365-AC-7	JACK 2019-1A A23		4		2.B FE	481,250	94.699	455,739	481,250	480,624	0	103	0	4.970	4.891	FMAN	2,392	23,918	06/28/2019	08/25/2049	
466365-AB-9	JACK 2019-1A A2II		4		2.B FE	151,917	98.042	142,492	145,338	146,557	0	(1,056)	0	4.476	3.546	FMAN	651	6,505	08/19/2020	08/25/2049	
466365-AE-3	JACK 2022-1A A2II				2.B FE	236,250	87.647	207,066	236,250	236,250	0	0	0	4.136	4.157	FMAN	977	9,771	02/02/2022	02/26/2052	
47760Q-AB-9	JIMMY 2017-1A A2II		4		2.B FE	297,583	97.942	287,705	293,750	295,176	0	(495)	0	4.846	4.667	JAJO	2,412	14,235	04/23/2019	07/30/2047	
49255P-AA-1	KSTRL 2018-1A A		4		2.B FE	214,173	98.311	216,668	220,391	216,713	0	3,209	0	4.250	6.595	MON	416	9,367	12/11/2018	12/15/2038	
52608J-AC-9	Lendmark Funding Trust 2022-1A C				1.C FE	499,851	100.918	504,590	500,000	499,916	0	20	0	6.600	6.698	MON	1,008	33,000	06/22/2022	07/20/2032	

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F o r e i g n C H A R	5 B o n d C H A R			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
		53948H-AC-0	LoanCore 2021-CRE6 AS								1.A FE	2,000,000	95.310	1,906,200	2,000,000	2,000,000	0	0	0	0	6.610
53948K-AA-7	LPSLT 2020-2		4		1.D FE	566,413	81.298	460,676	566,651	562,636	0	148	0	0	2.750	2.863	MON	476	15,583	07/16/2020	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A				1.D FE	282,162	78.906	222,654	282,177	281,035	0	82	0	0	2.290	2.362	MON	197	6,462	12/10/2020	01/20/2048
55283L-AA-3	MAPSL 2019-1A A		4		2.C	176,025	94.503	166,352	176,028	174,215	0	1,217	0	0	4.458	5.520	MON	349	7,847	02/20/2019	03/15/2044
57119H-AF-7	Marlin Receivables 2022-1A D				2.B FE	399,951	99.858	399,432	400,000	399,979	0	11	0	0	6.760	6.859	MON	826	27,040	06/24/2022	09/20/2029
55283A-AA-7	MCA Funding Hold LLC 2020-1 A		4		1.E FE	312,294	95.396	297,916	312,294	311,476	0	1,402	0	0	3.250	3.905	FMAN	1,720	10,150	10/21/2020	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B		4		1.F FE	210,013	93.654	196,685	210,013	203,952	0	3,778	0	0	4.247	7.735	FMAN	1,511	8,919	10/21/2020	11/15/2035
610331-AA-8	MCAF 2021-1A A2				1.F FE	718,835	97.157	698,399	718,835	718,750	0	32	0	0	2.815	2.841	JAJO	3,878	20,179	02/18/2021	04/22/2031
289338-AB-1	MDCP 2020-3A A2		4		1.F FE	70,818	98.079	69,459	70,819	70,352	0	(225)	0	0	2.954	2.876	MON	64	2,102	08/26/2020	08/20/2029
289338-AC-9	MDCP 2020-3A B		4		2.C FE	38,275	97.355	37,264	38,276	37,822	0	(140)	0	0	4.481	4.720	MON	52	1,724	08/26/2020	08/20/2029
55284J-AA-7	MF1 2022-FL8 A				1.A FE	1,805,236	99.750	1,835,132	1,839,731	1,837,855	0	31,657	0	0	5.732	7.600	MON	2,929	122,442	11/28/2023	02/19/2037
55285Q-AB-8	MFA Trust 2022-NQM2 A2				1.B	929,513	94.064	908,780	966,129	937,239	0	4,919	0	0	4.000	4.494	MON	3,220	38,019	06/07/2022	05/25/2067
63941K-AD-7	NAVSL 2020-CA B		4		1.C FE	595,550	84.749	508,494	600,000	597,161	0	242	0	0	2.830	2.922	MON	755	16,980	03/11/2020	11/15/2068
63942E-AB-4	NAVSL 2021-EA B				1.C FE	249,942	67.892	169,730	250,000	249,958	0	4	0	0	2.030	2.041	MON	226	5,075	07/20/2021	12/16/2069
63171N-AL-4	NCC 2019-1A ANBR				1.A FE	1,000,000	100.170	1,001,700	1,000,000	1,000,000	0	0	0	0	6.774	6.829	JAJO	14,676	76,206	08/27/2021	04/15/2031
64016N-AA-5	Neighborly Issuer 2021-1A A2				2.B FE	965,000	92.125	889,006	965,000	964,974	0	(4)	0	0	3.584	3.509	JAJO	5,860	34,586	02/24/2021	04/30/2051
62890Q-AD-7	NMEF 2023-A C				2.B FE	587,698	102.975	617,850	600,000	591,302	0	2,920	0	0	8.040	8.821	MON	2,144	48,240	09/12/2023	06/17/2030
62954J-AB-0	NPRL 2019-1A A2		4		1.F FE	996,584	96.036	957,086	996,590	996,475	0	63	0	0	3.241	3.270	MON	987	32,299	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1A B1		4		2.B FE	455,966	96.893	444,739	459,000	458,360	0	483	0	0	4.313	4.438	MON	605	1,650	08/22/2019	09/20/2049
62947A-AC-7	NPRL 2019-2A A3		4		1.F FE	999,938	90.794	907,940	1,000,000	999,394	0	110	0	0	3.802	3.846	MON	1,267	38,020	11/01/2019	11/19/2049
67181D-AD-3	OAKIG 2020-1A A4		4		1.C FE	994,047	87.139	866,670	994,583	994,433	0	68	0	0	2.630	2.655	MON	799	26,158	11/06/2020	10/20/2050
67190A-AD-8	OAKIG 2021-1A A4				2.A FE	497,441	86.276	429,403	497,708	497,491	0	65	0	0	3.260	3.298	MON	496	16,225	01/20/2021	01/20/2051
67181D-AK-7	OAKIG 2021-2A A2				1.A FE	924,372	87.965	813,150	924,402	924,389	0	6	0	0	2.630	2.645	MON	743	24,312	11/19/2021	11/20/2051
67571E-AE-7	Octane Receivables Trust 2022-1A D				2.A FE	495,142	100.340	501,700	500,000	497,942	0	1,009	0	0	5.540	5.862	MON	846	27,700	04/29/2022	02/20/2029
68267E-AB-0	ODART 2019-1A B		4		1.B FE	299,977	98.711	296,133	300,000	299,995	0	3	0	0	3.950	3.984	MON	560	11,850	03/12/2019	11/14/2028
68267E-AC-8	ODART 2019-1A C		4		1.C FE	199,894	98.494	196,988	200,000	199,983	0	12	0	0	4.190	4.234	MON	396	8,380	03/12/2019	11/14/2028
69700T-AA-2	PFIXD 2019-1A A		4		1.A FE	947,520	99.150	939,466	947,520	947,520	0	0	0	0	4.640	4.640	AO	8,671	43,965	02/21/2019	04/20/2037
69700T-AL-8	PFIXD 2019-1A CR				1.A FE	400,000	93.700	374,800	400,000	400,000	0	0	0	0	3.650	3.650	AO	2,879	14,600	03/30/2021	04/20/2037
71710T-AF-5	PG&E Reconvert Fund LLC Nt				1.A FE	899,897	99.643	896,787	900,000	900,000	0	0	0	0	5.536	5.536	JJ	22,974	49,824	11/18/2022	07/15/2047
77588E-AA-5	RCF 2020-1A AV		4		1.A FE	100,000	96.600	96,600	100,000	100,000	0	0	0	0	3.572	3.571	AO	625	3,572	01/30/2020	04/28/2038
77588E-AG-2	RCF 2020-1A BV		4		1.B FE	50,000	96.100	48,050	50,000	50,000	0	0	0	0	4.122	4.121	AO	361	2,061	01/30/2020	04/28/2038
77588J-AA-4	RCF 2021-2A A				1.A FE	1,500,000	92.100	1,381,500	1,500,000	1,500,000	0	0	0	0	2.625	2.625	AO	7,219	39,375	09/02/2021	10/25/2039
75574P-AA-0	RCMT 2022-FL8 A				1.A FE	1,469,996	99.940	1,478,354	1,479,242	1,479,242	0	9,051	0	0	5.950	6.632	MON	1,722	103,583	12/06/2023	01/25/2037
75575W-AC-0	Ready Capital Mortgage 2021-FL7 AS				1.A FE	1,000,000	100.150	1,001,500	1,000,000	1,000,000	0	0	0	0	6.460	6.489	MON	897	69,050	11/12/2021	11/25/2036
76243N-AA-4	RIAL 2022-FL8 A		D		1.A FE	1,975,000	100.000	2,000,000	2,000,000	1,996,483	0	20,280	0	0	6.727	7.878	MON	5,898	151,609	11/28/2023	01/19/2037
75383H-AA-9	RPTOR 2019-1 A		4		4.A FE	195,967	88.003	190,277	216,216	205,174	0	4,506	0	0	4.213	7.876	MON	759	9,109	10/25/2019	08/23/2044
77341Q-AA-6	RTCF 2022-1A A				1.A FE	1,000,000	94.300	943,000	1,000,000	1,000,000	0	0	0	0	3.526	3.530	JAJO	6,464	35,260	02/10/2022	04/25/2040
78403D-AR-1	SBA Tower Trust Nt				1.F FE	1,000,000	91.206	912,060	1,000,000	1,000,000	0	0	0	0	2.328	2.328	MON	1,035	23,345	07/08/2020	01/15/2028
78403D-AX-8	SBA Tower Trust Nt		1		1.F FE	1,000,000	82.267	822,670	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MON	1,152	26,002	10/08/2021	10/15/2056
37959P-AA-5	SEACO 2020-1A A		C	4	1.F FE	526,049	94.143	495,262	526,074	478,071	0	7,528	0	0	2.170	6.639	MON	444	11,416	09/02/2020	10/17/2040
78448P-AE-0	SMB 2015-A B		4		1.A FE	469,610	99.092	488,433	492,908	491,888	0	827	0	0	3.500	3.707	MON	767	17,252	05/13/2015	10/16/2045
78449C-AC-2	SMB 2022-C B				1.C FE	499,771	95.229	476,145	500,000	499,812	0	16	0	0	5.090	5.150	MON	1,131	25,450	08/02/2022	05/16/2050

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	F o r e i g n B O N D C H A R	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83546D-AJ-7	SONIC 2020-1A A2II			4	2.B FE	255,759	93.100	222,664	239,167	248,792	0	(1,660)	0	0	4.336	3.323	MON	317	10,370	08/05/2020	01/20/2050
12530M-AB-1	SORT 2020-1 A2			4	1.E FE	870,567	89.777	781,934	870,974	870,878	0	63	0	0	1.990	2.007	MON	770	17,381	07/14/2020	07/15/2060
85022W-AP-9	SpringCastle America Funding L 2020-AA A			4	1.A FE	0	91.853	0	0	0	0	0	0	1.970	1.980	MON	0	0	09/16/2020	09/25/2037	
85572R-AA-7	STARR 2018-1 A			4	1.F FE	300,289	97.356	292,749	300,700	303,313	0	(6,405)	0	0	4.089	1.645	MON	546	12,296	04/23/2019	05/15/2043
86212V-AE-4	STR 2018-1A A2			4	1.A FE	916,666	96.913	888,702	917,011	916,935	0	37	0	0	4.290	4.334	MON	1,202	39,340	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1A A4			4	1.C FE	474,136	98.619	467,618	474,167	474,063	0	32	0	0	4.740	4.791	MON	687	22,475	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2			4	1.A FE	1,430,334	83.893	1,187,192	1,415,126	1,423,926	0	(1,680)	0	0	3.650	3.543	MON	1,578	51,652	08/04/2020	11/20/2049
86212X-AD-2	STR 2019-1 A4			4	1.C FE	487,101	88.207	429,825	487,292	486,915	0	28	0	0	4.490	4.447	MON	669	21,879	11/06/2019	11/20/2049
86190B-AB-0	STR 2021-1A A2				1.A FE	982,056	81.363	799,391	982,500	982,240	0	63	0	0	2.960	2.985	MON	889	29,082	05/19/2021	06/20/2051
78486J-AA-5	STWD 2024-SIF3A A1				1.A FE	2,000,000	101.042	2,020,842	2,000,000	2,000,000	0	0	0	0	6.597	6.622	JAJO	23,091	68,097	03/27/2024	04/17/2036
85573Y-AE-3	STWD 2024-SIFA C				1.G FE	1,000,000	100.250	1,002,500	1,000,000	1,000,000	0	0	0	0	7.147	7.203	JAJO	16,386	0	09/27/2024	10/17/2036
86709L-AA-4	SUNBD 2020-1A A			4	1.F FE	57,009	96.230	54,862	57,011	57,011	0	(12)	0	0	3.671	3.552	MON	93	2,093	02/14/2020	02/15/2045
86709L-AB-2	SUNBD 2020-1A B			4	2.B FE	14,362	95.502	13,717	14,363	14,379	0	(15)	0	0	4.703	4.058	MON	30	676	02/14/2020	02/15/2045
87240P-AJ-0	TCP 2017-1A AR				1.A FE	3,938,283	100.383	3,953,367	3,938,283	3,938,283	0	0	0	0	6.354	6.379	FMAN	27,803	282,137	08/26/2021	08/20/2033
87267J-AA-1	TFINS 2018-2A A1			4	1.B FE	953,295	99.500	948,528	953,295	953,295	0	0	0	0	6.655	6.602	JAJO	16,213	71,332	11/20/2018	09/30/2039
89821J-AA-6	TFINS 2019-1A A1			4	1.C FE	1,084,921	100.000	1,084,921	1,084,921	1,084,921	0	0	0	0	6.871	6.928	FMAN	12,917	84,597	02/08/2019	02/02/2039
87404L-AA-0	TLWND 2019-1 A			4	2.A FE	485,826	95.009	461,581	485,828	486,005	0	(121)	0	0	3.967	3.920	MON	857	19,273	11/22/2019	12/15/2044
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	262,057	95.165	249,429	262,101	260,100	0	263	0	0	2.730	3.006	MON	219	7,155	08/04/2020	08/21/2045
89609M-AA-7	Tribute Rail LLC 2022-1 A				1.F FE	432,614	99.061	428,638	432,701	432,675	0	26	0	0	4.760	4.814	MON	801	20,862	05/19/2022	05/17/2052
89657B-AC-8	TRL 2019-2A A2			4	1.F FE	499,724	96.850	484,250	500,000	499,851	0	79	0	0	3.100	3.137	MON	603	15,500	10/08/2019	10/18/2049
643821-AA-9	USRE 2021-1 A1				1.F FE	981,870	92.196	921,960	1,000,000	993,190	0	3,658	0	0	1.910	2.307	MON	584	19,100	10/25/2021	10/20/2061
92212K-AC-0	VDC 2020-2A A2			4	1.G FE	1,000,000	91.254	912,540	1,000,000	783,559	0	64,289	0	0	1.992	11.586	MON	885	19,920	09/22/2020	09/15/2045
97063Q-AA-0	WESTF 2017-A A			4	2.B FE	713,390	96.068	685,923	713,998	716,056	0	(644)	0	0	4.690	4.610	MON	1,488	33,486	07/28/2017	08/15/2042
974153-AB-4	Wingstop Funding 2020-1A A2			4	2.B FE	494,924	93.482	460,399	492,500	493,501	0	(319)	0	0	2.841	2.733	MJSD	1,011	13,992	10/13/2020	12/05/2050
98878C-AC-0	ZCCP 2018-1A A2			4	1.A FE	206,328	100.100	208,620	208,412	207,813	0	157	0	0	6.414	6.629	JAJO	2,859	15,156	11/29/2018	01/16/2031
98887H-AL-8	ZCLO3 2015-3A A2R				1.B FE	796,000	100.050	800,400	800,000	797,755	0	472	0	0	7.044	7.190	JAJO	12,209	63,155	02/04/2021	07/15/2031
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					112,268,043	X X X	108,372,511	112,537,016	112,121,558	0	179,872	0	0	X X X	X X X	X X X	705,396	4,872,290	X X X	X X X
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					995,751,099	X X X	888,054,086	984,874,285	991,193,979	0	(294,824)	35,277	0	X X X	X X X	X X X	10,048,096	41,366,259	X X X	X X X
302570-AW-6	FPL Group Capital Inc Nt				2.B FE	1,855,000	98.854	1,729,945	1,750,000	1,750,000	0	0	0	0	6.922	0.638	JAJO	30,286	136,069	05/31/2013	10/01/2066
534187-BP-3	Lincoln National Corp Jr Sub Nt			2	2.C FE	299,024	81.279	243,837	300,000	299,027	0	8	0	0	6.894	2.196	JAJO	4,090	23,189	08/11/2021	04/20/2067
1219999999	Hybrid Securities - Issuer Obligations					2,154,024	X X X	1,973,782	2,050,000	2,049,027	0	8	0	0	X X X	X X X	X X X	34,376	159,258	X X X	X X X
1309999999	Subtotals - Hybrid Securities					2,154,024	X X X	1,973,782	2,050,000	2,049,027	0	8	0	0	X X X	X X X	X X X	34,376	159,258	X X X	X X X
2419999999	Totals - Issuer Obligations					884,391,853	X X X	781,240,498	872,502,613	879,683,629	0	(585,465)	35,277	0	X X X	X X X	X X X	9,522,605	36,544,942	X X X	X X X
2429999999	Totals - Residential Mortgage-Backed Securities					34,426,181	X X X	31,976,753	36,780,828	34,754,926	0	170,777	0	0	X X X	X X X	X X X	110,559	1,199,639	X X X	X X X

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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
P3R94G-AY-5	Corp Financiera de Desarrollo Nt	D	02/29/2024	Jeffries & Company Inc		178,460	200,000.00	2,080
M2851H-AA-2	DP World Ltd UAE Nt 6.850% 07/02/37	D	06/11/2024	Bank of America Merrill Lynch		108,400	100,000.00	3,044
P37466-AP-7	EMPRESA DE TRANSPORTE ME Nt	D	03/18/2024	Santander Investment Sec		186,491	215,000.00	1,642
Y6080G-AB-3	Misc Capital Two Labuan Nt	D	04/04/2024	Deutsche Bank Securities Inc		195,670	205,000.00	43
168863-BP-2	Republic of Chile Nt 3.620% 10/30/42	D	01/30/2024	Deutsche Bank Securities Inc		162,155	205,000.00	1,878
455780-DP-8	REPUBLIC OF INDONESIA Nt	D	02/06/2024	Jeffries & Company Inc		200,698	200,000.00	4,178
715638-DS-8	Republic of Peru Nt 3.300% 03/11/41	D	02/29/2024	BARCLAYS CAPITAL LATAM		51,730	70,000.00	1,110
715638-DT-6	Republic of Peru Nt 3.550% 03/10/51	D	04/03/2024	Goldman Sachs & Co		49,728	70,000.00	173
731011-AZ-5	Republic of Poland Government Nt	D	06/11/2024	Goldman Sachs & Co		105,878	110,000.00	1,412
760942-BD-3	Republica Orient Uruguay Nt	D	02/15/2024	MarketAxess		69,614	75,000.00	1,244
77586T-AE-6	Romania Govt International Nt	D	10/08/2024	Citigroup Global Mrkts		29,501	30,000.00	393
X7360W-CQ-3	Romanian Government Internatio Nt	D	06/14/2024	Various		153,651	146,000.00	3,919
M6320U-AX-7	Saudi International Bond Nt	D	05/24/2024	Mizuho Securities USA Inc.		141,860	200,000.00	2,313
91086Q-AV-0	United Mexican States Nt	D	07/09/2024	Various		214,540	220,000.00	3,561
91086Q-BB-3	United Mexican States Nt	D	10/08/2024	Santander Investment Sec		49,872	60,000.00	245
0309999999	Subtotal - Bonds - All Other Governments				X X X	1,898,248	2,106,000.00	27,235
07244R-BC-4	Bay Laurel Center Comm Dev Muni		01/09/2024	Bank of America Merrill Lynch		204,698	200,000.00	4,044
338035-MJ-4	City of Fishers IN Muni		01/18/2024	RBC Capital Markets		125,000	125,000.00	0
432094-AR-1	Hillsboro Economic Development Muni		01/18/2024	D.A. DAVIDSON & CO.		165,000	165,000.00	0
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	494,698	490,000.00	4,044
13034A-E5-5	California Infrastructure Muni		04/10/2024	Bank of America Merrill Lynch		399,330	500,000.00	673
19648G-CR-1	Colorado Housing and Finance Muni		01/16/2024	Truist Securities Inc		494,138	475,000.00	5,965
3140QL-Q3-3	Fannie Mae Pool FN CB1373		11/05/2024	Wells Fargo Investments		1,891,054	2,388,543.00	663
34074M-2R-1	Florida Housing Finance Corp Muni		03/07/2024	RBC Capital Markets		340,000	340,000.00	0
31418E-DD-9	FNMA MA4599 3.000% 05/01/52		02/20/2024	Wells Fargo Investments		392,474	456,697.00	799
31418E-GG-9	FNMA MA4698 3.000% 08/01/52		10/16/2024	Wells Fargo Investments		398,439	450,055.00	600
31418E-GG-9	FNMA MA4698 3.000% 08/01/52		12/25/2024	Interest Capitalization		0	0.00	0
34446A-CA-4	FOND DU LAC CO Muni 6.201% 05/01/54		10/24/2024	Samuel A Ramirez and Co Inc		275,000	275,000.00	0
3133KM-YK-5	Freddie Mac Pool FR RA6114		03/26/2024	Wells Fargo Investments		359,841	453,879.00	681
3132DU-GC-5	Freddie Mac Pool FR SD6495		11/05/2024	Wells Fargo Investments		1,323,164	1,754,714.00	366
3132DW-D6-7	Freddie Mac Pool SD8225		04/16/2024	Wells Fargo Investments		765,613	922,426.00	1,307
3132DW-EP-4	Freddie Mac Pool SD8242		07/01/2024	Wells Fargo Investments		388,122	457,792.00	38
396613-EA-5	Greenville-Spartanburg Airport Muni		08/14/2024	Bank of America Merrill Lynch		200,000	200,000.00	0
45129Y-5P-7	Idaho Housing & Finance Assoc Muni		03/07/2024	Barclays Capital Inc.		150,000	150,000.00	0
45203M-XF-3	Illinois Housing Development Muni		02/14/2024	Morgan Stanley & Co Inc		250,000	250,000.00	0
574205-HW-3	Maryland Economic Development Muni		08/06/2024	Wells Fargo Investments		1,027,170	1,000,000.00	7,097
60416T-7V-4	Minnesota Housing Finance Agen Muni		01/24/2024	RBC Capital Markets		220,000	220,000.00	0
658909-6W-1	North Dakota Housing Finance Muni		02/22/2024	RBC Capital Markets		150,000	150,000.00	0

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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
658909-6X-9	North Dakota Housing Finance Muni		02/22/2024	RBC Capital Markets		100,000	100,000.00	0
70879Q-VZ-3	Pennsylvania Housing Finance Muni		02/28/2024	RBC Capital Markets		350,000	350,000.00	0
79062D-BC-3	St Joseph County Redevelopment Muni		03/13/2024	Mesirow Financial Inc.		100,000	100,000.00	0
88275F-ZT-9	Texas Department of Housing Muni		01/16/2024	Truist Securities Inc		403,008	400,000.00	1,821
917437-HL-2	Utah Housing Corp Muni		02/29/2024	Barclays Capital Inc.		375,000	375,000.00	0
92812U-5H-7	Virginia Housing Development Muni		03/12/2024	Raymond James & Assoc		500,000	500,000.00	0
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	10,852,353	12,269,106.00	20,010
00091P-AC-8	ABDLF 2A B 8.690% 01/08/35		12/18/2024	Jeffries & Company Inc		1,500,000	1,500,000.00	0
Y202ER-AD-2	Abja Investment Co Nt 5.450% 01/24/28	D	01/08/2024	Wells Fargo Investments		199,894	200,000.00	5,026
007944-AG-6	Adventist Health System/West Muni		04/22/2024	Barclays Capital Inc.		180,132	255,000.00	1,363
00831T-AA-9	African Export-Import Bank/The Nt	D	10/08/2024	Goldman Sachs & Co		65,170	70,000.00	140
00131L-AK-1	AIA Group Ltd Nt 3.200% 09/16/40	D	04/04/2024	Wells Fargo Investments		225,319	305,000.00	596
01609W-AZ-5	Alibaba Group Holding Nt	D	03/07/2024	Deutsche Bank Securities Inc		133,220	200,000.00	560
02005N-BV-1	Ally Financial Inc Nt 6.184% 07/26/35		07/22/2024	Bank of America Merrill Lynch		500,000	500,000.00	0
Q0305#-AG-5	Ambient Bidco Pty Ltd Ser C Sr Sec Nt	D	09/05/2024	NAB Securities LLC		1,000,000	1,000,000.00	0
02364W-AW-5	America Movil SA de CV Nt	D	01/08/2024	BARCLAYS CAPITAL LATAM		106,986	100,000.00	1,701
02666T-AF-4	American Homes 4 Rent Nt		09/17/2024	JP Morgan Securities Inc		419,865	500,000.00	9,138
03028P-N*3	American Transmission Co LLC Ser B Sr Nt		07/15/2024	MUFG		500,000	500,000.00	0
03063U-AA-9	Americold Realty Oper Pa Nt		10/08/2024	RBC Capital Markets		298,788	300,000.00	1,217
G0446N-AT-1	Anglo American Capital PLC Nt	D	06/14/2024	Bank of America Merrill Lynch		153,388	200,000.00	2,129
03512T-AE-1	AngloGold Ashanti Holdings PLC Nt	D	10/08/2024	Goldman Sachs & Co		184,440	200,000.00	167
037411-AW-5	Apache Corp Nt 5.100% 09/01/40		07/19/2024	JP Morgan Securities Inc		216,905	250,000.00	4,994
04273W-AE-1	Arrow Electronics Inc Nt		04/01/2024	JP Morgan Securities Inc		249,925	250,000.00	0
28623A-AQ-8	AWPT 2016-5A A2RR 6.185% 01/25/38	D	12/19/2024	Goldman Sachs & Co		1,000,000	1,000,000.00	0
P09376-DD-6	Banco De Chile Nt 2.990% 12/09/31	D	06/10/2024	SUMRIDGE PARTNERS		170,580	200,000.00	33
05971U-2E-6	Banco de Credito del Peru Nt	D	01/04/2024	Bank of America Merrill Lynch		94,907	95,000.00	0
Y0606W-CC-2	BANGKOK BANK PCL/HK Nt	D	02/06/2024	Morgan Stanley & Co Inc		167,054	200,000.00	2,600
06684Q-AB-8	Baptist Healthcare System Muni		02/16/2024	Barclays Capital Inc.		293,832	400,000.00	236
06738E-CV-5	Barclays PLC Nt 5.335% 09/10/35	D	09/03/2024	Barclays Capital Inc.		250,000	250,000.00	0
055262-D*7	BASF SE Series E Sr Note	D	01/09/2024	NatWest Markets		1,000,000	1,000,000.00	0
070101-J#-8	Basin Electric Power Coop First Mtg Obl		02/12/2024	RBC Capital Markets		1,000,000	1,000,000.00	0
07133Y-AN-0	Battery Park Clo Ltd 2019-1A AJ	D	07/08/2024	Wells Fargo Investments		1,000,000	1,000,000.00	0
071813-BG-3	Baxter International Nt		11/13/2024	Goldman Sachs & Co		495,210	600,000.00	11,175
075887-AV-1	Becton Dickinson and Co Nt		10/09/2024	Mizuho Securities USA Inc.		263,938	250,000.00	6,042
09204U-AA-6	BLACK 2024-1A A1 6.255% 10/25/37		09/18/2024	Goldman Sachs & Co		2,000,000	2,000,000.00	0
09290E-AC-3	BLKMM 1A AR 6.247% 01/15/38		12/11/2024	Scotia Capital USA Inc.		2,500,000	2,500,000.00	0
102291-AS-0	Bowdoin College Muni 2.930% 07/01/51		01/04/2024	Barclays Capital Inc.		141,630	200,000.00	114
M2R53V-AB-6	Burgan Bank Nt 2.750% 12/15/31	D	05/24/2024	Jeffries & Company Inc		175,850	200,000.00	2,506
109487-AS-7	BWCAP 2019-1A A2R 6.547% 10/15/34		10/02/2024	Greensledge		1,000,000	1,000,000.00	0
136385-AL-5	Canadian Natl Res Nt 6.250% 03/15/38	A	09/04/2024	Barclays Capital Inc.		644,016	600,000.00	17,708
G19920-AA-8	CBQ Finance Ltd Nt 5.375% 03/28/29	D	08/06/2024	JANE STREET EXECUTING SERVICES		202,562	200,000.00	3,882

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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
P2195V-AS-4	Celulosa Arauco y Constitucion Nt	D	06/25/2024	Citigroup Global Mrkts		167,500	200,000.00	4,206
15953P-AN-9	Chapman University Muni		11/19/2024	Wells Fargo Investments		174,631	260,000.00	900
12542R-N#-3	CHS Inc Ser GG Sr Nt 6.130% 07/16/39		07/16/2024	U.S. Bancorp Investments		500,000	500,000.00	0
17887U-AB-1	CK Hutchison International 24 Nt	D	04/23/2024	HSBC Securities USA Inc		198,696	200,000.00	0
P3143N-AH-7	Codelco Inc Nt 6.150% 10/24/36	D	07/09/2024	Jeffries & Company Inc		101,861	100,000.00	1,298
20268J-AT-0	CommonSpirit Health Muni		03/22/2024	Various		281,386	280,000.00	166
223929-AC-4	CQS 2023-3A AJ 6.782% 01/25/37	D	01/02/2024	Jeffries & Company Inc		1,000,000	1,000,000.00	0
12636Y-AB-8	CRH America Finance Inc Sr Nt	D	08/06/2024	Goldman Sachs & Co		211,285	250,000.00	2,689
12626P-AN-3	CRH America Inc Nt 5.125% 05/18/45	D	08/07/2024	Various		799,024	850,000.00	9,645
24703D-BF-7	Dell Intl LLC / EMC Corp Nt		10/04/2024	Deutsche Bank Securities Inc		388,595	500,000.00	5,250
25179M-BG-7	Devon Energy Corp Nt 5.200% 09/15/34		10/17/2024	Morgan Stanley & Co Inc		196,534	200,000.00	1,444
266228-G@-8	Duquesne Light Holdings First Mtg Bond S		03/12/2024	MUFG		300,000	300,000.00	0
L2848U-AA-0	EIG Pearl Holdings Sarl Nt	D	04/09/2024	STANDARD CHARTER SECURITIES		155,750	200,000.00	1,024
N29505-AB-5	Embraer Netherlands Finance BV Nt	D	10/29/2024	Mizuho Securities USA Inc.		211,900	200,000.00	3,578
29245J-AP-7	EMP Nacional Del Petrole Nt	D	07/29/2024	MarketAxess		199,960	200,000.00	0
29278D-AA-3	Enel Chile SA Nt 4.875% 06/12/28	D	07/09/2024	Jeffries & Company Inc		53,460	55,000.00	209
29268B-AF-8	Enel Finance International NV Nt	D	11/20/2024	Barclays Capital Inc.		610,008	600,000.00	4,400
29278G-AY-4	Enel Finance International NV Nt	D	06/17/2024	Barclays Capital Inc.		912,460	1,000,000.00	458
29336T-AE-0	EnLink Midstream LLC Nt		08/12/2024	Citigroup Global Mrkts		199,236	200,000.00	0
34964U-AQ-9	FCO 21A A2R 6.332% 01/21/37		12/18/2024	Natixis		2,750,000	2,750,000.00	0
313747-AX-5	Federal Realty Invest Trust Nt		07/09/2024	Barclays Capital Inc.		100,814	150,000.00	2,402
31620M-AZ-9	Fidelity National Info Svc Inc Nt		07/25/2024	Various		502,672	600,000.00	5,621
M4289E-5Q-8	First Abu Dhabi Bank PJSC Nt	D	03/18/2024	ING Financial Markets		204,500	200,000.00	5,828
338135-G*-1	Fitchburg Gas and Electric Lig Ser 2024B		08/21/2024	TD Securities		600,000	600,000.00	0
33938X-AB-1	Flex Ltd Nt 4.875% 05/12/30	D	02/29/2024	MarketAxess		33,909	35,000.00	531
344419-AC-0	Fomento Economico Mexicano SAB Nt	D	02/21/2024	Jeffries & Company Inc		174,576	240,000.00	863
G371E7-2B-2	Fresnillo PLC Nt 4.250% 10/02/50	D	10/29/2024	Jeffries & Company Inc		149,700	200,000.00	661
D2736#-BA-6	Fritz Draxlmaier GmbH & Co KG Sr. Note,	D	06/26/2024	BNP Paribas Securities		500,000	500,000.00	0
G3R238-AD-5	Galaxy Pipeline Assets Nt	D	06/25/2024	STANDARD CHARTER SECURITIES		159,237	196,893.00	1,383
37940X-AR-3	Global Payments Inc Nt		03/12/2024	JP Morgan Securities Inc		497,660	500,000.00	2,397
38141G-B8-6	Goldman Sachs Group Inc Nt		11/15/2024	Goldman Sachs & Co		398,190	400,000.00	0
G39801-AB-4	Goodman HK Finance Nt 3.000% 07/22/30	D	01/08/2024	UBS Securities LLC		171,000	200,000.00	2,800
38967#-AA-5	Grayson-Collin First Mtg Bond Series 202		02/15/2024	280 Securities		500,000	500,000.00	0
39541E-AC-7	Greensaf Pipelines BIDD Nt	D	10/08/2024	Jeffries & Company Inc		74,078	70,000.00	582
40053X-AB-5	Grupo Energia Bogota SA ESP NT	D	10/29/2024	Santander Investment Sec		226,200	200,000.00	7,458
40049J-AZ-0	Grupo Televisa S.A. Nt	D	07/09/2024	Various		126,879	125,000.00	2,550
42217K-BB-1	Health Care REIT Nt 5.125% 03/15/43		03/27/2024	Seaport Group		227,710	250,000.00	463
40500#-AN-7	HEB Grocery Company LP Senior Note Serie		03/20/2024	Goldman Sachs & Co		1,000,000	1,000,000.00	0
44107T-BC-9	Host Hotels & Resorts LP Nt		08/07/2024	Goldman Sachs & Co		246,215	250,000.00	0
42824C-BV-0	HP Enterprise Co Nt 5.000% 10/15/34		09/12/2024	Mizuho Securities USA Inc.		247,695	250,000.00	0
45434M-2H-4	Indian Railway Finance Nt		02/29/2024	STANDARD CHARTER SECURITIES		176,318	200,000.00	853
455434-BW-9	Indianapolis Power & Light Com Nt		03/07/2024	U.S. Bancorp Investments		997,120	1,000,000.00	0
219023-AC-2	Ingredion Inc Nt 6.625% 04/15/37		12/19/2024	Mesirow Financial Inc.		214,908	200,000.00	2,392

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
P5626N-AA-3	Interconexion Electrica SA ESP Nt	D	05/23/2024	HSBC Securities USA Inc		173,900	200,000.00	43
45866F-BB-9	Intercontinental Exchange Nt		09/09/2024	Tax Free Exchange		47,515	50,000.00	0
Y41760-AB-8	IOI Investment L Bhd Nt	D	04/08/2024	Goldman Sachs & Co		224,201	265,000.00	3,925
478375-AU-2	Johnson Controls International Nt		12/10/2024	Barclays Capital Inc.		912,665	1,044,000.00	15,138
48667Q-AP-0	KazMunayGas National Co JSC Nt	D	10/17/2024	Various		230,005	265,000.00	3,296
494368-BL-6	Kimberly Clark Corp Nt		12/09/2024	JP Morgan Securities Inc		808,770	1,000,000.00	925
501044-DW-8	Kroger Co Nt 5.500% 09/15/54		08/20/2024	Citigroup Global Mrkts		497,940	500,000.00	0
521865-AZ-8	Lear Corp Nt 5.250% 05/15/49		03/14/2024	JP Morgan Securities Inc		1,267,952	1,400,000.00	25,113
78390X-AC-5	Leidos Holdings Inc Nt		03/26/2024	JP Morgan Securities Inc		483,195	500,000.00	9,669
50205M-AE-9	LG Energy Solution, Ltd. Sr. Unsec Nt	D	06/26/2024	JANE STREET EXECUTING SERVICES		195,726	200,000.00	0
50249A-AD-5	Lyb Int Finance III Nt		03/12/2024	Deutsche Bank Securities Inc		782,080	1,000,000.00	15,517
50247V-AB-5	LYB Intl Finance BV Nt		07/08/2024	Stifel		368,968	400,000.00	10,150
557497-M@-0	Madison Gas and Electric Co Sr Nt Ser B		12/04/2024	JP Morgan Securities Inc		700,000	700,000.00	0
M0152V-AX-1	Masdar Abu Dhabi Future Energy Nt	D	01/12/2024	Mizuho Securities USA Inc.		196,978	200,000.00	4,658
M6846H-AC-7	MDGH GMTN RSC Ltd Nt 3.400% 06/07/51	D	06/14/2024	Bank of America Merrill Lynch		148,881	205,000.00	194
594712-UF-6	Michigan State University Muni		01/12/2024	Wells Fargo Investments		205,361	220,000.00	4,176
61747Y-FV-2	Morgan Stanley Nt 5.516% 11/19/55		11/18/2024	Morgan Stanley & Co Inc		300,000	300,000.00	0
620076-BE-8	Motorola Solutions Inc Nt		10/02/2024	Various		406,881	400,000.00	1,956
C5864@-AP-4	Mullen Group Ltd Ser N Sr Nt	A	07/10/2024	JP Morgan Securities Inc		500,000	500,000.00	0
597861-AA-1	MyMichigan Health Muni		02/12/2024	Bank of America Merrill Lynch		113,364	155,000.00	1,071
M73020-AA-3	NBK Tier 2 Ltd Nt 2.500% 11/24/30	D	01/08/2024	MUFG		187,360	200,000.00	639
65345Y-AA-0	Niagara Energy SAC Nt 5.746% 10/03/34	D	10/29/2024	Various		258,704	260,000.00	259
65819#-AC-4	North Carolina Electric Member FMB Serie		05/30/2024	Bank of America Merrill Lynch		1,000,000	1,000,000.00	0
661169-AA-0	North Mississippi Health Servi Muni		01/09/2024	RBC Capital Markets		67,207	100,000.00	884
668138-AA-8	Northwestern Mutual Life Nt		12/03/2024	Goldman Sachs & Co		473,658	600,000.00	4,107
P57908-AH-1	Orbia Advance Corp SAB de CV Nt	D	05/23/2024	HSBC Securities USA Inc		172,940	200,000.00	4,064
686514-AH-3	Orlando Health Obligated Group Muni		02/27/2024	Wells Fargo Investments		319,547	435,000.00	5,950
690742-AM-3	Owens Corning Nt 3.500% 02/15/30		05/22/2024	Taxable Exchange		200,000	200,000.00	0
690742-AH-4	Owens Corning Nt 4.400% 01/30/48		10/03/2024	JP Morgan Securities Inc		852,850	1,000,000.00	7,822
694308-HH-3	Pacific Gas & Electric Nt		09/03/2024	Goldman Sachs & Co		260,796	300,000.00	752
695114-DE-5	Pacificorp Nt 5.800% 01/15/55		01/03/2024	JP Morgan Securities Inc		496,995	500,000.00	0
70462G-AC-2	Peacehealth Obligated Group Muni		05/16/2024	Goldman Sachs & Co		348,633	528,000.00	236
716743-AL-3	Petronas Capital Ltd Nt	D	01/08/2024	Bank of America Merrill Lynch		177,692	200,000.00	2,800
72650R-AR-3	Plains All Amer Pipeline Nt		10/18/2024	Goldman Sachs & Co		220,168	200,000.00	3,547
72650R-BC-5	Plains All Amer Pipeline Nt		07/08/2024	MarketAxess		478,764	600,000.00	11,395
736508-W#-5	Portland General Electric Co First Mtg B		02/22/2024	JP Morgan Securities Inc		500,000	500,000.00	0
Y7S272-AH-5	POSCO Nt 5.875% 01/17/33	D	01/12/2024	Goldman Sachs & Co		208,132	200,000.00	0
N7163R-AD-5	Prosus NV Nt 4.027% 08/03/50	D	08/06/2024	Various		204,276	305,000.00	2,911
69370R-AG-2	PT PERTAMINA (PERSERO) Nt	D	06/25/2024	Barclays Capital Inc.		160,105	205,000.00	3,685
74456Q-BM-7	Public Service El & Gas Nt		10/16/2024	Mizuho Securities USA Inc.		232,408	275,000.00	5,136
45660N-JC-0	RAST 2002-A12 B3 6.000% 11/25/32		01/01/2024	Interest Capitalization		2,542	2,542.00	0
756109-CQ-5	Realty Income Corp Nt 5.375% 09/01/54		11/13/2024	Various		500,340	520,000.00	6,056
758750-AP-8	Regal Beloit Corp Nt 6.400% 04/15/33		04/03/2024	Tax Free Exchange		595,483	600,000.00	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
759509-AB-8	Reliance Steel & Aluminum Co Nt		10/11/2024	Keybanc Capital Markets, Inc.		224,346	200,000.00	5,708
775109-CK-5	Rogers Communication Nt	A	04/05/2024	RBC Capital Markets		410,805	500,000.00	1,517
79575@-AP-2	Saltchuk Resources Inc Ser B Sr Nt		07/08/2024	U.S. Bancorp Investments		500,000	500,000.00	0
80007R-AL-9	Sands China Ltd Nt 4.625% 06/18/30	D	02/06/2024	STANDARD CHARTER SECURITIES		184,250	200,000.00	1,285
80414L-2P-9	Saudi Arabian Oil Co Nt	D	08/06/2024	JP Morgan Securities Inc		197,750	200,000.00	639
78396*-AY-4	SCF Funding LLC Ser W Sr Nt		08/27/2024	BNP Paribas Securities		500,000	500,000.00	0
G8038#-AT-5	Serco Group plc Series B Sr Notes	D	02/27/2024	Citigroup Global Mrkts		500,000	500,000.00	0
G7742#-AB-3	SG Finance & Treasury Limited Series B S	D	05/23/2024	Bank of America Merrill Lynch		1,000,000	1,000,000.00	0
822905-AC-9	Shell Finance US Inc Nt		10/08/2024	Tax Free Exchange		2,991,278	3,000,000.00	0
824348-BH-8	Sherwin-Williams Co Nt		07/09/2024	JP Morgan Securities Inc		315,079	383,000.00	7,443
824589-AH-8	Shinhan Bank Co Ltd Nt	D	04/08/2024	Citigroup Global Mrkts		198,770	200,000.00	0
P0R80B-AG-7	Sitios LatinoAmerica Nt	D	01/05/2024	JP Morgan Securities Inc		182,000	200,000.00	2,837
83272G-AB-7	Smurfit Kappa Treasury Nt	D	03/26/2024	Citigroup Global Mrkts		1,000,000	1,000,000.00	0
83444M-AJ-0	Solventum Corp Nt 5.900% 04/30/54		04/03/2024	Stifel		977,030	1,000,000.00	6,228
83007C-AG-7	South Bow Nt 6.176% 10/01/54		11/12/2024	Various		548,814	550,000.00	3,860
842400-FW-8	Southern Cal Edison Nt		11/06/2024	JP Morgan Securities Inc		401,095	500,000.00	2,817
847177-AR-3	Spartanburg Stadium Facilities Muni		05/31/2024	Wells Fargo Investments		715,000	715,000.00	0
833636-AN-3	SQM S.A. Nt 6.500% 11/07/33	D	02/06/2024	HSBC Securities USA Inc		212,380	205,000.00	3,368
78478E-AC-2	St Marys Cement Inc Nt	A	03/27/2024	Goldman Sachs & Co		197,818	200,000.00	0
853254-CC-2	Standard Chartered PLC Nt	D	07/09/2024	Goldman Sachs & Co		165,806	200,000.00	164
78486J-AA-5	STWD 2024-SIF3A A1 6.597% 04/17/36		03/27/2024	Mitsubishi Securities		2,000,000	2,000,000.00	0
85573Y-AE-3	STWD 2024-SIFA C 7.147% 10/17/36		09/27/2024	Deutsche Bank Securities Inc		1,000,000	1,000,000.00	0
71644E-AG-7	Suncor Energy Nt 5.950% 05/15/35	A	09/10/2024	JP Morgan Securities Inc		209,632	200,000.00	3,834
71644E-AJ-1	Suncor Energy Nt 6.800% 05/15/38	A	04/05/2024	JP Morgan Securities Inc		214,926	200,000.00	5,440
86722T-AB-8	Suncor Inc Nt 6.850% 06/01/39	A	09/11/2024	Barclays Capital Inc.		454,308	400,000.00	7,687
86765B-AV-1	Sunoco Logistics Partners Sr Nt		06/06/2024	Citigroup Global Mrkts		182,152	200,000.00	1,980
86964W-AK-8	Suzano Austria GmbH Nt	D	10/29/2024	Various		115,770	140,000.00	1,762
881575-AC-8	TESCO PLC Nt 6.150% 11/15/37	D	03/04/2024	JP Morgan Securities Inc		503,490	500,000.00	9,481
88323A-AB-8	Thaioil Treasury Center Co Ltd Nt	D	03/18/2024	Morgan Stanley & Co Inc		205,244	235,000.00	1,814
89681L-AA-0	Triton Container International Nt	D	03/15/2024	JP Morgan Securities Inc		79,832	100,000.00	36
898813-AM-2	Tucson Electric Power Co Nt		03/07/2024	JP Morgan Securities Inc		910,400	1,000,000.00	24,444
91135@-AF-2	United Power, Inc. Series 2024F First Mt		04/25/2024	Cooperative Securities		1,000,000	1,000,000.00	0
914073-HD-6	University of Arkansas Muni		01/04/2024	Citigroup Global Mrkts		444,567	440,000.00	9,323
91476P-B5-6	University of Oklahoma Muni		04/10/2024	Barclays Capital Inc.		130,000	130,000.00	0
91476P-D6-2	University of Oklahoma Muni		04/17/2024	Goldman Sachs & Co		200,000	200,000.00	0
92277G-AF-4	Ventas Realty LP Nt 4.375% 02/01/45		02/27/2024	Stifel		395,610	500,000.00	1,701
92529@-AE-7	Versant Power Ser A Sr Nt		11/14/2024	RBC Capital Markets		700,000	700,000.00	0
45685E-AJ-5	VOYA Financial Inc Nt 5.700% 07/15/43		12/13/2024	JP Morgan Securities Inc		1,954,000	2,000,000.00	47,817
956708-AB-7	West Virginia United Health Sy Muni		05/29/2024	Raymond James & Assoc		96,012	150,000.00	2,334
96812W-AA-3	Wildlife Conservation Society Muni		02/13/2024	Wells Fargo Investments		183,043	260,000.00	345
970648-AN-1	Willis North America Inc Nt		05/13/2024	Sun Trust Capital Mrkts		1,227,438	1,250,000.00	8,932
98422H-AA-4	XIAOMI BEST TIME INTL Nt	D	01/08/2024	JP Morgan Securities Inc		174,620	200,000.00	1,331

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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
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	75,561,525	79,729,435.00	463,579
2509999997	Subtotal - Bonds - Part 3				X X X	88,806,824	94,594,541.00	514,868
2509999998	Summary Item from Part 5 for Bonds				X X X	47,358	50,000.00	463
2509999999	Subtotal - Bonds				X X X	88,854,182	94,644,541	515,331
6009999999	Totals				X X X	88,854,182	X X X	515,331

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38373Q-2C-4	GNR 2003-46 HA 4.500% 06/20/33		12/01/2024	Paydown		5,754	5,754.00	6,404	5,941	0	(187)	0	(187)	0	5,754	0	0	0	142	06/20/2033
38374F-3P-7	GNR 2004-26 GE 5.000% 04/16/34		12/01/2024	Paydown		33,813	33,813.00	37,596	35,026	0	(1,214)	0	(1,214)	0	33,813	0	0	0	871	04/16/2034
38374N-SL-2	GNR 2006-50 JC 5.000% 06/20/36		12/01/2024	Paydown		70,788	70,788.00	77,495	71,384	0	(596)	0	(596)	0	70,788	0	0	0	1,869	06/20/2036
383742-RV-7	GNR 2008-15 NB 4.500% 02/20/38		12/01/2024	Paydown		1,929	1,929.00	2,070	1,981	0	(51)	0	(51)	0	1,929	0	0	0	47	02/20/2038
383742-LF-8	GNR 2008-6 DU 4.250% 02/20/38		12/01/2024	Paydown		68,467	68,467.00	74,576	70,690	0	(2,222)	0	(2,222)	0	68,467	0	0	0	1,465	02/20/2038
38374X-D9-3	GNR 2009-84 C 4.000% 09/16/24		08/01/2024	Paydown		11,238	11,238.00	11,910	11,247	0	(9)	0	(9)	0	11,238	0	0	0	143	09/16/2024
38374X-D9-3	GNR 2009-84 C 4.000% 09/16/24		09/16/2024	Maturity		22	22.00	23	22	0	0	0	0	0	22	0	0	0	1	09/16/2024
38376G-XA-3	GNR 2010-141 B 2.717% 02/16/44		09/01/2024	Paydown		3,783	3,783.00	3,772	3,779	0	5	0	5	0	3,783	0	0	0	55	02/16/2044
38377W-GL-2	GNR 2011-72 BP 4.000% 05/20/41		12/01/2024	Paydown		57,085	57,085.00	62,533	59,163	0	(2,078)	0	(2,078)	0	57,085	0	0	0	1,224	05/20/2041
38378B-QF-9	GNR 2012-27 C 3.090% 03/16/44		12/01/2024	Paydown		53,337	53,337.00	53,130	53,251	0	86	0	86	0	53,337	0	0	0	898	03/16/2044
38378W-KU-6	GNR 2013-120 BW 3.000% 08/20/42		12/01/2024	Paydown		316,156	316,156.00	290,073	310,601	0	5,555	0	5,555	0	316,156	0	0	0	5,633	08/20/2042
38378W-BU-6	GNR 2013-122 WB 3.000% 03/20/42		12/01/2024	Paydown		152,548	152,548.00	146,446	151,978	0	570	0	570	0	152,548	0	0	0	2,694	03/20/2042
38378Y-S8-3	GNR 2014-34 PA 2.471% 09/16/53		12/01/2024	Paydown		78,302	78,302.00	78,816	78,392	0	(90)	0	(90)	0	78,302	0	0	0	636	09/16/2053
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2024	Paydown		18,629	18,629.00	18,908	18,815	0	(187)	0	(187)	0	18,629	0	0	0	402	08/26/2036
46641X-AA-3	JPTAX 2014-1 A 4.000% 11/27/38		12/01/2024	Paydown		18,767	18,767.00	19,564	19,292	0	(525)	0	(525)	0	18,767	0	0	0	367	11/27/2038
83162C-PS-6	SBAP 2005-20H 5.110% 08/01/25		08/01/2024	Paydown		3,079	3,079.00	3,079	3,079	0	0	0	0	0	3,079	0	0	0	115	08/01/2025
925387-AE-2	Vessel Management Service Nt		07/25/2024	Various		1,081,917	1,047,500.00	1,180,910	1,125,172	0	(3,797)	0	(3,797)	0	1,121,376	0	(73,875)	(73,875)	76,022	04/16/2035
925387-AE-2	Vessel Management Service Nt		04/16/2024	Various		48,000	48,000.00	54,113	51,559	0	(3,559)	0	(3,559)	0	48,000	0	0	0	1,230	04/16/2035
0109999999	Bonds - U.S. Governments				X X X	2,023,614	1,989,197.00	2,121,418	2,071,372	0	(8,299)	0	(8,299)	0	2,063,073	0	(73,875)	(73,875)	93,814	X X X
3140QL-6U-5	Fannie Mae Pool CB1782		12/01/2024	Paydown		47,775	47,775.00	38,922	39,259	0	8,515	0	8,515	0	47,775	0	0	0	528	10/01/2051
3140QL-Q3-3	Fannie Mae Pool FN CB1373		12/25/2024	Paydown		5,909	5,909.00	4,678	0	0	1,231	0	1,231	0	5,909	0	0	0	10	08/01/2051
31307B-BG-4	FGCI J22739 2.500% 03/01/28		12/01/2024	Paydown		59,427	59,427.00	59,409	59,392	0	35	0	35	0	59,427	0	0	0	797	03/01/2028
31393R-WG-1	FHR 2631 MD 5.000% 06/15/33		12/01/2024	Paydown		19,559	19,559.00	21,305	20,101	0	(542)	0	(542)	0	19,559	0	0	0	517	06/15/2033
31394Y-F3-3	FHR 2796 LB 4.500% 05/15/24		05/01/2024	Paydown		4,048	4,048.00	4,395	4,051	0	(3)	0	(3)	0	4,048	0	0	0	37	05/15/2024
31395E-WF-0	FHR 2844 PE 5.000% 08/15/34		12/01/2024	Paydown		87,239	87,239.00	96,763	91,348	0	(4,109)	0	(4,109)	0	87,239	0	0	0	2,445	08/15/2034
31395J-SP-2	FHR 2890 PE 5.000% 11/15/34		12/01/2024	Paydown		9,006	9,006.00	9,850	9,296	0	(290)	0	(290)	0	9,006	0	0	0	260	11/15/2034
31395M-QK-8	FHR 2935 HJ 5.000% 02/15/35		12/01/2024	Paydown		47,968	47,968.00	52,980	49,663	0	(1,695)	0	(1,695)	0	47,968	0	0	0	1,226	02/15/2035
31395U-6Q-9	FHR 2981 NE 5.000% 05/15/35		12/01/2024	Paydown		22,414	22,414.00	24,355	23,064	0	(650)	0	(650)	0	22,414	0	0	0	599	05/15/2035
31398E-FE-9	FHR 3538 GX 4.500% 06/15/29		12/01/2024	Paydown		42,974	42,974.00	45,391	43,551	0	(577)	0	(577)	0	42,974	0	0	0	1,765	06/15/2029
31398E-4W-1	FHR 3541 KB 4.000% 06/15/24		05/01/2024	Paydown		4,684	4,684.00	4,945	4,684	0	0	0	0	0	4,684	0	0	0	41	06/15/2024
31398E-4W-1	FHR 3541 KB 4.000% 06/15/24		06/15/2024	Maturity		437	437.00	461	437	0	0	0	0	0	437	0	0	0	7	06/15/2024
3137GA-B7-1	FHR 3726 PC 2.500% 08/15/40		12/01/2024	Paydown		4,470	4,470.00	4,465	4,465	0	4	0	4	0	4,470	0	0	0	57	08/15/2040
3137A5-M3-5	FHR 3795 B 3.500% 01/15/26		12/01/2024	Paydown		38,073	38,073.00	39,131	38,133	0	(60)	0	(60)	0	38,073	0	0	0	665	01/15/2026
3137A7-HC-7	FHR 3800 KE 3.500% 02/15/26		12/01/2024	Paydown		23,338	23,338.00	24,761	23,444	0	(107)	0	(107)	0	23,338	0	0	0	404	02/15/2026
3137A9-BH-8	FHR 3846 KE 4.000% 04/15/26		11/01/2024	Paydown		8,336	8,336.00	9,033	8,357	0	(21)	0	(21)	0	8,336	0	0	0	85	04/15/2026
3137AM-AM-9	FHR 3997 GK 2.000% 01/15/41		12/01/2024	Paydown		1,726	1,726.00	1,725	1,725	0	1	0	1	0	1,726	0	0	0	18	01/15/2041
3137AM-VQ-7	FHR 4018 B 3.500% 03/15/27		12/01/2024	Paydown		16,255	16,255.00	16,618	16,278	0	(23)	0	(23)	0	16,255	0	0	0	294	03/15/2027
3137AT-TJ-1	FHR 4104 KJ 3.000% 09/15/32		12/01/2024	Paydown		254,898	254,898.00	261,898	256,623	0	(1,724)	0	(1,724)	0	254,898	0	0	0	3,816	09/15/2032
3137AY-D3-2	FHR 4166 PV 3.250% 07/15/37		12/01/2024	Paydown		9,741	9,741.00	10,068	9,783	0	(43)	0	(43)	0	9,741	0	0	0	172	07/15/2037

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3137B6-TQ-4	FHR 4286 JL 2.500% 12/15/28		12/01/2024	Paydown		293,604	293,604.00	253,417	285,784	0	7,821	0	7,821	0	293,604	0	0	0	3,779	12/15/2028
3137FD-4Z-2	FHR 4748 QV 3.500% 12/15/40		12/01/2024	Paydown		1,141,933	1,141,933.00	1,159,151	1,143,755	0	(1,822)	0	(1,822)	0	1,141,933	0	0	0	21,714	12/15/2040
3137FY-AX-4	FHR 5092 BA 1.250% 02/25/49		12/01/2024	Paydown		232,908	232,908.00	231,452	231,742	0	1,166	0	1,166	0	232,908	0	0	0	1,634	02/25/2049
3140M1-EP-5	FN BU0141 2.000% 10/01/51		12/01/2024	Paydown		33,869	33,869.00	27,879	27,932	0	5,937	0	5,937	0	33,869	0	0	0	398	10/01/2051
3140QM-6B-5	FN CB2665 3.000% 01/01/52		12/01/2024	Paydown		57,356	57,356.00	48,842	48,906	0	8,450	0	8,450	0	57,356	0	0	0	962	01/01/2052
31418A-WG-9	FN MA1546 3.500% 08/01/43		12/01/2024	Paydown		29,539	29,539.00	29,655	29,638	0	(98)	0	(98)	0	29,539	0	0	0	579	08/01/2043
31418E-J5-0	FNMA 4783 4.000% 10/01/52		12/01/2024	Paydown		32,262	32,262.00	27,977	28,009	0	4,253	0	4,253	0	32,262	0	0	0	732	10/01/2052
31418E-DD-9	FNMA MA4599 3.000% 05/01/52		12/01/2024	Paydown		25,479	25,479.00	21,896	0	0	3,583	0	3,583	0	25,479	0	0	0	352	05/01/2052
31418E-GG-9	FNMA MA4698 3.000% 08/01/52		12/01/2024	Paydown		5,635	5,635.00	4,988	0	0	646	0	646	0	5,635	0	0	0	20	08/01/2052
31393C-W5-8	FNR 2003-W8 1A4 4.780% 12/25/42		12/01/2024	Paydown		15,565	15,565.00	16,974	16,308	0	(743)	0	(743)	0	15,565	0	0	0	364	12/25/2042
31394C-VS-8	FNR 2005-20 QH 5.000% 03/25/35		12/01/2024	Paydown		19,775	19,775.00	21,505	20,369	0	(594)	0	(594)	0	19,775	0	0	0	572	03/25/2035
31398M-GJ-9	FNR 2010-17 HB 3.500% 03/25/25		12/01/2024	Paydown		11,404	11,404.00	11,324	11,376	0	28	0	28	0	11,404	0	0	0	198	03/25/2025
3136A1-YM-1	FNR 2011-101 LB 4.000% 10/25/41		12/01/2024	Paydown		79,010	79,010.00	85,889	81,632	0	(2,623)	0	(2,623)	0	79,010	0	0	0	1,699	10/25/2041
3136A2-JY-0	FNR 2011-111 HB 4.000% 11/25/41		12/01/2024	Paydown		135,693	135,693.00	144,608	138,426	0	(2,733)	0	(2,733)	0	135,693	0	0	0	2,934	11/25/2041
3136A1-J3-0	FNR 2011-112 DB 4.000% 11/25/41		12/01/2024	Paydown		28,571	28,571.00	29,113	28,760	0	(189)	0	(189)	0	28,571	0	0	0	531	11/25/2041
3136A3-MT-5	FNR 2011-146 CY 3.500% 11/25/41		12/01/2024	Paydown		19,420	19,420.00	19,342	19,361	0	59	0	59	0	19,420	0	0	0	347	11/25/2041
3136A0-X2-8	FNR 2011-85 JB 4.000% 09/25/41		12/01/2024	Paydown		13,546	13,546.00	13,381	13,459	0	86	0	86	0	13,546	0	0	0	286	09/25/2041
3136AG-YP-1	FNR 2013-101 VB 3.000% 09/25/33		12/01/2024	Paydown		519,240	519,240.00	476,078	514,205	0	5,035	0	5,035	0	519,240	0	0	0	8,254	09/25/2033
3136AH-YH-7	FNR 2013-135 KN 2.500% 01/25/29		12/01/2024	Paydown		266,292	266,292.00	232,839	260,645	0	5,647	0	5,647	0	266,292	0	0	0	3,488	01/25/2029
3136AD-XY-0	FNR 2013-26 HD 3.000% 12/25/31		12/01/2024	Paydown		873,492	873,492.00	800,337	863,973	0	9,518	0	9,518	0	873,492	0	0	0	14,418	12/25/2031
3133KM-YK-5	Freddie Mac Pool FR RA6114		12/01/2024	Paydown		19,242	19,242.00	15,256	0	0	3,987	0	3,987	0	19,242	0	0	0	167	02/01/2052
3132DU-GC-5	Freddie Mac Pool FR SD6495		12/01/2024	Paydown		7,764	7,764.00	5,855	0	0	1,909	0	1,909	0	7,764	0	0	0	10	06/01/2051
3132DW-CT-8	Freddie Mac Pool SD8182		12/01/2024	Paydown		26,815	26,815.00	20,196	20,317	0	6,499	0	6,499	0	26,815	0	0	0	276	12/01/2051
3132DW-D6-7	Freddie Mac Pool SD8225		12/01/2024	Paydown		35,112	35,112.00	29,143	0	0	5,969	0	5,969	0	35,112	0	0	0	405	07/01/2052
3132DW-EP-4	Freddie Mac Pool SD8242		12/01/2024	Paydown		16,048	16,048.00	13,606	0	0	2,442	0	2,442	0	16,048	0	0	0	173	09/01/2052
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	4,647,851	4,647,851.00	4,471,856	4,488,251	0	64,175	0	64,175	0	4,647,851	0	0	0	78,035	X X X
00038R-AA-4	AASET 2019-2 A 3.376% 10/16/39		12/16/2024	Paydown		108,531	108,531.00	108,530	103,878	0	4,653	0	4,653	0	108,531	0	0	0	2,057	10/16/2039
00090T-AA-5	ABPCI Direct Lending Fund ABS 2020-1A A		10/20/2024	Paydown		124,740	124,740.00	124,740	124,723	0	17	0	17	0	124,740	0	0	0	2,375	12/20/2030
00085Y-AB-9	ACC Auto Trust 2022-A B		12/15/2024	Paydown		150,608	150,608.00	150,605	150,606	0	1	0	1	0	150,608	0	0	0	7,692	04/15/2027
008252-AM-0	Affiliated Managers Group Inc Nt		02/15/2024	Maturity		250,000	250,000.00	247,828	249,968	0	32	0	32	0	250,000	0	0	0	5,313	02/15/2024
01448X-AA-3	ALESC 6A A1 5.324% 03/23/35		12/23/2024	Paydown		57,656	57,656.00	54,629	56,224	0	1,432	0	1,432	0	57,656	0	0	0	3,572	03/23/2035
018522-H*-6	Allete Inc 1st Mtge Bd		03/15/2024	Various		2,000,000	2,000,000.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	36,900	03/15/2024
03065U-AB-5	AMCAR 2022 A2 6.190% 04/19/27		12/18/2024	Paydown		152,724	152,724.00	152,722	152,722	0	2	0	2	0	152,724	0	0	0	5,367	04/19/2027
025816-BK-4	Amer Express Co Nt 3.625% 12/05/24		04/24/2024	Bank of America Merrill Lynch		987,800	1,000,000.00	1,030,980	1,003,966	0	(1,478)	0	(1,478)	0	1,002,488	0	(14,688)	(14,688)	14,198	12/05/2024
03073E-AL-9	AmerisourceBergen Corp Nt		05/15/2024	Maturity		400,000	400,000.00	398,860	399,950	0	50	0	50	0	400,000	0	0	0	6,800	05/15/2024
031100-L*-9	Ametek Inc Sr Nt Ser J		09/30/2024	Maturity		500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,650	09/30/2024
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro		12/31/2024	Redemption	100.0000	9,499	9,499.00	9,499	9,499	0	0	0	0	0	9,499	0	0	0	1,927	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu		12/31/2024	Redemption	100.0000	9,720	9,720.00	9,720	9,720	0	0	0	0	0	9,720	0	0	0	2,021	09/30/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro		12/31/2024	Redemption	100.0000	7,437	7,437.00	7,437	7,437	0	0	0	0	0	7,437	0	0	0	1,622	09/30/2039

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro		12/31/2024	Redemption	100.0000	10,421	10,421.00	10,421	10,421	0	0	0	0	0	10,421	0	0	0	2,149	08/31/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Thro		12/31/2024	Redemption	100.0000	7,776	7,776.00	7,776	7,776	0	0	0	0	0	7,776	0	0	0	1,696	09/30/2039
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2		12/01/2024	Paydown		91,250	91,250.00	86,981	87,474	0	3,775	0	3,775	0	91,250	0	0	0	2,268	05/25/2067
03837P-AA-5	AQFIT 2017-A A 3.720% 11/15/35		06/15/2024	Paydown		25,298	25,298.00	25,295	4,926	0	20,372	0	20,372	0	25,298	0	0	0	255	11/15/2035
038370-AB-8	AQFIT 2019-A B 3.470% 07/16/40		12/15/2024	Paydown		57,847	57,847.00	57,842	57,825	0	22	0	22	0	57,847	0	0	0	1,059	07/16/2040
038370-AC-6	AQFIT 2019-A C 4.010% 07/16/40		12/15/2024	Paydown		38,565	38,565.00	38,559	38,547	0	18	0	18	0	38,565	0	0	0	816	07/16/2040
038413-AB-6	AQFIT 2020-AA B 2.790% 07/17/46		12/17/2024	Paydown		15,418	15,418.00	15,413	15,412	0	6	0	6	0	15,418	0	0	0	375	07/17/2046
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2	D	07/12/2024	Redemption	100.0000	22,352	22,352.00	22,352	22,352	0	0	0	0	0	22,352	0	0	0	724	01/12/2034
042735-BG-4	Arrow Electronics Inc Sr Nt		09/08/2024	Maturity		500,000	500,000.00	496,935	499,669	0	331	0	331	0	500,000	0	0	0	16,250	09/08/2024
W0805#-AN-8	Assa Abloy Fin Svcs AB Sr Nt Ser M	D	08/09/2024	Maturity		800,000	800,000.00	789,926	799,380	0	620	0	620	0	800,000	0	0	0	21,215	08/09/2024
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt	D	09/30/2024	Redemption	100.0000	28,333	28,333.00	28,333	28,333	0	0	0	0	0	28,333	0	0	0	1,004	09/30/2030
05946X-BP-7	BAFC 2002-2 B1 6.000% 11/25/32		12/01/2024	Paydown		7,114	7,114.00	7,103	6,529	0	585	0	585	0	7,114	0	0	0	279	11/25/2032
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st		10/01/2024	Redemption	100.0000	88,747	88,747.00	90,629	89,582	0	(835)	0	(835)	0	88,747	0	0	0	3,550	10/01/2031
070101-#-8	Basin Electric Power Coop First Mtg Obl		08/15/2024	Redemption	100.0000	16,667	16,667.00	16,667	0	0	0	0	0	0	16,667	0	0	0	541	02/15/2054
07274E-AG-8	Bayer US Finance Nt 3.375% 10/08/24	D	04/24/2024	Wells Fargo Investments		987,770	1,000,000.00	994,255	999,486	0	210	0	210	0	999,696	0	(11,926)	(11,926)	18,563	10/08/2024
07274E-AG-8	Bayer US Finance Nt 3.375% 10/08/24	D	10/08/2024	Maturity		1,000,000	1,000,000.00	994,255	999,486	0	514	0	514	0	1,000,000	0	0	0	33,750	10/08/2024
12327F-AA-5	BJETS 2024-2A A 2020-1A A		04/15/2024	Call	100.0000	89,799	89,799.00	89,798	89,884	0	64	0	64	0	89,948	0	(149)	(149)	1,533	11/15/2035
12327F-AA-5	BJETS 2024-2A A 2020-1A A		03/15/2024	Paydown		8,716	8,716.00	8,716	8,724	0	(8)	0	(8)	0	8,716	0	0	0	43	11/15/2035
12327F-AB-3	BJETS 2024-2A A 2020-1A B		04/15/2024	Call	100.0000	70,839	70,839.00	70,839	71,718	0	(79)	0	(79)	0	71,639	0	(800)	(800)	1,609	11/15/2035
12327F-AB-3	BJETS 2024-2A A 2020-1A B		03/15/2024	Paydown		4,004	4,004.00	4,004	4,054	0	(50)	0	(50)	0	4,004	0	0	0	26	11/15/2035
12327B-AA-4	BJETS 2024-2A A 2021-1A A		09/16/2024	Call	100.0000	349,955	349,955.00	349,952	349,954	0	0	0	0	0	349,954	0	1	1	7,484	04/15/2036
12327B-AA-4	BJETS 2024-2A A 2021-1A A		08/15/2024	Paydown		124,224	124,224.00	124,223	124,223	0	1	0	1	0	124,224	0	0	0	837	04/15/2036
12327A-AA-6	BJETS 2024-2A A 2022-1A A		12/15/2024	Paydown		180,408	180,408.00	175,024	176,710	0	3,698	0	3,698	0	180,408	0	0	0	4,034	06/15/2037
092174-AA-9	Black Knight Infoserv LLC Nt		06/03/2024	Taxable Exchange		47,358	50,000.00	50,000	50,000	0	0	0	0	0	50,000	0	(2,642)	(2,642)	1,501	09/01/2028
09262N-AC-7	Blackrock Maroon Bells CLO 2022-1A A1	D	12/19/2024	Call	100.0000	1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	91,757	10/15/2034
099724-AM-8	Borg Warner Auto Nt 5.000% 10/01/25		11/01/2024	Call	101.0000	303,000	300,000.00	351,444	318,444	0	(8,738)	0	(8,738)	0	309,706	0	(9,706)	(9,706)	19,250	10/01/2025
10373Q-AC-4	BP Capital Markets America Inc Sr Nt		02/16/2024	Citigroup Global Mrkts		960,640	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(39,360)	(39,360)	16,295	09/21/2028
073914-VZ-3	BSMSI 1997-6 B1 8.765% 03/25/31		12/01/2024	Paydown		564	564.00	472	417	0	147	0	147	0	564	0	0	0	18	03/25/2031
05577@-AN-0	BTMU Capital Corp Equip Nt		10/15/2024	Redemption	100.0000	29,743	29,743.00	31,890	29,977	0	(234)	0	(234)	0	29,743	0	0	0	1,077	10/15/2024
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		10/30/2024	Paydown		1,250	1,250.00	1,250	1,250	0	0	0	0	0	1,250	0	0	0	33	07/30/2051
12117#-AA-9	Bureau Veritas Holdings Inc Gtd Sr Nt	D	12/13/2024	Call	100.0000	1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	47,098	09/01/2027
F1369#-AL-7	Bureau Veritas S.A. Sr Nt	D	12/13/2024	Call	100.0000	500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,336	01/22/2030
10948T-AC-2	BWCAP 2019-1A A2 7.104% 01/15/31		10/23/2024	Call	100.0000	800,000	800,000.00	800,000	800,000	0	0	0	0	0	800,000	0	0	0	64,916	01/15/2031
13648T-AB-3	Canadian Pacific Railway Co Nt	A	04/24/2024	MarketAxess		474,785	500,000.00	476,170	481,224	0	2,345	0	2,345	0	483,568	0	(8,783)	(8,783)	6,293	06/01/2026
13648T-AF-4	Canadian Pacific Railway Co Nt	A	11/26/2024	Morgan Stanley & Co Inc		180,498	200,000.00	179,486	179,760	0	373	0	373	0	180,133	0	365	365	10,079	05/01/2048
14367L-AE-1	CarNow Auto Receivables Trust 2022-1A C		12/15/2024	Paydown		372,835	372,835.00	372,762	372,822	0	13	0	13	0	372,835	0	0	0	17,095	09/15/2027
14686A-AS-8	CARVL 2019-1A BR 6.354% 04/20/32		05/21/2024	Deutsche Bank Securities Inc		901,350	900,000.00	900,000	900,000	0	0	0	0	0	900,000	0	1,350	1,350	38,464	04/20/2032
19421U-AC-8	CASL 2019-A B 3.810% 12/28/48		12/25/2024	Paydown		47,265	47,265.00	47,261	47,266	0	(1)	0	(1)	0	47,265	0	0	0	929	12/28/2048
14879E-AH-1	Catalent Pharma Solution Nt		12/18/2024	Call	101.5630	76,172	75,000.00	63,000	65,112	0	1,631	0	1,631	0	66,743	0	8,257	8,257	4,317	02/15/2029
14879E-AK-4	Catalent Pharma Solution Nt		12/18/2024	Call	101.3766	101,377	100,000.00	99,688	99,717	0	17	0	17	0	99,734	0	266	266	5,625	04/01/2030
12510H-AC-4	CAUTO 2020-1A A3 3.250% 02/15/50		12/15/2024	Paydown		4,746	4,746.00	4,742	4,744	0	2	0	2	0	4,746	0	0	0	84	02/15/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
15132E-DR-6	CDMC 2003-4 B1 5.500% 05/25/33	12/01/2024	Paydown		16	1,793.00	1,172	963	0	(947)	0	(947)	0	16	0	0	0	91	05/25/2033	
161546-FV-3	CFAB 2003-4 1A5 5.069% 05/25/33	12/01/2024	Paydown		28,450	28,450.00	29,906	27,586	0	865	0	865	0	28,450	0	0	0	666	05/25/2033	
161542-DD-4	CFLAT 2003-C2 2AP 0.000% 08/25/34	12/01/2024	Paydown		13,722	13,722.00	11,427	11,328	0	2,394	0	2,394	0	13,722	0	0	0	0	08/25/2034	
63172D-AA-9	CFOZ 2019-1 A 3.980% 08/15/34	11/15/2024	Paydown		118,840	118,840.00	118,986	118,390	0	450	0	450	0	118,840	0	0	0	3,114	08/15/2034	
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P	12/10/2024	Redemption 100.0000		5,294	5,294.00	5,294	5,294	0	0	0	0	0	5,294	0	0	0	3,398	06/30/2043	
171265-C#-6	Chugach Electric Bd 2.910% 10/30/50	10/31/2024	Redemption 100.0000		25,143	25,143.00	25,143	25,143	0	0	0	0	0	25,143	0	0	0	549	10/30/2050	
171512-AE-6	Churchhill Middle Market 2019-1A B	04/11/2024	Call 100.0000		1,200,000	1,200,000.00	1,036,500	1,116,586	0	7,499	0	7,499	0	1,124,085	0	75,915	75,915	46,621	01/23/2032	
14856G-AA-8	CLAST 2021-1A A 3.474% 01/15/46	12/15/2024	Paydown		78,722	78,722.00	78,720	77,768	0	954	0	954	0	78,722	0	0	0	786	01/15/2046	
21872U-AC-8	Colony American Finance 2020-1 A2	12/01/2024	Paydown		258,165	258,165.00	258,157	258,048	0	117	0	117	0	258,165	0	0	0	5,728	03/15/2050	
20338H-AB-9	Commscope Tech LLC Nt 5.000% 03/15/27	11/27/2024	Bank of America Merrill Lynch		85,750	100,000.00	38,341	41,625	0	5,475	5,906	(431)	0	41,194	0	44,556	44,556	6,028	03/15/2027	
20337Y-AA-5	Commscope Tech LLC Sr Nt	12/05/2024	JP Morgan Securities Inc		85,478	87,000.00	70,816	70,905	0	5,037	5,085	(48)	0	70,857	0	14,621	14,621	5,090	06/15/2025	
209111-FE-8	Con Edison Co Of NY Nt	12/01/2024	Various		1,500,000	1,500,000.00	1,494,795	1,499,451	0	549	0	549	0	1,500,000	0	0	0	49,500	12/01/2024	
22541N-7A-1	CSFB 2003-10 DB1 5.563% 05/25/33	12/01/2024	Paydown		802	1,819.00	1,696	1,436	0	(634)	0	(634)	0	802	0	0	0	65	05/25/2033	
12767*-AA-6	CTL Trust - Ochsner CTL Pass-Through T	12/15/2024	Redemption 100.0000		11,890	11,890.00	11,890	11,890	0	0	0	0	0	11,890	0	0	0	376	01/15/2043	
12662P-AB-4	CVR Energy Inc Nt 5.250% 02/15/25	02/15/2024	Call 100.0000		125,000	125,000.00	124,688	124,925	0	8	0	8	0	124,933	0	67	67	3,281	02/15/2025	
233046-AL-5	DB Master Finance LLC 2019-1A A23	11/20/2024	Paydown		470	470.00	467	468	0	2	0	2	0	470	0	0	0	13	05/20/2049	
251563-CP-5	DMSI 2004-1 B1 5.500% 09/25/33	12/01/2024	Paydown		158	158.00	134	156	0	3	0	3	0	158	0	0	0	5	09/25/2033	
251563-CN-0	DMSI 2004-1 M 5.500% 09/25/33	12/01/2024	Paydown		474	474.00	420	408	0	67	0	67	0	474	0	0	0	15	09/25/2033	
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47	01/25/2024	Paydown		538	538.00	522	529	0	9	0	9	0	538	0	0	0	6	07/25/2047	
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51	01/25/2024	Paydown		1,250	1,250.00	1,250	1,250	0	0	0	0	0	1,250	0	0	0	0	04/25/2051	
26078J-AE-0	DuPont de Nemours Inc Sr Nt	06/17/2024	Various		834,635	790,000.00	790,367	790,300	0	(7)	0	(7)	0	790,293	0	(293)	(293)	69,128	11/15/2038	
277432-AW-0	Eastman Chemical Sr Nt	06/14/2024	Various		586,758	600,000.00	594,756	597,154	0	239	0	239	0	597,393	0	(10,635)	(10,635)	14,700	12/01/2028	
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt	12/31/2024	Redemption 100.0000		167,100	167,100.00	167,100	167,100	0	0	0	0	0	167,100	0	0	0	5,075	06/30/2040	
85771P-AX-0	Equinor ASA Nt 3.250% 11/10/24	11/10/2024	Various		2,000,000	2,000,000.00	1,988,000	1,998,811	0	1,189	0	1,189	0	2,000,000	0	0	0	65,000	11/10/2024	
29717P-AP-2	Essex Portfolio LP Nt 3.500% 04/01/25	06/14/2024	JP Morgan Securities Inc		786,200	800,000.00	797,976	799,710	0	105	0	105	0	799,815	0	(13,615)	(13,615)	19,911	04/01/2025	
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt	12/15/2024	Redemption 100.0000		13,439	13,439.00	13,439	13,439	0	0	0	0	0	13,439	0	0	0	309	11/15/2030	
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	12/01/2024	Paydown		34,069	34,069.00	32,331	33,111	0	958	0	958	0	34,069	0	0	0	389	06/25/2043	
35040U-AB-7	FFIN 2017-1A B 4.140% 07/15/33	02/15/2024	Paydown		26,787	26,787.00	26,942	26,799	0	(12)	0	(12)	0	26,787	0	0	0	113	07/15/2033	
316773-CP-3	Fifth Third Bank Nt 4.300% 01/16/24	01/16/2024	Maturity		750,000	750,000.00	745,275	749,977	0	23	0	23	0	750,000	0	0	0	16,125	01/16/2024	
337932-AC-1	FirstEnergy Corp Nt 7.375% 11/15/31	04/15/2024	Call 117.2280		820,596	700,000.00	790,104	750,864	0	(1,463)	0	(1,463)	0	749,400	0	(49,400)	(49,400)	142,106	11/15/2031	
30610G-AB-9	FLCON 2019-1 B 4.791% 09/15/39	12/15/2024	Paydown		55,900	55,900.00	55,898	55,887	0	13	0	13	0	55,900	0	0	0	2,468	09/15/2039	
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II	10/30/2024	Paydown		2,500	2,500.00	2,595	2,545	0	(45)	0	(45)	0	2,500	0	0	0	80	04/30/2047	
34984V-AC-4	Forum Energy Technologies Nt	12/09/2024	Call 100.0000		39,340	39,340.00	16,002	27,574	0	4,975	0	4,975	0	32,549	0	6,791	6,791	3,654	08/04/2025	
354613-AK-7	Franklin Resources Inc Nt	02/16/2024	MarketAxess		973,960	1,000,000.00	998,270	999,757	0	26	0	26	0	999,783	0	(25,823)	(25,823)	11,083	03/30/2025	
33851F-BP-1	FSMT 2018-6RR B1 5.004% 10/25/48	12/01/2024	Paydown		64,734	64,734.00	57,613	58,992	0	5,742	0	5,742	0	64,734	0	0	0	1,795	10/25/2048	
G3R238-AD-5	Galaxy Pipeline Assets Nt	09/30/2024	Redemption 100.0000		10,125	10,125.00	8,095	5,311	0	1,987	0	1,987	0	10,125	0	0	0	195	09/30/2040	
36166V-AA-3	GCI Funding 1 LLC 2020-1 A	12/18/2024	Paydown		100,476	100,476.00	103,428	102,444	0	(1,968)	0	(1,968)	0	100,476	0	0	0	1,422	10/18/2045	
375558-BF-9	Gilead Sciences Inc Sr Nt	02/16/2024	Citigroup Global Mrkts		970,850	1,000,000.00	1,008,460	1,002,129	0	(145)	0	(145)	0	1,001,985	0	(31,135)	(31,135)	17,135	03/01/2026	
377372-AE-7	Glaxosmithkline Capital Inc Nt	11/26/2024	Bank of America Merrill Lynch		221,648	200,000.00	209,202	208,765	0	(361)	0	(361)	0	208,403	0	13,245	13,245	13,175	05/15/2038	
38175W-AG-3	GOCAP 2016-31A CR 7.754% 08/05/30	10/09/2024	Call 100.0000		500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	40,499	08/05/2030	
38176K-AE-3	GOCAP 2019-42A B 7.454% 04/20/31	01/17/2024	Call 100.0000		1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,464	04/20/2031	

E14.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consi-deration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38178M-AA-5	Golub Capital Partners 2019-1 AR		10/20/2024	Paydown		15,130	15,130.00	15,130	15,130	0	0	0	0	0	15,130	0	0	0	373	07/20/2030
38177U-AA-8	Golub Capital Partners 2020-1A A2		10/20/2024	Paydown		190,845	190,845.00	190,845	190,715	0	130	0	130	0	190,845	0	0	0	4,280	01/22/2029
38177U-AC-4	Golub Capital Partners 2020-1A B		10/20/2024	Paydown		106,007	106,007.00	106,007	105,983	0	24	0	24	0	106,007	0	0	0	3,332	01/22/2029
38179E-AC-8	Golub Capital Partners 2022-1A A2B		12/16/2024	Call 100.0000		596,028	596,028.00	596,028	596,028	0	0	0	0	0	596,028	0	0	0	45,210	07/22/2030
38179E-AC-8	Golub Capital Partners 2022-1A A2B		10/20/2024	Paydown		3,972	3,972.00	3,972	3,972	0	0	0	0	0	3,972	0	0	0	261	07/22/2030
38967#-AA-5	Grayson-Collin First Mtg Bond Series 202		08/15/2024	Redemption 100.0000		2,955	2,955.00	2,955	0	0	0	0	0	2,955	0	0	0	92	02/15/2054	
36655L-AB-1	GRMML 2018-2RA A1TR 6.434% 11/20/29		08/20/2024	Call 100.0000		77,699	77,699.00	77,699	77,699	0	0	0	0	0	77,699	0	0	0	4,245	11/20/2029
36655L-AB-1	GRMML 2018-2RA A1TR 6.434% 11/20/29		05/20/2024	Paydown		269,229	269,229.00	269,229	269,229	0	0	0	0	0	269,229	0	0	0	5,740	11/20/2029
36656R-AF-8	GRMML 2019-1A A1TF 3.418% 07/20/31		10/20/2024	Paydown		304,703	304,703.00	304,703	304,703	0	0	0	0	0	304,703	0	0	0	5,473	07/20/2031
36228F-YL-4	GSR 2003-10 2A2 7.498% 10/25/33		12/01/2024	Paydown		175	175.00	168	164	0	10	0	10	0	175	0	0	0	6	10/25/2033
36228F-NF-9	GSR 2003-2F B3 6.000% 03/25/32		12/01/2024	Paydown		5,089	38,226.00	34,161	27,799	0	(22,710)	0	(22,710)	0	5,089	0	0	0	5,925	03/25/2032
36228F-TR-7	GSR 2003-5F B3 6.000% 08/25/32		12/01/2024	Paydown		0	23,467.00	10,917	6,441	0	(6,441)	0	(6,441)	0	0	0	0	0	1,295	08/25/2032
36228F-K3-9	GSR 2004-3F B2 5.724% 02/25/34		12/01/2024	Paydown		1,637	1,637.00	1,216	568	0	1,068	0	1,068	0	1,637	0	0	0	51	02/25/2034
404119-BN-8	HCA Inc Nt 5.000% 03/15/24		03/15/2024	Various		100,000	100,000.00	100,875	100,029	0	(29)	0	(29)	0	100,000	0	0	0	2,500	03/15/2024
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		12/25/2024	Paydown		91,110	91,110.00	91,105	91,108	0	3	0	3	0	91,110	0	0	0	1,233	02/25/2039
43133J-AA-6	HITR 2019-2A A1 6.535% 05/22/39		02/22/2024	Paydown		15,924	15,924.00	15,864	15,871	0	53	0	53	0	15,924	0	0	0	301	05/22/2039
4111707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2024	Paydown		5,000	5,000.00	5,000	4,997	0	3	0	3	0	5,000	0	0	0	124	12/20/2050
26209X-AA-9	HONK 2020-1A A2 2020-1A A2		10/20/2024	Paydown		33,107	33,107.00	34,804	34,206	0	(1,099)	0	(1,099)	0	33,107	0	0	0	1,111	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2		10/20/2024	Paydown		33,227	33,227.00	33,227	33,219	0	8	0	8	0	33,227	0	0	0	954	01/20/2051
443510-AG-7	Hubbell Inc Nt 3.350% 03/01/26		02/16/2024	MarketAxess		962,670	1,000,000.00	994,824	998,726	0	78	0	78	0	998,804	0	(36,134)	(36,134)	15,726	03/01/2026
452308-AT-6	Illinois Tool Works Nt		03/01/2024	Maturity		850,000	850,000.00	846,673	849,936	0	64	0	64	0	850,000	0	0	0	14,875	03/01/2024
45783N-AA-5	INSTR 2021-1A A 2.300% 02/15/54		12/15/2024	Paydown		38,458	38,458.00	38,437	38,403	0	55	0	55	0	38,458	0	0	0	488	02/15/2054
46132F-AB-6	Invesco Finance PLC Nt		01/30/2024	Maturity		300,000	300,000.00	297,852	299,980	0	20	0	20	0	300,000	0	0	0	6,000	01/30/2024
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts		12/15/2024	Redemption 100.0000		16,303	16,303.00	16,303	16,303	0	0	0	0	0	16,303	0	0	0	303	06/15/2039
466365-AC-7	JACK 2019-1A A23 4.970% 08/25/49		11/25/2024	Paydown		5,000	5,000.00	5,000	4,992	0	8	0	8	0	5,000	0	0	0	155	08/25/2049
466365-AB-9	JACK 2019-1A A2II 4.476% 08/25/49		11/25/2024	Paydown		1,510	1,510.00	1,578	1,534	0	(24)	0	(24)	0	1,510	0	0	0	42	08/25/2049
466365-AE-3	JACK 2022-1A A2II 4.136% 02/26/52		11/25/2024	Paydown		5,000	5,000.00	5,000	5,000	0	0	0	0	0	5,000	0	0	0	129	02/26/2052
47659@-AA-1	Jersey City II (Jersey City,NJ) CTL Pass-		12/15/2024	Redemption 100.0000		13,662	13,662.00	13,793	13,770	0	(108)	0	(108)	0	13,662	0	0	0	365	10/15/2045
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2024	Paydown		5,000	5,000.00	5,065	5,033	0	(33)	0	(33)	0	5,000	0	0	0	151	07/30/2047
46640M-AC-4	JPMMT 2013-3 A3 3.351% 07/25/43		12/01/2024	Paydown		33,343	33,343.00	33,875	33,425	0	(81)	0	(81)	0	33,343	0	0	0	716	07/25/2043
46648C-AH-7	JPMMT 2017-1 A8 3.447% 01/25/47		12/01/2024	Paydown		72,432	72,432.00	70,598	71,279	0	1,153	0	1,153	0	72,432	0	0	0	1,302	01/25/2047
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas		12/15/2024	Redemption 100.0000		9,350	9,350.00	9,350	9,350	0	0	0	0	0	9,350	0	0	0	164	12/15/2041
49271V-AC-4	Keurig Dr Pepper Inc Nt		12/02/2024	Keybanc Capital Markets, Inc.		488,725	500,000.00	521,920	518,043	0	(873)	0	(873)	0	517,171	0	(28,446)	(28,446)	25,479	05/25/2038
50076Q-AR-7	Kraft Foods Group Inc Nt		11/25/2024	MarketAxess		112,807	100,000.00	102,354	102,265	0	(82)	0	(82)	0	102,182	0	10,625	10,625	9,167	01/26/2039
48268T-AA-0	KSL 2023-HT 6.767% 12/15/36		12/16/2024	Call 100.0000		1,834,702	1,834,702.00	1,830,115	1,830,171	0	2,150	0	2,150	0	1,832,322	0	2,380	2,380	137,898	12/15/2036
48268T-AA-0	KSL 2023-HT 6.767% 12/15/36		11/15/2024	Paydown		165,298	165,298.00	164,885	164,890	0	408	0	408	0	165,298	0	0	0	11,223	12/15/2036
49255P-AA-1	KSTRL 2018-1A A 4.250% 12/15/38		11/15/2024	Paydown		53,878	53,878.00	52,358	52,195	0	1,684	0	1,684	0	53,878	0	0	0	772	12/15/2038
524660-AX-5	Leggett & Platt Inc Nt		11/15/2024	Maturity		1,000,000	1,000,000.00	1,011,460	1,001,081	0	(1,081)	0	(1,081)	0	1,000,000	0	0	0	38,000	11/15/2024
53948K-AA-7	LPSLT 2020-2 2.750% 07/20/47		12/20/2024	Paydown		56,396	56,396.00	56,373	55,982	0	414	0	414	0	56,396	0	0	0	850	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A 2.290% 01/20/48		12/20/2024	Paydown		30,248	30,248.00	30,247	30,117	0	131	0	131	0	30,248	0	0	0	387	01/20/2048
576434-AJ-3	MALT 2002-1 B1 6.750% 07/25/32		12/01/2024	Paydown		21,876	21,876.00	21,621	21,504	0	373	0	373	0	21,876	0	0	0	846	07/25/2032

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 Ident- ification	Description	For- eig- n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55283L-AA-3	MAPSL 2019-1A A 4.458% 03/15/44		12/15/2024	Paydown		80,514	80,514.00	80,512	79,128	0	1,386	0	1,386	0	80,514	0	0	0	1,069	03/15/2044
571748-BG-6	Marsh & McLennan Cos Sr Nt		02/16/2024	BNP Paribas Securities		244,328	250,000.00	249,913	249,965	0	1	0	1	0	249,966	0	(5,638)	(5,638)	4,709	03/15/2029
575385-AE-9	Masonite International Nt	A	05/22/2024	Taxable Exchange		200,000	200,000.00	201,500	201,092	0	(69)	0	(69)	0	201,022	0	(1,022)	(1,022)	4,000	02/15/2030
55283A-AA-7	MCA Funding Hold LLC 2020-1 A		11/01/2024	Paydown		241,136	241,136.00	241,136	239,422	0	1,714	0	1,714	0	241,136	0	0	0	5,720	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B		08/01/2024	Paydown		66,657	66,657.00	66,657	63,534	0	3,123	0	3,123	0	66,657	0	0	0	1,540	11/15/2035
610331-AA-8	MCAF 2021-1A A2 2.815% 04/22/31		10/22/2024	Paydown		238,258	238,258.00	238,258	238,219	0	39	0	39	0	238,258	0	0	0	4,020	04/22/2031
289338-AB-1	MDCP 2020-3A A2 2.954% 08/20/29		12/20/2024	Paydown		100,218	100,218.00	100,216	99,839	0	379	0	379	0	100,218	0	0	0	969	08/20/2029
289338-AC-9	MDCP 2020-3A B 4.481% 08/20/29		12/20/2024	Paydown		54,165	54,165.00	54,164	53,673	0	493	0	493	0	54,165	0	0	0	856	08/20/2029
55284J-AA-7	MF1 2022-FL8 A 5.732% 02/19/37		12/22/2024	Paydown		160,269	160,269.00	157,264	157,348	0	2,921	0	2,921	0	160,269	0	0	0	7,578	02/19/2037
55285Q-AB-8	MFA Trust 2022-NQM2 A2		12/01/2024	Paydown		99,653	99,653.00	95,876	96,166	0	3,487	0	3,487	0	99,653	0	0	0	2,062	05/25/2067
59408T-AA-8	Michael Kors USA Inc Sr Nt		11/01/2024	Maturity		500,000	500,000.00	497,540	499,672	0	328	0	328	0	500,000	0	0	0	21,250	11/01/2024
59523U-AL-1	Mid-America Apt LP Nt 3.750% 06/15/24		06/15/2024	Maturity		250,000	250,000.00	247,183	249,848	0	152	0	152	0	250,000	0	0	0	4,688	06/15/2024
61761J-VL-0	Morgan Stanley Nt 3.700% 10/23/24		04/24/2024	Goldman Sachs & Co		495,330	500,000.00	517,995	502,197	0	(853)	0	(853)	0	501,344	0	(6,014)	(6,014)	9,404	10/23/2024
61747Y-ES-0	Morgan Stanley Nt 5.297% 04/20/37		11/26/2024	Goldman Sachs & Co		589,644	600,000.00	601,689	601,460	0	(130)	0	(130)	0	601,329	0	(11,685)	(11,685)	35,048	04/20/2037
629682-AA-3	NADG 2019-1 A 3.368% 12/28/49		12/30/2024	Call 100.0000		959,404	959,404.00	959,404	959,088	0	315	0	315	0	959,404	0	0	0	32,314	12/28/2049
629682-AA-3	NADG 2019-1 A 3.368% 12/28/49		11/28/2024	Paydown		4,570	4,570.00	4,570	4,568	0	2	0	2	0	4,570	0	0	0	76	12/28/2049
64016N-AA-5	Neighborny Issuer 2021-1A A2		10/30/2024	Paydown		10,000	10,000.00	10,000	10,000	0	0	0	0	0	10,000	0	0	0	224	04/30/2051
64131J-AL-0	Neuberger Berman Loan Advisers 2017-25A		06/27/2024	Call 100.0000		372,626	372,626.00	368,900	369,563	0	297	0	297	0	369,859	0	2,767	2,767	17,108	10/18/2029
64131J-AL-0	Neuberger Berman Loan Advisers 2017-25A		04/19/2024	Paydown		60,954	60,954.00	60,344	60,453	0	501	0	501	0	60,954	0	0	0	1,720	10/18/2029
64712#-AB-7	New Mexico Gas Sr Nt Ser B		07/30/2024	Maturity		1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,400	07/30/2024
62890M-AD-6	NMEF Funding 2022-B C 8.540% 06/15/29		11/26/2024	Sun Trust Capital Mrkts		501,250	500,000.00	499,890	499,913	0	21	0	21	0	499,934	0	1,316	1,316	40,565	06/15/2029
637417-AG-1	NNN REIT Inc Nt 3.900% 06/15/24		06/15/2024	Maturity		500,000	500,000.00	498,990	499,947	0	53	0	53	0	500,000	0	0	0	9,750	06/15/2024
665789-AY-9	Northern States Power Nt		06/15/2024	Various		1,000,000	1,000,000.00	996,470	999,813	0	187	0	187	0	1,000,000	0	0	0	16,500	06/15/2024
629377-CC-4	NRG Energy Inc Nt 6.625% 01/15/27		10/31/2024	Call 100.0000		100,000	100,000.00	99,000	99,268	0	186	0	186	0	99,454	0	546	546	8,576	01/15/2027
64829X-AZ-5	NRZT 2018-5A B2 4.885% 12/25/57		12/01/2024	Paydown		39,196	39,196.00	40,349	39,559	0	(362)	0	(362)	0	39,196	0	0	0	1,070	12/25/2057
67077M-AD-0	Nutrien Ltd Sr Nt 3.000% 04/01/25	A	02/16/2024	MarketAxess		388,428	400,000.00	375,680	395,143	0	519	0	519	0	395,662	0	(7,234)	(7,234)	4,633	04/01/2025
67181D-AD-3	OAKIG 2020-1A A4 2.630% 10/20/50		12/20/2024	Paydown		5,000	5,000.00	4,997	4,999	0	1	0	1	0	5,000	0	0	0	71	10/20/2050
67190A-AD-8	OAKIG 2021-1A A4 3.260% 01/20/51		12/20/2024	Paydown		2,292	2,292.00	2,290	2,290	0	1	0	1	0	2,292	0	0	0	44	01/20/2051
67181D-AK-7	OAKIG 2021-2A A2 2.630% 11/20/51		12/20/2024	Paydown		39,912	39,912.00	39,911	39,911	0	1	0	1	0	39,912	0	0	0	444	11/20/2051
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro		12/15/2024	Various		20,685	20,685.00	20,685	20,685	0	0	0	0	0	20,685	0	0	0	385	08/15/2036
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A		05/15/2024	Redemption 100.0000		26,138	26,138.00	26,138	26,138	0	0	0	0	0	26,138	0	0	0	452	05/15/2038
68235P-AE-8	One Gas Inc Nt 3.610% 02/01/24		02/01/2024	Various		1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,050	02/01/2024
70469X-AW-4	PEAKS 2017-2A A1BR 3.386% 07/20/31		10/21/2024	Call 100.0000		213,004	213,004.00	213,004	213,004	0	0	0	0	0	213,004	0	0	0	7,212	07/20/2031
70469X-AW-4	PEAKS 2017-2A A1BR 3.386% 07/20/31		07/20/2024	Paydown		288,004	288,004.00	288,004	288,004	0	0	0	0	0	288,004	0	0	0	5,453	07/20/2031
709599-AZ-7	Penske Truck Leasing Sr Nt		06/13/2024	MarketAxess		493,130	500,000.00	498,060	499,632	0	137	0	137	0	499,769	0	(6,639)	(6,639)	15,032	03/10/2025
713448-CM-8	Pepsico Inc Nt 3.600% 03/01/24		03/01/2024	Maturity		300,000	300,000.00	299,775	299,996	0	4	0	4	0	300,000	0	0	0	5,400	03/01/2024
69700T-AA-2	PFIXD 2019-1A A 4.640% 04/20/37		10/20/2024	Paydown		52,480	52,480.00	52,480	52,480	0	0	0	0	0	52,480	0	0	0	2,435	04/20/2037
74332W-AG-8	PROG 2019-SFR3 2.871% 09/17/36		02/20/2024	Call 100.0000		213,000	213,000.00	189,537	208,541	0	789	0	789	0	209,329	0	3,671	3,671	1,019	09/17/2036
74333L-AE-6	PROG 2020-SFR2 C 3.077% 06/18/37		07/04/2024	Paydown		500,000	500,000.00	499,981	499,478	0	522	0	522	0	500,000	0	0	0	8,975	06/18/2037
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr		12/10/2024	Redemption 100.0000		14,650	14,650.00	14,650	14,650	0	0	0	0	0	14,650	0	0	0	238	10/10/2041
76110G-P9-6	RALI 2002-QS13 M1 6.000% 03/25/26		02/25/2024	Paydown		0	1,791.00	1,675	0	0	0	0	0	0	0	0	0	0	0	03/25/2026

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 Ident- ification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
76110W-C7-9	RASC 2004-KS8 M1 5.340% 09/25/34		11/01/2024	Paydown		19,638	19,638.00	17,309	19,253	0	385	0	385	0	19,638	0	0	0	455	09/25/2034
45660N-JC-0	RAST 2002-A12 B3 6.000% 11/25/32		12/01/2024	Paydown		286	1,737.00	1,581	260	0	(343)	0	(343)	0	286	0	0	0	81	11/25/2032
75574P-AA-0	RCMT 2022-FL8 A 5.950% 01/25/37		12/25/2024	Paydown		975,311	975,311.00	969,215	969,343	0	5,968	0	5,968	0	975,311	0	0	0	53,785	01/25/2037
758750-AF-0	Regal Beloit Corp Nt 6.400% 04/15/33		04/03/2024	Tax Free Exchange		595,483	600,000.00	595,116	595,362	0	121	0	121	0	595,483	0	0	0	19,200	04/15/2033
76042E-AA-7	Republic Finance Issuance Trus 2020-A A		10/20/2024	Paydown		752,423	752,423.00	752,293	752,403	0	21	0	21	0	752,423	0	0	0	7,301	11/20/2030
75383H-AA-9	RPTOR 2019-1 A 4.213% 08/23/44		12/01/2024	Paydown		9,191	9,191.00	8,331	8,530	0	661	0	661	0	9,191	0	0	0	229	08/23/2044
78396*-AA-6	SCF Funding LLC Ser A Sr Nt		10/16/2024	Maturity		500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	25,000	10/16/2024
784054-AE-8	SCFET 2020-1A C 2.600% 08/21/28		08/20/2024	Paydown		500,000	500,000.00	499,960	499,924	0	76	0	76	0	500,000	0	0	0	8,667	08/21/2028
82280R-AG-4	SCOT 2017-1 A7 3.500% 04/25/47		12/01/2024	Paydown		123,268	123,268.00	118,008	120,718	0	2,550	0	2,550	0	123,268	0	0	0	2,566	04/25/2047
37959P-AA-5	SEACO 2020-1A A 2.170% 10/17/40		12/17/2024	Paydown		111,135	111,135.00	111,130	99,404	0	11,731	0	11,731	0	111,135	0	0	0	1,316	10/17/2040
81211K-AW-0	Sealed Air Corp Nt 5.125% 12/01/24		09/03/2024	Call 100.0000		100,000	100,000.00	100,250	100,086	0	(86)	0	(86)	0	100,000	0	0	0	3,844	12/01/2024
81744Y-AA-4	SEMT 2013-4 A1 2.325% 04/25/43		12/01/2024	Paydown		22,368	22,368.00	19,907	20,609	0	1,759	0	1,759	0	22,368	0	0	0	290	04/25/2043
81745C-AA-1	SEMT 2013-7 A1 2.500% 06/25/43		12/01/2024	Paydown		48,046	48,046.00	43,512	44,121	0	3,925	0	3,925	0	48,046	0	0	0	711	06/25/2043
81746J-AN-7	SEMT 2017-CH2 A13 4.000% 12/25/47		12/01/2024	Paydown		96,314	96,314.00	98,475	97,831	0	(1,517)	0	(1,517)	0	96,314	0	0	0	1,957	12/25/2047
81746J-CE-5	SEMT 2017-CH2 B2B 4.537% 12/25/47		12/01/2024	Paydown		132,933	132,933.00	117,562	120,366	0	12,567	0	12,567	0	132,933	0	0	0	3,122	12/25/2047
81725W-AJ-2	Sensata Technologies BV Nt		07/15/2024	Various		75,000	75,000.00	75,190	75,039	0	(12)	0	(12)	0	75,027	0	(27)	(27)	3,708	10/01/2025
78471K-AP-6	SFPMT 2016-1A 1AMF 3.000% 11/25/46		12/01/2024	Paydown		6,222	6,222.00	5,759	5,819	0	403	0	403	0	6,222	0	0	0	98	11/25/2046
822582-BE-1	Shell Intl Finance BV Nt		10/08/2024	Tax Free Exchange		2,994,070	3,000,000.00	2,986,164	2,990,783	0	496	0	496	0	2,991,278	0	3,000	3,000	61,875	05/11/2035
824348-AR-7	Sherwin-Williams Co Nt		02/16/2024	Various		975,380	1,000,000.00	999,410	999,893	0	9	0	9	0	999,902	0	(24,522)	(24,522)	19,071	08/01/2025
35100L-AB-4	SHINY 2017-1A A2 5.927% 08/28/27		06/03/2024	Call 100.0000		1,000,000	1,000,000.00	1,000,000	1,001,363	0	(869)	0	(869)	0	1,000,493	0	(493)	(493)	25,190	08/28/2027
82808W-AA-9	Silver Point Scf Clo Ltd 2021-1A A1A		09/26/2024	Call 100.0000		2,000,000	2,000,000.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	140,668	10/15/2032
828807-CR-6	Simon Property Group LP Nt		02/01/2024	Maturity		500,000	500,000.00	496,895	499,969	0	31	0	31	0	500,000	0	0	0	9,375	02/01/2024
78448P-AE-0	SMB 2015-A B 3.500% 10/16/45		12/15/2024	Paydown		581,497	581,497.00	554,012	579,318	0	2,178	0	2,178	0	581,497	0	0	0	10,520	10/16/2045
83546D-AJ-7	SONIC 2020-1A A2II 4.336% 01/20/50		12/20/2024	Paydown		2,500	2,500.00	2,673	2,618	0	(118)	0	(118)	0	2,500	0	0	0	59	01/20/2050
12530M-AB-1	SORT 2020-1 A2 1.990% 07/15/60		12/15/2024	Paydown		4,367	4,367.00	4,365	4,366	0	1	0	1	0	4,367	0	0	0	47	07/15/2060
842400-FP-3	Southern Cal Edison Nt		11/27/2024	Citigroup Global Mrkts		252,480	250,000.00	238,880	239,331	0	370	0	370	0	239,701	0	12,779	12,779	16,576	03/15/2040
85572R-AA-7	STARR 2018-1 A 4.089% 05/15/43		12/15/2024	Paydown		87,392	87,392.00	87,272	90,013	0	(2,621)	0	(2,621)	0	87,392	0	0	0	2,550	05/15/2043
857477-AN-3	State Street Corp Nt 3.300% 12/16/24		12/16/2024	Various		500,000	500,000.00	499,458	499,940	0	60	0	60	0	500,000	0	0	0	16,500	12/16/2024
86212V-AE-4	STR 2018-1A A2 4.290% 10/20/48		12/20/2024	Paydown		10,000	10,000.00	9,996	9,999	0	1	0	1	0	10,000	0	0	0	232	10/20/2048
86212V-AG-9	STR 2018-1A A4 4.740% 10/20/48		12/20/2024	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	129	10/20/2048
86212X-AB-6	STR 2019-1 A2 3.650% 11/20/49		12/20/2024	Paydown		7,500	7,500.00	7,581	7,556	0	(56)	0	(56)	0	7,500	0	0	0	148	11/20/2049
86212X-AD-2	STR 2019-1 A4 4.490% 11/20/49		12/20/2024	Paydown		2,500	2,500.00	2,499	2,498	0	2	0	2	0	2,500	0	0	0	61	11/20/2049
86190B-AB-0	STR 2021-1A A2 2.960% 06/20/51		12/20/2024	Paydown		5,000	5,000.00	4,998	4,998	0	2	0	2	0	5,000	0	0	0	80	06/20/2051
86709L-AA-4	SUNBD 2020-1A A 3.671% 02/15/45		12/15/2024	Paydown		8,658	8,658.00	8,658	8,660	0	(2)	0	(2)	0	8,658	0	0	0	119	02/15/2045
86709L-AB-2	SUNBD 2020-1A B 4.703% 02/15/45		12/15/2024	Paydown		2,175	2,175.00	2,175	2,180	0	(5)	0	(5)	0	2,175	0	0	0	38	02/15/2045
78488L-AA-8	SWC 2018-1A A 4.750% 08/15/33		05/15/2024	Call 100.0000		103,194	103,194.00	102,468	103,173	0	21	0	21	0	103,194	0	0	0	2,451	08/15/2033
78488L-AA-8	SWC 2018-1A A 4.750% 08/15/33		02/15/2024	Paydown		25,215	25,215.00	25,037	25,210	0	5	0	5	0	25,215	0	0	0	299	08/15/2033
87165B-AD-5	Synchrony Financial Nt		08/15/2024	Maturity		200,000	200,000.00	207,164	200,448	0	(448)	0	(448)	0	200,000	0	0	0	8,500	08/15/2024
876030-AF-4	Tapestry Inc Nt 7.850% 11/27/33		11/25/2024	Call 100.0000		250,000	250,000.00	249,825	249,826	0	11	0	11	0	249,836	0	164	164	22,016	11/27/2033
88606W-AB-8	TBOLT 2017-A B 5.750% 05/17/32		08/15/2024	Call 100.0000		75,303	75,303.00	78,071	75,329	0	(26)	0	(26)	0	75,303	0	0	0	3,825	05/17/2032
88606W-AB-8	TBOLT 2017-A B 5.750% 05/17/32		07/15/2024	Paydown		162,120	162,120.00	168,079	162,175	0	(55)	0	(55)	0	162,120	0	0	0	4,328	05/17/2032

E146

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
87240P-AJ-0	TCP 2017-1A AR 6.354% 08/20/33		11/22/2024	Paydown		61,717	61,717.00	61,717	61,717	0	0	0	0	0	61,717	0	0	0	4,066	08/20/2033
87969N-AD-7	Telstra Corp LTD Nt 3.125% 04/07/25	D	05/15/2024	MarketAxess		293,730	300,000.00	299,490	299,926	0	21	0	21	0	299,948	0	(6,218)	(6,218)	5,729	04/07/2025
883203-BU-4	Textron Nt 4.300% 03/01/24		03/01/2024	Maturity		500,000	500,000.00	499,005	499,981	0	19	0	19	0	500,000	0	0	0	10,750	03/01/2024
87267J-AA-1	TFINS 2018-2A A1 6.655% 09/30/39		09/01/2024	Paydown		60,933	60,933.00	60,933	60,933	0	0	0	0	0	60,933	0	0	0	2,950	09/30/2039
89821J-AA-6	TFINS 2019-1A A1 6.871% 02/02/39		11/02/2024	Paydown		11,132	11,132.00	11,132	11,132	0	0	0	0	0	11,132	0	0	0	792	02/02/2039
87404L-AA-0	TLWND 2019-1 A 3.967% 12/15/44		12/15/2024	Paydown		40,997	40,997.00	40,996	41,022	0	(25)	0	(25)	0	40,997	0	0	0	844	12/15/2044
88315L-AE-8	TMCL 2020-1A A 2.730% 08/21/45		12/20/2024	Paydown		52,058	52,058.00	52,049	51,608	0	450	0	450	0	52,058	0	0	0	765	08/21/2045
893647-BE-6	Transdigm Inc Nt 6.250% 03/15/26		03/28/2024	Call 100.0000		300,000	300,000.00	292,125	294,796	0	523	0	523	0	295,318	0	4,682	4,682	10,052	03/15/2026
89609M-AA-7	Tribute Rail LLC 2022-1 A		12/17/2024	Paydown		39,775	39,775.00	39,767	39,770	0	5	0	5	0	39,775	0	0	0	1,299	05/17/2052
90783X-AA-9	Union Pacific RR Ser 07-3 Nt		07/02/2024	Redemption 100.0000		31,959	31,959.00	37,669	35,262	0	(3,303)	0	(3,303)	0	31,959	0	0	0	1,036	01/02/2031
91135@-AF-2	United Power, Inc. Series 2024F First Mt		10/25/2024	Redemption 100.0000		5,911	5,911.00	5,911	0	0	0	0	0	5,911	0	0	0	183	04/25/2054	
91913Y-AS-9	Valero Energy Nt 3.650% 03/15/25		02/16/2024	Barclays Capital Inc.		979,480	1,000,000.00	999,000	999,860	0	16	0	16	0	999,876	0	(20,396)	(20,396)	15,817	03/15/2025
92047W-AD-3	Valvoline Inc Nt 4.250% 02/15/30		04/16/2024	Call 100.0000		195,000	195,000.00	197,260	196,255	0	(81)	0	(81)	0	196,174	0	(1,174)	(1,174)	4,167	02/15/2030
92343V-ER-1	Verizon Communications Inc Sr Nt		02/16/2024	Goldman Sachs & Co		492,459	506,000.00	499,903	502,895	0	81	0	81	0	502,976	0	(10,517)	(10,517)	9,066	09/21/2028
92838*-AA-3	Vista Pass Through Trust 2022 Pass Thru	D	10/05/2024	Redemption 100.0000		64,067	64,067.00	64,067	64,067	0	0	0	0	0	64,067	0	0	0	3,291	10/05/2030
92838@-AA-1	Vista Ridge LLC Senior Secured Note		12/31/2024	Redemption 100.0000		18,057	18,057.00	18,057	18,057	0	0	0	0	0	18,057	0	0	0	291	10/14/2049
931142-CV-3	Wal-Mart Stores Inc Nt		11/26/2024	Deutsche Bank Securities Inc		265,899	270,000.00	263,741	264,009	0	216	0	216	0	264,225	0	1,673	1,673	18,245	07/08/2040
948741-AK-9	Weingarten Realty Investors Nt		01/15/2024	Maturity		1,000,000	1,000,000.00	1,000,960	1,000,006	0	(6)	0	(6)	0	1,000,000	0	0	0	22,250	01/15/2024
97063Q-AA-0	WESTF 2017-A A 4.690% 08/15/42		12/15/2024	Paydown		63,724	63,724.00	63,670	63,965	0	(241)	0	(241)	0	63,724	0	0	0	1,591	08/15/2042
88432F-AY-5	WINDR 2015-1A A2RR 6.354% 10/20/30		04/10/2024	Call 100.0000		1,460,000	1,460,000.00	1,460,000	1,460,000	0	0	0	0	0	1,460,000	0	0	0	50,044	10/20/2030
983024-AF-7	Wyeth Nt 6.450% 02/01/24		02/01/2024	Maturity		500,000	500,000.00	646,240	501,351	0	(1,351)	0	(1,351)	0	500,000	0	0	0	16,125	02/01/2024
98878C-AC-0	ZCCP 2018-1A A2 6.414% 01/16/31		10/16/2024	Paydown		485,529	485,529.00	480,674	483,766	0	1,763	0	1,763	0	485,529	0	0	0	24,666	01/16/2031
98878C-AG-1	ZCCP 2018-1A B 7.304% 01/16/31		11/15/2024	SMBC Nikko Securities		250,125	250,000.00	243,750	246,289	0	630	0	630	0	246,919	0	3,206	3,206	22,128	01/16/2031
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	69,932,991	70,161,588.00	69,945,857	69,827,615	0	89,947	10,991	78,956	0	69,935,289	0	(172,871)	(172,871)	2,533,626	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	76,604,456	76,798,636	76,539,131	76,387,238	0	145,823	10,991	134,832	0	76,646,213	0	(246,746)	(246,746)	2,705,475	X X X
2509999998	Summary Item from Part 5 for Bonds				X X X	47,515	50,000.00	47,358	0	0	157	0	157	0	47,515	0	0	0	906	X X X
2509999999	Subtotal - Bonds				X X X	76,651,971	76,848,636.00	76,586,489	76,387,238	0	145,980	10,991	134,989	0	76,693,728	0	(246,746)	(246,746)	2,706,381	X X X
313392-78-9	Federal Home Loan Bank NY CL B CS		05/01/2024	Direct - No Vendor		256,000	25,600	25,600	25,600	0	0	0	0	0	25,600	0	0	0	681	
5029999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other				X X X	25,600	X X X	25,600	25,600	0	0	0	0	0	25,600	0	0	0	681	X X X
5529999999	Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO				X X X	0	X X X	0	0	0	0	0	0	0	0	0	0	0	0	X X X
5989999997	Subtotal - Common Stocks - Part 4				X X X	25,600	X X X	25,600	25,600	0	0	0	0	0	25,600	0	0	0	681	X X X
5989999999	Subtotal - Common Stocks				X X X	25,600	X X X	25,600	25,600	0	0	0	0	0	25,600	0	0	0	681	X X X
5999999999	Subtotal - Preferred and Common Stocks				X X X	25,600	X X X	25,600	25,600	0	0	0	0	0	25,600	0	0	0	681	X X X

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
600999999	Totals					76,677,571	X X X	76,612,089	76,412,838	0	145,980	10,991	134,989	0	76,719,328	0	(246,746)	(246,746)	2,707,062	X X X

E14.8

SCHEDULE D - PART 5

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.					
45866F-AZ-7	Intercontinental Exchange Nt		06/03/2024	Taxable Exchange	09/09/2024	Tax Free Exchange	50,000.000	47,358	47,515	47,515	0	157	0	157	0	0	0	0	906	463
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)						50,000.000	47,358	47,515	47,515	0	157	0	157	0	0	0	0	906	463
2509999998	Subtotal - Bonds						50,000.000	47,358	47,515	47,515	0	157	0	157	0	0	0	0	906	463
4509999998	Subtotal - Preferred Stocks						X X X	0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999	Subtotal - Stocks						X X X	0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999	Totals						X X X	47,358	47,515	47,515	0	157	0	157	0	0	0	0	906	463

ET 5

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals						0	0	0	X X X	X X X

1. Total amount of goodwill nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date		
				5 Number of Shares	6 % of Outstanding	
NONE						
0399999 Total				0	X X X	X X X

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 Undiscounted Premium (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 Index X5N5C547	Interest Credit	N/A	Equity/Index	US - CBOE	07/25/2024	07/18/2025	15	8,212,500	5475.000000	0	650,947	0	959,510		959,510	308,562	0	0	0	0	0	0/0	
S&P 500 Index X5G5C51	Interest Credit	N/A	Equity/Index	US - CBOE	02/23/2024	02/21/2025	20	10,250,000	5125.000000	0	792,011	0	1,601,158		1,601,158	809,147	0	0	0	0	0	0/0	
S&P 500 Index X5K5C537	Interest Credit	N/A	Equity/Index	US - CBOE	05/23/2024	05/16/2025	15	8,062,500	5375.000000	0	562,275	0	988,690		988,690	426,414	0	0	0	0	0	0/0	
S&P 500 Index X5X5C602	Interest Credit	N/A	Equity/Index	US - CBOE	11/25/2024	11/21/2025	15	9,037,500	6025.000000	0	701,490	0	550,772		550,772	(150,718)	0	0	0	0	0	0/0	
S&P 500 Index X5M5C55	Interest Credit	N/A	Equity/Index	US - CBOE	06/26/2024	06/27/2025	15	8,250,000	5500.000000	0	643,380	0	884,535		884,535	241,154	0	0	0	0	0	0/0	
S&P 500 Index X5V5C585	Interest Credit	N/A	Equity/Index	US - CBOE	10/25/2024	10/17/2025	35	20,475,000	5850.000000	0	1,594,181	0	1,568,030		1,568,030	(26,151)	0	0	0	0	0	0/0	
S&P 500 Index X5F5C492	Interest Credit	N/A	Equity/Index	US - CBOE	01/26/2024	01/17/2025	15	7,387,500	4925.000000	0	543,345	0	1,457,341		1,457,341	913,996	0	0	0	0	0	0/0	
S&P 500 Index X5U5C575	Interest Credit	N/A	Equity/Index	US - CBOE	09/26/2024	09/19/2025	15	8,625,000	5750.000000	0	665,183	0	735,399		735,399	70,216	0	0	0	0	0	0/0	
S&P 500 Index X5Z5C600	Interest Credit	N/A	Equity/Index	US - CBOE	12/23/2024	12/19/2025	15	9,000,000	6000.000000	0	691,545	0	612,327		612,327	(79,218)	0	0	0	0	0	0/0	
S&P 500 Index X5H5C525	Interest Credit	N/A	Equity/Index	US - CBOE	03/25/2024	03/21/2025	15	7,875,000	5250.000000	0	635,280	0	1,063,717		1,063,717	428,437	0	0	0	0	0	0/0	
S&P 500 Index X5J5C510	Interest Credit	N/A	Equity/Index	US - CBOE	04/30/2024	04/17/2025	15	7,650,000	5100.000000	0	612,195	0	1,316,670		1,316,670	704,474	0	0	0	0	0	0/0	
S&P 500 Index X5Q5C56	Interest Credit	N/A	Equity/Index	US - CBOE	08/23/2024	08/15/2025	15	8,512,500	5675.000000	0	631,365	0	768,318		768,318	136,952	0	0	0	0	0	0/0	
015999999	Call Options and Warrants - Hedging	Other - Purchased Optio				X X X	X X X	X X X	X X X	0	8,723,197	0	12,506,467	X X X	12,506,467	3,783,265	0	0	0	0	0	X X X	X X X
021999999	Subtotal - Hedging	Other - Purchased Options				X X X	X X X	X X X	X X X	0	8,723,197	0	12,506,467	X X X	12,506,467	3,783,265	0	0	0	0	0	X X X	X X X
043999999	Subtotal - Call Options and Warrants - Purchased Options					X X X	X X X	X X X	X X X	0	8,723,197	0	12,506,467	X X X	12,506,467	3,783,265	0	0	0	0	0	X X X	X X X
049999999	Subtotal - Total Purchased Options					X X X	X X X	X X X	X X X	0	8,723,197	0	12,506,467	X X X	12,506,467	3,783,265	0	0	0	0	0	X X X	X X X
S&P 500 Index X5K5C575	Interest Credit	N/A	Equity/Index	US - CBOE	05/23/2024	05/16/2025	15	8,625,000	5750.000000	0	(262,335)	0	(528,982)		(528,982)	(266,647)	0	0	0	0	0	0/0	
S&P 500 Index X5Z5C645	Interest Credit	N/A	Equity/Index	US - CBOE	12/23/2024	12/19/2025	15	9,675,000	6450.000000	0	(314,955)	0	(252,525)		(252,525)	62,430	0	0	0	0	0	0/0	
S&P 500 Index X5M5C59	Interest Credit	N/A	Equity/Index	US - CBOE	06/26/2024	06/27/2025	15	8,850,000	5900.000000	0	(307,290)	0	(429,986)		(429,986)	(122,697)	0	0	0	0	0	0/0	
S&P 500 Index X5X5C642	Interest Credit	N/A	Equity/Index	US - CBOE	11/25/2024	11/21/2025	15	9,637,500	6425.000000	0	(353,550)	0	(236,025)		(236,025)	117,525	0	0	0	0	0	0/0	
S&P 500 Index X5J5C542	Interest Credit	N/A	Equity/Index	US - CBOE	04/30/2024	04/17/2025	15	8,137,500	5425.000000	0	(339,105)	0	(874,743)		(874,743)	(535,639)	0	0	0	0	0	0/0	
S&P 500 Index X5Q5C61	Interest Credit	N/A	Equity/Index	US - CBOE	08/23/2024	08/15/2025	15	9,187,500	6125.000000	0	(261,225)	0	(318,225)		(318,225)	(57,000)	0	0	0	0	0	0/0	
S&P 500 Index X5N5C587	Interest Credit	N/A	Equity/Index	US - CBOE	07/25/2024	07/18/2025	15	8,812,500	5875.000000	0	(320,850)	0	(502,895)		(502,895)	(182,045)	0	0	0	0	0	0/0	
S&P 500 Index X5U5C615	Interest Credit	N/A	Equity/Index	US - CBOE	09/26/2024	09/19/2025	15	9,225,000	6150.000000	0	(319,343)	0	(346,950)		(346,950)	(27,607)	0	0	0	0	0	0/0	
S&P 500 Index X5H5C560	Interest Credit	N/A	Equity/Index	US - CBOE	03/25/2024	03/21/2025	15	8,400,000	5600.000000	0	(345,390)	0	(597,302)		(597,302)	(251,913)	0	0	0	0	0	0/0	
S&P 500 Index X5V5C622	Interest Credit	N/A	Equity/Index	US - CBOE	10/25/2024	10/17/2025	35	21,787,500	6225.000000	0	(822,569)	0	(764,400)		(764,400)	58,169	0	0	0	0	0	0/0	
S&P 500 Index X5G5C54	Interest Credit	N/A	Equity/Index	US - CBOE	02/23/2024	02/21/2025	20	10,950,000	5475.000000	0	(402,004)	0	(938,159)		(938,159)	(536,154)	0	0	0	0	0	0/0	
S&P 500 Index X5F5C525	Interest Credit	N/A	Equity/Index	US - CBOE	01/26/2024	01/17/2025	15	7,875,000	5250.000000	0	(270,255)	0	(972,175)		(972,175)	(701,920)	0	0	0	0	0	0/0	
064999999	Call Options and Warrants - Hedging	Other - Written Options				X X X	X X X	X X X	X X X	0	(4,318,871)	0	(6,762,367)	X X X	(6,762,367)	(2,443,498)	0	0	0	0	0	X X X	X X X

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rec Paid)	12 Current Year Initial Cost of Undiscounted Prem (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
070999999	Subtotal - Hedging Other - Written Options					X X X	X X X	X X X	X X X	0	(4,318,871)	0	(6,762,367)	X X X	(6,762,367)	(2,443,498)	0	0	0	0	X X X	X X X
092999999	Subtotal - Call Options and Warrants - Written Options					X X X	X X X	X X X	X X X	0	(4,318,871)	0	(6,762,367)	X X X	(6,762,367)	(2,443,498)	0	0	0	0	X X X	X X X
098999999	Subtotal - Total Written Options					X X X	X X X	X X X	X X X	0	(4,318,871)	0	(6,762,367)	X X X	(6,762,367)	(2,443,498)	0	0	0	0	X X X	X X X
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Un					X X X	X X X	X X X	X X X	0	0	0	0	X X X	0	0	0	0	0	0	X X X	X X X
170999999	Subtotal - Hedging Other					X X X	X X X	X X X	X X X	0	4,404,326	0	5,744,100	X X X	5,744,100	1,339,767	0	0	0	0	X X X	X X X
175999999	Totals					X X X	X X X	X X X	X X X	0	4,404,326	0	5,744,100	X X X	5,744,100	1,339,767	0	0	0	0	X X X	X X X

E18.1

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated 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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
	S&P 500 Index X5Q4C4450		Equity/Index	US - CBOE XXX	08/25/2023	08/16/2024	08/16/2024	Closing Sale	20	8,900,000	4450.000000	736,181	0	2,162,720	0	2,162,720		(314,120)	0	0	1,426,535	0	0	0/0
	S&P 500 Index X5X4C4575		Equity/Index	US - CBOE XXX	11/24/2023	11/15/2024	11/15/2024	Closing Sale	15	6,862,500	4575.000000	548,295	0	2,000,385	0	2,000,385		(206,310)	0	0	1,452,090	0	0	0/0
	S&P 500 Index X5K4C4250		Equity/Index	US - CBOE XXX	06/02/2023	05/17/2024	05/17/2024	Closing Sale	15	6,375,000	4250.000000	592,005	0	1,594,650	0	1,594,650		(346,029)	0	0	1,002,645	0	0	0/0
	S&P 500 Index X5J4C4100		Equity/Index	US - CBOE XXX	04/25/2023	04/19/2024	04/19/2024	Closing Sale	15	6,150,000	4100.000000	557,355	0	1,368,120	0	1,368,120		(560,529)	0	0	810,765	0	0	0/0
	S&P 500 Index X5U4C4375		Equity/Index	US - CBOE XXX	09/25/2023	09/20/2024	09/20/2024	Closing Sale	20	8,750,000	4375.000000	743,161	0	2,649,940	0	2,649,940		(480,492)	0	0	1,906,779	0	0	0/0
	S&P 500 Index X5Z4C4775		Equity/Index	US - CBOE XXX	12/22/2023	12/20/2024	12/20/2024	Closing Sale	20	9,550,000	4775.000000	746,040	0	2,130,480	0	2,130,480		(27,876)	0	0	1,384,440	0	0	0/0
	S&P 500 Index X5N4C4600		Equity/Index	US - CBOE XXX	07/27/2023	07/19/2024	07/19/2024	Closing Sale	15	6,900,000	4600.000000	524,955	0	1,426,500	0	1,426,500		(49,052)	0	0	901,545	0	0	0/0
	S&P 500 Index X5F4C4050		Equity/Index	US - CBOE XXX	01/26/2023	01/19/2024	01/19/2024	Closing Sale	15	6,075,000	4050.000000	520,785	0	1,124,400	0	1,124,400		(586,283)	0	0	603,615	0	0	0/0
	S&P 500 Index X5G4C4025		Equity/Index	US - CBOE XXX	03/01/2023	02/16/2024	02/16/2024	Closing Sale	15	6,037,500	4025.000000	507,885	0	1,506,870	0	1,506,870		(659,448)	0	0	998,985	0	0	0/0
	S&P 500 Index X5M4C4400		Equity/Index	US - CBOE XXX	06/27/2023	06/21/2024	06/21/2024	Closing Sale	15	6,600,000	4400.000000	546,636	0	1,607,805	0	1,607,805		(233,605)	0	0	1,061,169	0	0	0/0
	S&P 500 Index X5V4C4325		Equity/Index	US - CBOE XXX	10/25/2023	10/18/2024	10/18/2024	Closing Sale	30	12,975,000	4325.000000	958,891	0	4,617,630	0	4,617,630		(1,060,234)	0	0	3,658,739	0	0	0/0
015999999	Call Options and Warrants - Hedging Other - Purchased Optio					X X X	X X X	X X X	X X X	X X X	X X X	6,982,189	0	22,189,500	0	22,189,500	X X X	(4,523,978)	0	0	15,207,307	0	0	X X X
021999999	Subtotal - Hedging Other - Purchased Options					X X X	X X X	X X X	X X X	X X X	X X X	6,982,189	0	22,189,500	0	22,189,500	X X X	(4,523,978)	0	0	15,207,307	0	0	X X X
043999999	Subtotal - Call Options and Warrants - Purchased Options					X X X	X X X	X X X	X X X	X X X	X X X	6,982,189	0	22,189,500	0	22,189,500	X X X	(4,523,978)	0	0	15,207,307	0	0	X X X

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated 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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
049999999	Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	X X X	6,982,189	0	22,189,500	0	22,189,500	X X X	(4,523,978)	0	0	15,207,307	0	0	X X X
E19.1	S&P 500 Index X5X4C4875	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	11/29/2023	11/15/2024	11/15/2024	Closing Purchase	15	7,312,500	4875.000000	(302,205)	0	(1,550,445)	0	(1,550,445)	144,940	0	0	(1,248,240)	0	0	0/0
	S&P 500 Index X5G4C4300	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	03/01/2023	02/16/2024	02/16/2024	Closing Purchase	15	6,450,000	4300.000000	(284,295)	0	(1,094,430)	0	(1,094,430)	479,455	0	0	(810,135)	0	0	0/0
	S&P 500 Index X5Q4C4725	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	08/25/2023	08/16/2024	08/16/2024	Closing Purchase	20	9,450,000	4725.000000	(414,059)	0	(1,612,800)	0	(1,612,800)	218,804	0	0	(1,198,741)	0	0	0/0
	S&P 500 Index X5Z4C5075	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	12/22/2023	12/20/2024	12/20/2024	Closing Purchase	20	10,150,000	5075.000000	(405,920)	0	(1,530,560)	0	(1,530,560)	15,780	0	0	(1,124,640)	0	0	0/0
	S&P 500 Index X5V4C4625	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	10/25/2023	10/18/2024	10/18/2024	Closing Purchase	30	13,875,000	4625.000000	(494,459)	0	(3,717,750)	0	(3,717,750)	825,273	0	0	(3,223,291)	0	0	0/0
	S&P 500 Index X5F4C4325	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	01/26/2023	01/19/2024	01/19/2024	Closing Purchase	15	6,487,500	4325.000000	(290,445)	0	(711,960)	0	(711,960)	406,494	0	0	(421,515)	0	0	0/0
	S&P 500 Index X5N4C4900	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	07/27/2023	07/19/2024	07/19/2024	Closing Purchase	15	7,350,000	4900.000000	(263,865)	0	(976,560)	0	(976,560)	4,710	0	0	(712,695)	0	0	0/0
	S&P 500 Index X5K4C4500	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	06/02/2023	05/17/2024	05/17/2024	Closing Purchase	15	6,750,000	4500.000000	(355,665)	0	(1,219,710)	0	(1,219,710)	253,903	0	0	(864,045)	0	0	0/0
	S&P 500 Index X5J4C4375	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	04/25/2023	04/19/2024	04/19/2024	Closing Purchase	15	6,562,500	4375.000000	(317,865)	0	(955,680)	0	(955,680)	418,910	0	0	(637,815)	0	0	0/0
	S&P 500 Index X5M4C4675	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	06/27/2023	06/21/2024	06/21/2024	Closing Purchase	15	7,012,500	4675.000000	(297,546)	0	(1,195,365)	0	(1,195,365)	152,793	0	0	(897,819)	0	0	0/0
	S&P 500 Index X5U4C4675	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	09/25/2023	09/20/2024	09/20/2024	Closing Purchase	20	9,350,000	4675.000000	(399,039)	0	(2,050,020)	0	(2,050,020)	362,231	0	0	(1,650,981)	0	0	0/0
064999999	Call Options and Warrants - Hedging Other - Written Options						X X X	X X X	X X X	X X X	X X X	(3,825,363)	0	(16,615,280)	0	(16,615,280)	X X X	3,283,293	0	0	(12,789,917)	0	0	X X X
070999999	Subtotal - Hedging Other - Written Options						X X X	X X X	X X X	X X X	X X X	(3,825,363)	0	(16,615,280)	0	(16,615,280)	X X X	3,283,293	0	0	(12,789,917)	0	0	X X X

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated 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	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounted Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
092999999	Subtotal - Call Options and Warrants - Written Options							X X X	X X X	X X X	X X X	(3,825,363)	0	(16,615,280)	0	(16,615,280)	X X X	3,283,293	0	0	(12,789,917)	0	0	X X X
098999999	Subtotal - Total Written Options							X X X	X X X	X X X	X X X	(3,825,363)	0	(16,615,280)	0	(16,615,280)	X X X	3,283,293	0	0	(12,789,917)	0	0	X X X
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Un							X X X	X X X	X X X	X X X	0	0	0	0	0	X X X	0	0	0	0	0	0	X X X
170999999	Subtotal - Hedging Other							X X X	X X X	X X X	X X X	3,156,826	0	5,574,220	0	5,574,220	X X X	(1,240,685)	0	0	2,417,390	0	0	X X X
175999999	Totals							X X X	X X X	X X X	X X X	3,156,826	0	5,574,220	0	5,574,220	X X X	(1,240,685)	0	0	2,417,390	0	0	X X X

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point				
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item									
									NONE																
175999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX			

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			NONE					
019999999 Total Collateral Pledged by Reporting Entity				0	0	0	0	X X X

E23

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity				0	0	0	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offse to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals				0	0	XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:				1A \$0	1B \$0	1C \$0
				2A \$0	2B \$0	2C \$0
				3A \$0	3B \$0	3C \$0
				4A \$0	4B \$0	4C \$0
				5A \$0	5B \$0	5C \$0
				6A \$0		

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the assets page. (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals				0	0	XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0

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 *
OPEN DEPOSITORIES						
Bank of New York New York, NY		0.000	0	0	459,633	
Federal Home Loan Bank New York New York, NY		4.530	270,215	0	7,834,161	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X	0	0	397,873	X X X
0199999 Totals - Open Depositories	X X X	X X X	270,215	0	8,691,667	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories	X X X	X X X	0	0	0	X X X
0399999 Total Cash on Deposit	X X X	X X X	270,215	0	8,691,667	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	4,564	X X X
0599999 Total Cash	X X X	X X X	270,215	0	8,696,231	X X X

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

1. January	3,944,921	4. April	6,744,107	7. July	6,012,961	10. October	7,269,776
2. February	2,192,146	5. May	6,413,880	8. August	5,969,483	11. November	9,095,737
3. March	7,195,839	6. June	6,125,529	9. September	5,178,978	12. December	8,691,667

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL		0	0	0	0
2. Alaska	AK		0	0	0	0
3. Arizona	AZ		0	0	0	0
4. Arkansas	AR		0	0	0	0
5. California	CA		0	0	0	0
6. Colorado	CO		0	0	0	0
7. Connecticut	CT		0	0	0	0
8. Delaware	DE		0	0	0	0
9. District of Columbia	DC		0	0	0	0
10. Florida	FL		0	0	0	0
11. Georgia	GA		0	0	0	0
12. Hawaii	HI		0	0	0	0
13. Idaho	ID		0	0	0	0
14. Illinois	IL		0	0	0	0
15. Indiana	IN		0	0	0	0
16. Iowa	IA		0	0	0	0
17. Kansas	KS		0	0	0	0
18. Kentucky	KY		0	0	0	0
19. Louisiana	LA		0	0	0	0
20. Maine	ME		0	0	0	0
21. Maryland	MD		0	0	0	0
22. Massachusetts	MA		0	0	0	0
23. Michigan	MI		0	0	0	0
24. Minnesota	MN		0	0	0	0
25. Mississippi	MS		0	0	0	0
26. Missouri	MO		0	0	0	0
27. Montana	MT		0	0	0	0
28. Nebraska	NE		0	0	0	0
29. Nevada	NV		0	0	0	0
30. New Hampshire	NH		0	0	0	0
31. New Jersey	NJ		0	0	0	0
32. New Mexico	NM		0	0	0	0
33. New York	NY	B State requirement	506,068	460,820	0	0
34. North Carolina	NC		0	0	0	0
35. North Dakota	ND		0	0	0	0
36. Ohio	OH		0	0	0	0
37. Oklahoma	OK		0	0	0	0
38. Oregon	OR		0	0	0	0
39. Pennsylvania	PA		0	0	0	0
40. Rhode Island	RI		0	0	0	0
41. South Carolina	SC		0	0	0	0
42. South Dakota	SD		0	0	0	0
43. Tennessee	TN		0	0	0	0
44. Texas	TX		0	0	0	0
45. Utah	UT		0	0	0	0
46. Vermont	VT		0	0	0	0
47. Virginia	VA		0	0	0	0
48. Washington	WA		0	0	0	0
49. West Virginia	WV		0	0	0	0
50. Wisconsin	WI		0	0	0	0
51. Wyoming	WY		0	0	0	0
52. American Samoa	AS		0	0	0	0
53. Guam	GU		0	0	0	0
54. Puerto Rico	PR		0	0	0	0
55. U.S. Virgin Islands	VI		0	0	0	0
56. Northern Mariana Islands	MP		0	0	0	0
57. Canada	CAN		0	0	0	0
58. Aggregate Other Alien and Other	OT	XXX	0	0	0	0
59. Total	XXX	XXX	506,068	460,820	0	0

DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0