



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE
WILTON REASSURANCE COMPANY

NAIC Group Code 4213, 4213 NAIC Company Code 66133 Employer's ID Number 41-1760577
(Current) (Prior)
Organized under the Laws of MN State of Domicile or Port of Entry MN
Country of Domicile US
Licensed as business type: Life, Accident and Health
Incorporated/Organized 12/04/1900 Commenced Business 02/15/1901
Statutory Home Office FIFTH AVE TOWERS, 100 S 5TH ST STE 1075 MINNEAPOLIS, MN, US 55402
Main Administrative Office 20 GLOVER AVENUE 4TH FLOOR
NORWALK, CT, US 06850 203-762-4400
(Telephone)
Mail Address 20 GLOVER AVENUE 4TH FLOOR NORWALK, CT, US 06850
Primary Location of Books and Records 20 GLOVER AVENUE 4TH FLOOR
NORWALK, CT, US 06850 203-762-4400
(Telephone)
Internet Website Address WWW.WILTONRE.COM
Statutory Statement Contact Myriam DeGracia 203-423-4038
(Telephone)
annualstatement-contact@wiltonre.com 203-762-4401
(E-Mail) (Fax)

OFFICERS

Scott David Sheefel, President & CEO
Steven Harold Brogan#, Chief Legal Officer, Secretary
Lauren Mak, SVP, Chief Financial Officer
OTHER
Steven Daniel Lash, SVP, Group Chief Financial Officer
Robert Lester Buckner, VP, Valuation Actuary
Dmitri Evgenievich Ponomarev, Chairman

DIRECTORS OR TRUSTEES

Dmitri Evgenievich Ponomarev
Steven Harold Brogan#
Steven Daniel Lash
Scott David Sheefel
Enrico John Treglia
Andrew John Wood

State of Connecticut
County of Fairfield 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.

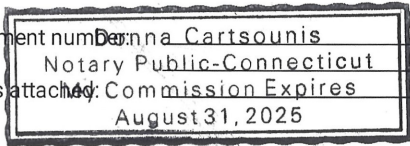
x [Signature] x [Signature] x Lauren Mak
Dmitri Evgenievich Ponomarev Scott David Sheefel Lauren Mak
Chairman President & Chief Executive Officer SVP, Chief Financial Officer

Subscribed and sworn to before me
this 25 day of
February, 2025

x [Signature]

a. Is this an original filing? Yes
b. If no:

1. State the amendment number: 1
2. Date filed: Notary Public-Connecticut
3. Number of pages attached: 1
Commission Expires August 31, 2025



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)	15,661,140,243		15,661,140,243	13,780,018,309
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	277,781,261		277,781,261	294,711,219
	2.2 Common stocks	925,103,687	17,366,927	907,736,760	863,683,003
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	488,359,819		488,359,819	582,029,184
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$..... encumbrances)				
	4.2 Properties held for the production of income (less \$..... encumbrances)				
	4.3 Properties held for sale (less \$..... encumbrances)				
5.	Cash (\$.....392,114,590, Schedule E - Part 1), cash equivalents (\$.....214,581,731, Schedule E - Part 2) and short-term investments (\$.....0, Schedule DA)	606,696,322		606,696,322	439,333,845
6.	Contract loans (including \$..... premium notes)	75,974,520	121,068	75,853,452	78,560,626
7.	Derivatives (Schedule DB)				11,505,967
8.	Other invested assets (Schedule BA)	1,509,053,724		1,509,053,724	1,530,792,027
9.	Receivables for securities	13,150,699	37,958	13,112,741	46,978,047
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,557,260,274	17,525,953	19,539,734,321	17,627,612,226
13.	Title plants less \$..... charged off (for Title insurers only)				
14.	Investment income due and accrued	157,577,377	129,727	157,447,650	148,453,069
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	21,883,010	538,677	21,344,333	22,883,327
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums)	1,450		1,450	1,729
	15.3 Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,160,596		17,160,596	17,176,556
	16.2 Funds held by or deposited with reinsured companies	3,910,012,673		3,910,012,673	3,979,387,831
	16.3 Other amounts receivable under reinsurance contracts	24,313,877		24,313,877	28,339,084
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	53,501,735		53,501,735	54,463,697
18.2	Net deferred tax asset	223,141,496	180,002,367	43,139,129	—
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets (\$.....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				810
24.	Health care (\$.....) and other amounts receivable	609,675		609,675	(39,835)
25.	Aggregate write-ins for other-than-invested assets	645,172,648	10,198,502	634,974,146	388,367,218
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	24,610,634,811	208,395,226	24,402,239,585	22,266,645,712
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	24,610,634,811	208,395,226	24,402,239,585	22,266,645,712
Details of Write-Ins					
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501.	REINSURANCE RECEIVABLE	153,086,849		153,086,849	156,828,231
2502.	COLLATERAL RECEIVABLE	337,155,991		337,155,991	192,078,651
2503.	MODIFIED COINSURANCE RECEIVABLE	16,381,512		16,381,512	16,318,655
2598.	Summary of remaining write-ins for Line 25 from overflow page	138,548,296	10,198,502	128,349,794	23,141,681
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	645,172,648	10,198,502	634,974,146	388,367,218

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Year	Prior Year
1.	Aggregate reserve for life contracts \$.....4,945,392,557 (Exhibit 5, Line 9999999) less \$..... included in Line 6.3 (including \$.....4,965,085,371 Modco Reserve).....	4,945,392,557	4,995,278,764
2.	Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	1,256,702,507	1,298,505,687
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$..... Modco Reserve).....	363,933,886	399,877,382
4.	Contract claims:		
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6).....	113,982,772	107,543,317
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6).....	35,481,349	31,618,274
5.	Policyholders' dividends/refunds to members \$..... and coupons \$..... due and unpaid (Exhibit 4, Line 10).....		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year-estimated amounts:		
6.1	Policyholders' dividends and refunds to members apportioned for payment (including \$..... Modco).....		
6.2	Policyholders' dividends and refunds to members not yet apportioned (including \$..... Modco).....		
6.3	Coupons and similar benefits (including \$..... Modco).....		
7.	Amount provisionally held for deferred dividend policies not included in Line 6.....		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$..... discount; including \$.....898,336 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	1,059,533	1,214,604
9.	Contract liabilities not included elsewhere:		
9.1	Surrender values on canceled contracts.....	4,455,454	4,892,243
9.2	Provision for experience rating refunds, including the liability of \$..... accident and health experience rating refunds of which \$..... is for medical loss ratio rebate per the Public Health Service Act.....		
9.3	Other amounts payable on reinsurance, including \$.....1,646,984 assumed and \$.....15,413,706 ceded.....	17,060,690	57,219,456
9.4	Interest Maintenance Reserve (IMR, Line 6).....	117,869,269	156,301,368
10.	Commissions to agents due or accrued-life and annuity contracts \$....., accident and health \$..... and deposit-type contract funds \$.....		
11.	Commissions and expense allowances payable on reinsurance assumed.....	182,429	(1,197,287)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	61,171,659	57,313,740
13.	Transfers to Separate Accounts due or accrued (net) (including \$..... accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	642,759	524,252
15.1	Current federal and foreign income taxes, including \$..... on realized capital gains (losses).....		
15.2	Net deferred tax liability.....		
16.	Unearned investment income.....	216,883	224,917
17.	Amounts withheld or retained by reporting entity as agent or trustee.....	(3,935)	(3,935)
18.	Amounts held for agents' account, including \$..... agents' credit balances.....	516,447	462,080
19.	Remittances and items not allocated.....	6,133,150	(23,112,162)
20.	Net adjustment in assets and liabilities due to foreign exchange rates.....		
21.	Liability for benefits for employees and agents if not included above.....		
22.	Borrowed money \$..... and interest thereon \$.....		
23.	Dividends to stockholders declared and unpaid.....		
24.	Miscellaneous liabilities:		
24.01	Asset valuation reserve (AVR, Line 16, Col. 7).....	235,395,989	199,632,631
24.02	Reinsurance in unauthorized and certified (\$.....0) companies.....	4,885,896	5,915
24.03	Funds held under reinsurance treaties with unauthorized and certified (\$.....1,552,008,807) reinsurers.....	15,438,029,903	12,369,905,520
24.04	Payable to parent, subsidiaries and affiliates.....	5,806,828	3,133,960
24.05	Drafts outstanding.....		
24.06	Liability for amounts held under uninsured plans.....		
24.07	Funds held under coinsurance.....	23,403,243	1,073,159,191
24.08	Derivatives.....	332,233,825	197,704,049
24.09	Payable for securities.....	9,914,655	41,093,092
24.10	Payable for securities lending.....		
24.11	Capital notes \$..... and interest thereon \$.....		
25.	Aggregate write-ins for liabilities.....	463,130,610	238,893,571
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	23,437,598,358	21,210,190,629
27.	From Separate Accounts statement.....		
28.	Total liabilities (Lines 26 and 27).....	23,437,598,358	21,210,190,629
29.	Common capital stock.....	2,500,030	2,500,030
30.	Preferred capital stock.....		
31.	Aggregate write-ins for other-than-special surplus funds.....	108,197,600	(11,505,968)
32.	Surplus notes.....	300,000,000	300,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	102,553,129	183,973,662
34.	Aggregate write-ins for special surplus funds.....	605,340,677	581,487,359
35.	Unassigned funds (surplus).....	(153,950,209)	-
36.	Less treasury stock, at cost:		
36.1	shares common (value included in Line 29 \$.....).....		
36.2	shares preferred (value included in Line 30 \$.....).....		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$..... in Separate Accounts Statement).....	962,141,197	1,053,955,053
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	964,641,227	1,056,455,083
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	24,402,239,585	22,266,645,712
Details of Write-Ins			
2501.	REINSURANCE PAYABLE.....	153,086,849	156,828,231
2502.	FUNDS WITHHELD - RRE4 CAPITAL CONTRIBUTION.....	146,900,000	
2503.	COLLATERAL PAYABLE.....	107,730,000	14,458,651
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	55,413,761	67,606,689
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	463,130,610	238,893,571
3101.	SURPLUS GAIN (LOSS) ON SWAPS CEDED TO RRE3.....	48,010,000	(11,505,968)
3102.	SURPLUS GAIN (LOSS) ON SWAPS CEDED TO RRE4.....	60,187,600	
3103.	.....	
3198.	Summary of remaining write-ins for Line 31 from overflow page.....		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	108,197,600	(11,505,968)
3401.	UNAMORTIZED GAIN AS A RESULT OF REINSURANCE.....	651,817,942	634,717,481
3402.	TRANSFER OF NON-ADMITTED IMR.....	(46,477,265)	(53,230,122)
3403.	.....	
3498.	Summary of remaining write-ins for Line 34 from overflow page.....		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	605,340,677	581,487,359

SUMMARY OF OPERATIONS

		1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts.....	215,728,200	210,778,803
2.	Considerations for supplementary contracts with life contingencies.....	1,365,659	1,981,843
3.	Net investment income (Exhibit of Net Investment Income, Line 17).....	892,686,769	819,962,676
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5).....	18,329,368	23,166,831
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	—	—
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	(11,714,492)	(1,411,418)
7.	Reserve adjustments on reinsurance ceded.....	(118,591,839)	(124,486,873)
8.	Miscellaneous Income:		
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....		
8.2	Charges and fees for deposit-type contracts.....		
8.3	Aggregate write-ins for miscellaneous income.....	294,600,602	299,553,747
9.	Totals (Lines 1 to 8.3).....	1,292,404,267	1,229,545,609
10.	Death benefits.....	284,667,769	273,031,628
11.	Matured endowments (excluding guaranteed annual pure endowments).....	1,091,516	1,309,345
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1).....	105,165,187	299,280,645
13.	Disability benefits and benefits under accident and health contracts.....	158,883,339	153,393,029
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	6,913	(20,992)
15.	Surrender benefits and withdrawals for life contracts.....	54,260,644	44,104,545
16.	Group conversions.....	—	—
17.	Interest and adjustments on contract or deposit-type contract funds.....	22,938,255	10,777,533
18.	Payments on supplementary contracts with life contingencies.....	9,066,980	8,301,877
19.	Increase in aggregate reserves for life and accident and health contracts.....	(91,689,387)	(661,026,532)
20.	Totals (Lines 10 to 19).....	544,391,216	129,151,078
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....		
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	(119,634,967)	(54,530,635)
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6).....	88,280,502	78,872,169
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5).....	439,046	11,640
25.	Increase in loading on deferred and uncollected premiums.....	(177)	1,955,293
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....		—
27.	Aggregate write-ins for deductions.....	654,168,235	606,212,541
28.	Totals (Lines 20 to 27).....	1,167,643,855	761,672,086
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	124,760,412	467,873,523
30.	Dividends to policyholders and refunds to members.....		—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	124,760,412	467,873,523
32.	Federal and foreign income taxes incurred (excluding tax on capital gains).....	20,781,045	(19,912,961)
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).....	103,979,367	487,786,484
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$......4,896,841 (excluding taxes of \$...... (5,343,765) transferred to the IMR).....	24,784,772	(23,181,095)
35.	Net income (Line 33 plus Line 34).....	128,764,139	464,605,389
Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	1,056,455,083	1,363,627,742
37.	Net income (Line 35).....	128,764,139	464,605,389
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$......(36,710,925).....	(195,062,379)	(67,570,506)
39.	Change in net unrealized foreign exchange capital gain (loss).....		
40.	Change in net deferred income tax.....	12,634,839	(10,207,313)
41.	Change in nonadmitted assets.....	(1,064,001)	4,739,707
42.	Change in liability for reinsurance in unauthorized and certified companies.....	(4,879,981)	15,302,639
43.	Change in reserve on account of change in valuation basis, (increase) or decrease.....		(395,716,006)
44.	Change in asset valuation reserve.....	(35,763,358)	(34,410,771)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1).....		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period.....		
47.	Other changes in surplus in Separate Accounts statement.....		
48.	Change in surplus notes.....	—	—
49.	Cumulative effect of changes in accounting principles.....		
50.	Capital changes:		
50.1	Paid in.....		
50.2	Transferred from surplus (Stock Dividend).....		
50.3	Transferred to surplus.....		
51.	Surplus adjustment:		
51.1	Paid in.....	(81,420,533)	(177,232,697)
51.2	Transferred to capital (Stock Dividend).....		
51.3	Transferred from capital.....		
51.4	Change in surplus as a result of reinsurance.....	23,853,318	7,590,169
52.	Dividends to stockholders.....	(58,579,467)	(102,767,303)
53.	Aggregate write-ins for gains and losses in surplus.....	119,703,567	(11,505,967)
54.	Net change in capital and surplus for the year (Lines 37 through 53).....	(91,813,856)	(307,172,659)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	964,641,227	1,056,455,083
Details of Write-Ins			
08.301.	MODCO ADJUSTMENT.....	123,696,294	136,782,064
08.302.	FUNDS HELD INTEREST ASSUMED.....	170,362,507	158,611,236
08.303.	MISC INCOME.....	1,695,290	4,240,973
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page.....	(1,153,489)	(80,526)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	294,600,602	299,553,747
2701.	LOSS ON SWAPTIONS.....		9,167,171
2702.	FUNDS HELD INTEREST CEDED.....	653,904,963	611,473,860
2703.	MISC OTHER EXPENSES.....	12,601	30,951
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	250,671	(14,459,441)
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	654,168,235	606,212,541
5301.	GAIN(LOSS) ON SWAP CESSION.....	119,703,567	(11,505,967)
5302.	.....	
5303.	.....	
5398.	Summary of remaining write-ins for Line 53 from overflow page.....		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above).....	119,703,567	(11,505,967)

CASH FLOW

		1	2
		Current Year	Prior Year
Cash from Operations			
1.	Premiums collected net of reinsurance	218,086,123	478,651,806
2.	Net investment income	874,708,754	774,833,755
3.	Miscellaneous income	411,877,415	356,476,119
4.	Total (Lines 1 to 3)	1,504,672,292	1,609,961,680
5.	Benefit and loss related payments	764,574,768	945,248,057
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		–
7.	Commissions, expenses paid and aggregate write-ins for deductions	645,247,837	758,383,998
8.	Dividends paid to policyholders		–
9.	Federal and foreign income taxes paid (recovered) net of \$.....(62,029) tax on capital gains (losses)	(29,946,901)	(22,138,250)
10.	Total (Lines 5 through 9)	1,379,875,704	1,681,493,805
11.	Net cash from operations (Line 4 minus Line 10)	124,796,588	(71,532,125)
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds	829,689,208	740,881,280
12.2	Stocks	39,364,779	44,393,711
12.3	Mortgage loans	90,677,004	122,900,485
12.4	Real estate		
12.5	Other invested assets	232,960,172	152,960,170
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments	6,843	(21,927)
12.7	Miscellaneous proceeds	46,594,453	23,156,270
12.8	Total investment proceeds (Lines 12.1 to 12.7)	1,239,292,460	1,084,269,988
13.	Cost of investments acquired (long-term only):		
13.1	Bonds	510,209,164	288,822,039
13.2	Stocks	14,681,451	16,165,057
13.3	Mortgage loans		
13.4	Real estate		
13.5	Other invested assets	146,572,135	161,278,537
13.6	Miscellaneous applications	31,178,437	16,928,441
13.7	Total investments acquired (Lines 13.1 to 13.6)	702,641,187	483,194,074
14.	Net increase / (decrease) in contract loans and premium notes	(2,691,957)	(10,478,787)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	539,343,230	611,554,701
Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes	–	–
16.2	Capital and paid in surplus, less treasury stock	(81,420,533)	(177,232,697)
16.3	Borrowed funds		
16.4	Net deposits on deposit-type contracts and other insurance liabilities	(56,318,235)	139,104,053
16.5	Dividends to stockholders	58,579,467	102,767,303
16.6	Other cash provided (applied)	(300,459,109)	(242,238,681)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(496,777,344)	(383,134,628)
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)	167,362,475	156,887,948
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year	439,333,845	282,445,899
19.2	End of year (Line 18 plus Line 19.1)	606,696,319	439,333,847

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

20.0001. Initial reinsurance transfer - consideration assumed.....	2,306,373,045	732,435,924
20.0002. Initial reinsurance transfer - funds withheld liability.....	2,272,283,838	—
20.0003. Initial reinsurance - Investment transfers.....	2,263,514,833	797,406,174
20.0004. Investment exchanges.....	527,471,696	—
20.0005. Contributed capital to RRE4.....	146,900,000	—
20.0006. Portfolio reclassifications.....	75,966,598	1,644,150
20.0007. Initial Reinsurance - Deferred gain.....	52,984,299	37,406,963
20.0008. Interest on deposit type contracts.....	20,374,739	—
20.0009. Initial reinsurance transfer - ceding commisison.....	8,769,004	55,653,222
20.0010. Paid in kind interest.....	5,411,186	—
20.0011. Change in Prepaid reinsurance.....	2,606,641	1,492,610
20.0012. Change in Contingency reserve.....	250,671	14,459,441
20.0013. Contributed capital to RRE3.....	—	65,645,675
20.0014. Reinsurance transfer - net investment income.....	—	9,846,976
20.0015. Change in Unamortized Reinsurance Gain.....	(35,883,838)	(35,540,969)
20.0016. FIT Due to Tax Sharing Agreement.....	(49,319,060)	8,024,647
20.0017. Initial reinsurance transfer - consideration ceded.....	(2,306,373,045)	(1,001,582,097)

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	215,728,200	174,111,421		141,346		41,475,433			—
2.	Considerations for supplementary contracts with life contingencies	1,365,659	XXX	XXX	1,365,659		XXX	XXX		XXX
3.	Net investment income	892,686,768	455,494,000	6,638	334,259,652	109,747	102,816,731			—
4.	Amortization of Interest Maintenance Reserve (IMR)	18,329,367	9,352,572	136	6,863,290	2,253	2,111,116			—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	—	—		—			XXX		—
6.	Commissions and expense allowances on reinsurance ceded	(11,714,492)	(26,236,222)	(1)	10,988,326		3,533,405	XXX		—
7.	Reserve adjustments on reinsurance ceded	(118,591,839)	(109,325,129)	467	(9,267,177)			XXX		—
8.	Miscellaneous Income:									
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2	Charges and fees for deposit-type contracts						XXX	XXX		
8.3	Aggregate write-ins for miscellaneous income	294,600,602	150,057,879		144,424,223	118,500				
9.	Totals (Lines 1 to 8.3)	1,292,404,265	653,454,521	7,240	488,775,319	230,500	149,936,685			—
10.	Death benefits	284,667,769	284,667,063	706	—		XXX	XXX		—
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,091,516	1,091,516		—		XXX	XXX		—
12.	Annuity benefits	105,165,187	XXX	XXX	104,970,652	194,535	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	158,883,339	3,050,306		221		155,832,812	XXX		—
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,913	—		6,913			XXX		—
15.	Surrender benefits and withdrawals for life contracts	54,260,644	53,346,262		914,382		XXX	XXX		—
16.	Group conversions	—	—		—			XXX		—
17.	Interest and adjustments on contract or deposit-type contract funds	22,938,255	2,537,814	61	20,310,125	69,241	21,014	XXX		—
18.	Payments on supplementary contracts with life contingencies	9,066,980	—		8,584,794	482,186	XXX	XXX		—
19.	Increase in aggregate reserves for life and accident and health contracts	(91,689,387)	(91,994,485)	455,250	42,251,880	(598,851)	(41,803,181)	XXX		—
20.	Totals (Lines 10 to 19)	544,391,216	252,698,476	456,017	177,038,967	147,111	114,050,645	XXX		—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed	(119,634,965)	(109,042,237)		7,437,243	5,725	(18,035,696)	XXX		—
23.	General insurance expenses and fraternal expenses	88,280,500	38,575,423	562	28,308,183	9,294	21,387,038			—
24.	Insurance taxes, licenses and fees, excluding federal income taxes	439,048	201,413	3	147,805	49	89,778			—
25.	Increase in loading on deferred and uncollected premiums	(177)	(177)					XXX		—
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		—
27.	Aggregate write-ins for deductions	654,168,235	306,148,423		273,369,140		74,650,672			—
28.	Totals (Lines 20 to 27)	1,167,643,857	488,581,321	456,582	486,301,338	162,179	192,142,437			—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	124,760,408	164,873,200	(449,342)	2,473,981	68,321	(42,205,752)			—
30.	Dividends to policyholders and refunds to members							XXX		—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	124,760,408	164,873,200	(449,342)	2,473,981	68,321	(42,205,752)			—
32.	Federal income taxes incurred (excluding tax on capital gains)	20,781,045	27,468,017	(74,854)	399,905	11,558	(7,023,581)			—
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)	103,979,363	137,405,183	(374,488)	2,074,076	56,763	(35,182,171)			—
34.	Policies/certificates in force end of year	1,168,882	1,125,151	299	7,607	274	35,551	XXX		
Details of Write-Ins										
08.301.	FUNDS HELD INTEREST ASSUMED	170,362,507	25,819,909		144,424,123	118,475				
08.302.	MODCO ADJUSTMENT	123,696,294	123,696,294							
08.303.	MISC INCOME	1,695,290	1,695,165		100	25				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(1,153,489)	(1,153,489)							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	294,600,602	150,057,879		144,424,223	118,500				
2701.	FUNDS HELD INTEREST CEDED	653,904,962	305,896,292		273,357,998		74,650,672			
2702.	MISC OTHER EXP	12,602	1,460		11,142					
2703.	CONTINGENCY RESERVE	250,671	250,671							
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	654,168,235	306,148,423		273,369,140		74,650,672			

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)	174,111,422	—	16,715,510	64,265,116	5,777,235	61,192,669	21,592,810	—	—	—	4,568,082	—
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	455,494,000	157,335	19,429,692	57,598,666	23,176,318	232,693,567	120,458,455	—	—	—	1,979,967	—
4.	Amortization of Interest Maintenance Reserve (IMR)	9,352,572	3,231	398,946	1,182,662	475,875	4,777,853	2,473,351	—	—	—	40,654	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	—	—	—	—	—	—	—	—	—	—	—	—
6.	Commissions and expense allowances on reinsurance ceded	(26,236,222)	—	3,377,484	4,975,327	—	9,298,038	(44,230,613)	—	—	—	343,542	—
7.	Reserve adjustments on reinsurance ceded	(109,325,129)	—	(11,710,650)	(6,615,281)	—	(30,419,588)	(61,588,798)	—	—	—	1,009,188	—
8.	Miscellaneous Income:												
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2	Charges and fees for deposit-type contracts												
8.3	Aggregate write-ins for miscellaneous income	150,057,877		2,575,593	4,221,357	1,152,108	68,418,332	73,690,487					
9.	Totals (Lines 1 to 8.3)	653,454,520	160,566	30,786,575	125,627,847	30,581,536	345,960,871	112,395,692	—	—	—	7,941,433	—
10.	Death benefits	284,667,063	—	15,217,810	64,114,891	645,312	183,852,664	17,376,025	—	—	—	3,460,361	—
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,091,516	—	377,745	7,080	—	678,222	—	—	—	—	28,469	—
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	3,050,306	—	343,829	1,123,592	4,099	1,364,129	88,654	—	—	—	126,003	—
14.	Coupons, guaranteed annual pure endowments and similar benefits	—	—	—	—	—	—	—	—	—	—	—	—
15.	Surrender benefits and withdrawals for life contracts	53,346,262	—	6,261,808	336,593	1,816,712	38,407,271	5,629,174	—	—	—	894,704	—
16.	Group conversions	—	—	—	—	—	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds	2,537,814	—	133,985	480,025	2,607	1,714,212	190,650	—	—	—	16,335	—
18.	Payments on supplementary contracts with life contingencies	—	—	—	—	—	—	—	—	—	—	—	—
19.	Increase in aggregate reserves for life and accident and health contracts	(91,994,485)	(53,665)	(17,436,797)	(23,366,577)	2,411,823	(66,602,589)	13,493,277	—	—	—	(439,957)	—
20.	Totals (Lines 10 to 19)	252,698,476	(53,665)	4,898,380	42,695,604	4,880,553	159,413,909	36,777,780	—	—	—	4,085,915	—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)												XXX
22.	Commissions and expense allowances on reinsurance assumed	(109,042,237)	—	5,201,225	(4,983,640)	246,367	5,948,670	(116,071,363)	—	—	—	616,504	—
23.	General insurance expenses	38,575,423	13,325	1,645,485	4,877,985	1,962,784	19,706,632	10,201,530	—	—	—	167,682	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes	201,413	70	8,592	25,469	10,248	102,893	53,265	—	—	—	876	—
25.	Increase in loading on deferred and uncollected premiums	(177)	—	(177)	—	—	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance	—	—	—	—	—	—	—	—	—	—	—	—
27.	Aggregate write-ins for deductions	306,148,422	—	1,041,543	10,039,426	—	207,394,610	87,672,843	—	—	—	—	—
28.	Totals (Lines 20 to 27)	488,581,320	(40,270)	12,795,048	52,654,844	7,099,952	392,566,714	18,634,055	—	—	—	4,870,977	—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	164,873,200	200,836	17,991,527	72,973,003	23,481,584	(46,605,843)	93,761,637	—	—	—	3,070,456	—
30.	Dividends to policyholders and refunds to members	—	—	—	—	—	—	—	—	—	—	—	—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	164,873,200	200,836	17,991,527	72,973,003	23,481,584	(46,605,843)	93,761,637	—	—	—	3,070,456	—
32.	Federal income taxes incurred (excluding tax on capital gains)	27,468,017	9,488	1,171,684	3,473,418	1,397,620	14,032,305	7,264,102	—	—	—	119,400	—
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)	137,405,183	191,348	16,819,843	69,499,585	22,083,964	(60,638,148)	86,497,535	—	—	—	2,951,056	—
34.	Policies/certificates in force end of year	1,125,151	389	47,995	142,279	57,250	574,794	297,553				4,891	
Details of Write-Ins													
08.301.	MODCO ADJUSTMENT	123,696,295					62,107,497	61,588,798					
08.302.	MISC INCOME	1,695,165		(73,595)	315	38	(3,304)	1,771,711					
08.303.	AMORTIZATION OF DEFERRED GAIN - ASSUMPTION RE	1,414,087					1,414,087						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	23,252,330		2,649,188	4,221,042	1,152,070	4,900,052	10,329,978					
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	150,057,877		2,575,593	4,221,357	1,152,108	68,418,332	73,690,487					
2701.	FUNDS HELD INTEREST CEDED	305,896,291		1,131,653	8,723,196	—	208,369,610	87,671,832					
2702.	MISC OTHER EXPENSES	1,460		449	—	—	—	1,011					
2703.	CONTINGENCY RESERVE	250,671		(90,559)	1,316,230	—	(975,000)	—					
2798.	Summary of remaining write-ins for Line 27 from overflow page	—		—	—	—	—	—					
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	306,148,422		1,041,543	10,039,426	—	207,394,610	87,672,843					

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

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

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

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

		1	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)									
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	6,638	1,918	4,720						
4.	Amortization of Interest Maintenance Reserve (IMR)	136	39	97						
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	(1)	(1)							
7.	Reserve adjustments on reinsurance ceded	467	467							
8.	Miscellaneous Income:									
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2	Charges and fees for deposit-type contracts									
8.3	Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	7,240	2,423	4,817						
10.	Death benefits	706	706							
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	61	61							
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	455,250	465,869	(10,619)						
20.	Totals (Lines 10 to 19)	456,017	466,636	(10,619)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	562	162	400						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3	1	2						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	456,582	466,799	(10,217)						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(449,342)	(464,376)	15,034						
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(449,342)	(464,376)	15,034						
32.	Federal income taxes incurred (excluding tax on capital gains)	(74,854)	(21,627)	(53,227)						
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)	(374,488)	(442,749)	68,261						
34.	Policies/certificates in force end of year	299	86	213						
Details of Write-Ins										
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 \$ Line 10 \$ Line 16 \$ Line 23 \$ Line 24 \$
(b) Include premium amounts for preneed plans included in Line 1 \$
(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	141,346	131,119				10,227	
2.	Considerations for supplementary contracts with life contingencies	1,365,659	XXX	XXX	XXX	XXX	1,365,659	XXX
3.	Net investment income	334,259,652	2,563,847				331,695,805	
4.	Amortization of Interest Maintenance Reserve (IMR)	6,863,290	52,643				6,810,647	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	-	-	-	-	-	-	
6.	Commissions and expense allowances on reinsurance ceded	10,988,326	1,803				10,986,523	
7.	Reserve adjustments on reinsurance ceded	(9,267,177)	(16,748,189)	-	-	-	7,481,012	
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2	Charges and fees for deposit-type contracts							
8.3	Aggregate write-ins for miscellaneous income	144,424,223					144,424,223	
9.	Totals (Lines 1 to 8.3)	488,775,319	(13,998,777)	-	-	-	502,774,096	
10.	Death benefits	-	-	-	-	-	-	
11.	Matured endowments (excluding guaranteed annual pure endowments)	-	-	-	-	-	-	
12.	Annuity benefits	104,970,652	427,275	-	-	-	104,543,377	
13.	Disability benefits and benefits under accident and health contracts	221	221	-	-	-	-	
14.	Coupons, guaranteed annual pure endowments and similar benefits	6,913	-	-	-	-	6,913	
15.	Surrender benefits and withdrawals for life contracts	914,382	814,352	-	-	-	100,030	
16.	Group conversions	-	-	-	-	-	-	
17.	Interest and adjustments on contract or deposit-type contract funds	20,310,125	-	-	-	-	20,310,125	
18.	Payments on supplementary contracts with life contingencies	8,584,794	-	-	-	-	8,584,794	
19.	Increase in aggregate reserves for life and accident and health contracts	42,251,880	(1,080,649)	-	-	-	43,332,529	
20.	Totals (Lines 10 to 19)	177,038,967	161,199	-	-	-	176,877,768	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed	7,437,243	1,953	-	-	-	7,435,290	
23.	General insurance expenses	28,308,183	217,130				28,091,053	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	147,805	1,134				146,671	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	273,369,140					273,369,140	
28.	Totals (Lines 20 to 27)	486,301,338	381,416	-	-	-	485,919,922	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,473,981	(14,380,193)	-	-	-	16,854,174	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,473,981	(14,380,193)	-	-	-	16,854,174	
32.	Federal income taxes incurred (excluding tax on capital gains)	399,905	3,067	-	-	-	396,838	
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)	2,074,076	(14,383,260)	-	-	-	16,457,336	
34.	Policies/certificates in force end of year	7,607	58				7,549	
Details of Write-Ins								
08.301.	MISC INCOME	100					100	
08.302.	FUNDS HELD INTEREST ASSUMED	144,424,123					144,424,123	
08.303.	.....						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	144,424,223					144,424,223	
2701.	FUNDS HELD INTEREST CEDED	273,357,998					273,357,998	
2702.	OVERPAYMENT LOSSES	11,142					11,142	
2703.	.....						
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	273,369,140					273,369,140	

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts		XXX	XXX	XXX	XXX		XXX
2.	Considerations for supplementary contracts with life contingencies							
3.	Net investment income	109,747					109,747	
4.	Amortization of Interest Maintenance Reserve (IMR)	2,253					2,253	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2	Charges and fees for deposit-type contracts							
8.3	Aggregate write-ins for miscellaneous income	118,500					118,500	
9.	Totals (Lines 1 to 8.3)	230,500					230,500	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	194,535					194,535	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	69,241					69,241	
18.	Payments on supplementary contracts with life contingencies	482,186					482,186	
19.	Increase in aggregate reserves for life and accident and health contracts	(598,851)					(598,851)	
20.	Totals (Lines 10 to 19)	147,111					147,111	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed	5,725					5,725	
23.	General insurance expenses	9,294					9,294	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	49					49	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	162,179					162,179	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	68,321					68,321	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	68,321					68,321	
32.	Federal income taxes incurred (excluding tax on capital gains)	11,558					11,558	
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)	56,763					56,763	
34.	Policies/certificates in force end of year	274					274	
Details of Write-Ins								
08.301.	MISCELLANEOUS INCOME	25					25	
08.302.	FUNDS HELD INTEREST ASSUMED	118,475					118,475	
08.303.	.....						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	118,500					118,500	
2701.	.....						
2702.	.....						
2703.	.....						
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive (Hospital and Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	41,475,432											41,282,421	193,011
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	102,816,731											102,709,484	107,247
4.	Amortization of Interest Maintenance Reserve (IMR)	2,111,116											2,108,914	2,202
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	3,533,405											3,533,405	
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2	Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3	Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	149,936,684											149,634,224	302,460
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	155,832,814											155,143,138	689,676
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	21,014											21,014	
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(41,803,181)											(41,672,615)	(130,566)
20.	Totals (Lines 10 to 19)	114,050,647											113,491,537	559,110
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed	(18,035,696)											(18,070,043)	34,347
23.	General insurance expenses	21,387,038											21,364,729	22,309
24.	Insurance taxes, licenses and fees, excluding federal income taxes	89,778											89,684	94
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	74,650,672											74,650,672	
28.	Totals (Lines 20 to 27)	192,142,439											191,526,579	615,860
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(42,205,755)											(41,892,355)	(313,400)
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(42,205,755)											(41,892,355)	(313,400)
32.	Federal income taxes incurred (excluding tax on capital gains)	(7,023,581)											(7,016,255)	(7,326)
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)	(35,182,174)											(34,876,100)	(306,074)
34.	Policies/certificates in force end of year	35,551											35,514	37
Details of Write-Ins														
08.301.	MISC INCOME													
08.302.	.....												
08.303.	.....												
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.	FUNDS HELD INTEREST CEDED	74,650,672											74,650,672	
2702.	.....												
2703.	.....												
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	74,650,672											74,650,672	

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

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

	1	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 of prior year.....	2,591,623,463	3,913,663	439,200,657	429,652,150	28,424,211	1,382,356,999	257,692,748	—	—	553,001	49,830,034	—
2. Tabular net premiums or considerations.....	279,909,592	237,334	66,498,426	110,302,900	15,978,093	49,969,305	26,968,336	—	—	34,002	9,921,196	—
3. Present value of disability claims incurred.....	—	—	—	—	—	—	—	—	—	—	—	—
4. Tabular interest.....	114,463,582	167,153	11,769,737	18,040,171	1,298,996	71,754,711	10,617,527	—	—	23,628	791,659	—
5. Tabular less actual reserve released.....	(395,429)	—	—	(377,993)	—	(17,436)	—	—	—	—	—	—
6. Increase in reserve on account of change in valuation basis.....	—	—	—	—	—	—	—	—	—	—	—	—
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	—	XXX	—	—	—	—	—	—	—	XXX	—	—
7. Other increases (net).....	(2,642,070)	—	(8,851,632)	3,692,403	—	14,044,846	—	—	—	—	(11,527,687)	—
8. Totals (Lines 1 to 7).....	2,982,959,138	4,318,150	508,617,188	561,309,631	45,701,300	1,518,108,425	295,278,611	—	—	610,631	49,015,202	—
9. Tabular cost.....	300,204,327	110,275	77,493,553	92,297,303	12,902,409	97,247,223	11,134,523	—	—	57,630	8,961,411	—
10. Reserves released by death.....	69,399,590	347,878	755,009	10,195,446	62,511	55,168,077	2,262,146	—	—	—	608,523	—
11. Reserves released by other terminations (net).....	112,877,634	—	8,175,916	52,233,645	1,900,347	38,804,919	10,845,471	—	—	—	917,336	—
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	396,445	—	—	396,445	—	—	—	—	—	—	—	—
13. Net transfers to or (from) Separate Accounts.....	—	—	—	—	—	—	—	—	—	—	—	—
14. Total deductions (Lines 9 to 13).....	482,877,996	458,153	86,424,478	155,122,839	14,865,267	191,220,219	24,242,140	—	—	57,630	10,487,270	—
15. Reserve December 31 of current year.....	2,500,081,142	3,859,997	422,192,710	406,186,792	30,836,033	1,326,888,206	271,036,471	—	—	553,001	38,527,932	—
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year.....	1,884,277,569	3,368,992	168,120,385	11,709,467	28,564,413	1,533,248,375	136,795,132	—	—	—	2,470,805	—
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	1,773,348,585	3,368,992	158,048,367	9,942,654	11,651,084	1,467,984,880	119,881,803	—	—	—	2,470,805	—

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)
(N/A FRATERNAL)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year.....	128,909	23,575	105,334						
2. Tabular net premiums or considerations.....	4,384	329	4,055	—	—	—	—	—	—
3. Present value of disability claims incurred.....	—	—	—	—	—	—	—	—	—
4. Tabular interest.....	5,032	822	4,210	—	—	—	—	—	—
5. Tabular less actual reserve released.....	—	—	—	—	—	—	—	—	—
6. Increase in reserve on account of change in valuation basis.....	—	—	—	—	—	—	—	—	—
7. Other increases (net).....	—	—	—	—	—	—	—	—	—
8. Totals (Lines 1 to 7).....	138,325	24,726	113,599	—	—	—	—	—	—
9. Tabular cost.....	5,261	691	4,570	—	—	—	—	—	—
10. Reserves released by death.....	—	—	—	—	—	—	—	—	—
11. Reserves released by other terminations (net).....	1,072	—	1,072	—	—	—	—	—	—
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	—	—	—	—	—	—	—	—	—
13. Net transfers to or (from) Separate Accounts.....	—	—	—	—	—	—	—	—	—
14. Total deductions (Lines 9 to 13).....	6,333	691	5,642	—	—	—	—	—	—
15. Reserve December 31 of current year.....	131,992	24,035	107,957	—	—	—	—	—	—
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year.....	23,981	23,981	—	—	—	—	—	—	—
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	23,981	23,981	—	—	—	—	—	—	—

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

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

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	2,400,502,359	56,912,616	—	—	—	2,343,589,743	
2. Tabular net premiums and considerations	675,526	131,423	—	—	—	544,103	—
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	129,116,394	617,371	—	—	—	128,499,023	—
5. Tabular less actual reserve released	(24,921,650)	(175,906)	—	—	—	(24,745,744)	—
6. Increase in reserve on account of change in valuation basis	—	—	—	—	—	—	—
7. Other increases (net)	47,910,532	(594,703)	—	—	—	48,505,235	—
8. Totals (Lines 1 to 7)	2,553,283,161	56,890,801	—	—	—	2,496,392,360	—
9. Tabular cost	—	—	—	—	—	—	—
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	955,874	955,874	—	—	—	—	—
12. Annuity, supplementary contract, and disability payments involving life contingencies	109,560,214	102,961	—	—	—	109,457,253	—
13. Net transfers to or (from) Separate Accounts	—	—	—	—	—	—	—
14. Total deductions (Lines 9 to 13)	110,516,088	1,058,835	—	—	—	109,457,253	—
15. Reserve December 31 of current year	2,442,767,073	55,831,966	—	—	—	2,386,935,107	—
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	13,434,538	13,434,538	—	—	—	—	—
17. Amount Available for Policy Loans Based upon Line 16 CSV	13,619,170	13,619,170	—	—	—	—	—

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES ^(a)
(N/A FRATERNAL)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year.....	3,024,021					3,024,021	
2. Tabular net premiums and considerations.....	1,071	—	—	—	—	1,071	—
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	116,051	—	—	—	—	116,051	—
5. Tabular less actual reserve released.....	(534,272)	—	—	—	—	(534,272)	—
6. Increase in reserve on account of change in valuation basis.....	—	—	—	—	—	—	—
7. Other increases (net).....	—	—	—	—	—	—	—
8. Totals (Lines 1 to 7).....	2,606,871	—	—	—	—	2,606,871	—
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	—	—	—	—	—	—	—
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	194,535	—	—	—	—	194,535	—
13. Net transfers to or (from) Separate Accounts.....	—	—	—	—	—	—	—
14. Total deductions (Lines 9 to 13).....	194,535	—	—	—	—	194,535	—
15. Reserve December 31 of current year.....	2,412,336	—	—	—	—	2,412,336	—
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year.....							
17. Amount Available for Policy Loans Based upon Line 16 CSV.....							

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

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 52,521,809	52,553,925
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 593,644,138	600,777,227
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 21,578,655	20,984,126
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	538,798	538,798
2.21	Common stocks of affiliates	69,000,000	69,000,000
3.	Mortgage loans	(c) 23,153,726	22,751,421
4.	Real estate	(d)	
5.	Contract loans	7,920,474	7,809,440
6.	Cash, cash equivalents and short-term investments	(e) 10,351,844	10,003,722
7.	Derivative instruments	(f) (38,810,854)	(24,810,552)
8.	Other invested assets	129,514,900	121,635,682
9.	Aggregate write-ins for investment income	24,684,185	52,151,592
10.	Total gross investment income	894,097,677	933,395,380
11.	Investment expenses		(g) 20,083,611
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 20,625,000
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		40,708,611
17.	Net investment income (Line 10 minus Line 16)		892,686,769
Details of Write-Ins			
0901.	Adjustment for Interest Rate Swaps settlements and collateral income	(4,871,911)	22,580,321
0902.	Investment Income due to third party transaction	27,543,521	27,543,521
0903.	Interest on cash deposit	2,012,575	2,027,750
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	24,684,185	52,151,592
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

- (a) Includes \$70,830,386 accrual of discount less \$50,682,899 amortization of premium and less \$21,085,858 paid for accrued interest on purchases.
- (b) Includes \$2,499 accrual of discount less \$(31,257) amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$1,737,421 accrual of discount less \$115,962 amortization of premium and less \$5,729 paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(27,373)		(27,373)		
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)	(4,305,412)	(4,924,602)	(9,230,013)	(129,342)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(975,849)		(975,849)	9,470,399	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(1,070)		(1,070)	(2,783)	
2.21	Common stocks of affiliates				(56,959,375)	
3.	Mortgage loans	46		46		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	6,843		6,843	1,220	
7.	Derivative instruments				(146,035,743)	
8.	Other invested assets	35,154,567		35,154,567	(38,117,679)	
9.	Aggregate write-ins for capital gains (losses)		(20,692,037)	(20,692,037)		
10.	Total capital gains (losses)	29,851,753	(25,616,639)	4,235,114	(231,773,303)	
Details of Write-Ins						
0901.	Loss on IGR asset transfers		(20,692,037)	(20,692,037)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		(20,692,037)	(20,692,037)		

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.....	300	300						
2.	Deferred and accrued.....								
3.	Deferred, accrued and uncollected:								
3.1	Direct.....								
3.2	Reinsurance assumed.....								
3.3	Reinsurance ceded.....	(300)	(300)						
3.4	Net (Line 1 + Line 2).....	300	300						
4.	Advance.....	—	—						
5.	Line 3.4 - Line 4.....	300	300						
6.	Collected during year:								
6.1	Direct.....								
6.2	Reinsurance assumed.....	684,860	684,860						
6.3	Reinsurance ceded.....	72,306	72,306						
6.4	Net.....	612,554	612,554						
7.	Line 5 + Line 6.4.....	612,854	612,854						
8.	Prior year (uncollected + deferred and accrued - advance).....	300	300						
9.	First year premiums and considerations:								
9.1	Direct.....								
9.2	Reinsurance assumed.....	684,860	684,860						
9.3	Reinsurance ceded.....	72,306	72,306						
9.4	Net (Line 7 - Line 8).....	612,554	612,554						
SINGLE									
10.	Single premiums and considerations:								
10.1	Direct.....								
10.2	Reinsurance assumed.....	219,575	209,348		10,227				
10.3	Reinsurance ceded.....	70,903	70,903						
10.4	Net.....	148,672	138,445		10,227				
RENEWAL									
11.	Uncollected.....	(2,811,094)	(3,875,374)				1,064,280		
12.	Deferred and accrued.....	2,037	2,037						
13.	Deferred, accrued and uncollected:								
13.1	Direct.....								
13.2	Reinsurance assumed.....	14,463,834	12,335,274				2,128,560		
13.3	Reinsurance ceded.....	17,272,891	16,208,611				1,064,280		
13.4	Net (Line 11 + Line 12).....	(2,809,057)	(3,873,337)				1,064,280		
14.	Advance.....	1,059,533	161,197				898,336		
15.	Line 13.4 - Line 14.....	(3,868,590)	(4,034,534)				165,944		
16.	Collected during year:								
16.1	Direct.....								
16.2	Reinsurance assumed.....	2,777,091,908	2,693,781,744		582,729		82,727,435		
16.3	Reinsurance ceded.....	2,560,927,756	2,519,208,934		451,610		41,267,212		
16.4	Net.....	216,164,152	174,572,810		131,119		41,460,223		
17.	Line 15 + Line 16.4.....	212,295,562	170,538,276		131,119		41,626,167		
18.	Prior year (uncollected + deferred and accrued - advance).....	(2,671,412)	(2,822,146)				150,734		
19.	Renewal premiums and considerations:								
19.1	Direct.....								
19.2	Reinsurance assumed.....	2,772,191,422	2,688,850,840		582,729		82,757,853		
19.3	Reinsurance ceded.....	2,557,224,448	2,515,490,417		451,610		41,282,421		
19.4	Net (Line 17 - Line 18).....	214,966,974	173,360,422		131,119		41,475,433		
TOTAL									
20.	Total premiums and annuity considerations:								
20.1	Direct.....								
20.2	Reinsurance assumed.....	2,773,095,857	2,689,745,048		592,956		82,757,853		
20.3	Reinsurance ceded.....	2,557,367,657	2,515,633,626		451,610		41,282,421		
20.4	Net (Lines 9.4 + 10.4 + 19.4).....	215,728,200	174,111,421		141,346		41,475,433		

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.....								
22. All other.....								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded.....	1,414	1,414						
23.2 Reinsurance assumed.....	271,516	271,516						
23.3 Net ceded less assumed.....	(270,102)	(270,102)						
24. Single:								
24.1 Reinsurance ceded.....								
24.2 Reinsurance assumed.....								
24.3 Net ceded less assumed.....								
25. Renewal:								
25.1 Reinsurance ceded.....	(11,715,906)	(26,237,636)	(1)	10,988,326		3,533,405		
25.2 Reinsurance assumed.....	(119,906,483)	(109,313,754)	—	7,437,242	5,725	(18,035,696)		
25.3 Net ceded less assumed.....	108,190,577	83,076,118	(1)	3,551,084	(5,725)	21,569,101		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6).....	(11,714,492)	(26,236,222)	(1)	10,988,326		3,533,405		
26.2 Reinsurance assumed (Page 6, Line 22).....	(119,634,967)	(109,042,238)	—	7,437,242	5,725	(18,035,696)		
26.3 Net ceded less assumed.....	107,920,475	82,806,016	(1)	3,551,084	(5,725)	21,569,101		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single).....								
28. Single.....								
29. Renewal.....								
30. Deposit-type contract funds.....								
31. Totals (to agree with Page 6, Line 21).....								

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
1.	Rent	623,901		160,371				784,272
2.	Salaries and wages	31,586,054		8,119,064				39,705,118
3.11	Contributions for benefit plans for employees	2,327,067		598,163				2,925,230
3.12	Contributions for benefit plans for agents	-		-				-
3.21	Payments to employees under non-funded benefit plans	-		-				-
3.22	Payments to agents under non-funded benefit plans	-		-				-
3.31	Other employee welfare	-		-				-
3.32	Other agent welfare	-		-				-
4.1	Legal fees and expenses	1,361,058		349,854				1,710,912
4.2	Medical examination fees	-		-				-
4.3	Inspection report fees	-		-				-
4.4	Fees of public accountants and consulting actuaries	9,405,209		2,417,570				11,822,779
4.5	Expense of investigation and settlement of policy claims	-	5,043,033	-				5,043,033
5.1	Traveling expenses	391,338		100,592				491,930
5.2	Advertising	14,211		3,653				17,864
5.3	Postage, express, telegraph and telephone	49,298		12,672				61,970
5.4	Printing and stationery	80,020		20,569				100,589
5.5	Cost or depreciation of furniture and equipment	180,167		46,311				226,478
5.6	Rental of equipment	45,870		11,791				57,661
5.7	Cost or depreciation of EDP equipment and software	5,517,578		1,418,271				6,935,849
6.1	Books and periodicals	7,858		2,020				9,878
6.2	Bureau and association fees	560,058		143,961				704,019
6.3	Insurance, except on real estate	61,852		15,899				77,751
6.4	Miscellaneous losses	-		-				-
6.5	Collection and bank service charges	654,992		168,363				823,355
6.6	Sundry general expenses	683,043		175,573				858,616
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less \$..... recovered)							
7.3	Agency conferences other than local meetings							
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					20,083,611		20,083,611
9.3	Aggregate write-ins for expenses	13,343,890		2,579,308				15,923,198
10.	General expenses incurred	66,893,464	5,043,033	16,344,005		20,083,611	(b)	(a) 108,364,113
11.	General expenses unpaid December 31, prior year	41,289,599		10,697,340		5,326,800		57,313,739
12.	General expenses unpaid December 31, current year	44,038,059		11,319,800		5,813,800		61,171,659
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	64,145,004	5,043,033	15,721,545		19,596,611		104,506,193
Details of Write-Ins								
09.301.	TPA Fees	13,333,455		2,579,308				15,912,763
09.302.	Conversion Fees	10,435						10,435
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	13,343,890		2,579,308				15,923,198

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.
(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

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

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	-	-			-	
2.	State insurance department licenses and fees	128,416	33,009			161,425	
3.	State taxes on premiums	102,522	26,353			128,875	
4.	Other state taxes, incl. \$..... for employee benefits	(3,313)	(852)			(4,165)	
5.	U.S. Social Security taxes	-	-			-	
6.	All other taxes	121,643	31,268			152,911	
7.	Taxes, licenses and fees incurred	349,268	89,778			439,046	
8.	Taxes, licenses and fees unpaid December 31, prior year	416,685	107,565			524,250	
9.	Taxes, licenses and fees unpaid December 31, current year	511,325	131,434			642,759	
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	254,628	65,909			320,537	

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid-in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
Details of Write-Ins			
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

NONE

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					
AE 3.00% CRVM ANB IDB 1953-1955	51,159	—	51,159	—	—
AE 3.00% ILL ANB CRF 1953-1953	2,351	—	2,351	—	—
AE 3.00% NLP ANB CRF 1933-1988	3,014,066	—	3,014,066	—	—
AE 3.00% NLP ANB IDB 1941-1955	20,241	—	20,241	—	—
AE 3.50% CRVM ANB IDB 1926-1967	98,699	98,021	678	—	—
AE 3.50% ILL ANB CRF 1939-1946	9,574	—	9,574	—	—
AE 3.50% NLP ANB CRF 1929-1986	1,116,191	—	1,116,191	—	—
AE 3.50% NLP ANB IDB 1933-1969	350,518	—	350,518	—	—
AE 4.00% CRVM ANB IDB 1929-1947	209,060	198,361	10,699	—	—
AM (5) 2.75% NLP ANB CRF 1945-1946	12,106	—	12,106	—	—
AM (5) 3.00% ILL ANB CRF 1942-1947	211,136	—	211,136	—	—
AM (5) 3.00% NLP ANB CRF 1942-1985	815,387	—	815,387	—	—
AM (5) 3.00% NLP ANB IDB 1950-1961	10,792	—	10,792	—	—
AppStdOrd 2.50% NLP ANB CRF 1959-1963	78,668	—	78,668	—	—
AppStdOrd 3.00% NLP ANB CRF 1957-1963	623,671	—	623,671	—	—
41 CSI 3.00% CRVM ANB IDB 1958-1967	95,472	94,914	558	—	—
41 CSI 3.00% NLP ANB IDB 1948-1977	856,409	856,409	—	—	—
41 CSO 2.00% NLP ANB CRF 1954-1968	103,002	—	103,002	—	—
41 CSO 2.00% NLP ANB IDB 1955-1959	85,984	—	85,984	—	—
41 CSO 2.50% CRVM ANB CRF 1954-1962	322,139	—	322,139	—	—
41 CSO 2.50% CRVM ANB IDB 1948-1968	569,817	131,205	438,612	—	—
41 CSO 2.50% NLP ANB CRF 1948-1983	4,442,610	—	4,442,610	—	—
41 CSO 2.50% NLP ANB IDB 1931-1968	579,537	—	579,537	—	—
41 CSO 2.75% CRVM ANB CRF 1954-1974	350,867	—	350,867	—	—
41 CSO 2.75% CRVM ANB IDB 1960-1960	8,891	—	8,891	—	—
41 CSO 2.75% NLP ANB CRF 1954-1963	410,027	—	410,027	—	—
41 CSO 2.75% NLP ANB IDB 1956-1961	1,961	—	1,961	—	—
41 CSO 3.00% CRVM ALB IPC 1957-1960	95,026	—	95,026	—	—
41 CSO 3.00% CRVM ANB CRF 1948-1967	204,487	—	204,487	—	—
41 CSO 3.00% CRVM ANB IDB 1941-1970	5,455,761	—	5,455,761	—	—
41 CSO 3.00% FPT ANB IDB 1953-1967	14,902	—	14,902	—	—
41 CSO 3.00% NLP ALB IPC 1958-1960	7,377	—	7,377	—	—
41 CSO 3.00% NLP ANB CRF 1940-1979	5,595,888	—	5,595,888	—	—
41 CSO 3.00% NLP ANB IDB 1949-1980	533,300	—	533,300	—	—
41 CSO 3.50% CRVM ANB IDB 1948-1973	1,012,330	698,904	313,426	—	—
41 CSO 3.50% NLP ANB CRF 1954-1977	1,204,539	—	1,204,539	—	—
41 CSO 3.50% NLP ANB IDB 1941-1965	224,019	—	224,019	—	—
58 CET 2.00% NLP ANB IDB 1965-1965	4,616	—	4,616	—	—
58 CET 2.25% CRVM ANB IDB 1966-1972	4,705	—	4,705	—	—
58 CET 2.25% NLP ANB IDB 1967-1981	60,337	—	60,337	—	—
58 CET 2.50% CRVM ALB IDB 1965-1996	33,120	—	33,120	—	—
58 CET 2.50% CRVM ANB CRF 1963-1963	19,692	—	19,692	—	—
58 CET 2.50% CRVM ANB IDB 1966-1985	27,456	—	27,456	—	—
58 CET 2.50% NLP ALB IDB 1977-1981	3,071	—	3,071	—	—
58 CET 2.50% NLP ANB CRF 1971-1973	10,079	—	10,079	—	—
58 CET 2.50% NLP ANB IDB 1963-1981	119,396	—	119,396	—	—
58 CET 2.75% CRVM ANB IDB 1971-1975	1,133	—	1,133	—	—
58 CET 2.75% NLP ANB CRF 1977-1978	12,524	—	12,524	—	—
58 CET 2.75% NLP ANB IDB 1963-1978	160,193	—	160,193	—	—
58 CET 3.00% CRVM ALB CRF 1964-1969	5,062	—	5,062	—	—
58 CET 3.00% CRVM ALB IDB 1960-1984	148,634	—	148,634	—	—
58 CET 3.00% CRVM ANB CRF 1964-1981	44,836	—	44,836	—	—
58 CET 3.00% CRVM ANB IDB 1949-1987	645,239	10,553	634,686	—	—
58 CET 3.00% NLP ALB CRF 1966-1985	21,586	—	21,586	—	—
58 CET 3.00% NLP ALB IDB 1964-1986	309,627	—	309,627	—	—
58 CET 3.00% NLP ANB CRF 1973-1982	50,120	—	50,120	—	—
58 CET 3.00% NLP ANB IDB 1964-1999	351,267	—	351,267	—	—
58 CET 3.00% NLP ANB IPC 1961-1972	189,309	—	189,309	—	—
58 CET 3.50% CRVM ALB CRF 1972-1973	83,099	—	83,099	—	—
58 CET 3.50% CRVM ALB IDB 1968-2002	48,093	—	48,093	—	—
58 CET 3.50% CRVM ANB CRF 1971-1981	112,752	—	112,752	—	—
58 CET 3.50% CRVM ANB IDB 1965-1994	974,013	—	974,013	—	—
58 CET 3.50% NLP ALB IDB 1970-1986	80,934	—	80,934	—	—
58 CET 3.50% NLP ANB IDB 1964-1988	163,198	—	163,198	—	—
58 CET 3.50% NLP ANB IPC 1973-1979	158,943	—	158,943	—	—
58 CET 3.75% CRVM ALB IDB 1975-1981	11,103	—	11,103	—	—
58 CET 4.00% CRVM ALB IDB 1975-1988	187,604	—	187,604	—	—
58 CET 4.00% CRVM ANB CRF 1986-1986	1,936	—	1,936	—	—
58 CET 4.00% CRVM ANB IDB 1977-1997	47,732	—	47,732	—	—
58 CET 4.00% NJ ANB IDB 1980-1982	2,802	—	2,802	—	—
58 CET 4.00% NLP ALB IDB 1979-1988	231,462	—	231,462	—	—
58 CET 4.00% NLP ANB CRF 1977-1988	113,896	—	113,896	—	—
58 CET 4.00% NLP ANB IDB 1974-1988	79,925	—	79,925	—	—
58 CET 4.00% NLP ANB IPC 1980-1980	35,419	—	35,419	—	—
58 CET 4.25% CRVM ALB IDB 1980-1988	35,890	—	35,890	—	—
58 CET 4.5%/20/2% NLP ANB IPC 1981-1983	167,334	—	167,334	—	—
58 CET 4.50% CRVM ANB IDB 1964-1981	35,081	—	35,081	—	—
58 CET 4.50% NLP ALB IDB 1981-1981	512	—	512	—	—
58 CET 4.50% NLP ANB IDB 1978-1988	105,772	—	105,772	—	—
58 CET 4.50% NLP ANB IPC 1984-1989	160,257	—	160,257	—	—
58 CET 5.50% CRVM ANB IDB 1982-1998	144,676	—	144,676	—	—
58 CET 5.50% NLP ANB IDB 1985-1985	2,224	—	2,224	—	—
58 CET 6.00% CRVM ALB IDB 1984-1985	664	—	664	—	—
58 CET 6.00% CRVM ANB IDB 1983-1986	43,187	—	43,187	—	—
58 CSO 2.00% CRVM ANB CRF 1965-1965	8,265	—	8,265	—	—
58 CSO 2.25% CRVM ANB CRF 1966-1977	2,020,454	—	2,020,454	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
58 CSO 2.25% NLP ANB CRF 1964-1988	1,319,550	—	1,319,550	—	—
58 CSO 2.50% CRVM ALB CRF 1962-1984	1,090,922	—	1,090,922	—	—
58 CSO 2.50% CRVM ALB IDB 1963-1988	487,376	—	487,376	—	—
58 CSO 2.50% CRVM ANB CRF 1963-1971	892,311	—	892,311	—	—
58 CSO 2.50% CRVM ANB IDB 1962-1986	398,040	—	398,040	—	—
58 CSO 2.50% NLP ALB CRF 1966-1983	78,606	—	78,606	—	—
58 CSO 2.50% NLP ANB CRF 1963-1977	1,394,769	—	1,394,769	—	—
58 CSO 2.50% NLP ANB IDB 1942-1984	1,773,560	—	1,773,560	—	—
58 CSO 2.75% CRVM ANB CRF 1963-1977	579,289	—	579,289	—	—
58 CSO 2.75% CRVM ANB IDB 1965-1980	40,152	—	40,152	—	—
58 CSO 2.75% NLP ANB CRF 1963-1985	1,287,582	—	1,287,582	—	—
58 CSO 3%/20/2.5% CRVM ANB CRF 1973-1975	172,820	—	172,820	—	—
58 CSO 3%/20/2.5% NLP MOD ANB CRF 1971-1975	33,299	—	33,299	—	—
58 CSO 3.00% CRVM ALB CRF 1948-1988	1,543,842	—	1,543,842	—	—
58 CSO 3.00% CRVM ALB IDB 1960-2006	3,775,394	—	3,775,394	—	—
58 CSO 3.00% CRVM ANB CRF 1961-1988	2,102,446	—	2,102,446	—	—
58 CSO 3.00% CRVM ANB IDB 1956-1995	26,521,645	45,926	26,475,719	—	—
58 CSO 3.00% CRVM ANB IPC 1961-1972	2,706,507	—	2,706,507	—	—
58 CSO 3.00% NLP ALB CRF 1964-1993	2,170,999	—	2,170,999	—	—
58 CSO 3.00% NLP ALB IDB 1958-1994	7,009,239	—	7,009,239	—	—
58 CSO 3.00% NLP ANB CNF 1983-1996	5,882	—	5,882	—	—
58 CSO 3.00% NLP ANB CRF 1927-1988	2,285,103	—	2,285,103	—	—
58 CSO 3.00% NLP ANB IDB 1962-2010	1,392,784	—	1,392,784	—	—
58 CSO 3.00% NLP ANB IPC 1961-1972	101,407	—	101,407	—	—
58 CSO 3.50% CRVM ALB CRF 1962-1983	1,931,407	—	1,931,407	—	—
58 CSO 3.50% CRVM ALB IDB 1961-2018	3,328,546	274,921	3,053,625	—	—
58 CSO 3.50% CRVM ANB CRF 1955-1988	6,096,894	—	6,087,133	—	9,761
58 CSO 3.50% CRVM ANB IDB 1961-2015	6,266,710	—	6,266,710	—	—
58 CSO 3.50% CRVM ANB IPC 1973-1979	3,287,172	—	3,287,172	—	—
58 CSO 3.50% NJ ANB CRF 1975-1988	117,046	—	117,046	—	—
58 CSO 3.50% NJ ANB IDB 1969-1984	484,602	—	484,602	—	—
58 CSO 3.50% NLP ALB CRF 1973-1981	86,782	—	86,782	—	—
58 CSO 3.50% NLP ALB IDB 1965-2004	346,220	—	346,220	—	—
58 CSO 3.50% NLP ANB CNF 1974-1991	22,927	—	22,927	—	—
58 CSO 3.50% NLP ANB CRF 1957-1988	9,162,591	—	9,162,591	—	—
58 CSO 3.50% NLP ANB IDB 1930-2009	2,012,607	—	2,012,607	—	—
58 CSO 3.50% NLP ANB IPC 1973-1979	125,225	—	125,225	—	—
58 CSO 3.75% CRVM ALB IDB 1975-1982	6,986	—	6,986	—	—
58 CSO 4.00% CRVM ALB CRF 1980-1989	444,853	—	444,853	—	—
58 CSO 4.00% CRVM ALB IDB 1975-2000	20,240,586	4,436	20,236,150	—	—
58 CSO 4.00% CRVM ANB CNF 1979-1987	137,660	—	137,660	—	—
58 CSO 4.00% CRVM ANB CRF 1975-1988	681,040	—	681,040	—	—
58 CSO 4.00% CRVM ANB IDB 1976-2000	18,727,958	—	18,727,958	—	—
58 CSO 4.00% CRVM ANB IPC 1980-1980	628,956	—	628,956	—	—
58 CSO 4.00% ILL ALB IDB 1980-1984	357,116	—	357,116	—	—
58 CSO 4.00% NJ ANB CRF 1975-1976	120,102	—	72,140	—	47,962
58 CSO 4.00% NJ ANB IDB 1982-1987	178,418	—	178,418	—	—
58 CSO 4.00% NLP ALB IDB 1971-2012	5,258,273	—	5,258,273	—	—
58 CSO 4.00% NLP ANB CRF 1949-1988	2,022,339	—	2,022,180	—	159
58 CSO 4.00% NLP ANB IDB 1975-2018	1,571,591	—	1,571,591	—	—
58 CSO 4.00% NLP ANB IPC 1980-1980	8,636	—	8,636	—	—
58 CSO 4.25% CRVM ALB IDB 1980-1989	153,917	—	153,917	—	—
58 CSO 4.5%/20/2% CRVM MOD ANB IPC 1981-1983	3,238,192	—	3,238,192	—	—
58 CSO 4.5%/20/2% NLP ANB IPC 1981-1983	48,235	—	48,235	—	—
58 CSO 4.50% CRVM ALB CRF 1980-1982	425,176	—	425,176	—	—
58 CSO 4.50% CRVM ALB IDB 1980-1988	432,224	—	432,224	—	—
58 CSO 4.50% CRVM ANB CRF 1972-1988	2,666,462	—	2,666,462	—	—
58 CSO 4.50% CRVM ANB IDB 1980-1988	8,067,703	—	8,067,703	—	—
58 CSO 4.50% CRVM ANB IPC 1984-1990	2,215,135	—	2,215,135	—	—
58 CSO 4.50% FPT ANB IDB 1986-1986	48,502	—	48,502	—	—
58 CSO 4.50% ILL ALB IDB 1981-1987	703,683	—	703,683	—	—
58 CSO 4.50% MOD ANB CRF 1980-1988	1,742,738	—	1,742,738	—	—
58 CSO 4.50% NJ ANB IDB 1984-1987	60,403	—	60,403	—	—
58 CSO 4.50% NLP ALB IDB 1972-1992	123,719	—	123,719	—	—
58 CSO 4.50% NLP ANB CNF 1983-1987	264,573	—	264,573	—	—
58 CSO 4.50% NLP ANB CRF 1974-1988	600,480	—	598,010	—	2,470
58 CSO 4.50% NLP ANB IDB 1980-1995	741,184	—	741,184	—	—
58 CSO 4.50% NLP ANB IPC 1984-2000	6,915	—	6,915	—	—
58 CSO 5.50% CRVM ALB IDB 1986-1989	32,277,681	—	32,277,681	—	—
58 CSO 5.50% CRVM ANB CRF 1983-1995	8,832,986	—	8,832,986	—	—
58 CSO 5.50% CRVM ANB IDB 1980-1999	3,019,430	—	3,019,430	—	—
58 CSO 5.50% ILL ALB IDB 1983-1983	15,554	—	15,554	—	—
58 CSO 5.50% NLP ALB IDB 1983-1988	64,522	—	64,522	—	—
58 CSO 5.50% NLP ANB IDB 1960-1985	145,504	—	145,504	—	—
58 CSO 6.00% CRVM ALB IDB 1983-1986	7,721,748	—	7,721,748	—	—
58 CSO 6.00% CRVM ANB CRF 1984-1995	5,351,543	—	5,351,543	—	—
58 CSO 6.00% CRVM ANB IDB 1983-1986	5,232,013	—	5,232,013	—	—
58 CSO 7.00% CRVM ALB CRF 1974-1975	3	—	3	—	—
58 CSO 8.25% CRVM ANB IDB 1984-1990	929,751	—	929,751	—	—
58 CSO VM-20 3.50% NPR ALB IDB 2020-2020	158	—	158	—	—
60 CSG 3.00% NLP ANB CRF 1988-1989	693	—	—	—	693
61 CET 3.00% CRVM ANB IDB 1968-1982	65,700	65,700	—	—	—
61 CET 3.50% CRVM ANB IDB 1968-1987	94,423	94,423	—	—	—
61 CSI 3.00% CRVM ANB IDB 1959-1979	817,474	783,585	33,889	—	—
61 CSI 3.50% CRVM ANB IDB 1968-1981	41,808	41,808	—	—	—
80 CET 2.50% CRVM ALB IDB 1958-1958	13,562	13,562	—	—	—
80 CET 4.00% CRVM ALB CNF 2006-2007	85,278	—	85,278	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
80 CET 4.00% CRVM ALB IDB 1989-2006	33,221	—	33,221	—	—
80 CET 4.00% NLP ANB IDB 1989-2004	422,383	—	422,383	—	—
80 CET 4.50% CRVM ALB CNF 2005-2005	28,100	—	28,100	—	—
80 CET 4.50% CRVM ALB IDB 1992-2005	1,031,265	—	1,031,265	—	—
80 CET 4.50% CRVM ANB IDB 1997-2005	46,849	—	46,849	—	—
80 CET 4.50% NLP ALB IDB 1988-1991	91,279	—	91,279	—	—
80 CET 4.50% NLP ANB IDB 1988-1999	16,419	—	16,419	—	—
80 CET 4.50% NLP ANB IPC 1989-2000	225,673	—	225,673	—	—
80 CET 5.00% CRVM ALB IDB 1988-1994	141,993	—	141,993	—	—
80 CET 5.00% CRVM ANB IDB 1993-1998	25,578	—	25,578	—	—
80 CET 5.00% NLP ALB CRF 1984-1988	664	—	664	—	—
80 CET 5.00% NLP ANB IDB 1985-1990	5,658	—	5,658	—	—
80 CET 5.50% CRVM ALB IDB 1987-1992	6,127,686	—	6,127,686	—	—
80 CET 5.50% CRVM ANB IDB 1988-1999	52,468	—	52,468	—	—
80 CET 5.50% NLP ALB IDB 1988-1988	7,261	—	7,261	—	—
80 CET 5.50% NLP ANB IDB 1990-1992	2,183	—	2,183	—	—
80 CET 6.00% CRVM ALB IDB 1984-1986	29,782	—	29,782	—	—
80 CET 6.00% NLP ANB IDB 1989-1996	5,292	—	5,292	—	—
80 CSO 2.50% CRVM ALB IDB 1958-1962	16,459	16,459	—	—	—
80 CSO 2.50% CRVM ANB IDB 1996-1998	43,596	—	43,596	—	—
80 CSO 3.00% CRVM ALB IDB 1986-2003	214,248	—	214,248	—	—
80 CSO 3.00% CRVM ANB CRF 1990-1991	8,322	—	8,322	—	—
80 CSO 3.00% CRVM ANB IDB 1991-1992	55,592	—	55,592	—	—
80 CSO 3.50% NLP ALB IDB 1986-1994	17,887	—	17,887	—	—
80 CSO 3.94% CRVM ALB IDB 1996-1998	163,964	—	163,964	—	—
80 CSO 4.00% ALB 2000-2008	172,049,925	—	172,049,925	—	—
80 CSO 4.00% CRVM ALB CNF 2006-2007	6,774,507	—	6,774,507	—	—
80 CSO 4.00% CRVM ALB CRF 2006-2017	50,865,451	—	50,865,451	—	—
80 CSO 4.00% CRVM ALB CRF 2006-2007	42,498	—	42,498	—	—
80 CSO 4.00% CRVM ALB IDB 1981-2018	431,076,242	—	431,076,242	—	—
80 CSO 4.00% CRVM ALB IPC 2006-2007	4,316,624	—	4,316,624	—	—
80 CSO 4.00% CRVM ANB CNF 2006-2016	18,678,312	—	18,678,312	—	—
80 CSO 4.00% CRVM ANB CRF 1983-2000	1,217,167	—	1,217,167	—	—
80 CSO 4.00% CRVM ANB IDB 1983-2019	167,416,328	—	167,416,328	—	—
80 CSO 4.00% NLP ANB IDB 1986-2019	11,097,880	—	11,097,880	—	—
80 CSO 4.25% CRVM ALB IDB 1986-1994	1,440,968	—	1,440,968	—	—
80 CSO 4.50% ALB 2003-2005	283,905,553	—	283,905,553	—	—
80 CSO 4.50% CRVM ALB CNF 1995-2005	15,003,324	—	15,003,324	—	—
80 CSO 4.50% CRVM ALB CRF 1985-2019	126,334,520	—	126,334,520	—	—
80 CSO 4.50% CRVM ALB IDB 1965-2011	4,897,268,449	20	4,897,177,454	—	90,975
80 CSO 4.50% CRVM ALB IPC 1994-2008	9,783,877	—	9,783,877	—	—
80 CSO 4.50% CRVM ANB CNF 1995-2005	100,696,820	—	100,696,820	—	—
80 CSO 4.50% CRVM ANB CRF 1995-1999	71,227	—	71,227	—	—
80 CSO 4.50% CRVM ANB IDB 1984-2007	110,382,469	—	110,382,469	—	—
80 CSO 4.50% CRVM ANB IPC 1985-2015	4,325,775	—	4,325,775	—	—
80 CSO 4.50% NLP ALB CNF 2012-2016	1,405	—	1,405	—	—
80 CSO 4.50% NLP ALB IDB 1974-1997	2,247,586	—	2,247,586	—	—
80 CSO 4.50% NLP ANB IDB 1988-2005	7,550,172	—	7,550,172	—	—
80 CSO 4.75% CRVM ALB IDB 1984-1991	9,894,734	—	9,894,734	—	—
80 CSO 5.00% CRVM ALB CNF 1993-1994	31,294	—	31,294	—	—
80 CSO 5.00% CRVM ALB CRF 1982-2012	3,752,598	—	3,752,598	—	—
80 CSO 5.00% CRVM ALB IDB 1986-2002	201,786,802	—	201,786,802	—	—
80 CSO 5.00% CRVM ANB CNF 1993-1994	35,689	—	35,689	—	—
80 CSO 5.00% CRVM ANB CRF 1984-2010	9,743,901	—	9,743,901	—	—
80 CSO 5.00% CRVM ANB IDB 1984-2013	92,042,881	—	92,042,881	—	—
80 CSO 5.00% NLP ALB IDB 1972-2006	4,210,372	—	4,210,372	—	—
80 CSO 5.00% NLP ANB IDB 1992-1997	6,374,849	—	6,374,849	—	—
80 CSO 5.50% CRVM ALB CNF 1991-1992	21,042	—	21,042	—	—
80 CSO 5.50% CRVM ALB CRF 1991-1991	4,155	—	4,155	—	—
80 CSO 5.50% CRVM ALB IDB 1970-2015	138,688,287	—	138,688,287	—	—
80 CSO 5.50% CRVM ANB CNF 1988-1992	117,425	—	117,425	—	—
80 CSO 5.50% CRVM ANB CRF 1987-2021	27,043,348	—	27,043,348	—	—
80 CSO 5.50% CRVM ANB IDB 1985-2007	15,440,726	—	15,440,726	—	—
80 CSO 5.50% NLP ALB IDB 1973-2012	4,484,199	—	4,484,199	—	—
80 CSO 5.50% NLP ANB CNF 1986-1999	2,863,897	—	2,863,897	—	—
80 CSO 5.50% NLP ANB CRF 1990-1990	28	—	28	—	—
80 CSO 5.50% NLP ANB IDB 1986-1991	24,906,888	—	24,906,888	—	—
80 CSO 6.00% CRVM ALB IDB 1983-2000	5,761,806	47	5,761,759	—	—
80 CSO 6.00% CRVM ANB CRF 1984-2001	4,613,586	—	4,613,586	—	—
80 CSO 6.00% CRVM ANB IDB 1984-1997	8,102,849	—	8,102,849	—	—
80 CSO 6.00% NLP ANB IDB 1983-1986	83,233	—	83,233	—	—
80 CSO 7.00% CRVM ANB IDB 1988-1988	12	—	12	—	—
80 CSO S/U 4.00% CRVM ALB CNF 2006-2007	26,084,029	—	26,084,029	—	—
80 CSO S/U 4.00% CRVM ALB IDB 2006-2009	63,434,769	—	63,434,769	—	—
80 CSO S/U 4.00% CRVM ANB IDB 2006-2016	11,300,352	—	11,300,352	—	—
80 CSO S/U 4.00% NLP ANB IDB 2006-2007	8,223	—	8,223	—	—
80 CSO S/U 4.50% CRVM ALB CNF 2001-2005	6,648,571	—	6,648,571	—	—
80 CSO S/U 4.50% CRVM ALB IDB 1996-2013	140,332,957	—	140,332,957	—	—
80 CSO S/U 4.50% CRVM ANB IDB 1995-2006	86,298,167	—	86,298,167	—	—
80 CSO S/U 4.50% NLP ANB IDB 2002-2003	336	—	336	—	—
80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	603	—	603	—	—
80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	7,619	—	7,619	—	—
80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	1,174	—	1,174	—	—
80 CSO VM-20 4.00% NPR ANB IDB 2020-2022	1,235	—	1,235	—	—
2001 CSO 3.50% ALB 2013-2014	1,008,250,153	—	1,008,250,153	—	—
2001 CSO 3.50% CRVM ALB CRF 2013-2022	59,954,076	—	59,954,076	—	—
2001 CSO 3.50% CRVM ALB IPC 2013-2019	85,167,661	—	85,167,661	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,420,849	—	1,420,849	—	—
2001 CSO 3.50% NLP ALB IDB 2013-2019	126,338	—	126,338	—	—
2001 CSO 3.75% CRVM ALB IPC 2013-2019	670,867	—	670,867	—	—
2001 CSO 4.00% ALB 2006-2012	2,140,854,937	—	2,140,854,937	—	—
2001 CSO 4.00% CRVM ALB CNF 2006-2006	5,793,450	—	5,793,450	—	—
2001 CSO 4.00% CRVM ALB CRF 2007-2023	158,287,419	—	158,287,419	—	—
2001 CSO 4.00% CRVM ALB IDB 2006-2018	225,067,806	—	225,067,806	—	—
2001 CSO 4.00% CRVM ALB IPC 2006-2012	52,482,986	—	52,482,986	—	—
2001 CSO 4.00% CRVM ANB CNF 2006-2019	7,701,576	—	7,701,576	—	—
2001 CSO 4.00% CRVM ANB IDB 2009-2012	481,196	—	481,196	—	—
2001 CSO 4.00% CRVM ANB IPC 2012-2012	30	—	30	—	—
2001 CSO 4.00% NLP ALB IDB 2006-2012	2,394,727	—	2,394,727	—	—
2001 CSO 4.00% NLP ANB IDB 2006-2019	8,280,242	—	8,280,242	—	—
2001 CSO 4.25% CRVM ALB IPC 2011-2012	15,344	—	15,344	—	—
2001 CSO 4.50% ALB 2004-2005	69,948,305	—	69,948,305	—	—
2001 CSO 4.50% CRVM ALB CNF 2004-2005	8,298,363	—	8,298,363	—	—
2001 CSO 4.50% CRVM ALB IDB 2005-2005	8,395,590	—	8,395,590	—	—
2001 CSO 4.50% CRVM ALB IPC 2000-2000	14,181	—	14,181	—	—
2001 CSO 4.50% CRVM ANB CNF 2004-2005	110,378	—	110,378	—	—
2001 CSO 4.50% NLP ALB IDB 2004-2005	812,864	—	812,864	—	—
2001 CSO 4.50% NLP ANB IDB 2004-2005	850,197	—	850,197	—	—
2001 CSO ANB 3.50% CRVM 2013-2014	1,440,743,107	—	1,440,743,107	—	—
2001 CSO ANB 4.00% CRVM 2012-2012	7,424,365	—	7,424,365	—	—
2001 CSO S/U 3.50% CRVM ALB CNF 2013-2014	6,570,008	—	6,570,008	—	—
2001 CSO S/U 3.50% CRVM ALB IDB 2013-2020	14,013,547	—	14,013,547	—	—
2001 CSO S/U 3.50% CRVM ANB CNF 2013-2013	60,316	—	60,316	—	—
2001 CSO S/U 3.50% CRVM ANB IDB 2013-2019	70,170	—	70,170	—	—
2001 CSO S/U 4.00% CRVM ALB CNF 2006-2018	368,397,857	—	368,397,857	—	—
2001 CSO S/U 4.00% CRVM ALB IDB 2006-2019	161,314,088	—	161,314,088	—	—
2001 CSO S/U 4.00% CRVM ANB CNF 2011-2012	7,699,920	—	7,699,920	—	—
2001 CSO S/U 4.00% CRVM ANB IDB 2006-2019	89,285,888	—	89,285,888	—	—
2001 CSO S/U 4.50% CRVM ALB IDB 2004-2005	12,217,634	—	12,217,634	—	—
2001 CSO S/U 4.50% CRVM ANB IDB 2004-2006	17,929,854	—	17,929,854	—	—
2001 CSO S/U VM-20 3.00% NPR ANB IDB 2021-2021	4,168	—	4,168	—	—
2001 CSO S/U VM-20 3.50% NPR ALB IDB 2020-2020	204,319	—	204,319	—	—
2001 CSO S/U VM-20 3.50% NPR ANB IDB 2020-2024	14,748	—	14,748	—	—
2001 CSO S/U VM-20 4.00% NPR ALB CNF 2020-2020	10	—	10	—	—
2001 CSO S/U VM-20 4.00% NPR ANB IDB 2021-2023	10,360	—	10,360	—	—
2001 CSO VM-20 3.00% NPR ALB IDB 2021-2024	224,245	—	224,245	—	—
2001 CSO VM-20 3.50% NPR ALB IDB 2020-2020	6,845	—	6,845	—	—
2001 CSO VM-20 4.00% NPR ALB IDB 2021-2024	530	—	530	—	—
2001 CSO VM-20 4.00% NPR ANB CNF 2020-2020	411,463	—	411,463	—	—
2001 CSO VM-20 4.00% NPR ANB IDB 2020-2024	60,009	—	60,009	—	—
2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2023	2,588,245	—	2,588,245	—	—
2017 CSO VM-20 3.00% NPR ALB CRF 2021-2021	1,451,336	—	1,451,336	—	—
2017 CSO VM-20 3.00% NPR ALB IDB 2021-2024	17,662	—	17,662	—	—
2017 CSO VM-20 3.00% NPR ALB IPC 2021-2023	1,597,488	—	1,597,488	—	—
2017 CSO VM-20 3.00% NPR ANB IDB 2021-2022	76,671	—	76,671	—	—
2017 CSO VM-20 3.50% NPR ALB CRF 2019-2021	2,798,203	—	2,798,203	—	—
2017 CSO VM-20 3.50% NPR ALB IPC 2019-2020	1,686,413	—	1,686,413	—	—
2017 CSO VM-20 3.50% NPR ANB IDB 2020-2020	19,823	—	19,823	—	—
2017 CSO VM-20 3.75% NPR ALB IPC 2021-2021	46,936	—	46,936	—	—
2017 CSO VM-20 4.00% NPR ALB IPC 2021-2021	1,290	—	1,290	—	—
2017 CSO VM-20 4.50% NPR ALB IPC 2019-2020	361,262	—	361,262	—	—
2017 CSO VM-20 4.75% NPR ALB IPC 2019-2020	2,900	—	2,900	—	—
2017 CSO VM-20 4.75% NPR ANB IPC 2019-2020	6,949	—	6,949	—	—
Annuitization Bonus 2005-2008	430,078	430,078	—	—	—
Factors 1962-2020	410,883	—	410,883	—	—
Immediate Payment of Claims 2005-2008	553,000	—	—	553,000	—
Unearned COI 0-2014	6,841,324	—	6,841,324	—	—
Unearned Premium 0-2016	378,308	—	378,308	—	—
UNEARNED PREMIUM CRVM 1983-2020	32,456	—	32,456	—	—
UNEARNED PREMIUM NPR 2019-2022	1,760	—	1,760	—	—
VM-20 DET/STO 2019-2021	2,302,402	—	2,302,402	—	—
0199997 – Totals (Gross)	13,584,274,944	3,859,332	13,579,710,592	553,000	152,020
0199998 – Reinsurance ceded	11,201,447,267	—	11,201,416,745	—	30,522
0199999 – Totals (Net)	2,382,827,677	3,859,332	2,378,293,847	553,000	121,498
Annuities (excluding supplementary contracts with life contingencies):					
71 GAM 6.25% Imm 1983-1983	277,293	XXX	—	XXX	277,293
71 IAM 10.00% Def 1980-1982	4,053,024	XXX	4,053,024	XXX	—
71 IAM 3.50% Def FI 1979-1983	110,353	XXX	110,353	XXX	—
71 IAM 4.50% Def 1980-1980	148,346	XXX	148,346	XXX	—
71 IAM 5.50% Def 1980-1981	2,864,908	XXX	2,864,908	XXX	—
71 IAM 6.00% Def 1950-1979	7,298,581	XXX	7,298,581	XXX	—
71 IAM 8.00% Imm 1989-1989	13,874	XXX	13,874	XXX	—
71 IAM 8.25% Def 1981-1983	813,580	XXX	813,580	XXX	—
71 IAM 8.50% Def 1984-1984	1,807,015	XXX	1,807,015	XXX	—
71 IAM 8.75% Def 1983-1983	2,679,463	XXX	2,679,463	XXX	—
71 IAM 9.00% Def 1981-1981	8,074	XXX	8,074	XXX	—
71 IAM 9.25% Def 1982-1982	257,378	XXX	257,378	XXX	—
83 GAM 4.75% Imm 1998-1999	429	XXX	—	XXX	429
83 GAM 5.00% Imm 1996-1996	563	XXX	—	XXX	563
83 GAM 5.25% Imm 1997-1997	93	XXX	—	XXX	93
83 GAM 5.50% Def FI 1985-1987	133,408	XXX	—	XXX	133,408
83 GAM 6.00% Imm 1976-1991	252,794	XXX	—	XXX	252,794
83 GAM 6.25% Imm 1980-1999	103,617,577	XXX	—	XXX	103,617,577
83a 4.25% Imm 2005-2012	3,868,937	XXX	3,868,937	XXX	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
83a 4.50% Def 1999-1999	110,685	XXX	110,685	XXX	—
83a 4.50% Imm 1992-1992	4,371	XXX	4,371	XXX	—
83a 4.75% Def 1994-1998	404,914	XXX	404,914	XXX	—
83a 4.75% Imm 1994-2005	11,330,967	XXX	11,330,967	XXX	—
83a 5.00% Def 1993-1997	2,328,392	XXX	2,328,392	XXX	—
83a 5.00% Imm 1993-2011	20,269,058	XXX	20,269,058	XXX	—
83a 5.25% Def 1994-1999	1,445,702	XXX	1,445,702	XXX	—
83a 5.25% Imm 1992-2010	139,341,652	XXX	139,341,652	XXX	—
83a 5.50% Def 1993-1997	3,470,681	XXX	3,470,681	XXX	—
83a 5.50% Def FI 1994-1999	50,311	XXX	50,311	XXX	—
83a 5.50% Imm 1900-2009	2,040,594,543	XXX	2,040,594,543	XXX	—
83a 5.50% Imm FI 1990-1994	79,587	XXX	79,587	XXX	—
83a 5.75% Def 1993-1993	487,258	XXX	487,258	XXX	—
83a 5.75% Imm 1992-1992	163,858	XXX	163,858	XXX	—
83a 6.00% Def 1991-1995	2,972,720	XXX	2,972,720	XXX	—
83a 6.00% Imm 1985-2003	31,722,675	XXX	31,722,675	XXX	—
83a 6.25% Def 1990-1992	3,206,783	XXX	3,206,783	XXX	—
83a 6.25% Imm 1984-2002	4,948,403,076	XXX	4,948,403,076	XXX	—
83a 6.50% Def 1987-1990	4,796,653	XXX	4,796,653	XXX	—
83a 6.50% Imm 1994-1994	6,215	XXX	6,215	XXX	—
83a 6.75% Def 1986-1991	3,678,008	XXX	3,678,008	XXX	—
83a 7.00% Def 1988-1989	4,522,528	XXX	4,522,528	XXX	—
83a 7.00% Imm 1993-1993	7,278	XXX	7,278	XXX	—
83a 7.25% Def 1986-1986	2,203,501	XXX	2,203,501	XXX	—
83a 7.25% Imm 1995-1995	40,923	XXX	40,923	XXX	—
83a 8.00% Imm 1985-1990	6,643	XXX	6,643	XXX	—
83a 8.50% Def 1985-1985	2,217,357	XXX	2,217,357	XXX	—
a-2000 4.00% Def 2005-2005	355	XXX	355	XXX	—
a-2000 4.00% Def FI 2013-2013	277,609	XXX	129,281	XXX	148,328
a-2000 4.00% IMM 2013-2013	69,896	XXX	69,896	XXX	—
a-2000 4.00% Imm FI 2013-2013	1,576,200	XXX	1,576,200	XXX	—
a-2000 4.25% Def FI 2012-2012	468,380	XXX	278,642	XXX	189,738
a-2000 4.25% IMM 2012-2012	30,665	XXX	30,665	XXX	—
a-2000 4.25% Imm FI 2012-2012	1,107,496	XXX	1,107,496	XXX	—
a-2000 4.50% Def 2003-2005	84,261	XXX	84,261	XXX	—
a-2000 4.50% Def FI 2014-2014	1,002,946	XXX	901,618	XXX	101,328
a-2000 4.50% IMM FI 2014-2014	134,128	XXX	134,128	XXX	—
a-2000 4.75% Def 2000-2008	196,164	XXX	196,164	XXX	—
a-2000 4.75% Imm 1999-1999	1,450	XXX	1,450	XXX	—
a-2000 5.00% Def 2003-2009	122,966	XXX	122,966	XXX	—
a-2000 5.00% Def FI 2011-2011	377,266	XXX	309,832	XXX	67,434
a-2000 5.00% Imm 2001-2011	51,432	XXX	51,432	XXX	—
a-2000 5.00% Imm FI 2011-2011	220,179	XXX	220,179	XXX	—
a-2000 5.25% Def FI 2005-2010	1,204,897	XXX	1,020,045	XXX	184,852
a-2000 5.25% Imm 2000-2010	146,635	XXX	146,635	XXX	—
a-2000 5.25% Imm FI 2010-2010	201,607	XXX	201,607	XXX	—
a-2000 5.50% Def 2001-2002	655,293	XXX	655,293	XXX	—
a-2000 5.50% Def FI 2002-2009	1,399,769	XXX	1,168,266	XXX	231,503
a-2000 5.50% Imm 1995-2008	264,175	XXX	264,175	XXX	—
a-2000 5.50% Imm FI 2003-2009	469,586	XXX	469,586	XXX	—
a-2000 5.75% Def 2000-2000	1,091,255	XXX	1,091,255	XXX	—
a-2000 6.00% Imm 2009-2009	102,969	XXX	102,969	XXX	—
a-2000 6.25% Imm 1999-2002	3,278,909	XXX	3,278,909	XXX	—
a-2000 6.50% Imm 2002-2002	15,366	XXX	15,366	XXX	—
a-2000 6.75% Imm 2001-2001	53,652	XXX	53,652	XXX	—
a-2000 7.00% Imm 2000-2000	23,419	XXX	23,419	XXX	—
2012 IAR 3.75% Def FI 2017-2018	5,652,232	XXX	5,098,670	XXX	553,562
2012 IAR 4.00% Def FI 2015-2016	2,849,962	XXX	2,564,749	XXX	285,213
2012 IAR 4.50% Imm 2014-2014	75,241	XXX	75,241	XXX	—
2012 IAR VM-22 Non-Jumbo 0.50%-0.99% Def FI 2020-2020	182,967	XXX	182,967	XXX	—
2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2022	742,258	XXX	662,190	XXX	80,068
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2005-2022	1,595,070	XXX	1,471,617	XXX	123,453
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2020-2022	981,494	XXX	916,144	XXX	65,350
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2022	526,232	XXX	421,124	XXX	105,108
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2022	368,504	XXX	342,011	XXX	26,493
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2022	1,566,067	XXX	1,471,333	XXX	94,734
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2022	123,261	XXX	101,495	XXX	21,766
Fund Value 1979-2023	3,812,243	XXX	3,812,243	XXX	—
0299997 – Totals (Gross)	7,385,176,485	XXX	7,278,615,398	XXX	106,561,087
0299998 – Reinsurance ceded	5,125,452,571	XXX	5,021,303,822	XXX	104,148,749
0299999 – Totals (Net)	2,259,723,914	XXX	2,257,311,576	XXX	2,412,338
Supplementary Contracts with Life Contingencies:					
2012 IAR 2.50% Imm 2020-2020	69,598	—	69,598	—	—
2012 IAR 2.75% Imm 2019-2022	76,002	—	76,002	—	—
2012 IAR 3.00% Imm 2022-2022	16,597	—	16,597	—	—
2012 IAR 3.75% IMM 2017-2018	66,852	—	66,852	—	—
2012 IAR 4.00% IMM 2016-2016	49,646	—	49,646	—	—
2012 IAR 4.25% Imm 2022-2022	176,804	—	176,804	—	—
0399997 – Totals (Gross)	455,499	—	455,499	—	—
0399998 – Reinsurance ceded					
0399999 – Totals (Net)	455,499	—	455,499	—	—
Accidental Death Benefits:					
58 CET 4.50% ANB IDB 1982-1988	113,856	—	113,856	—	—
58 CSO 4.00% ALB IDB 1977-1985	5,518	—	5,518	—	—
59 ADB W/ 01 CSO 3.50% ALB 2013-2019	3,737	—	3,737	—	—
59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2013-2019	749	—	749	—	—
59 ADB W/ 01 CSO 4.00% ALB 2007-2012	3,728	—	3,728	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2007-2012	1,202	—	1,202	—	—
59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	14	—	14	—	—
59 ADB W/ 58 CSO 3.00% ANB 1969-1972	242	—	242	—	—
59 ADB W/ 58 CSO 3.50% ANB 1973-1979	994	—	994	—	—
59 ADB W/ 58 CSO 4.00% ANB 1980-1980	436	—	436	—	—
59 ADB W/ 58 CSO 4.50% ANB 1981-1988	5,092	—	5,092	—	—
59 ADB W/ 58 CSO 5.50% ANN ANB CRF 1987-1998	50	—	50	—	—
59 ADB W/ 58 CSO 6.00% ANN ANB CRF 1984-1986	7	—	7	—	—
59 ADB W/ 80 CSO 4.00% ANN CRF ALB 2006-2011	519	—	519	—	—
59 ADB W/ 80 CSO 4.50% ALB 1994-2008	23,352	—	23,352	—	—
59 ADB W/ 80 CSO 4.50% ANB 1985-2000	2,003	—	2,003	—	—
59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2012	3,398	—	3,398	—	—
59 ADB W/ 80 CSO 5.00% ANN ANB CRF 1993-2003	387	—	387	—	—
59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-2004	106	—	106	—	—
59 ADB W/ 80 CSO 5.50% ANN ANB CRF 1987-2009	665	—	665	—	—
59 ADB W/ 80 CSO 6.00% ANN ANB CRF 1984-1996	42	—	42	—	—
2001 CSO 4.00% ALB IDB 2006-2006	55	—	55	—	—
59 ADB / 58 CSO 3.00% ALB 1975-2019	339	—	339	—	—
59 ADB / 58 CSO 3.50% ALB 1958-1974	592	28	564	—	—
59 ADB / 58 CSO 3.50% ANB 1959-1974	2,196	3	2,193	—	—
59 ADB / 58 CSO 4.00% ALB 1974-1982	2,755	25	2,730	—	—
59 ADB / 58 CSO 4.00% ANB 1975-1979	3,135	—	3,135	—	—
59 ADB / 58 CSO 4.50% ALB 1980-1982	1,168	3	1,165	—	—
59 ADB / 58 CSO 4.50% ANB 1980-1982	4,085	—	4,085	—	—
59 ADB / 58 CSO 5.50% ANB 1993-1997	69,132	—	69,132	—	—
59 ADB / 80 CSO 4.00% ALB 1982-2010	215,496	—	215,496	—	—
59 ADB / 80 CSO 4.00% ANB 2007-2011	6	—	6	—	—
59 ADB / 80 CSO 4.50% ALB 1998-2012	654,018	—	654,018	—	—
59 ADB / 80 CSO 4.50% ANB 1995-2005	309	—	309	—	—
59 ADB / 80 CSO 5.00% ANB 1989-2001	3,040	—	3,040	—	—
59 ADB / 80 CSO 5.50% ALB 1987-1992	658	—	658	—	—
59 ADB / 80 CSO 5.50% ANB 1987-1992	3,185	—	3,185	—	—
59 ADB / 80 CSO 6.00% ALB 1983-1986	510	—	510	—	—
59 ADB / 80 CSO 6.00% ANB 1983-1986	7,953	—	7,953	—	—
59 ADB / 2001 CSO 3.50% ALB 2013-2019	69,929	—	69,929	—	—
59 ADB / 2001 CSO 4.00% ALB 2006-2012	761,798	—	761,798	—	—
59 ADB / 2001 CSO 4.50% ALB 2004-2006	137,748	—	137,748	—	—
CIR / 80 CSO 4.00% ALB 2006-2009	859,730	—	859,730	—	—
CIR / 80 CSO 4.50% ALB 1999-2005	377,497	—	377,497	—	—
Unearned COI 1982-2010	(19,834)	—	(19,834)	—	—
Unearned Premium 2002-2021	617,791	—	617,791	—	—
0499997 – Totals (Gross)	3,939,388	59	3,939,329	—	—
0499998 – Reinsurance ceded	686,557	—	686,557	—	—
0499999 – Totals (Net)	3,252,831	59	3,252,772	—	—
Disability-Active Lives:					
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.00% ANB 1962-1972	167	—	167	—	—
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.50% ANB 1971-1979	574	—	574	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.00% ANB 1980-1980	349	—	349	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.50% ANB 1981-1988	6,685	—	6,685	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.00% ALB 2006-2007	370,446	—	370,446	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ALB 1988-2008	247,022	—	247,022	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANB 1984-2000	2,223	—	2,223	—	—
52 INTERCO DISA PER 2, W/ 01 CSO 3.50% ANN CRF 2013-2019	1,795	—	1,795	—	—
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% ANN CRF 2007-2014	1,840	—	1,840	—	—
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.00% NPR 2021-2021	85	—	85	—	—
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.50% NPR 2019-2020	133	—	133	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 4.00% ANN CRF 2006-2010	576	—	576	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 4.50% ANN CRF 1995-2008	6,274	—	6,274	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 5.00% ANN CRF 1993-2004	583	—	583	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 5.50% ANN CRF 1989-2002	543	—	543	—	—
52 INTERCO DISA W/ 01 CSO 3.50% ALB 2000-2019	1,001,039	—	1,001,039	—	—
52 INTERCO DISA W/ 01 CSO 4.00% ALB 1996-2012	704,858	—	704,858	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB 1988-2023	6,945	—	6,945	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	2,938	—	2,938	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB 2021-2021	18,560	—	18,560	—	—
52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB 2019-2020	53,402	—	53,402	—	—
52 INTERCO DISA w/ 2001 CSO 3.50% ALB 2012-2019	148,732	—	148,732	—	—
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2001-2019	5,074,415	—	5,074,415	—	—
52 INTERCO DISA w/ 2001 CSO 4.00% ANB 2011-2011	122,781	—	122,781	—	—
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2006	248,702	—	248,702	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1983-1995	257	—	257	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1979-2007	153,413	—	153,413	—	—
52 INTERCO DISA w/ 58 CSO 3.50% ALB 1969-1974	478	—	478	—	—
52 INTERCO DISA w/ 58 CSO 3.50% ANB 1958-1974	4,411	—	4,411	—	—
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1975-1979	1,479	—	1,479	—	—
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1975-1988	7,772	—	7,772	—	—
52 INTERCO DISA w/ 58 CSO 4.50% ALB 1980-1982	577	—	577	—	—
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1980-1982	18,648	—	18,648	—	—
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2015	1,314,967	—	1,314,967	—	—
52 INTERCO DISA w/ 80 CSO 3.00% ALB 2000-2003	1,542	—	1,542	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ALB 2000-2010	7,483,507	—	7,483,507	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1985-2012	160,271	—	160,271	—	—
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1983-2020	353,725	—	353,725	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1985-2006	8,515,673	—	8,515,673	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2005	384,140	—	384,140	—	—
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1991-1997	2,305	—	2,305	—	—
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1993-1994	8,105	—	8,105	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1987-1992	3,949	—	3,949	—	—
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1987-1992	30,043	—	30,043	—	—
52 INTERCO DISA w/ 80 CSO 6.00% ALB 1983-1986	3,725	—	3,725	—	—
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1983-1986	6,335	—	6,335	—	—
2001 CSO ANB 3.50% CRVM 2013-2014	14,552,981	—	14,552,981	—	—
2001 CSO ANB 4.00% CRVM 2012-2012	143,308	—	143,308	—	—
58 DIS / 58 CSO 4.00% ALB 1973-1988	322,704	—	322,704	—	—
58 DIS / 58 CSO 5.50% ALB 1980-1982	41,531	—	41,531	—	—
85 CIDA / 80 CSO 4.00% ALB 2006-2010	941,481	—	941,481	—	—
85 CIDA / 80 CSO 4.50% ALB 1989-2008	2,972,433	—	2,972,433	—	—
85 CIDA / 80 CSO 5.50% ALB 1987-1991	7,762	—	7,762	—	—
Unearned COI 1982-2011	(39,029)	—	(39,029)	—	—
Unearned Premium 2002-2021	572,543	—	572,543	—	—
0599997 – Totals (Gross)	45,992,703	—	45,992,703	—	—
0599998 – Reinsurance ceded	24,869,547	—	24,869,547	—	—
0599999 – Totals (Net)	21,123,156	—	21,123,156	—	—
Disability-Disabled Lives:					
52 INTERCO DISA PER 2, BEN 5 3.00% 1962-2023	74,718	—	74,718	—	—
52 INTERCO DISA PER 2, BEN 5 3.50% 1971-2020	982,760	—	982,760	—	—
52 INTERCO DISA PER 2, BEN 5 4.00% 1966-2012	1,454,600	—	1,454,600	—	—
52 INTERCO DISA PER 2, BEN 5 4.50% 1981-2020	3,206,116	—	3,206,116	—	—
52 INTERCO DISA PER 2, BEN 5 5.00% 1993-1994	384,028	—	384,028	—	—
52 INTERCO DISA PER 2, BEN 5 5.50% 1989-1992	934,127	—	934,127	—	—
52 INTERCO DISA w/ 2001 CSO 3.50% ALB 2003-2005	741,840	—	741,840	—	—
52 INTERCO DISA w/ 2001 CSO 4.00% ALB 2006-2015	3,043,043	—	3,043,043	—	—
52 INTERCO DISA w/ 2001 CSO 4.50% ALB 2005-2013	229,830	—	229,830	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1973-1984	3,896	—	3,896	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1979-2012	1,433,665	—	1,433,665	—	—
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1983-1987	181,597	—	181,597	—	—
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1981-1988	1,225,854	—	1,225,854	—	—
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1982-1987	402,012	—	402,012	—	—
52 INTERCO DISA w/ 58 CSO 5.00% ALB 1967-1981	64,975	—	64,975	—	—
52 INTERCO DISA w/ 58 CSO 5.00% ANB 1960-1982	1,066,413	—	1,066,413	—	—
52 INTERCO DISA w/ 58 CSO 5.50% ALB 1987-1988	43,424	—	43,424	—	—
52 INTERCO DISA w/ 58 CSO 5.50% ANB 1990-2006	4,599,574	—	4,599,574	—	—
52 INTERCO DISA w/ 58 CSO 6.00% ALB 1986-1986	38,458	—	38,458	—	—
52 INTERCO DISA w/ 80 CET 5.50% ALB 1989-1990	23,386	—	23,386	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ALB 1993-2015	2,133,890	—	2,133,890	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1985-1993	4,450	—	4,450	—	—
52 INTERCO DISA w/ 80 CSO 4.00% CRVM ANB 1984-1994	5,673,520	—	5,673,520	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1989-2008	6,495,455	—	6,495,455	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1986-2012	1,779,797	—	1,779,797	—	—
52 INTERCO DISA w/ 80 CSO 4.75% ALB 1984-1985	1,042	—	1,042	—	—
52 INTERCO DISA w/ 80 CSO 5.00% ALB 1983-1994	146,564	—	146,564	—	—
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1983-1994	2,478,453	—	2,478,453	—	—
52 INTERCO DISA w/ 80 CSO 5.50% ALB 1989-1992	299,698	—	299,698	—	—
52 INTERCO DISA w/ 80 CSO 5.50% ANB 1992-1992	91,176	—	91,176	—	—
52 INTERCO DISA w/ 80 CSO 6.00% ANB 1985-1987	135,414	—	135,414	—	—
85 CIDA / 80 CSO 4.00% ALB 2004-2008	252,561	—	252,561	—	—
85 CIDA / 80 CSO 4.50% ALB 2000-2006	492,353	—	492,353	—	—
85 CIDA / 2001 CSO 4.50% ANB 2006-2006	22	—	22	—	—
0699997 – Totals (Gross)	40,118,711	—	40,118,711	—	—
0699998 – Reinsurance ceded	12,161,209	—	12,161,209	—	—
0699999 – Totals (Net)	27,957,502	—	27,957,502	—	—
Miscellaneous Reserves					
Asset Adequacy Reserves	185,000,000	—	185,000,000	—	—
Deficiency Reserve	494,525,708	—	494,512,042	—	13,666
Nondeduction of Deferred Premium Reserve	2,321,151	—	2,321,151	—	—
Refund of Premium on Death Reserve	28,625,271	607	28,623,612	—	1,052
0799997 – Totals (Gross)	710,472,130	607	710,456,805	—	14,718
0799998 – Reinsurance ceded	460,420,152	—	460,415,933	—	4,219
0799999 – Totals (Net)	250,051,978	607	250,040,872	—	10,499
9999999 – Totals (Net)-Page 3, Line 1	4,945,392,557	3,859,998	4,938,435,224	553,000	2,544,335

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$; Annuities \$218,284,056; Supplementary Contracts with Life Contingencies \$; Accidental Death Benefits \$; Disability – Active Lives \$; Disability – Disabled Lives \$; Miscellaneous Reserves \$.

EXHIBIT 5 - INTERROGATORIES

- 1.1

Has the reporting entity ever issued both participating and non-participating contracts?

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?

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? 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? If so, state:

4.1

Amount of insurance:

\$

4.2

Amount of reserve:

\$

4.3

Basis of reserve:

4.4

Basis of regular assessments:

4.5

Basis of special assessments:

4.6

Assessments collected during the year:

\$
5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts:
6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

YES

6.1

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

\$

1,369,078,686

6.2

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

\$

1,602,114,453
7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

NO

7.1

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

\$

7.2

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

7.3

State the amount of reserves established for this business:

\$

7.4

Identify where the reserves are reported in the blank
8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?

NO

8.1

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

\$

8.2

State the amount of reserves established for this business:

\$

8.3

Identify where the reserves are reported in the blank:
9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

NO

9.1

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

\$

9.2

State the amount of reserves established for this business:

\$

9.3

Identify where the reserves are reported in the blank:

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

1 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)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 – Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 – Subtotal	XXX	XXX	
9999999 – TOTAL (Column 4 only)	XXX	XXX	

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
		Individual	Group										
	Total			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
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	11,229,010											11,148,812	80,198
2. Additional contract reserves (b)	1,878,402,040											1,876,926,958	1,475,082
3. Additional actuarial reserves - Asset/ Liability analysis	—											—	—
4. Reserve for future contingent benefits	—											—	—
5. Reserve for rate credits	—											—	—
6. Aggregate write-ins for reserves													
7. Totals (Gross)	1,889,631,050											1,888,075,770	1,555,280
8. Reinsurance ceded	944,037,902											944,037,902	—
9. Totals (Net)	945,593,148											944,037,868	1,555,280
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	621,176,881											620,134,900	1,041,981
11. Additional actuarial reserves-Asset/ Liability analysis	—											—	—
12. Reserve for future contingent benefits	—											—	—
13. Aggregate write-ins for reserves													
14. Totals (Gross)	621,176,881											620,134,900	1,041,981
15. Reinsurance ceded	310,067,522											310,067,522	—
16. Totals (Net)	311,109,359											310,067,378	1,041,981
17. TOTAL (Net)	1,256,702,507											1,254,105,246	2,597,261
18. TABULAR FUND INTEREST	44,739,833											44,622,956	116,877
Details of Write-Ins													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

		1	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.....						
2.	Deposits received during the year.....						
3.	Investment earnings credited to the account.....						
4.	Other net change in reserves.....						
5.	Fees and other charges assessed.....						
6.	Surrender charges.....						
7.	Net surrender or withdrawal payments.....						
8.	Other net transfers to or (from) Separate Accounts.....						
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a).....						
10.	Reinsurance balance at the beginning of the year.....	399,877,381		384,490,109	5,082,455	8,517,982	1,786,835
11.	Net change in reinsurance assumed.....	(61,087,618)		(59,898,870)	(564,590)	(152,412)	(471,746)
12.	Net change in reinsurance ceded.....	(25,144,123)		(24,868,677)	(73,999)	(86,863)	(114,584)
13.	Reinsurance balance at the end of the year (Lines 10+11-12).....	363,933,886		349,459,916	4,591,864	8,452,433	1,429,673
14.	Net balance at the end of current year after reinsurance (Lines 9+13).....	363,933,886		349,459,916	4,591,864	8,452,433	1,429,673

- (a) FHLB funding agreements:
1. Reported as GICs (captured in column 2).....

2. Reported as Annuities Certain (captured in column 3).....

3. Reported as Supplemental Contracts (captured in column 4).....

4. Reported as Dividend Accumulations or Refunds (captured in column 5).....

5. Reported as Premium or Other Deposit Funds (captured in column 6).....

6. Total reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5).....
- \$

\$

\$

\$

\$

\$

NONE

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								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2.	In course of settlement:								
	2.1 Resisted								
	2.11 Direct								
	2.12 Reinsurance assumed	93,100	93,100						
	2.13 Reinsurance ceded	167,500	167,500						
	2.14 Net	(74,400)	(b) (74,400)	(b)	(b)				
	2.2 Other								
	2.21 Direct	846,210	846,210						
	2.22 Reinsurance assumed	206,621,107	174,730,193		1,213,657	47,688	30,629,569		
	2.23 Reinsurance ceded	102,604,681	87,165,197				15,439,484		
	2.24 Net	104,862,636	(b) 88,411,206	(b)	(b) 1,213,657	47,688	(b) 15,190,085		
3.	Incurred but unreported:								
	3.1 Direct	69,965	69,965						
	3.2 Reinsurance assumed	92,050,258	52,123,689	63,945			39,862,624		
	3.3 Reinsurance ceded	47,444,338	27,828,216	44,762			19,571,360		
	3.4 Net	44,675,885	(b) 24,365,438	(b) 19,183	(b)		(b) 20,291,264		
4.	TOTALS								
	4.1 Direct	916,175	916,175						
	4.2 Reinsurance assumed	298,764,465	226,946,982	63,945	1,213,657	47,688	70,492,193		
	4.3 Reinsurance ceded	150,216,519	115,160,913	44,762			35,010,844		
	4.4 Net	149,464,121	(a) 112,702,244	(a) 19,183	1,213,657	47,688	35,481,349		

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life \$ Group Life \$ and Individual Annuities \$ are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ 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.....	11,866,459	11,866,459						
1.2 Reinsurance assumed.....	1,504,303,774	684,864,286		515,502,353	676,721	303,260,414		
1.3 Reinsurance ceded.....	967,669,615	414,512,398		401,866,540	—	151,290,677		
1.4 Net.....	(c) 548,500,618	282,218,347		113,635,813	676,721	151,969,737		
2. Liability December 31, current year from Part 1:								
2.1 Direct.....	916,175	916,175						
2.2 Reinsurance assumed.....	298,764,465	226,946,982	63,945	1,213,657	47,688	70,492,193		
2.3 Reinsurance ceded.....	150,216,519	115,160,913	44,762			35,010,844		
2.4 Net.....	149,464,121	112,702,244	19,183	1,213,657	47,688	35,481,349		
3. Amounts recoverable from reinsurers December 31, current year.....	17,160,596	17,160,596						
4. Liability December 31, prior year:								
4.1 Direct.....	2,692,648	2,692,648						
4.2 Reinsurance assumed.....	282,385,421	218,220,432	61,592	1,294,024	47,688	62,761,685		
4.3 Reinsurance ceded.....	145,916,478	114,729,953	43,114			31,143,411		
4.4 Net.....	139,161,591	106,183,127	18,478	1,294,024	47,688	31,618,274		
5. Amounts recoverable from reinsurers December 31, prior year.....	17,176,556	17,176,556						
6. Incurred benefits:								
6.1 Direct.....	10,089,986	10,089,986						
6.2 Reinsurance assumed.....	1,520,682,818	693,590,836	2,353	515,421,986	676,721	310,990,922		
6.3 Reinsurance ceded.....	971,953,696	414,927,398	1,648	401,866,540	—	155,158,110		
6.4 Net.....	558,819,108	288,753,424	705	113,555,446	676,721	155,832,812		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$1,091,516 in Line 1.4.
\$ in Line 6.1 and \$1,091,516 in Line 6.4.

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

(c) Includes \$10,347,044 premiums waived under total and permanent disability benefits

EXHIBIT OF NONADMITTED ASSETS

		1	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D).....			
2.	Stocks (Schedule D):			
2.1	Preferred stocks.....			
2.2	Common stocks.....	17,366,927	20,028,035	2,661,108
3.	Mortgage loans on real estate (Schedule B):			
3.1	First liens.....			
3.2	Other than first liens.....			
4.	Real estate (Schedule A):			
4.1	Properties occupied by the company.....			
4.2	Properties held for the production of income.....			
4.3	Properties held for sale.....			
5.	Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			
6.	Contract loans.....	121,068	105,851	(15,217)
7.	Derivatives (Schedule DB).....			
8.	Other invested assets (Schedule BA).....			
9.	Receivables for securities.....	37,958	1,261,138	1,223,180
10.	Securities lending reinvested collateral assets (Schedule DL).....			
11.	Aggregate write-ins for invested assets.....			
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	17,525,953	21,395,024	3,869,071
13.	Title plants (for Title insurers only).....			
14.	Investment income due and accrued.....	129,727	1,795,405	1,665,678
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	538,677	146,562	(392,115)
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
15.3	Accrued retrospective premiums and contracts subject to redetermination.....			
16.	Reinsurance:			
16.1	Amounts recoverable from reinsurers.....			
16.2	Funds held by or deposited with reinsured companies.....			
16.3	Other amounts receivable under reinsurance contracts.....			
17.	Amounts receivable relating to uninsured plans.....			
18.1	Current federal and foreign income tax recoverable and interest thereon.....			
18.2	Net deferred tax asset.....	180,002,367	173,795,732	(6,206,635)
19.	Guaranty funds receivable or on deposit.....			
20.	Electronic data processing equipment and software.....			
21.	Furniture and equipment, including health care delivery assets.....			
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....			
23.	Receivables from parent, subsidiaries and affiliates.....			
24.	Health care and other amounts receivable.....			
25.	Aggregate write-ins for other-than-invested assets.....	10,198,502	10,198,502	—
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	208,395,226	207,331,225	(1,064,001)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	208,395,226	207,331,225	(1,064,001)
Details of Write-Ins				
1101.	.....		
1102.	.....		
1103.	.....		
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	REINSURANCE ASSET TRANSFER RECEIVABLE.....	10,198,502	10,198,502	—
2502.	.....		
2503.	.....		
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	10,198,502	10,198,502	—

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilton Reassurance Company (the Company) are presented on the basis of accounting practices prescribed or permitted by the Minnesota Department of Commerce (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota 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 Department.

The Company has not requested the Department's approval of any permitted or prescribed statutory accounting practices.

There were no permitted or prescribed adjustments to NAIC SAP for YTD 2024 and 2023.

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 128,764,139	\$ 464,605,389
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 128,764,139	\$ 464,605,389
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 964,641,227	\$ 1,056,455,083
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 964,641,227	\$ 1,056,455,083

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts 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 revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other than temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.
- (3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.
- (4) Highest-quality or high-quality redeemable preferred stocks (NAIC designations 1 and 2) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.

Perpetual preferred stocks are reported at fair value, not to exceed any stated call price.

- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance, excluding accrued interest.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.
- (7) The Company has no investment in subsidiaries, controlled and affiliated companies that is not addressed in either 1C(3) or 1C(8).
- (8) The Company has investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.

- (9) In accordance with SSAP 86 - Derivatives,. The derivative instruments were stated at fair value.
- (10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

- (11) Unpaid losses and LAE include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined. The accident and health component is not material to the overall business.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

In accordance with SSAP No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company's ability to continue as a going concern and has identified no issues which would impede the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

A. Statutory Purchase Method

(1) In September 2006, Wilton Re U.S. Holdings, Inc., a non-insurance holding company incorporated in Delaware and the Company's immediate parent company (Wilton U.S. Holdings), acquired all of the equity in three New York domestic stock life insurance companies (American Life Insurance Company of New York, North American Company for Life and Health Insurance of New York, and Utica National Life Insurance Company (together, referred to as the NY Acquired Companies). On September 27, 2006, Wilton U.S. Holdings contributed all of its interests in the NY Acquired Companies to the Company. Subsequently, the NY Acquired Companies were merged with American Life Insurance Company of New York being the surviving company to such merger. The surviving company was renamed "Wilton Reassurance Life Company of New York" (WRNY). WRNY is licensed in 50 states, the District of Columbia and the US Virgin Islands and has no employees.

Effective July 1, 2007 the Company acquired all of the issued and outstanding stock of Keystone State Life Insurance Company, a Pennsylvania stock life insurance company (Keystone Life). On December 31, 2007, Keystone Life was merged into WRNY with WRNY the surviving company to such merger.

On October 1, 2021, the Company acquired all of the issued and outstanding capital stock of Allstate Life Insurance Company of New York (ALICNY) and Intramerica Life Insurance Company (Intramerica) for an aggregate purchase price of \$410,529,541. The resulting goodwill was \$177,769,003 (to be amortized on a straight-line basis over ten years). On November 1, 2021, ALICNY and Intramerica were merged with and into WRNY, with WRNY being the surviving company to the merger.

On March 2, 2009 the Company completed the purchase of 100% of the outstanding capital stock of Texas Life Insurance Company, a Texas stock life insurance company (TLIC). TLIC is licensed in 49 states and the District of Columbia. It sells a variety of life products. A dividend of \$30,000,000 was declared and paid to the Company concurrent with the closing of the TLIC acquisition.

On July 1, 2014, the Company acquired all of the outstanding common shares of Conseco Life Insurance Company, an Indiana stock life insurance company (CLIC), for an aggregate purchase price of \$259,724,577. The resulting goodwill was \$56,523,732 (to be amortized on a straight-line basis over ten years). Licensed in 49 states and the District of Columbia. Effective July 7, 2015, Conseco Life Insurance Company was renamed Wilco Life Insurance Company (Wilco).

On August 1, 2014, the Company acquired all the outstanding common shares of Continental Assurance Company, an Illinois stock life insurance company (CAC), for an aggregate purchase price of \$237,701,702 resulting in a balance of recorded negative goodwill on the purchase of \$16,702,985 (to be accreted on a straight-line basis over ten years). Licensed in all 50 states and the District of Columbia, CAC's retained business consists primarily of payout annuities, structured settlements and group retirement annuities, both participating and non-participating. CAC files both Insulated and Non-Insulated Separate Account Statements. Effective February 19, 2015, Continental Assurance Company was renamed Wilcac Life insurance Company (Wilcac).

Effective December 31, 2020, Wilco was merged with and into Wilcac with Wilcac being the surviving company.

The transaction was accounted for as a statutory purchase and reflects the following:

1	2	3	4	5	6	7	8	9
Purchased entity	Acquisition date	Cost of acquired entity	Original amount of goodwill	Original amount of admitted goodwill	Admitted goodwill as of the reporting date	Amount of goodwill amortized during the reporting period	Book Value of SCA	Admitted goodwill as a % of SCA BACV, gross of admitted goodwill Col. 6/Col. 8
Wilton Reassurance Life Company of New York.....	09/27/2006...	\$.. 489,682,856	\$.. 211,783,348	\$.. 211,783,348	\$.... 99,198,569	\$.... 17,268,963	\$.. 458,638,902	..... 21.629 %
Wilcac Life Insurance Company.....	08/01/2014.....	318,193,008	..... 39,820,747	..... 39,820,747	.....	2,826,187	229,241,644	.....
Total.....	XXX.....	\$.. 807,875,864	\$.. 251,604,095	\$.. 251,604,095	\$.... 99,198,569	\$.... 20,095,150	\$.. 687,880,546	..... XXX.....

At December 31, 2024, the Company's aggregate amount of goodwill was \$116,565,500 (of which \$17,366,927 was non-admitted due to admissible asset limitations applicable to the Company).

At December 31, 2023, the Company's aggregate amount of goodwill was \$135,825,504 (of which \$20,028,035 was non-admitted due to admissible asset limitations applicable to the Company).

- B. Statutory Merger - Not Applicable
- C. Assumption Reinsurance - Not Applicable
- D. Impairment Loss - Not Applicable

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	\$ 1,089,946,430	XXX
Less:		
(2) Admitted Positive Goodwill	97,960,736	XXX
(3) Admitted EDP Equipment & Operating System Software		XXX
(4) Admitted Net Deferred Taxes		XXX
(5) Adjusted Capital and Surplus (Line 1-2-3-4)	991,985,694	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	99,198,569	XXX
(7) Current period reported Admitted Goodwill	XXX	99,198,569
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line 7/Line 5)	XXX	10.000 %

4. Discontinued Operations

- A. Discontinued Operation Disposed of or Classified as Held for Sale - Not Applicable
- B. Change in Plan of Sale of Discontinued Operation - Not Applicable
- C. Nature of Any Significant Continuing Involvement with Discontinued Operations After Disposal - Not Applicable
- D. Equity Interest Retained in the Discontinued Operation After Disposal - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) No new mortgages were purchased during 2024. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over maximum loan which would be permitted by law on the land without the buildings.
 - (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 72.7%
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commercial		Mezzanine	Total
		Farm	Insured	All Other	Insured	All Other	
a.	Current Year						
1.	Recorded Investment (All)						
(a)	Current	\$	\$	\$	\$	488,359,819	\$ 488,359,819
(b)	30 - 59 days past due						
(c)	60 - 89 days past due						
(d)	90 - 179 days past due						
(e)	180+ days past due						
2.	Accruing Interest 90-179 Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
3.	Accruing Interest 180+ Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
4.	Interest Reduced						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Number of loans						
(c)	Percent reduced	%	%	%	%	%	%
5.	Participant or Co-lender in a Mortgage Loan Agreement						
(a)	Recorded investment	\$	\$	\$	\$	227,123,675	\$ 227,123,675
b.	Prior Year						
1.	Recorded Investment						
(a)	Current	\$	\$	\$	\$	582,029,184	\$ 582,029,184
(b)	30 - 59 days past due						
(c)	60 - 89 days past due						
(d)	90 - 179 days past due						
(e)	180+ days past due						
2.	Accruing Interest 90-179 Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
3.	Accruing Interest 180+ Days Past Due						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Interest accrued						
4.	Interest Reduced						
(a)	Recorded investment	\$	\$	\$	\$		\$
(b)	Number of loans						
(c)	Percent reduced	%	%	%	%	%	%
5.	Participant or Co-lender in a Mortgage Loan Agreement						
(a)	Recorded investment	\$	\$	\$	\$	253,299,078	\$ 253,299,078

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - Not Applicable

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - Not Applicable

(9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

Notes to the Financial Statements

5. Investments (Continued)

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The Company has no securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security.

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

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

The following securities with an other-than-temporary impairment were recognized in the current reporting period, on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..225458F78	\$ 1,172,953	\$ 1,066,809	\$ 106,144	\$ 1,066,809	\$ 911,137	03/31/2024
..362341ST7	5,387,639	5,247,716	139,922	5,247,716	4,433,094	03/31/2024
..12627HAK6	1,623,682	1,504,922	118,760	1,504,922	1,141,958	03/31/2024
..02149CAD3	1,184,111	1,080,853	103,257	1,080,853	832,529	06/30/2024
..50188CAB8	1,553,905	1,305,480	248,425	1,305,480	1,305,480	09/30/2024
..759950FZ6	12,145,167	11,698,310	446,857	11,698,310	12,240,195	09/30/2024
..126378AE8	1,390,193	1,262,420	127,774	1,262,420	1,018,704	09/30/2024
..2254585R5	606,883	488,545	118,338	488,545	421,874	09/30/2024
..225458F78	1,030,749	896,755	133,995	896,755	868,201	09/30/2024
..12668A2M6	1,261,763	1,154,952	106,811	1,154,952	1,041,274	09/30/2024
..57643LNW2	1,540,134	1,358,515	181,619	1,358,515	1,187,316	09/30/2024
..362341ST7	5,108,393	4,812,768	295,625	4,812,768	4,414,226	09/30/2024
..12544DAX7	1,279,919	1,177,188	102,731	1,177,188	1,049,544	09/30/2024
..12627HAK6	1,486,684	1,242,447	244,238	1,242,447	1,141,592	09/30/2024
..74922LAG8	1,821,534	1,679,091	142,442	1,679,091	1,513,661	12/31/2024
..83611XAC8	14,392,048	13,874,866	517,182	13,874,866	13,273,808	12/31/2024
..55275RAD4	14,418,581	13,758,124	660,457	13,758,124	13,374,385	12/31/2024
..81377AAD4	14,830,324	14,161,582	668,741	14,161,582	13,809,898	12/31/2024
..170255AN3	1,253,772	1,151,761	102,011	1,151,761	961,150	12/31/2024
..46627MAU1	1,322,243	1,199,057	123,186	1,199,057	1,031,913	12/31/2024
..74929GAF4	1,374,270	1,256,997	117,274	1,256,997	971,072	12/31/2024
Total			\$ 4,805,789			

Notes to the Financial Statements

5. Investments (Continued)

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss are summarized below by the length of time that individual securities have been in a continuous loss position:

- a. The aggregate amount of unrealized losses:
1. Less than 12 months

2. 12 months or longer
- 9,757,461

138,506,424
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months

2. 12 months or longer
- 344,342,268

1,143,049,292

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or \$200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets
- (1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$%%
b. Collateral held under security lending agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
c. Subject to repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
d. Subject to reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
e. Subject to dollar repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
f. Subject to dollar reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
g. Placed under option contracts	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
i. FHLB capital stock	10,000,000	.....	.....	.....	10,000,000	10,000,000	—	.....	10,000,000	0.041	0.041
j. On deposit with states	6,603,477	.....	.....	.....	6,603,477	6,601,445	2,032	.....	6,603,477	0.027	0.027
k. On deposit with other regulatory bodies	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,142	.....	.....	.....	3,142	2,989	153	.....	3,142	—	—
m. Pledged as collateral not captured in other categories	360,833,491	.....	.....	.....	360,833,491	205,071,735	155,761,756	.....	360,833,491	1.466	1.479
n. Other restricted assets	16,209,259,395	.....	.....	.....	16,209,259,395	14,347,213,906	1,862,045,489	.....	16,209,259,395	65.863	66.425
o. Total restricted assets (Sum of a through n)	\$ 16,586,699,505	\$	\$	\$	\$ 16,586,699,505	\$ 14,568,890,075	\$ 2,017,809,430	\$	\$ 16,586,699,505	67.396 %	67.972 %

Notes to the Financial Statements

5. Investments (Continued)

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Pledged under Derivative Instruments	\$ 337,140,000	\$	\$	\$	\$ 337,140,000	\$ 177,620,000	\$ 159,520,000	\$ 337,140,000	1.370 %	1.382 %
Letter of Credit Facility Wells Fargo	23,693,491				23,693,491	27,451,735	(3,758,244)	23,693,491	0.096 %	0.097 %
Total	\$ 360,833,491	\$	\$	\$	\$ 360,833,491	\$ 205,071,735	\$ 155,761,756	\$ 360,833,491	1.466 %	1.479 %

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							Percentage		
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Assets supporting assumed reinsurance business	\$ 16,209,259,395	\$	\$	\$	\$ 16,209,259,395	\$ 14,347,213,906	\$ 1,862,045,489	\$ 16,209,259,395	65.863 %	66.425 %
Total	\$ 16,209,259,395	\$	\$	\$	\$ 16,209,259,395	\$ 14,347,213,906	\$ 1,862,045,489	\$ 16,209,259,395	65.863 %	66.425 %

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

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

	General Account	Separate Account
(1) Number of CUSIPs	8	
(2) Aggregate amount of investment income	\$ 701,269	\$
R. Reporting Entity's Share of Cash Pool by Asset Type - Not Applicable		

Notes to the Financial Statements

5. Investments (Continued)

S. Aggregate Collateral Loans by Qualifying Investment Collateral

	Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
(1)	Cash, Cash Equivalent & ST Investments			
	a. Affiliated	\$	\$	\$
	b. Unaffiliated			
(2)	Bonds			
	a. Affiliated			
	b. Unaffiliated			
(3)	Loan-Backed and Structured Securities			
	a. Affiliated			
	b. Unaffiliated			
(4)	Preferred Stocks			
	a. Affiliated			
	b. Unaffiliated			
(5)	Common Stocks			
	a. Affiliated			
	b. Unaffiliated			
(6)	Real Estate			
	a. Affiliated			
	b. Unaffiliated			
(7)	Mortgage Loans			
	a. Affiliated			
	b. Unaffiliated			
(8)	Joint Ventures, Partnerships, LLC			
	a. Affiliated			
	b. Unaffiliated	66,616,327	66,616,327	
(9)	Other Qualifying Investments			
	a. Affiliated			
	b. Unaffiliated			
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated			
	b. Unaffiliated			
(11)	Total	\$ 66,616,327	\$ 66,616,327	\$

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - Not Applicable
- B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 90 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. Total Amount Excluded - Not Applicable

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

	Interest Income Due and Accrued	Amount
1. Gross		\$ 157,577,377
2. Nonadmitted		\$ 129,727
3. Admitted		\$ 157,447,650

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	\$ 5,764,807

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$ 19,541,542

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1)

The Company has entered into swaps, in 2021, 2023 and 2024, as a hedge against interest rate fluctuations. At December 31, 2024, the swaps are in a net unrealized loss position of \$332,233,815, against which, the Company has posted \$337,140,000 of net collateral. Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions.
- The Company manages its exposure to credit risk by utilizing highly rated counterparties, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.
- (2)

The Company uses derivatives for risk reduction. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates.
- (3)

An interest rate swap is a forward contract in which one stream of future interest payments is exchanged for another based on a specified principal amount. These agreements are utilized to reduce exposure to rising or falling interest rates. The change in the fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus. Swaps are reported on Schedule DB, Part A and receive non-hedge accounting treatment.
- (4)

Derivative contracts with financing premiums - Not Applicable
- (5)

The Company entered into swaps as a hedge against interest rate fluctuations. At December 31, 2024, the swaps are in a net unrealized loss position of \$332,233,815, against which, the Company has posted \$337,140,000 of net collateral.
- (6)

Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7)

Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable
- (8)

Premium Cost for Derivative Contracts - Not Applicable
- (9)

Derivative Component Values - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

- (1) Change between years by tax character

	2024			2023			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 249,002,228	\$ 100,360,231	\$ 349,362,459	\$ 206,332,449	\$ 68,053,077	\$ 274,385,526	\$ 42,669,779	\$ 32,307,154	\$ 74,976,933
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	249,002,228	100,360,231	349,362,459	206,332,449	68,053,077	274,385,526	42,669,779	32,307,154	74,976,933
(d) Deferred tax assets nonadmitted	79,642,136	100,360,231	180,002,367	105,742,652	68,053,077	173,795,729	(26,100,516)	32,307,154	6,206,638
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 169,360,092	\$ -	\$ 169,360,092	\$ 100,589,797	\$ -	\$ 100,589,797	\$ 68,770,295	\$ -	\$ 68,770,295
(f) Deferred tax liabilities	126,220,963		126,220,963	100,589,797		100,589,797	25,631,166		25,631,166
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 43,139,129	\$ -	\$ 43,139,129	\$ -	\$ -	\$ -	\$ 43,139,129	\$ -	\$ 43,139,129

- (2) Admission calculation components SSAP No. 101

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

	2024			2023			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	\$	\$	\$	\$	\$	\$	\$	\$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	43,139,129		43,139,129				43,139,129		43,139,129
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	43,139,129		43,139,129				43,139,129		43,139,129
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX		XXX	XXX		XXX	XXX	
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	126,220,963		126,220,963	100,589,797		100,589,797	25,631,166		25,631,166
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total (2(a) + 2(b) + 2(c))	\$ 169,360,092	\$	\$ 169,360,092	\$ 100,589,797	\$	\$ 100,589,797	\$ 68,770,295	\$	\$ 68,770,295

Notes to the Financial Statements

9. Income Taxes (Continued)

(3) Ratio used as basis of admissibility

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

	2024	2023
(a) Ratio percentage used to determine recovery period and threshold limitation amount	604.060 %	646.093 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 890,793,969	\$ 1,056,455,088

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2024		2023		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 249,002,228	\$ 100,360,231	\$ 206,332,449	\$ 68,053,077	\$ 42,669,779	\$ 32,307,154
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 169,360,092	\$ -	\$ 100,589,797	\$ -	\$ 68,770,295	\$ -
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not Applicable

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:

	(1) 2024	(2) 2023	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 20,781,043	\$ (19,912,962)	\$ 40,694,005
(b) Foreign			
(c) Subtotal (1a+1b)	\$ 20,781,043	\$ (19,912,962)	\$ 40,694,005
(d) Federal income tax on net capital gains	(446,924)	-	(446,924)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 20,334,119	\$ (19,912,962)	\$ 40,247,081

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2024	(2) 2023	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	118,956,901	114,075,228	4,881,673
(4) Investments			
(5) Deferred acquisition costs	39,269,346	10,333,811	28,935,535
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	12,070,717	11,600,478	470,239
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward	78,348,876		78,348,876
(12) Tax credit carry-forward			
(13) Other	356,388	70,322,932	(69,966,544)
(99) Subtotal (Sum of 2a1 through 2a13)	\$ 249,002,228	\$ 206,332,449	\$ 42,669,779
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	79,642,136	105,742,652	(26,100,516)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 169,360,092	\$ 100,589,797	\$ 68,770,295
(e) Capital			
(1) Investments	\$ 93,196,441	\$ 68,053,077	\$ 25,143,364
(2) Net capital loss carry-forward	7,163,790		7,163,790
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ 100,360,231	\$ 68,053,077	\$ 32,307,154
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted	100,360,231	68,053,077	32,307,154
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	-	-	-
(i) Admitted deferred tax assets (2d + 2h)	\$ 169,360,092	\$ 100,589,797	\$ 68,770,295
	(1) 2024	(2) 2023	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 126,209,314	\$ 100,578,090	\$ 25,631,224
(2) Fixed assets			
(3) Deferred and uncollected premium	305	363	(58)
(4) Policyholder reserves			
(5) Other	11,344	11,344	-
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 126,220,963	\$ 100,589,797	\$ 25,631,166
(b) Capital			
(1) Investments	\$	\$	\$
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	\$	\$	\$
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 126,220,963	\$ 100,589,797	\$ 25,631,166
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 43,139,129	\$ -	\$ 43,139,129

The change in deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	Current Period	Prior Year	Change (Col. 1 - Col. 2)
Adjusted gross deferred tax assets	\$ 349,362,461	\$ 274,385,526	\$ 74,976,935
Total deferred tax liabilities	126,220,963	100,589,797	25,631,166
Net deferred tax assets (liabilities)	223,141,498	173,795,729	49,345,769
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	223,141,498	173,795,729	49,345,769
Tax effect of unrealized gains (losses)			(36,710,925)
Change in net deferred income tax			\$ 12,634,844

Notes to the Financial Statements

9. Income Taxes (Continued)

D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were IMR-related permanent differences of (\$8,070,742), dividend received deduction of (\$14,490,000) other permanent differences of (\$3,253,027), and ceding commission and other adjustments of \$2,202,409, all resulting in a rate decrease of (6.12%) to the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

(1) As of December 31, 2024 and 2023 the Company had \$373,089,886 and \$317,170,455 of net operating loss carry-forwards.

As of December 31, 2024 and 2023, the Company had \$34,113,287 and \$39,059,655 capital loss carry-forwards to offset future capital gains subject to tax.

The Inflation Reduction Act enacted the Corporate Alternative Minimum Tax (CAMT) on August 16, 2022. For applicable corporations that report over \$1 billion in profits to shareholders, the act includes a 15% CAMT based on book income. The Company has determined that it does not expect to be liable for CAMT in 2024 or 2023.

- (2) Income tax expense available for recoupment - Not Applicable
- (3) Deposits admitted under IRS Code Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

- (1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return. Companies included in the consolidated return for all or any part of calendar 2024 are as follows:
- Wilton Reassurance Company
 - Wilton Reassurance Life Company of New York
 - Texas Life Insurance Company
 - Wilcac Life Insurance Company
 - Redding Reassurance Company 3 LLC
 - Redding Reassurance Company 4 LLC

(2) The method of allocation among the companies is subject to written agreements approved by each company's Board of Directors. Except for Redding Reassurance Company 3 LLC (Redding 3) and Redding Reassurance Company 4 LLC (Redding 4) (together Redding), tax allocations are based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled at least annually, except Texas Life, which is settled quarterly.

Tax allocations between the Company and Redding provides that the Company will be responsible for and pay the federal income tax liability of Redding each year, as well as any tax liability incurred by Redding on a stand-alone non-consolidated basis, and that the Company will not be obligated to make any payment to Redding for any tax benefit generated thereby. Application of these provisions to the Company's statutory-basis financial statements results in reflection of an equal and offsetting deemed capital contribution or dividend to or from Redding reflecting annually the tax attributes of Redding undertaken by the Company.

Aggregate deemed contribution made by the Company to Redding 3 were recognized in an aggregate amount of \$10,930,857. Aggregate deemed dividend made by Redding 4 to the Company were recognized in an aggregate amount of \$60,249,917. For 2023, deemed dividends made to the Company by Redding 3 were recognized in an aggregate amount of \$8,024,647.

- G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable
- H. Repatriation Transition Tax (RTT) - Not Applicable
- I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

- A. The Company is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Wilton Re Ltd. is the ultimate parent corporation in the Company's holding company system.
- B. The Company declared an extraordinary dividend of \$140,000,000 on November 15, 2024, paid on December 18, 2024, of which \$58,579,467 was paid from unassigned surplus and \$81,420,533 as a return of capital.
- On December 17, 2024, the Company received an ordinary dividend of \$37,000,000 from WRNY. On December 16, 2024, the Company also received an ordinary dividend of \$32,000,000 from TLIC.
- The Company declared an extraordinary dividend of \$280,000,000 on November 15, 2023, paid on December 19, 2023, of which \$102,767,303 was paid from unassigned surplus and \$177,232,697 as a return of capital.
- On December 16, 2023 the Company received an \$8,500,000 ordinary dividend from WRNY. On August 25, 2023 the Company received a \$15,948,305 ordinary dividend from Wilcac.
- The Company declared an extraordinary dividend of \$225,000,000 on October 22, 2022, paid on December 5, 2022, of which \$152,287,160 was paid from unassigned surplus and \$72,712,840 as a return of capital.
- C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable
- D. As of December 31, 2024 and December 31, 2023, the Company reported \$5,715,822 and \$3,133,150 respectively, due to an affiliate related to reimbursement of certain expense to the Company. The Company expects to generally settle these costs within ninety days of quarter end.

Notes to the Financial Statements

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

- As of December 31, 2024 and December 31, 2023, the Company reported \$91,005 and \$0 respectively, due to Parent related to reimbursement of certain expense to the Company. The Company expects to generally settle these costs within ninety days of quarter end.
- E. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services. Under the services agreement with WRSI, the Company incurs charges related to employee compensation which includes multiple incentive programs, including a Long-Term Incentive Program (LTIP), an Equity Incentive Program (EIP) and an Equity Participation Plan (EPP). These incentive programs vest over varying periods of time between one and four years, after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the payable for these incentive programs carried as a component of general expense due or accrued. Once the vesting period is complete and the incentive awards are paid, the Company's payable will be settled with WRSI. At December 31, 2024 and December 31, 2023 the portion of the Company's General Expenses Due or Accrued attributable to these incentive program payables was \$48,466,654 and \$45,177,431 respectively.
- The Company settled \$13,665,725 and \$39,683,403 with WRSI related to vested LTIP/EIP/EPP awards during 2024 and 2023 respectively.
- F. Guarantees or Contingencies - Not Applicable
- G. All outstanding shares of the Company are owned by Wilton Re U.S.
- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. The Company does not own an investment in any affiliated entity that exceeds 10% of admitted assets as of December 31, 2024 and 2023.

Wilton Reassurance Life Company of New York

The Company owns all of the issued and outstanding capital stock of WRNY. As of December 31, 2024, the stated value of WRNY's assets and liabilities were \$6,835.2 million and \$6,529.8 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2024 was \$28.9 million. As of December 31, 2023, the stated value of WRNY's assets and liabilities were \$7,001.5 million and \$6,689.8 million, respectively. WRNY's statutory basis net gain for the twelve months ended December 31, 2023 was \$51.6 million.

Texas Life Insurance Company

The Company owns all of the issued and outstanding capital stock of TLIC. As of December 31, 2024, the stated value of TLIC's assets and liabilities were \$2,072.9 million and \$1,839.9 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2024 was \$69.1 million. As of December 31, 2023, the stated value of TLIC's assets and liabilities were \$1,913.1 million and \$1,711.5 million, respectively. TLIC's statutory basis net gain for the twelve months ended December 31, 2023 was \$27.0 million.

Wilcac Life Insurance Company

The Company owns all of the issued and outstanding capital stock of Wilcac. As of December 31, 2024, the stated value of Wilcac's assets and liabilities were \$4,981.9 million and \$4,721.8 million, respectively. Wilcac's statutory basis net gain for the twelve months ended December 31, 2024 was \$45.1 million. As of December 31, 2023, the stated value of Wilcac's assets and liabilities were \$5,111.2 million and \$4,886.5 million, respectively. Wilcac's statutory basis net loss for the twelve months ended December 31, 2023 was \$8.6 million.

Redding Reassurance Company 3 LLC

Redding Reassurance Company 3 LLC (Redding 3) was organized on April 4, 2018, as a Missouri special purpose life reinsurance captive (an SPLRC) and a wholly owned, direct subsidiary of the Company.

Effective as of July 1, 2018, the Company recaptured certain risks ceded previously to an affiliate and entered into a reinsurance agreement to cede these and certain other risks to the Redding 3 (the Block 1 Reinsurance Agreement). The assumed lines of business under the Block 1 Reinsurance Agreement consist of equity indexed universal life (EIUL), universal life with secondary guarantees (ULSG), and Term Life contracts (Block 1). In connection with this recapture and subsequent cession, certain settlement payments were made by Company to affiliates and assets were transferred in accordance with the terms of the underlying reinsurance agreements.

On July 27, 2018, the Company capitalized Redding 3 with cash and securities with an adjusted book value of approximately \$90,250,000 and Redding 3 issued \$845,737,943 of its face amount 6.00% Variable Funding Surplus Notes, final maturity July 1, 2038, (the Block 1 Surplus Note) in exchange for an equivalent face amount of 6.00% Variable Funding Credit-Linked Notes, final maturity July 1, 2038, (the Block 1 CLN) issued by Weston 2038 LLC, an "orphan" special purpose Delaware limited liability company (Weston 2038) established by the Company and Hannover Life Reassurance Company of America (Bermuda), Ltd. (Hannover). The principal amount of the Block 1 Surplus Note will always track the principal amount of the Block 1 CLN; and the Block 1 Surplus Note and the Block 1 CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Concurrently with the issuance of the Block 1 CLN, Weston 2038 entered into a risk transfer agreement with Hannover (the Block 1 Risk Transfer Agreement) pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston 2038 for any redemption/monetization of the Block 1 CLN. As of July 27, 2018, AM Best assigned a Long-Term Issue Credit Rating of "a" to the Block 1 CLN. Subsequently, on June 28, 2023, and again on June 20, 2024, AM Best reaffirmed its Long-Term Issue Credit Rating of "a" to the Block 1 CLN. Upon request by the Company for payment under the Block 1 CLN, the Block 1 CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the Block 1 Risk Transfer Agreement. In connection with each draw, the outstanding principal balance of the Block 1 Surplus Note and the Block 1 CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the Block 1 Funded Surplus Note) in the same amount of the draw will be issued to Hannover.

The Company and Redding 3 are party to a trust agreement (the Block 1 Trust Agreement) to secure the performance of Redding 3's reinsurance obligations to Wilton Reassurance under the Block 1 Reinsurance Agreement. The Block 1 Trust Agreement is governed by New York law and requires that trust assets be invested in a manner generally consistent with the requirements of Section 60A.093(1)(2) of the Minnesota Insurance Code. As of December 31, 2024, and December 31, 2023, the statutory book value of collateral assets therein maintained was \$1,225,195,110 and \$1,303,476,103 respectively, including, without limitation, the Company's interests in the Block 1 CLN.

Effective as of July 1, 2023, the Company assumed certain blocks of ULSG insurance business (Block 2) from a third party on a coinsurance basis and concurrently entered into a coinsurance with funds held reinsurance agreement to cede Block 2 to Redding 3 (the Block 2 Reinsurance Agreement).

On August 30, 2023, Redding 3 issued \$433,229,008 of its face amount 6.00% Variable Funding Surplus Notes, final maturity July 1, 2043, (the Block 2 Surplus Note) in exchange for an equivalent face amount of 6.00% Variable Funding Credit-Linked Notes, final maturity July 1, 2043, (the Block 2 CLN) issued by Weston 2043 LLC, an "orphan" special purpose Delaware limited liability company (Weston 2043) established by the Company and Hannover. The principal amount of the Block 2 Surplus Note will always track the principal amount of the Block 2 CLN; and the Block 2 Surplus Note and the Block 2 CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be offset pursuant to a netting agreement.

Notes to the Financial Statements

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

Concurrently with the issuance of the Block 2 CLN, Weston 2043 entered into a risk transfer agreement with Hannover (the Block 2 Risk Transfer Agreement) pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston 2043 for any redemption/monetization of the Block 2 CLN. As of August 31, 2023 AM Best assigned a Long-Term Issue Credit Rating of “a” to the Block 2 CLN. Subsequently, on June 20, 2024, AM Best reaffirmed its Long-Term Issue Credit Rating of “a” to the Block 2 CLN. Upon request by the Company for payment under the Block 2 CLN, the Block 2 CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the Block 2 Risk Transfer Agreement. In connection with each draw, the outstanding principal balance of the Block 2 Surplus Note and the Block 2 CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the Block 2 Funded Surplus Note) in the same amount of the draw will be issued to Hannover.

Redding Reassurance Company 4 LLC

Redding Reassurance Company 4 LLC (Redding 4) was organized on September 25, 2024 and licensed on November 1, 2024, as a Missouri special purpose life reinsurance captive (an SPLRC) and a wholly owned, direct subsidiary of the Company.

Effective as of October 1, 2024, the Company assumed certain blocks of ULSG insurance business (Block 3) from a third party on a coinsurance basis and concurrently entered into a coinsurance with funds held reinsurance agreement to cede these risks to Redding 4 (the Block 3 Reinsurance Agreement).

On or before December 19, 2024, the Company capitalized Redding 4 with \$750,000 of cash and \$146,900,000 of cash and securities on a funds withheld basis and Redding 4 issued \$1,654,000,000 of its face amount 6.00% Variable Funding Surplus Note with final maturity October 1, 2044, (the Block 3 Surplus Note) in exchange for an equivalent face amount of 6.00% Variable Funding Credit-Linked Note with final maturity October 1, 2044 (the Block 3 CLN), issued by Weston 2044 LLC, an “orphan” special purpose Delaware limited liability company (Weston 2044) established by the Company and Hannover. The principal amount of the Block 3 Surplus Note will mirror the principal amount of the Block 3 CLN; and the Block 3 Surplus Note and the Block 3 CLN will each accrue interest on the outstanding principal amount at 6.00% per annum, which amounts will be fully offset pursuant to a netting agreement.

Concurrently with the issuance of the Block 3 CLN, Weston 2044 entered into a risk transfer agreement with Hannover (the Block 3 Risk Transfer Agreement) pursuant to which, in exchange for a fee, Hannover will provide liquidity to Weston 2044 for any redemption/monetization of the Block 3 CLN. As of December 19, 2024, AM Best assigned a Long-Term Issue Credit Rating of “a” to the Block 3 CLN. Upon request by the Company for payment under the Block 3 CLN, the Block 3 CLN will be drawn down in the amount of such request and Hannover will back such request through operation of the Block 3 Risk Transfer Agreement. In connection with each draw, the outstanding principal balance of the Block 3 Surplus Note and the Block 3 CLN will be reduced by the amount of the draw and a 6.00% Funded Surplus Note (the Block 3 Funded Surplus Note) in the same amount of the draw will be issued to Hannover.

- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable
- K. Foreign Subsidiary Value Using CARVM - Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method - Not Applicable
- M. All SCA Investments - Not Applicable
- N. Investment in Insurance SCAs
 - (1) Not Applicable
 - (2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
SCA Entity (Investments in Insurance SCA Entities)				
Wilton Reassurance Life Company of NY	\$.....(199,627)	\$.....1,650,656	\$.....305,435,110	\$.....303,784,454
Texas Life Insurance Company .....	.....3,593	.....4,087	.....232,928,166	.....232,924,079

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

Wilton Reassurance Life Company of NY (WRNY)

The 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 Department. New York regulation 172 requires WRNY to record a write-in asset of \$1,650,656 and \$1,850,283 related to the premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2024 and December 31, 2023, respectively. These amounts would be refunded to WRNY by the reinsurer in the event of policy termination.

Texas Life Insurance Company (TLIC)

The Texas Department of Insurance has adopted a prescribed accounting practice which differs from those found in NAIC SAP. Specifically, furniture and equipment are admitted under Texas prescribed accounting practices.

- (3) Not Applicable
- O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

- A. Debt, Including Capital Notes - Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB). The Company had no outstanding balances at December 31, 2024. It is part of the Company's strategy to utilize any funds obtained from the FHLB for use in general operations and will account for advances received from FHLB consistent with relevant statutory accounting principles. The Company has determined the actual/estimated maximum borrowing capacity as \$3,843,943. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 10,000,000	\$ 10,000,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 3,843,943		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 10,000,000	\$ 10,000,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 844,813		

(b) Membership stock (Class A and B) eligible and not eligible for redemption

	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 10,000,000	\$	\$	\$	\$	\$ 10,000,000

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 3,142	\$ 3,142	\$
2. Current year general account total collateral pledged	3,142	3,142	
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	2,950	2,950	

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 3,142	\$ 3,142	\$
2. Current year general account maximum collateral pledged	3,142	3,142	
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	2,989	2,989	

(4) Borrowing from FHLB

(a) Amount as of the reporting date - Not Applicable

(b) Maximum amount during reporting period (current year) - Not Applicable

(c) FHLB - Prepayment obligations

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

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

The Company had no employees at December 31, 2024 or December 31, 2023.

Notes to the Financial Statements

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

- A. Defined Benefit Plan - Not Applicable
- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - Not Applicable
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans - Not Applicable
- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

On December 19, 2024, the Company paid a capital contribution in the amount of \$750,000 in the form of cash and \$146,900,000 in the form of securities to Redding Reassurance Company 4 LLC (RRE4). Also, in December the Company received a Deemed Dividend of \$60,249,917 related to taxes.

On December 17, 2024, the Company received an ordinary dividend in the amount of \$32,000,000 from Wilton Reassurance Company of New York (WRNY).

On December 16, 2024, the Company received an ordinary dividend in the amount of \$37,000,000 from Texas Life Insurance Company (TLIC).

- A. The Company has 2,500,000 shares of Class A common stock, \$1.00 par value, and 30 shares of Class B common stock, \$1.00 par value. All shares have been issue to Wilton Re U.S.
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. The maximum amount of dividends which can be paid by Minnesota domestic insurance companies to shareholders in any twelve month period is subject to restrictions as per Section 60D.20 of the Minnesota Insurance Code.
- D. An extraordinary dividend of \$140,000,000 was declared, approved by the Department on December 16, 2024, and it was paid December 18, 2024.
- E. Per the terms of Section 60D.20 of the Minnesota Insurance Code, the Company can ‘pay any dividend...to its shareholders as the directors deem prudent from the earned surplus (unassigned funds) of the insurer.’ The unassigned funds as of December 31, 2024 were \$(153,950,209).
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. The Company had \$651,817,942 and \$634,717,481 of special surplus funds at December 31, 2024 and December 31, 2023, respectively. This represents a increase in surplus resulting from the Company's 2024 reinsurance agreement to reinsure a block of AXXX policies, 2021 reinsurance agreement to reinsure a block of Individual Life and Individual and Group Annuity business and a 2018 reinsurance agreement to reinsure a block of Long-Term Care policies. As prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured.

Negative amounts of \$46,477,265 and \$53,230,122 of the special surplus funds related to a transfer of non-admitted IMR at December 31, 2024 and December 31, 2023, respectively. This represents a decrease in surplus resulting from the Company's 2021 reinsurance agreement to reinsure a block of Individual Life and Individual and Group Life and Payout Annuity business from WRNY. WRNY transferred a portion of its non-admission of negative IMR related to its funds withheld assets to the Company.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2024 and December 31 2023, respectively, was \$(537,759,782) and \$(342,697,404).

K. Company-Issued Surplus Debentures or Similar Obligations

The Company issued a Surplus Note to Wilton Re U.S. in the amount of \$300,000,000 on November 16, 2015. The 30-year Note, and interest paid, was approved by the Minnesota Department of Commerce. The Note carries a 6.875% interest rate to be settled quarterly, pending appropriate approval from the Minnesota Department of Commerce.

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (YES/NO)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
.....	11/16/2015.....	6.875 %	\$..... 300,000,000	..... Yes	\$..... 300,000,000	\$..... 300,000,000	\$.....
Total.....	XXX.....	XXX.....	<u>\$..... 300,000,000</u>	..... xxx	<u>\$..... 300,000,000</u>	<u>\$..... 300,000,000</u>	<u>\$.....</u>

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
	\$ 20,625,000	\$ 188,203,125	%	\$	\$	11/16/2045
Total	\$ 20,625,000	\$ 188,203,125	XXX	\$	\$	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (YES/NO)	Surplus Note payments subject to administrative offsetting provisions? (YES/NO)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (YES/NO)	Is Asset Issuer a Related Party (YES/NO)	Type of Assets Received Upon Issuance
	No	No	No	Yes	
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (YES/NO)
	\$	\$	
Total	\$	\$	XXX

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2024 the Company has committed \$494,500,000 for investment and funded \$396,040,493. The unfunded portion of the commitments is \$97,139,650.

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk - Not Applicable

2. Nature of Terms - Not Applicable

3. Exposure to Credit Related Losses - Not Applicable

4. Collateral Policy - Not Applicable

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

Notes to the Financial Statements

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

- C. Wash Sales
- (1)

In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2024 or 2023.
- (2)

Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2024 and reacquired within 30 days of the sale date - Not Applicable

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

- A. ASO Plans - Not Applicable
- B. ASC Plans - Not Applicable
- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The 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 – includes assets valued using inputs that are quoted prices in active markets for identical assets.

Level 2 – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

Level 3 – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

(1) Fair value at reporting date

The Company has a limited number of assets and liabilities that are measured and reported at fair value in the statement of financial position. The assets and liabilities held and reported at fair value at December 31, 2024 comprise the following:

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Cash Equivalents	\$ 184,636,647	\$	\$	\$	\$ 184,636,647
	Bonds		450,628			450,628
	Preferred Stock		184,012,519	56,146,645		240,159,164
	Common Stock	22,688	10,000,000			10,022,688
	Derivative Instruments					
	Other Invested Assets		5,719,186		68,971,586	74,690,772
	Total assets at fair value/NAV	<u>\$ 184,659,335</u>	<u>\$ 200,182,333</u>	<u>\$ 56,146,645</u>	<u>\$ 68,971,586</u>	<u>\$ 509,959,899</u>
b.	Liabilities at fair value					
	Derivative Instruments	\$	332,233,825	\$	\$	\$ 332,233,825
	Total liabilities at fair value	<u>\$</u>	<u>\$ 332,233,825</u>	<u>\$</u>	<u>\$</u>	<u>\$ 332,233,825</u>

(2) Fair value measurements in Level 3 of the fair value hierarchy

The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2024.

Description	Beginning balance as of 01/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
a. Assets										
Preferred Stock	\$ 52,448,934	\$	\$	\$	\$ 3,697,711	\$	\$	\$	\$	\$ 56,146,645
Total assets	<u>\$ 52,448,934</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 3,697,711</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 56,146,645</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- (4) The Company determines fair value for its investments using various valuation methodologies. 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. (See Note 20A also.)

Other invested assets: As of December 31, 2024, other invested assets included \$68,971,586 of investments measured at Net Asset Value (NAV), representing the Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC. The Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC is a private investment fund which is carried based on the Company's ownership percentage of the underlying investments' Net Asset Value and so falls within NAV of the fair value hierarchy.

- (5) As of December 31, 2024 the reported fair value of the Company's investments in Level 2 included net swap liability of \$332,233,825. The Company measured the fair value of swaps using third parties prices which were estimated using industry-standard models with market-observable inputs such yield curves, volatility surface and market interest rates.

B. Other Fair Value Disclosures - Not Applicable

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$.. 13,599,558,311	\$.. 15,661,140,243	\$.. 1,627,038,242	\$ 10,916,962,809	\$.. 1,055,557,260	\$	\$
Preferred Stock	276,542,111	277,781,261		210,304,081	66,238,030		
Common Stocks	10,022,688	10,022,688	22,688	10,000,000			
Commercial Mortgage Loans	451,071,891	488,359,819			451,071,891		
Other Invested Assets	1,102,812,617	1,086,323,766		415,017,636	618,823,395	68,971,586	
Cash, Cash Equivalents & Short-term Investments	607,397,394	606,680,331	607,397,394				
Derivative Instruments	(332,233,825)	(332,233,825)		(332,233,825)			

*Excludes investments carried on equity method basis

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

In late December 2018, the Company received notice of the commencement of an examination by 31 participating states concerning unclaimed property and escheatment practices of Wilton Reassurance Company and its affiliates. The exam was initiated by Verus Analytics, who was acquired by Kroll in 2020. Wilton Re and the examiners were discussing scope, among other things, relating to the exam but discussions ceased in 2020 and the exam lay dormant. Discussions to define the scope of the exam resumed at the end of 2023 and continue to be ongoing to-date.

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure

- (1) Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not "traditional", particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime securities. Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.

Notes to the Financial Statements

21. Other Items (Continued)

- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2024, the unrealized losses on the Company's subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

- (2) Direct exposure through investments in subprime mortgage loans - Not Applicable
- (3) Direct exposure through other investments

The Company had the following exposure to Subprime lending at December 31, 2024:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 26,765,496	\$ 26,808,144	\$ 23,593,403	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities	67,062,381	67,037,739	66,564,419	(7,399,518)
e. Equity investment in SCAs	45,273,548	47,141,201	44,309,925	(98,152)
f. Other assets				
g. Total (a+b+c+d+e+f)	<u>\$ 139,101,425</u>	<u>\$ 140,987,084</u>	<u>\$ 134,467,747</u>	<u>\$ (7,497,670)</u>

* These investments comprise 0.241% of the company's invested assets.

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

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

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

- (1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
\$	\$	\$	\$

- (2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
\$	\$	\$	\$

- (3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	\$
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	
d. Net DTAs (admitted)	
e. Net Negative (disallowed) IMR (admitted)	
f. Adjusted Capital & Surplus (a-(b+c+d+e))	<u>\$</u>

- (4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	%

Notes to the Financial Statements

21. Other Items (Continued)

(5) Allocated gains/losses to IMR from derivatives

	Gains	Losses
a. General Account		
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	\$	\$
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	\$	\$
b. Separate Account - Insulated		
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	\$	\$
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	\$	\$
c. Separate Account – Non-Insulated		
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Prior Period	\$	\$
2. Fair Value Derivative Gains & Losses Realized to IMR – Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR – Current Period Total	\$	\$

22. Events Subsequent

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1)

Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)
- (2)

Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

- (1)

Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)
- (2)

Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 – Ceded Reinsurance Report – Part B

- (1)

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

Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance

Scottish Re US Inc., a Delaware domiciled life and health reinsurer (Scottish Re), ceased writing new business in 2008. The blocks of reinsurance were managed under the terms of the treaties until continued deterioration of their financial condition forced Scottish Re into receivership in March 2019. On July 6, 2023, the Scottish Re Board of Directors unanimously consented to the entry of a Liquidation Order and waived formal service and hearing on the Motion. The Court issued a Liquidation and Injunction Order on July 18, 2023. Following that order, all reinsurance treaties with Scottish Re were cancelled effective September 30, 2023. Following guidance issued by the NAIC under INT 23-04, *Scottish Re Life Reinsurance Liquidation Questions*, the Company impaired the outstanding paid recoverable and asset transfer receivable. The impaired recoverable was admitted. The impaired receivable was nonadmitted.

The Company did not write off any uncollectible reinsurance during 2024.

Notes to the Financial Statements

23. Reinsurance (Continued)

(1) The Company has written off in the current year reinsurance balances due (from the companies listed below) in the amount of , which is reflected as:

	Amount
a. Claims incurred	\$
b. Claims adjustment expenses incurred
c. Premiums earned
d. Other
e. Company	

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company has reported in its 2023 operations in the following annual statement classifications relative to the commutation of Scottish Re treaties described above. The Company also released a contingency reserve of \$15,000,000 reported in prior years following Scottish Re entering receivership.

The Company did not commute any material ceded reinsurance during the year of 2024.

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

	Amount
(1) Claims incurred	\$
(2) Claims adjustment expenses incurred
(3) Premiums earned
(4) Other
(5) Company	

- 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 Agreement with an Affiliated Captive Reinsurer - Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable
- H. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years
Effective July 1, 2018, the Company reinsured from CNO’s Bankers Life and Casualty Company, a closed blocks of long-term care business on a coinsurance basis and at December 31, 2024, was holding \$88,239,000 of loss adjustment expense reserves.
- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements

- A. Entities Participating in Pool - Not Applicable
- B. Lines and Types of Business Subject to Pooling Agreement - Not Applicable
- C. Not Applicable
- D. Not Applicable
- E. Not Applicable
- F. Not Applicable
- G. Not Applicable

Notes to the Financial Statements

27. Structured Settlements

- A. Reserves Eliminated by Annuities and Unrecorded Loss Contingencies - Not Applicable
- B. Aggregate Statement Value of Annuities Due from Life Insurers Equaling or Exceeding 1% of Policyholders' Surplus - Not Applicable

28. Health Care Receivables

- A. Pharmaceutical Rebate Receivables - Not Applicable
- B. Risk-Sharing Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

- 1. In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

The Company assumes business net of other inuring reinsurance. The reserve held by the Company is the reserve prior to the other reinsurance less the relevant reserve credit for the other reinsurance. Frequently the other reinsurance is paid annually regardless of the mode of the original contract. The Company limits the calculated reserve credit for the other reinsurance by limiting the reserve credit for the unearned premium portion to the lesser of the unearned reinsurance valuation net premium and the unearned reinsurance gross premium.

Because of this difference in assumed and ceded modality, it is possible that the net reserve on a particular policy may be negative.

- 2. Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.
- 3. At December 31, 2024 and December 31, 2023, the Company had \$9,657.0 million and \$7,548.1 million respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of \$494.5 million and \$211.0 million at year end 2024 and 2023, respectively, and are reported as miscellaneous reserves in Exhibit 5.
- 4. The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.
- 5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.
- 6. Details for Other Changes

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Adjustment for MODCO Reserves	\$ 4,010,428	\$ 1,099,896	\$ -	\$ 2,910,532	\$ -	\$ -	\$ -	\$ -
Decrease in Reserves due to Transamerica Recapture	(3,741,967)	(3,741,967)	-	-	-	-	-	-
Changes to CFT reserves	45,000,000	-	-	45,000,000	-	-	-	-
Total	\$ 45,268,461	\$ (2,642,071)	\$ -	\$ 47,910,532	\$ -	\$ -	\$ -	\$ -

There is \$339,212,423 of UL reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5 and on page 7, but cash surrender value reported on page 7 lines 16 and 17 includes a corresponding \$331,704,174. There is \$352,115,815 of reserves ceded on a modco basis to WREB where we reflect the full reserves on Exhibit 5 and Page 7 but the cash surrender value of \$263,100,196 is not included on page 7, lines 16 and 17.

Notes to the Financial Statements

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value	1,195,321			1,195,321	0.016
d. Total with market value adjustment or at fair value (total of a through c)	1,195,321			1,195,321	0.016
e. At book value without adjustment (minimal or no charge or adjustment)	57,738,088			57,738,088	0.793
(2) Not subject to discretionary withdrawal	7,220,137,483			7,220,137,483	99.190
(3) Total (gross: direct + assumed)	\$ 7,279,070,892	\$	\$	\$ 7,279,070,892	100.000 %
(4) Reinsurance ceded	5,021,303,822			5,021,303,822	
(5) Total (net) (3 - 4)	\$ 2,257,767,070	\$	\$	\$ 2,257,767,070	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

B. Group Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)					
(2) Not subject to discretionary withdrawal	106,561,086			106,561,086	100.000
(3) Total (gross: direct + assumed)	\$ 106,561,086	\$	\$	\$ 106,561,086	100.000 %
(4) Reinsurance ceded	104,148,749			104,148,749	
(5) Total (net) (3 - 4)	\$ 2,412,337	\$	\$	\$ 2,412,337	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value	5,106			5,106	0.001
d. Total with market value adjustment or at fair value (total of a through c)	5,106			5,106	0.001
e. At book value without adjustment (minimal or no charge or adjustment)	13,841,802			13,841,802	2.029
(2) Not subject to discretionary withdrawal	668,238,851			668,238,851	97.970
(3) Total (gross: direct + assumed)	\$ 682,085,759	\$	\$	\$ 682,085,759	100.000 %
(4) Reinsurance ceded	318,151,872			318,151,872	
(5) Total (net) (3 - 4)	\$ 363,933,887	\$	\$	\$ 363,933,887	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

Notes to the Financial Statements

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

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 2,259,723,909
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	455,499
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	363,933,886
(4) Subtotal (1+2+3)	\$ 2,624,113,294
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal (5+6+7+8+9+10)	\$
(12) Combined Total (4+11)	\$ 2,624,113,294

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ -	\$ 82,736,254	\$ 274,689,211
b. Universal Life	5,990,448,971	5,982,672,379	5,737,518,162
c. Universal Life with Secondary Guarantees	1,902,443,412	1,690,082,430	5,579,236,119
d. Indexed Universal Life	-	-	-
e. Indexed Universal Life with Secondary Guarantees	543,487,547	529,022,675	569,616,098
f. Indexed Life	-	-	-
g. Other Permanent Cash Value Life Insurance	-	396,421,491	449,820,643
h. Variable Life	-	-	-
i. Variable Universal Life	4,595,525,060	4,595,525,060	2,173,478
j. Miscellaneous Reserves	-	9,506,343	11,754,663
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	959,466,581
b. Accidental Death Benefits	XXX	XXX	3,939,387
c. Disability – Active Lives	XXX	XXX	45,992,700
d. Disability – Disabled Lives	XXX	XXX	40,118,709
e. Miscellaneous Reserves	XXX	XXX	710,472,130
(3) Total (gross: direct + assumed)	13,031,904,990	13,285,966,632	14,384,797,881
(4) Reinsurance Ceded	11,291,216,956	11,401,665,083	11,699,584,732
(5) Total (net) (3) - (4)	\$ 1,740,688,034	\$ 1,884,301,549	\$ 2,685,213,149

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

1. There is \$355,515,879 of reserves assumed on a modco basis from Protective Life, where we reflect zero reserves on Exhibit 5, but the cash value reported on this line include the corresponding amount of \$347,368,064 and the account value reporting on this line include the corresponding amount of \$362,275,292.
2. There is \$4,288,922,998 of reserves assumed on a modco basis from Transamerica, where we reflect zero reserves on Exhibit 5 on a gross basis, but the cash value and account value reported on this line include the corresponding amount of \$4,288,922,998. 100% of this amount is ceded to WREB.

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net).....	\$ 2,382,827,677
2. Exhibit 5, Accidental Death Benefits Section, Total (net).....	3,252,831
3. Exhibit 5, Disability – Active Lives Section, Total (net).....	21,123,156
4. Exhibit 5, Disability – Disabled Lives Section, Total (net).....	27,957,502
5. Exhibit 5, Miscellaneous Reserves Section, Total (net).....	250,051,978
6. Subtotal (1+2+3+4+5).....	\$ 2,685,213,144
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2.....	
8. Exhibit 3, Line 0499999, Column 2.....	
9. Exhibit 3, Line 0599999, Column 2.....	
10. Subtotal (7+8+9).....	\$
11. Combined Total (6+10).....	\$ 2,685,213,144

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type	Gross	Net of Loading
(1) Industrial.....	\$	\$
(2) Ordinary new business.....		
(3) Ordinary renewal.....	21,344,333	21,344,333
(4) Credit life.....		
(5) Group life.....		
(6) Group annuity.....		
(7) Totals (1+2+3+4+5+6).....	\$ 21,344,333	\$ 21,344,333

35. Separate Accounts

- A. Separate Account Activity - Not Applicable
- B. General Nature and Characteristics of Separate Accounts Business - Not Applicable
- C. Reconciliation of Net Transfers To or (From) Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses

- The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2024 and December 31, 2023 was \$25.4 million and \$26.4 million, respectively.
- The Company incurred, and paid, \$5.0 million of claim adjustment expenses in the current year of which \$4.5 million was attributable to events of prior years.
- The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and chose not to make any reductions to the liability.

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

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

1.3.

State Regulating?

MINNESOTA

1.4.

Is the reporting entity publicly traded or a member of a publicly traded group?

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?

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.

12/31/2020

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.

12/31/2020

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).

04/15/2022

3.4.

By what department or departments?

MINNESOTA DEPARTMENT OF COMMERCE

3.5.

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

N/A

3.6.

Have all of the recommendations within the latest financial examination report been complied with?

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?

NO

4.12.

renewals?

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?

NO

4.22.

renewals?

NO

5.1.

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

NO

If yes, complete and file the merger history data file with the NAIC.

5.2.

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

1	2	3
Name of Entity	NAIC Company Code	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?

NO

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

7.2.

If yes,

7.21.

State the percentage of foreign control

99.300 %

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	2
Nationality	Type of Entity
CANADIAN	CORPORATION, TRUST

8.1.

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

NO

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

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.

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
WILTON RE DISTRIBUTORS LLC	CEDAR RAPIDS, IA	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?.....NO
- 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?.....NO
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 695 E. MAIN ST STAMFORD, CT 06901
- 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?.....NO
- 10.2. If the response to 10.1 is yes, provide information related to this exemption:
- 10.3. Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?.....NO
- 10.4. If the response to 10.3 is yes, provide information related to this exemption:
- 10.5. Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?YES
- 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?
ROBERT L. BUCKNER, CFA, FSA, MAAA 20 GLOVER AVE., 4TH FL NORWALK, CT 06850
- 12.1. Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?.....NO
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book / adjusted carrying value\$
- 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?.....
- 13.3. Have there been any changes made to any of the trust indentures during the year?
- 13.4. If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?
- 14.1. Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?.....YES
- 14.1.1 Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- 14.1.2 Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- 14.1.3 Compliance with applicable governmental laws, rules and regulations;
- 14.1.4 The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- 14.1.5 Accountability for adherence to the code.
- 14.11. If the response to 14.1 is no, please explain:
- 14.2. Has the code of ethics for senior managers been amended?.....NO
- 14.21. If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3. Have any provisions of the code of ethics been waived for any of the specified officers?.....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?.....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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

BOARD OF DIRECTORS

- | | | |
|-----|---|-----|
| 16. | Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? | YES |
| 17. | Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? | YES |
| 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 |

FINANCIAL

- | | | |
|-------|--|----|
| 19. | Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? | NO |
| 20.1. | Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans): | |
| 20.11 | To directors or other officers | \$ |
| 20.12 | To stockholders not officers | \$ |
| 20.13 | Trustees, supreme or grand (Fraternal only) | \$ |
| 20.2. | Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans): | |
| 20.21 | To directors or other officers | \$ |
| 20.22 | To stockholders not officers | \$ |
| 20.23 | Trustees, supreme or grand (Fraternal only) | \$ |
| 21.1. | Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? | NO |
| 21.2. | If yes, state the amount thereof at December 31 of the current year: | |
| 21.21 | Rented from others | \$ |
| 21.22 | Borrowed from others | \$ |
| 21.23 | Leased from others | \$ |
| 21.24 | Other | \$ |
| 22.1. | Does this statement include payments for assessments as described in the <i>Annual Statement Instructions</i> other than guaranty fund or guaranty association assessments? | NO |
| 22.2. | If answer is yes: | |
| 22.21 | Amount paid as losses or risk adjustment | \$ |
| 22.22 | Amount paid as expenses | \$ |
| 22.23 | Other amounts paid | \$ |
| 23.1. | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? | NO |
| 23.2. | If yes, indicate any amounts receivable from parent included in the Page 2 amount: | \$ |
| 24.1. | Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? | NO |
| 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	2
Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

- | | | |
|--------|---|-----------|
| 25.01. | Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... | YES |
| 25.02. | If no, give full and complete information, relating thereto | |
| 25.03. | For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided) | |
| 25.04. | For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions..... | \$ |
| 25.05. | For the reporting entity's securities lending program, report amount of collateral for other programs..... | \$ |
| 25.06. | Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?..... | N/A |
| 25.07. | Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?..... | 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?..... | N/A |

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

25.09. For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:.....
25.091. Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$
25.092. Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.....\$
25.093. Total payable for securities lending reported on the liability page.....\$

26.1. Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03).....YES

26.2. If yes, state the amount thereof at December 31 of the current year:
26.21. Subject to repurchase agreements.....\$
26.22. Subject to reverse repurchase agreements.....\$
26.23. Subject to dollar repurchase agreements.....\$
26.24. Subject to reverse dollar repurchase agreements.....\$
26.25. Placed under option agreements.....\$
26.26. Letter stock or securities restricted as to sale - excluding FHLB Capital Stock.....\$
26.27. FHLB Capital Stock.....\$ 10,000,000
26.28. On deposit with states.....\$ 6,603,477
26.29. On deposit with other regulatory bodies.....\$
26.30. Pledged as collateral - excluding collateral pledged to an FHLB.....\$ 360,833,491
26.31. Pledged as collateral to FHLB - including assets backing funding agreements.....\$ 3,142
26.32. Other.....\$

26.3. For category (26.26) provide the following:

1	2	3
Nature of Restriction	Description	Amount
		\$

27.1. Does the reporting entity have any hedging transactions reported on Schedule DB?.....YES

27.2. If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.....YES

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?.....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.....
27.42 Permitted accounting practice.....
27.43 Other accounting guidance.....

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:.....
• 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?.....NO

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

29. Excluding items in Schedule E- Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the *NAIC Financial Condition Examiners Handbook*?.....YES

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

1	2
Name of Custodian(s)	Custodian's Address
BNY.....	240 Greenwich Street, 9th Floor, New York, NY 10286.....
U.S. BANK NATIONAL ASSOCIATION.....	50 SOUTH 16TH STREET, STE 2000, PHILADELPHIA, PA 19102.....
CITIBANK, N.A.....	111 WALL STREET, 25TH FLOOR, NEW YORK, NY 10005.....

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	2	3
Name(s)	Location(s)	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

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason
BNY Mellon.....	BNY.....	06/11/2024.....	Corporate rebranding.....

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	2
Name of Firm or Individual	Affiliation
PGIM MULTI-ASSET SOLUTIONS, LLC.....	U.....
NEW ENGLAND ASSET MANAGEMENT, INC.	U.....
BARINGS, LLC.....	U.....
GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC.....	U.....
AEGON USA REALTY ADVISORS, LLC.....	U.....
EAGLE POINT CREDIT MANAGEMENT, LLC.....	U.....
BLUE OWL REAL ESTATE DEBT ADVISORS, LLC.....	U.....
COHEN & STEERS CAPITAL MANAGEMENT, INC.....	U.....
UBS ASSET MANAGEMENT (AMERICAS), LLC.....	U.....
STONE POINT CREDIT ADVISORS, LLC.....	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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
136274.....	PGIM MULTI-ASSET SOLUTIONS, LLC.....	5493000EKB3Y4ZBNRD54.....	SEC.....	OS.....
105900.....	NEW ENGLAND ASSET MANAGEMENT, INC.....	KUR85E5PS4GQFZTFC130.....	SEC.....	OS.....
801241.....	BARINGS, LLC.....	ANDKRHQKPRRG4Q2KLR05.....	SEC.....	OS.....
137432.....	GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC.....	549300XWQLVNUK615E79.....	SEC.....	OS.....
286438.....	AEGON USA REALTY ADVISORS, LLC.....	54930021S1WCKH88L448.....	SEC.....	OS.....
166370.....	EAGLE POINT CREDIT MANAGEMENT, LLC.....	549300JTV07DRG00U053.....	SEC.....	OS.....
124719.....	BLUE OWL REAL ESTATE DEBT ADVISORS, LLC.....	2549004W4HOGLS179S28.....	SEC.....	OS.....
106494.....	COHEN & STEERS CAPITAL MANAGEMENT, INC.....	FW2FPJ6GDBIAYMEK6K90.....	SEC.....	OS.....
106838.....	UBS ASSET MANAGEMENT (AMERICAS), LLC.....	F88SLSBEMHN5FUSNR091.....	SEC.....	OS.....
310377.....	STONE POINT CREDIT ADVISORS, LLC.....	549300CU4HN7FJU93Z16.....	SEC.....	OS.....

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)])? NO

30.2. If yes, complete the following schedule:

1	2	3
CUSIP #	Name of Mutual Fund	Book/Adjusted Carrying Value
30.2999 TOTAL.....		\$.....

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

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

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	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1. Bonds.....	\$..... 15,661,140,243	\$..... 13,599,558,311	\$..... (2,061,581,932)
31.2. Preferred Stocks.....	..... 277,781,261	..... 276,542,111	..... (1,239,150)
31.3. Totals.....	\$..... 15,938,921,504	\$..... 13,876,100,422	\$..... (2,062,821,082)

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 31.4. Describe the sources or methods utilized in determining the fair values:
The majority of prices are obtained electronically from pricing services IDC (Interactive Data Corporation) and Refinitiv. Where necessary, price quotes or spreads may be obtained from approved Broker-Dealers. Pricing data is reviewed for stale prices and variances between periods.
- 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.....
- 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?.....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:
Competitive or indicative price quotes or spreads may be obtained from broker-dealers who are selected based on their experience with a particular security or security type. Reviews are done for stale prices, for variances period over period and by comparisons to other securities.
- 33.1. Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?.....YES.....
- 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?.....NO.....
35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:.....
a. The security was either:
i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as 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?.....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?.....NO.....
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.....
- 38.1. Does the reporting entity directly hold cryptocurrencies?.....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?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
39.22 Immediately converted to U.S. dollars.....
- 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.

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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

OTHER

40.1. Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$..... 680,460 .

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	2
Name	Amount Paid
AM BEST	\$..... 236,200

41.1. Amount of payments for legal expenses, if any?.....\$..... 1,411,965 .

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	2
Name	Amount Paid
FAEGRE DRINKER BIDDLE & REATH LLP	\$..... 557,408
KIRKLAND AND ELLIS	540,056

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

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

1	2
Name	Amount Paid
	\$.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

NO

1.2

If yes, indicate premium earned on U.S. business only.

\$

1.3

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

\$

1.31

Reason for excluding:

1.4

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

\$

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

1.62

Total incurred claims

\$

1.63

Number of covered lives

All years prior to most current three years:

1.64

Total premium earned

\$

1.65

Total incurred claims

\$

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

1.72

Total incurred claims

\$

1.73

Number of covered lives

All years prior to most current three years:

1.74

Total premium earned

\$

1.75

Total incurred claims

\$

1.76

Number of covered lives

2. Health Test:

		1	2
		Current Year	Prior Year
2.1	Premium Numerator	\$	\$
2.2	Premium Denominator	\$ 215,728,200	\$ 210,778,803
2.3	Premium Ratio (2.1/2.2)	%	%
2.4	Reserve Numerator	\$ 80,198	\$ 80,228
2.5	Reserve Denominator	\$ 6,351,559,185	\$ 6,432,946,037
2.6	Reserve Ratio (2.4/2.5)	0.001 %	0.001 %

3.1

Does this reporting entity have Separate Accounts?

NO

3.2

If yes, has a Separate Accounts statement been filed with this Department?

3.3

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

\$

3.4

State the authority under which Separate Accounts are maintained:

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

YES

3.7

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

\$

4.

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

4.1

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

\$

4.2

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

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

5.1

Do you act as a custodian for health savings accounts?

NO

5.2

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

\$

5.3

Do you act as an administrator for health savings accounts?

NO

5.4

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

\$

6.1

Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

NO

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

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

\$
- 7.2 Total Incurred Claims

\$
- 7.3 Number of Covered Lives

*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
- 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?
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 a 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? NO

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

Individual and Industrial Life	Amount at Risk
10.01 Individual and Industrial Life - Modified Coinsurance Assumed Reserves	\$ 4,954,966,116
10.02 Individual and Industrial Life - Modified Coinsurance Ceded Reserves	\$ 4,959,859,485

Individual and Industrial Life Policies With Pricing Flexibility	Amount of Risk
10.03 Net Amount (Direct + Assumed – Ceded) in Force	\$ 7,678,032,456
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 1,255,121,433
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ –
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 269,735,824
10.07 Life Reserves (10.04 + 10.05 + 10.06)	\$ 1,524,857,257
10.08 Life Net Amount at Risk (10.03 – 10.07)	\$ 6,153,175,199

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount of Risk
10.09 Net Amount (Direct + Assumed – Ceded) in Force	\$ 14,893,442,015
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 306,392,016
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ –
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ 10,552,358
10.13 Life Reserves (10.10 + 10.11 + 10.12)	\$ 316,944,374
10.14 Life Net Amount at Risk (10.09 – 10.13)	\$ 14,576,497,641

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

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

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23 Net Amount (Direct + Assumed – Ceded) in Force	\$ –

GENERAL INTERROGATORIES

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

10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$	–
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$	–
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$	–
10.27	Life Reserves (10.24 + 10.25 + 10.26)	\$	–
10.28	Life Net Amount at Risk (10.23 – 10.27)	\$	–

Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility		Amount of Risk	
10.29	Net Amount (Direct + Assumed – Ceded) in Force	\$	1,402,000
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$	674,497
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$	–
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	\$	–
10.33	Life Reserves (10.30 + 10.31 + 10.32)	\$	674,497
10.34	Life Net Amount at Risk (10.29 – 10.33)	\$	727,503

Life, Accident and Health Companies Only:

- 11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?

YES
- 11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid

\$31,642,343

11.22 Received

\$
- 12.1 Does the reporting entity write any guaranteed interest contracts?

NO
- 12.2 If yes, what amount pertaining to these items is included in:

12.21 Page 3, Line 1

\$

12.22 Page 4, Line 1

\$
13. For stock reporting entities only:
- 13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity:

\$858,919,199
14. Total dividends paid stockholders since organization of the reporting entity:

14.11 Cash

\$1,734,234,375

14.12 Stock

\$
- 15.1 Does the reporting entity 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
- 15.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement?

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

	1	2	3
	Reinsurance Assumed	Reinsurance Ceded	Net Retained
15.31 Earned premium	\$	\$	\$
15.32 Paid claims	1,006,309		1,066,309
15.33 Claim liability and reserve (beginning of year)	1,811,617		1,811,617
15.34 Claim liability and reserve (end of year)	1,752,195		1,752,195
15.35 Incurred claims	946,887		946,887

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

	1	2
Attachment Point	Earned Premium	Claim Liability and Reserve
15.41 <\$25,000	\$	\$
15.42 \$25,000 – 99,999		316,440
15.43 \$100,000 – 249,999		649,279
15.44 \$250,000 – 999,999		786,476
15.45 \$1,000,000 or more		

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

\$

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?
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?

GENERAL INTERROGATORIES

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

- 20.1 How often are regular meetings of the governing body held?
- 20.2 When was the last regular meeting of the governing body held?
- 20.3 When and where will the next regular or special meeting of the governing body be held?
- 20.4 How many members of the governing body attended the last regular meeting?
- 20.5 How many of the same were delegates of the subordinate branches?
21. How are the expenses of the governing body defrayed?
22. When and by whom are the officers and directors elected?
23. What are the qualifications for membership?
24. What are the limiting ages for admission?
25. What is the minimum and maximum insurance that may be issued on any one life?
26. Is a medical examination required before issuing a benefit certificate to applicants?
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?
- 28.1 Are notices of the payments required sent to the members?
- 28.2 If yes, do the notices state the purpose for which the money is to be used?
29. What proportion of first and subsequent year's payments may be used for management expenses?
- 29.11 First Year %
- 29.12 Subsequent Years %
- 30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?
- 30.2 If so, what amount and for what purpose? \$
- 31.1 Does the reporting entity pay an old age disability benefit?
- 31.2 If yes, at what age does the benefit commence?
- 32.1 Has the constitution or have the laws of the reporting entity been amended during the year?
- 32.2 If yes, when?
33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time?
- 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.
- 34.2 If so, was an additional reserve included in Exhibit 5?
- 34.3 If yes, explain
- 35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?
- 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?
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?
- 37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- 37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$

FIVE-YEAR HISTORICAL DATA

SHOW AMOUNTS IN WHOLE DOLLARS ONLY, NO CENTS; SHOW PERCENTAGES TO ONE DECIMAL PLACE, I.E., 17.6
\$000 OMITTED FOR AMOUNTS OF LIFE INSURANCE

	1	2	3	4	5
	2024	2023	2022	2021	2020
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	25,293,037	32,616,623	26,416,957	26,790,669	25,336,968
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	60,963,145	55,053,688	58,198,834	64,090,888	53,851,620
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,402	1,670	1,825	2,156	2,341
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	86,257,584	87,671,981	84,617,616	90,883,713	79,190,929
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	944,427	1,132,198	1,383,054		
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)					
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)					
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)					
Premium Income-Lines of Business (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2)	174,111,421	162,829,047	198,981,486	864,099,608	207,640,337
15. Group life (Line 20.4, Col. 3)			(110)	—	(137)
16. Individual annuities (Line 20.4, Col. 4)	141,346	143,674	169,824	3,426,108,946	5,810,616
17. Group annuities (Line 20.4, Col. 5)				10,086,335	
18. Accident & Health (Line 20.4, Col. 6)	41,475,433	47,806,078	54,379,460	55,736,434	(1,437,822,590)
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	215,728,200	210,778,799	253,530,660	4,356,031,323	(1,224,371,774)
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	24,402,239,585	22,266,645,712	21,966,448,857	22,558,541,845	18,452,142,521
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	23,437,598,358	21,210,190,629	20,602,821,115	21,185,855,734	17,807,675,435
23. Aggregate life reserves (Page 3, Line 1)	4,945,392,557	4,995,278,764	5,234,765,836	5,567,746,137	2,151,703,363
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	2,302,412	1,338,864	—		
24. Aggregate A & H reserves (Page 3, Line 2)	1,256,702,507	1,298,505,687	1,342,314,759	1,380,049,311	1,459,268,851
25. Deposit-type contract funds (Page 3, Line 3)	363,933,886	399,877,382	260,773,329	284,287,903	13,392,520
26. Asset valuation reserve (Page 3, Line 24.01)	235,395,989	199,632,631	165,221,860	199,567,551	128,482,855
27. Capital (Page 3, Lines 29 & 30)	2,500,030	2,500,030	2,500,030	2,500,030	1,000,030
28. Surplus (Page 3, Line 37)	962,141,197	1,053,955,053	1,361,127,712	1,370,186,081	643,467,056
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	124,796,588	(71,532,125)	105,924,855	(218,886,912)	(1,404,387,132)
Risk-Based Capital Analysis					
30. Total adjusted capital	1,514,543,993	1,533,439,955	1,763,827,522	1,867,109,738	884,008,269
31. Authorized control level risk-based capital	250,726,584	237,340,531	225,599,149	210,671,718	147,924,954
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)	80.2	78.2	78.0	79.3	83.6
33. Stocks (Lines 2.1 and 2.2)	6.1	6.6	6.8	6.6	3.8
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	2.5	3.3	4.1	4.6	5.1
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	3.1	2.5	1.6	1.7	1.9
37. Contract loans (Line 6)	0.4	0.4	0.5	0.5	0.5
38. Derivatives (Page 2, Line 7)		0.1			
39. Other invested assets (Line 8)	7.7	8.7	8.7	7.2	5.2
40. Receivables for securities (Line 9)	0.1	0.3	0.2	0.1	—
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)					
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	915,080,999	873,709,432	881,066,495	864,060,601	422,326,525
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated					
50. Total of above Lines 44 to 49	915,080,999	873,709,432	881,066,495	864,060,601	422,326,525
51. Total investment in parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(CONTINUED)

	1	2	3	4	5
	2024	2023	2022	2021	2020
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	208,395,226	207,331,225	212,070,926	269,969,098	66,692,312
53. Total admitted assets (Page 2, Line 28, Col. 3)	24,402,239,585	22,266,645,712	21,966,448,857	22,558,541,845	18,452,142,521
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	892,686,769	819,962,674	799,590,153	769,313,718	705,640,645
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	24,784,772	(23,181,095)	(23,324,857)	15,883,309	(1,454,922)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(195,062,379)	(67,570,506)	(105,261,168)	57,068,156	(85,169,660)
57. Total of above Lines 54, 55 and 56	722,409,162	729,211,073	671,004,128	842,265,183	619,016,063
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)	448,242,556	620,801,931	470,669,729	401,870,869	330,057,864
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	155,832,812	150,296,274	143,642,260	115,970,943	275,158,089
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	(91,994,485)	(49,165,886)	(71,665,999)	620,042,811	(44,434,914)
61. Increase in A & H reserves (Line 19, Col. 6)	(41,803,181)	(43,809,071)	(37,734,553)	(79,219,538)	(1,681,291,542)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)		-			
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	(9.1)	12.2	18.0	4.4	(27.8)
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	7.1	4.7	6.5	6.3	7.4
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	283.3	230.5	175.3	72.3	97.6
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	11.9	10.3	8.0	6.9	(0.2)
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	(12.1)	(15.4)	(9.8)	(5.4)	(16.7)
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)			752	XXX	XXX
69. Prior years' claim liability and reserve- comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)		752	974	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	464,052,637	481,941,969	485,575,319	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	363,184,949	377,395,214	361,018,335	XXX	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)	191,348	73,214			
73. Individual whole life (Page 6.1, Col. 3)	16,819,843	(7,813,157)	4,695,994	2,462,376	8,405,956
74. Individual term life (Page 6.1, Col. 4)	69,499,585	10,428,866	44,238,373	8,253,709	54,291,182
75. Individual indexed life (Page 6.1, Col. 5)	22,083,964	6,564,494	3,432,238	2,828,323	
76. Individual universal life (Page 6.1, Col. 6)	(60,638,148)	(28,196,707)	20,502,398	(9,016,226)	(29,431,766)
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	86,497,535	66,580,817	21,705,454	3,683,116	
78. Individual variable life (Page 6.1, Col. 8)	-				
79. Individual variable universal life (Page 6.1, Col. 9)	-				
80. Individual credit life (Page 6.1, Col. 10)	-				
81. Individual other life (Page 6.1, Col. 11)	2,951,056	1,177,788	(5,624,424)	(1,389,839)	2,109,399
82. Individual YRT mortality risk only (Page 6.1, Col. 12)	-				
83. Group whole life (Page 6.2, Col. 2)	(442,749)	(495,346)	(581,641)	(266,542)	(387,808)
84. Group term life (Page 6.2, Col. 3)	68,261	50,378	15,885	(30,303)	81,636
85. Group universal life (Page 6.2, Col.4)					
86. Group variable life (Page 6.2, Col. 5)					
87. Group variable universal life (Page 6.2, Col. 6)					
88. Group credit life (Page 6.2, Col. 7)					
89. Group other life (Page 6.2, Col. 8)					
90. Group YRT mortality risk only (Page 6.2, Col. 9)					
91. Individual deferred fixed annuities (Page 6.3, Col. 2)	(14,383,260)	(20,854,722)	(27,321,066)	(4,108,703)	25,422,090
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	-	-			
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	-	-			
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	-	-			
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	16,457,336	488,128,264	385,404,617	216,418,143	1,252,681
96. Individual other annuities (Page 6.3, Col. 7)		-			
97. Group deferred fixed annuities (Page 6.4, Col. 2)					
98. Group deferred indexed annuities (Page 6.4, Col. 3)					
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	56,763	(285,747)	97,092	129,630	
102. Group other annuities (Page 6.4, Col. 7)					
103. A & H-comprehensive individual (Page 6.5, Col. 2)					
104. A & H-comprehensive group (Page 6.5, Col. 3)					
105. A & H-Medicare supplement (Page 6.5, Col. 4)					
106. A & H-vision only (Page 6.5, Col. 5)					
107. A & H-dental only (Page 6.5, Col. 6)					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111. A & H-credit (Page 6.5, Col. 10)					
112. A & H-disability income (Page 6.5, Col. 11)					
113. A & H-long-term care (Page 6.5, Col. 12)	(34,876,100)	(25,427,663)	(9,151,214)	21,767,268	(98,769,061)
114. A & H-other (Page 6.5, Col. 13)	(306,074)	(2,144,001)	(42,957)	242,281	349,859
115. Aggregate of all other lines of business (Page 6, Col. 8)				(938)	
116. Fraternal (Page 6, Col. 7)					
117. Total (Page 6, Col. 1)	103,979,360	487,786,478	437,370,740	240,972,293	(36,675,832)

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



GRAND TOTAL DURING THE YEAR 2024

LIFE INSURANCE (STATE PAGE)^(b)

NAIC Group Code: 4213

NAIC Company Code: 66133

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal								11,866,459				11,866,459
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total Individual Life								11,866,459				11,866,459
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total Group Life												
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other												
26. Total Individual Annuities												
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other												
33. Total Group Annuities												
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	(c)							11,866,459				11,866,459

GRAND TOTAL DURING THE YEAR 2024
LIFE INSURANCE (STATE PAGE) (CONTINUED)^(b)

Line of Business		Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
		13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
			Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
			14	15	16	17	18	19	20	21							
Incurred During Current Year		Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Unpaid December 31, Current Year	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	Number of Pols/Certs	Amount	
Individual Life																	
1.	Industrial																
2.	Whole																
3.	Term																
4.	Indexed																
5.	Universal	10,119,953	8	11,866,459				8	11,866,459	846,210				(10,992,292)	673	579,558,377	
6.	Universal with secondary guarantees																
7.	Variable																
8.	Variable universal																
9.	Credit																
10.	Other																
11.	Total Individual Life	10,119,953	8	11,866,459				8	11,866,459	846,210				(10,992,292)	673	579,558,377	
Group Life																	
12.	Whole																
13.	Term																
14.	Universal																
15.	Variable																
16.	Variable universal																
17.	Credit															(a)	
18.	Other																
19.	Total Group Life																
Individual Annuities																	
20.	Fixed																
21.	Indexed																
22.	Variable with guarantees																
23.	Variable without guarantees																
24.	Life contingent payout																
25.	Other																
26.	Total Individual Annuities																
Group Annuities																	
27.	Fixed																
28.	Indexed																
29.	Variable with guarantees																
30.	Variable without guarantees																
31.	Life contingent payout																
32.	Other																
33.	Total Group Annuities																
Accident and Health																	
34.	Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
35.	Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
36.	Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
37.	Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
38.	Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
39.	Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
40.	Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
41.	Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
42.	Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
43.	Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
44.	Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
45.	Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
46.	Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX							
47.	Total	10,119,953	8	11,866,459				8	11,866,459	846,210				(10,992,292)	673	579,558,377	

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

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

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

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

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

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	7	8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Number of Policies	Number of Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			1,080,762	87,670,311			300	241	1,670	87,671,981
2.	Issued during year										
3.	Reinsurance assumed			112,425	4,983,971						4,983,971
4.	Revived during year			18,190	232,740						232,740
5.	Increased during year (net)			658	1,703,060				19	24	1,703,084
6.	Subtotals, Lines 2 to 5			131,273	6,919,771				19	24	6,919,795
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			1,212,035	94,590,082			300	260	1,694	94,591,776
Deductions during year:											
10.	Death			16,615	757,903			XXX	9	10	757,913
11.	Maturity			1,494	8,204			XXX	5	2	8,206
12.	Disability							XXX			
13.	Expiry			3,737	447,924			1	10	160	448,084
14.	Surrender			25,155	1,293,044						1,293,044
15.	Lapse			39,370	4,902,862						4,902,862
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			514	923,963					120	924,083
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			86,885	8,333,900			1	24	292	8,334,192
21.	In force end of year (b) (Line 9 minus Line 20)			1,125,150	86,256,182			299	236	1,402	86,257,584
22.	Reinsurance ceded end of year	XXX		XXX	58,793,979	XXX		XXX	XXX		58,793,979
23.	Line 21 minus Line 22	XXX		XXX	27,462,203	XXX	(a)	XXX	XXX	1,402	27,463,605
Details of Write-Ins											
0801..											
0802..											
0803..											
0898. Summary of remaining write-ins for Line 8 from overflow page											
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)											
1901..											
1902..											
1903..											
1998. Summary of remaining write-ins for Line 19 from overflow page											
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)											

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount \$, Additional accidental death benefits included in life certificates were in amount \$ Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? If not, how are such expenses met?

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1	2	3	4
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
24. Additions by dividends	XXX		XXX	7,630
25. Other paid-up insurance			59,150	381,467
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1	2	3	4
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
Term Insurance Excluding Extended Term Insurance				
27. Term policies-decreasing				
28. Term policies-other			688,112	60,902,389
29. Other term insurance-decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	31,279
31. Totals, (Lines 27 to 30)			688,112	60,933,668
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	4,438	29,477
34. Totals, whole life and endowment			432,600	25,293,037
35. Totals (Lines 31 to 34)			1,125,150	86,256,182

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	2	3	4
	Non-Participating	Participating	Non-Participating	Participating
36. Industrial				
37. Ordinary			86,172,172	84,010
38. Credit Life (Group and Individual)				
39. Group			1,402	
40. Totals (Lines 36 to 39)			86,173,574	84,010

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

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

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	891,702
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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 Child, etc., policies and riders included above	
47.1	
47.2	

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certificates	Amount of Insurance
48. Waiver of Premium								
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)		(a)		(a)		(a)

(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	2	3	4
	Involving Life Contingencies	Not Involving Life Contingencies	Involving Life Contingencies	Not Involving Life Contingencies
1. In force end of prior year	2,425	976		
2. Issued during year				
3. Reinsurance assumed	7	125		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	2,432	1,101		
Deductions during year:				
6. Decreased (net)	245	137		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	245	137		
9. In force end of year (line 5 minus line 8)	2,187	964		
10. Amount on deposit	185,732	(a) 2,931,961		(a)
11. Income now payable	2,183	870		
12. Amount of income payable	(a) 7,518,354	(a) 6,600,157	(a)	(a)

ANNUITIES				
	Ordinary		Group	
	1	2	3	4
	Immediate	Deferred	Contracts	Certificates
1. In force end of prior year	5,624	7,925		4,115
2. Issued during year				
3. Reinsurance assumed	76			
4. Increased during year (net)	78			
5. Totals (Lines 1 to 4)	5,778	7,925		4,115
Deductions during year:				
6. Decreased (net)	322	318		3,841
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	322	318		3,841
9. In force end of year (line 5 minus line 8)	5,456	7,607		274
Income now payable:				
10. Amount of income payable	(a) 2,274,018	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 3,637,660	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 54,453,218	XXX	(a)

ACCIDENT AND HEALTH INSURANCE						
	Group		Credit		Other	
	1	2	3	4	5	6
	Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1. In force end of prior year					40,020	91,848,027
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX	40,020	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	4,469	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	4,469	XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)	35,551	(a) 79,967,499

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	935	5,575
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)	1	
5. Totals (Lines 1 to 4)	936	5,575
Deductions during year:		
6. Decreased (net)	163	485
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	163	485
9. In force end of year (line 5 minus line 8)	773	5,090
10. Amount of account balance	(a) 16,203,466	(a) 11,840,194

(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.....	156,301,372
2.	Current year's realized pre-tax capital gains/(losses) of \$.....(25,446,501) transferred into the reserve net of taxes of \$.....(5,343,765).....	(20,102,735)
3.	Adjustment for current year's liability gains/(losses) released from the reserve.....	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	136,198,637
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	18,329,368
6.	Reserve as of December 31, current year (Line 4 minus Line 5).....	117,869,269

AMORTIZATION					
		1	2	3	4
Year of Amortization		Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/ (Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1.	2024	19,866,246	(1,536,878)		18,329,368
2.	2025	18,009,086	(1,167,872)		16,841,214
3.	2026	15,940,038	(1,217,615)		14,722,423
4.	2027	14,558,421	(1,120,535)		13,437,886
5.	2028	13,564,944	(1,016,342)		12,548,602
6.	2029	12,137,823	(906,459)		11,231,364
7.	2030	11,032,295	(818,249)		10,214,046
8.	2031	9,812,519	(747,995)		9,064,524
9.	2032	8,699,820	(672,382)		8,027,438
10.	2033	7,402,999	(593,035)		6,809,964
11.	2034	6,127,082	(504,495)		5,622,587
12.	2035	4,839,524	(489,774)		4,349,750
13.	2036	3,850,580	(542,486)		3,308,094
14.	2037	3,093,766	(613,572)		2,480,194
15.	2038	2,541,733	(673,113)		1,868,620
16.	2039	1,919,265	(740,821)		1,178,444
17.	2040	1,158,305	(756,655)		401,650
18.	2041	493,175	(719,417)		(226,242)
19.	2042	(119,628)	(683,516)		(803,144)
20.	2043	(314,162)	(641,838)		(956,000)
21.	2044	(344,733)	(601,496)		(946,229)
22.	2045	(166,859)	(555,458)		(722,317)
23.	2046	206,729	(521,036)		(314,307)
24.	2047	436,999	(475,079)		(38,080)
25.	2048	629,157	(436,235)		192,922
26.	2049	592,124	(392,968)		199,156
27.	2050	335,364	(334,518)		846
28.	2051	53,035	(265,307)		(212,272)
29.	2052	(27,392)	(196,097)		(223,489)
30.	2053	(26,883)	(121,119)		(148,002)
31.	2054 and Later		(40,373)		(40,373)
32.	Total (Lines 1 to 31)	156,301,372	(20,102,735)		136,198,637

ASSET VALUATION RESERVE

		Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
		1	2	3	4	5	6	
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	
1.	Reserve as of December 31, prior year	95,851,619	5,675,260	101,526,879	14,101	98,091,651	98,105,752	199,632,632
2.	Realized capital gains/(losses) net of taxes-General Account	(4,426,387)		(4,426,387)	(845)	27,875,699	27,874,854	23,448,467
3.	Realized capital gains/(losses) net of taxes-Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes-General Account	7,379,435	—	7,379,435	(2,199)	(30,112,966)	(30,115,165)	(22,735,730)
5.	Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	33,330,350	979,009	34,309,358	—	352,287	352,287	34,661,645
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	132,135,017	6,654,268	138,789,285	11,057	96,206,671	96,217,728	235,007,014
9.	Maximum reserve	156,000,901	4,857,113	160,858,013	102,515	139,871,725	139,974,240	300,832,253
10.	Reserve objective	94,227,636	3,740,475	97,968,111	66,515	138,917,264	138,983,779	236,951,890
11.	20% of (Line 10 - Line 8)	(7,581,476)	(582,759)	(8,164,235)	11,092	8,542,119	8,553,210	388,975
12.	Balance before transfers (Lines 8 + 11)	124,553,541	6,071,509	130,625,050	22,149	104,748,790	104,770,939	235,395,989
13.	Transfers	1,214,397	(1,214,397)	—				—
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	125,767,938	4,857,112	130,625,050	22,149	104,748,790	104,770,939	235,395,989

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
1		LONG-TERM BONDS										
		Exempt Obligations.....	2,463,638,159	XXX	XXX	2,463,638,159	—	—	—	—	—	—
2.1	1	NAIC Designation Category 1.A.....	1,325,511,278	XXX	XXX	1,325,511,278	0.0002	265,102	0.0007	927,858	0.0013	1,723,165
2.2	1	NAIC Designation Category 1.B.....	332,737,620	XXX	XXX	332,737,620	0.0004	133,095	0.0011	366,011	0.0023	765,297
2.3	1	NAIC Designation Category 1.C.....	492,510,491	XXX	XXX	492,510,491	0.0006	295,506	0.0018	886,519	0.0035	1,723,787
2.4	1	NAIC Designation Category 1.D.....	600,144,117	XXX	XXX	600,144,117	0.0007	420,101	0.0022	1,320,317	0.0044	2,640,634
2.5	1	NAIC Designation Category 1.E.....	754,870,862	XXX	XXX	754,870,862	0.0009	679,384	0.0027	2,038,151	0.0055	4,151,790
2.6	1	NAIC Designation Category 1.F.....	1,605,366,555	XXX	XXX	1,605,366,555	0.0011	1,765,903	0.0034	5,458,246	0.0068	10,916,493
2.7	1	NAIC Designation Category 1.G.....	1,835,822,792	XXX	XXX	1,835,822,792	0.0014	2,570,152	0.0042	7,710,456	0.0085	15,604,494
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7).....	6,946,963,715	XXX	XXX	6,946,963,715	XXX	6,129,243	XXX	18,707,559	XXX	37,525,658
3.1	2	NAIC Designation Category 2.A.....	2,050,652,487	XXX	XXX	2,050,652,487	0.0021	4,306,370	0.0063	12,919,111	0.0105	21,531,851
3.2	2	NAIC Designation Category 2.B.....	2,481,865,962	XXX	XXX	2,481,865,962	0.0025	6,204,665	0.0076	18,862,181	0.0127	31,519,698
3.3	2	NAIC Designation Category 2.C.....	932,633,937	XXX	XXX	932,633,937	0.0036	3,357,482	0.0108	10,072,447	0.0180	16,787,411
3.4	2	Subtotal NAIC 2 (3.1 + 3.2 + 3.3).....	5,465,152,386	XXX	XXX	5,465,152,386	XXX	13,868,517	XXX	41,853,738	XXX	69,838,960
4.1	3	NAIC Designation Category 3.A.....	111,891,561	XXX	XXX	111,891,561	0.0069	772,052	0.0183	2,047,616	0.0262	2,931,559
4.2	3	NAIC Designation Category 3.B.....	50,791,629	XXX	XXX	50,791,629	0.0099	502,837	0.0264	1,340,899	0.0377	1,914,844
4.3	3	NAIC Designation Category 3.C.....	457,728,170	XXX	XXX	457,728,170	0.0131	5,996,239	0.0350	16,020,486	0.0500	22,886,409
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3).....	620,411,360	XXX	XXX	620,411,360	XXX	7,271,128	XXX	19,409,001	XXX	27,732,812
5.1	4	NAIC Designation Category 4.A.....	71,770,713	XXX	XXX	71,770,713	0.0184	1,320,581	0.0430	3,086,141	0.0615	4,413,899
5.2	4	NAIC Designation Category 4.B.....	58,325,663	XXX	XXX	58,325,663	0.0238	1,388,151	0.0555	3,237,074	0.0793	4,625,225
5.3	4	NAIC Designation Category 4.C.....	23,676,957	XXX	XXX	23,676,957	0.0310	733,986	0.0724	1,714,212	0.1034	2,448,197
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3).....	153,773,333	XXX	XXX	153,773,333	XXX	3,442,718	XXX	8,037,427	XXX	11,487,321
6.1	5	NAIC Designation Category 5.A.....	4,743,757	XXX	XXX	4,743,757	0.0472	223,905	0.0846	401,322	0.1410	668,870
6.2	5	NAIC Designation Category 5.B.....	6,246,909	XXX	XXX	6,246,909	0.0663	414,170	0.1188	742,133	0.1980	1,236,888
6.3	5	NAIC Designation Category 5.C.....	—	XXX	XXX	—	0.0836	—	0.1498	—	0.2496	—
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3).....	10,990,666	XXX	XXX	10,990,666	XXX	638,075	XXX	1,143,455	XXX	1,905,758
7	6	NAIC 6.....	210,628	XXX	XXX	210,628	0.0000	—	0.2370	49,919	0.2370	49,919
8		Total Unrated Multi-Class Securities Acquired by Conversion.....		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8).....	15,661,140,247	XXX	XXX	15,661,140,247	XXX	31,349,682	XXX	89,201,098	XXX	148,540,427
		PREFERRED STOCKS										
10	1	Highest Quality.....	194,500	XXX	XXX	194,500	0.0005	97	0.0016	311	0.0033	642
11	2	High Quality.....	191,617,935	XXX	XXX	191,617,935	0.0021	402,398	0.0064	1,226,355	0.0106	2,031,150
12	3	Medium Quality.....	36,168,201	XXX	XXX	36,168,201	0.0099	358,065	0.0263	951,224	0.0376	1,359,924
13	4	Low Quality.....	49,800,328	XXX	XXX	49,800,328	0.0245	1,220,108	0.0572	2,848,579	0.0817	4,068,687
14	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or Near Default.....	296	XXX	XXX	296	0.0000	—	0.2370	70	0.2370	70
16		Affiliated Life with AVR.....		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 through 16).....	277,781,260	XXX	XXX	277,781,260	XXX	1,980,668	XXX	5,026,539	XXX	7,460,473

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
SHORT-TERM BONDS												
18		Exempt Obligations.....		XXX	XXX		—		—		—	
19.1	1	NAIC Designation Category 1.A.....		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B.....		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C.....		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D.....		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E.....		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F.....		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G.....		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1 + 19.2 + 19.3 + 19.4 + 19.5 + 19.6 + 19.7).....		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A.....		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B.....		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C.....		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3).....		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A.....		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B.....		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C.....		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3).....		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A.....		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B.....		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C.....		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3).....		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A.....		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B.....		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C.....		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3).....		XXX	XXX		XXX		XXX		XXX	
24	6	NAIC 6.....		XXX	XXX		—		0.2370		0.2370	
25		Total Short-Term Bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24).....		XXX	XXX		XXX		XXX		XXX	
DERIVATIVE INSTRUMENTS												
26		Exchange Traded.....		XXX	XXX		0.0005		0.0016		0.0033	
27	1	Highest Quality.....		XXX	XXX		0.0005		0.0016		0.0033	
28	2	High Quality.....		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium Quality.....		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality.....		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or Near Default.....		XXX	XXX		—		0.2370		0.2370	
33		Total Derivative Instruments.....		XXX	XXX		XXX		XXX		XXX	
34		Total (Lines 9+ 17 + 25 + 33).....	15,938,921,507	XXX	XXX	15,938,921,507	XXX	33,330,350	XXX	94,227,636	XXX	156,000,901

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages – CM1 – Highest Quality			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages – CM2 – High Quality			XXX		0.0040		0.0114		0.0149	
37		Farm Mortgages – CM3 – Medium Quality			XXX		0.0069		0.0200		0.0257	
38		Farm Mortgages – CM4 – Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39		Farm Mortgages – CM5 – Low Quality			XXX		0.0183		0.0486		0.0628	
40		Residential Mortgages – Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential Mortgages – All Other			XXX		0.0015		0.0034		0.0046	
42		Commercial Mortgages – Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages – All Other – CM1 – Highest Quality	366,504,697		XXX	366,504,697	0.0011	403,155	0.0057	2,089,077	0.0074	2,712,135
44		Commercial Mortgages – All Other – CM2 – High Quality	91,361,002		XXX	91,361,002	0.0040	365,444	0.0114	1,041,515	0.0149	1,361,279
45		Commercial Mortgages – All Other – CM3 – Medium Quality	30,494,121		XXX	30,494,121	0.0069	210,409	0.0200	609,882	0.0257	783,699
46		Commercial Mortgages – All Other – CM4 – Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47		Commercial Mortgages – All Other – CM5 – Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages – Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages			XXX		—		0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed			XXX		—		0.0046		0.0046	
55		Residential Mortgages - All Other			XXX		—		0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed			XXX		—		0.0046		0.0046	
57		Commercial Mortgages - All Other			XXX		—		0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	488,359,820		XXX	488,359,820	XXX	979,009	XXX	3,740,475	XXX	4,857,113
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	488,359,820		XXX	488,359,820	XXX	979,009	XXX	3,740,475	XXX	4,857,113

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
COMMON STOCK												
1		Unaffiliated Public	22,688	XXX	XXX	22,688	—	—	0.2431 (a)	5,515	0.2431 (a)	5,515
2		Unaffiliated Private		XXX	XXX		—	—	0.1945		0.1945	
3		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	—	—	0.0061	61,000	0.0097	97,000
4		Affiliated Life with AVR	897,714,072	XXX	XXX	897,714,072	—	—	—	—	—	—
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations					XXX		XXX		XXX	
6		Fixed Income Highest Quality					XXX		XXX		XXX	
7		Fixed Income High Quality					XXX		XXX		XXX	
8		Fixed Income Medium Quality					XXX		XXX		XXX	
9		Fixed Income Low Quality					XXX		XXX		XXX	
10		Fixed Income Lower Quality					XXX		XXX		XXX	
11		Fixed Income In or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public					—	—	(a)		(a)	
13		Unaffiliated Common Stock Private					—	—	0.1945		0.1945	
14		Real Estate					(b)		(b)		(b)	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		—	—	0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX		—	—	0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	907,736,760			907,736,760	XXX	—	XXX	66,515	XXX	102,515
REAL ESTATE												
18		Home Office Property (General Account only)					—	—	0.0912		0.0912	
19		Investment Properties					—	—	0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt					—	—	0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)					XXX	—	XXX		XXX	
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt Obligations		XXX	XXX		—	—	—	—	—	—
23	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default		XXX	XXX		—	—	0.2370		0.2370	
29		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX	—	XXX	—	XXX	—

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest Quality	356,981,139	XXX	XXX	356,981,139	0.0005	178,491	0.0016	571,170	0.0033	1,178,038
31	2	High Quality	82,760,170	XXX	XXX	82,760,170	0.0021	173,796	0.0064	529,665	0.0106	877,258
32	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or Near Default		XXX	XXX		—	—	0.2370		0.2370	
36		Affiliated Life with AVR		XXX	XXX		—	—	—	—	—	—
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	439,741,309	XXX	XXX	439,741,309	XXX	352,287	XXX	1,100,835	XXX	2,055,296
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Commercial Mortgages -- All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51		Farm Mortgages			XXX		—	—	0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed			XXX		—	—	0.0046		0.0046	
53		Residential Mortgages - All Other			XXX		—	—	0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed			XXX		—	—	0.0046		0.0046	
55		Commercial Mortgages - All Other			XXX		—	—	0.1942		0.1942	
56		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX	—	XXX		XXX	
57		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure			XXX		—	—	0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX	—	XXX		XXX	
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX	—	XXX		XXX	

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

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	5	6	7	8	9	10
							Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated Public	4,713,111	XXX	XXX	4,713,111	—	—	0.2431 (a)	1,145,757	0.2431 (a)	1,145,757
66		Unaffiliated Private	273,235,533	XXX	XXX	273,235,533	—	—	0.1945	53,144,311	0.1945	53,144,311
67		Affiliated Life with AVR		XXX	XXX		—	—	—	—	—	—
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		—	—	0.1580	—	0.1580	—
69		Affiliated Other - All Other		XXX	XXX		—	—	0.1945	—	0.1945	—
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	277,948,644	XXX	XXX	277,948,644	XXX	—	XXX	54,290,068	XXX	54,290,068
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home Office Property (General Account only)					—	—	0.0912	—	0.0912	—
72		Investment Properties	621,393,939			621,393,939	—	—	0.0912	56,671,127	0.0912	56,671,127
73		Properties Acquired in Satisfaction of Debt					—	—	0.1337	—	0.1337	—
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	621,393,939			621,393,939	XXX	—	XXX	56,671,127	XXX	56,671,127
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
RESIDUAL TRANCHES OR INTERESTS												
81		Fixed Income Instruments – Unaffiliated	5,719,186	XXX		5,719,186	—	—	0.1580	903,631	0.1580	903,631
82		Fixed Income Instruments – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
83		Common Stock – Unaffiliated	68,813,989	XXX	XXX	68,813,989	—	—	0.1580	10,872,610	0.1580	10,872,610
84		Common Stock – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
85		Preferred Stock – Unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
86		Preferred Stock – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
87		Real Estate – Unaffiliated					—	—	0.1580		0.1580	
88		Real Estate – Affiliated					—	—	0.1580		0.1580	
89		Mortgage Loans – Unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
90		Mortgage Loans – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
91		Other – Unaffiliated	1,644,150	XXX	XXX	1,644,150	—	—	0.1580	259,776	0.1580	259,776
92		Other – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	76,177,324			76,177,324	XXX	—	XXX	12,036,017	XXX	12,036,017
ALL OTHER INVESTMENTS												
94		NAIC 1 Working Capital Finance Investments		XXX			—	—	0.0042		0.0042	
95		NAIC 2 Working Capital Finance Investments		XXX			—	—	0.0137		0.0137	
96		Other Invested Assets - Schedule BA	93,792,507	XXX		93,792,507	—	—	0.1580	14,819,216	0.1580	14,819,216
97		Other Short-Term Invested Assets - Schedule DA		XXX			—	—	0.1580		0.1580	
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	93,792,507	XXX		93,792,507	XXX	—	XXX	14,819,216	XXX	14,819,216
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	1,509,053,723	XXX	XXX	1,509,053,723	XXX	352,287	XXX	138,917,264	XXX	139,871,725

(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.

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
0599999 – Totals								

NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and
all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
5399999 – Totals							XXX

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written.....	41,475,432	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned.....	42,335,369	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims.....	135,375,496	319.8												
4.	Cost containment expenses.....	5,043,033	11.9												
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....	140,418,529	331.7												
6.	Increase in contract reserves.....	(20,485,911)	(48.4)												
7.	Commissions (a).....	(21,569,101)	(50.9)												
8.	Other general insurance expenses.....	16,344,005	38.6												
9.	Taxes, licenses and fees.....	89,778	0.2												
10.	Total other expenses incurred.....	(5,135,318)	(12.1)												
11.	Aggregate write-ins for deductions.....														
12.	Gain from underwriting before dividends or refunds.....	(72,461,931)	(171.2)												
13.	Dividends or refunds.....														
14.	Gain from underwriting after dividends or refunds.....	(72,461,931)	(171.2)												
Details of Write-Ins															
1101.	.....													
1102.	.....													
1103.	.....													
1198..	Summary of remaining write-ins for Line 11 from overflow page.....														
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....														

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		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written.....		XXX		XXX		XXX		XXX	41,282,421	XXX	193,011	XXX
2.	Premiums earned.....		XXX		XXX		XXX		XXX	42,142,328	XXX	193,041	XXX
3.	Incurred claims.....									134,816,429	319.9	559,067	289.6
4.	Cost containment expenses.....									5,043,033	12.0		
5.	Incurred claims and cost containment expenses (Lines 3 and 4).....									139,859,462	331.9	559,067	289.6
6.	Increase in contract reserves.....									(20,485,911)	(48.6)	—	—
7.	Commissions (a).....									(21,603,448)	(51.3)	34,347	17.8
8.	Other general insurance expenses.....									16,344,005	38.8		
9.	Taxes, licenses and fees.....									89,778	0.2		
10.	Total other expenses incurred.....									(5,169,665)	(12.3)	34,347	17.8
11.	Aggregate write-ins for deductions.....												
12.	Gain from underwriting before dividends or refunds.....									(72,061,558)	(171.0)	(400,373)	(207.4)
13.	Dividends or refunds.....												
14.	Gain from underwriting after dividends or refunds.....									(72,061,558)	(171.0)	(400,373)	(207.4)
Details of Write-Ins													
1101.	.....											
1102.	.....											
1103.	.....											
1198..	Summary of remaining write-ins for Line 11 from overflow page.....												
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (CONTINUED)

PART 2 - RESERVES AND LIABILITIES

	1	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	5,654,604											5,574,406	80,198
2. Advance premiums	898,336											898,336	
3. Reserve for rate credits													
4. Total premium reserves, current year	6,552,940											6,472,742	80,198
5. Total premium reserves, prior year	7,552,722											7,472,494	80,228
6. Increase in total premium reserves	(999,782)											(999,752)	(30)
B. Contract Reserves:													
1. Additional reserves (a)	939,938,561											938,463,479	1,475,082
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	939,938,561											938,463,479	1,475,082
4. Total contract reserves, prior year	960,424,472											958,949,390	1,475,082
5. Increase in contract reserves	(20,485,911)											(20,485,911)	—
C. Claim Reserves and Liabilities:													
1. Total current year	346,590,708											345,078,076	1,512,632
2. Total prior year	363,184,949											361,537,570	1,647,379
3. Increase	(16,594,241)											(16,459,494)	(134,747)

PART 3 - TEST OF PRIOR YEARS CLAIM RESERVES AND LIABILITIES

1. Claims paid during the year:													
1.1. On claims incurred prior to current year	151,969,737											151,275,923	693,814
1.2. On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1. On claims incurred prior to current year	312,082,900											310,570,268	1,512,632
2.2. On claims incurred during current year	34,507,808											34,507,808	
3. Test:													
3.1. Lines 1.1 and 2.1	464,052,637											461,846,191	2,206,446
3.2. Claim reserves and liabilities, December 31, prior year	363,184,949											361,537,570	1,647,379
3.3. Line 3.1 minus Line 3.2	100,867,688											100,308,621	559,067

PART 4 - REINSURANCE

A. Reinsurance Assumed:													
1. Premiums written	82,757,853											82,564,842	193,011
2. Premiums earned	84,477,697											84,284,657	193,040
3. Incurred claims	270,206,972											269,633,150	573,822
4. Commissions	(18,035,696)											(18,070,043)	34,347
B. Reinsurance Ceded:													
1. Premiums written	41,282,421											41,282,421	
2. Premiums earned	42,142,328											42,142,328	
3. Incurred claims	134,831,474											134,816,720	14,754
4. Commissions	3,533,405											3,533,405	

(a) Includes \$ 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													
2. Beginning Claim Reserves and Liabilities													
3. Ending Claim Reserves and Liabilities													
4. Claims Paid													
B. Assumed Reinsurance:													
1. Incurred Claims											269,633,150	573,822	270,206,972
2. Beginning Claim Reserves and Liabilities											723,075,138	1,647,379	724,722,517
3. Ending Claim Reserves and Liabilities											690,156,370	1,512,705	691,669,075
4. Claims Paid											302,551,918	708,496	303,260,414
C. Ceded Reinsurance:													
1. Incurred Claims											134,816,720	14,754	134,831,474
2. Beginning Claim Reserves and Liabilities											361,537,569		361,537,569
3. Ending Claim Reserves and Liabilities											345,078,366		345,078,366
4. Claims Paid											151,275,923	14,754	151,290,677
D. Net:													
1. Incurred Claims											134,816,430	559,068	135,375,498
2. Beginning Claim Reserves and Liabilities											361,537,569	1,647,379	363,184,948
3. Ending Claim Reserves and Liabilities											345,078,004	1,512,705	346,590,709
4. Claims Paid											151,275,995	693,742	151,969,737
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses											139,859,462	559,067	140,418,529
2. Beginning Reserves and Liabilities											361,537,570	1,647,379	363,184,949
3. Ending Reserves and Liabilities											345,078,004	1,512,705	346,590,709
4. Paid Claims and Cost Containment Expenses											156,319,028	693,741	157,012,769

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
General Account, Affiliates, U.S., Other												
62413	36-0947200	11/22/2000	WILCAC LIFE INS CO	IL	CO/I	XXXL	22,860	350	—	—	—	—
60704	94-1516991	01/01/2012	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	1,673,313,782	222,219,542	14,718,508	14,367,695	—	—
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/G	FA	—	4,195,055	—	47,688	—	2,446,777
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	AXXX	—	—	24,670,270	23,898	—	—
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	FA	—	2,735,137,509	10,227	(47,688)	—	3,222,064,660
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	OL	12,662,361,488	674,410,476	17,095,475	20,328,593	—	661,138,070
60704	94-1516991	10/01/2021	WILTON REASSUR LIFE CO OF NY	NY	COFW/I	XXXL	—	3,913	22,262,430	1,307,523	—	—
02999999 – General Account, Affiliates, U.S., Other							14,335,698,130	3,635,966,846	78,756,910	36,027,708	—	3,885,649,507
03999999 – General Account, Affiliates, U.S., Total							14,335,698,130	3,635,966,846	78,756,910	36,027,708	—	3,885,649,507
07999999 – General Account, Total Affiliates							14,335,698,130	3,635,966,846	78,756,910	36,027,708	—	3,885,649,507
General Account, Non-Affiliates, U.S. Non-Affiliates												
90611	41-1366075	12/01/2005	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	21,200,229	70,531	46,982	—	—	—
90611	41-1366075	10/01/2006	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	XXXLO	105,610,187	638,520	515,092	108,719	—	—
90611	41-1366075	02/01/2008	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	XXXL	54,380,440	1,996,517	84,009	25,594	—	—
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	OL	31,620,185	124,289	—	1,676	—	—
60739	74-0484030	09/01/2007	AMERICAN NATL INS CO	TX	CO/I	XXXL	348,448,773	12,876,201	1,020,616	225,573	—	9
61301	47-0098400	02/01/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	520,987,614	11,556,326	849,941	162,000	—	15
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	1,229,477	12,038	—	—	—	—
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	YRT/I	XXXLO	14,524,563	167,758	71,508	—	—	—
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	OL	3,272,000	28,803	—	—	—	—
61301	47-0098400	06/15/2007	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	47,532,450	1,127,473	87,533	—	—	—
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	OL	65,720,192	316,200	—	—	—	—
61301	47-0098400	04/09/2009	AMERITAS LIFE INS CORP	NE	CO/I	XXXL	259,642,084	6,868,103	908,392	110,839	—	—
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	OL	67,500	49	—	—	—	—
60033	13-3758127	01/01/2007	AMERITAS LIFE INS CORP OF NY	NY	YRT/I	XXXLO	—	—	182	—	—	—
60033	13-3758127	02/01/2007	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	116,468,611	2,494,082	209,805	—	—	—
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	OL	11,763,779	47,513	—	—	—	—
60033	13-3758127	04/09/2009	AMERITAS LIFE INS CORP OF NY	NY	CO/I	XXXL	48,419,558	1,317,942	241,335	152,262	—	—
72222	05-0340166	08/01/2008	AMICA LIFE INS CO	RI	CO/I	XXXL	502,840,893	10,451,980	1,043,617	144,895	—	—
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	68,098	737	—	—	—	—
61492	44-0188050	10/01/2007	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	50,290,025	1,066,196	291,157	120,000	—	—
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	425,721	5,030	—	—	—	—
61492	44-0188050	01/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	143,813,956	6,121,965	122,743	1,051,194	—	—
94250	52-1236145	02/14/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	67,085,756	793,899	84,610	10,938	—	—
94250	52-1236145	06/08/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	427,839,397	3,830,323	416,670	343,984	—	—
94250	52-1236145	08/15/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	70,096,375	3,829,221	94,308	116,047	—	—
94250	52-1236145	10/03/2005	BANNER LIFE INS CO	MD	YRT/I	OL	7,498,054	367,273	377,147	19,141	—	—
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	413,627,193	6,890,566	405,452	29,313	—	—
94250	52-1236145	03/19/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	53,751,688	565,685	43,088	—	—	—
94250	52-1236145	05/21/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	82,293,863	1,837,471	85,701	7,000	—	—
94250	52-1236145	08/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	141,219,870	2,618,378	145,046	94,063	—	—
94250	52-1236145	11/14/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	39,080,922	894,215	34,919	8,750	—	—

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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
94250	52-1236145	12/31/2007	BANNER LIFE INS CO	MD	CO/I	XXXL	128,991,215	2,553,463	134,702	-	-	-
94250	52-1236145	02/25/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	607,145,114	13,772,195	526,975	221,875	-	-
94250	52-1236145	12/15/2008	BANNER LIFE INS CO	MD	CO/I	XXXL	1,065,168	4,533	20,577	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	-	-	-	(334,339)	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	772,438,860	67,962,965	5,645,081	573,854	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	FA	-	3,782,123	8,118	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	IL	4,456,810	3,226,249	-	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OA	-	919,962	-	-	-	-
61832	52-0676509	01/01/2009	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	494,747,961	108,495,929	10,565,633	6,391,730	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/G	OL	48,593,510	5,345,551	-	63,945	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	OL	-	-	5,823,442	1,381,647	-	-
61832	52-0676509	03/01/2012	CHESAPEAKE LIFE INS CO	OK	CO/I	XXXL	1,098,716,173	4,875,831	-	176,469	-	-
93432	06-1041383	01/01/2014	CM LIFE INS CO	CT	CO/I	OL	1,127,485,246	171,651,294	10,351,309	7,328,701	-	-
79065	04-2461439	09/17/2007	DELAWARE LIFE INS CO	DE	YRT/I	OL	89,839,046	1,013,106	381,158	63,269	-	-
72664	04-2845273	11/06/2007	DELAWARE LIFE INS CO OF NY	NY	YRT/I	OL	3,205,355	28,998	76,963	-	-	-
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	OL	-	-	24,971	-	-	-
62928	42-0868851	09/01/2009	EMC NATL LIFE CO	IA	CO/I	XXXL	25,321,217	633,427	117,790	-	-	-
66311	31-0717055	07/01/2005	ENCOVA LIFE INS CO	OH	CO/I	XXXL	94,594,091	2,048,824	164,076	16,798	-	24
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	328,250	-	-	-
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	-	-	11,940	-	-	-
63274	52-6033321	04/01/2005	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,368,860,701	42,479,955	6,514,175	2,453,298	-	-
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	-	-	2,868,323	-	-	-
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,170,515,233	60,871,515	278,767	5,675,726	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	-	-	(1,677,902)	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	OL	1,443,396,630	296,643,428	15,435,086	27,851,442	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,097,531,316	95,173,124	9,882,790	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	AXXX	4,838,470,569	742,500,456	27,009,963	-	-	-
63274	52-6033321	01/01/2011	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	1,958,046,851	52,716,579	4,314,117	23,098,199	-	-
65536	54-0283385	11/28/2005	GENWORTH LIFE & ANN INS CO	VA	YRT/I	XXXLO	912,438,780	4,939,578	3,307,712	792,025	-	-
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	OL	-	-	-	11	-	-
70025	91-6027719	11/28/2005	GENWORTH LIFE INS CO	DE	YRT/I	XXXLO	8,775,605	99,328	69,860	82,668	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/G	OL	132,900	97,255	-	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	FA	-	4,549,578	8,960	-	-	-
92711	35-1817054	07/01/2020	HCC LIFE INS CO	IN	CO/I	OL	80,219,462	27,331,226	1,100,532	767,682	-	-
65056	38-1659835	11/22/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	340,749	14,293	3,655	-	-	-
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	OL	-	-	566,059	11,250	-	-
64017	75-0300900	01/01/2009	JEFFERSON NATL LIFE INS CO	TX	CO/I	XXXL	98,713,750	1,868,046	-	101,069	-	-
86375	13-3646501	01/01/2000	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	OL	7,751,367	144,539	114,418	113,758	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	81,906	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	-	-	-	105,771	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	63,172,959	2,277,639	1,060,159	517,341	-	-
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	10,521,331	624,427	429,259	211,628	-	-
65927	04-2314290	01/01/2008	LINCOLN HERITAGE LIFE INS CO	IL	CO/I	XXXL	390,678,922	118,753,336	22,379,499	6,093,252	-	-
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXL	464,767,854	20,924,268	764,309	388,492	-	-

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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 Coinurance Reserve	Funds Withheld Under Coinurance
65935	04-1590850	05/23/2005	MASSACHUSETTS MUT LIFE INS CO	MA	CO/I	XXXLO	25,932,207	34,586	—	1,913	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	—	(58)	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	47,458,003	2,098,624	155,279	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	CL	—	553,000	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	—	16,705,873	199,987	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	—	941,213	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	108,687,185	37,486,338	1,683,216	979,939	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	—	(535)	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	125,109,101	7,608,601	481,779	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	180,217	489,082	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	FA	—	32,610,483	340,981	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	IL	704,755	633,749	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OA	—	2,872,277	—	—	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	OL	243,223,317	64,207,185	2,953,372	2,085,200	—	—
66087	62-0724538	01/01/2009	MID WEST NATL LIFE INS CO OF TN	TX	CO/I	XXXL	9,398,197	4,273,492	—	—	—	—
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	OL	13,096,053	11,882	—	—	—	—
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	CO/I	XXXL	502,476,318	11,158,647	991,139	497,374	—	—
57541	36-1493430	06/01/2007	MODERN WOODMEN OF AMER	IL	YRT/I	XXXLO	27,235,635	86,039	199,273	27,769	—	—
93734	43-1240953	07/01/2000	NASSAU LIFE & ANN CO	CT	CO/I	OL	—	99,353	—	—	—	—
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	63,763,919	3,229,837	95,701	—	—	—
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	OL	71,246	79	—	257	—	—
67814	06-0493340	09/01/2006	NASSAU LIFE INS CO	NY	CO/I	XXXL	19,529,710	313,105	35,894	4,993	—	—
67814	06-0493340	11/06/2007	NASSAU LIFE INS CO	NY	YRT/I	OL	2,652,721	72,650	23,792	—	—	—
60593	43-0825796	01/01/2001	NATIONAL STATES INS CO	MO	CO/I	OL	37,057,312	15,271,819	902,688	1,307,522	—	—
60593	43-0825796	12/31/2002	NATIONAL STATES INS CO	MO	CO/I	OL	11,035,072	4,878,880	278,719	389,359	—	—
67032	56-0340860	01/01/2007	NORTH CAROLINA MUT LIFE INS CO	NC	CO/I	XXXL	—	—	—	—	—	1
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	6,568,157	41,240	—	12,168	—	—
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	443,384,072	4,507,898	849,862	1,084,097	—	—
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	OL	2,405,342	7,524	—	32,600	—	—
93548	06-1045829	09/01/2006	PHL VARIABLE INS CO	CT	CO/I	XXXL	532,772,276	26,422,528	513,357	1,113,213	—	—
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	NE	CO/I	XXXL	576,364,772	9,345,103	1,204,489	736,457	—	—
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	NE	CO/I	XXXLO	8,444,196	52,573	—	7,704	—	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	MCO/I	FA	—	641,737	—	1,261,345	74,160,925	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	MCO/I	OL	898,477,296	(430)	12,483,988	14,646,692	300,097,313	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	CO/I	XXXL	2,798,022,798	112,251,308	9,818,549	6,396,094	—	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	MCO/I	OL	267,253,054	—	3,379,307	—	63,154,240	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	CO/I	XXXL	1,469,556,798	48,526,592	6,108,981	232,680	—	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	CO/I	OL	172,364,066	639,315	1,325,769	25,737	—	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	CO/I	OL	487,998,117	6,192,581	5,097,603	1,311,994	—	—
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	NE	CO/I	XXXL	78,690,567	3,325,274	656,240	133,881	—	—
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	NE	CO/I	XXXL	33,334,612	997,411	371,205	30,987	—	—
68136	63-0169720	01/01/2013	PROTECTIVE LIFE INS CO	NE	MCO/I	OL	20,256,939	—	871,350	—	—	—
79227	22-1944557	10/01/2024	PRUCO LIFE INS CO	AZ	CO/I	AXXX	4,953,710,752	3,947,058,973	2,321,274,286	13,729,180	—	—
68772	15-0442730	08/01/2001	SECURITY MUT LIFE INS CO OF NY	NY	YRT/I	XXXLO	6,467,352	114,677	41,026	18	—	—

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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 Coinurance Reserve	Funds Withheld Under Coinurance
68608	91-0742147	01/19/2005	SYMETRA LIFE INS CO	IA	CO/I	XXXL	201,119,509	2,587,635	237,852	206,641	—	—
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	OL	7,579,321	21,266	—	160	—	—
68608	91-0742147	01/01/2006	SYMETRA LIFE INS CO	IA	CO/I	XXXL	272,959,002	7,872,783	514,769	242,178	—	—
68608	91-0742147	07/01/2009	SYMETRA LIFE INS CO	IA	CO/I	OL	25,505	30	—	—	—	—
70688	36-6071399	01/19/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	7,545,034	164,749	14,615	3,938	—	—
70688	36-6071399	04/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	14,335,398	85,676	74,823	1,094	—	—
70688	36-6071399	08/15/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	3,624,481	352,341	157,786	693,551	—	—
70688	36-6071399	10/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	222,793	2,191	(228)	—	—	—
70688	36-6071399	10/02/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	2,046,168	17,539	12,411	109	—	—
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	FA	—	157,935,666	—	—	—	860,709
70688	36-6071399	04/01/2017	TRANSAMERICA FINANCIAL LIFE INS CO	NY	COFW/I	OL	274,640,207	175,892,366	—	98,448	—	(747,643)
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	234,838,582	4,104,790	—	130,245	—	—
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXLO	122,989	3,297	423,513	495,150	—	—
86231	39-0989781	01/19/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	6,232,852	37,628	53,744	3,795	—	—
86231	39-0989781	04/01/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	263,910,982	1,819,352	1,584,926	276,917	—	—
86231	39-0989781	08/15/2005	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	186,385,584	30,517,531	226,930	4,638,488	—	—
86231	39-0989781	04/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,172,464	61,176	46,703	5,239	—	—
86231	39-0989781	10/01/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	10,154,444	258,155	236,518	—	—	—
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	6,093	6	29,489	1,612	—	—
86231	39-0989781	10/02/2006	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXLO	2,968,759	15,407	—	1,340	—	—
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	FA	—	5,279,458,520	—	—	—	(2,032,532)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	COFW/I	OL	6,878,478,931	4,190,303,382	(2,264,572)	18,204,781	—	(289,071,566)
86231	39-0989781	04/01/2017	TRANSAMERICA LIFE INS CO	IA	MCOFW/I	OL	7,944,225,598	—	(3,530,023)	2,812,085	4,595,526,180	315,354,110
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	11,447,001	249,981	24,080,088	—	—	—
86231	39-0989781	12/31/2020	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	9,939,750,557	428,888,159	355,085	10,954,667	—	—
86231	39-0989781	07/01/2023	TRANSAMERICA LIFE INS CO	IA	CO/I	AXXX	4,946,741,045	1,623,395,568	53,609,130	1,657,750	—	—
60227	74-2843158	01/01/2005	TRINITY LIFE INS CO	OK	CO/I	XXXL	1,196,145	586,242	60,207	—	—	—
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	OL	3,018,613	182,785	—	15,337	—	—
84530	38-2046096	07/01/2006	US FINANCIAL LIFE INS CO	AZ	YRT/I	XXXLO	62,114,117	475,767	802,884	59,180	—	—
70319	36-1933760	03/01/2006	WASHINGTON NATL INS CO	IN	CO/I	XXXL	76,821,241	2,421,148	145,393	9,188	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	—	2,003,857	8,595	—	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	237,319,658	81,858,738	3,313,198	3,582,676	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	XXXL	138,088,381	9,828,633	—	—	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/G	OL	955,343	69,482	(88)	—	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	FA	—	2,497,270	16,088	—	—	—
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	CO/I	OL	275,944,558	105,718,867	6,403,647	4,155,269	—	—
66230	13-1976260	08/01/2000	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	430,575	11,139	7,167	—	—	—
66230	13-1976260	02/14/2005	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	121,305,225	1,947,850	196,029	43,750	—	—
66230	13-1976260	01/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,048,055	23,500	2,692	2,316	—	—
66230	13-1976260	08/01/2006	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	143,123,415	2,870,870	143,249	244,331	—	—
66230	13-1976260	08/01/2007	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	89,118,295	1,872,026	150,214	200,000	—	—
66230	13-1976260	02/25/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	134,551,656	3,624,026	148,137	—	—	—
66230	13-1976260	12/15/2008	WILLIAM PENN LIFE INS CO OF NY	NY	CO/I	XXXL	616,795	6,797	6,247	—	—	—
0899999 – General Account, Non-Affiliates, U.S. Non-Affiliates							70,561,621,704	18,423,043,001	2,595,395,633	181,750,861	5,032,938,658	24,363,128

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
General Account, Non-Affiliates, Non-U.S. Non-Affiliates												
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	615,071,130	23,449,884	—	5,543,735	—	—
00000	AA-1561039	10/01/2005	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	XXXLO	—	—	14,863,984	3,406,089	—	—
00000	AA-1561039	07/30/2007	SUN LIFE ASSUR CO OF CANADA	CAN	YRT/I	OL	93,868,316	1,502,665	688,887	1,543,878	—	—
00000	AA-3190837	04/01/2006	Transamerica Life Intl (Bermuda) Ltd	BMU	YRT/I	OL	145,050	235	65,238	—	—	—
00000	AA-3190837	04/01/2006	Transamerica Life Intl (Bermuda) Ltd	BMU	YRT/I	XXXLO	13,635,049	79,919	5,650	—	—	—
00000	AA-3190837	04/01/2006	Transamerica Life Intl (Bermuda) Ltd	BMU	YRT/I	OL	57,986,966	1,089,803	—	—	—	—
00000	AA-3190837	04/01/2006	Transamerica Life Intl (Bermuda) Ltd	BMU	YRT/I	XXXLO	—	—	561,703	—	—	—
0999999 – General Account,Non-Affiliates, Non-U.S. Non-Affiliates							780,706,512	26,122,506	16,185,462	10,493,703	—	—
1099999 – General Account, Total Non-Affiliates							71,342,328,216	18,449,165,507	2,611,581,095	192,244,564	5,032,938,658	24,363,128
1199999 – Total General Account							85,678,026,346	22,085,132,352	2,690,338,005	228,272,272	5,032,938,658	3,910,012,635
2399999 – Total U.S. (Sum of 03999999, 08999999, 14999999 and 19999999)							84,897,319,834	22,059,009,846	2,674,152,543	217,778,569	5,032,938,658	3,910,012,635
2499999 – Total Non-U.S. (Sum of 06999999, 09999999, 17999999 and 20999999)							780,706,512	26,122,506	16,185,462	10,493,703	—	—
9999999 – Total (Sum of 11999999 and 22999999)							85,678,026,346	22,085,132,352	2,690,338,005	228,272,272	5,032,938,658	3,910,012,635

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
Non-Affiliates, U.S. Non-Affiliates												
..... 61263 .....	..36-0770740 .....	..04/01/2018	BANKERS LIFE & CAS CO.....	..... IL .....	..... OTH/G .....	..... LTC .....	..... 3,538 .....	..... 1,837 .....	..... 621,462 .....	..... 30,236 - -
..... 61263 .....	..36-0770740 .....	..04/01/2018	BANKERS LIFE & CAS CO.....	..... IL .....	..... OTH/I .....	..... LTC .....	..... 82,561,305 .....	..... 11,146,975 .....	..... 2,496,440,395 .....	..... 69,991,234 - -
..... 61832 .....	..52-0676509 .....	..01/01/2009	CHESAPEAKE LIFE INS CO.....	..... OK .....	..... QA/I .....	..... OH .....	..... 745 .....	..... 198 .....	..... 40,782 .....	..... 35,000 - -
..... 66087 .....	..62-0724538 .....	..01/01/2009	MID WEST NATL LIFE INS CO OF TN.....	..... TX .....	..... QA/I .....	..... OH .....	..... 5,010 .....	..... - .....	..... 45,000 .....	..... 15,300 - -
..... 66087 .....	..62-0724538 .....	..01/01/2009	MID WEST NATL LIFE INS CO OF TN.....	..... TX .....	..... QA/I .....	..... OH .....	..... 187,256 .....	..... 80,000 .....	..... 2,431,281 .....	..... 420,424 - -
0899999 – Non-Affiliates, U.S. Non-Affiliates .....							..... 82,757,853 .....	..... 11,229,010 .....	..... 2,499,578,920 .....	..... 70,492,194 - -
1099999 – Total Non-Affiliates.....							..... 82,757,853 .....	..... 11,229,010 .....	..... 2,499,578,920 .....	..... 70,492,194 - -
1199999 – Total U.S. (Sum of 0399999 and 0899999).....							..... 82,757,853 .....	..... 11,229,010 .....	..... 2,499,578,920 .....	..... 70,492,194 - -
9999999 – Total (Sum of 0799999 and 1099999) .....							..... 82,757,853 .....	..... 11,229,010 .....	..... 2,499,578,920 .....	..... 70,492,194 - -

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
Life and Annuity, Affiliates, U.S., Captive						
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	—	30,347,694
16399	82-5159810	07/01/2023	REDDING REASSUR CO 3 LLC	MO	—	1,657,750
17705	99-5125547	10/01/2024	REDDING REASSURANCE CO 4 LLC	MO	—	13,363,254
0199999 – Life and Annuity, Affiliates, U.S., Captive					—	45,368,698
0399999 – Life and Annuity, Affiliates, U.S., Total					—	45,368,698
Life and Annuity, Affiliates, Non-U.S., Other						
	AA-3190878	01/01/2000	Wilton Reins Bermuda Ltd	BMU	—	(1)
	AA-3190878	01/01/2005	Wilton Reins Bermuda Ltd	BMU	—	5,608,529
	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	BMU	(36,379)	442,086
	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	—	5,668,640
	AA-3190878	09/01/2009	Wilton Reins Bermuda Ltd	BMU	—	613,389
	AA-3190878	04/01/2017	Wilton Reins Bermuda Ltd	BMU	—	17,800,536
	CR-3190878	12/31/2020	Wilton Reins Bermuda Ltd	BMU	—	9,117,304
0599999 – Life and Annuity, Affiliates, Non-U.S., Other					(36,379)	39,250,483
0699999 – Life and Annuity, Affiliates, Non-U.S., Total					(36,379)	39,250,483
0799999 – Life and Annuity, Total Affiliates					(36,379)	84,619,181
Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						
63274	52-6033321	12/31/2007	FIDELITY & GUAR LIFE INS CO	IA	11,908,300	—
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	(24,181)	—
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	—	55,527
66346	58-0828824	10/01/1975	MUNICH AMER REASSUR CO	GA	(70,917)	20,000
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	1,958	3,458
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	1,537,760	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	2,100,929	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	109,336	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	1,384,529	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	12,685	—
68136	63-0169720	07/03/2006	PROTECTIVE LIFE INS CO	NE	91,255	—
93572	43-1235868	03/01/2006	RGA REINS CO	MO	10,002	50,000
93572	43-1235868	01/01/2009	RGA REINS CO	MO	(23,809)	2,568,597
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	977	975
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	—	124
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	55,011	5,000
70319	36-1933760	04/01/2010	WASHINGTON NATL INS CO	IN	103,140	9,835
0899999 – Life and Annuity, Non-Affiliates, U.S. Non-Affiliates					17,196,975	2,713,516
1099999 – Life and Annuity, Total Non-Affiliates					17,196,975	2,713,516
1199999 – Total Life and Annuity					17,160,596	87,332,697
Accident and Health, Affiliates, Non-U.S., Other						
	CR-3190878	10/01/2020	Wilton Reins Bermuda Ltd	BMU	—	15,439,484
1699999 – Accident and Health, Affiliates, Non-U.S., Other					—	15,439,484
1799999 – Accident and Health, Affiliates, Non-U.S., Total					—	15,439,484
1899999 – Accident and Health, Total Affiliates					—	15,439,484
2299999 – Total Accident and Health					—	15,439,484
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					17,196,975	48,082,214
2499999 – Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					(36,379)	54,689,967
9999999 – Total (Sum of 1199999 and 2299999)					17,160,596	102,772,181

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	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates														
62944	13-5570651	05/01/1984	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	15,179	(4,116)	—	—	—	—
81779	43-1014771	01/01/1974	INDIVIDUAL ASSUR CO LIFE HLTH & ACC	OK	YRT/I	OL	49,055	1,608	1,592	1,836	—	—	—	—
65676	35-0472300	09/01/1955	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	—	—	188	2,042	—	—	—	—
65676	35-0472300	06/13/1960	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	428,500	8,732	8,257	9,794	—	—	—	—
65676	35-0472300	10/01/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	—	—	104	(129)	—	—	—	—
65676	35-0472300	10/10/1964	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	11,292	207	1,585	2,976	—	—	—	—
65676	35-0472300	10/01/1970	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	175,000	5,178	4,762	9,355	—	—	—	—
65676	35-0472300	01/01/1976	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	2,000	112	326	1	—	—	—	—
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	499,132	15,400	14,135	18,473	—	—	—	—
65676	35-0472300	09/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	89,500	36,515	36,475	371	—	—	—	—
65676	35-0472300	12/01/1984	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	565,195	8,770	17,311	9,083	—	—	—	—
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	OL	—	—	—	72,960	—	—	—	—
66346	58-0828824	03/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	31,295,003	1,635,078	1,678,718	—	—	—	—	—
93734	43-1240953	06/30/1972	NASSAU LIFE & ANN CO	CT	CO/I	OL	368,800	293,242	313,207	4,382	—	—	—	—
88099	75-1608507	07/12/1968	OPTIMUM RE INS CO	TX	YRT/I	OL	555,577	7,410	11,368	19,466	—	—	—	—
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	CO/I	OL	15,000	365	335	1,148	—	—	—	—
88099	75-1608507	09/15/1980	OPTIMUM RE INS CO	TX	YRT/I	OL	31,483	1,026	1,482	1,885	—	—	—	—
88099	75-1608507	07/16/1984	OPTIMUM RE INS CO	TX	YRT/I	OL	13,165	1	1	47	—	—	—	—
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	59,674	221	200	410	—	—	—	—
88099	75-1608507	01/01/1985	OPTIMUM RE INS CO	TX	YRT/I	OL	89,270	4,149	3,813	3,884	—	—	—	—
88099	75-1608507	01/01/1986	OPTIMUM RE INS CO	TX	YRT/I	OL	—	—	—	14,832	—	—	—	—
88099	75-1608507	03/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	150,000	370	335	2,930	—	—	—	—
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	OL	—	—	—	59,913	—	—	—	—
93572	43-1235868	03/01/2006	RGA REINS CO	MO	CO/I	XXXL	24,504,516	843,127	940,232	—	—	—	—	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	FA	—	1,906,121	1,969,205	12,341	—	—	—	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	CO/I	OL	183,955,500	56,483,423	60,032,128	3,448,999	—	—	—	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/G	OL	477,672	34,741	33,942	(44)	—	—	—	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	FA	—	344,442	410,831	—	—	—	—	—
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	OL	65,806,750	36,888,844	39,615,690	1,094,017	—	—	—	23,398,590
93572	43-1235868	01/01/2009	RGA REINS CO	MO	COFW/I	XXXL	27,348,674	3,134,902	3,253,128	—	—	—	—	—
87017	62-1003368	01/01/1979	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	800,000	36,417	33,537	71,407	—	—	—	—
87017	62-1003368	04/01/1980	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	7,250	535	518	884	—	—	—	—
97071	13-3126819	05/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	611	106	102	306	—	—	—	—
97071	13-3126819	06/24/1966	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	188	170	—	—	—	—
97071	13-3126819	09/01/1980	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	6,900	334	323	362	—	—	—	—
68713	84-0499703	03/01/1982	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,246	8,117	7,919	281	—	—	—	—
68713	84-0499703	06/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,884,959	69,742	70,913	24,043	—	—	—	—
82627	06-0839705	10/01/1948	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OL	67,573	16,735	16,904	3,296	—	—	—	—
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	12,277	8,740	8,601	94	—	—	—	—
82627	06-0839705	01/01/1955	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	37,000	369	335	939	—	—	—	—
82627	06-0839705	07/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,000	4	35	15	—	—	—	—
82627	06-0839705	01/01/1970	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	99,256	4,179	4,136	3,699	—	—	—	—

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	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
82627	06-0839705	06/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,000	4,481	4,380	198	-	-	-	-
82627	06-0839705	01/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	269,000	5,195	10,995	8,275	-	-	-	-
82627	06-0839705	06/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	19,038	-	935	(344)	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	157,511	3,209	3,138	6,222	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,222,400	79,835	77,168	62,251	-	-	-	-
82627	06-0839705	01/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,180	127	118	190	-	-	-	-
82627	06-0839705	04/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	-	-	-	4,911	-	-	-	-
82627	06-0839705	07/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	134,134	3,224	2,975	5,235	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	41,035	847	794	794	-	-	-	-
82627	06-0839705	01/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,300,686	59,302	55,169	53,414	-	-	-	-
82627	06-0839705	06/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	399,457	53,518	55,917	10,948	-	-	-	-
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	40,000	265	243	409	-	-	-	-
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	13,165	60	70	125	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	71,959	2,098	1,675	1,291	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	47,988	1,399	1,117	861	-	-	-	-
82627	06-0839705	05/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	19,190	560	447	344	-	-	-	-
82627	06-0839705	03/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	85,000	5,120	5,319	1,424	-	-	-	-
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,615,000	64,188	58,074	1,937	-	-	-	-
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	-	-	-	92,297	-	-	-	-
82627	06-0839705	03/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	27,591,514	1,080,623	1,286,182	-	-	-	-	-
86231	39-0989781	06/06/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	50,000	38,053	37,297	12,018	-	-	-	-
86231	39-0989781	05/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	467,297	41,439	36,840	32,339	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	136,317	1,418	1,486	2,249	-	-	-	-
86231	39-0989781	06/01/1985	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	270,319	1,759	1,623	4,503	-	-	-	-
86231	39-0989781	01/01/1986	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	66,671	724	629	1,846	-	-	-	-
86231	39-0989781	05/01/1989	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	109,328	6,507	10,381	2,166	-	-	-	-
80659	82-4533188	05/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	66,216	6,372	5,660	3,549	-	-	-	-
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							374,626,234	103,259,587	110,166,672	5,201,803	-	-	-	23,398,590
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							374,626,234	103,259,587	110,166,672	5,201,803	-	-	-	23,398,590
1199999 – Total General Account Authorized							374,626,234	103,259,587	110,166,672	5,201,803	-	-	-	23,398,590
General Account, Unauthorized, Affiliates, U.S., Captive														
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	AXXX	4,838,470,569	742,500,456	750,651,572	27,009,963	-	-	-	-
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	OL	142,615,598	604,000	609,189	-	-	-	-	4,600
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXL	15,469,332,500	491,967,861	568,861,366	40,373,785	-	-	-	9
16399	82-5159810	07/01/2018	REDDING REASSUR CO 3 LLC	MO	CO/I	XXXLO	34,499,393	90,456	93,033	423,513	-	-	-	-
16399	82-5159810	07/01/2023	REDDING REASSUR CO 3 LLC	MO	COFW/I	AXXX	4,946,741,045	1,623,395,568	1,505,753,374	53,609,130	-	-	-	1,075,819,732
17705	99-5125547	10/01/2024	REDDING REASSURANCE CO 4 LLC	MO	COFW/I	AXXX	4,953,710,752	3,947,058,973	-	2,321,274,286	-	-	-	2,236,474,975
1299999 – General Account, Unauthorized, Affiliates, U.S., Captive							30,385,369,857	6,805,617,315	2,825,968,534	2,442,690,677	-	-	-	3,312,299,317
1499999 – General Account, Unauthorized, Affiliates, U.S., Total							30,385,369,857	6,805,617,315	2,825,968,534	2,442,690,677	-	-	-	3,312,299,317
General Account, Unauthorized, Affiliates, Non-U.S., Other														
00000	AA-3190878	01/01/2000	Wilton Reins Bermuda Ltd	BMU	CO/I	OL	-	74,515	81,794	-	-	-	-	-
00000	AA-3190878	01/01/2000	Wilton Reins Bermuda Ltd	BMU	CO/I	XXXL	595,639	19,337	16,760	8,117	-	-	-	-
00000	AA-3190878	01/01/2000	Wilton Reins Bermuda Ltd	BMU	CO/I	XXXLO	4,850,514	86,008	85,949	30,769	-	-	-	-

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	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
00000	AA-3190878	12/31/2001	Wilton Reins Bermuda Ltd	BMU	MCO/I	OL	29,645,850	—	—	722,151	—	—	12,217,455	—
00000	AA-3190878	01/01/2005	Wilton Reins Bermuda Ltd	BMU	MCO/I	OL	757,497,449	—	—	1,435,246	—	—	—	—
00000	AA-3190878	01/01/2005	Wilton Reins Bermuda Ltd	BMU	MCO/I	XXXL	—	—	—	—	—	—	47,167,923	—
00000	AA-3190878	01/01/2005	Wilton Reins Bermuda Ltd	BMU	MCO/I	XXXLO	1,019,342,141	—	—	15,687,072	—	—	—	—
00000	AA-3190878	07/03/2006	Wilton Reins Bermuda Ltd	BMU	CO/I	OL	175,968,884	2,391,163	2,440,482	2,248,180	—	—	—	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	COMB/I	OL	—	—	—	—	—	—	(1)	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	MCO/G	OL	144,174	—	—	—	—	—	—	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	MCO/I	FA	—	—	—	439,269	—	—	42,478,784	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	MCO/I	IL	4,129,252	—	—	—	—	—	—	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	MCO/I	OL	677,326,770	(993,416)	(865,844)	12,161,777	—	—	180,415,438	—
00000	AA-3190878	06/30/2008	Wilton Reins Bermuda Ltd	BMU	MCO/I	XXXL	7,518,558	—	—	—	—	—	—	—
00000	AA-3190878	09/01/2009	Wilton Reins Bermuda Ltd	BMU	MCO/G	OL	34,015,457	—	—	—	—	—	—	—
00000	AA-3190878	09/01/2009	Wilton Reins Bermuda Ltd	BMU	MCO/I	OL	—	—	—	1,102,381	—	—	87,279,592	—
00000	AA-3190878	09/01/2009	Wilton Reins Bermuda Ltd	BMU	MCO/I	XXXL	274,312,547	—	—	15,707,795	—	—	—	1
00000	AA-3190878	04/01/2017	Wilton Reins Bermuda Ltd	BMU	COFW/I	FA	—	5,437,394,186	5,572,269,790	—	—	—	—	5,902,284,796
00000	AA-3190878	04/01/2017	Wilton Reins Bermuda Ltd	BMU	COFW/I	OL	7,153,119,138	4,366,195,748	4,353,560,635	(2,264,572)	—	—	—	4,355,934,691
00000	AA-3190878	04/01/2017	Wilton Reins Bermuda Ltd	BMU	MCOFW/I	OL	7,944,225,598	—	—	(3,530,023)	—	—	4,595,526,180	315,506,941
1699999 – General Account, Unauthorized, Affiliates, Non-U.S., Other							18,082,691,971	9,805,167,542	9,927,589,566	43,748,163	—	—	4,965,085,371	10,573,726,429
1799999 – General Account, Unauthorized, Affiliates, Non-U.S., Total							18,082,691,971	9,805,167,542	9,927,589,566	43,748,163	—	—	4,965,085,371	10,573,726,429
1899999 – General Account, Unauthorized, Total Unauthorized Affiliates							48,468,061,827	16,610,784,856	12,753,558,100	2,486,438,840	—	—	4,965,085,371	13,886,025,745
General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates														
00000	AA-1120020	01/01/1968	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	18,956	1,802	1,691	6,148	—	—	—	4
00000	AA-1120020	05/01/1984	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	38,108	3,415	3,036	1,872	—	—	—	—
00000	AA-1120020	05/01/1986	GE FRANKONA REASSUR LTD	GBR	YRT/I	OL	28,797	840	670	517	—	—	—	—
00000	AA-1120037	07/01/1972	Pacific Life Re	GBR	YRT/I	OL	7,250	535	518	884	—	—	—	—
2099999 – General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							93,111	6,591	5,914	9,421	—	—	—	4
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							93,111	6,591	5,914	9,421	—	—	—	4
2299999 – Total General Account Unauthorized							48,468,154,938	16,610,791,448	12,753,564,015	2,486,448,261	—	—	4,965,085,371	13,886,025,749
General Account, Certified, Affiliates, Non-U.S., Other														
00000	CR-3190878	12/31/2020	Wilton Reins Bermuda Ltd	BMU	COFW/I	OL	11,447,001	249,981	261,602	24,080,088	—	—	—	—
00000	CR-3190878	12/31/2020	Wilton Reins Bermuda Ltd	BMU	COFW/I	XXXL	9,939,750,557	428,888,159	445,196,025	355,085	—	—	—	220,719,936
2799999 – General Account, Certified, Affiliates, Non-U.S., Other							9,951,197,558	429,138,140	445,457,627	24,435,173	—	—	—	220,719,936
2899999 – General Account, Certified, Affiliates, Non-U.S., Total							9,951,197,558	429,138,140	445,457,627	24,435,173	—	—	—	220,719,936
2999999 – General Account, Certified, Total Certified Affiliates							9,951,197,558	429,138,140	445,457,627	24,435,173	—	—	—	220,719,936
3399999 – Total General Account Certified							9,951,197,558	429,138,140	445,457,627	24,435,173	—	—	—	220,719,936
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							58,793,978,730	17,143,189,175	13,309,188,314	2,516,085,237	—	—	4,965,085,371	14,130,144,275
9199999 – Total U.S.							30,759,996,091	6,908,876,902	2,936,135,206	2,447,892,480	—	—	—	3,335,697,906
9299999 – Total Non-U.S.							28,033,982,640	10,234,312,273	10,373,053,108	68,192,757	—	—	4,965,085,371	10,794,446,369
9999999 – Total (Sum of 4599999 and 9099999)							58,793,978,730	17,143,189,175	13,309,188,314	2,516,085,237	—	—	4,965,085,371	14,130,144,275

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	11	12	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
										Current Year	Prior Year		
General Account, Certified, Affiliates, Non-U.S., Other													
00000	CR-3190878	10/01/2020	WILTON REINS BERMUDA LTD	BMU			1,769	918	310,731	-	-	-	-
00000	CR-3190878	10/01/2020	WILTON REINS BERMUDA LTD	BMU			41,280,652	5,573,496	1,248,220,279	-	-	-	1,331,288,871
2799999 – General Account, Certified, Affiliates, Non-U.S., Other							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
2899999 – General Account, Certified, Affiliates, Non-U.S., Total							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
2999999 – General Account, Certified, Total Certified Affiliates							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
3399999 – Total General Account Certified							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
9299999 – Total Non-U.S.							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871
9999999 – Total (Sum of 4599999 and 9099999)							41,282,421	5,574,414	1,248,531,010	-	-	-	1,331,288,871

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
General Account, Life and Annuity, Affiliates, U.S., Captive														
16399	82-5159810	07/01/2018	Redding Reassurance Company 3 LLC	1,235,162,773	38,219,817	5,855,738	1,279,238,328			1,157,074,270			127,331,701	1,279,238,328
16399	82-5159810	07/01/2023	Redding Reassurance Company 3 LLC	1,623,395,568	1,657,750	210,002	1,625,263,320				1,624,145,953			1,624,145,953
17705	99-5125547	11/01/2024	Redding Reassurance Company 4 LLC	3,947,058,974	13,729,180		3,960,788,154				3,921,154,763		79,965,929	3,960,788,154
0199999 – General Account, Life and Annuity, Affiliates, U.S., Captive				6,805,617,315	53,606,747	6,065,740	6,865,289,802		XXX	1,157,074,270	5,545,300,716		207,297,630	6,864,172,435
0399999 – General Account, Life and Annuity, Affiliates, U.S., Total				6,805,617,315	53,606,747	6,065,740	6,865,289,802		XXX	1,157,074,270	5,545,300,716		207,297,630	6,864,172,435
General Account, Life and Annuity, Affiliates, Non-U.S., Other														
00000	AA-3190878	01/01/2005	Wilton Reinsurance Bermuda Limited	1,577,607	25,546,801	341,397	27,465,805			1,350,811			22,353,057	23,703,868
00000	AA-3190878	01/01/2017	Wilton Reinsurance Bermuda Limited	9,803,589,934	21,115,313	30,389,253	9,855,094,500				10,573,726,427			9,855,094,500
0599999 – General Account, Life and Annuity, Affiliates, Non-U.S., Other				9,805,167,541	46,662,114	30,730,650	9,882,560,305		XXX	1,350,811	10,573,726,427		22,353,057	9,878,798,368
0699999 – General Account, Life and Annuity, Affiliates, Non-U.S., Total				9,805,167,541	46,662,114	30,730,650	9,882,560,305		XXX	1,350,811	10,573,726,427		22,353,057	9,878,798,368
0799999 – General Account, Life and Annuity, Total Affiliates				16,610,784,856	100,268,861	36,796,390	16,747,850,107		XXX	1,158,425,081	16,119,027,143		229,650,687	16,742,970,803
General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates														
00000	AA-1120020	01/01/1968	GE Frankona Reassur LTD	6,057			6,057							
00000	AA-1120037	07/01/1972	Pacific Life Re Ltd	535			535							
0999999 – General Account, Life and Annuity, Non-Affiliates, Non-U.S. Non-Affiliates				6,592			6,592		XXX					
1099999 – General Account, Life and Annuity, Total Non-Affiliates				6,592			6,592		XXX					
1199999 – General Account, Total Life and Annuity				16,610,791,448	100,268,861	36,796,390	16,747,856,699		XXX	1,158,425,081	16,119,027,143		229,650,687	16,742,970,803
2399999 – Total General Account				16,610,791,448	100,268,861	36,796,390	16,747,856,699		XXX	1,158,425,081	16,119,027,143		229,650,687	16,742,970,803
3599999 – Total U.S.				6,805,617,315	53,606,747	6,065,740	6,865,289,802		XXX	1,157,074,270	5,545,300,716		207,297,630	6,864,172,435
3699999 – Total Non-U.S.				9,805,174,133	46,662,114	30,730,650	9,882,566,897		XXX	1,350,811	10,573,726,427		22,353,057	9,878,798,368
9999999 – Total (Sum of 2399999 and 3499999)				16,610,791,448	100,268,861	36,796,390	16,747,856,699		XXX	1,158,425,081	16,119,027,143		229,650,687	16,742,970,803

(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

NONE

SCHEDULE S – PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26		
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0%-100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)		
General Account, Life and Annuity, Affiliates, Non-U.S., Other																											
00000	AA-3190878	12/31/2020	Wilton Reinsurance Bermuda Limited	BMU	3	12/27/2019	20.000	429,138,140	10,954,663		440,092,803		440,092,803	88,018,561					220,719,936	1,287,691	222,007,627	50.446	100.000	440,092,803	-		
0599999 – General Account, Life and Annuity, Affiliates, Non-U.S., Other								429,138,140	10,954,663		440,092,803		440,092,803	88,018,561			XXX		220,719,936	1,287,691	222,007,627	XXX	XXX	440,092,803	-		
0699999 – General Account, Life and Annuity, Affiliates, Non-U.S., Total								429,138,140	10,954,663		440,092,803		440,092,803	88,018,561			XXX		220,719,936	1,287,691	222,007,627	XXX	XXX	440,092,803	-		
0799999 – General Account, Life and Annuity, Total Affiliates								429,138,140	10,954,663		440,092,803		440,092,803	88,018,561			XXX		220,719,936	1,287,691	222,007,627	XXX	XXX	440,092,803	-		
1199999 – General Account, Total Life and Annuity								429,138,140	10,954,663		440,092,803		440,092,803	88,018,561			XXX		220,719,936	1,287,691	222,007,627	XXX	XXX	440,092,803	-		
General Account, Accident and Health, Affiliates, Non-U.S., Other																											
00000	AA-3190878	10/01/2020	Wilton Reinsurance Bermuda Limited	BMU	3	12/27/2019	20.000	1,254,105,423	35,010,844		1,289,116,267		1,289,116,267	257,823,253					1,331,288,871	11,068,778	1,342,357,649	104.130	100.000	1,289,116,267	-		
1699999 – General Account, Accident and Health, Affiliates, Non-U.S., Other								1,254,105,423	35,010,844		1,289,116,267		1,289,116,267	257,823,253			XXX		1,331,288,871	11,068,778	1,342,357,649	XXX	XXX	1,289,116,267	-		
1799999 – General Account, Accident and Health, Affiliates, Non-U.S., Total								1,254,105,423	35,010,844		1,289,116,267		1,289,116,267	257,823,253			XXX		1,331,288,871	11,068,778	1,342,357,649	XXX	XXX	1,289,116,267	-		
1899999 – General Account, Accident and Health, Total Affiliates								1,254,105,423	35,010,844		1,289,116,267		1,289,116,267	257,823,253			XXX		1,331,288,871	11,068,778	1,342,357,649	XXX	XXX	1,289,116,267	-		
2299999 – General Account, Total Accident and Health								1,254,105,423	35,010,844		1,289,116,267		1,289,116,267	257,823,253			XXX		1,331,288,871	11,068,778	1,342,357,649	XXX	XXX	1,289,116,267	-		
2399999 – Total General Account								1,683,243,563	45,965,507		1,729,209,070		1,729,209,070	345,841,814			XXX		1,552,008,807	12,356,469	1,564,365,276	XXX	XXX	1,729,209,070	-		
3699999 – Total Non-U.S.								1,683,243,563	45,965,507		1,729,209,070		1,729,209,070	345,841,814			XXX		1,552,008,807	12,356,469	1,564,365,276	XXX	XXX	1,729,209,070	-		
9999999 – Total (Sum of 2399999 and 3499999)								1,683,243,563	45,965,507		1,729,209,070		1,729,209,070	345,841,814			XXX		1,552,008,807	12,356,469	1,564,365,276	XXX	XXX	1,729,209,070	-		

(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

NONE

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	2,557,368	1,246,263	232,393	230,485	2,174,808
2. Commissions and reinsurance expense allowances	(11,714)	(1,411)	34,654	10,149	41,615
3. Contract claims	971,954	935,281	949,285	877,896	849,304
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(118,592)	(124,487)	(123,144)	(224,789)	(248,607)
7. Increase in aggregate reserves for life and accident and health contracts					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	17,273	21,129	12,996	15,826	22,197
9. Aggregate reserves for life and accident and health contracts	18,079,143	14,261,670	13,000,709	13,589,271	13,837,773
10. Liability for deposit-type contracts					
11. Contract claims unpaid	150,217	145,916	146,533	135,228	160,891
12. Amounts recoverable on reinsurance	17,161	17,177	32	112	16
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset	4,886	6	15,309	5,253	3
17. Offset for reinsurance with Certified Reinsurers	-	-	-		
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	16,119,027	12,254,432	10,919,614	11,080,885	13,370,306
19. Letters of credit (L)					
20. Trust agreements (T)	1,158,425	1,257,983	1,330,226	1,582,056	1,687,888
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	1,552,008,807	1,624,457,391	1,764,612,895	1,804,477,277	1,837,035,046
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)	12,356,469	7,435,040	6,409,144	8,170,928	

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)	19,539,734,321		19,539,734,321
2. Reinsurance (Line 16)	3,951,487,146	(3,951,487,146)	—
3. Premiums and considerations (Line 15)	21,345,783		21,345,783
4. Net credit for ceded reinsurance	XXX	3,946,601,250	3,946,601,250
5. All other admitted assets (balance)	889,672,335		889,672,335
6. Total assets excluding Separate Accounts (Line 26)	24,402,239,585	(4,885,896)	24,397,353,689
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	24,402,239,585	(4,885,896)	24,397,353,689
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	6,202,095,064		6,202,095,064
10. Liability for deposit-type contracts (Line 3)	363,933,886		363,933,886
11. Claim reserves (Line 4)	149,464,121		149,464,121
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	1,059,533		1,059,533
14. Other contract liabilities (Line 9)	139,385,413		139,385,413
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	4,885,896	(4,885,896)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	13,886,021,096		13,886,021,096
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	—		—
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,552,008,807		1,552,008,807
19. All other liabilities (balance)	1,138,744,542		1,138,744,542
20. Total liabilities excluding Separate Accounts (Line 26)	23,437,598,358	(4,885,896)	23,432,712,462
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	23,437,598,358	(4,885,896)	23,432,712,462
23. Capital & surplus (Line 38)	964,641,227	XXX	964,641,227
24. Total liabilities, capital & surplus (Line 39)	24,402,239,585	(4,885,896)	24,397,353,689
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves		XXX	XXX
26. Claim reserves		XXX	XXX
27. Policyholder dividends/reserves		XXX	XXX
28. Premium & annuity considerations received in advance		XXX	XXX
29. Liability for deposit-type contracts		XXX	XXX
30. Other contract liabilities		XXX	XXX
31. Reinsurance ceded assets	3,951,487,146	XXX	XXX
32. Other ceded reinsurance recoverables		XXX	XXX
33. Total ceded reinsurance recoverables	3,951,487,146	XXX	XXX
34. Premiums and considerations		XXX	XXX
35. Reinsurance in unauthorized companies	4,885,896	XXX	XXX
36. Funds held under reinsurance treaties with unauthorized reinsurers		XXX	XXX
37. Reinsurance with Certified Reinsurers		XXX	XXX
38. Funds held under reinsurance treaties with Certified Reinsurers		XXX	XXX
39. Other ceded reinsurance payables/offsets		XXX	XXX
40. Total ceded reinsurance payable/offsets	4,885,896	XXX	XXX
41. Total net credit for ceded reinsurance	3,946,601,250	XXX	XXX

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4	5	6
				2	3			
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)
1.	Alabama	AL	L					
2.	Alaska	AK	L					
3.	Arizona	AZ	L					
4.	Arkansas	AR	L					
5.	California	CA	L					
6.	Colorado	CO	L					
7.	Connecticut	CT	L					
8.	Delaware	DE	L					
9.	District of Columbia	DC	L					
10.	Florida	FL	L					
11.	Georgia	GA	L					
12.	Hawaii	HI	L					
13.	Idaho	ID	L					
14.	Illinois	IL	L					
15.	Indiana	IN	L					
16.	Iowa	IA	L					
17.	Kansas	KS	L					
18.	Kentucky	KY	L					
19.	Louisiana	LA	L					
20.	Maine	ME	L					
21.	Maryland	MD	L					
22.	Massachusetts	MA	L					
23.	Michigan	MI	L					
24.	Minnesota	MN	L					
25.	Mississippi	MS	L					
26.	Missouri	MO	L					
27.	Montana	MT	L					
28.	Nebraska	NE	L					
29.	Nevada	NV	L					
30.	New Hampshire	NH	L					
31.	New Jersey	NJ	L					
32.	New Mexico	NM	L					
33.	New York	NY	Q					
34.	North Carolina	NC	L					
35.	North Dakota	ND	L					
36.	Ohio	OH	L					
37.	Oklahoma	OK	L					
38.	Oregon	OR	L					
39.	Pennsylvania	PA	L					
40.	Rhode Island	RI	L					
41.	South Carolina	SC	L					
42.	South Dakota	SD	L					
43.	Tennessee	TN	L					
44.	Texas	TX	L					
45.	Utah	UT	L					
46.	Vermont	VT	L					
47.	Virginia	VA	L					
48.	Washington	WA	L					
49.	West Virginia	WV	L					
50.	Wisconsin	WI	L					
51.	Wyoming	WY	L					
52.	American Samoa	AS	N					
53.	Guam	GU	N					
54.	Puerto Rico	PR	N					
55.	U.S. Virgin Islands	VI	N					
56.	Northern Mariana Islands	MP	N					
57.	Canada	CAN	N					
58.	Aggregate Other Alien	OT	XXX					
59.	Subtotal		XXX					
90.	Reporting entity contributions for employee benefits plans		XXX					
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX					
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX					
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX					
94.	Aggregate other amounts not allocable by State		XXX					
95.	Totals (Direct Business)		XXX					
96.	Plus Reinsurance Assumed		XXX	2,694,675,952	592,956	82,727,435		2,777,996,343
97.	Totals (All Business)		XXX	2,694,675,952	592,956	82,727,435		2,777,996,343
98.	Less Reinsurance Ceded		XXX	2,519,352,144	451,610	41,267,212		2,561,070,966
99.	Totals (All Business) less Reinsurance Ceded		XXX	175,323,808	141,346	(c) 41,460,223		216,925,377
Details of Write-Ins								
58001.	.....		XXX					
58002.	.....		XXX					
58003.	.....		XXX					
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX					
58999.	Totals (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX					
9401.	.....		XXX					
9402.	.....		XXX					
9403.	.....		XXX					
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX					
9499.	Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)		XXX					

(a) Active Status Counts
1. L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50 4. Q – Qualified - Qualified or accredited reinsurer 1
2. R – Registered – Non-domiciled RRGs – 5. N – None of the above - Not allowed to write business in the state 6
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state –

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
THE COMPANY DOES NOT HAVE ANY DIRECT PREMIUMS AND HAS NO ALLOCATIONS BY STATE.

(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;

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

			Direct Business Only					
			1	2	3	4	5	6
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL	NONE					
2.	Alaska	AK						
3.	Arizona	AZ						
4.	Arkansas	AR						
5.	California	CA						
6.	Colorado	CO						
7.	Connecticut	CT						
8.	Delaware	DE						
9.	District of Columbia	DC						
10.	Florida	FL						
11.	Georgia	GA						
12.	Hawaii	HI						
13.	Idaho	ID						
14.	Illinois	IL						
15.	Indiana	IN						
16.	Iowa	IA						
17.	Kansas	KS						
18.	Kentucky	KY						
19.	Louisiana	LA						
20.	Maine	ME						
21.	Maryland	MD						
22.	Massachusetts	MA						
23.	Michigan	MI						
24.	Minnesota	MN						
25.	Mississippi	MS						
26.	Missouri	MO						
27.	Montana	MT						
28.	Nebraska	NE						
29.	Nevada	NV						
30.	New Hampshire	NH						
31.	New Jersey	NJ						
32.	New Mexico	NM						
33.	New York	NY						
34.	North Carolina	NC						
35.	North Dakota	ND						
36.	Ohio	OH						
37.	Oklahoma	OK						
38.	Oregon	OR						
39.	Pennsylvania	PA						
40.	Rhode Island	RI						
41.	South Carolina	SC						
42.	South Dakota	SD						
43.	Tennessee	TN						
44.	Texas	TX						
45.	Utah	UT						
46.	Vermont	VT						
47.	Virginia	VA						
48.	Washington	WA						
49.	West Virginia	WV						
50.	Wisconsin	WI						
51.	Wyoming	WY						
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR						
55.	U.S. Virgin Islands	VI						
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate Other Alien	OT						
59.	Totals							

NONE

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

PART 1 – ORGANIZATIONAL CHART – 12/31/24

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Mills Creek LLC	83-3089547		DE
Wilton Re Atlantic Newco Limited	98-1732804		
Wilton Re Atlantic Holding Partnership, LP	98-1733065		
Wilton Re Atlantic Holding Intermediate Partnership, LP	98-1733070		
Wilton Re Intermediate Holdco, LLC	92-3955084		DE
Wilton Re Atlantic Limited			
Wilton Re International Intermediate Holdco Limited	98-1736458		
Wilton Re International Limited	98-1732840		
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		DE
Wilton Re Services, Inc.	32-0132104		DE
Wilcac Structured Settlements, Inc.	36-3658347		IL
Wilton Re Assignment Illinois, Inc.	42-1477359		IL
Wilton Re Assignment Kentucky, Inc.	61-1314968		KY
Wilton Re Annuity Service Corporation	85-0325648		NM
Wilton Re Structured Settlements, Inc.	61-1068209		KY
Wilton Re Distributors LLC	35-2773107		DE
Wilton Reassurance Company	41-1760577	66133	MN
Wilton Reassurance Life Company of New York	94-1516991	60704	NY
Texas Life Insurance Company	74-0940890	69396	TX
Wilcac Life Insurance Company	36-0947200	62413	IL
Redding Reassurance Company 3 LLC	82-5159810	16399	MO
Redding Reassurance Company 4 LLC	99-5125547	17705	MO

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)	*
	WILTON RE		98-1167824				WILTON RE LTD.	CAN	UIP	WILTON RE LTD	Ownership		WILTON RE LTD	NO	
	WILTON RE		98-0473393				WILTON REINSURANCE BERMUDA LIMITED	BMU	IA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		83-3089547				MILLS CREEK LLC	DE	NIA	WILTON RE BERMUDA LTD.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE U.S. HOLDINGS TRUST	CAN	UIP	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		32-0132101				WILTON RE U.S. HOLDINGS, INC.	DE	UDP	WILTON RE U.S. HOLDINGS TRUST	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1732804				WILTON RE ATLANTIC NEWCO LIMITED	BMU	NIA	WILTON RE LTD	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1733065				WILTON RE ATLANTIC HOLDING PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1733070				WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	BMU	NIA	WILTON RE ATLANTIC NEWCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		92-3955084				WILTON RE INTERMEDIATE HOLDCO, LLC	DE	NIA	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE						WILTON RE ATLANTIC LIMITED	BMU	IA	WILTON RE INTERMEDIATE HOLDCO, LLC	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1736458				WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED	BMU	NIA	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		98-1732840				WILTON RE INTERNATIONAL LIMITED	BMU	IA	WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		32-0132104				WILTON RE SERVICES, INC.	DE	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		35-2773107				WILTON RE DISTRIBUTORS LLC	DE	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		36-3658347				WILCAC STRUCTURED SETTLEMENTS, INC.	IL	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	66133	41-1760577				WILTON REASSURANCE COMPANY	MN	RE	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	16399	82-5159810				REDDING REASSURANCE COMPANY 3 LLC	MO	OTH	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	1
	WILTON RE	17705	99-5125547				REDDING REASSURANCE COMPANY 4 LLC	MO	OTH	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	2
	WILTON RE	60704	94-1516991				WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	69396	74-0940890				TEXAS LIFE INSURANCE COMPANY	TX	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE	62413	36-0947200				WILCAC LIFE INSURANCE COMPANY	IL	IA	WILTON REASSURANCE COMPANY	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		61-1068209				WILTON RE STRUCTURED SETTLEMENTS, INC.	KY	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		85-0325648				WILTON RE ANNUITY SERVICE CORPORATION	NM	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		42-1477359				WILTON RE ASSIGNMENT ILLINOIS, INC.	IL	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	
	WILTON RE		61-1314968				WILTON RE ASSIGNMENT KENTUCKY, INC.	KY	NIA	WILTON RE U.S. HOLDINGS, INC.	Ownership	100.000	WILTON RE LTD	NO	

Asterisk	Explanation
1	Special purpose financial captive
2	Special purpose financial captive

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)
00000	98-1167824	Wilton Re Ltd	211,165,508	260,210,000			(43,747)				471,331,761	(13,067,124,879)
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(200,000,000)	19,466,049			(3,307,330)	159,123,273			(24,718,008)	
00000	83-3089547	Mills Creek LLC		(19,466,049)							(19,466,049)	
00000	98-1732804	Wilton Re Atlantic Newco Limited										
00000	98-1733065	Wilton Re Atlantic Holding Partnership, LP										
00000	98-1733070	Wilton Re Atlantic Holding Intermediate Partnership, LP										
00000	92-3955084	Wilton Re Intermediate Holdco, LLC										
00000		Wilton Re Atlantic Limited		185,000							185,000	
00000	98-1736458	Wilton Re International Intermediate Holdco Limited										
00000	98-1732840	Wilton Re International Limited		185,000							185,000	
00000	98-1432366	Wilton Re Overseas Limited	(24,296,163)	(260,580,000)							(284,876,163)	
00000		Wilton Re U.S. Holdings Trust										
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	(218,289,878)	75,420,533						20,625,000	(122,244,345)	
00000	32-0132104	Wilton Re Services, Inc		6,000,000			47,265,049				53,265,049	
00000	36-3658347	Wilcac Structured Settlements Inc										
00000	42-1477359	Wilton Re Assignment Illinois, Inc.										
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.										
00000	85-0325648	Wilton Re Annuity Service Corporation										
00000	61-1068209	Wilton Re Structured Settlements, Inc.										
00000	35-2773107	Wilton Re Distributors LLC					(216,573)				(216,573)	14,524,419,250
66133	41-1760577	Wilton Reassurance Company	10,420,533	(168,820,616)			(25,390,065)	(146,745,408)		(20,625,000)	(351,160,556)	
60704	94-1516991	Wilton Reassurance Life Company of New York	(37,000,000)				(10,766,876)	25,287,919			(22,478,957)	4,187,821,711
69396	74-0940890	Texas Life Insurance Company	(32,000,000)								(32,000,000)	
62413	36-0947200	Wilcac Life Insurance Company					(5,317,627)	5,829,072			511,445	1,690,031,120
16639	82-5159810	Redding Reassurance Company 3 LLC					(2,172,225)	(43,494,856)			(45,667,081)	(2,811,817,408)
17705	99-5125547	Redding Reassurance Company 4 LLC		87,400,083			(50,606)				87,349,477	(3,933,329,794)
9999999 – Control Totals			(290,000,000)	–			–	–	XXX	–	(290,000,000)	590,000,000

SCHEDULE Y

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

1	2	3	4	5	6	7	8
Insurers in Holding Company	Owners with Greater than 10% Ownership	Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control / Affiliation of Column 2 Over Column 1 (Yes/No)	Ultimate Controlling Party	U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control / Affiliation of Column 5 Over Column 6 (Yes/No)
Wilton Reassurance Company	Wilton Re U.S Holdings, Inc	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Wilton Reassurance Life Company of New York	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Wilcac Life Insurance Company	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO
Texas Life Insurance Company	Wilton Reassurance Company	100.000 %	NO	Wilton Re Ltd	Wilton Reassurance Co, Wilton Reassurance Life Co of NY, Wilcac Life Ins Co, Texas Life Ins Co	100.000 %	NO

SUPPLEMENTAL EXHIBIT AND SCHEDULE 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.

		Response
March Filing		
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
April Filing		
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	SEE EXPLANATION
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 statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason, enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.




















March Filing		
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	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?	NO
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?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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 the Year be filed with appropriate jurisdictions and with the NAIC by March 1?	NO
April Filing		
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

		Response
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?.....	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?.....	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?.....	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	NO

August Filing

48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?.....	YES
-----	---	-----------

	Explanation	Barcode
1.		
2.		
3.		
4.		
5.		
6.	DOES NOT APPLY. COMPANY DOES NOT HAVE ANY DIRECT PREMIUM	
7.		
8.		
9.		
10.		 6 6 1 3 3 2 0 2 4 4 2 0 0 0 0 0 0
11.		 6 6 1 3 3 2 0 2 4 3 6 0 0 0 0 0 0
12.		 6 6 1 3 3 2 0 2 4 4 9 0 0 0 0 0 0
13.		 6 6 1 3 3 2 0 2 4 3 7 1 0 0 0 0 0
14.		
15.		
16.		 6 6 1 3 3 2 0 2 4 4 4 3 0 0 0 0 0
17.		 6 6 1 3 3 2 0 2 4 4 4 4 0 0 0 0 0
18.		 6 6 1 3 3 2 0 2 4 4 4 5 0 0 0 0 0
19.		 6 6 1 3 3 2 0 2 4 4 4 6 0 0 0 0 0
20.		 6 6 1 3 3 2 0 2 4 4 4 7 0 0 0 0 0
21.		 6 6 1 3 3 2 0 2 4 4 4 8 0 0 0 0 0
22.		
23.		
24.		 6 6 1 3 3 2 0 2 4 4 5 1 0 0 0 0 0
25.		 6 6 1 3 3 2 0 2 4 4 5 2 0 0 0 0 0
26.		 6 6 1 3 3 2 0 2 4 4 5 3 0 0 0 0 0
27.		
28.		
29.		
30.		 6 6 1 3 3 2 0 2 4 3 6 5 0 0 0 0 0
31.	DOES NOT APPLY	
32.	DOES NOT APPLY	
33.	DOES NOT APPLY. WE USE THE ULTIMATE PARENT'S AUDIT COMMITTEE WHICH HAS A MAJORITY OF INDEPENDENT MEMBERS.	
34.		
35.		
36.		 6 6 1 3 3 2 0 2 4 6 0 0 0 0 0 0 0
37.		
38.		
39.		 6 6 1 3 3 2 0 2 4 2 3 0 0 0 0 0 0
40.		
41.		 6 6 1 3 3 2 0 2 4 2 1 6 0 0 0 0 0
42.		
43.		
44.		 6 6 1 3 3 2 0 2 4 2 8 6 0 0 0 0 0
45.		
46.		
47.		 6 6 1 3 3 2 0 2 4 4 5 9 0 0 0 0 0
48.		

OVERFLOW PAGE FOR WRITE-INS

ASSETS				
	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1197. Summary of remaining write-ins for Line 11 from overflow page				
2504. REINSURANCE ASSET TRANSFER RECEIVABLE				—
2505. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11				2,606,641
2506. RECEIVABLE ON CALL OPTIONS WITHHELD BY CEDING COMPANY	128,359,508		128,359,508	20,528,756
2507. MISC OTHER ASSETS	10,188,788	10,198,502	(9,714)	6,284
2597. Summary of remaining write-ins for Line 25 from overflow page	138,548,296	10,198,502	128,349,794	23,141,681

LIABILITIES, SURPLUS AND OTHER FUNDS		
	1	2
	Current Year	Prior Year
2504. ASSUMED PREMIUM ADJUSTMENT	26,000,000	26,000,000
2505. CONTINGENCY RESERVE	1,441,230	1,190,559
2506. DEFERRED GAIN-ASSUMED	8,851,382	10,265,470
2507. MISC OTHER LIABILITIES	(80,343)	(2,372,496)
2508. MODCO LIABILITY	(1,029,232)	1,801,390
2509. PAYABLE ON CALL OPTION	20,161,908	20,528,756
2510. SWAPS CEDED TO RRE3		11,505,967
2511. ABANDONED PROPERTY	68,816	(1,312,957)
2512.		
2597. Summary of remaining write-ins for Line 25 from overflow page	55,413,761	67,606,689
3197. Summary of remaining write-ins for Line 31 from overflow page		
3497. Summary of remaining write-ins for Line 34 from overflow page		

SUMMARY OF OPERATIONS		
	1	2
	Current Year	Prior Year
08.304. AMORTIZATION OF DEFERRED GAIN - ASSUMPTION RE	1,414,087	1,359,699
08.305. PREPAID REINSURANCE ASSUMED- NYSID CIRC LTR 11	(2,606,641)	(1,492,610)
08.306. MISC ADMIN CHARGES	39,065	52,385
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(1,153,489)	(80,526)
2704. CONTINGENCY RESERVE	250,671	(14,459,441)
2797. Summary of remaining write-ins for Line 27 from overflow page	250,671	(14,459,441)
5397. Summary of remaining write-ins for Line 53 from overflow page		

SCHEDULE E – PART 3 – SPECIAL DEPOSITS						
States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3	4	5	6
			Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. Member Stock FHLB-DM					269,787,479	215,444,280
5805. Pledged Collateral FHLB-DM					9,919,470,564	8,348,418,188
5806. Credit for Reinsurance Trust (WRNY)					90,199,809	75,432,914
5807. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial)					2,437,982,112	2,267,970,043
5808. Discretionary Trust supporting assumed reinsurance business (Transamerica Life)					223,359,044	183,765,203
5809. Discretionary Trust supporting assumed reinsurance business (Transamerica Financial- NY)					23,693,491	23,282,969
5810. Discretionary Trust supporting assumed reinsurance business (Bankers Life and Casualty Company)					47,387,201	43,982,652
5811. Discretionary Trust supporting assumed reinsurance business (Transamerica Life, Aegon XXX)					337,140,000	337,140,000
5812. Letter of Credit Facility Collateral					1,025,541,390	1,002,376,731
5813. Discretionary Trust supporting assumed reinsurance business (Washington National)					2,135,269,395	1,979,810,649
5897. Summary of remaining write-ins for Line 58 from overflow page					16,509,830,485	14,477,623,629

OVERFLOW PAGE FOR WRITE-INS

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
08.304. AMORTIZATIONS OF DEFERRED GAIN - ASSUMPTION RE	1,414,087	1,414,087							
08.305. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	(2,606,641)	(2,606,641)							
08.306. MISC ADMIN CHARGES	39,065	39,065							
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(1,153,489)	(1,153,489)							
2797. Summary of remaining write-ins for Line 27 from overflow page									

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
08.304. PREPAID REINSURANCE ASSUMED - NYSID CIRC LTR 11	(2,606,642)		(12,601)	(908,303)	—	(1,685,738)						
08.305. FUNDS HELD INTEREST ASSUMED	25,819,907		2,661,789	5,129,345	1,152,070	6,546,725	10,329,978					
08.306. MISC ADMIN CHARGES	39,065					39,065						
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	23,252,330		2,649,188	4,221,042	1,152,070	4,900,052	10,329,978					
2797. Summary of remaining write-ins for Line 27 from overflow page												

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
Investment Categories		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1.	Long-term bonds (Schedule D, Part 1):						
1.01	U.S. governments	2,463,638,154	12.6	2,463,638,154		2,463,638,154	12.6
1.02	All other governments	53,978,177	0.3	53,978,177		53,978,177	0.3
1.03	U.S. states, territories and possessions, etc. guaranteed	58,802,891	0.3	58,802,891		58,802,891	0.3
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	212,994,475	1.1	212,994,475		212,994,475	1.1
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	999,013,118	5.1	999,013,118		999,013,118	5.1
1.06	Industrial and miscellaneous	11,483,349,655	58.7	11,483,349,654		11,483,349,654	58.8
1.07	Hybrid securities	306,427,808	1.6	306,427,808		306,427,808	1.6
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans	82,935,965	0.4	82,935,965		82,935,965	0.4
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	15,661,140,243	80.1	15,661,140,243		15,661,140,243	80.2
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	277,781,261	1.4	277,781,261		277,781,261	1.4
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	277,781,261	1.4	277,781,261		277,781,261	1.4
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	22,688	—	22,688		22,688	—
3.02	Industrial and miscellaneous Other (Unaffiliated)	10,000,000	0.1	10,000,000		10,000,000	0.1
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	915,080,999	4.7	897,714,072		897,714,072	4.6
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds						
3.09	Total common stocks	925,103,687	4.7	907,736,760		907,736,760	4.6
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages	488,359,819	2.5	488,359,819		488,359,819	2.5
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans	488,359,819	2.5	488,359,819		488,359,819	2.5
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	392,114,590	2.0	392,114,590		392,114,590	2.0
6.02	Cash equivalents (Schedule E, Part 2)	214,581,732	1.1	214,581,731		214,581,731	1.1
6.03	Short-term investments (Schedule DA)			—		—	—
6.04	Total cash, cash equivalents and short-term investments	606,696,322	3.1	606,696,321		606,696,321	3.1
7.	Contract loans	75,974,520	0.4	75,853,452		75,853,452	0.4
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)	1,509,053,724	7.7	1,509,053,724		1,509,053,724	7.7
10.	Receivables for securities	13,150,699	0.1	13,112,741		13,112,741	0.1
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	19,557,260,274	100.0	19,539,734,321		19,539,734,321	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book / adjusted carrying value		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11		
8.2	Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		582,029,185
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12		
3.2	Totals, Part 3, Column 11		
4.	Accrual of discount		231,398
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		46
7.	Deduct amounts received on disposals, Part 3, Column 15		90,677,004
8.	Deduct amortization of premium and mortgage interest points and commitment fees		3,223,806
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		488,359,820
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		488,359,820
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		488,359,820

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,530,792,027
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	527,877,177	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	50,605,048	578,482,225
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		(9,806,024)
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 13.....	(10,091,489)	
5.2	Totals, Part 3, Column 9.....	(28,026,189)	(38,117,679)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		35,154,556
7.	Deduct amounts received on disposals, Part 3, Column 16.....		585,785,461
8.	Deduct amortization of premium and depreciation.....		1,665,920
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,509,053,724
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,509,053,724

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,958,440,569
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,062,925,778
3.	Accrual of discount.....		70,832,885
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	(129,342)	
4.2	Part 2, Section 1, Column 15.....	7,746,690	
4.3	Part 2, Section 2, Column 13.....	(56,962,216)	
4.4	Part 4, Column 11.....	1,723,766	(47,621,101)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(5,309,703)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,120,368,260
7.	Deduct amortization of premium.....		50,651,642
8.	Total foreign exchange change in book / adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	4,880,024	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	44,577	4,924,602
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....		701,269
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		16,864,025,193
12.	Deduct total nonadmitted amounts.....		17,366,927
13.	Statement value at end of current period (Line 11 minus Line 12).....		16,846,658,266

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	2,463,638,154	1,651,201,682	2,139,527,187	5,257,134,276
2. Canada				
3. Other Countries	53,978,177	48,157,772	54,002,647	60,810,000
4. Totals	2,517,616,331	1,699,359,455	2,193,529,834	5,317,944,276
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	58,802,891	50,700,973	62,423,175	46,278,526
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	212,994,475	205,914,457	203,363,208	262,797,081
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	999,013,118	862,947,004	983,587,464	1,096,132,299
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	9,769,643,557	8,791,642,255	9,893,932,914	9,756,278,664
9. Canada	373,437,323	348,552,279	376,572,337	380,230,801
10. Other Countries	1,729,632,548	1,640,441,807	1,745,501,417	1,762,542,652
11. Totals	11,872,713,428	10,780,636,341	12,016,006,667	11,899,052,117
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	15,661,140,243	13,599,558,229	15,458,910,348	18,622,204,300
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	255,746,134	254,763,548	277,167,029	XXX
15. Canada	896,585	640,021	945,325	XXX
16. Other Countries	21,138,542	21,138,542	30,650,157	XXX
17. Totals	277,781,261	276,542,111	308,762,511	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	277,781,261	276,542,111	308,762,511	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	10,022,688	10,022,688	10,025,530	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	10,022,688	10,022,688	10,025,530	XXX
Parent, Subsidiaries and Affiliates				
24. Totals	915,080,999	915,080,999	1,111,160,412	XXX
25. Total Common Stocks	925,103,687	925,103,687	1,121,185,942	XXX
26. Total Stocks	1,202,884,948	1,201,645,798	1,429,948,453	XXX
27. Total Bonds and Stocks	16,864,025,191	14,801,204,027	16,888,858,800	XXX

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	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1.....	7,066,908	15,584,008	7,097,634	15,152,331	2,418,737,273	XXX	2,463,638,154	15.7	1,862,312,233	13.5	2,463,638,154	
1.2	NAIC 2.....						XXX						
1.3	NAIC 3.....						XXX						
1.4	NAIC 4.....						XXX						
1.5	NAIC 5.....						XXX						
1.6	NAIC 6.....						XXX						
1.7	Totals.....	7,066,908	15,584,008	7,097,634	15,152,331	2,418,737,273	XXX	2,463,638,154	15.7	1,862,312,233	13.5	2,463,638,154	
2.	All Other Governments												
2.1	NAIC 1.....				243,383	19,879,516	XXX	20,122,899	0.1	15,474,128	0.1	11,618,347	8,504,552
2.2	NAIC 2.....	24,960	99,841	2,675,040	5,868,123	7,790,000	XXX	16,457,964	0.1			6,799,685	9,658,279
2.3	NAIC 3.....		1,939,313	1,178,224	2,757,662	9,571,213	XXX	15,446,412	0.1			15,446,412	
2.4	NAIC 4.....		593,673			1,357,228	XXX	1,950,901	0.0	1,951,352	0.0	1,950,901	
2.5	NAIC 5.....						XXX						
2.6	NAIC 6.....						XXX						
2.7	Totals.....	24,960	2,632,827	3,853,264	8,869,167	38,597,958	XXX	53,978,177	0.3	17,425,481	0.1	35,815,345	18,162,832
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1.....	4,064,840	57,984	7,070,121	45,154,968	2,454,979	XXX	58,802,891	0.4	57,734,327	0.4	58,802,891	
3.2	NAIC 2.....						XXX						
3.3	NAIC 3.....						XXX						
3.4	NAIC 4.....						XXX						
3.5	NAIC 5.....						XXX						
3.6	NAIC 6.....						XXX						
3.7	Totals.....	4,064,840	57,984	7,070,121	45,154,968	2,454,979	XXX	58,802,891	0.4	57,734,327	0.4	58,802,891	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	NAIC 1.....	8,750,349	19,106,625	19,651,123	67,047,967	58,511,071	XXX	173,067,135	1.1	176,998,038	1.3	89,307,521	83,759,614
4.2	NAIC 2.....	4,940,714	6,218,284	7,772,855	15,545,709	5,449,778	XXX	39,927,340	0.3	41,357,239	0.3		39,927,340
4.3	NAIC 3.....						XXX						
4.4	NAIC 4.....						XXX						
4.5	NAIC 5.....						XXX						
4.6	NAIC 6.....						XXX						
4.7	Totals.....	13,691,063	25,324,909	27,423,978	82,593,676	63,960,849	XXX	212,994,475	1.4	218,355,277	1.6	89,307,521	123,686,954
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1.....	35,306,014	85,095,769	148,957,157	357,586,793	398,509,956	XXX	1,025,455,689	6.5	902,951,652	6.6	957,580,824	67,874,865
5.2	NAIC 2.....	44,814	205,315	1,370,052	984,029	898,302	XXX	3,502,513	0.0	3,546,239	0.0	1,043,511	2,459,002
5.3	NAIC 3.....						XXX						
5.4	NAIC 4.....						XXX						
5.5	NAIC 5.....						XXX						
5.6	NAIC 6.....						XXX						
5.7	Totals.....	35,350,828	85,301,085	150,327,209	358,570,822	399,408,258	XXX	1,028,958,202	6.6	906,497,890	6.6	958,624,335	70,333,868

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

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	218,675,052	829,858,077	759,041,148	1,916,952,623	1,818,997,276	XXX	5,543,524,177	35.3	5,188,131,138	37.7	3,423,724,938	2,119,799,239
6.2	NAIC 2.....	186,076,801	483,440,759	619,198,069	1,754,531,311	2,150,801,083	XXX	5,194,048,023	33.1	4,155,060,412	30.2	3,965,156,013	1,228,892,010
6.3	NAIC 3.....	74,668,658	244,981,115	211,479,599	46,118,278	7,774,002	XXX	585,021,652	3.7	782,106,255	5.7	123,894,107	461,127,545
6.4	NAIC 4.....	11,710,227	68,324,168	16,373,833	49,934,956	3,481,994	XXX	149,825,178	1.0	172,303,500	1.3	90,199,731	59,625,446
6.5	NAIC 5.....	1,728,830	2,645,272	2,348,045	4,062,293	110,194	XXX	10,894,636	0.1	9,080,129	0.1	6,894,905	3,999,730
6.6	NAIC 6.....	35,990					XXX	35,990	—	128,806	0.0	35,990	
6.7	Totals.....	492,895,557	1,629,249,392	1,608,440,695	3,771,599,461	3,981,164,549	XXX	11,483,349,654	73.2	10,306,810,240	74.8	7,609,905,684	3,873,443,970
7.	Hybrid Securities												
7.1	NAIC 1.....			44,345,964	1,205,810	43,594,316	XXX	89,146,090	0.6	87,730,089	0.6	52,645,087	36,501,003
7.2	NAIC 2.....		51,767,809	24,161,227	48,325,321	73,084,066	XXX	197,338,423	1.3	210,532,807	1.5	142,650,501	54,687,923
7.3	NAIC 3.....		3,528,590	7,648,521	1,204,809	7,561,376	XXX	19,943,296	0.1	17,387,014	0.1	11,984,207	7,959,088
7.4	NAIC 4.....						XXX						
7.5	NAIC 5.....						XXX						
7.6	NAIC 6.....						XXX						
7.7	Totals.....		55,296,399	76,155,712	50,735,940	124,239,758	XXX	306,427,808	2.0	315,649,911	2.3	207,279,795	99,148,014
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX						
8.2	NAIC 2.....						XXX						
8.3	NAIC 3.....						XXX						
8.4	NAIC 4.....						XXX						
8.5	NAIC 5.....						XXX						
8.6	NAIC 6.....						XXX						
8.7	Totals.....						XXX						
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX							
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX							
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX							
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX							
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX							
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX							
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....	1,491,891	35,584,532	7,459,455	14,918,910	7,335,131	XXX	66,789,919	0.4	68,463,412	0.5		66,789,919
10.2	NAIC 2.....	1,386,714	12,491,410				XXX	13,878,124	0.1	25,725,829	0.2	13,878,124	
10.3	NAIC 3.....						XXX						
10.4	NAIC 4.....		1,997,254				XXX	1,997,254	0.0	379,684	0.0	1,997,254	
10.5	NAIC 5.....		96,031				XXX	96,031	0.0			96,031	
10.6	NAIC 6.....		174,638				XXX	174,638	0.0	664,025	0.0	174,638	
10.7	Totals.....	2,878,605	50,343,865	7,459,455	14,918,910	7,335,131	XXX	82,935,965	0.5	95,232,950	0.7	16,146,046	66,789,919
11.	Unaffiliated Certificates of Deposit												
11.1	NAIC 1.....						XXX						
11.2	NAIC 2.....						XXX						
11.3	NAIC 3.....						XXX						
11.4	NAIC 4.....						XXX						
11.5	NAIC 5.....						XXX						
11.6	NAIC 6.....						XXX						
11.7	Totals.....						XXX						

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

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

NAIC Designation		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1	NAIC 1.....	(d) 275,355,053	985,286,996	993,622,602	2,418,262,784	4,768,019,518		9,440,546,954	60.2	XXX	XXX	7,057,317,762	2,383,229,192
12.2	NAIC 2.....	(d) 192,474,003	554,223,418	655,177,242	1,825,254,493	2,238,023,229		5,465,152,387	34.8	XXX	XXX	4,129,527,833	1,335,624,553
12.3	NAIC 3.....	(d) 74,668,658	250,449,018	220,306,344	50,080,748	24,906,591		620,411,360	4.0	XXX	XXX	151,324,726	469,086,634
12.4	NAIC 4.....	(d) 11,710,227	70,915,095	16,373,833	49,934,956	4,839,222		153,773,333	1.0	XXX	XXX	94,147,887	59,625,446
12.5	NAIC 5.....	(d) 1,728,830	2,741,303	2,348,045	4,062,293	110,194		(c) 10,990,666	0.1	XXX	XXX	6,990,936	3,999,730
12.6	NAIC 6.....	(d) 35,990	174,638					(c) 210,628	0.0	XXX	XXX	210,628	
12.7	Totals.....	555,972,761	1,863,790,469	1,887,828,068	4,347,595,275	7,035,898,755		(b) 15,691,085,327	100.0	XXX	XXX	11,439,519,772	4,251,565,555
12.8	Line 12.7 as a % of Col. 7.....	3.5	11.9	12.0	27.7	44.8		100.0	XXX	XXX	XXX	72.9	27.1
13.	Total Bonds Prior Year												
13.1	NAIC 1.....	198,740,157	1,052,811,955	898,478,454	2,221,455,478	3,988,308,974		XXX	XXX	8,359,795,018	60.7	6,154,835,150	2,204,959,868
13.2	NAIC 2.....	34,779,520	646,597,644	615,200,920	1,652,535,176	1,487,109,266		XXX	XXX	4,436,222,526	32.2	3,210,418,939	1,225,083,588
13.3	NAIC 3.....	6,472,973	253,363,474	464,346,113	40,526,739	34,783,970		XXX	XXX	799,493,269	5.8	160,860,670	638,632,599
13.4	NAIC 4.....	79,519,008	53,306,514	21,415,709	16,227,970	4,165,335		XXX	XXX	174,634,537	1.3	57,490,987	117,143,550
13.5	NAIC 5.....	1,181,814	3,468,361	1,627,279	1,370,975	1,431,701		XXX	XXX	(c) 9,080,129	0.1	8,948,440	131,689
13.6	NAIC 6.....	128,806	664,025					XXX	XXX	(c) 792,831	0.0	792,831	
13.7	Totals.....	320,822,279	2,010,211,972	2,001,068,475	3,932,116,339	5,515,799,244		XXX	XXX	(b) 13,780,018,309	100.0	9,593,347,016	4,186,671,293
13.8	Line 13.7 as a % of Col. 9.....	2.3	14.6	14.5	28.5	40.0		XXX	XXX	100.0	XXX	69.6	30.4
14.	Total Publicly Traded Bonds												
14.1	NAIC 1.....	104,162,366	375,135,985	435,983,750	1,891,041,406	4,250,994,255		7,057,317,762	45.0	6,154,835,150	44.7	7,057,317,762	XXX
14.2	NAIC 2.....	52,097,214	340,030,745	352,389,438	1,488,342,836	1,896,667,601		4,129,527,833	26.3	3,210,418,939	23.3	4,129,527,833	XXX
14.3	NAIC 3.....	2,298,303	54,263,431	33,058,030	47,426,052	14,278,909		151,324,726	1.0	160,860,670	1.2	151,324,726	XXX
14.4	NAIC 4.....	1,543,970	37,660,150	1,236,654	49,850,316	3,856,796		94,147,887	0.6	57,490,987	0.4	94,147,887	XXX
14.5	NAIC 5.....	1,728,830	2,241,301	1,042,565	1,978,239			6,990,936	0.0	8,948,440	0.1	6,990,936	XXX
14.6	NAIC 6.....	35,990	174,638					210,628	0.0	792,831	0.0	210,628	XXX
14.7	Totals.....	161,866,672	809,506,251	823,710,438	3,478,638,850	6,165,797,561		11,439,519,772	72.9	9,593,347,016	69.6	11,439,519,772	XXX
14.8	Line 14.7 as a % of Col. 7.....	1.4	7.1	7.2	30.4	53.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	1.0	5.2	5.3	22.2	39.3		72.9	XXX	XXX	XXX	72.9	XXX
15.	Total Privately Placed Bonds												
15.1	NAIC 1.....	171,192,687	610,151,011	557,638,852	527,221,378	517,025,263		2,383,229,192	15.2	2,204,959,868	16.0	XXX	2,383,229,192
15.2	NAIC 2.....	140,376,789	214,192,673	302,787,805	336,911,658	341,355,628		1,335,624,553	8.5	1,225,803,588	8.9	XXX	1,335,624,553
15.3	NAIC 3.....	72,370,355	196,185,587	187,248,314	2,654,696	10,627,682		469,086,634	3.0	638,632,599	4.6	XXX	469,086,634
15.4	NAIC 4.....	10,166,257	33,254,945	15,137,179	84,639	982,426		59,625,446	0.4	117,143,550	0.9	XXX	59,625,446
15.5	NAIC 5.....	—	500,002	1,305,480	2,084,054	110,194		3,999,730	0.0	131,689	0.0	XXX	3,999,730
15.6	NAIC 6.....											XXX	
15.7	Totals.....	394,106,089	1,054,284,218	1,064,117,630	868,956,425	870,101,194		4,251,565,555	27.1	4,186,671,293	30.4	XXX	4,251,565,555
15.8	Line 15.7 as a % of Col. 7.....	9.3	24.8	25.0	20.4	20.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	2.5	6.7	6.8	5.5	5.5		27.1	XXX	XXX	XXX	XXX	27.1

(a) Includes \$3,228,134,626 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$24,677,443 current year of bonds with Z designations and \$41,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$17 current year of bonds with 5GI designations, \$ prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$29,945,085; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations	7,206,781	10,766,538	886,016	8,280,428	2,413,196,932	XXX	2,440,336,695	15.6	1,840,958,983	13.4	2,440,336,695	
1.02	Residential Mortgage-Backed Securities	(338,884)	4,340,786	5,832,572	6,547,379	5,533,288	XXX	21,915,142	0.1	19,628,387	0.1	21,915,142	
1.03	Commercial Mortgage-Backed Securities	147,336	343,629	379,046	324,525	7,053	XXX	1,201,588	0.0	1,455,206	0.0	1,201,588	
1.04	Other Loan-Backed and Structured Securities	51,675	133,055				XXX	184,729	0.0	269,656	0.0	184,729	
1.05	Totals	7,066,908	15,584,008	7,097,634	15,152,331	2,418,737,273	XXX	2,463,638,154	15.7	1,862,312,233	13.5	2,463,638,154	
2.	All Other Governments												
2.01	Issuer Obligations	24,960	2,632,827	3,853,264	8,869,167	38,597,958	XXX	53,978,177	0.3	17,425,481	0.1	35,815,345	18,162,832
2.02	Residential Mortgage-Backed Securities						XXX						
2.03	Commercial Mortgage-Backed Securities						XXX						
2.04	Other Loan-Backed and Structured Securities						XXX						
2.05	Totals	24,960	2,632,827	3,853,264	8,869,167	38,597,958	XXX	53,978,177	0.3	17,425,481	0.1	35,815,345	18,162,832
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations	4,064,840	57,984	7,070,121	45,154,968	2,454,979	XXX	58,802,891	0.4	57,734,327	0.4	58,802,891	
3.02	Residential Mortgage-Backed Securities						XXX						
3.03	Commercial Mortgage-Backed Securities						XXX						
3.04	Other Loan-Backed and Structured Securities						XXX						
3.05	Totals	4,064,840	57,984	7,070,121	45,154,968	2,454,979	XXX	58,802,891	0.4	57,734,327	0.4	58,802,891	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations	13,691,063	25,324,909	27,423,978	82,593,676	63,960,849	XXX	212,994,475	1.4	218,355,277	1.6	89,307,521	123,686,954
4.02	Residential Mortgage-Backed Securities						XXX						
4.03	Commercial Mortgage-Backed Securities						XXX						
4.04	Other Loan-Backed and Structured Securities						XXX						
4.05	Totals	13,691,063	25,324,909	27,423,978	82,593,676	63,960,849	XXX	212,994,475	1.4	218,355,277	1.6	89,307,521	123,686,954
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	30,732,302	57,768,879	60,882,217	192,374,602	325,051,462	XXX	666,809,461	4.3	575,906,999	4.2	662,509,959	4,299,502
5.02	Residential Mortgage-Backed Securities	1,560,391	9,801,014	55,350,119	102,646,656	39,088,845	XXX	208,447,025	1.3	172,416,425	1.3	207,154,394	1,292,631
5.03	Commercial Mortgage-Backed Securities	1,841,136	11,103,435	24,702,074	40,210,619	10,776,582	XXX	88,633,845	0.6	91,768,705	0.7	87,510,933	1,122,912
5.04	Other Loan-Backed and Structured Securities	1,216,999	6,627,757	9,392,799	23,338,946	24,491,370	XXX	65,067,871	0.4	66,405,762	0.5	1,449,048	63,618,823
5.05	Totals	35,350,828	85,301,085	150,327,209	358,570,822	399,408,258	XXX	1,028,958,202	6.6	906,497,890	6.6	958,624,335	70,333,868
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	251,023,190	741,800,160	959,742,082	3,630,195,282	3,914,871,349	XXX	9,497,632,063	60.5	8,256,046,370	59.9	7,270,256,600	2,227,375,463
6.02	Residential Mortgage-Backed Securities	25,201,385	74,572,277	16,562,123	27,825,001	25,032,674	XXX	169,193,460	1.1	144,367,787	1.0	102,714,358	66,479,102
6.03	Commercial Mortgage-Backed Securities	74,737,894	284,361,973	73,668,034	2,804,484	957,864	XXX	436,530,250	2.8	403,637,780	2.9	139,993,739	296,536,510
6.04	Other Loan-Backed and Structured Securities	141,933,088	528,514,982	558,468,455	110,774,694	40,302,662	XXX	1,379,993,882	8.8	1,502,758,303	10.9	96,940,987	1,283,052,895
6.05	Totals	492,895,557	1,629,249,392	1,608,440,695	3,771,599,461	3,981,164,549	XXX	11,483,349,654	73.2	10,306,810,240	74.8	7,609,905,684	3,873,443,970
7.	Hybrid Securities												
7.01	Issuer Obligations		55,296,399	76,155,712	50,735,940	120,874,096	XXX	303,062,147	1.9	312,301,782	2.3	203,914,133	99,148,014
7.02	Residential Mortgage-Backed Securities						XXX						
7.03	Commercial Mortgage-Backed Securities						XXX						
7.04	Other Loan-Backed and Structured Securities					3,365,662	XXX	3,365,662	0.0	3,348,129	0.0	3,365,662	
7.05	Totals		55,296,399	76,155,712	50,735,940	124,239,758	XXX	306,427,808	2.0	315,649,911	2.3	207,279,795	99,148,014
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						XXX						
8.02	Residential Mortgage-Backed Securities						XXX						
8.03	Commercial Mortgage-Backed Securities						XXX						
8.04	Other Loan-Backed and Structured Securities						XXX						
8.05	Affiliated Bank Loans-Issued						XXX						
8.06	Affiliated Bank Loans-Acquired						XXX						
8.07	Totals						XXX						

SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)

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

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						XXX						
10.02	Unaffiliated Bank Loans - Acquired	2,878,605	50,343,865	7,459,455	14,918,910	7,335,131	XXX	82,935,965	0.5	95,232,950	0.7	16,146,046	66,789,919
10.03	Totals	2,878,605	50,343,865	7,459,455	14,918,910	7,335,131	XXX	82,935,965	0.5	95,232,950	0.7	16,146,046	66,789,919
11.	Unaffiliated Certificates of Deposit												
11.01	Totals						XXX						
12.	Total Bonds Current Year												
12.01	Issuer Obligations	306,743,137	893,647,696	1,136,013,390	4,018,204,062	6,879,007,624	XXX	13,233,615,909	84.3	XXX	XXX	10,760,943,146	2,472,672,763
12.02	Residential Mortgage-Backed Securities	26,422,892	88,714,077	77,744,815	137,019,036	69,654,807	XXX	399,555,627	2.5	XXX	XXX	331,783,893	67,771,734
12.03	Commercial Mortgage-Backed Securities	76,726,366	295,809,037	98,749,154	43,339,628	11,741,499	XXX	526,365,683	3.4	XXX	XXX	228,706,261	297,659,422
12.04	Other Loan-Backed and Structured Securities	143,201,762	535,275,794	567,861,254	134,113,640	68,159,694	XXX	1,448,612,144	9.2	XXX	XXX	101,940,426	1,346,671,717
12.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06	Affiliated Bank Loans						XXX			XXX	XXX		
12.07	Unaffiliated Bank Loans	2,878,605	50,343,865	7,459,455	14,918,910	7,335,131	XXX	82,935,965	0.5	XXX	XXX	16,146,046	66,789,919
12.08	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09	Totals	555,972,761	1,863,790,469	1,887,828,068	4,347,595,275	7,035,898,755		15,691,085,327	100.0	XXX	XXX	11,439,519,772	4,251,565,555
12.10	Lines 12.09 as a % Col. 7	3.5	11.9	12.0	27.7	44.8		100.0	XXX	XXX	XXX	72.9	27.1
13.	Total Bonds Prior Year												
13.01	Issuer Obligations	131,070,783	942,916,851	1,138,883,544	3,696,935,563	5,368,922,476	XXX	XXX	XXX	11,278,729,218	81.8	8,902,021,845	2,376,707,373
13.02	Residential Mortgage-Backed Securities	26,346,233	84,440,376	69,408,099	94,546,005	61,671,886	XXX	XXX	XXX	336,412,600	2.4	312,880,628	23,531,972
13.03	Commercial Mortgage-Backed Securities	32,838,186	237,139,727	166,509,857	46,201,647	14,172,276	XXX	XXX	XXX	496,861,691	3.6	240,692,439	256,169,252
13.04	Other Loan-Backed and Structured Securities	128,559,763	682,490,682	619,095,350	80,089,873	62,546,183	XXX	XXX	XXX	1,572,781,850	11.4	105,183,597	1,467,598,252
13.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06	Affiliated Bank Loans						XXX	XXX	XXX				
13.07	Unaffiliated Bank Loans	2,007,315	63,224,336	7,171,625	14,343,251	8,486,423	XXX	XXX	XXX	95,232,950	0.7	32,568,507	62,664,443
13.08	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09	Totals	320,822,279	2,010,211,972	2,001,068,475	3,932,116,339	5,515,799,244		XXX	XXX	13,780,018,309	100.0	9,593,347,016	4,186,671,293
13.10	Line 13.09 as a % of Col. 9	2.3	14.6	14.5	28.5	40.0		XXX	XXX	100.0	XXX	69.6	30.4
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations	104,662,280	556,023,860	720,543,355	3,311,519,753	6,068,193,898	XXX	10,760,943,146	68.6	8,902,021,845	64.6	10,760,943,146	XXX
14.02	Residential Mortgage-Backed Securities	21,141,957	66,310,627	68,738,931	114,443,927	61,148,452	XXX	331,783,893	2.1	312,880,628	2.3	331,783,893	XXX
14.03	Commercial Mortgage-Backed Securities	21,328,589	129,205,718	27,590,253	40,149,309	10,432,392	XXX	228,706,261	1.5	240,692,439	1.7	228,706,261	XXX
14.04	Other Loan-Backed and Structured Securities	13,347,133	43,206,714	6,837,899	12,525,862	26,022,819	XXX	101,940,426	0.7	105,183,597	0.8	101,940,426	XXX
14.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06	Affiliated Bank Loans						XXX						XXX
14.07	Unaffiliated Bank Loans	1,386,714	14,759,333				XXX	16,146,046	0.1	32,568,507	0.2	16,146,046	XXX
14.08	Unaffiliated Certificates of Deposit						XXX						XXX
14.09	Totals	161,866,672	809,506,251	823,710,438	3,478,638,850	6,165,797,561		11,439,519,772	72.9	9,593,347,016	69.6	11,439,519,772	XXX
14.10	Line 14.09 as a % of Col. 7	1.4	7.1	7.2	30.4	53.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.0	5.2	5.3	22.2	39.3		72.9	XXX	XXX	XXX	72.9	XXX
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations	202,080,857	337,623,836	415,470,034	706,684,309	810,813,726	XXX	2,472,672,763	15.8	2,376,707,373	17.2	XXX	2,472,672,763
15.02	Residential Mortgage-Backed Securities	5,280,935	22,403,450	9,005,884	22,575,109	8,506,355	XXX	67,771,734	0.4	23,531,972	0.2	XXX	67,771,734
15.03	Commercial Mortgage-Backed Securities	55,397,777	166,603,319	71,158,901	3,190,319	1,309,107	XXX	297,659,422	1.9	256,169,252	1.9	XXX	297,659,422
15.04	Other Loan-Backed and Structured Securities	129,854,629	492,069,080	561,023,356	121,587,778	42,136,875	XXX	1,346,671,717	8.6	1,467,598,252	10.7	XXX	1,346,671,717
15.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06	Affiliated Bank Loans						XXX					XXX	
15.07	Unaffiliated Bank Loans	1,491,891	35,584,532	7,459,455	14,918,910	7,335,131	XXX	66,789,919	0.4	62,664,443	0.5	XXX	66,789,919
15.08	Unaffiliated Certificates of Deposit						XXX					XXX	
15.09	Totals	394,106,089	1,054,284,218	1,064,117,630	868,956,425	870,101,194		4,251,565,555	27.1	4,186,671,293	30.4	XXX	4,251,565,555
15.10	Line 15.09 as a % of Col. 7	9.3	24.8	25.0	20.4	20.5		100.0	XXX	XXX	XXX	XXX	100.0
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.5	6.7	6.8	5.5	5.5		27.1	XXX	XXX	XXX	XXX	27.1

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.....	—	—			
2.	Cost of short-term investments acquired.....	3,723,960	3,723,960			
3.	Accrual of discount.....					
4.	Unrealized valuation increase / (decrease).....					
5.	Total gain (loss) on disposals.....					
6.	Deduct consideration received on disposals.....	3,723,960	3,723,960			
7.	Deduct amortization of premium.....					
8.	Total foreign exchange change in book / adjusted carrying value.....					
9.	Deduct current year's other-than-temporary impairment recognized.....					
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	—	—			
11.	Deduct total nonadmitted amounts.....					
12.	Statement value at end of current period (Line 10 minus Line 11).....	—	—			

(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)		(186,198,072)
2.	Cost Paid/(Consideration Received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase / (decrease):		
3.1	Section 1, Column 17	(146,035,743)	
3.2	Section 2, Column 19		(146,035,743)
4.	SSAP No. 108 adjustments		
5.	Total Gain (Loss) on Termination Recognized, Section 2, Column 22		
6.	Considerations Received/(Paid) on Terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to Book/Adjusted Carrying Value of Hedged Item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		
9.	Total Foreign Exchange Change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/Adjusted Carrying Value at End of Current Period (1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)		(332,233,815)
11.	Deduct Nonadmitted Assets		
12.	Statement Value at End of Current Period (Line 10 minus Line 11)		(332,233,815)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

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.....	(332,233,825)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	(332,233,825)
4.	Part D, Section 1, Column 6.....	
5.	Part D, Section 1, Column 7.....	(332,233,825)
6.	Total (Line 3 minus Line 4 minus Line 5).....	—
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(332,233,825)
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	(332,233,825)
10.	Part D, Section 1, Column 9.....	
11.	Part D, Section 1, Column 10.....	(332,233,825)
12.	Total (Line 9 minus Line 10 minus Line 11).....	—
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	50,963,264
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 12.....	50,963,264
16.	Total (Line 13 plus Line 14 minus Line 15).....	—

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.....	133,690,597	—	120,492,336	13,198,262
2.	Cost of cash equivalents acquired	2,999,825,326	1,089,350,710	1,899,784,340	10,690,276
3.	Accrual of discount	1,737,421	1,737,421		
4.	Unrealized valuation increase / (decrease).....	1,220		1,220	
5.	Total gain (loss) on disposals.....	6,843	204	6,639	
6.	Deduct consideration received on disposals	2,920,563,714	1,061,027,288	1,855,236,426	4,300,000
7.	Deduct amortization of premium	115,962	115,962		
8.	Total foreign exchange change in book / adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	214,581,731	29,945,085	165,048,109	19,588,538
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11)	214,581,731	29,945,085	165,048,109	19,588,538

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
000000000		New York	NY		03/15/2022	4.89	56,218,177		60,847				179,076,910	02/23/2022
000000000		New York	NY		03/15/2022	8.02	13,591,648		74,508				192,059,031	02/23/2022
000000000		Inglewood	CA		07/08/2020	5.62	34,500,000						380,000,000	05/26/2020
105111322	O	Tampa	FL		04/01/2017	3.56	1,104,864		(7,563)				4,210,000	05/14/2024
105111389	O	San Diego	CA		04/01/2017	3.61	1,878,305		(9,534)				15,200,000	08/28/2024
105111397	O	San Diego	CA		04/01/2017	3.61	1,905,588		(9,672)				13,700,000	08/28/2024
105111405	O	San Diego	CA		04/01/2017	3.61	2,504,408		(12,712)				18,000,000	08/28/2024
105111413	O	San Diego	CA		04/01/2017	3.67	2,003,921		(9,659)				15,900,000	08/28/2024
105131155	O	Port Wentworth	GA		04/01/2017	3.97	8,424,391		(50,265)				32,467,752	09/26/2024
105131403	O	Antelope	CA		04/01/2017	4.14	9,733,731		4,635				29,688,372	10/04/2024
105131551	O	Yorba Linda	CA		04/01/2017	3.63	4,764,677		(19,953)				10,600,000	12/17/2024
105131593	O	Chantilly	VA		04/01/2017	3.80	35,545,907		(112,207)				114,600,000	08/27/2024
105131965		Ammon	ID		04/01/2017	3.84	7,162,957		(81,647)				20,200,000	10/22/2024
105132203	O	Houston	TX		04/01/2017	3.47	1,197,160		(7,324)				9,400,000	11/05/2024
105132237	O	Casa Grande	AZ		04/01/2017	3.72	2,113,970		(14,039)				18,900,000	08/27/2024
105141402	O	Fargo	ND		04/01/2017	4.25	5,686,242		(4,497)				11,300,000	10/09/2024
105141618	O	Seattle	WA		04/01/2017	4.14	3,162,657		(1,597)				5,950,000	08/06/2024
105141642	O	Brookfield	WI		04/01/2017	4.37	5,550,655		(6,104)				11,600,000	08/25/2024
105141675	O	Portland	OR		04/01/2017	4.32	3,229,059		1,158				4,840,000	07/05/2024
105141717	O	Sparks	NV		04/01/2017	4.12	13,223,559		(10,168)				61,350,000	10/20/2024
105141733	O	Delray Beach	FL		04/01/2017	4.19	4,999,078		(2,701)				14,100,000	10/17/2024
105141758	O	Anchorage	AK		04/01/2017	3.77	5,990,903		(8,177)				9,120,000	07/30/2024
105141766	O	Copley	OH		04/01/2017	4.63	12,510,325		18,680				27,800,000	09/11/2024
105142053	O	Roseville	CA		04/01/2017	4.06	9,796,974		(2,621)				25,615,228	10/04/2024
10514205A		Roseville	CA		01/26/2022	4.12	2,189,761						5,746,310	10/04/2024
105142129	O	Vancouver	WA		04/01/2017	4.17	10,221,377		3,262				24,200,000	09/17/2024
105142186	O	Valencia	CA		04/01/2017	3.71	4,508,047		(8,289)				20,500,000	12/02/2024
105142251	O	Sterling	VA		04/01/2017	4.32	14,464,036		(49,615)				31,694,444	10/01/2024
105151021	O	Bellevue	NE		04/01/2017	4.26	3,428,067		2,976				7,700,000	09/13/2024
105151260	O	Mt. Juliet	TN		04/01/2017	4.36	37,330,482		46,283				89,000,000	08/16/2024
105151435	O	Vernon	CA		04/01/2017	3.98	4,736,163		897				39,800,000	12/02/2024
105151476	O	Brunswick	OH		04/01/2017	4.16	4,568,582		(48)				22,200,000	07/08/2024
105151518		Lakewood	OH		04/01/2017	4.06	2,844,172		(937)				11,600,000	07/23/2024
105152276		San Diego	CA		04/01/2017	4.25	11,882,749		(24,351)				23,700,000	08/28/2024
105152284		Sacramento	CA		04/01/2017	4.14	4,056,064		(4,628)				11,600,000	06/26/2024
105161962	O	Riviera Beach	FL		04/01/2017	3.98	3,486,728		1,271				11,200,000	11/12/2024
185181294	O	Colorado Springs	CO		06/13/2018	4.33	1,918,668		(1,145)				12,713,513	08/12/2024
185191731		Franklin	TN		10/08/2019	3.78	8,809,778						17,466,667	10/29/2024
876BROAD7		New York	NY		06/08/2018	4.54	8,320,814						18,750,000	04/04/2018
88255A	O	Chesterfield	MO		04/01/2017	3.41	12,802,235		(440,054)				64,236,976	10/22/2024
88255B	O	Chesterfield	MO		04/01/2017	3.48	1,706,639		(60,411)				8,556,336	10/22/2024
88465		Mankato	MN		04/01/2017	3.58	1,153,861		(18,882)				9,900,000	08/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
88750	O	Atlanta	GA		04/01/2017	3.33	1,512,469		(22,508)				30,933,333	08/09/2024
88830	O	Lincoln	NE		04/01/2017	3.52	2,555,090		(28,108)				15,200,000	07/05/2024
		Branchburg												
89051	O	Twp	NJ		04/01/2017	3.48	1,399,327		(16,115)				12,700,000	12/10/2024
89103	O	Sioux City	IA		04/01/2017	3.30	538,975		(7,863)				9,295,775	08/09/2024
89300	O	Corona	CA		04/01/2017	3.15	29,064		(347)				11,900,000	08/09/2024
89301	O	Corona	CA		04/01/2017	3.15	15,543		(185)				5,300,000	08/09/2024
89323	O	Chicago	IL		04/01/2017	3.31	469,850		(6,102)				4,050,000	08/09/2024
89329	O	Spokane	WA		04/01/2017	3.20	228,947		(2,721)				14,100,000	08/09/2024
		Moon												
89363	O	Township	PA		04/01/2017	3.30	2,905,217		(35,660)				26,300,000	08/09/2024
89397	O	Fayetteville	NC		04/01/2017	3.37	683,476		(7,284)				9,000,000	08/09/2024
89421	O	Knoxville	TN		04/01/2017	3.27	188,283		(2,505)				2,760,000	08/09/2024
89456	O	Fresno	CA		04/01/2017	3.25	140,881		(2,013)				4,320,000	08/09/2024
89483		Albuquerque	NM		04/01/2017	4.17	2,294,773		(32,832)				7,900,000	09/05/2024
89505		Clarksburg	WV		04/01/2017	3.47	2,618,391		(44,083)				8,900,000	05/08/2024
89508	O	Fresno	CA		04/01/2017	3.23	230,228		(2,801)				6,900,000	08/09/2024
89549	O	Tampa	FL		04/01/2017	3.25	338,676		(3,970)				8,900,000	08/09/2024
89636		Chula Vista	CA		04/01/2017	3.28	361,431		(3,596)				10,200,000	08/09/2024
89791	O	Piscataway	NJ		04/01/2017	3.92	4,174,700		(47,813)				29,800,000	12/10/2024
89858A	O	Fresno	CA		04/01/2017	3.40	5,652,884		(78,381)				29,900,000	08/12/2024
89879	O	Omaha	NE		04/01/2017	3.43	1,772,299		(23,932)				10,600,000	07/18/2024
905191664		East Setauket	NY		11/19/2019	3.73	7,650,176						16,600,000	09/23/2024
ALBERTSON		Melrose Park	IL		02/11/2019	5.38	12,989,496		886				27,598,989	11/28/2018
EQUUS		Various			04/21/2021	4.14	12,494,121		105				19,650,185	03/31/2021
FRCMA		Palo Alto	CA		01/27/2021	4.04	10,892,785		867				18,984,167	12/14/2020
ILPT11		Various			11/15/2019	4.29	13,000,000						20,317,143	11/01/2019
ILPT22SR0		Various			03/04/2022	5.48	5,000,000						8,746,512	02/17/2022
NEWPORT		Bellevue	WA		05/28/2019	4.67	12,995,358		390				34,000,000	03/21/2019
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							488,359,819		(1,130,853)				2,061,097,642	XXX
0899999 – Total Mortgages in Good Standing							488,359,819		(1,130,853)				2,061,097,642	XXX
3399999 – Total Mortgages							488,359,819		(1,130,853)				2,061,097,642	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
105142046	Los Angeles	CA		04/01/2017	12/01/2024	4,490,549		(16,489)			(16,489)		4,474,060	4,474,060			
88880	Jacksonville	FL		04/01/2017	05/31/2024	288,133		(1,438)			(1,438)		286,695	286,695			
89002	Santa Maria	CA		04/01/2017	05/31/2024	218,614		(1,814)			(1,814)		216,800	216,800			
CIRAA	Philadelphia	PA		03/28/2022	04/09/2024	12,494,695		5,305			5,305		12,500,000	12,500,000			
0199999 – Mortgages closed by repayment						17,491,991		(14,437)			(14,437)		17,477,555	17,477,555			
Mortgages with partial repayments																	
105111322	Tampa	FL		04/01/2017		154,907		(7,553)			(7,553)		147,353	147,353			
105111389	San Diego	CA		04/01/2017		216,316		(9,233)			(9,233)		207,083	207,083			
105111397	San Diego	CA		04/01/2017		219,458		(9,368)			(9,368)		210,090	210,090			
105111405	San Diego	CA		04/01/2017		288,421		(12,311)			(12,311)		276,110	276,110			
105111413	San Diego	CA		04/01/2017		230,724		(9,367)			(9,367)		221,357	221,357			
105131155	Port Wentworth	GA		04/01/2017		281,737		(8,137)			(8,137)		273,600	273,600			
105131403	Antelope	CA		04/01/2017		343,567		2,065			2,065		345,632	345,632		–	–
105131551	Yorba Linda	CA		04/01/2017		168,039		(1,133)			(1,133)		166,906	166,906			
105131593	Chantilly	VA		04/01/2017		1,233,233		(20,142)			(20,142)		1,213,091	1,213,091			
105131965	Ammon	ID		04/01/2017		345,669		(7,762)			(7,762)		337,907	337,907			
105132203	Houston	TX		04/01/2017		249,847		(8,113)			(8,113)		241,735	241,735			
105132237	Casa Grande	AZ		04/01/2017		174,293		(12,308)			(12,308)		161,986	161,986			
105141402	Fargo	ND		04/01/2017		268,078		(3,751)			(3,751)		264,327	264,327			
105141618	Seattle	WA		04/01/2017		100,418		(344)			(344)		100,075	100,075		–	–
105141642	Brookfield	WI		04/01/2017		168,624		(2,680)			(2,680)		165,943	165,943			
105141675	Portland	OR		04/01/2017		153,669		789			789		154,458	154,458			
105141717	Sparks	NV		04/01/2017		417,671		(6,850)			(6,850)		410,821	410,821			
105141733	Delray Beach	FL		04/01/2017		110,964		(406)			(406)		110,558	110,558			
105141758	Anchorage	AK		04/01/2017		483,895		(4,779)			(4,779)		479,116	479,116			
105141766	Copley	OH		04/01/2017		389,368		8,649			8,649		398,017	398,017			
105142053	Roseville	CA		04/01/2017		361,606		(1,415)			(1,415)		360,191	360,191			
10514205A	Roseville	CA		01/26/2022		43,185							43,185	43,185			
105142129	Vancouver	WA		04/01/2017		324,492		1,523			1,523		326,016	326,016			
105142186	Valencia	CA		04/01/2017		182,545		(1,084)			(1,084)		181,461	181,461			
105142251	Sterling	VA		04/01/2017		284,800		(14,207)			(14,207)		270,593	270,593			
105151021	Bellevue	NE		04/01/2017		158,733		2,566			2,566		161,299	161,299			
105151260	Mt. Juliet	TN		04/01/2017		1,148,955		37,216			37,216		1,186,170	1,186,170			
105151435	Vernon	CA		04/01/2017		216,699		768			768		217,467	217,467			
105151476	Brunswick	OH		04/01/2017		203,284		(41)			(41)		203,244	203,244			
105151518	Lakewood	OH		04/01/2017		126,826		(786)			(786)		126,041	126,041			
105152276	San Diego	CA		04/01/2017		231,562		(4,079)			(4,079)		227,483	227,483			
105152284	Sacramento	CA		04/01/2017		273,410		(4,146)			(4,146)		269,265	269,265			
105161962	Riviera Beach	FL		04/01/2017		142,779		159			159		142,937	142,937			
185181294	Colorado Springs	CO		06/13/2018		483,777		(1,358)			(1,358)		482,419	482,419			
185191731	Franklin	TN		10/08/2019		209,968							209,968	209,968			
876BROAD7	New York	NY		06/08/2018		162,483							162,483	162,483			
88255A	Chesterfield	MO		04/01/2017		2,551,942		(195,799)			(195,799)		2,356,143	2,356,143		–	–
88255B	Chesterfield	MO		04/01/2017		303,069		(23,757)			(23,757)		279,312	279,312			
88465	Mankato	MN		04/01/2017		484,506		(24,743)			(24,743)		459,763	459,763			
88750	Atlanta	GA		04/01/2017		1,228,338		(39,058)			(39,058)		1,189,280	1,189,280			
88830	Lincoln	NE		04/01/2017		556,945		(30,608)			(30,608)		526,337	526,337			
89051	Branchburg Twp	NJ		04/01/2017		260,901		(16,764)			(16,764)		244,137	244,137			
89103	Sioux City	IA		04/01/2017		619,846		(16,350)			(16,350)		603,496	603,496			
89300	Corona	CA		04/01/2017		342,912		(4,043)			(4,043)		338,869	338,869			
89301	Corona	CA		04/01/2017		183,418		(2,163)			(2,163)		181,256	181,256			
89323	Chicago	IL		04/01/2017		199,731		(8,133)			(8,133)		191,598	191,598			
89329	Spokane	WA		04/01/2017		895,139		(13,149)			(13,149)		881,989	881,989			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
89363	Moon Township	PA		04/01/2017		1,347,230		(49,162)			(49,162)		1,298,068	1,298,068			
89397	Fayetteville	NC		04/01/2017		653,746		(13,817)			(13,817)		639,929	639,929			
89421	Knoxville	TN		04/01/2017		241,527		(5,554)			(5,554)		235,972	235,972			
89456	Fresno	CA		04/01/2017		203,710		(4,786)			(4,786)		198,924	198,924			
89483	Albuquerque	NM		04/01/2017		287,849		(8,350)			(8,350)		279,498	279,498			
89505	Clarksburg	WV		04/01/2017		363,407		(12,393)			(12,393)		351,015	351,015			
89508	Fresno	CA		04/01/2017		265,490		(5,857)			(5,857)		259,632	259,632			
89549	Tampa	FL		04/01/2017		435,052		(8,831)			(8,831)		426,221	426,221			
89636	Chula Vista	CA		04/01/2017		295,479		(6,323)			(6,323)		289,157	289,157			
89791	Piscataway	NJ		04/01/2017		482,827		(43,355)			(43,355)		439,472	439,472			
89858A	Fresno	CA		04/01/2017		1,632,366		(91,532)			(91,532)		1,540,834	1,540,834			
89879	Omaha	NE		04/01/2017		561,928		(28,819)			(28,819)		533,109	533,109		—	—
905191664	East Setauket	NY		11/19/2019		182,749							182,749	182,749			
0299999 – Mortgages with partial repayments						25,134,109		(750,963)			(750,963)		24,383,146	24,383,146		—	—
Mortgages disposed																	
105131221	Houston	TX		04/01/2017	07/18/2024	3,282,361		(100,670)			(100,670)		3,181,691	3,181,691			
105131890	Napa	CA		04/01/2017	01/26/2024	2,634,482		(171,490)			(171,490)		2,462,992	2,462,992			
105131908	Napa	CA		04/01/2017	01/26/2024	3,656,819		(238,039)			(238,039)		3,418,780	3,418,780			
105141428	Houston	TX		04/01/2017	06/03/2024	8,036,647		(8,808)			(8,808)		8,027,839	8,027,839			
105141493	Santa Ana	CA		04/01/2017	09/04/2024	3,130,968		(8,268)			(8,268)		3,122,700	3,122,700			
105141709	Sumner	WA		04/01/2017	08/30/2024	5,776,152		(13,820)			(13,820)		5,762,332	5,762,332			
105141782	Liverpool	NY		04/01/2017	12/19/2024	14,191,860		(508,602)			(508,602)		13,683,258	13,683,258			
87943	Costa Mesa	CA		04/01/2017	03/06/2024	445,173		(8,253)			(8,253)		436,920	436,920			
89171	Garner	NC		04/01/2017	07/18/2024	507,433		(6,122)			(6,122)		501,312	501,312			
89299	West Orange	NJ		04/01/2017	10/01/2024	834,828		(10,672)			(10,672)		824,156	824,156			
89413	Ogden	UT		04/01/2017	09/19/2024	1,220,372		(22,111)			(22,111)		1,198,261	1,198,261			
IVCINDUS4	Various			05/14/2019	04/02/2024	6,195,315		700			700		6,196,015	6,196,061		46	46
0399999 – Mortgages disposed						49,912,412		(1,096,155)			(1,096,155)		48,816,257	48,816,303		46	46
0599999 – Total						92,538,512		(1,861,554)			(1,861,554)		90,676,958	90,677,004		46	46

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated																			
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC GP 2017, LLC		04/26/2018	1	27,276,535	28,135,685	28,135,685	(1,447,960)					3,301,033	2,180,300	0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		04/01/2021	1	6,996,047	5,690,892	5,690,892	58,787					79,483	1,289,100	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018	1	11,368,478	10,505,018	10,505,018	(739,503)					1,068,395	1,785,526	0.710
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.		03/15/2019	1	8,598,939	8,914,339	8,914,339	(2,046,869)					1,831,302	932,071	0.230
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.		04/05/2019	1	10,909,715	14,247,749	14,247,749	489,218					1,189,025	1,172,001	0.270
000000-00-0	Whitehorse Liquidity Partners III, LP			DE	Whitehorse Liquidity Partners Inc		04/01/2021	1	7,409,833	5,477,788	5,477,788	(412,752)					374,502	1,596,920	0.690
000000-00-0	WCAS XIII, L.P.		NEW YORK	DE	WCAS XIII ASSOCIATES LLC		06/21/2019	1	8,629,105	8,916,012	8,916,012	(471,018)					1,443,087	670,516	0.220
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.		07/01/2019	1	3,795,567	4,585,172	4,585,172	(1,576,335)					2,590,636	2,484,381	0.350
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC		08/16/2019	1	11,167,128	15,610,350	15,610,350	368,866						509,351	0.180
000000-00-0	CLEARLAKE CAPITAL PARTNERS VI L.P.		WILMINGTON	CYM	CLEARLAKE CAPITAL PARTNERS VI GP LP		12/31/2019	1	10,441,860	15,188,776	15,188,776	183,714						495,774	0.140
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	DE	INSIGHT ASSOCIATES XI L.P.		12/17/2019	1	9,730,000	14,409,473	14,409,473	273,619					791,405	311,636	0.100
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.		09/01/2020	1	1,719,435	1,833,283	1,833,283	56,526					26,032	348,273	0.010
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.			DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.		09/01/2020	1	1,929,902	2,632,375	2,632,375	423,777					4,869	218,678	0.020
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.		09/01/2020		1,951,995	2,475,675	2,475,675	250,361					7,794	124,547	0.180
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP			DE	WHITEHORSE LIQUIDITY PARTNERS INC		09/01/2020		6,648,669	5,893,431	5,893,431	(96,656)					140,795	1,762,107	0.250
000000-00-0	BAIN CAPITAL FUND XIII, L.P.			DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC		11/01/2020		3,812,160	3,833,272	3,833,272	(24,027)					452,027	704,523	0.040
000000-00-0	T-VIII CELESTIAL CO-INVEST LP			DE	TRIDENT CAPITAL VIII, L.P.		04/01/2021		10,012,699	11,991,274	11,991,274	3,800,295						387,301	0.630
000000-00-0	INVESCO CLO EQUITY FUND 3 LP				INVESCO CLO EQUITY FUND 3 LP	2.B FE	06/15/2021		12,233,389	12,222,241	12,233,389						997,701	—	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP			DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I		06/01/2021		38,894,061	39,035,429	39,035,429	(2,494,962)					5,003,967	20,114,703	13.560
000000-00-0	INSIGHT PARTNERS XII, L.P.			CYM	INSIGHT ASSOCIATES XII, L.P.		08/01/2021		6,517,500	6,397,535	6,397,535	524,175						1,132,500	0.040
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED				HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		3,149,476	5,051,511	3,149,476						437,677	—	
000000-00-0	TRIDENT IX, L.P.			CYM	TRIDENT CAPITAL IX, L.P.		12/01/2021		24,072,442	27,159,064	27,159,064	2,260,997					2,893,294	13,820,852	0.690
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.			CYM	CD&R Associates XII, L.P.		02/03/2023		11,433,444	12,647,916	12,647,916	1,214,472					879,786	29,446,342	0.160
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 4 - ABS				GPAM PDFNI 2017 LLC INTEREST 4 - ABS	2.B	05/11/2017		3,812,711	360,047	583,830		(1,397,724)				2,870,217		
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 5 - ABS				GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		3,277,513	309,507	501,877		(1,201,524)				2,467,319		
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 2 - ABS				GPAM PDFNI 2016 LLC INTEREST 2 - ABS	2.B	07/05/2016		5,586,343	527,537	844,534		(2,058,660)				4,205,412		
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 3 - ABS				GPAM PDFNI 2016 LLC INTEREST 3 - ABS	2.B	08/26/2016		4,355,659	411,320	666,971		(1,596,767)				3,278,950		
BGH31N-JB-4	GPAM PDFNI LLC INTEREST 1				GPAM PDFNI LLC INTEREST 1	2.B	07/11/2012		3,975,515	107,603	107,603	(3,867,912)						976,124	
BGH32Y-7N-6	GPAM PDFNI LLC INTEREST 2				GPAM PDFNI LLC INTEREST 2	2.B	10/26/2012		611,618	16,554	16,554	(595,064)						150,173	
BGH34R-SM-8	GPAM PDFNI LLC INTEREST 3				GPAM PDFNI LLC INTEREST 3	2.B	03/12/2013		1,235,467	33,440	33,440	(1,202,028)						303,349	
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1 - ABS				GPAM PDFNI 2016 LLC INTEREST 1 - ABS	2.B	04/12/2016		13,996,024	1,321,692	2,115,900		(5,157,763)				10,536,238		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY			NY	HYPERSCALE FUNDING RESIDUAL EQUITY	2.B	07/08/2020		7,146,399	4,794,548	7,146,399								
BGH71S-02-4	ACRI HOLDINGS LLC INTERESTS FUNDED				ACRI HOLDINGS LLC INTERESTS FUNDED	2.B	02/19/2021		4,968,164	6,247,466	4,968,164								
BGH8B5-21-1	GLAM 3 MILHSG FEE LLC RESIDUAL				GLAM 3 MILHSG FEE LLC RESIDUAL	2.B	02/16/2022			7,281,260							913,659		
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									287,663,791	284,265,234	277,948,644	(5,070,279)	(1,412,438)				49,214,252	81,487,402	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated																			
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC		07/30/2019	2	13,007,597	11,022,782	11,022,782	(1,371,788)						313,567	4.180
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.		WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC		09/01/2020	2	22,016,353	20,869,415	20,869,415	(878,238)					1,387,839	–	0.960
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.		WILMINGTON	DE	VOYA CML GP LLC		09/01/2020		72,031,047	71,889,719	71,889,719	528,591					5,174,739	–	7.060
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.		11/01/2020	2	5,631,394	4,675,560	4,675,560	(805,744)					7,947	388,343	0.510
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.		11/01/2020	2	6,896,207	6,103,078	6,103,078	(359,565)					37,481	574,221	0.470
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.		WILMINGTON	DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC		11/01/2022		7,000,000	7,559,804	7,559,804	478,494					2,780	3,000,000	2.280
000000-00-0	WHEELOCK STREET REAL ESTATE FUND VII, LP		WILMINGTON	DE	WHEELOCK STREET REAL ESTATE FUND VII GP,		11/01/2022		3,610,599	3,432,875	3,432,875	137,166						6,698,881	0.870
BGH696-T1-7	PROMENADE HOLDCO LLC INTERESTS		Norcross, Atlanta, Danvers, Chantilly, D		PROMENADE HOLDCO LLC INTERESTS	2.B	08/21/2019		4,412,741	7,199,719	4,412,741						3,095,149		
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC		Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	2.B	03/20/2023		8,789,224	7,994,784	8,789,224						25,972		
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED		Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED	2.B	03/20/2023		9,064,697	9,311,529	9,064,697						43,554		
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED		San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	2.B	03/20/2023		9,801,965	9,572,354	9,801,965						95,324		
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC		De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	2.B	03/20/2023		8,372,594	8,780,841	8,372,594						143,341		
BGH86Z-W0-0	GRE-SPRUCE FUNDING LLC FUNDED		Duncan, Kansas City, New Hudson		GRE-SPRUCE FUNDING LLC FUNDED	2.B	03/20/2023		8,684,001	8,460,683	8,684,001						346,431		
BGH9H2-RD-7	ORINOCO FUNDING LLC FUNDED		Various		ORINOCO FUNDING LLC FUNDED	2.B	10/05/2021		74,326,226	67,684,624	74,326,226								
BGH9H2-RP-0	FITZCARRALDO FUNDING LLC FUNDED		Various		FITZCARRALDO FUNDING LLC FUNDED	2.B	08/11/2020		52,293,769	55,369,576	52,293,769								
BGH9H2-RR-6	MOLLY AIDA FUNDING LLC FUNDED		Various		MOLLY AIDA FUNDING LLC FUNDED	2.B	08/11/2020		65,022,156	54,852,653	65,022,156								
BGH9H2-RT-2	CAMPA FUNDING LLC FUNDED		Various		CAMPA FUNDING LLC FUNDED	2.B	10/05/2021		69,555,875	63,103,020	69,555,875								
BGH9JT-30-0	ULMUS FUNDING LLC FUNDED		Various		ULMUS FUNDING LLC FUNDED	2.B	12/06/2019		59,976,880	64,367,017	59,976,880								
BGH9JT-3M-2	ROSALES FUNDING LLC FUNDED		Various		ROSALES FUNDING LLC FUNDED	2.B	12/06/2019		58,924,252	65,157,466	58,924,252								
2199999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated									559,417,575	547,407,499	554,777,611	(2,271,083)					10,360,557	10,975,012	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated																			
000000-00-0	SPC Opportunities Fund LP		CAMANA BAY	CYM	SPC Opps Fund GP LP		10/19/2018	1	50,717,891	51,596,223	51,596,223	1,840,061					4,713,135	5,997,093	19.570

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2599999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other, Unaffiliated									50,717,891	51,596,223	51,596,223	1,840,061					4,713,135	5,997,093	XXX
Surplus Debentures, etc., Unaffiliated																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA			MI	ACCIDENT FUND INSURANCE COMPANY OF AMERI	2.B FE	10/31/2022		10,000,000	9,711,934	10,000,000						850,000		
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY CO			IA	EMPLOYERS MUTUAL CASUALTY CO	2.A FE	08/15/2019		12,025,000	11,664,505	12,025,000						691,438		
29226R-AA-5	EMPLOYERS MUTUAL CASUALTY CO	C		IA	EMPLOYERS MUTUAL CASUALTY CO	2.A FE	08/15/2019		1,850,000	1,794,539	1,850,000						106,375		
309588-AC-5	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		12,249,400	10,340,055	10,830,326		(212,103)				705,000		
309588-AC-5	FARMERS EXCHANGE CAPITAL	O		CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		3,037,851	2,564,334	2,685,854		(52,584)				174,840		
309588-AE-1	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	04/01/2017		5,860,220	5,123,912	5,767,729		(14,642)				360,000		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II	O		CA	FARMERS EXCHANGE CAPITAL II	2.A FE	09/27/2018		3,159,645	2,881,417	3,109,141		(9,328)				184,530		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III	O		CA	FARMERS EXCHANGE CAPITAL III	2.A FE	09/27/2018		10,941,029	9,911,494	10,945,307		745				599,940		
309601-AE-2	FARMERS INSURANCE EXCHANGE	O		CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/10/2017		5,507,700	4,453,878	5,505,717		(316)				261,085		
309601-AG-7	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/02/2024		3,500,000	3,608,385	3,500,000								
30962M-AA-2	FARMERS MUTUAL INSURANCE COMPANY OF NEBRASKA			NE	FARMERS MUTUAL INSURANCE COMPANY OF NEBR	1.G FE	05/14/2024		10,000,000	10,135,887	10,000,000						532,500		
39225A-AA-2	GREATER NEW YORK MUTUAL INSURANCE COMPANY			NY	GREATER NEW YORK MUTUAL INSURANCE COMPAN	1.F FE	01/31/2024		10,000,000	9,883,236	10,000,000						385,377		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO	O		MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	04/01/2017		3,463,630	2,776,417	2,881,618		(89,923)				217,605		
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	09/06/2019		518,592	358,759	497,871		(4,201)				21,500		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		21,250,000	18,498,406	21,250,000						1,078,863		
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/16/2023		2,505,036	2,536,748	2,528,895		21,429				128,250		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		496,085	296,593	496,245		52				16,000		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	C		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		248,043	148,296	248,123		26				8,000		
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/05/2023		207,845	200,745	207,880		32				11,911		
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1.F FE	04/01/2017		11,844,002	9,643,468	9,731,010		(317,688)				783,750		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,512,510	2,784,300	2,533,487		2,209				180,700		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO	O		NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		2,763,642	3,041,313	2,781,994		1,929				197,380		
628312-AE-0	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	01/09/2024		2,700,000	2,664,535	2,700,000						82,944		
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		2,218,722	2,649,951	2,201,652		(3,326)				221,550		
636792-AA-1	NATIONAL LIFE INSURANCE CO	O		VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		3,097,066	3,102,075	2,950,981		(16,855)				259,350		
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		7,238,750	6,132,671	7,239,153		63				380,625		
636792-AB-9	NATIONAL LIFE INSURANCE CO	C		VT	NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		246,250	211,471	246,378		21				13,125		
636792-AB-9	NATIONAL LIFE INSURANCE CO	O		VT	NATIONAL LIFE INSURANCE CO	1.G FE	07/10/2018		20,745,215	17,552,128	20,745,738		82				1,089,375		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	C		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		2,812,724	2,241,967	2,448,479		(54,323)				165,000		
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	O		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		15,469,982	12,330,819	13,466,637		(298,778)				907,500		
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/01/2017		6,814,670	5,533,545	6,099,342		(107,380)				393,750		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		2,431,278	2,548,338	2,327,448		(12,110)				187,500		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO	O		OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	10/14/2011		1,316,404	1,325,136	1,248,091		(7,874)				97,500		

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO.			OH	NATIONWIDE MUTUAL INSURANCE CO.	1.G FE	04/27/2020		46,847,871	35,188,139	46,858,384		3,209				2,045,631		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO.	C		OH	NATIONWIDE MUTUAL INSURANCE CO.	1.G FE	04/27/2020		1,247,088	935,337	1,247,333		57				54,375		
64952G-AE-8	NEW YORK LIFE INSURANCE CO.			NY	NEW YORK LIFE INSURANCE CO.	1.C FE	08/30/2023		516,109	517,695	514,399		(1,328)				29,375		
64952G-AF-5	NEW YORK LIFE INSURANCE CO.	C		NY	NEW YORK LIFE INSURANCE CO.	1.C FE	02/14/2014		5,824,688	4,986,719	5,466,523		(44,135)				303,750		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO.			NY	NEW YORK LIFE INSURANCE CO.	1.C FE	04/01/2019		28,320,558	21,714,716	28,313,765		(1,945)				1,250,450		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO.			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	09/11/2019		21,895,796	21,554,506	21,840,086		(32,541)				1,276,262		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	C		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	02/14/2014		3,463,119	3,071,901	3,338,075		(14,532)				181,890		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	O		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	04/01/2017		15,850,875	12,799,588	15,057,538		(117,628)				757,875		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO.			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	09/21/2017		4,153,732	3,296,801	4,179,055		5,729				169,400		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	O		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	09/21/2017		11,475,505	8,616,639	11,479,194		564				442,750		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO.			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO.	1.C FE	03/15/2021		1,245,650	857,865	1,245,945		95				64,688		
677412-AF-5	AUGUSTAR LIFE INSURANCE CO.	O		OH	AUGUSTAR LIFE INSURANCE CO.	2.C FE	09/27/2018		14,066,708	10,634,025	13,659,478		(74,392)				790,625		
694475-AA-2	PACIFIC LIFE INSURANCE CO.			CA	PACIFIC LIFE INSURANCE CO.	1.F FE	04/01/2017		3,676,199	3,131,966	3,371,672		(46,339)				218,763		
694475-AA-2	PACIFIC LIFE INSURANCE CO.	O		CA	PACIFIC LIFE INSURANCE CO.	1.F FE	04/01/2017		5,354,970	4,562,208	4,911,082		(67,483)				318,663		
69448F-AA-9	PACIFIC LIFE INSURANCE CO.			CA	PACIFIC LIFE INSURANCE CO.	1.F FE	10/17/2017		5,347,648	4,164,517	5,342,768		(1,142)				227,900		
69448F-AA-9	PACIFIC LIFE INSURANCE CO.	C		CA	PACIFIC LIFE INSURANCE CO.	1.F FE	10/31/2017		996,100	785,758	996,297		30				43,000		
69448F-AA-9	PACIFIC LIFE INSURANCE CO.	O		CA	PACIFIC LIFE INSURANCE CO.	1.F FE	10/17/2017		11,976,452	9,586,248	11,984,786		1,485				524,600		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO.			PA	PENN MUTUAL LIFE INSURANCE CO.	1.F FE	04/22/2021		19,981,750	12,705,355	19,980,035		(378)				758,100		
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO.	C		PA	PENN MUTUAL LIFE INSURANCE CO.	1.F FE	04/22/2021		250,484	159,215	250,462		(6)				9,500		
71909V-AA-2	PHOENIX LIFE INSURANCE CO.			CT	PHOENIX LIFE INSURANCE CO.	3.A FE	03/26/2012		28,868,440	37,746,008	32,249,161		435,850				2,867,293		
71909V-AA-2	PHOENIX LIFE INSURANCE CO.	O		CT	PHOENIX LIFE INSURANCE CO.	3.A FE	03/26/2012		8,906,400	11,643,263	9,947,123		134,475				884,455		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER.			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	02/14/2014		9,587,580	8,173,869	9,034,744		(75,308)				504,845		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER.	O		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	04/01/2017		20,660,250	17,334,813	19,481,761		(176,447)				1,070,655		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER.			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/04/2020		1,426,508	1,234,695	1,432,700		5,904				48,774		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER.	C		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	01/07/2021		262,668	166,580	261,509		(306)				8,250		
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO.			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO.	1.F FE	01/17/2019		12,467,675	11,094,325	12,470,791		584				643,750		
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO.			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO.	1.F FE	04/21/2021		5,971,620	4,003,568	5,972,829		346				225,000		
2799999 – Surplus Debentures, etc., Unaffiliated									489,673,732	429,317,573	481,937,592		(1,240,424)				27,013,879		XXX
Collateral Loans, Unaffiliated																			
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN				PROMENADE HOLDCO COLLATERAL LOAN	2.B	08/21/2019		35,980,987	35,980,987	35,980,987						1,576,022		
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN			NY	HYPERSCALE FUNDING COLLATERAL LOAN	2.B	07/08/2020		21,187,500	21,187,500	21,187,500								
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND				HYPNOS HOLDCO COLLATERAL LOAN FUND	2.B	10/22/2021		9,447,735	9,448,429	9,447,840		71				436,033		
2999999 – Collateral Loans, Unaffiliated									66,616,222	66,616,916	66,616,327		71				2,012,054		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated																			
06760Q-AJ-8	BMM 171R SUB			CYM	BMM 171R SUB	2.B	12/08/2021		9,332,049	5,160,049	5,160,049	(512,809)					1,591,250		

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
06761N-AC-9	BMM 2018-I SUB - CDO			CYM	BMM 2018-I SUB - CDO	2.B	12/31/2020		2,390,697	508,517	508,517	(2,292,472)	1,110,276				1,440,039		
06761U-AD-1	BMM 2019-I SUB - CDO			CYM	BMM 2019-I SUB - CDO	2.B	12/31/2020		2,087,476	44,254	44,254	(1,560,474)	(236,648)				658,927		
06761U-AD-1	BMM 2019-I SUB - CDO	C		CYM	BMM 2019-I SUB - CDO	2.B	12/31/2020		300,228	6,365	6,365	(224,433)	(6,518)				202,965		
BGH7SX-87-5	RECEIVABLE - CRKST CL A - ABS			IRL	RECEIVABLE - CRKST CL A - ABS	2.B	03/01/2022			72									
BGH7T5-UD-7	RECEIVABLE - CRKST CL B - ABS			IRL	RECEIVABLE - CRKST CL B - ABS	2.B	03/01/2022			228									
4699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated									14,110,450	5,719,486	5,719,186	(4,590,189)	867,110				3,893,181		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock, Unaffiliated																			
BGH9JH-BR-8	GP-OPP FD RNF Residual				GP-OPP FD RNF Residual	2.B	12/31/2024		68,813,989	68,813,989	68,813,989								
4899999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock, Unaffiliated									68,813,989	68,813,989	68,813,989								XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated																			
75932V-20-5	REIGN EXCHANGE LTD EQUITY			CYM	REIGN EXCHANGE LTD EQUITY		10/27/2022		1,615,050	2,783,325	1,615,050								
75932V-20-5	REIGN EXCHANGE LTD EQUITY	C		CYM	REIGN EXCHANGE LTD EQUITY		10/27/2022		29,100	50,150	29,100								
5699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated									1,644,150	2,833,475	1,644,150								XXX
6099999 – Subtotals, Unaffiliated									1,538,657,800	1,456,570,396									
6299999 – Totals									1,538,657,800	1,456,570,396	1,509,053,722	(10,091,489)	(11,785,681)				97,207,058	98,459,507	XXX

1.

Line
Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A

1A \$

1B \$

1C \$91,434,580

1D \$55,439,727

1E \$

1F \$85,011,733

1G \$125,095,099

1B

2A \$59,100,691

2B \$612,742,016

2C \$13,659,478

1C

3A \$42,196,284

3B \$

3C \$

1D

4A \$

4B \$

4C \$

1E

5A \$

5B \$

5C \$

1F

6 \$

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated										
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC GP 2017, LLC	04/26/2018	1		881,134		0.700
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	1		121,527		1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1		765,393		0.710
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1		1,540,776		0.230
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1		335,794		0.270
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	04/01/2021	1		197,281		0.690
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	1		640,934		0.220
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1		68,411		0.180
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	1		67,289		0.010
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1		333,918		0.020
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020			407,710		0.180
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020			688,421		0.250
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020			647,504		0.040
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021			20,813,589		13.560
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021			705,000		0.040
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021			7,831,398		0.690
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/03/2023			11,508,542		0.160
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT			OP-IG FD ALT INVESTMENT CO LLC INT	12/07/2017		75,966,598			
BGH6PL-YB-8	HYPERSCALE FUNDING RESIDUAL EQUITY		NY	HYPERSCALE FUNDING RESIDUAL EQUITY	07/08/2020		83,899			
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							76,050,497	47,554,621		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated										
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	11/26/2019	2		531,230		4.180
000000-00-0	FITZCARRALDO EQUITY FUNDED	Various		FITZCARRALDO EQUITY FUNDED	08/11/2020		30,469			
000000-00-0	MOLLY AIDA EQUITY FUNDED	Various		MOLLY AIDA EQUITY FUNDED	08/11/2020		471,149			
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2		357,259		0.510
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	2		374,203		0.470
000000-00-0	ARGOSY REAL ESTATE PARTNERS V, L.P.	WILMINGTON	DE	ARGOSY REAL ESTATE PARTNERS V GP, LLC	11/01/2022			1,000,000		2.280
000000-00-0	WHEELOCK STREET REAL ESTATE FUND VII, LP	WILMINGTON	DE	WHEELOCK STREET REAL ESTATE FUND VII GP,	11/01/2022			787,735		0.870
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED	Various		ORINOCO FUNDING EQUITY FUNDED	10/05/2021		53,022			
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED	Various		CAMPA FUNDING EQUITY FUNDED	10/05/2021		27,906			
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC	Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	03/20/2023		83,693			
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED	Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED	03/20/2023		224,522			
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED	San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	03/20/2023		618,619			
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC	De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	03/20/2023		751,303			
BGH9H2-RD-7	ORINOCO FUNDING LLC FUNDED	Various		ORINOCO FUNDING LLC FUNDED	10/31/2024		74,326,226			
BGH9H2-RP-0	FITZCARRALDO FUNDING LLC FUNDED	Various		FITZCARRALDO FUNDING LLC FUNDED	10/31/2024		39,999,098			
BGH9H2-RR-6	MOLLY AIDA FUNDING LLC FUNDED	Various		MOLLY AIDA FUNDING LLC FUNDED	10/31/2024		49,503,458			
BGH9H2-RT-2	CAMPA FUNDING LLC FUNDED	Various		CAMPA FUNDING LLC FUNDED	10/31/2024		69,555,875			
BGH9JT-30-0	ULMUS FUNDING LLC FUNDED	Various		ULMUS FUNDING LLC FUNDED	12/01/2024		59,976,880			
BGH9JT-3M-2	ROSALES FUNDING LLC FUNDED	Various		ROSALES FUNDING LLC FUNDED	12/01/2024		58,924,252			
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							354,546,472	3,050,427		XXX
Surplus Debentures, etc., Unaffiliated										
309601-AG-7	FARMERS INSURANCE EXCHANGE		CA	FARMERS INSURANCE EXCHANGE	10/02/2024		3,500,000			
30962M-AA-2	FARMERS MUTUAL INSURANCE COMPANY OF NEBRASKA		NE	FARMERS MUTUAL INSURANCE COMPANY OF NEBR	05/14/2024		10,000,000			
39225A-AA-2	GREATER NEW YORK MUTUAL INSURANCE COMPANY		NY	GREATER NEW YORK MUTUAL INSURANCE COMPAN	01/31/2024		10,000,000			
628312-AE-0	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	01/09/2024		2,700,000			
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	12/04/2023		518,580			
2799999 – Surplus Debentures, etc., Unaffiliated							26,718,580			XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Collateral Loans, Unaffiliated										
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		CA	FITZCARRALDO COLL LOAN FUNDED	08/11/2020		91,407			
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020		1,413,446			
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED			ORINOCO COLLATERAL LOAN FUNDED	10/05/2021		159,066			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED			CAMPA COLLATERAL LOAN FUNDED	10/05/2021		83,719			
2999999 – Collateral Loans, Unaffiliated							1,747,639			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock, Unaffiliated										
BGH9JH-BR-8	GP-OPP FD RNF Residual			GP-OPP FD RNF Residual	12/31/2024		68,813,989			
4899999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock, Unaffiliated							68,813,989			XXX
6099999 – Subtotals, Unaffiliated							527,877,177	50,605,048		XXX
6299999 – Totals							527,877,177	50,605,048		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
40166@-10-4	GUGGENHEIM PRT OPP INV GRADE SEC L		CA	GUGGENHEIM PRT OPP INV GRADE SEC L	03/01/2011	12/31/2024	103,874,816	(30,620,362)				(30,620,362)		73,254,454	111,957,390		38,702,936	38,702,936	1,189,949
1799999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments, NAIC Designation Not Assigned by the Securities Valuation Office (SVO), Unaffiliated							103,874,816	(30,620,362)				(30,620,362)		73,254,454	111,957,390		38,702,936	38,702,936	1,189,949
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated																			
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	04/01/2021	12/24/2024	993,127							993,127	993,127				
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	10/10/2024	633,932							633,932	633,932				
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc	04/01/2021	12/27/2024	708,806							708,806	708,806				
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	11/27/2024	309,375							309,375	309,375				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	12/31/2024	834,801							834,801	834,801				
000000-00-0	INVESCO CLO EQUITY FUND 3 LP			INVESCO CLO EQUITY FUND 3 LP	06/15/2021	11/08/2024	2,806,417							2,806,417	2,806,417				197,249
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS GPSOF LP		DE	WHITEHORSE LIQUIDITY PARTNERS GPSOF GP I	06/01/2021	10/31/2024	13,785,469							13,785,469	13,785,469				
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/03/2023	10/03/2024	75,098							75,098	75,098				
45032M-AG-3	ISAIL 2013 SENIOR A - ABS		NY	ISAIL 2013 SENIOR A - ABS	05/24/2013	12/29/2024	1,574,548							1,574,548	1,574,548				1,619,870
45032M-AH-1	ISAIL 2013 JUNIOR PART B - ABS		NY	ISAIL 2013 JUNIOR PART B - ABS	05/24/2013	12/30/2024	2,307							2,307	2,422		114	114	506
BGH595-9K-1	OP-IG FD ALT INVESTMENT CO LLC INT			OP-IG FD ALT INVESTMENT CO LLC INT	12/07/2017	12/31/2024	142,906							76,109,504	72,689,232		(3,420,273)	(3,420,273)	
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED			Adjustment	07/19/2021	10/01/2024									(119,975)		(119,975)	(119,975)	
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							21,866,787							97,833,385	94,293,251		(3,540,133)	(3,540,133)	1,817,625
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated																			
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	05/15/2024	123,547							123,547	123,547				
000000-00-0	VOYA COMMERCIAL MORTGAGE LENDING FUND L.P.	WILMINGTON	DE	VOYA CML GP LLC	09/01/2020	07/30/2024	1,711,400							1,711,400	1,711,400				
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	12/20/2024	436,705							436,705	436,705				
BGH6E2-QY-1	ROSALES HOLDCO EQUITY FUNDED	Various		ROSALES HOLDCO EQUITY FUNDED	12/06/2019	12/31/2024	11,691,793							11,691,793	11,691,793				2,077,057
BGH6E2-R0-4	ULMUS HOLDCO EQUITY FUNDED	Various		ULMUS HOLDCO EQUITY FUNDED	12/06/2019	12/31/2024	11,835,967							11,835,967	11,835,967				2,849,630
BGH79L-60-9	ORINOCO FUNDING EQUITY FUNDED	Various		ORINOCO FUNDING EQUITY FUNDED	10/05/2021	12/10/2024	16,650,247		(4,267)			(4,267)		16,699,002	16,699,002				
BGH79L-84-9	CAMPA FUNDING EQUITY FUNDED	Various		CAMPA FUNDING EQUITY FUNDED	10/05/2021	12/10/2024	15,593,404		4,129			4,129		15,625,440	15,625,440				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							58,043,063		(138)			(138)		58,123,853	58,123,853				4,926,687
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
000000-00-0	SPC Opportunities Fund LP	CAMANA BAY	CYM	SPC Opps Fund GP LP	10/19/2018	09/12/2024	18,977,085							18,977,085	18,977,085				
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							18,977,085							18,977,085	18,977,085				
Surplus Debentures, etc., Unaffiliated																			
309601-AA-0	FARMERS INSURANCE EXCHANGE		CA	FARMERS INSURANCE EXCHANGE	04/01/2017	05/01/2024	4,557,414		(57,414)			(57,414)		4,500,000	4,500,000				194,063
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)		MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)	08/30/2023	02/15/2024	2,734,914		(4,914)			(4,914)		2,730,000	2,730,000				100,669
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		MI	JACKSON NATIONAL LIFE INSURANCE CO	01/29/2014	12/02/2024	326,205		(7,110)			(7,110)		319,095	310,848		(8,247)	(8,247)	29,748
2799999 – Surplus Debentures, etc., Unaffiliated							7,618,533		(69,438)			(69,438)		7,549,095	7,540,848		(8,247)	(8,247)	324,479
Collateral Loans, Unaffiliated																			
BGH670-7T-5	PROMENADE HOLDCO COLLATERAL LOAN			Adjustment	08/21/2019	10/01/2024													(7,133)
BGH6BD-0J-1	ROSALES COLLATERAL LOAN FUNDED			ROSALES COLLATERAL LOAN FUNDED	12/06/2019	12/31/2024	46,155,497							46,155,497	46,155,497				4,298,872
BGH6DV-Z2-8	ULMUS COLLATERAL LOAN FUNDED			ULMUS COLLATERAL LOAN FUNDED	12/06/2019	12/31/2024	47,043,237							47,043,237	47,043,237				4,381,555
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		CA	FITZCARRALDO COLL LOAN FUNDED	08/11/2020	12/10/2024	36,789,559		1,683			1,683		36,882,649	36,882,649				4,549,590
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		CA	MOLLY AIDA COLLATERAL LOAN FUNDED	08/11/2020	12/10/2024	44,388,427		7			7		45,801,879	45,801,879				5,443,834
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED			ORINOCO COLLATERAL LOAN FUNDED	10/05/2021	12/10/2024	49,901,460		4,964			4,964		50,065,491	50,065,491				6,891,979
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED			CAMPA COLLATERAL LOAN FUNDED	10/05/2021	12/10/2024	46,754,696		20,228			20,228		46,858,643	46,858,643				6,513,664
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		DE	Adjustment	07/19/2021	11/01/2024													1,479
2999999 – Collateral Loans, Unaffiliated							271,032,876		26,881			26,881		272,807,397	272,807,397				32,073,839
Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated																			
06761N-AC-9	BMM 2018-I SUB - CDO		CYM	BMM 2018-I SUB - CDO	12/31/2020	11/27/2024	11,943,686	158,132	435,233			593,366		12,537,052	12,537,052				1,919,325
06761U-AD-1	BMM 2019-I SUB - CDO		CYM	BMM 2019-I SUB - CDO	12/31/2020	11/29/2024	7,191,346	2,436,040	(78,802)			2,357,238		9,548,584	9,548,584				1,528,020
4699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated							19,135,032	2,594,172	356,431			2,950,604		22,085,636	22,085,636				3,447,345
6099999 – Subtotals, Unaffiliated							500,548,192	(28,026,189)	313,737			(27,712,453)		550,630,905	585,785,461		35,154,556	35,154,556	43,779,924
6299999 – Totals							500,548,192	(28,026,189)	313,737			(27,712,453)		550,630,905	585,785,461		35,154,556	35,154,556	43,779,924

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
88059G-BB-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,317	13.778	140,531	1,020,000	261,712		9,396				3.690	N/A			02/02/2018	03/15/2062
88059G-BF-5	TENNESSEE VALLEY AUTHORITY	@			1.A	188,333	12.586	128,376	1,020,000	242,549		8,725				3.697	N/A			02/02/2018	03/15/2064
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C			1.A	250,000	98.166	245,415	250,000	250,000					4.480	4.480	FA	4,667	11,200	07/14/2010	08/01/2030
911759-LV-8	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C		2	1.A	343,000	90.626	310,848	343,000	343,000					3.460	3.460	FA	4,945	11,868	11/09/2011	08/01/2031
911759-MK-1	HOUSING URBAN DEVELOPMNT	C		2	1.A	120,000	94.728	113,673	120,000	120,000					3.250	3.250	FA	1,625	3,900	05/18/2015	08/01/2028
911759-MR-6	US DEPARTMENT OF HOUSING AND URBAN DEVEL	C		2	1.A	67,000	88.449	59,261	67,000	67,000					3.700	3.700	FA	1,033	2,479	05/18/2015	08/01/2034
912803-EV-1	UNITED STATES TREASURY	@			1.A	208,282,900	34.454	162,472,230	471,560,000	273,286,248		9,084,651				2.820	N/A			12/15/2017	11/15/2046
912803-EW-9	UNITED STATES TREASURY	@			1.A	252,198,280	33.924	195,429,316	576,080,000	307,784,900		8,614,237				2.851	N/A			12/26/2017	02/15/2047
912803-EY-5	UNITED STATES TREASURY	@			1.A	256,313,481	33.559	194,836,140	580,585,000	311,732,406		8,564,951				2.798	N/A			12/26/2017	05/15/2047
912803-EZ-2	UNITED STATES TREASURY	@			1.A	250,548,213	33.131	192,343,186	580,560,000	305,804,005		8,562,682				2.853	N/A			12/26/2017	08/15/2047
912803-FA-6	UNITED STATES TREASURY	@			1.A	116,138,215	32.761	91,658,702	279,783,300	136,390,095		3,165,335				3.126	N/A			12/19/2024	11/15/2047
912803-FE-8	UNITED STATES TREASURY	@			1.A	145,091,940	31.456	112,297,638	357,000,000	174,115,994		5,223,902				3.061	N/A			12/31/2018	08/15/2048
912803-FJ-7	UNITED STATES TREASURY	@			1.A	144,999,090	30.472	90,088,779	295,645,000	164,145,816		3,655,817				2.428	N/A			11/07/2019	05/15/2049
912803-FK-4	UNITED STATES TREASURY	@			1.A	93,584,096	30.049	57,544,274	191,500,000	105,890,368		2,348,792				2.420	N/A			11/08/2019	08/15/2049
912803-FL-2	UNITED STATES TREASURY	@			1.A	100,341,494	29.812	61,591,598	206,600,000	113,513,796		2,517,359				2.421	N/A			11/08/2019	11/15/2049
912803-GP-2	UNITED STATES TREASURY	@			1.A	180,518,553	26.575	152,803,795	575,000,000	180,170,243		(348,310)				4.166	N/A			12/19/2024	02/15/2053
912810-FF-0	UNITED STATES TREASURY	SD			1.A	50,088	103.150	51,575	50,000	50,024		(5)			5.250	5.236	MN	341	2,625	12/10/2003	11/15/2028
912810-FP-8	UNITED STATES TREASURY	SD			1.A	242,215	104.866	225,462	215,000	226,016		(1,536)			5.375	4.411	FA	4,365	11,556	04/07/2011	02/15/2031
912810-PU-6	UNITED STATES TREASURY				1.A	6,312,263	103.598	5,856,729	5,653,300	6,311,003		(1,260)			5.000	3.811	MN	36,700		12/19/2024	05/15/2037
912810-PW-2	UNITED STATES TREASURY				1.A	580,904	97.255	536,459	551,600	580,857		(47)			4.375	3.856	FA	9,115		12/19/2024	02/15/2038
912810-RC-4	UNITED STATES TREASURY				1.A	1,388,438	84.708	1,270,623	1,500,000	1,388,568		130			3.625	4.204	FA	20,538		12/19/2024	08/15/2043
912810-TN-8	UNITED STATES TREASURY				1.A	2,446,219	81.249	2,185,600	2,690,000	2,446,377		158			3.625	4.175	FA	36,832		12/19/2024	02/15/2053
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	1,133,094	98.731	1,115,655	1,130,000	1,130,208		(634)			0.375	0.319	AO	726	4,238	05/29/2020	04/30/2025
91282C-AZ-4	UNITED STATES TREASURY	C			1.A	3,398,566	96.566	3,379,804	3,500,000	3,476,444		25,570			0.375	1.119	MN	1,154	13,125	12/01/2021	11/30/2025
91282C-BT-7	UNITED STATES TREASURY	C			1.A	3,228,302	95.784	3,112,977	3,250,000	3,244,472		4,405			0.750	0.888	MS	6,228	24,375	04/12/2021	03/31/2026
91282C-CZ-2	UNITED STATES TREASURY	C			1.A	493,381	94.369	471,846	500,000	497,621		1,344			0.875	1.151	MS	1,118	4,375	10/20/2021	09/30/2026
91282C-EF-4	UNITED STATES TREASURY	SD			1.A	741,565	96.290	722,177	750,000	746,024		1,698			2.500	2.745	MS	4,791	18,750	04/26/2022	03/31/2027
91282C-EF-4	UNITED STATES TREASURY				1.A	14,831	96.290	14,444	15,000	14,920		34			2.500	2.745	MS	96	375	04/26/2022	03/31/2027
91282C-FB-2	UNITED STATES TREASURY	C			1.A	3,470,891	96.307	3,370,756	3,500,000	3,484,418		5,730			2.750	2.930	JJ	40,279	96,250	08/03/2022	07/31/2027
91282C-FM-8	UNITED STATES TREASURY	SD			1.A	98,859	99.605	99,605	100,000	99,333		224			4.125	4.386	MS	1,054	4,125	11/07/2022	09/30/2027
91282C-GA-3	UNITED STATES TREASURY	C			1.A	2,600,313	99.831	2,595,600	2,600,000	2,600,128		(129)			4.000	3.995	JD	4,857	104,000	01/10/2023	12/15/2025
91282C-GC-9	UNITED STATES TREASURY	C			1.A	2,515,536	98.852	2,471,305	2,500,000	2,509,725		(3,012)			3.875			268	145,313	01/10/2023	12/31/2027
912834-A6-5	UNITED STATES TREASURY	@			1.A	16,432,591	26.649	14,122,697	52,995,000	16,401,505		(31,085)				4.410	N/A			12/19/2024	11/15/2051
912834-B5-6	UNITED STATES TREASURY	@			1.A	32,137,535	26.562	27,495,307	103,512,946	32,076,416		(61,119)				4.364	N/A			12/19/2024	02/15/2052
912834-C5-5	UNITED STATES TREASURY	@			1.A	28,848,011	26.371	24,698,913	93,660,000	28,792,436		(55,575)				4.354	N/A			12/19/2024	05/15/2052
912834-D4-7	UNITED STATES TREASURY	@			1.A	42,345,452	26.230	36,019,725	137,325,000	42,263,453		(81,999)				4.310	N/A			12/19/2024	08/15/2052
912834-F2-9	UNITED STATES TREASURY	@			1.A	32,493,894	26.132	27,519,325	105,310,000	32,430,630		(63,264)				4.268	N/A			12/19/2024	11/15/2052
912834-F9-4	UNITED STATES TREASURY	@			1.A	39,972,083	25.960	33,575,330	129,333,333	39,893,915		(78,168)				4.223	N/A			12/19/2024	02/15/2053
912834-G9-3	UNITED STATES TREASURY	@			1.A	24,304,890	26.027	20,542,894	78,930,000	24,256,949		(47,942)				4.200	N/A			12/19/2024	05/15/2053
912834-H8-4	UNITED STATES TREASURY	@			1.A	12,058,125	25.915	10,193,227	39,333,333	12,034,117		(24,008)				4.179	N/A			12/19/2024	08/15/2053
912834-J6-6	UNITED STATES TREASURY	@			1.A	1,219,375	25.604	1,024,172	4,000,000	1,216,922		(2,453)				4.162	N/A			12/19/2024	11/15/2053
912834-WJ-3	UNITED STATES TREASURY	@			1.A	28,637,000	27.590	24,720,562	89,600,000	28,585,640		(51,360)				4.462	N/A			12/19/2024	11/15/2050
912834-WR-5	UNITED STATES TREASURY	@			1.A	17,352,152	27.303	14,945,503	54,740,000	17,320,584		(31,569)				4.451	N/A			12/19/2024	02/15/2051
912834-WZ-7	UNITED STATES TREASURY	@			1.A	17,353,223	27.085	14,906,357	55,035,000	17,321,294		(31,930)				4.430	N/A			12/19/2024	05/15/2051
912834-XG-8	UNITED STATES TREASURY	@			1.A	44,902,628	26.862	38,727,955	144,175,000	44,818,560		(84,068)				4.435	N/A			12/19/2024	08/15/2051
0019999999 – U.S. Governments, Issuer Obligations						2,115,960,336	XXX	1,628,036,346	5,233,587,812	2,440,336,695		50,795,669			XXX	XXX	XXX	180,729	458,553	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS	CF		4	1.A	818,753	102.032	826,001	809,550	809,286		(844)			5.500	5.470	MON	3,710	43,227	09/23/2009	08/16/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS	CF		4	1.A	1,503,550	102.062	1,515,674	1,485,050	1,485,182		235			5.500	5.451	MON	6,806	81,678	09/23/2009	08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS	C		4	1.A	538,653	103.686	544,204	524,859	525,104		(55)			6.000	5.842	MON	2,624	31,492	09/23/2009	08/16/2039
38374F-P6-5	GNR 0418B Z - CMO/RMBS	C		4	1.A	360,009	98.930	310,461	313,819	339,618		(3,269)			4.500	2.006	MON	1,177	14,122	09/28/2012	03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS	C		4	1.A	196,555	99.014	178,272	180,048	189,458		(394)			4.500	2.950	MON	675	8,102	09/28/2012	02/16/2034
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	C		4	1.A	764,009	101.440	757,900	747,138	745,779		(1,297)			6.000	5.890	MON	3,736	43,405	09/23/2009	05/20/2039
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS	O		4	1.A	2,081,549	101.440	1,896,403	1,869,474	1,933,538		(18,794)			6.000	5.067	MON	9,347	108,606	09/27/2018	05/20/2039
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS	C		4	1.A	701,641	102.346	702,246	686,147	685,521		(1,068)			6.000	5.901	MON	3,431	39,861	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS	C		4	1.A	26,117	101.298	26,065	25,731	25,819		(2)			5.500	5.341	MON	118	1,415	09/23/2009	05/16/2039
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS			4	1.A	66,587	101.298	64,894	64,063	64,384		(7)			5.500	5.179	MON	294	3,966	05/11/2010	05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS	C		4	1.A	329,792	101.929	331,481	325,209	325,845		(28)			5.500	5.414	MON	1,491	17,886	09/23/2009	06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS	C		4	1.A	296,413	103.788	298,936	288,026	290,046		395			6.000	5.788	MON	1,440	17,282	09/23/2009	07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS	C		4	1.A	433,867	101.610	435,022	428,129	428,229		(116)			5.500	5.429	MON	1,962	23,547	09/23/2009	09/16/2039
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	O		4	1.A	130,669	86.625	119,853	138,358	131,781		(36)			3.000	3.634	MON	346	4,151	12/08/2017	11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	O		4	1.A	190,832	89.141	170,474	191,241	190,872		3			3.500	3.527	MON	558	6,693	01/05/2018	11/20/2047
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	O		4	1.A	233,190	69.229	171,195	247,288	237,423		849			3.000	3.262	MON	618	7,299	12/08/2017	11/20/2047
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS			4	1.A	430,866	91.715	401,838	438,138	434,064		(81)			4.000	4.123	MON	1,460	18,986	01/28/2019	11/20/2048
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS			4	1.A	529,398	51.989	280,751	540,023	530,662		408			2.500	2.587	MON	1,125	13,320	11/16/2021	11/20/2051
38383V-8C-5	GNR 2023-023 ZC - CMO/RMBS			4	1.A	1,808,777	96.738	1,834,904	1,896,776	1,816,296		6,214			5.500	5.871	MON	8,694	101,280	09/14/2023	02/20/2053
38383V-MM-7	GNR 2023-003 EZ - CMO/RMBS			4	1.A	783,767	91.238	752,957	825,267	785,487		1,720			5.000	5.291	MON	3,439	33,611	01/29/2024	01/20/2053
38384D-DR-5	GNR 2023-154 Z - CMO/RMBS			4	1.A	7,142,815	103.928	7,526,990	7,242,490	7,156,391		12,199			6.500	6.737	MON	39,230	454,598	10/18/2023	10/20/2053
38384D-MN-4	GNR 2023-163 BZ - CMO/RMBS			4	1.A	1,508,638	97.895	1,574,623	1,608,482	1,514,756		4,851			6.000	6.391	MON	8,042	93,444	10/03/2023	10/20/2053
38384K-GJ-4	GNR 2024-045 BZ - CMO/RMBS			4	1.A	1,269,149	96.394	1,235,241	1,281,446	1,269,600		452			5.500	5.604	MON	5,873	51,668	03/05/2024	03/20/2054
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						22,145,595	XXX	21,956,385	22,156,751	21,915,142		1,333			XXX	XXX	XXX	106,197	1,219,640	XXX	XXX
U.S. Governments, Commercial Mortgage-Backed Securities																					
38373M-6D-7	GNR 2009-027 Z - CMBS			4	1.A	78,198	99.723	77,981	78,198	78,198					5.366	5.385	MON	350	4,214	03/23/2009	01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS	C		4	1.A	76,971	99.722	67,181	67,368	71,063		(474)			5.188	3.065	MON	291	3,495	09/28/2012	09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS	C		4	1.A	531,301	99.402	458,003	460,758	484,414		(3,878)			5.697	3.241	MON	2,187	26,244	09/28/2012	11/16/2043
38373M-WW-6	GNR 2007-013 Z - CMBS			4	1.A	9,193	99.722	9,588	9,614	9,440		21			5.000	5.677	MON	40	481	04/02/2009	09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS			4	1.A		101.078								6.146	3.988	MON	633		09/25/2012	10/16/2042
38374L-Q5-3	GNR 2005-067 Z - CMBS			4	1.A	14,676	99.722	15,244	15,287	14,972		20			4.723	5.293	MON	60	722	07/27/2010	08/16/2045
38376G-UP-3	GNR 2010-100 Z - CMBS			4	1.A	99,714	90.737	102,618	113,093	105,171		388			4.300	5.948	MON	405	4,896	07/09/2010	10/16/2052
38378B-WL-9	GNR 2012-079 Z - CMBS	C		4	1.A	425,800	62.679	288,777	460,725	438,330		1,220			2.832	3.326	MON	1,087	12,851	06/22/2012	05/16/2054
0039999999 – U.S. Governments, Commercial Mortgage-Backed Securities						1,235,853	XXX	1,019,392	1,205,044	1,201,588		(2,702)			XXX	XXX	XXX	5,054	52,904	XXX	XXX
U.S. Governments, Other Loan-Backed and Structured Securities																					
83162C-PK-3	SBAP 2005-20 B A - ABS	O		4	1.A	13,597	99.937	12,855	12,864	12,910		(184)			4.950	2.720	MS	212	637	04/01/2017	03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	171,805	102.851	176,703	171,805	171,820		14			6.770	6.759	MN	1,939	11,631	11/04/2008	11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS			4	1.A		101.588								6.220	6.215	JD		(6)	12/09/2008	12/01/2028
0049999999 – U.S. Governments, Other Loan-Backed and Structured Securities						185,402	XXX	189,559	184,669	184,729		(170)			XXX	XXX	XXX	2,151	12,262	XXX	XXX
0109999999 – Subtotals – U.S. Governments						2,139,527,186	XXX	1,651,201,682	5,257,134,276	2,463,638,154		50,794,130			XXX	XXX	XXX	294,131	1,743,358	XXX	XXX
All Other Governments, Issuer Obligations																					
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA	O	C	1	2.A FE	5,158,370	93.841	4,688,297	4,996,000	5,108,798		(9,082)			4.950	4.660	JJ	104,416	247,302	09/27/2018	07/29/2035
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C	1,2	1.F FE	2,704,275	66.050	2,431,301	3,681,000	2,704,846		570			3.375	5.273	FA	45,207		12/19/2024	08/20/2050
105756-BB-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C		3.B FE	1,178,642	108.974	1,089,737	1,000,000	1,178,224		(418)			8.250	5.701	JJ	36,896		12/19/2024	01/20/2034
195325-BK-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C		3.A FE	1,183,885	95.101	1,108,878	1,166,000	1,183,882		(3)			7.375	7.187	MS	24,603		12/19/2024	09/18/2037
195325-BR-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	1,573,476	73.500	1,432,515	1,949,000	1,573,779		303			5.625	7.540	FA	38,066		12/19/2024	02/26/2044
195325-CU-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	8,942,513	67.400	8,179,664	12,136,000	8,944,569		2,056			5.000	7.543	JD	26,969		12/19/2024	06/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
195325-DL-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	1,938,429	95.482	1,919,178	2,010,000	1,939,313		884			3.875	5.512	AO	14,279		12/19/2024	04/25/2027
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE CHILE		C		2.A FE	628,085	82.083	574,582	700,000	628,149		64			4.875	5.748	MN	5,403		12/19/2024	11/04/2044
279158-AJ-8	ECOPETROL SA		C	1	3.A FE	626,521	68.893	573,875	833,000	626,644		123			5.875	8.440	MN	4,486		12/19/2024	05/28/2045
29135L-AJ-9	EMIRATE OF ABU DHABI UNITED ARAB EMIRATES (GOVERNMENT)		C		1.C FE	5,287,480	76.404	4,202,237	5,500,000	5,306,324		4,307			3.875	4.100	AO	44,401	213,125	04/08/2020	04/16/2050
31424E-AC-6	HUNGARY (GOVERNMENT)	C	C		1.D FE	242,463	72.218	180,545	250,000	243,383		297			2.875	3.078	AO	1,438	7,188	10/06/2021	10/19/2041
445545-AF-3	HUNGARY (GOVERNMENT)		C		2.B FE	1,388,352	110.840	1,292,392	1,166,000	1,388,115		(238)			7.625	5.798	MS	22,721		12/19/2024	03/29/2041
445545-AT-3	HUNGARY (GOVERNMENT)		C		2.B FE	2,623,973	101.594	2,365,099	2,328,000	2,623,872		(101)			6.750	5.820	MS	41,904		12/19/2024	09/25/2052
46513J-B4-2	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	2,733,173	70.648	2,642,217	3,740,000	2,733,711		538			3.875	5.936	JJ	71,657		12/19/2024	07/03/2050
46513J-B5-9	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	457,436	69.650	433,920	623,000	457,442		7			4.500	6.135	AO	6,853		12/19/2024	04/03/2120
46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	407,017	64.844	389,064	600,000	407,126		109			3.375	5.832	JJ	9,338		12/19/2024	01/15/2050
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.F FE	4,122,578	75.800	3,802,128	5,016,000	4,124,570		810			4.125	5.468	JJ	94,259	45,375	12/19/2024	01/17/2048
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	O	C		1.F FE	3,220,685	75.800	2,463,500	3,250,000	3,224,661		644			4.125	4.178	JJ	134,063	134,063	01/10/2018	01/17/2048
71654Q-CC-4	PETROLEOS MEXICANOS	O	C	1	4.A FE	1,351,598	68.747	975,524	1,419,000	1,357,228		1,069			6.750	7.140	MS	26,606	95,783	09/27/2018	09/21/2047
71654Q-CG-5	PETROLEOS MEXICANOS	O	C	1	4.A FE	601,800	96.677	570,396	590,000	593,673		(1,520)			6.500	6.192	MS	11,505	38,350	09/27/2018	03/13/2027
731011-AW-2	POLAND, REPUBLIC OF (GOVERNMENT)		C	2	1.G FE	670,838	92.390	605,153	655,000	670,836		(2)			5.500	5.332	AO	8,706		12/19/2024	04/04/2053
74730D-AD-5	QATARENERGY	C	C	1,2	1.C FE	250,000	68.423	171,058	250,000	250,000					3.300	3.300	JJ	3,873	8,250	06/30/2021	07/12/2051
77586R-AC-4	ROMANIA (GOVERNMENT)		C		2.C FE	1,297,429	88.956	1,156,424	1,300,000	1,297,460		32			6.125	6.142	JJ	35,168		12/19/2024	01/22/2044
91086Q-BE-7	MEXICO (UNITED MEXICAN STATES) GOVERNME		C	1	2.B FE	5,165,829	86.565	4,684,874	5,412,000	5,166,128		299			5.550	5.940	JJ	133,496		12/19/2024	01/21/2045
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA	O	D	1	2.A FE	247,800	93.841	225,218	240,000	245,442		(426)			4.950	4.660	JJ	5,016	11,880	09/27/2018	07/29/2035
0219999999 – All Other Governments, Issuer Obligations						54,002,647	XXX	48,157,772	60,810,000	53,978,177		322			XXX	XXX	XXX	878,340	801,315	XXX	XXX
0309999999 – Subtotals – All Other Governments						54,002,647	XXX	48,157,772	60,810,000	53,978,177		322			XXX	XXX	XXX	878,340	801,315	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063B-JC-7	CALIFORNIA STATE	O		1	1.C FE	30,952,606	119.084	23,447,640	19,690,000	28,374,489		(392,372)			7.600	3.852	MN	249,407	1,496,440	09/11/2017	11/01/2040
13063B-JC-7	CALIFORNIA STATE			1	1.C FE	7,330,526	119.084	5,638,627	4,735,000	6,819,220		(94,114)			7.600	3.858	MN	59,977	359,860	03/26/2020	11/01/2040
373384-L5-3	GEORGIA ST	SD		1	1.A FE	4,046,992	99.957	4,063,252	4,065,000	4,064,840		1,877			3.800	3.848	FA	64,363	154,470	07/31/2013	02/01/2025
373385-DS-9	GEORGIA ST			1,2	1.A FE	499,785	89.367	446,835	500,000	499,862		8			3.950	3.953	JJ	9,875	19,750	07/25/2018	07/01/2037
452152-FP-1	ILLINOIS ST	O			1.E FE	6,735,884	98.980	6,521,032	6,588,232	6,685,455		(9,154)			5.100	4.883	JD	28,000	336,000	10/31/2018	06/01/2033
452152-FP-1	ILLINOIS ST	C			1.E FE	234,920	98.980	232,894	235,294	235,068		21			5.100	5.114	JD	1,000	12,000	11/16/2016	06/01/2033
57582P-UE-8	MASSACHUSETTS COMMONWEALTH			1	1.B FE	9,949,040	99.444	7,955,520	8,000,000	9,461,397		(71,432)			5.456	3.836	JJ	218,240	436,480	04/01/2017	12/01/2039
57582P-WH-9	MASSACHUSETTS COMMONWEALTH	C		1	1.B FE	218,360	97.442	194,884	200,000	207,582		(1,253)			4.500	3.718	FA	3,750	9,000	11/12/2014	08/01/2031
64966Q-L6-5	NEW YORK CITY				1.C FE	2,455,062	97.143	2,200,289	2,265,000	2,454,979		(83)			5.263	4.717	AO	29,802		12/19/2024	10/01/2052
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						62,423,175	XXX	50,700,973	46,278,526	58,802,891		(566,502)			XXX	XXX	XXX	664,413	2,824,000	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						62,423,175	XXX	50,700,973	46,278,526	58,802,891		(566,502)			XXX	XXX	XXX	664,413	2,824,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
010878-BA-3	ALAMEDA CNTY CALIF	O		2	1.A FE	4,213,393	87.613	3,723,553	4,250,000	4,222,044		1,520			3.820	3.882	FA	67,646	162,350	10/25/2018	08/01/2038
016059-DQ-7	ALHAMBRA CALIF UNI SCH DIST	@			1.C FE	852,660	57.893	1,157,860	2,000,000	1,138,674		43,143				3.900	N/A			06/29/2017	08/01/2039
03667P-ER-9	ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST	@		3	1.C FE	701,805	61.118	916,770	1,500,000	1,485,735		116,020				4.183	N/A			03/22/2018	08/01/2036
080401-RF-1	BELMONT MASS	C		2	1.A FE	270,410	98.116	245,290	250,000	258,735		(2,575)			4.000	2.850	MS	2,944	10,000	03/17/2020	03/15/2049
088023-LA-2	BEVERLY HILLS CALIF UNI SCH DIST	C		3	1.B FE	252,190	63.729	318,645	500,000	354,087		12,625				3.510	N/A			11/03/2016	08/01/2036
088023-MA-1	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1.B FE	1,225,840	56.606	1,556,665	2,750,000	1,577,724		63,234				4.133	N/A			10/26/2018	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DIST	@		3	1.B FE	164,010	59.288	207,508	350,000	225,183		9,942				4.084	N/A			10/26/2018	08/01/2037
101565-YS-2	BOULDER LARIMER & WELD CNTYS COLO ST VRA	C		2	1.B FE	4,129,922	100.227	3,778,558	3,770,000	3,770,000					5.790	5.790	JD	9,701	218,283	02/14/2014	12/15/2033
139015-QV-6	CANYON TEX INDPT SCH DIST			2	1.A FE	518,705	100.466	502,330	500,000	507,276		(2,169)			4.000	3.504	FA	7,556	20,000	01/25/2019	02/15/2039
167486-ZQ-5	CHICAGO ILL	O			1.E FE	2,397,420	101.278	1,924,282	1,900,000	2,313,708		(13,420)			6.314	4.585	JJ	59,983	119,966	11/02/2017	01/01/2044
167486-ZQ-5	CHICAGO ILL				1.E FE	883,260	101.278	708,946	700,000	852,469		(4,946)			6.314	4.584	JJ	22,099	44,198	11/02/2017	01/01/2044
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	502,343	55.691	417,683	750,000	540,661		12,992				2.447	N/A			12/16/2021	06/15/2038
178882-NH-5	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	693,780	31.579	473,685	1,500,000	791,076		21,288				2.747	N/A			03/05/2020	06/15/2048
179162-GF-3	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1.B FE	258,580	64.560	322,800	500,000	329,117		12,904				4.040	N/A			12/12/2018	06/15/2035
179162-GL-0	CLACKAMAS CNTY ORE SCH DIST NO 62 C OREG	@		3	1.B FE	366,480	43.553	435,530	1,000,000	474,231		19,842				4.320	N/A			12/12/2018	06/15/2042
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	733,075	47.509	831,408	1,750,000	821,137		34,587				4.350	N/A			05/10/2022	08/01/2042
190335-KB-4	COAST CMNTY COLLEGE DIST CALIF	@		3	1.B FE	693,490	45.127	789,723	1,750,000	778,002		33,208				4.410	N/A			05/10/2022	08/01/2043
204736-FM-9	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	261,360	52.854	264,270	500,000	308,822		9,503				3.150	N/A			08/08/2019	06/01/2040
204736-FP-2	COMPTON CALIF UNI SCH DIST	@		3	1.D FE	241,160	47.669	238,345	500,000	286,155		9,024				3.230	N/A			08/08/2019	06/01/2042
232723-HP-4	CYPRESS CALIF ELEM SCH DIST	@			1.D FE	4,244,512	32.383	5,116,514	15,800,000	5,990,489		282,053				4.294	N/A			08/21/2017	08/01/2048
232769-DV-8	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	509,690	101.042	505,210	500,000	503,640		(1,080)			4.000	3.751	FA	7,556	20,000	10/18/2018	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS TEX INDPT SCH DIST	O		2	1.A FE	1,010,770	100.552	1,005,520	1,000,000	1,004,057		(1,201)			4.000	3.861	FA	15,111	40,000	10/18/2018	02/15/2038
242559-QJ-4	DEARBORN MICH	O		2	1.D FE	1,024,530	99.808	998,080	1,000,000	1,006,827		(2,868)			4.000	3.681	AO	10,000	40,000	02/21/2018	04/01/2043
247029-EB-3	DELL RAPIDS S D SCH DIST NO 49-3	C		1	1.D FE	322,244	100.678	324,429	322,244	322,244					6.050	6.049	JD	1,625	19,496	06/14/2010	06/01/2025
283770-MC-6	EL PASO TEX INDPT SCH DIST			2	1.A FE	784,575	100.654	754,905	750,000	763,245		(3,957)			4.000	3.399	FA	11,333	30,000	01/31/2019	08/15/2037
283770-ME-2	EL PASO TEX INDPT SCH DIST			2	1.A FE	1,072,964	100.198	1,037,049	1,035,000	1,049,573		(4,343)			4.000	3.520	FA	15,640	41,400	01/31/2019	08/15/2039
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	1,394,734	85.050	1,157,289	1,360,716	1,392,193		(500)			6.090	5.915	JJ	38,211	82,868	01/24/2019	01/15/2051
410360-JT-9	HANFORD CALIF JT UN HIGH SCH DIST	@		3	1.D FE	408,912	45.883	550,596	1,200,000	548,718		23,884				4.500	N/A			04/27/2018	08/01/2042
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	182,256	50.627	159,475	315,000	210,543		6,591				3.206	N/A			05/29/2020	09/01/2037
432272-GD-8	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	104,257	50.627	101,254	200,000	118,502		4,681				4.082	N/A			04/19/2022	09/01/2037
432272-GF-3	HILLSBOROUGH CALIF SCH DIST	@		3	1.A FE	662,200	44.767	559,588	1,250,000	769,427		25,040				3.336	N/A			05/29/2020	09/01/2039
432272-GG-1	HILLSBOROUGH CALIF SCH DIST	C		3	1.A FE	126,863	42.056	105,140	250,000	147,734		4,878				3.386	N/A			05/29/2020	09/01/2040
442331-3K-8	HOUSTON CITY	C		1	1.D FE	1,145,000	84.148	963,495	1,145,000	1,145,000					3.961	3.961	MS	15,118	45,353	12/20/2017	03/01/2047
44236P-MD-7	HOUSTON TEX CMNTY COLLEGE SYS			2	1.B FE	100,000	69.764	69,764	100,000	100,000					2.259	2.259	FA	853	2,259	01/22/2021	02/15/2039
44563@-AE-5	HUNT MH BORROWER LLC FEE II			5	1.F PL	38,695,560	100.510	38,892,907	38,695,560	38,695,560					6.200	6.200	JD	199,927	2,399,125	11/27/2019	12/01/2055
44563@-AF-2	HUNT FEE III 2021-1			5	1.F PL	3,796,553	100.510	3,729,239	3,710,316	3,795,808		(1,292)			6.200	6.034	JD	19,170	230,040	09/29/2021	12/01/2055
44563@-AG-0	HUNT FEE III 2021-2			5	1.F PL	5,548,254	100.510	5,588,226	5,559,871	5,549,267		250			4.250	4.261	JD	19,035	340,614	10/20/2021	12/01/2055
44563@-AH-8	HUNT FEE IV 2023			2	1.F PL	35,718,978	100.510	35,901,145	35,718,978	35,718,978					6.200	6.200	N/A	184,548	2,214,577	10/25/2023	12/01/2055
50207#-AA-0	LMH FEE			2,5	2.B PL	3,395,998	100.400	3,393,914	3,380,392	3,386,143		(246)			5.900	4.532	JD	106,240	199,443	07/18/2016	06/21/2048
50208@-AA-1	LMH FEE II			2	2.B PL	31,242,489	97.310	30,402,066	31,242,489	31,242,489					4.350	4.350	JD	37,751	1,359,048	11/20/2020	06/21/2048
50208@-AB-9	LMH FEE II-2			2,5	2.B PL	3,906,514	97.400	3,804,945	3,906,514	3,906,514					4.400	4.400	N/A	33,422	171,887	12/07/2020	06/21/2048
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	115,978	27.028	67,570	250,000	127,880		3,200				2.550	N/A			02/10/2021	06/15/2051
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST	O		1	1.B FE	7,538,587	111.251	5,534,737	4,975,000	7,189,069		(52,837)			6.750	3.915	FA	139,922	335,813	07/07/2017	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	1,505,580	111.251	1,112,510	1,000,000	1,437,188		(10,374)			6.750	3.953	FA	28,125	67,500	07/07/2017	08/01/2049
567609-CS-9	MARIEMONT OHIO CITY SCH DIST	C		1	1.C FE	252,728	101.569	253,923	250,000	250,459		(223)			5.150	5.048	JD	1,073	12,875	08/19/2010	12/01/2026
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	2,000,000	89.107	1,782,140	2,000,000	2,000,000					4.032	4.032	FA	33,600	80,640	01/25/2019	08/01/2038
569203-NT-5	MARION & POLK CNTYS ORE SCH DIST NO 24J	@		3	1.B FE	593,940	49.520	495,200	1,000,000	667,755		17,222				2.630	N/A			06/25/2020	06/15/2040
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	C		1	1.B FE	4,035,035	101.212	3,744,844	3,700,000	3,897,818		(15,928)			5.707	4.643	JJ	105,580	211,159	02/14/2014	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		1	1.B FE	116,657	101.212	101,212	100,000	111,307		(948)			5.707	3.541	JJ	2,854	5,707	09/12/2018	07/01/2034
592112-TN-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	O		2	1.B FE	254,413	100.312	250,780	250,000	251,778		(467)			4.000	3.781	JJ	5,000	10,000	10/16/2018	07/01/2036
592112-TP-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.B FE	2,027,140	100.141	2,002,820	2,000,000	2,011,024		(2,890)			4.000	3.830	JJ	40,000	80,000	11/02/2018	07/01/2037
64966J-AR-7	NEW YORK CITY			1	1.C FE	1,229,842	104.967	997,187	950,000	1,172,324		(12,991)			6.271	3.531	JD	4,965	59,575	03/26/2020	12/01/2037
652113-XD-8	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	1,684,328	53.602	2,010,075	3,750,000	2,121,754			76,103			3.686	N/A			03/26/2020	08/01/2040
652113-XF-3	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	2,120,117	48.501	2,720,906	5,610,000	2,827,674		108,051				3.934	N/A			08/01/2017	08/01/2042
652113-XG-1	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	286,950	46.123	345,923	750,000	322,113		14,322				4.600	N/A			06/14/2022	08/01/2043
652113-XH-9	NEWPORT MESA CALIF UNI SCH DIST	@		3	1.B FE	1,825,326	43.818	2,322,354	5,300,000	2,440,389		94,757				4.000	N/A			03/20/2018	08/01/2044
671205-4Z-2	OAK GROVE CALIF SCH DIST			2	1.D FE	177,500	68.864	172,160	250,000	182,369		1,984			2.870	5.064	FA	2,990	7,175	06/13/2022	08/01/2044
671205-X4-9	OAK GROVE CALIF SCH DIST	O		3	1.D FE	717,300	61.187	917,805	1,500,000	974,827		42,765				5.840	FA			12/12/2018	08/01/2042
671205-X9-8	OAK GROVE CALIF SCH DIST	O		3	1.D FE	243,415	62.136	310,680	500,000	331,287		14,592				5.851	FA			12/12/2018	08/01/2038
68609T-A6-5	OREGON	C		1.2	1.B FE	250,000	69.389	173,473	250,000	250,000					2.419	2.419	FA	2,520	6,048	07/09/2020	08/01/2043
717883-A6-9	PHILADELPHIA PA SCH DIST			2	1.D FE	1,249,030	109.386	1,350,917	1,235,000	1,247,652		(1,195)			5.250	5.102	MS	21,613	51,330	10/20/2023	09/01/2043
720424-A7-5	PIERCE CNTY WASH SCH DIST NO 010 TACOMA	C		1	1.B FE	250,000	72.256	180,640	250,000	250,000					2.357	2.357	JD	491	5,893	07/09/2020	12/01/2039
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	O			1.B FE	285,377	100.522	271,409	270,000	274,813		(1,863)			4.810	4.028	JD	1,082	12,987	09/12/2018	06/01/2027
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	C			1.B FE	47,563	100.522	45,235	45,000	45,802		(310)			4.810	4.028	JD	180	2,165	09/12/2018	06/01/2027
738850-QZ-2	POWAY CALIF UNI SCH DIST	@			1.D FE	391,945	71.658	358,290	500,000	420,303		7,547				1.820	N/A			02/19/2021	08/01/2034
738850-RF-5	POWAY CALIF UNI SCH DIST	@			1.D FE	361,200	54.866	1,371,650	2,500,000	883,130		57,045				6.790	N/A			07/29/2011	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	673,800	52.294	2,614,700	5,000,000	1,649,547		106,699				6.800	N/A			07/29/2011	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	2,313,760	38.499	3,079,920	8,000,000	3,046,152		133,271				4.524	N/A			11/06/2018	08/01/2046
752147-FL-7	RANCHO SANTIAGO CALIF CMNTY COLLEGE DIST	C			1.C FE	242,256	83.093	332,372	400,000	335,192		11,464				3.670	N/A			11/14/2016	09/01/2030
762494-RS-3	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	475,320	47.021	470,210	1,000,000	561,441		18,132				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	456,770	44.637	446,370	1,000,000	540,338		17,605				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO CALIF UNI SCH DIST	@		3	1.D FE	440,810	42.333	423,330	1,000,000	521,720		17,049				3.350	N/A			11/07/2019	08/01/2044
796711-C3-1	SAN BERNARDINO CALIF CITY UNI SCH DIST	O		2	1.E FE	249,063	99.874	249,685	250,000	249,237		29			4.000	4.024	FA	4,167	10,000	11/15/2018	08/01/2042
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST	@			1.C FE	354,440	43.189	431,890	1,000,000	464,862		17,832				3.950	N/A			01/23/2018	08/01/2044
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			2	1.B FE	432,945	66.508	498,810	750,000	443,990		5,301			2.856	6.073	FA	8,925	21,420	11/03/2022	08/01/2049
797355-5X-8	SAN DIEGO CALIF UNI SCH DIST			2	1.C FE	1,485,000	99.356	1,490,340	1,500,000	1,486,656		358			4.000	4.061	JJ	30,000	60,000	03/20/2020	07/01/2047
797355-6N-9	SAN DIEGO CALIF UNI SCH DIST	@		3	1.C FE	936,015	79.478	1,192,170	1,500,000	1,196,365		40,913				3.510	N/A			11/29/2017	07/01/2031
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	778,738	66.921	836,513	1,250,000	894,520		25,653				2.931	N/A			03/26/2020	07/01/2036
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,061,350	45.896	1,147,400	2,500,000	1,289,249		43,049				3.425	N/A			04/05/2019	07/01/2044
798339-HD-2	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	91.975	229,938	250,000	250,000					4.090	4.090	FA	4,260	10,225	02/17/2017	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
798339-HE-0	SAN JUAN CAPISTRANO CALIF	C		2	1.A FE	250,000	88.735	221,838	250,000	250,000					4.190	4.190	FA	4,365	10,475	02/17/2017	08/01/2040
798755-DQ-4	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	512,400	31.601	632,020	2,000,000	670,264		27,005				4.155	N/A			06/18/2018	08/01/2051
798755-FP-4	SAN MARCOS CALIF UNI SCH DIST	C		2	1.D FE	258,848	101.070	252,675	250,000	252,938		(1,068)			4.000	3.520	FA	4,167	10,000	12/13/2018	08/01/2037
802385-QU-1	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	495,000	99.205	496,025	500,000	495,546		119			4.000	4.061	FA	8,333	20,000	03/20/2020	08/01/2047
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST	C		2	1.C FE	254,315	72.400	181,000	250,000	252,242		(447)			3.404	3.192	FA	3,546	8,510	01/24/2020	08/01/2049
852519-LQ-8	STAFFORD TEX MUN SCH DIST	C		1	1.A FE	252,090	76.105	190,263	250,000	251,721		(79)			3.084	3.031	FA	2,913	7,710	01/09/2020	08/15/2041
882830-BH-4	TEXAS TRANSN COMMN	C		1.2	1.A FE	250,000	67.583	168,958	250,000	250,000					2.472	2.472	AO	1,545	6,180	07/16/2020	10/01/2044
938429-X5-1	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@		3	1.B FE	789,460	44.592	891,840	2,000,000	885,857		40,378				4.720	N/A			06/29/2022	06/15/2042
938429-Y3-5	WASHINGTON CNTY ORE SCH DIST NO 48J BEAV	@		3	1.B FE	3,601,710	32.084	4,170,920	13,000,000	4,053,766		196,371				5.028	N/A			10/24/2022	06/15/2048
94985X-AF-6	WELLS FARGO BANK, NATIONAL ASSOCIATION				1.E FE	996,130	107.742	996,611	925,000	994,912		(1,182)			6.734	6.113	MS	20,763	47,980	04/15/2024	09/01/2047
983068-7D-3	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	51,503	41.389	68,292	165,000	68,069		2,670				4.042	N/A			01/29/2018	08/15/2046
983068-7U-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	42,739	47.051	56,461	120,000	56,296		2,180				3.988	N/A			01/30/2018	08/15/2043
983068-7X-9	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	416,707	34.536	461,056	1,335,000	552,608		22,089				4.121	N/A			01/29/2018	08/15/2046
983068-8G-5	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	393,129	57.500	474,375	825,000	502,402		19,359				3.968	N/A			10/02/2018	08/15/2037
983068-8N-0	WYLIE TEX INDPT SCH DIST	@		3	1.A FE	331,229	40.800	379,440	930,000	438,082		17,356				4.083	N/A			01/30/2018	08/15/2043
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						203,363,208	XXX	205,914,457	262,797,081	212,994,475		1,808,279			XXX	XXX	XXX	1,368,446	8,972,269	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						203,363,208	XXX	205,914,457	262,797,081	212,994,475		1,808,279			XXX	XXX	XXX	1,368,446	8,972,269	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
00164T-AB-4	AMCEST 2007 A A38 - ABS	C		1	1.F FE	317,081	96.469	327,994	340,000	327,450		1,078			5.870	6.438	JJ	9,203	19,958	07/22/2010	01/15/2038
00164T-AB-4	AMCEST 2007 A A38 - ABS			1	1.F FE	559,554	96.469	578,812	600,000	577,719		1,801			5.870	6.441	JJ	16,240	35,220	07/22/2010	01/15/2038
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R	C		2	1.E FE	1,186,238	92.095	1,151,188	1,250,000	1,196,204		1,120			5.250	5.584	FA	24,792	65,625	06/20/2013	02/15/2048
01030U-AC-9	ALABAMA HOUSING FINANCE AUTHORITY				1.A FE	625,000	108.544	678,400	625,000	625,000					5.230	5.275	MON	2,815	33,232	09/21/2023	10/01/2041
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE	C		1	1.B FE	1,068,450	112.244	841,830	750,000	1,023,531		(8,549)			7.046	4.301	JD	4,404	52,845	03/05/2019	12/01/2044
010869-JR-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			2	1.E FE	457,940	56.407	564,070	1,000,000	458,975		420				5.760	AO			07/01/2022	10/01/2051
01170R-JE-3	ALASKA HOUSING FINANCE CORPORATION			2	1.B FE	3,910,947	75.892	3,995,714	5,265,000	3,959,977		38,230			2.900	4.856	JD	12,724	152,685	09/12/2023	12/01/2044
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	1,252,517	116.239	970,596	835,000	1,205,103		(7,794)			7.499	4.527	FA	23,655	62,617	01/22/2018	02/15/2050
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	O		1	1.F FE	2,422,698	117.928	1,875,055	1,590,000	2,251,556		(28,115)			7.834	4.244	FA	47,056	124,561	03/02/2018	02/15/2041
041806-RL-6	ARLINGTON HIGHER EDUCATION FINANCE CORPO	O		2	1.A FE	812,896	100.962	807,696	800,000	805,336		(1,350)			4.000	3.801	FA	12,089	32,000	10/19/2018	08/15/2034
041806-RN-2	ARLINGTON HIGHER EDUCATION FINANCE CORPO	O		2	1.A FE	402,552	100.531	402,124	400,000	401,056		(266)			4.000	3.921	FA	6,044	16,000	10/19/2018	08/15/2036
041806-RQ-5	ARLINGTON HIGHER EDUCATION FINANCE CORPO			2	1.A FE	1,000,000	100.116	1,001,160	1,000,000	1,000,000					4.000	4.000	FA	15,111	40,000	10/31/2018	08/15/2038
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV	O		1	1.B FE	2,233,880	96.817	1,936,340	2,000,000	2,203,285		(5,068)			5.100	4.392	JD	8,500	102,000	02/27/2018	12/01/2047
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.B FE	1,233,245	96.817	1,210,213	1,250,000	1,235,505		225			5.100	5.179	JD	5,313	63,750	07/08/2022	12/01/2047
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1.2	1.E FE	169,448	77.310	154,620	200,000	174,645		1,927			2.310	3.791	MN	590	4,620	04/05/2022	11/15/2034
052451-BH-3	AUSTIN TEX RENT CAR SPL FAC REV			1.2	1.E FE	250,000	71.530	178,825	250,000	250,000					2.858	2.858	MN	913	7,145	02/10/2021	11/15/2042

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	9,115,920	105.690	8,455,200	8,000,000	9,115,306		(614)			6.263	5.240	AO	125,260		12/19/2024	04/01/2049
088518-CL-7	BEXAR CNTY TEX REV	O		1	1.B FE	7,299,260	107.945	6,584,645	6,100,000	6,858,289		(79,961)			6.980	4.998	FA	160,850	425,780	09/27/2018	08/15/2032
115117-MD-2	BROWARD CNTY FLA WTR & SWR UTIL REV	C		2	1.B FE	270,175	100.395	250,988	250,000	260,756		(2,080)			4.000	3.020	AO	2,500	10,000	03/12/2020	10/01/2042
13032U-MN-5	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.D FE	2,185,303	99.997	2,184,934	2,185,000	2,185,306		3			4.000	3.993	MN	14,567		12/19/2024	11/01/2044
13033L-4M-6	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.F FE	476,002	96.871	484,355	500,000	476,028		26			4.250	4.622	AO	5,313		12/19/2024	10/01/2044
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV			2	1.C FE	750,000	76.397	572,978	750,000	750,000					3.071	3.071	AO	4,862	23,033	02/25/2021	10/15/2040
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV	@			1.E FE	1,867,540	28.754	8,568,692	29,800,000	5,516,656		364,933				6.964	N/A			05/11/2010	08/01/2049
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.A FE	1,553,357	106.228	1,380,964	1,300,000	1,489,024		(8,800)			6.400	4.975	JD	6,933	83,200	03/07/2016	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1	1.C FE	290,252	113.800	244,670	215,000	271,539		(2,385)			7.550	5.067	MN	2,074	16,233	04/30/2015	05/15/2040
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV	C		1,2	1.C FE	245,000	105.533	258,556	245,000	245,000					7.140	7.141	FA	6,608	17,493	10/27/2022	08/15/2047
13080S-M7-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.C FE	2,356,475	106.345	2,658,625	2,500,000	2,360,543		2,065			5.250	5.651	FA	49,583	131,250	10/27/2022	08/15/2052
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	250,000	74.626	186,565	250,000	250,000					2.682	2.682	FA	2,794	6,705	01/15/2021	02/01/2039
153476-AR-7	CENTRAL FLA EXPWY AUTH SR LIEN REV	C		2	1.E FE	263,973	100.517	251,293	250,000	253,053		(1,957)			4.000	3.160	JJ	5,000	10,000	12/18/2018	07/01/2031
155498-JN-9	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	149,110	77.828	116,742	150,000	149,236		33			3.293	3.339	JJ	2,470	4,940	11/25/2020	01/01/2042
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	782,030	77.055	770,550	1,000,000	804,664		9,328			3.167	5.140	JJ	15,835	31,670	06/22/2022	01/01/2041
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	100,170	72.246	72,246	100,000	100,122		(17)			3.267	3.246	JJ	1,634	3,267	12/29/2021	01/01/2045
155839-DL-4	CENTRAL WASH UNIV SYS REV			1	1.G FE	328,800	108.731	326,193	300,000	324,745		(954)			6.950	6.113	MN	3,475	20,850	03/18/2020	05/01/2040
160070-FU-7	CHARLESTON CNTY S C ARPT DIST ARPT SYS R			2	1.E FE	750,000	92.275	692,063	750,000	750,000					5.082	5.081	JJ	8,682		09/26/2024	07/01/2054
16557H-EA-9	CHESTER CNTY PA HEALTH & ED FACS AUTH HE			2	1.D FE	508,830	96.811	498,577	515,000	508,840		10			4.000	4.095	AO	5,150		12/19/2024	10/01/2042
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV	C		1	1.E FE	322,390	105.118	262,795	250,000	307,992		(2,709)			6.395	4.283	JJ	7,994	15,988	02/08/2019	01/01/2040
196479-6Y-0	COLORADO HOUSING AND FINANCE AUTHORITY				1.B FE	2,422,755	82.578	2,000,662	2,422,755	2,422,755					2.870	2.898	MON	5,988	70,692	06/28/2019	08/01/2037
196479-C3-1	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	192,269	91.282	175,507	192,269	192,269					3.030	3.030	MON	485	5,826	08/17/2017	09/01/2047
19648G-BT-8	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,232,888	99.332	1,241,650	1,250,000	1,233,545		585			5.818	5.945	MN	12,121	72,725	09/21/2023	05/01/2041
19648G-CR-1	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,000,000	103.119	1,031,190	1,000,000	1,000,000					6.458	6.458	MN	10,763	63,324	10/04/2023	05/01/2042
19648G-KU-5	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	950,000	96.932	920,854	950,000	950,000					5.721	5.722	MN	9,058	15,701	06/20/2024	05/01/2046
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX-				1.B FE	1,170,163	92.318	1,063,597	1,152,101	1,165,196		(1,005)			3.650	3.557	MON	3,621	42,779	07/29/2019	07/01/2036
196707-HT-3	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS	O		1	1.C FE	5,871,100	101.787	5,089,350	5,000,000	5,557,521		(55,980)			5.957	4.321	MS	99,283	297,850	09/27/2018	03/01/2033
197479-AB-4	COLUMBIA COUNTY HOSPITAL AUTHORITY			2	1.E FE	243,118	105.853	264,633	250,000	243,277		140			5.000	5.201	AO	3,125	11,424	10/20/2023	04/01/2048
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	100,000	68.104	68,104	100,000	100,000					3.007	3.007	FA	1,253	3,007	03/04/2021	02/01/2049

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	380,000	88.292	335,510	380,000	380,000					3.300	3.300	MN	1,602	7,605	04/24/2019	11/15/2039
20775H-T6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	500,000	100.345	501,725	500,000	500,000					6.093	6.093	MN	3,893	14,556	05/01/2024	11/15/2049
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	81.668	204,170	250,000	250,000					3.194	3.194	MN	1,331	7,985	08/08/2019	11/01/2038
235036-4V-9	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	1,250,000	74.377	929,713	1,250,000	1,250,000					3.344	3.344	MN	6,967	41,800	08/08/2019	11/01/2045
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV	C		1	1.E FE	500,920	82.052	410,260	500,000	500,734		(42)			2.994	2.978	MN	2,495	14,970	01/08/2020	11/01/2038
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	4,000,000	86.669	3,466,760	4,000,000	4,000,000					4.507	4.507	MN	30,047	180,280	04/06/2022	11/01/2051
246352-GV-4	DELAWARE RIV PORT AUTH PA & NJ REV	C		2	1.E FE	293,978	106.709	266,773	250,000	269,106		(4,436)			5.000	2.960	JJ	6,250	12,500	12/18/2018	01/01/2032
24917D-BM-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	189,753	80.912	242,736	300,000	242,068		9,126				3.880	N/A			08/22/2018	08/01/2030
24917D-BT-9	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	497,520	61.947	619,470	1,000,000	631,210		24,582				4.012	N/A			01/02/2019	08/01/2036
24917D-BU-6	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	340,350	58.906	441,795	750,000	443,447		18,138				4.220	N/A			08/22/2018	08/01/2037
24917D-BV-4	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	543,442	55.853	703,748	1,260,000	708,668		29,396				4.282	N/A			10/16/2018	08/01/2038
24917D-BW-2	DENVER COLO CITY & CNTY DEDICATED TAX RE	@		3	1.D FE	207,015	52.711	263,555	500,000	270,393		11,161				4.260	N/A			08/22/2018	08/01/2039
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	5,441,200	102.817	5,140,850	5,000,000	5,192,273		(44,623)			5.000	3.930	JD	20,833	250,000	11/02/2018	12/01/2037
249182-LT-1	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	3,264,720	102.817	3,084,510	3,000,000	3,115,433		(26,790)			5.000	3.930	JD	12,500	150,000	11/02/2018	12/01/2037
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	O		2	1.E FE	7,857,821	102.631	7,214,959	7,030,000	7,386,578		(83,430)			5.000	3.599	JD	29,292	351,500	12/11/2018	12/01/2038
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV	C		2	1.E FE	279,533	102.631	256,578	250,000	262,858		(3,010)			5.000	3.580	JD	1,042	12,500	12/11/2018	12/01/2038
249182-LU-8	DENVER COLO CITY & CNTY ARPT REV			2	1.E FE	1,396,650	102.631	1,282,888	1,250,000	1,312,397		(14,591)			5.000	3.621	JD	5,208	62,500	08/15/2018	12/01/2038
27149T-BG-5	EAST CENT REGL WASTEWATER TREATMENT FACS	C		2	1.B FE	283,158	102.616	256,540	250,000	262,952		(4,463)			5.000	3.020	AO	3,125	12,500	03/12/2020	10/01/2044
3128X0-AZ-2	FEDERAL HOME LOAN MORTGAGE CORP	@			1.B FE	282,515	64.497	322,487	500,000	356,488		13,148				3.793	N/A			10/22/2018	01/02/2034
3130AE-YE-4	FEDERAL HOME LOAN BANKS	C		2	1.A	999,000	92.363	923,628	1,000,000	999,293		52			4.030	4.038	MS	10,523	40,300	09/18/2018	09/27/2035
3130AF-LC-9	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	93.151	232,878	250,000	250,000					4.000	4.000	JD	278	10,000	12/14/2018	12/21/2033
3130AF-M2-0	FEDERAL HOME LOAN BANKS	C		2	1.A	250,000	88.949	222,373	250,000	250,000					4.100	4.100	JD	85	10,250	12/20/2018	12/28/2038
3130AJ-RH-4	FEDERAL HOME LOAN BANKS			2	1.A	978,510	66.360	995,397	1,500,000	1,004,606		20,401			2.070	5.201	JD	173	31,050	09/13/2023	06/29/2040
3130AJ-RW-1	FEDERAL HOME LOAN BANKS			2	1.B FE	964,170	64.434	966,514	1,500,000	990,842		20,895			2.000	5.219	JJ	14,583	30,000	09/13/2023	07/06/2040
3130B3-VL-4	FEDERAL HOME LOAN BANKS			2	1.B FE	2,500,000	99.698	2,492,455	2,500,000	2,500,000					6.080	6.080	MN	15,200		11/21/2024	11/25/2044
3133EH-7J-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	677,775	93.345	653,415	700,000	689,491		1,884			3.000	3.326	JJ	9,567	21,000	03/05/2018	01/17/2030
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,402,646	83.713	1,171,981	1,400,000	1,401,917		(116)			3.310	3.297	JJ	19,952	46,340	01/23/2018	01/26/2038
3133EJ-AL-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	O			1.A	500,500	83.713	418,565	500,000	500,362		(22)			3.310	3.303	JJ	7,126	16,550	01/19/2018	01/26/2038
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,402,338	78.814	1,103,401	1,400,000	1,401,871		(74)			3.380	3.370	JJ	20,374	47,320	01/23/2018	01/26/2043
3133EJ-AM-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	O			1.A	1,300,000	78.814	1,024,587	1,300,000	1,300,000					3.380	3.380	JJ	18,919	43,940	01/19/2018	01/26/2043

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EJ-BG-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1.B FE	700,000	80.675	564,722	700,000	700,000					3.710	3.710	FA	10,749	25,970	01/24/2018	02/02/2043
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	O		2	1.A	649,675	93.060	604,889	650,000	649,788		20			4.000	4.004	MS	6,861	26,000	09/19/2018	09/26/2033
3133EJ-C2-3	FEDERAL FARM CREDIT BANKS FUNDING CORP	C		2	1.A	999,500	93.060	930,599	1,000,000	999,674		31			4.000	4.004	MS	10,556	40,000	09/19/2018	09/26/2033
3133EJ-CQ-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.B FE	1,382,164	85.056	1,190,781	1,400,000	1,386,950		770			3.440	3.529	FA	18,060	48,160	02/16/2018	02/16/2038
3133EJ-EQ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	299,619	89.101	267,303	300,000	299,746		21			3.530	3.540	MS	3,501	10,590	02/23/2018	03/02/2035
3133EJ-ER-6	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,400,000	86.375	1,209,254	1,400,000	1,400,000					3.570	3.570	MS	16,521	49,980	02/23/2018	03/02/2038
3133EJ-ES-4	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	1,107,183	82.305	905,354	1,100,000	1,105,725		(237)			3.670	3.629	MS	13,008	40,370	02/26/2018	03/05/2042
3133EJ-HX-0	FEDERAL FARM CREDIT BANKS FUNDING CORP	C			1.A	498,335	92.359	461,795	500,000	499,075		120			3.340	3.371	MS	4,268	16,700	03/22/2018	09/29/2031
3133EK-VA-1	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	249,700	85.431	213,576	250,000	249,794		18			2.990	3.000	JJ	3,385	7,475	07/10/2019	07/18/2034
3133EL-KE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.B FE	900,970	68.211	954,954	1,400,000	916,868		12,838			2.700	5.579	JJ	15,855	37,800	09/27/2023	01/30/2045
3133EL-LU-6	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.B FE	275,113	73.256	183,139	250,000	269,917		(1,235)			2.390	1.750	FA	2,390	5,975	09/01/2020	02/07/2039
3133EM-AP-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	637,100	64.904	649,040	1,000,000	654,837		13,880			1.990	5.239	MS	5,362	19,900	09/13/2023	09/24/2040
3133EM-EN-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	428,505	57.666	432,491	750,000	438,785		8,034			2.000	5.321	AO	2,667	15,000	09/13/2023	10/27/2045
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	1,997,500	85.282	1,705,644	2,000,000	1,997,870		138			3.490	3.501	MS	18,613	69,800	03/21/2022	03/25/2037
3133ER-NA-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	1,500,000	100.018	1,500,271	1,500,000	1,500,000					6.030	6.030	FA	37,688		07/26/2024	08/01/2044
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	97,203	74.858	112,288	150,000	121,942		4,002				3.365	N/A			03/14/2018	03/15/2031
3134A4-CH-5	FEDERAL HOME LOAN MORTGAGE CORP	C			1.A	325,629	86.889	781,997	900,000	752,348		40,904				5.669	N/A			01/07/2010	03/15/2028
3134A4-NS-9	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	469,406	75.441	542,419	719,000	588,083		19,251				3.356	N/A			03/22/2018	01/15/2031
3134GV-5K-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	666,950	67.596	675,963	1,000,000	683,513		12,970			2.220	5.219	JJ	10,360	22,200	09/13/2023	07/13/2040
3134GW-6D-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	636,230	64.867	648,674	1,000,000	653,855		13,777			2.000	5.247	AO	3,444	20,000	09/13/2023	10/29/2040
3134GW-7C-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	585,810	59.286	592,857	1,000,000	599,039		10,344			2.100	5.300	MN	2,975	21,000	09/13/2023	11/10/2045
3134GW-QD-1	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	538,500	54.743	547,432	1,000,000	548,937		8,180			2.050	5.282	FA	7,517	20,500	09/13/2023	08/19/2050
31358D-DG-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	1,330,000	79.597	1,591,947	2,000,000	1,682,087		56,807				3.465	N/A			02/27/2018	01/15/2030
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	697,595	111.026	669,487	603,000	697,157		(438)			6.625	3.645	MN	5,105		12/19/2024	11/15/2030
31359Y-CY-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	C			1.A	330,271	85.654	796,582	930,000	753,224		43,561				6.047	N/A			01/07/2010	07/15/2028
34074M-5Z-0	FLORIDA HSG FIN CORP REV			2	1.A FE	944,538	98.677	937,432	950,000	944,669		131			5.878	5.927	JJ	31,023		06/11/2024	07/01/2044
34446A-CA-4	FOND DU LAC COUNTY			2	1.C FE	250,000	98.557	246,393	250,000	250,000					6.201	6.202	MN	2,627		10/24/2024	05/01/2054
347314-BF-2	FORT EUSTIS/FORT STORY LLC VA MILITARY H	O		2	1.D FE	572,855	88.864	444,318	500,000	540,894		(5,123)			5.510	4.117	JD	1,224	27,550	12/18/2017	12/15/2040
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1,2	1.C FE	500,000	63.889	319,445	500,000	500,000					2.877	2.877	MN	2,398	14,385	10/15/2020	11/01/2050
37353P-EA-3	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	3,655,000	82.787	3,025,865	3,655,000	3,655,000					3.200	3.200	JD	9,747	116,960	09/18/2019	12/01/2044

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37353P-EB-1	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	2,060,000	80.953	1,667,632	2,060,000	2,060,000					3.250	3.250	JD	5,579	66,950	09/18/2019	12/01/2049
37353P-LV-9	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	500,000	102.609	513,045	500,000	500,000					5.200	5.200	JD	2,167	28,094	10/11/2023	12/01/2048
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.E FE	1,350,000	70.478	951,453	1,350,000	1,350,000					3.306	3.306	AO	11,158	44,631	02/12/2020	10/01/2049
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	C			1.E FE	265,000	110.415	292,600	265,000	265,000					7.600	7.599	JD	895	20,140	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	1,538,720	110.415	1,589,976	1,440,000	1,509,316		(2,632)			7.600	7.068	JD	4,864	109,440	05/11/2010	12/15/2039
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	O		1,2	1.E FE	800,000	87.822	702,576	800,000	800,000					3.894	3.894	JJ	15,576	31,152	07/13/2017	07/01/2037
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.E FE	200,000	87.822	175,644	200,000	200,000					3.894	3.894	JJ	3,894	7,788	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE	O		1,2	1.E FE	6,250,000	82.264	5,141,500	6,250,000	6,250,000					4.144	4.144	JJ	129,500	259,000	07/13/2017	07/01/2047
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.E FE	2,300,000	82.264	1,892,072	2,300,000	2,300,000					4.144	4.144	JJ	47,656	95,312	07/13/2017	07/01/2047
44244C-NF-0	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,667,805	94.935	1,656,616	1,745,000	1,667,870		65			4.000	4.305	MN	8,919		12/19/2024	11/15/2047
45129Y-3V-6	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	971,929	100.069	975,673	975,000	972,062		141			5.713	5.745	JJ	27,851	46,573	09/19/2023	07/01/2038
45129Y-3W-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	720,634	99.247	724,503	730,000	720,933		263			5.877	5.989	JJ	21,451	35,871	09/21/2023	07/01/2043
45129Y-4D-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	985,000	100.364	988,585	985,000	985,000					6.160	6.160	JJ	30,338	32,192	11/30/2023	01/01/2054
45129Y-5P-7	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	1,000,000	93.481	934,810	1,000,000	1,000,000					5.547	5.548	JJ	27,735	15,717	03/07/2024	07/01/2049
45129Y-6S-0	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	2,000,000	99.247	1,984,940	2,000,000	2,000,000					5.895	5.896	JJ	15,393		10/23/2024	07/01/2049
45201Y-3P-0	ILLINOIS HSG DEV AUTH REV			2	1.A FE	45,000	83.309	37,489	45,000	45,000					3.000	3.000	AO	338	1,350	06/12/2019	10/01/2039
45203L-CX-9	ILLINOIS HSG DEV AUTH				1.A FE	1,013,955	89.090	837,388	939,935	1,000,577		(4,610)			3.070	2.465	MON	481	29,337	12/16/2021	06/01/2036
45203M-SC-6	MULTIFAMILY HSG RE			2	1.A FE	2,000,000	103.925	2,078,500	2,000,000	2,000,000					5.250	5.250	AO	26,250	98,000	10/04/2023	10/01/2043
45203M-YF-2	ILLINOIS HSG DEV AUTH REV			2	1.A FE	500,000	99.911	499,555	500,000	500,000					6.101	6.102	AO	7,626	10,338	05/01/2024	10/01/2049
45204F-HB-4	ILLINOIS FIN AUTH REV				1.C FE	138,584	115.830	115,830	100,000	131,937		(1,960)			5.000	2.280	AO	1,250	5,000	03/04/2021	10/01/2038
462460-8D-1	IOWA HIGHER EDUCATION LOAN AUTHORITY			1,2	1.A FE	2,985,939	65.827	3,258,437	4,950,000	3,019,629		28,554			3.033	5.960	JD	12,511	150,134	10/20/2023	12/01/2051
462466-FY-4	IOWA FIN AUTH HEALTH FACS REV			2	1.E FE	3,350,967	97.450	3,245,085	3,330,000	3,350,460		(508)			4.000	3.434	FA	50,320		12/19/2024	08/15/2037
46247E-AY-1	IOWA FINANCE AUTHORITY			2	1.A FE	250,000	97.681	244,203	250,000	250,000					5.915	5.915	JJ	8,215		05/08/2024	07/01/2049
485429-Z7-2	KANSAS ST DEV FIN AUTH REV	C		1	1.E FE	312,033	94.380	235,950	250,000	304,171		(1,824)			4.927	3.435	AO	2,600	12,318	05/28/2020	04/15/2045
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM				1.B FE	1,177,439	92.264	1,069,858	1,159,562	1,172,832		(919)			3.650	3.563	MON	3,645	43,029	07/29/2019	01/01/2037
537445-QF-8	LITTLE ROCK ARK SWR REV	C		2	1.D FE	281,413	100.460	251,150	250,000	251,341		(5,357)			5.000	2.800	AO	3,125	12,500	12/20/2018	10/01/2033
544445-EN-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV	O		2	1.D FE	1,535,534	103.125	1,443,750	1,400,000	1,453,561		(14,650)			5.000	3.780	MN	8,944	70,000	11/02/2018	05/15/2036
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	C		2	1.D FE	1,127,340	101.899	1,018,990	1,000,000	1,047,300		(13,016)			5.000	3.500	MN	6,389	50,000	03/01/2018	05/15/2044
544445-ER-6	LOS ANGELES CALIF DEPT ARPTS ARPT REV	O		2	1.D FE	5,636,700	101.899	5,094,950	5,000,000	5,236,498		(65,080)			5.000	3.500	MN	31,944	250,000	03/01/2018	05/15/2044
54601T-AA-4	LOUDOUN CNTY VA ECONOMIC DEV AUTH REV	@		3	1.A FE	7,817,880	32.171	6,755,910	21,000,000	9,372,603		303,594				3.320	N/A			06/26/2019	07/01/2049
56052F-PF-6	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	83.150	415,750	500,000	500,000					3.350	3.350	MN	2,140	16,750	05/16/2019	11/15/2044
56678P-AQ-0	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE	O		2	1.F FE	275,758	104.240	260,600	250,000	260,850		(2,722)			5.000	3.721	MS	4,167	12,500	12/06/2018	09/01/2037
57419R-7W-9	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	1,000,000	87.790	877,900	1,000,000	1,000,000					3.200	3.200	MS	10,667	32,000	05/23/2019	09/01/2039

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57419U-DG-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	750,000	100.087	750,653	750,000	750,000					5.991	5.992	MS	14,978	13,105	04/23/2024	09/01/2044
57419U-JB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	250,000	95.406	238,515	250,000	250,000					5.680	5.680	MS	4,852		08/14/2024	09/01/2049
574218-4K-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	O		1	1.F FE	1,250,000	79.447	993,088	1,250,000	1,250,000					4.165	4.165	JJ	26,031	52,063	12/13/2017	07/01/2048
575832-TW-0	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ	C		1	1.C FE	542,675	101.910	509,550	500,000	517,849		(2,853)			5.832	5.060	MN	4,860	29,160	12/03/2013	05/01/2030
57584Y-WJ-4	MASSACHUSETTS ST DEV FIN AGY REV	C		1	1.A FE	322,425	117.477	293,693	250,000	315,365		(1,579)			5.000	3.450	JJ	6,250	12,500	03/19/2020	07/01/2050
57586N-3A-7	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	350,000	94.274	329,959	350,000	350,000					4.484	4.483	JD	1,308	16,137	10/30/2018	12/01/2033
57586N-3F-6	MASSACHUSETTS HOUSING FINANCE AGENCY	O			1.B FE	3,144,332	91.390	2,873,605	3,144,332	3,144,332					3.875	3.912	MON	10,492	121,797	12/07/2018	01/01/2039
57586N-YV-7	MASSACHUSETTS HOUSING FINANCE AGENCY	C		2	1.C FE	110,000	80.903	88,993	110,000	110,000					4.614	4.614	JD	423	5,075	03/18/2015	12/01/2053
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	199,500	99.118	198,236	200,000	199,515		15			5.916	5.935	JD	986	5,916	06/24/2024	12/01/2047
575896-WS-0	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	250,000	65.200	163,000	250,000	250,000					2.869	2.869	JJ	3,586	7,173	02/04/2021	07/01/2051
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV	O		1	1.F FE	5,662,795	103.051	5,080,414	4,930,000	5,356,680		(55,061)			6.202	4.644	JJ	152,879	305,759	09/27/2018	07/01/2031
575898-CT-6	MASSACHUSETTS ST PORT AUTH SPL FACS REV	O		1	1.F FE	660,248	105.854	582,197	550,000	633,578		(4,809)			6.352	4.728	JJ	17,468	34,936	09/27/2018	07/01/2037
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	2,395,819	99.065	2,328,028	2,350,000	2,395,797		(23)			5.192	5.010	FA	50,838		12/19/2024	08/01/2040
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV			2	1.A FE	2,665,533	97.347	2,594,298	2,665,000	2,665,524		(8)			4.000	3.984	JD	8,883		12/19/2024	06/01/2046
584556-FH-2	MEDICAL CTR EDL BLDG CORP MISS REV	C		2	1.C FE	275,543	101.919	254,798	250,000	258,082		(3,151)			5.000	3.590	JD	1,042	12,500	12/10/2018	06/01/2042
591745-8C-1	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO			2	1.A FE	500,000	71.267	356,335	500,000	500,000					2.981	2.981	JJ	7,453	14,905	12/10/2021	07/01/2045
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	250,000	63.619	159,048	250,000	250,000					2.250	2.283	MON	94	5,719	12/07/2021	07/01/2045
59333N-ND-1	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	137,700	69.490	694,900	1,000,000	464,551		35,130				8.020	N/A			07/02/2009	10/01/2034
59333N-NE-9	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	126,640	66.330	663,300	1,000,000	428,524		32,483				8.040	N/A			07/02/2009	10/01/2035
59333N-NF-6	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	116,430	63.268	632,680	1,000,000	395,148		30,023				8.060	N/A			07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	111,280	60.201	626,090	1,040,000	378,797		28,848				8.080	N/A			07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	98,300	57.212	572,120	1,000,000	335,605		25,618				8.100	N/A			07/02/2009	10/01/2038
59333N-NJ-8	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	90,270	54.171	541,710	1,000,000	309,108		23,651				8.120	N/A			07/02/2009	10/01/2039
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	374,693	38.733	677,828	1,750,000	622,980		30,250				5.040	N/A			10/08/2014	10/01/2045
594615-HY-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.C FE	250,000	73.921	184,803	250,000	250,000					2.705	2.705	AO	1,428	6,763	09/11/2020	10/15/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV	C		1,2	1.C FE	250,750	62.412	156,030	250,000	250,456		(71)			3.085	3.050	AO	1,628	7,713	09/15/2020	10/15/2055
594654-EU-5	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	565,000	92.619	523,297	565,000	565,000					3.650	3.650	JD	1,719	20,623	03/15/2019	12/01/2039
59465M-3L-7	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	6,036,049	89.341	5,217,514	5,840,000	5,891,018		(27,900)			4.000	3.480	AO	58,400	233,600	05/09/2019	10/01/2053
59465M-6K-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	250,000	83.544	208,860	250,000	250,000					3.000	3.000	AO	1,875	7,500	07/11/2019	10/01/2039
59465M-6L-4	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	500,000	84.421	422,105	500,000	500,000					3.250	3.250	AO	4,063	16,250	07/11/2019	10/01/2044
59465M-6M-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.B FE	1,250,975	80.186	1,002,325	1,250,000	1,250,430		(106)			3.350	3.340	AO	10,469	41,875	07/16/2019	10/01/2049
594712-UF-6	MICHIGAN ST UNIV REVS	C		2	1.C FE	250,000	90.660	226,650	250,000	250,000					4.496	4.496	FA	4,246	11,240	02/08/2019	08/15/2048
594712-WY-3	MICHIGAN ST UNIV REVS			1,2	1.C FE	1,415,707	73.662	1,255,937	1,705,000	1,415,729		22			4.165	5.024	FA	26,827		12/19/2024	08/15/2122

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60416S-PZ-7	MINNESOTA HOUSING FINANCE AGENCY			2	1.B FE	170,000	99.642	169,391	170,000	170,000					4.200	4.200	JJ	3,570	7,221	05/26/2016	07/01/2037
60637B-VC-1	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	735,000	82.217	604,295	735,000	735,000					3.200	3.200	MN	3,920	23,520	06/27/2019	11/01/2044
60637B-VD-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	302,733	82.283	246,849	300,000	301,225		(296)			3.350	3.236	MN	1,675	10,050	07/02/2019	11/01/2049
60637B-WJ-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	715,027	78.985	722,713	915,000	722,497		5,828			3.000	4.633	MN	4,575	27,450	09/12/2023	11/01/2044
60637B-WL-0	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	1,268,131	77.164	1,300,213	1,685,000	1,279,033		8,496			3.050	4.705	MN	8,565	51,393	09/12/2023	11/01/2049
63610E-AA-7	ATIONAL FINANCE AUTHORITY MULTIFAMILY MO				1.A FE	5,000,000	96.748	4,837,400	5,000,000	5,000,000					6.150	6.150	MON	4,271	312,625	11/01/2022	06/01/2042
63610E-AB-5	ATIONAL FINANCE AUTHORITY MULTIFAMILY MO				1.A FE	1,999,902	95.748	1,914,960	2,000,000	1,999,943		25			5.770	5.743	MON	9,937	117,323	12/08/2023	07/01/2057
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL			1,2	1.C FE	6,000,000	87.380	5,242,822	6,000,000	6,000,000					4.556	4.556	MN	45,560	273,360	05/03/2022	11/01/2052
641279-MS-0	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	240,000	86.358	207,259	240,000	240,000					3.300	3.300	AO	1,980	7,920	05/16/2019	10/01/2044
641279-MU-5	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	846,232	83.046	851,222	1,025,000	850,739		3,522			3.400	4.525	AO	8,713	34,850	09/12/2023	10/01/2049
641279-NT-7	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	1,315,084	84.451	1,406,109	1,665,000	1,327,894		10,015			3.250	4.856	AO	13,528	54,113	09/12/2023	10/01/2044
641279-NV-2	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	2,175,757	82.048	1,956,845	2,385,000	2,181,232		4,276			3.350	3.866	AO	19,974	79,898	09/12/2023	10/01/2049
645790-KF-2	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.D FE	1,666,595	98.288	1,636,495	1,665,000	1,666,595		-			4.000	3.959	JJ	33,300		12/19/2024	07/01/2040
646066-7K-0	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.F FE	2,750,000	80.281	2,207,728	2,750,000	2,750,000					3.513	3.513	JJ	48,304	96,608	06/18/2020	07/01/2042
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	C		1	1.E FE	703,410	111.678	558,390	500,000	665,560		(7,115)			7.102	4.232	JJ	17,755	35,510	02/11/2019	01/01/2041
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	2,351,218	111.678	2,200,057	1,970,000	2,350,726		(493)			7.102	5.115	JJ	69,955		12/19/2024	01/01/2041
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV	O		1	1.E FE	300,000	87.356	262,068	300,000	300,000					3.729	3.729	JJ	5,594	11,187	12/01/2017	01/01/2036
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	100,000	87.356	87,356	100,000	100,000					3.729	3.729	JJ	1,865	3,729	12/01/2017	01/01/2036
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	495,985	73.287	366,435	500,000	496,519		183			2.782	2.839	JJ	6,955	13,910	12/28/2021	01/01/2040
647201-GZ-9	NEW MEXICO MTG FIN AUTH			2	1.A FE	170,000	83.288	141,590	170,000	170,000					3.000	3.000	JJ	2,550	5,100	07/10/2019	07/01/2039
647201-HA-3	NEW MEXICO MTG FIN AUTH			2	1.A FE	355,000	84.804	301,054	355,000	355,000					3.250	3.250	JJ	5,769	11,538	07/10/2019	07/01/2044
647201-HB-1	NEW MEXICO MTG FIN AUTH			2	1.A FE	515,000	82.084	422,733	515,000	515,000					3.350	3.350	JJ	8,626	17,253	07/10/2019	07/01/2049
647201-ZS-4	NEW MEXICO MTG FIN AUTH			2	1.A FE	976,316	102.554	1,001,251	976,316	976,316		132			5.300	5.301	MS	17,248	40,607	10/20/2023	09/01/2048
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	1,272,678	98.590	1,197,869	1,215,000	1,272,600		(78)			5.508	4.995	FA	27,884		12/19/2024	08/01/2037
64971X-UU-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	C		1	1.A FE	2,524,750	87.877	2,196,925	2,500,000	2,513,934		(2,739)			1.920	1.799	MN	8,000	48,000	12/04/2020	11/01/2029
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	200,000	90.450	180,900	200,000	200,000					3.400	3.400	MN	1,133	6,864	04/05/2019	11/01/2039
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	260,000	88.354	229,720	260,000	260,000					3.550	3.550	MN	1,538	9,300	04/05/2019	11/01/2044
64972E-HJ-1	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	590,000	83.202	490,892	590,000	590,000					3.000	3.001	MN	2,950	17,700	06/13/2019	11/01/2039
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	709,054	98.822	657,166	665,000	709,002		(52)			5.750	5.149	JD	1,699		12/19/2024	06/15/2041
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	O		1	1.C FE	9,797,900	106.854	7,672,117	7,180,000	9,209,247		(90,118)			6.828	4.313	JJ	226,060	490,250	07/10/2017	07/15/2040

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	4,093,830	106.854	3,205,620	3,000,000	3,848,050		(37,663)			6.828	4.313	JJ	94,454	204,840	07/10/2017	07/15/2040
64987D-SU-9	NEW YORK ST HSG FIN AGY REV	O		2	1.C FE	1,250,000	97.163	1,214,538	1,250,000	1,250,000					3.875	3.875	MN	8,073	48,438	12/06/2018	11/01/2038
64987D-WS-9	NEW YORK ST HSG FIN AGY REV			2	1.C FE	220,000	90.551	199,212	220,000	220,000					3.700	3.700	MN	1,357	8,140	03/13/2019	11/01/2044
64987D-XM-1	NEW YORK ST HSG FIN AGY REV			2	1.C FE	280,000	90.551	253,543	280,000	280,000					3.700	3.700	MN	1,727	10,360	03/13/2019	11/01/2044
64988Y-AC-1	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,830,000	93.211	1,705,761	1,830,000	1,830,000					3.800	3.800	AO	17,385	69,540	03/01/2019	04/01/2045
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML	C		1	1.C FE	363,238	106.018	265,045	250,000	346,237		(3,652)			5.985	3.242	MN	1,912	14,963	01/13/2020	11/15/2043
64989K-LP-9	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			2	1.A	278,250	104.786	220,051	210,000	265,057		(1,887)			5.905	3.376	MN	1,585	6,200	10/29/2020	11/15/2037
649902-T4-5	NEW YORK ST DORM AUTH ST PERS INCOME TAX	C			1.B FE	255,000	100.819	257,088	255,000	255,000					5.051	5.050	MS	3,792	12,880	09/16/2010	09/15/2027
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1.D FE	15,522,990	90.034	13,334,035	14,810,000	15,101,095		(75,639)			4.850	4.240	JJ	359,143	718,285	10/25/2018	07/01/2048
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	5,028,208	90.034	4,321,632	4,800,000	4,893,363		(24,256)			4.850	4.246	JJ	116,400	232,800	10/25/2018	07/01/2048
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY	O		1,2	1.D FE	299,907	86.759	260,277	300,000	299,933		3			3.998	4.000	JJ	5,997	11,994	07/19/2018	07/01/2039
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1	1.B FE	3,157,891	98.737	3,026,289	3,065,000	3,157,788		(103)			5.427	5.124	MS	48,977		12/19/2024	03/15/2039
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.B FE	3,471,370	96.686	3,384,010	3,500,000	3,474,870		692			4.000	4.049	FA	52,889	140,000	03/20/2020	02/15/2047
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	483,205	73.214	366,070	500,000	485,624		823			2.694	2.947	JJ	6,735	13,470	12/16/2021	07/01/2040
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	O		2	1.B FE	492,775	90.906	454,530	500,000	495,870		495			3.470	3.601	MS	5,109	17,350	01/10/2018	03/15/2032
650035-6B-9	NEW YORK ST URBAN DEV CORP REV	C		2	1.B FE	676,575	90.906	636,342	700,000	686,474		1,609			3.470	3.779	MS	7,152	24,290	02/21/2018	03/15/2032
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	769,967	100.987	747,304	740,000	769,933		(34)			5.770	5.359	MS	12,572		12/19/2024	03/15/2039
658909-VA-1	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	835,000	87.179	727,945	835,000	835,000					3.350	3.350	JJ	13,986	27,973	05/22/2019	07/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	O		1	1.F FE	4,217,470	100.471	4,008,793	3,990,000	4,131,019		(15,591)			5.246	4.676	JD	17,443	209,315	09/27/2018	06/01/2032
660043-FQ-8	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	C		2	1.C FE	5,265	95.744	4,787	5,000	5,135		(28)			3.796	3.137	JD	16	190	01/30/2020	06/01/2044
660043-FW-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS	C		2	1.F FE	257,961	78.148	191,463	245,000	251,614		(1,343)			3.796	3.137	JD	775	9,300	01/30/2020	06/01/2044
66285W-A9-7	NORTH TEX TWY AUTH REV			2	1.D FE	100,000	78.506	78,506	100,000	100,000					3.029	3.029	JJ	1,515	3,029	10/02/2020	01/01/2040
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.D FE	2,185,831	111.136	2,033,789	1,830,000	2,185,667		(164)			6.718	5.280	JJ	61,470		12/19/2024	01/01/2049
66285W-ZC-3	NORTH TEX TWY AUTH REV	C		2	1.D FE	266,198	96.704	241,760	250,000	257,927		(1,832)			4.000	3.150	JJ	5,000	10,000	03/12/2020	01/01/2044
66353L-DK-0	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		2	1.E FE	277,350	102.274	255,685	250,000	259,680		(3,199)			5.000	3.550	MN	2,083	12,500	12/18/2018	11/01/2047
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG	C		1	1.E FE	250,000	67.446	168,615	250,000	250,000					3.130	3.130	MN	1,304	7,825	09/18/2020	11/01/2050
664754-6W-3	BOARD REGENTS NORTHERN ARIZONA UNIVERSIT			1	1.E FE	137,925	77.240	115,860	150,000	140,167		502			3.087	3.672	FA	1,929	4,631	03/17/2020	08/01/2039
664754-6X-1	BOARD REGENTS NORTHERN ARIZONA UNIVERSIT			1	1.E FE	226,125	71.958	179,895	250,000	229,453		747			3.207	3.829	FA	3,341	8,018	03/17/2020	08/01/2043
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP	C		1	1.B FE	510,000	101.961	520,001	510,000	510,000					5.610	5.610	JJ	13,193	28,611	05/27/2010	01/15/2027
677561-KW-1	OHIO ST HOSP FAC REV			2	1.C FE	2,111,380	97.736	1,954,720	2,000,000	2,050,488		(11,616)			4.000	3.321	JJ	40,000	80,000	04/17/2019	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV			2	1.C FE	3,420,008	96.493	3,136,023	3,250,000	3,327,163		(17,736)			4.000	3.361	JJ	65,000	130,000	04/17/2019	01/01/2046
67756Q-5Q-6	OHIO HOUSING FINANCE AGENCY			2	1.A FE	745,000	98.922	736,969	745,000	745,000					6.087	6.088	MS	15,116	32,701	11/30/2023	09/01/2053

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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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67756Q-ZT-7	OHIO HOUSING FINANCE AGENCY			2	1.A FE	260,000	83.417	216,884	260,000	260,000					3.000	3.001	MS	2,600	7,800	06/26/2019	09/01/2039
67756Q-ZU-4	OHIO HOUSING FINANCE AGENCY			2	1.A FE	1,194,980	83.677	1,163,110	1,390,000	1,202,273		5,702			3.250	4.247	MS	15,058	45,175	09/12/2023	09/01/2044
67756U-BC-1	OHIO HOUSING FINANCE AGENCY			2	1.A FE	1,500,000	98.871	1,483,065	1,500,000	1,500,000					4.650	4.650	MS	10,463		10/24/2024	09/01/2049
67756U-BD-9	OHIO HOUSING FINANCE AGENCY			2	1.A FE	3,250,000	100.002	3,250,065	3,250,000	3,250,000					4.700	4.700	MS	22,913		10/24/2024	09/01/2054
67760H-NH-0	OHIO ST TPK COMMN TPK REV			2	1.C FE	910,530	69.203	692,030	1,000,000	920,133		2,151			3.196	3.732	FA	12,074	31,960	03/26/2020	02/15/2048
677704-E9-5	OHIO UNIV GEN RCPTS ATHENS			1,2	1.E FE	1,500,000	83.871	1,258,065	1,500,000	1,500,000					2.200	2.200	JD	2,750	33,000	02/26/2020	12/01/2031
67884X-BR-7	OKLAHOMA DEV FIN AUTH HEALTH SYS REV			2	1.G FE	496,833	96.762	483,810	500,000	496,842		9			4.000	4.060	FA	7,556		12/19/2024	08/15/2038
67886M-RY-7	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	150,000	83.417	125,126	150,000	150,000					3.000	3.000	MS	1,500	4,500	07/23/2019	09/01/2039
67920Q-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE	C		2	1.A FE	250,000	72.091	180,228	250,000	250,000					2.425	2.425	AO	1,516	6,063	09/11/2020	10/01/2040
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV				1.B FE	744,113	92.315	686,928	744,113	744,113					3.390	3.440	MON	420	25,646	03/07/2019	04/01/2036
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV	C			1.B FE	248,038	92.315	228,976	248,038	248,038					3.390	3.440	MON	140	8,549	03/07/2019	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY				1.A	2,091,780	98.710	2,064,796	2,091,780	2,091,780					3.900	3.932	MON	7,025	78,493	12/10/2018	01/01/2035
70879Q-DV-2	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	1,250,000	83.860	1,048,250	1,250,000	1,250,000					3.350	3.350	AO	10,469	41,875	05/23/2019	10/01/2045
70879Q-UP-6	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	250,000	103.213	258,033	250,000	250,000					6.458	6.459	AO	4,036	13,499	10/25/2023	10/01/2043
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	569,287	104.678	533,858	510,000	569,206		(81)			6.105	4.992	JD	2,595		12/19/2024	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	1,557,366	96.590	1,429,532	1,480,000	1,557,322		(43)			5.561	5.185	JD	6,859		12/19/2024	12/01/2049
709224-2R-9	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.D FE	450,000	80.078	360,351	450,000	450,000					3.337	3.337	JD	1,251	15,017	01/16/2020	12/01/2039
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK REV	C		2	1.D FE	249,021	102.096	229,716	225,000	229,119		(2,789)			5.000	3.660	JD	938	11,250	11/23/2016	12/01/2033
73209M-AN-7	POMONA CALIF REDEV AGY SUCCESSOR AGY TAX	O		2	1.C FE	1,000,000	96.065	960,650	1,000,000	1,000,000					4.180	4.181	FA	17,417	41,800	09/27/2018	02/01/2031
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	1,428,990	102.279	1,176,209	1,150,000	1,382,719		(10,450)			5.647	3.919	MN	10,823	64,941	03/26/2020	11/01/2040
73358W-RP-1	PORT AUTH N Y & N J			1	1.D FE	1,111,676	93.963	1,033,593	1,100,000	1,111,680		4			4.960	4.874	FA	22,733		12/19/2024	08/01/2046
73358W-XQ-2	PORT AUTH N Y & N J			1	1.D FE	2,429,153	89.785	2,240,136	2,495,000	2,429,185		32			4.810	4.961	AO	25,335		12/19/2024	10/15/2065
73358X-DP-4	PORT AUTH N Y & N J			1,2	1.D FE	500,000	70.564	352,820	500,000	500,000					3.139	3.139	FA	5,929	15,695	12/16/2021	02/15/2051
735389-ZE-1	PORT SEATTLE WASH REV	O		2	1.D FE	3,900,000	88.089	3,435,471	3,900,000	3,900,000					3.755	3.755	MN	24,408	146,445	07/26/2017	05/01/2036
736746-YY-8	PORTLAND ORE URBAN RENEWAL & REDEV			2	1.E FE	1,000,000	91.995	919,950	1,000,000	1,000,000					5.152	5.152	JD	2,290	51,520	05/25/2022	06/15/2042
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	O		1,2	1.F FE	25,200,000	75.017	18,904,286	25,200,000	25,200,000					3.930	3.930	AO	247,590	990,360	01/30/2018	10/01/2048
74439Y-BB-6	PUBLIC FIN AUTH WIS STUDENT HSG REV	O		2	1.E FE	545,920	103.139	515,695	500,000	518,827		(4,935)			5.000	3.840	JJ	12,500	25,000	12/13/2018	07/01/2037
759136-VN-1	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	100,000	73.029	73,029	100,000	100,000					2.387	2.387	MN	398	2,387	02/19/2021	11/01/2037
76221S-CV-1	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	1,700,000	97.666	1,660,322	1,700,000	1,700,000					5.891	5.892	AO	25,037	18,917	06/12/2024	10/01/2044
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV	O		1	1.E FE	1,769,940	100.249	1,593,959	1,590,000	1,693,233		(13,572)			5.122	3.984	JJ	37,553	96,702	09/27/2018	07/15/2031
76913A-LK-7	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1.C FE	265,661	92.323	253,888	275,000	269,430		605			3.625	3.931	AO	2,492	9,969	12/13/2017	10/01/2032
76913A-LL-5	RIVERSIDE CNTY CALIF REDEV AGY SUCCESSOR	O		2	1.C FE	293,691	87.199	261,597	300,000	295,378		273			3.875	4.031	AO	2,906	11,625	12/13/2017	10/01/2037
793578-BN-4	ST TAMMANY PARISH LA UTILS REV	C		2	1.D FE	481,565	88.536	442,680	500,000	484,136		483			4.500	4.751	FA	9,375	22,500	12/07/2018	08/01/2044
796246-AP-1	SAN ANTONIO TEX CUSTOMER FAC CHARGE REV	O		2	1.G FE	5,184,750	95.633	4,781,650	5,000,000	5,016,012		(30,814)			5.871	5.844	JJ	146,775	293,550	09/27/2018	07/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
796253-6V-9	SAN ANTONIO TEX ELEC & GAS REV			2	1.D FE	4,669,313	94.621	4,537,077	4,795,000	4,669,459		146			4.000	4.183	FA	79,917		12/19/2024	02/01/2047
796253-T9-3	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	1,091,669	103.424	1,034,240	1,000,000	1,091,556		(114)			5.985	5.067	FA	24,938		12/19/2024	02/01/2039
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	1,194,307	99.285	1,121,921	1,130,000	1,194,251		(56)			5.718	5.192	FA	26,922		12/19/2024	02/01/2041
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV			1,2	1.D FE	250,000	70.504	176,260	250,000	250,000					2.905	2.905	FA	3,026	7,263	10/21/2020	02/01/2048
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM				1.B FE	2,362,528	78.143	2,481,280	3,175,307	2,408,588		35,219			2.550	4.919	MON	1,125	82,366	09/05/2023	07/01/2039
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	C		1	1.D FE	312,830	102.343	255,858	250,000	298,534		(2,106)			6.000	4.297	MN	2,500	15,000	02/28/2017	11/01/2040
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,798,038	103.451	4,396,668	4,250,000	4,505,656		(53,835)			5.000	3.491	MN	35,417	212,500	01/11/2019	05/01/2039
79766D-LZ-0	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO	C		2	1.E FE	282,928	103.451	258,628	250,000	265,348		(3,235)			5.000	3.461	MN	2,083	12,500	01/16/2019	05/01/2039
79766D-MA-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	8,371,275	102.195	7,664,625	7,500,000	7,907,928		(85,580)			5.000	3.631	MN	62,500	375,000	01/11/2019	05/01/2044
79770G-HB-5	SAN FRANCISCO CALIF CITY & CNTY REDEV AG	O		2	1.D FE	863,240	82.024	721,811	880,000	866,701		560			3.750	3.874	FA	13,750	33,000	03/21/2018	08/01/2041
798703-BC-7	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1.B FE	1,739,128	75.593	2,324,485	3,075,000	2,345,611		109,440				4.836	N/A			09/27/2018	09/01/2030
83712E-GZ-1	SOUTH CAROLINA ST HSG FIN & DEV AUTH MUL				1.B FE	225,000	88.181	198,407	225,000	225,000					3.500	3.551	MON	131	8,006	03/07/2019	03/01/2038
837151-JB-6	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	4,225,512	100.559	4,022,360	4,000,000	4,225,108		(404)			5.784	5.150	JD	19,280		12/19/2024	12/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			2	1.E FE	1,633,195	92.825	1,545,536	1,665,000	1,633,232		37			4.000	4.142	MN	11,100		12/19/2024	11/01/2044
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	100,266	69.397	69,397	100,000	100,169		(27)			3.422	3.389	MS	1,141	3,422	02/25/2021	09/01/2050
880461-C9-7	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	3,905,500	76.087	4,070,655	5,350,000	3,943,633		29,733			2.950	4.783	JJ	78,913	157,825	09/12/2023	07/01/2049
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	504,498	70.730	353,650	500,000	503,022		(402)			2.561	2.464	MN	2,134	12,805	02/19/2021	11/01/2041
880558-PH-8	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	501,242	66.455	332,275	500,000	500,840		(111)			2.661	2.634	MN	2,218	13,305	02/22/2021	11/01/2045
880591-EH-1	TENNESSEE VALLEY AUTHORITY	C		1.A	1.A	259,632	101.961	203,921	200,000	239,498		(2,025)			5.250	3.518	MS	3,092	10,500	01/08/2013	09/15/2039
880591-EJ-7	TENNESSEE VALLEY AUTHORITY			1.A	1.A	74,537,280	89.628	48,399,188	54,000,000	73,147,168		(296,875)			4.625	3.000	MS	735,375	2,497,500	01/09/2020	09/15/2060
880591-ES-7	TENNESSEE VALLEY AUTHORITY			1.A	1.A	2,032,081	81.448	1,180,995	1,450,000	1,999,491		(7,363)			4.250	2.707	MS	18,145	61,625	05/19/2021	09/15/2065
880591-ES-7	TENNESSEE VALLEY AUTHORITY	O		1.A	1.A	10,881,555	81.448	8,144,791	10,000,000	10,828,034		(8,502)			4.250	3.844	MS	125,139	425,000	02/15/2018	09/15/2065
88059E-5Q-3	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	562,010	59.337	605,240	1,020,000	714,843		24,472				3.514	N/A			02/02/2018	03/15/2035
88059E-5R-1	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	287,720	57.854	289,272	500,000	348,089		11,578				3.412	N/A			05/13/2019	09/15/2035
88059E-5Y-6	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	482,990	47.936	488,949	1,020,000	616,790		21,459				3.573	N/A			02/02/2018	03/15/2039
88059E-5Z-3	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	475,106	46.896	478,337	1,020,000	606,479		21,066				3.567	N/A			02/02/2018	09/15/2039
88059E-6A-7	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	722,641	43.831	706,547	1,612,000	921,278		33,255				3.711	N/A			11/20/2018	03/15/2040
88059E-6B-5	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	708,217	42.674	687,911	1,612,000	903,367		32,677				3.719	N/A			11/20/2018	09/15/2040
88059E-6C-3	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	694,390	41.542	669,650	1,612,000	886,063		32,097				3.724	N/A			11/20/2018	03/15/2041
88059E-6D-1	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	680,549	40.440	651,888	1,612,000	868,819		31,532				3.731	N/A			11/20/2018	09/15/2041
88059E-6E-9	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	665,305	39.361	634,492	1,612,000	850,363		31,005				3.749	N/A			11/20/2018	03/15/2042
88059E-6F-6	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	651,933	38.311	617,564	1,612,000	833,662		30,452				3.756	N/A			11/20/2018	09/15/2042
88059E-6G-4	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	639,694	37.282	600,991	1,612,000	818,089		29,893				3.757	N/A			11/20/2018	03/15/2043
88059E-6H-2	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	626,807	36.282	584,863	1,612,000	801,984		29,357				3.764	N/A			11/20/2018	09/15/2043
88059E-6J-8	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	612,895	35.303	569,077	1,612,000	784,971		28,846				3.779	N/A			11/20/2018	03/15/2044
88059E-6K-5	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	602,176	34.349	553,711	1,612,000	771,037		28,303				3.775	N/A			11/20/2018	09/15/2044
88059E-6L-3	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	591,635	33.417	538,677	1,612,000	757,338		27,770				3.771	N/A			11/20/2018	03/15/2045
88059E-6M-1	TENNESSEE VALLEY AUTHORITY	@		1.A	1.A	582,164	32.509	524,046	1,612,000	744,746		27,239				3.761	N/A			11/20/2018	09/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88059E-6N-9	TENNESSEE VALLEY AUTHORITY	@			1.A	569,714	31.621	509,737	1,612,000	729,351		26,751				3.772	N/A			11/20/2018	03/15/2046
88059E-6P-4	TENNESSEE VALLEY AUTHORITY	@			1.A	559,593	30.758	495,812	1,612,000	716,267		26,252				3.769	N/A			11/20/2018	09/15/2046
88059E-6Q-2	TENNESSEE VALLEY AUTHORITY	@			1.A	549,100	29.910	482,145	1,612,000	702,884		25,767				3.770	N/A			11/20/2018	03/15/2047
88059E-6R-0	TENNESSEE VALLEY AUTHORITY	@			1.A	540,057	29.087	468,884	1,612,000	690,980		25,282				3.763	N/A			11/20/2018	09/15/2047
88059E-6S-8	TENNESSEE VALLEY AUTHORITY	@			1.A	530,048	27.743	447,210	1,612,000	678,189		24,815				3.763	N/A			11/20/2018	03/15/2048
88059E-6T-6	TENNESSEE VALLEY AUTHORITY	@			1.A	521,691	27.743	447,210	1,612,000	667,118		24,353				3.754	N/A			11/20/2018	09/15/2048
88059E-6U-3	TENNESSEE VALLEY AUTHORITY	@			1.A	511,896	26.811	432,193	1,612,000	654,647		23,905				3.755	N/A			11/20/2018	03/15/2049
88059E-6V-1	TENNESSEE VALLEY AUTHORITY	@			1.A	499,620	26.138	421,341	1,612,000	639,686		23,465				3.773	N/A			11/20/2018	09/15/2049
88059E-6W-9	TENNESSEE VALLEY AUTHORITY	@			1.A	490,227	25.283	407,561	1,612,000	627,701		23,030				3.773	N/A			11/20/2018	03/15/2050
88059E-6X-7	TENNESSEE VALLEY AUTHORITY	@			1.A	480,937	24.709	398,301	1,612,000	615,864		22,603				3.775	N/A			11/20/2018	09/15/2050
88059E-6Y-5	TENNESSEE VALLEY AUTHORITY	@			1.A	471,818	24.078	388,135	1,612,000	604,243		22,184				3.776	N/A			11/20/2018	03/15/2051
88059E-6Z-2	TENNESSEE VALLEY AUTHORITY	@			1.A	462,919	23.467	378,286	1,612,000	592,889		21,772				3.777	N/A			11/20/2018	09/15/2051
88059E-7A-6	TENNESSEE VALLEY AUTHORITY	@			1.A	454,112	22.800	367,537	1,612,000	581,669		21,368				3.778	N/A			11/20/2018	03/15/2052
88059E-7B-4	TENNESSEE VALLEY AUTHORITY	@			1.A	445,526	22.215	358,106	1,612,000	570,715		20,971				3.779	N/A			11/20/2018	09/15/2052
88059E-7C-2	TENNESSEE VALLEY AUTHORITY	@			1.A	437,091	21.636	348,772	1,612,000	559,954		20,581				3.780	N/A			11/20/2018	03/15/2053
88059E-7E-8	TENNESSEE VALLEY AUTHORITY	@			1.A	420,634	20.501	330,475	1,612,000	538,969		19,822				3.783	N/A			11/20/2018	03/15/2054
88059E-7F-5	TENNESSEE VALLEY AUTHORITY	@			1.A	142,494	20.027	118,559	592,000	181,690		7,083				4.016	N/A			11/20/2018	09/15/2054
88059E-7G-3	TENNESSEE VALLEY AUTHORITY	@			1.A	404,792	19.573	315,513	1,612,000	518,759		19,090				3.785	N/A			11/20/2018	03/15/2055
88059E-7J-7	TENNESSEE VALLEY AUTHORITY	@			1.A	387,106	18.705	301,522	1,612,000	496,698		18,362				3.803	N/A			11/20/2018	03/15/2056
88059E-7N-8	TENNESSEE VALLEY AUTHORITY	@			1.A	358,318	17.056	274,946	1,612,000	459,917		17,022				3.807	N/A			11/20/2018	03/15/2058
88059E-7S-7	TENNESSEE VALLEY AUTHORITY	@			1.A	331,596	15.684	252,831	1,612,000	425,765		15,776				3.812	N/A			11/20/2018	03/15/2060
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	568,589	29.324	425,200	1,450,000	680,256		21,984				3.312	N/A			07/12/2019	01/15/2048
88059F-BA-8	TENNESSEE VALLEY AUTHORITY	@			1.A	997,040	50.416	1,008,322	2,000,000	1,238,056		44,712				3.659	N/A			02/07/2019	01/15/2038
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	@			1.A	1,916,982	18.897	1,473,977	7,800,000	2,094,890		81,569				4.022	N/A			12/04/2023	04/01/2056
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	10,008,932	46.896	9,230,490	19,683,000	12,045,180		394,077				3.355	N/A			02/04/2021	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	2,256,524	14.984	1,455,439	9,713,000	2,743,206		95,235				3.565	N/A			02/24/2021	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	7,572,340	37.791	7,032,150	18,608,000	9,480,360		349,457				3.791	N/A			12/28/2018	12/15/2042
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	203,551	10.329	83,042	804,000	225,842		6,750				3.060	N/A			12/19/2022	09/15/2065
88213A-NZ-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1.2	1.A FE	2,500,000	90.112	2,252,800	2,500,000	2,500,000					4.077	4.077	MN	13,024	101,925	01/09/2019	05/15/2039
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY	C		1.2	1.A FE	754,725	86.151	646,133	750,000	752,263		(464)			4.197	4.120	MN	4,022	31,478	03/06/2019	05/15/2048
882750-PH-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,310,000	94.140	1,233,234	1,310,000	1,310,000					3.800	3.800	JJ	24,890	49,780	02/06/2019	07/01/2039
882750-PJ-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,310,000	92.166	1,207,375	1,310,000	1,310,000					3.900	3.900	JJ	25,545	51,090	02/06/2019	07/01/2044
882750-PL-0	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	1,945,000	89.457	1,739,939	1,945,000	1,945,000					3.950	3.950	JJ	38,414	76,828	02/06/2019	01/01/2050
88275F-RB-7	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,131,008	90.222	1,123,264	1,245,000	1,130,139		2,514			3.625	4.224	MS	15,044	45,131	09/12/2023	09/01/2044
88275F-RC-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	421,054	88.747	363,863	410,000	414,906		(1,240)			3.750	3.400	MS	5,125	15,375	07/17/2019	09/01/2049
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF				1.B FE	259,158	91.803	220,546	240,239	254,103		(1,008)			3.500	2.961	MON	140	8,548	07/29/2019	08/01/2036
882854-J7-8	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	1,856,572	95.310	1,777,532	1,865,000	1,856,587		15			4.000	4.030	AO	15,749		12/19/2024	04/15/2048
882854-Q2-1	TEXAS WATER DEVELOPMENT BOARD	C		2	1.A FE	255,805	100.381	250,953	250,000	252,450		(593)			4.000	3.720	AO	2,111	10,000	09/19/2018	10/15/2037
89439H-AA-4	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.B FE	250,000	87.596	218,990	250,000	250,000					3.000	3.000	MON	104	7,625	05/30/2019	06/01/2037
914119-F8-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	756,831	99.006	747,495	755,000	756,810		(21)			4.000	3.894	JD	2,517		12/19/2024	06/01/2042
91417K-5T-4	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	400,000	67.230	268,920	400,000	400,000					2.811	2.811	JD	937	11,244	07/01/2020	06/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV	C		2	1.C FE	250,000	76.561	191,403	250,000	250,000					3.504	3.504	MN	1,460	8,760	01/09/2020	11/01/2044
914455-UH-1	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	1,087,496	73.646	981,701	1,333,000	1,087,639		143			3.504	4.710	AO	11,677		12/19/2024	04/01/2052
914455-UJ-7	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	2,537,094	78.466	2,248,836	2,866,000	2,537,120		25			4.454	5.036	AO	31,913		12/19/2024	04/01/2122
914455-VJ-6	UNIVERSITY MICH UNIV REVS			1	1.A FE	436,502	81.883	409,415	500,000	436,555		53			3.599	4.778	AO	4,499		12/19/2024	04/01/2047
914639-KY-4	UNIVERSITY NEB FACS CORP REV			1	1.C FE	5,835,303	70.449	5,322,422	7,555,000	5,836,835		1,532			3.037	4.783	AO	57,361		12/19/2024	10/01/2049
915115-8F-9	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU	O		1,2	1.A FE	488,385	75.036	375,180	500,000	490,170		283			3.376	3.503	JJ	8,440	16,880	01/19/2018	07/01/2047
915115-8F-9	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU	C		1,2	1.A FE	293,031	75.036	225,108	300,000	294,102		170			3.376	3.503	JJ	5,064	10,128	01/19/2018	07/01/2047
91514A-DE-2	BOARD OF REGENTS OF THE UNIVERSITY OF TE	O		1	1.A FE	7,145,618	80.988	5,466,690	6,750,000	7,078,863		(10,001)			3.852	3.528	FA	98,226	260,010	07/06/2017	08/15/2046
91514A-DE-2	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1	1.A FE	2,117,220	80.988	1,619,760	2,000,000	2,097,501		(2,965)			3.852	3.528	FA	29,104	77,040	07/06/2017	08/15/2046
91514A-GU-3	BOARD OF REGENTS OF THE UNIVERSITY OF TE	O		1,2	1.A FE	17,299,232	74.249	12,845,077	17,300,000	17,299,355		19			3.354	3.354	FA	219,203	580,242	11/02/2017	08/15/2047
91514A-GU-3	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1,2	1.A FE	7,719,690	74.249	5,717,173	7,700,000	7,717,339		(529)			3.354	3.339	FA	97,564	258,258	03/26/2020	08/15/2047
91514A-KD-6	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1,2	1.A FE	1,834,751	59.664	1,637,777	2,745,000	1,835,366		615			2.439	4.765	FA	25,292		12/19/2024	08/15/2049
915217-XF-5	UNIVERSITY VA UNIV REVS			1,2	1.A FE	1,414,967	57.716	1,301,496	2,255,000	1,415,492		525			2.256	4.792	MS	16,958		12/19/2024	09/01/2050
92812V-GA-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,074,653	86.216	3,125,330	3,625,000	3,099,821		19,560			4.450	5.862	JD	13,443	161,313	09/13/2023	12/01/2040
92812V-VB-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,000,000	91.938	919,380	1,000,000	1,000,000					3.600	3.600	MS	12,000	36,000	02/27/2019	09/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	O		1	1.B FE	2,074,761	102.707	1,802,508	1,755,000	1,925,049		(26,767)			6.416	4.413	JJ	56,300	112,601	09/27/2018	07/01/2030
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH	O		1,2	1.C FE	500,000	89.628	448,140	500,000	500,000					4.312	4.312	AO	5,390	21,560	02/23/2018	10/01/2040
93978H-LL-7	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	1.C FE	3,798,020	95.577	3,631,926	3,800,000	3,798,042		22			4.000	4.003	AO	38,000		12/19/2024	10/01/2045
93978H-QU-2	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	1.F FE	3,882,481	91.791	3,703,767	4,035,000	3,882,644		162			4.000	4.276	AO	40,350		12/19/2024	10/01/2045
93978H-TS-4	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	1.F FE	1,668,630	95.058	1,582,716	1,665,000	1,668,610		(19)			4.000	3.924	FA	25,160		12/19/2024	08/15/2041
93978U-BC-9	WASHINGTON STATE HOUSING FINANCE COMMISS			2	1.A FE	3,000,000	99.790	2,993,700	3,000,000	3,000,000					4.550	4.550	JD	15,925		10/30/2024	12/01/2044
940157-X6-2	WASHINGTON SUBURBAN SANITARY DISTRICT	C		2	1.A FE	259,365	100.388	250,970	250,000	253,745		(1,015)			4.000	3.530	JD	833	10,000	12/11/2018	06/01/2038
95737T-EK-8	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	1.E FE	1,000,000	69.214	692,140	1,000,000	1,000,000					3.846	3.846	MN	6,410	38,460	08/28/2020	11/01/2050
95737T-FR-2	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	2.C FE	1,047,780	110.296	1,102,960	1,000,000	1,043,511		(3,840)			5.750	5.131	MN	9,583	54,306	11/10/2023	11/01/2053
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	C		2	1.C FE	1,250,000	90.717	1,133,963	1,250,000	1,250,000					3.954	3.954	MN	8,238	49,425	01/12/2017	05/01/2036
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						624,461,882	XXX	549,447,662	726,746,746	636,864,377		2,015,090			XXX	XXX	XXX	6,750,119	18,886,951	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
31293L-WX-8	FH C23362 - RMBS	O		4	1.A	68,535	102.771	63,315	61,608	63,578		(701)			6.500	4.124	MON	334	4,004	04/01/2017	03/01/2029
3132DT-FB-1	FH SD5562 - RMBS			4	1.A	480,455	98.964	477,793	480,455	480,475		20			5.500	5.582	MON	2,213	11,064	07/25/2024	05/01/2054
3132EO-BY-7	FH SD3655 - RMBS			4	1.A	1,484,402	98.252	1,525,548	1,552,697	1,484,729		219			5.000	5.735	MON	6,470	77,635	09/28/2023	08/01/2053
31339W-NA-0	FHR 2439A LH - CMO/RMBS	C		4	1.A	108,147	102.620	97,902	95,402	105,510		(1,099)			6.000	2.146	MON	477	5,724	09/28/2012	04/15/2032
3133TD-6W-1	FSPC T-010 A5 - RMBS	O		4	1.A	1,434	99.864	1,432	1,434	1,434					6.410	5.837	MON	8	92	04/01/2017	05/25/2029
3133TH-K8-9	FHR 2103 PS - CMO/RMBS	C		4	1.A	53,489	101.396	48,527	47,858	50,055		(574)			6.500	3.197	MON	259	3,111	09/28/2012	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS			4	1.A	10,542	101.208	10,498	10,373	10,416		(14)			6.000	5.655	MON	52	622	11/27/2006	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS			4	1.A	10,175	101.264	10,167	10,040	10,060		(3)			6.000	5.807	MON	50	602	11/16/2006	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133TL-K5-6	FHR 2175 TH - CMO/RMBS			4	1.A	12,131	101.097	12,079	11,948	11,982		(15)			6.000	5.676	MON	60	717	12/19/2006	07/15/2029
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS	C		4	1.A	135,763	95.128	129,148	135,763	135,763					4.000	3.980	MON	453	5,431	09/27/2011	10/25/2041
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS	C		4	1.A	349,908	91.137	330,006	362,100	357,927		(592)			3.500	3.731	MON	1,056	12,674	05/29/2013	07/25/2043
3136AR-T5-7	FNR 2016-25 LB - CMO/RMBS			4	1.A	138,870	76.750	106,683	139,000	138,821		(5)			3.000	3.012	MON	348	4,170	05/24/2016	05/25/2046
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS	O		4	1.A	296,830	89.890	271,619	302,167	298,091		(1,373)			3.500	3.701	MON	881	11,544	01/19/2018	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS			4	1.A	968,587	88.542	918,917	1,037,829	964,089		(5,013)			3.500	4.628	MON	3,027	36,324	10/11/2018	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS	O		4	1.A	1,104,086	89.805	1,008,188	1,122,643	1,111,436		(2,217)			3.500	3.617	MON	3,274	39,150	01/19/2018	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS	O		4	1.A	1,101,647	88.899	1,001,380	1,126,421	1,103,367		4,689			3.500	3.807	MON	3,285	42,775	07/25/2017	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS			4	1.A	367,216	88.899	333,793	375,474	365,660		1,196			3.500	3.899	MON	1,095	15,535	07/25/2017	08/25/2047
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS	O		4	1.A	336,164	73.845	258,456	350,000	338,838		637			3.000	3.239	MON	875	10,500	12/08/2017	09/25/2057
3136AY-XG-3	FNR 2017-94 DY - CMO/RMBS	O		4	1.A	97,441	86.131	86,131	100,000	98,401		(90)			3.000	3.218	MON	250	3,000	12/08/2017	11/25/2047
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS	O		4	1.A	383,468	83.576	321,155	384,267	383,507		2			3.500	3.523	MON	1,121	13,198	12/12/2017	12/25/2047
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS	O		4	1.A	5,367,253	80.895	4,643,826	5,740,536	5,527,195		28,071			3.000	3.413	MON	14,351	169,450	01/05/2018	01/25/2048
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS			4	1.A	1,383,786	80.895	1,197,272	1,480,026	1,427,858		5,913			3.000	3.377	MON	3,700	43,688	01/05/2018	01/25/2048
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS	O		4	1.A	509,131	85.192	433,950	509,381	508,822		(54)			3.500	3.512	MON	1,486	17,495	01/18/2018	02/25/2048
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS	O		4	1.A	261,169	88.579	235,364	265,711	262,479		438			3.500	3.720	MON	775	10,179	01/22/2018	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS			4	1.A	401,687	91.197	370,592	406,363	399,679		(1,113)			4.000	4.217	MON	1,355	19,151	01/09/2019	06/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS	O		4	1.A	405,434	91.197	370,592	406,363	405,463		18			4.000	4.028	MON	1,355	19,151	09/05/2018	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	O		4	1.A	216,271	88.580	194,282	219,330	216,882		320			3.500	3.697	MON	640	8,402	01/22/2018	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS	O		4	1.A	935,354	92.321	863,763	935,610	934,773		54			4.000	4.005	MON	3,119	40,580	08/01/2018	06/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS			4	1.A	359,752	92.321	332,217	359,850	359,474		11			4.000	4.008	MON	1,200	17,024	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS			4	1.A	14,757,876	81.134	12,398,703	15,281,712	14,918,860		27,154			3.500	3.691	MON	44,572	524,857	01/10/2019	10/25/2058
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS	C		4	1.A	300,321	81.134	252,353	311,031	303,605		558			3.500	3.693	MON	907	10,682	01/10/2019	10/25/2058
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS	O		4	1.A	253,167	91.919	239,436	260,485	253,767		(387)			4.000	4.397	MON	868	11,366	10/17/2018	09/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS	O		4	1.A	1,504,659	86.584	1,431,781	1,653,637	1,507,928		(22,738)			3.500	4.689	MON	4,823	57,877	10/23/2018	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS			4	1.A	416,879	86.441	383,250	443,364	412,799		(5,518)			3.500	4.402	MON	1,293	18,268	01/09/2019	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS	O		4	1.A	842,049	86.441	766,499	886,728	837,543		(9,212)			3.500	4.216	MON	2,586	36,536	08/30/2018	08/25/2048
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS			4	1.A	1,157,056	82.187	1,022,508	1,244,124	1,190,307		2,916			3.500	3.941	MON	3,629	42,730	10/29/2018	10/25/2058
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS	O		4	1.A	1,157,056	82.187	1,022,508	1,244,124	1,190,431		2,089			3.500	3.952	MON	3,629	42,730	10/29/2018	10/25/2058
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	O		4	1.A	277,430	86.353	261,116	302,382	273,218		(8,395)			3.500	4.795	MON	882	11,528	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS	C		4	1.A	92,477	86.353	87,039	100,794	91,073		(2,798)			3.500	4.795	MON	294	3,528	09/18/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS			4	1.A	369,907	86.353	348,155	403,175	369,687		(6,856)			3.500	4.624	MON	1,176	16,629	09/18/2018	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS			4	1.A	450,370	88.739	421,511	475,002	449,673		(2,355)			3.500	4.453	MON	1,385	16,625	01/09/2019	10/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS			4	1.A	2,103,019	86.313	2,022,822	2,343,595	2,169,850		(10,602)			3.500	4.576	MON	6,835	96,771	10/05/2018	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS	O		4	1.A	5,972,538	88.918	5,884,860	6,618,327	6,112,154		3,327			3.500	4.719	MON	19,303	252,933	10/17/2018	11/25/2048
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS			4	1.A	4,578,843	80.727	3,994,046	4,947,593	4,685,881		10,335			3.533	3.903	MON	14,430	169,927	10/30/2018	12/25/2058
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS			4	1.A	2,173,219	64.825	1,411,373	2,177,203	2,173,226		(1)			3.000	3.018	MON	5,443	64,267	02/01/2022	03/25/2052
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS			4	1.A	1,077,743	83.840	938,031	1,118,837	1,056,832		(63,357)			4.500	2.507	MON	4,196	49,142	06/15/2022	07/25/2052
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS			4	1.A	3,200,417	83.539	2,803,987	3,356,510	3,153,656		(174,911)			4.500	1.659	MON	12,587	147,425	06/13/2022	07/25/2052
3136BR-GB-7	FNR 2024-9 GZ - CMO/RMBS			4	1.A	1,013,978	97.896	1,024,761	1,046,790	1,016,679		2,701			5.500	5.861	MON	4,798	46,790	02/27/2024	03/25/2054
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS			4	1.A	7,694,190	97.835	7,560,504	7,727,831	7,694,301		111			6.000	6.078	MON	38,639	38,447	11/06/2024	07/25/2054
3136BS-US-2	FNR 2024-53 AZ - CMO/RMBS			4	1.A	13,388,657	97.779	13,148,560	13,447,195	13,388,850		193			6.000	6.078	MON	67,236	66,901	11/06/2024	08/25/2054
3136BS-WF-8	FNR 2024-51 HZ - CMO/RMBS			4	1.A	513,937	88.630	488,658	551,344	514,660		723			5.000	5.395	MON	2,297	9,094	07/30/2024	11/25/2053
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS			4	1.A	2,392,484	97.594	2,345,174	2,402,997	2,392,501		17			6.000	6.088	MON	12,015		12/04/2024	12/25/2054
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS			4	1.A	4,191,588	88.737	4,008,880	4,517,710	4,193,073		1,486			5.000	5.495	MON	18,824		12/03/2024	12/25/2054
3136FC-WG-7	FNS 361 PO - CMO/RMBS	@		4	1.A	44,800	84.739	44,167	52,122	45,128		(141)				3.310	N/A			04/01/2017	09/25/2035
3137AO-3H-6	FHR 3680 ZA - CMO/RMBS			4	1.A	53,076	97.932	52,889	54,005	53,227		19			4.500	4.837	MON	203	2,491	07/08/2010	06/15/2040
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS	C		4	1.A	263,989	91.851	244,664	266,371	265,600		65			3.500	3.575	MON	777	9,323	06/21/2012	06/15/2042
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS	C		4	1.A	502,233	88.042	461,928	524,665	517,857		687			3.500	3.744	MON	1,530	18,020	05/31/2013	05/15/2043
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	O		4	1.A	4,285,519	85.121	3,709,042	4,357,365	4,315,109		(2,756)			3.500	3.609	MON	12,709	149,655	06/29/2017	02/15/2046
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS			4	1.A	319,887	79.012	253,553	320,906	320,122		75			3.000	3.031	MON	802	9,473	11/25/2019	08/15/2046
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	O		4	1.A	1,796,198	86.359	1,580,519	1,830,181	1,812,779		2,230			3.500	3.634	MON	5,338	62,858	07/11/2017	04/15/2047

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	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137F6-HZ-3	FHR 5035 UH - CMO/RMBS			4	1.A	249,141	55.747	139,368	250,000	249,203		16			2.000	2.018	MON	417	5,000	10/09/2020	11/25/2050
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	O		4	1.A	261,068	84.045	235,257	279,917	269,419		(513)			3.000	3.615	MON	700	9,162	12/08/2017	12/15/2047
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS			4	1.A	356,843	84.045	313,676	373,222	361,578		(309)			3.000	3.490	MON	933	12,216	03/26/2020	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	O		4	1.A	1,035,962	85.186	947,941	1,112,794	1,074,795		9,107			3.000	3.510	MON	2,782	32,848	12/08/2017	12/15/2047
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS			4	1.A	500,305	85.186	447,639	525,486	510,151		2,972			3.000	3.414	MON	1,314	15,511	03/26/2020	12/15/2047
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	O		4	1.A	231,696	73.878	182,235	246,671	236,974		355			3.000	3.323	MON	617	7,281	01/05/2018	11/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS	O		4	1.A	157,864	89.671	141,668	157,987	157,837		—			3.500	3.519	MON	461	5,530	12/19/2017	01/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS	O		4	1.A	2,315,417	91.989	2,191,712	2,382,592	2,305,682		(5,164)			4.000	4.553	MON	7,942	98,862	10/31/2018	09/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS			4	1.A	949,868	91.989	899,120	977,426	952,366		(965)			4.000	4.447	MON	3,258	42,656	10/31/2018	09/15/2048
3137FY-AL-0	FHR 5092 AC - CMO/RMBS			4	1.A	4,105,266	54.241	2,332,370	4,300,000	4,125,367		5,387			2.000	2.227	MON	7,167	86,000	02/24/2021	03/25/2051
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS			4	1.A	504,967	55.478	298,350	537,780	509,006		1,492			2.500	2.775	MON	1,120	13,264	01/07/2022	01/25/2052
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS			4	1.A	505,905	57.455	308,981	537,780	510,040		1,522			2.500	2.781	MON	1,120	13,264	01/07/2022	02/25/2052
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS			4	1.A	793,623	57.961	467,555	806,669	795,179		496			2.500	2.577	MON	1,681	19,896	01/31/2022	01/25/2052
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS			4	1.A	1,575,012	64.645	1,055,592	1,632,902	1,582,993		2,755			3.000	3.189	MON	4,082	48,200	02/10/2022	03/25/2052
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS			4	1.A	2,174,732	80.469	1,790,219	2,224,732	2,182,330		3,192			4.000	4.155	MON	7,416	88,827	04/12/2022	05/25/2052
3137HA-RC-2	FHR 5348 HZ - CMO/RMBS			4	1.A	7,253,662	102.628	7,742,005	7,543,779	7,310,201		45,827			6.000	6.661	MON	37,719	438,253	09/27/2023	10/25/2053
3137HB-D3-5	FHR 5369 AZ - CMO/RMBS			4	1.A	525,839	103.766	550,830	530,839	526,036		173			6.000	6.107	MON	2,654	30,839	11/27/2023	05/25/2053
3137HB-XZ-2	FHR 5386 HZ - CMO/RMBS			4	1.A	1,543,156	94.070	1,477,079	1,570,185	1,544,141		985			5.500	5.645	MON	7,197	58,622	07/29/2024	03/25/2054
3137HB-ZW-7	FHR 5389 ZU - CMO/RMBS			4	1.A	239,152	99.663	239,394	240,203	239,164		12			6.500	6.596	MON	1,301	11,710	03/15/2024	03/25/2054
3137HD-GZ-7	FHR 5419 EZ - CMO/RMBS			4	1.A	2,549,859	97.843	2,532,976	2,588,824	2,551,336		1,477			6.000	6.255	MON	12,944	88,824	04/29/2024	06/25/2054
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS			4	1.A	2,247,225	97.910	2,219,459	2,266,831	2,247,614		389			6.000	6.106	MON	11,334	55,831	07/01/2024	07/25/2054
31388J-TR-6	FN 606360 - RMBS	O		4	1.A	3,133	103.619	2,915	2,813	2,900		(56)			7.000	4.650	MON	16	194	04/01/2017	10/01/2031
313921-6F-0	FNW 2001-W3 A - CMO/RMBS			4	1.A	42,307	99.429	41,291	41,528	34,694		(1,729)			4.568	3.984	MON	158	1,960	12/05/2006	09/25/2041
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS			4	1.A	64,965	103.210	65,257	63,227	63,922		(107)			6.500	6.020	MON	342	4,110	11/15/2006	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS	C		4	1.A	104,705	102.540	96,899	94,498	102,009		(1,664)			6.000	2.699	MON	472	5,670	09/28/2012	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS			4	1.A	21,489	102.654	19,908	19,393	20,889		(688)			6.000	2.207	MON	97	1,164	09/25/2012	09/15/2032
31393D-DR-9	FNR 0358C PG - CMO/RMBS	C		4	1.A	247,008	100.294	228,776	228,105	241,676		(2,110)			5.000	2.983	MON	950	11,405	02/14/2014	07/25/2033
31393R-CX-6	FHR 2617J ZU - CMO/RMBS	C		4	1.A	304,939	100.438	272,482	271,295	303,070		155			5.000	1.480	MON	1,130	13,565	09/28/2012	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS	C		4	1.A	573,488	98.692	506,789	513,506	551,837		(702)			5.620	3.698	MON	2,405	28,859	09/28/2012	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS	C		4	1.A	872,971	100.426	758,714	755,494	800,713		(5,977)			5.000	3.142	MON	3,148	37,775	09/28/2012	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS			4	1.A	58,698	101.543	59,159	58,261	58,524		(18)			6.000	5.861	MON	291	3,496	12/05/2006	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS			4	1.A	20,423	99.997	20,270	20,271	20,309		(16)			6.000	5.803	MON	101	1,216	12/05/2006	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS	C		4	1.A	288,389	101.927	262,663	257,697	284,141		(1,703)			5.750	4.409	MON	1,235	14,818	09/28/2012	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS			4	1.A	58,335	101.825	58,754	57,701	57,940		(14)			5.500	5.317	MON	264	3,319	03/04/2009	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS	C		4	1.A	353,396	100.283	324,649	323,734	344,522		(1,196)			5.000	3.246	MON	1,349	16,187	02/14/2014	03/25/2035
31394L-EG-3	FHR 2691 MG - CMO/RMBS	C		4	1.A	240,589	98.757	218,489	221,239	233,883		(428)			4.500	2.653	MON	830	9,956	02/14/2014	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS	C		4	1.A	322,623	101.996	280,709	275,216	292,102		(656)			5.500	3.218	MON	1,261	15,137	09/28/2012	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS	C		4	1.A	173,552	100.452	160,076	159,356	169,679		(818)			5.000	2.853	MON	664	7,968	02/14/2014	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS	C		4	1.A	366,229	100.439	338,294	336,815	367,829		2,309			5.000	2.509	MON	1,403	16,841	02/14/2014	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS	C		4	1.A	210,045	100.439	177,793	177,015	191,443		744			5.000	2.102	MON	738	8,851	09/28/2012	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS	C		4	1.A	443,777	100.433	368,302	366,715	390,850		(1,211)			5.000	2.657	MON	1,528	18,336	09/28/2012	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS	C		4	1.A	299,081	103.327	258,474	250,151	272,519		217			6.000	3.648	MON	1,251	15,009	09/28/2012	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS	C		4	1.A	10,568	99.758	9,452	9,475	9,559		(51)			5.500	2.725	MON	43	521	02/14/2014	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS			4	1.A	222,933	102.271	225,709	220,697	221,164		(53)			5.500	5.433	MON	1,012	12,672	03/10/2009	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS	C		4	1.A	305,333	102.978	266,147	258,451	277,454		189			6.000	3.771	MON	1,292	15,507	09/28/2012	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS	C		4	1.A	186,663	100.458	160,851	160,118	178,158		(441)			5.000	1.803	MON	667	8,006	09/28/2012	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS	C		4	1.A	236,112	100.432	216,613	215,681	232,217		(457)			5.000	2.775	MON	899	10,784	02/14/2014	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS	C		4	1.A	397,808	100.578	368,147	366,032	397,381		(920)			5.000	2.611	MON	1,525	18,302	02/14/2014	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS			4	1.A	102,540	102.280	106,379	104,007	103,163		12			5.500	5.745	MON	477	5,720	12/08/2006	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS	C		4	1.A	292,488	100.590	269,933	268,350	290,414		(906)			5.000	2.854	MON	1,118	13,417	02/14/2014	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS	C		4	1.A	229,756	102.439	202,841	198,011	217,360		562			5.500	3.230	MON	908	10,891	09/28/2012	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS	C		4	1.A	257,010	102.504	237,357	231,559	248,316		(92)			5.500	3.636	MON	1,061	12,736	02/14/2014	03/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31397B-CM-1	FHR 3212 PE - CMO/RMBS	C		4	1.A	305,729	103.717	287,381	277,083	315,690		(248)			6.000	2.848	MON	1,385	16,625	02/14/2014	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS			4	1.A	84,901	102.838	86,627	84,236	84,655		(13)			5.750	5.665	MON	404	4,960	03/03/2009	11/15/2036
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS	O		4	1.A	1,920,313	102.766	1,758,537	1,711,201	1,878,357		886			6.000	4.396	MON	8,556	102,672	09/27/2018	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	129,479	105.225	136,441	129,667	129,306		(7)			6.500	6.555	MON	702	8,547	03/30/2009	05/25/2039
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS	C		4	1.A	19,560	91.392	18,235	19,952	19,544		25			5.000	5.414	MON	83	998	03/18/2010	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS	C		4	1.A	344,521	103.773	345,719	333,148	334,112		(196)			6.000	5.740	MON	1,666	19,989	01/15/2010	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS	C		4	1.A	18,306	96.499	18,823	19,506	18,456		9			4.500	5.509	MON	73	878	12/01/2009	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS			4	1.A	44,948	96.499	47,327	49,043	45,338		103			4.500	5.969	MON	184	2,249	03/19/2010	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS	C		4	1.A	14,314	97.995	14,317	14,610	14,271		13			5.000	5.473	MON	61	731	03/17/2010	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS	C		4	1.A	20,371	98.228	20,431	20,800	20,318		(16)			5.000	5.441	MON	87	1,040	03/18/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS	C		4	1.A	15,709	97.264	15,978	16,428	15,832		(61)			5.000	5.819	MON	68	821	02/05/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS			4	1.A	64,351	97.264	65,279	67,116	64,552		(331)			5.000	5.878	MON	280	3,445	03/19/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS	C		4	1.A	20,593	97.999	20,630	21,051	20,634		26			5.000	5.398	MON	88	1,053	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS	C		4	1.A	87,431	100.437	89,773	89,382	88,381		(57)			5.000	5.287	MON	372	4,469	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS	C		4	1.A	94,374	100.577	97,328	96,770	95,727		46			5.000	5.337	MON	403	4,838	03/18/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS	C		4	1.A	74,901	100.444	76,416	76,078	75,391		31			5.000	5.224	MON	317	3,804	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS	C		4	1.A	99,381	100.452	101,130	100,675	99,976		11			5.000	5.166	MON	419	5,034	03/17/2010	03/25/2040
31402C-V5-8	FN 725236 - RMBS	O		4	1.A	1,175	98.028	1,069	1,091	1,149		(17)			4.500	2.520	MON	4	49	04/01/2017	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS	C		4	1.A	106,178	87.761	93,680	106,745	106,169		75			3.500	3.579	MON	311	3,736	03/05/2018	08/01/2056
3140Q9-DP-5	FN CA1909 - RMBS	O		4	1.A	8,197,042	95.242	7,609,029	7,989,198	8,398,803		(50,320)			4.500	3.588	MON	29,959	359,514	10/10/2018	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS	C		4	1.A	776,746	94.283	756,326	802,191	777,394		113			4.500	4.979	MON	3,008	36,099	09/22/2022	07/01/2052
31410C-VS-8	FN 885425 - RMBS	O		4	1.A	79	103.191	73	71	77		(2)			6.500	2.478	MON	—	5	04/01/2017	06/01/2036
31411A-2E-4	FN 902673 - RMBS			4	1.A	9,778	101.178	9,972	9,856	9,700		31			5.500	5.988	MON	45	542	12/19/2006	12/01/2036
31411D-A3-3	FN 904626 - RMBS			4,5	1.A	2,407	101.764	2,368	2,327	2,450		(140)			6.605	1.491	MON	13	142	09/25/2009	12/01/2036
31411G-UY-6	FN 907899 - RMBS			4	1.A	12,735	102.826	12,762	12,411	12,566		(4)			6.496	6.097	MON	67	794	09/25/2009	01/01/2037
31418C-3J-1	FN MA3500 - RMBS			4	1.A	160,506	90.009	145,241	161,363	159,442		150			4.000	4.179	MON	538	6,455	10/10/2018	10/01/2048
31418C-3J-1	FN MA3500 - RMBS	O		4	1.A	428,016	90.009	387,309	430,302	425,198		545			4.000	4.178	MON	1,434	17,212	10/10/2018	10/01/2048
31418C-TP-9	FN MA3257 - RMBS	C		4	1.A	23,739	88.511	20,618	23,295	24,299		(89)			3.500	2.886	MON	68	815	12/08/2017	01/01/2048
31418F-BM-8	FN MA5443 - RMBS			4	1.A	1,529,622	96.552	1,513,420	1,567,461	1,530,227		605			5.000	5.364	MON	6,531	32,655	07/25/2024	08/01/2054
31419H-QD-7	FN AE6751 - RMBS	O		4	1.A	78,119	96.381	69,928	72,554	78,865		(2,270)			4.500	2.357	MON	272	3,265	04/01/2017	10/01/2040
35563C-AK-4	FMMHR 2015-R1 2XA - CMBS			4	1.A	1,047,174	5.656	989,749		1,038,006		(12,988)			0.700	8.098	MON	2,041	32,264	09/20/2024	10/25/2052
35563C-AN-8	FMMHR 2015-R1 2XB - CMBS			4	1.A	256,861	5.602	243,129		254,625		(3,173)			0.700	8.264	MON	506	8,003	09/20/2024	10/25/2052
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS			4	1.A	3,182,140	69.336	3,466,798	5,000,000	3,278,734		81,801			3.250	7.646	MON	13,542	162,494	10/19/2023	11/25/2061
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	C		4	1.A	143,849	83.746	126,925	151,560	147,877		195			3.000	3.532	MON	379	4,532	03/09/2018	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS	O		4	1.A	9,331,279	74.062	7,776,552	10,500,000	9,880,703		48,860			3.000	3.862	MON	26,250	289,815	03/09/2018	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	C		4	1.A	140,252	83.165	121,791	146,336	142,262		213			3.000	3.609	MON	366	4,378	03/09/2018	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS	O		4	1.A	9,397,012	73.574	7,725,291	10,500,000	9,936,244		45,085			3.000	3.786	MON	26,250	316,642	03/09/2018	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS			4	1.A	2,356,705	78.474	1,961,854	2,500,000	2,396,661		8,269			3.500	4.077	MON	7,292	83,591	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS			4	1.A	4,603,622	73.329	3,670,549	5,005,558	4,947,257		(10,451)			3.500	3.663	MON	14,600	171,918	08/09/2018	08/27/2057
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS	O		4	1.A	6,330,049	73.329	5,047,005	6,882,655	6,840,549		(11,821)			3.500	3.647	MON	20,074	236,388	08/09/2018	08/27/2057
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS	O		4	1.A	10,722,400	65.730	8,697,670	13,232,348	11,266,722		106,606			3.000	4.554	MON	33,081	390,594	11/08/2018	03/25/2058
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS			4	1.A	3,899,054	65.730	3,162,789	4,811,763	4,066,834		36,294			3.000	4.605	MON	12,029	142,034	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS			4	1.A	2,691,682	77.776	2,333,268	3,000,000	2,792,766		15,831			3.500	4.450	MON	8,750	101,215	11/08/2018	03/25/2058
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	O		4	1.A	1,794,454	77.776	1,555,512	2,000,000	1,866,354		9,584			3.500	4.418	MON	5,833	67,477	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS	O		4	1.A	1,088,786	72.081	894,172	1,240,506	1,144,007		17,937			3.500	4.383	MON	3,618	42,606	11/08/2018	03/25/2058
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS			4	1.A	1,088,786	72.081	894,172	1,240,506	1,141,355		18,697			3.500	4.380	MON	3,618	42,606	11/08/2018	03/25/2058
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						204,642,029	XXX	181,854,781	216,430,975	208,447,025		124,596			XXX	XXX	XXX	726,000	6,896,840	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3132Y6-DU-8	FH WE1015 - CMBS/RMBS			4	1.A	1,707,869	87.110	1,521,536	1,746,692	1,712,827		32			3.350	3.568	MON	4,876	58,514	04/13/2022	01/01/2039
3132Y6-DU-8	FH WE1015 - CMBS/RMBS	C		4	1.A	237,466	87.110	211,558	242,864	238,156		5			3.350	3.568	MON	678	8,136	04/13/2022	01/01/2039

SCHEDULE D - PART 1

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

E10.20

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	O		4	1.A	3,368,149	91.284	3,253,258	3,563,884	3,444,781		(7,217)			3.180	3.712	MON	9,444	113,332	10/25/2018	09/01/2033
3132Y7-GN-9	FH WE2005 - CMBS/RMBS	O		4	1.A	5,052,223	91.284	4,879,886	5,345,826	5,152,323		(20,897)			3.180	3.759	MON	14,166	169,997	10/25/2018	09/01/2033
313637-VQ-0	FN 109623 - CMBS/RMBS	O		4	1.A	344,557	91.663	304,966	332,705	341,161		(439)			4.330	4.012	MON	1,241	14,646	08/09/2018	09/01/2048
313637-Z9-4	FN 109768 - CMBS/RMBS	O		4	1.A	2,705,063	87.382	2,359,311	2,700,000	2,695,872		(988)			3.910	3.875	MON	9,091	107,329	08/17/2018	09/01/2038
313637-Z9-4	FN 109768 - CMBS/RMBS			4	1.A	1,001,875	87.382	873,819	1,000,000	998,216		(427)			3.910	3.877	MON	3,367	39,752	08/17/2018	09/01/2038
31377U-6D-0	FN 387968 - CMBS/RMBS			4	1.A	973,798	87.667	836,443	954,119	966,150		(711)			4.060	3.888	MON	3,336	39,383	07/17/2018	08/01/2048
3137FD-ET-5	FHMS K-1504 A3 - CMBS	O		4	1.A	257,495	90.491	226,227	250,000	254,115		(533)			3.459	3.203	MON	721	8,648	01/11/2018	11/25/2032
3137FH-Q7-1	FHMS K-1507 A3 - CMBS	O		4	1.A	1,013,380	92.959	929,589	1,000,000	1,007,723		(996)			3.990	3.879	MON	3,325	39,900	09/20/2018	08/25/2033
3137H2-NY-6	FHMS K-1521 A2 - CMBS			4	1.A	484,375	75.084	375,419	500,000	487,009		917			2.184	2.442	MON	910	10,920	01/19/2022	08/25/2036
3137HA-MK-9	FRETE ML-17 A - CMBS			4	1.B FE	1,762,911	82.787	1,846,043	2,229,870	1,789,602		21,025			2.990	5.227	MON	5,555	67,711	09/12/2023	04/25/2043
3138L6-PW-2	FN AM5836 - CMBS/RMBS	C		4	1.A	206,314	93.998	191,773	204,019	204,005		(190)			4.050	3.926	MON	712	8,400	03/31/2014	04/01/2032
3138L9-4A-7	FN AM8916 - CMBS/RMBS			4	1.A	192,125	85.346	170,692	200,000	178,316		3,725			3.160	5.686	MON	544	6,425	05/05/2015	06/01/2035
3138L9-L6-7	FN AM8448 - CMBS/RMBS	C		4	1.A	199,344	81.191	162,382	200,000	199,166		(3)			3.450	3.470	MON	594	7,015	05/05/2015	05/01/2045
3138LA-CG-2	FN AM9070 - CMBS/RMBS	O		4	1.A	620,750	84.159	547,034	650,000	633,793		1,221			3.770	4.261	MON	2,110	24,913	09/20/2018	08/01/2045
3138LC-QA-6	FN AN0448 - CMBS/RMBS	C		4	1.A	172,650	89.066	150,664	169,161	170,229		(137)			3.880	3.661	MON	565	6,673	11/17/2015	01/01/2046
3138LJ-ZP-8	FN AN6149 - CMBS/RMBS			4	1.A	3,852,162	88.816	3,716,956	4,185,000	4,013,757		20,065			3.140	3.864	MON	11,316	133,599	10/17/2018	07/01/2032
3138LL-CX-1	FN AN7285 - CMBS/RMBS	O		4	1.A	302,438	88.969	266,906	300,000	300,574		(176)			3.250	3.158	MON	840	9,912	12/20/2017	01/01/2033
3138LL-MU-6	FN AN7570 - CMBS/RMBS	O		4	1.A	93,421	89.323	83,394	93,363	93,174		(15)			3.160	3.136	MON	254	2,999	12/20/2017	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS	O		4	1.A	446,748	86.335	385,686	446,730	445,476		(110)			3.740	3.720	MON	1,439	16,986	03/02/2018	02/01/2048
3138LM-RA-3	FN AN8580 - CMBS/RMBS	C		4	1.A	300,938	86.334	259,003	300,000	299,796		(101)			3.510	3.465	MON	907	10,706	02/07/2018	04/01/2038
3138LN-6W-6	FN AN9884 - CMBS/RMBS			4	1.A	1,100,859	83.170	914,866	1,100,000	1,097,129		(464)			4.020	3.996	MON	3,808	44,957	07/26/2018	09/01/2048
3138LN-6W-6	FN AN9884 - CMBS/RMBS	O		4	1.A	3,102,422	83.170	2,578,258	3,100,000	3,092,681		(1,096)			4.020	3.994	MON	10,731	126,697	07/26/2018	09/01/2048
3138LN-G7-0	FN AN9221 - CMBS/RMBS	C		4	1.A	301,781	90.976	272,928	300,000	300,178		(142)			3.660	3.585	MON	946	11,163	02/23/2018	05/01/2033
3138LN-PL-9	FN AN9426 - CMBS/RMBS	O		4	1.A	1,000,625	84.677	846,771	1,000,000	997,466		(339)			4.040	4.015	MON	3,479	41,073	06/21/2018	08/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS	O		4	1.A	229,167	88.884	201,550	226,758	228,023		(138)			4.050	3.941	MON	791	9,337	08/21/2018	09/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS	O		4	1.A	13,963,883	87.321	11,950,642	13,685,888	13,860,963		(8,617)			4.280	4.103	MON	50,440	595,519	11/14/2018	12/01/2048
3140HR-6G-3	FN BL0870 - CMBS/RMBS			4	1.A	5,984,521	87.321	5,121,704	5,865,381	5,937,911		(4,849)			4.280	4.108	MON	21,617	255,222	11/14/2018	12/01/2048
3140HR-N2-5	FN BL0408 - CMBS/RMBS			4	1.A	912,420	90.872	820,419	902,828	904,664		(3,215)			4.140	3.969	MON	3,219	38,000	10/01/2018	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS	O		4	1.A	2,727,990	91.211	2,474,308	2,712,731	2,722,868		(777)			4.220	4.177	MON	9,540	114,477	10/23/2018	06/01/2044
3140HR-SE-4	FN BL0516 - CMBS/RMBS	O		4	1.A	4,002,500	89.981	3,599,244	4,000,000	3,990,165		(1,382)			4.085	4.059	MON	14,071	166,123	10/24/2018	12/01/2038
3140HR-SE-4	FN BL0516 - CMBS/RMBS			4	1.A	2,001,250	89.981	1,799,622	2,000,000	1,994,615		(803)			4.085	4.062	MON	7,035	83,062	10/24/2018	12/01/2038
3140HR-YH-0	FN BL0711 - CMBS/RMBS			4	1.A	415,049	95.127	385,105	404,833	410,742		(617)			4.320	4.019	MON	1,506	17,780	12/27/2018	11/01/2038
3140HS-CK-5	FN BL0973 - CMBS/RMBS	O		4	1.A	909,316	94.132	848,528	901,428	902,154		(2,645)			4.270	4.127	MON	3,315	39,132	11/21/2018	12/01/2033
3140HS-LY-5	FN BL1242 - CMBS/RMBS			4	1.A	2,179,078	88.668	1,928,523	2,175,000	2,171,227		(987)			4.080	4.046	MON	7,642	90,219	12/10/2018	01/01/2039
3140HS-U4-1	FN BL1502 - CMBS/RMBS			4	1.A	5,497,782	88.637	4,786,301	5,399,909	5,477,032		(3,238)			4.080	3.938	MON	18,360	220,316	01/08/2019	02/01/2049
3140HS-W5-6	FN BL1567 - CMBS/RMBS	C		4	1.A	248,140	95.510	235,673	246,752	246,765		(157)			3.590	3.500	MON	763	9,006	01/14/2019	02/01/2029
3140HS-ZJ-3	FN BL1644 - CMBS/RMBS	C		4	1.A	250,781	90.478	226,195	250,000	249,895		(112)			3.660	3.611	MON	788	9,303	01/24/2019	03/01/2034
3140HT-CK-3	FN BL1873 - CMBS/RMBS			4	1.A	2,021,250	83.707	1,674,135	2,000,000	2,011,590		(932)			4.080	3.984	MON	7,027	82,960	02/21/2019	04/01/2049
3140HT-F2-0	FN BL1984 - CMBS/RMBS			4	1.A	140,088	89.691	125,568	140,000	139,719		(41)			3.590	3.562	MON	433	5,110	03/01/2019	05/01/2034
3140HT-F2-0	FN BL1984 - CMBS/RMBS	C		4	1.A	50,031	89.691	44,846	50,000	49,900		(15)			3.590	3.562	MON	155	1,825	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS			4	1.A	150,094	89.827	134,740	150,000	149,699		(44)			3.590	3.562	MON	464	5,475	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985 - CMBS/RMBS	C		4	1.A	50,031	89.827	44,913	50,000	49,900		(15)			3.590	3.562	MON	155	1,825	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS			4	1.A	120,075	89.357	107,228	120,000	119,759		(35)			3.590	3.562	MON	371	4,380	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986 - CMBS/RMBS	C		4	1.A	30,019	89.357	26,807	30,000	29,940		(9)			3.590	3.562	MON	93	1,095	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS			4	1.A	200,125	89.489	178,978	200,000	199,599		(59)			3.590	3.562	MON	618	7,300	03/01/2019	05/01/2034
3140HT-FX-2	FN BL1981 - CMBS/RMBS	C		4	1.A	70,044	89.489	62,642	70,000	69,860		(21)			3.590	3.562	MON	216	2,555	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS			4	1.A	140,088	89.827	125,757	140,000	139,719		(41)			3.590	3.562	MON	433	5,110	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982 - CMBS/RMBS	C		4	1.A	50,031	89.827	44,913	50,000	49,900		(15)			3.590	3.562	MON	155	1,825	03/01/2019	05/01/2034
3140HT-YC-7	FN BL2506 - CMBS/RMBS			4	1.A	486,918	84.434	523,153	619,600	492,505		4,191			3.830	5.995	MON	2,043	24,126	10/02/2023	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS			4	1.A	798,546	84.434	857,971	1,016,144	807,708		6,874			3.830	5.995	MON	3,351	39,567	10/02/2023	05/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS			4	1.A	459,263	83.100	377,637	454,435	457,386		(284)			3.460	3.350	MON	1,354	15,985	07/12/2019	08/01/2049
3140J0-7C-8	FN BL8090 - CMBS/RMBS			4	1.A	589,559	68.884	630,735	915,653	601,803		9,959			2.000	5.973	MON	1,577	18,618	09/28/2023	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140J1-RZ-3	FN BL8603 - CMBS/RMBS			4	1.A	2,178,599	69.325	2,327,064	3,356,753	2,223,290		36,436			2.070	5.973	MON	5,983	70,643	09/28/2023	10/01/2050
3140J2-6Z-4	FN BL9887 - CMBS/RMBS			4	1.A	3,676,225	70.908	3,899,086	5,498,764	3,743,495		55,118			2.240	6.022	MON	10,264	123,172	09/28/2023	01/01/2051
3140LB-5R-0	FN BS1755 - CMBS/RMBS			4	1.A	2,001,250	74.943	1,498,855	2,000,000	1,998,804		(567)			2.070	2.041	MON	3,565	42,090	02/22/2021	04/01/2036
3140LD-QD-8	FN BS1351 - CMBS/RMBS			4	1.A	1,000,625	67.075	670,752	1,000,000	999,371		(301)			2.150	2.122	MON	1,851	21,858	02/08/2021	03/01/2041
3140LD-ZS-1	FN BS3452 - CMBS/RMBS			4	1.A	1,004,875	65.435	1,123,333	1,716,704	957,829		(55,065)			2.435	9.030	MON	3,600	42,498	10/11/2023	10/01/2051
3140LE-V5-3	FN BS4235 - CMBS/RMBS			4	1.A	244,919	80.869	192,616	238,183	242,475		(1,388)			2.590	2.157	MON	531	6,272	01/18/2022	12/01/2036
3140LE-WG-8	FN BS4246 - CMBS/RMBS			4	1.A	506,250	77.794	388,971	500,000	504,145		(785)			2.370	2.213	MON	1,020	12,048	12/30/2021	12/01/2036
3140LM-AS-8	FN BS9916 - CMBS/RMBS			4	1.A	1,265,387	107.570	1,333,669	1,239,816	1,261,840		(3,502)			6.490	6.125	MON	6,929	81,805	10/17/2023	12/01/2048
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS	C		4	1.A	206,629	5.671	150,735		190,361		(11,020)			0.700	5.443	MON	310	18,830	10/07/2021	11/26/2055
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	354,764	5.671	251,225		313,304		(17,219)			0.700	5.604	MON	517	31,384	12/16/2019	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	566,166	4.788	393,587		476,743		(45,559)			0.700	5.316	MON	959	58,480	01/29/2020	11/25/2052
35563C-AW-8	FMMHR 2015-R1 3XB - CMBS			4	1.A	166,189	4.788	118,076		142,505		(9,218)			0.647	5.373	MON	266	17,544	01/29/2020	11/25/2052
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						88,651,653	XXX	79,851,177	92,441,791	88,633,845		(49,086)			XXX	XXX	XXX	288,278	3,521,663	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities																					
00164T-AC-2	AMCEST 2007 A A53 - ABS			1	1.F FE	229,160	91.822	229,555	250,000	229,566		406			5.940	6.664	JJ	6,848	7,425	01/23/2024	01/15/2053
00164T-AD-0	AMCEST 2007 A A2 - ABS			1	1.F FE	778,973	91.379	663,030	725,581	773,618		29			6.010	5.388	JJ	20,108	43,746	07/08/2022	01/15/2053
196711-LY-9	COLORADO ST CTFS PARTN	C		1	1.D FE	495,484	102.480	409,920	400,000	439,048		(7,432)			6.250	3.954	MS	7,361	25,000	03/03/2016	09/15/2029
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	6,034,565	86.392	4,669,380	5,404,876	5,901,025		(98,849)			4.635	3.884	MON	4,175	251,604	05/22/2020	11/26/2055
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	O		4	1.A	9,892,937	86.392	8,037,458	9,303,474	9,734,315		(137,816)			4.635	4.272	MON	7,187	433,088	09/19/2018	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS			4	1.A	7,931,478	85.801	6,081,857	7,088,361	7,915,619		(62,106)			4.635	3.727	MON	5,476	329,972	03/26/2020	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS	O		4	1.A	13,751,698	85.801	10,453,191	12,183,121	13,676,095		(96,889)			4.635	3.681	MON	9,411	567,139	11/09/2017	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.A	13,152,495	82.863	10,221,752	12,335,740	13,000,389		(36,157)			4.359	3.841	MON	8,961	532,487	03/26/2020	10/25/2052
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	C		4	1.A	238,398	82.863	189,292	228,440	236,343		(510)			4.359	4.006	MON	166	9,861	05/21/2019	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS	O		4	1.A	2,562,957	82.863	1,968,634	2,375,772	2,522,839		(8,191)			4.359	3.775	MON	1,726	102,553	11/09/2017	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS			4	1.A	1,368,201	82.863	1,060,034	1,279,262	1,351,559		(4,452)			4.359	3.820	MON	929	55,221	03/26/2020	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS			4	1.B	698,347	88.748	547,206	616,585	686,411		(1,288)			4.428	3.302	MON	1,204	27,508	05/22/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS			4	1.A	1,423,637	88.748	1,167,372	1,315,381	1,406,934		(4,548)			4.428	3.749	MON	971	58,652	03/26/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS	O		4	1.A	2,816,252	88.748	2,298,264	2,589,657	2,777,092		(8,886)			4.428	3.720	MON	1,911	115,472	11/09/2017	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS			4	1.A	411,057	81.232	333,910	411,057	411,057					5.928	6.053	MON	406	24,495	09/10/2019	11/25/2052
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN	C		1	1.E FE	510,000	103.516	527,932	510,000	510,000					6.485	6.485	JD	1,470	33,074	06/11/2010	06/15/2027
59524E-AB-8	MIDATL 2005 2 - ABS			1	1.E FE	550,969	89.199	394,175	441,903	536,957		(3,548)			5.240	3.390	FA	9,648	23,156	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 2005 3 - ABS			4	2.B FE	2,485,293	81.345	2,077,211	2,553,575	2,459,002		2,556			5.300	5.682	FA	56,391	135,386	10/07/2016	08/01/2050
678908-4G-6	OKSDEV 2022 A2 - ABS			4	1.A FE	500,000	92.643	463,215	500,000	500,000					4.623	4.622	JD	1,926	23,115	08/30/2022	06/01/2044
0849999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Other Loan-Backed and Structured Securities						65,831,900	XXX	51,793,385	60,512,786	65,067,871		(467,679)			XXX	XXX	XXX	146,275	2,798,953	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						983,587,464	XXX	862,947,004	1,096,132,299	999,013,118		1,622,921			XXX	XXX	XXX	7,910,673	32,104,407	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
000000-00-0	CION Investment Corporation Senior Unsec				2.C FE	9,618,289	100.601	9,962,551	9,903,000	9,644,909		26,621			3.900	4.976	N/A	150,196	137,407	09/16/2024	08/11/2027
00032@-AD-2	LENDLEASE AAFHHC PRA TL 2022			2	1.E PL	13,091,000	92.050	12,050,266	13,091,000	13,091,000					5.116	5.190	N/A	401,841	547,093	12/08/2021	07/01/2048
00032@-AE-0	LENDLEASE AAFHHC PRA TL 2023			2	1.E PL	10,471,000	110.290	11,548,466	10,471,000	10,471,000					8.288	8.396	JJ	443,561	665,046	10/04/2023	07/01/2056
00032@-AF-7	LENDLEASE AAFHHC PRA TL 2024			2	1.E Z	15,707,000	110.530	17,360,947	15,707,000	15,707,000					7.184	7.289	JJ	197,468	5,795	09/25/2024	07/01/2045
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,709,928	99.316	1,404,828	1,414,500	1,661,963		(4,851)			6.350	4.858	JJ	41,417	89,821	08/17/2016	07/15/2054
001055-AD-4	AFLAC INC	O		1	1.G FE	11,768,329	111.961	10,188,477	9,100,000	11,232,700		(96,486)			6.900	4.701	JD	24,418	627,900	09/27/2018	12/17/2039
001055-AF-9	AFLAC INC	O		1	1.G FE	14,666,658	107.431	12,945,444	12,050,000	14,172,474		(89,302)			6.450	4.831	FA	293,618	777,225	09/27/2018	08/15/2040
001055-AR-3	AFLAC INC	O		1,2	1.G FE	6,775,996	78.419	5,254,042	6,700,000	6,763,920		(1,894)			4.000	3.933	AO	56,578	268,000	08/21/2017	10/15/2046
001055-AR-3	AFLAC INC			1,2	1.G FE	2,917,584	78.419	2,296,879	2,929,000	2,917,292		239			4.000	4.025	AO	24,734	117,160	03/26/2020	10/15/2046

E10.21

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00108W-AQ-3	AEP TEXAS INC			1.2	2.A FE	2,431,240	90.036	2,521,007	2,800,000	2,436,775		4,971			5.250	6.245	MN	18,783	147,000	11/16/2023	05/15/2052
00115A-AK-5	AEP TRANSMISSION COMPANY LLC			1.2	1.F FE	1,007,375	74.193	933,352	1,258,000	1,013,887		4,861			3.800	5.213	JD	2,125	47,804	08/30/2023	06/15/2049
00115A-AL-3	AEP TRANSMISSION COMPANY LLC			1.2	1.F FE	2,397,789	65.894	2,196,240	3,333,000	2,398,389		600			3.150	5.173	MS	30,914		12/19/2024	09/15/2049
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1.2	2.A FE	587,950	72.228	538,819	746,000	588,049		98			3.650	5.159	AO	6,807		12/19/2024	04/01/2050
00115A-AQ-2	LLC			1.2	1.F FE	2,214,007	95.290	2,032,544	2,133,000	2,213,990		(17)			5.400	5.141	MS	33,915		12/19/2024	03/15/2053
001306-AB-5	AHS HOSPITAL CORP.			1	1.D FE	672,728	93.523	622,865	666,000	672,734		5			5.024	4.945	JJ	16,730		12/19/2024	07/01/2045
00131L-2B-0	AIA GROUP LTD		C		1.E FE	8,627,176	91.964	7,357,154	8,000,000	8,514,727		(16,869)			4.875	4.376	MS	119,167	390,000	04/01/2017	03/11/2044
00131L-2B-0	AIA GROUP LTD	O	C		1.E FE	10,783,970	91.964	9,196,442	10,000,000	10,643,127		(21,076)			4.875	4.376	MS	148,958	487,500	04/01/2017	03/11/2044
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X				1.E FE	566,512	107.897	571,854	530,000	561,924		(3,480)			6.900	5.862	MS	10,768	36,570	08/30/2023	03/15/2032
00185A-AH-7	AON PLC	O	C	1.2	2.A FE	10,987,647	86.142	9,475,667	11,000,000	10,990,584		270			4.750	4.757	MN	66,764	522,500	04/01/2017	05/15/2045
00185A-AH-7	AON PLC		C	1.2	2.A FE	14,983,155	86.142	12,921,364	15,000,000	14,987,788		350			4.750	4.756	MN	91,042	712,500	04/01/2017	05/15/2045
001957-BD-0	AT&T CORP			1	2.B FE	2,256,851	116.337	2,192,957	1,885,500	2,207,586		(37,440)			8.750	5.703	MN	21,075	164,938	08/30/2023	11/15/2031
00206R-KA-9	AT&T INC			1.2	2.B FE	7,127,395	70.623	6,562,258	9,292,000	7,128,567		1,172			3.650	5.297	JD	28,263		12/19/2024	06/01/2051
00206R-LJ-9	AT&T INC			1.2	2.B FE	14,505,000	67.259	13,451,705	20,000,000	14,507,331		2,331			3.550	5.389	MS	209,056		12/19/2024	09/15/2055
00217G-AC-7	APTIV SWISS HOLDINGS LTD		C	1.2	2.B FE	4,859,727	71.128	4,518,731	6,353,000	4,860,441		714			4.150	5.889	MN	43,942		12/19/2024	05/01/2052
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY	O			1.E	3,416,293	87.720	2,967,152	3,382,526	3,410,383		(946)			4.450	4.385	MON	4,599	150,496	10/13/2017	08/20/2043
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,233,661	87.720	1,071,472	1,221,468	1,231,529		(342)			4.450	4.385	MON	1,661	54,335	10/13/2017	08/20/2043
002824-BN-9	ABBOTT LABORATORIES	O		1.2	1.D FE	991,058	94.391	929,749	985,000	989,974		(176)			4.750	4.708	AO	9,877	46,788	04/01/2017	04/15/2043
00287Y-CB-3	ABBVIE INC			1.2	1.G FE	6,051,154	81.304	5,497,797	6,762,000	6,051,617		463			4.250	4.992	MN	31,932		12/19/2024	11/21/2049
00287Y-CZ-0	ABBVIE INC			1.2	1.G FE	9,114,949	88.480	6,941,251	7,845,000	8,921,498		(44,638)			4.625	3.554	AO	90,708	362,831	05/14/2020	10/01/2042
00287Y-DA-4	ABBVIE INC			1.2	1.G FE	625,204	90.638	573,737	633,000	625,211		8			4.850	4.949	JD	1,364		12/19/2024	06/15/2044
00287Y-DB-2	ABBVIE INC			1.2	1.G FE	953,637	89.186	874,019	980,000	953,670		33			4.750	4.962	MS	13,706		12/19/2024	03/15/2045
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	O	C	1	2.C FE	6,100,701	106.756	5,878,026	5,506,048	5,975,785		(21,941)			6.875	5.796	AO	64,142	378,541	09/27/2018	04/30/2043
00339T-AA-6	ABILENE CHRISTIAN UNIVERSITY	O		2	1.G FE	13,314,995	79.649	11,150,830	14,000,000	13,418,827		18,763			4.554	4.895	AO	159,390	637,560	09/27/2018	04/01/2046
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY PJSC	C	C	2	1.D FE	250,000	69.228	173,070	250,000	250,000					3.400	3.400	AO	1,464	8,500	04/20/2021	04/29/2051
00440E-AQ-0	CHUBB INA HOLDINGS LLC			1	1.F FE	2,306,711	83.620	2,145,681	2,566,000	2,307,002		291			4.150	5.001	MS	31,947		12/19/2024	03/13/2043
00440E-AW-7	CHUBB INA HOLDINGS LLC	O		1.2	1.F FE	10,261,987	85.186	8,060,329	9,462,000	10,122,050		(21,154)			4.350	3.852	MN	66,313	411,597	07/25/2017	11/03/2045
00440E-AW-7	CHUBB INA HOLDINGS LLC	C		1.2	1.F FE	2,111,270	85.186	1,703,726	2,000,000	2,091,854		(2,879)			4.350	4.017	MN	14,017	87,000	04/01/2017	11/03/2045
00440E-AW-7	CHUBB INA HOLDINGS LLC			1.2	1.F FE	576,434	85.186	447,228	525,000	567,443		(1,368)			4.350	3.777	MN	3,679	22,837	07/25/2017	11/03/2045
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP			1.2	2.B PL	4,602,825	94.430	4,352,257	4,609,000	4,605,664		1,717			5.750	5.797	FA	100,118	264,730	09/11/2024	08/15/2026
00507U-AH-4	ALLERGAN FUNDING SCS	O	C	1.2	2.C FE	507	74.052	370	500	506		-			4.850	4.759	JD	1	24	04/01/2017	06/15/2044
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORP			1.2	1.C FE	762,922	83.156	699,343	841,000	762,983		61			4.272	4.942	FA	13,573		12/19/2024	08/15/2048
00802#-AA-4	AEROSTAR HOLDINGS LLC				2.A FE	4,483,121	100.208	5,306,710	5,295,710	4,721,191		42,103			5.750	8.024	N/A	83,738	304,503	09/27/2018	03/22/2035
00817Y-AF-5	AETNA INC	O		1	2.B FE	5,496,309	105.317	4,739,254	4,500,000	5,234,249		(47,274)			6.625	4.760	JD	13,250	298,125	09/27/2018	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	4,106,141	105.510	3,520,876	3,337,000	3,926,712		(32,659)			6.750	4.876	JD	10,011	225,248	08/30/2023	12/15/2037
00817Y-AG-3	AETNA INC	O		1	2.B FE	15,514,220	105.510	12,986,199	12,308,000	14,734,970		(133,753)			6.750	4.699	JD	36,924	830,790	09/27/2018	12/15/2037
00817Y-AP-3	AETNA INC	O		1.2	2.B FE	8,390,012	82.756	6,045,328	7,305,000	8,182,050		(31,614)			4.750	3.844	MS	102,169	346,988	07/20/2017	03/15/2044
00817Y-AP-3	AETNA INC			1.2	2.B FE	2,986,178	82.756	2,151,657	2,600,000	2,912,189		(11,253)			4.750	3.844	MS	36,364	123,500	07/20/2017	03/15/2044
00817Y-AZ-1	AETNA INC	O		1.2	2.B FE	6,878,058	69.957	4,827,007	6,900,000	6,881,407		505			3.875	3.893	FA	101,008	267,375	08/07/2017	08/15/2047
00817Y-AZ-1	AETNA INC			1.2	2.B FE	1,196,184	69.957	839,479	1,200,000	1,196,808		87			3.875	3.893	FA	17,567	46,500	08/07/2017	08/15/2047
008474-E#-1	AGNICO EAGLE MINES LIMITED	O	A		2.A FE	24,900,000	88.910	22,138,615	24,900,000	24,900,000					4.630	4.628	AO	275,408	1,152,870	01/17/2018	04/05/2033
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.E	2,854,451	92.230	2,632,660	2,854,451	2,854,451					4.494	4.494	MON	7,483	126,783	05/07/2019	11/10/2039

SCHEDULE D - PART 1

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

E10.23

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED	O			1.E	3,333,371	92.230	3,074,368	3,333,371	3,333,371					4.494	4.494	MON	8,738	147,023	12/05/2018	11/10/2039
00910G-A*-4	CTL - AMZN S BERNARDINO A-1				1.E	6,787,344	91.290	6,164,225	6,752,356	6,782,328		(1,361)			4.533	4.491	MON	20,525	307,751	02/18/2021	03/10/2041
009349-AR-2	ALS 2016-1 D1 - ABS		C	4	2.B	131,754	67.974	240,585	353,937	219,902		132,584			16.000	55.702	MON	2,517	161,748	12/23/2016	12/15/2041
009349-AU-5	ALS 2016-1 D2 - ABS		C	4	2.B	22	67.974	46	67	42		7					19.231	MON		12/23/2016	12/15/2041
010392-FD-5	ALABAMA POWER CO			1	1.F FE	9,320,488	97.631	7,810,486	8,000,000	9,032,030		(43,073)			5.500	4.380	MS	129,556	440,000	04/01/2017	03/15/2041
010392-FL-7	ALABAMA POWER CO	O		1.2	1.E FE	16,994,458	82.190	13,972,232	17,000,000	16,996,391		117			4.150	4.152	FA	266,522	705,500	04/01/2017	08/15/2044
010392-FL-7	ALABAMA POWER CO			1.2	1.E FE	7,175,918	82.190	7,076,525	8,610,000	7,226,977		38,532			4.150	5.498	FA	134,986	357,315	08/30/2023	08/15/2044
010392-FS-2	ALABAMA POWER CO			1.2	1.F FE	367,214	82.038	303,540	370,000	367,572		58			4.300	4.345	JJ	7,336	15,910	06/21/2018	07/15/2048
01400E-AC-7	ALCON FINANCE CORP			1.2	2.A FE	821,920	73.326	733,260	1,000,000	830,538		3,420			3.800	5.002	MS	10,344	38,000	05/20/2022	09/23/2049
014916-AA-8	ALEXANDER FUNDING TRUST II			1.2	2.C FE	787,335	105.570	791,775	750,000	782,156		(5,179)			7.467	6.089	JJ	23,490	28,001	05/08/2024	07/31/2028
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIES INC			1.2	2.A FE	6,689,105	89.072	6,235,032	7,000,000	6,689,301		196			5.150	5.459	AO	76,106		12/19/2024	04/15/2053
015271-BD-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1.2	2.A FE	5,679,566	95.730	5,347,475	5,586,000	5,679,550		(15)			5.625	5.508	MN	40,149		12/19/2024	05/15/2054
01626P-AG-1	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	2,990,903	81.994	2,874,711	3,506,000	3,009,573		7,962			4.500	5.614	JJ	67,929	109,800	12/19/2024	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	2,324,860	71.701	2,151,044	3,000,000	2,355,365		11,991			3.800	5.370	JJ	49,400	114,000	05/12/2022	01/25/2050
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	7,255,829	69.012	6,710,689	9,724,000	7,317,750		25,555			3.625	5.395	MN	46,999	217,500	12/19/2024	05/13/2051
01626P-AV-8	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	2,500,000	94.406	2,360,155	2,500,000	2,500,000					5.617	5.617	FA	54,220	70,213	02/06/2024	02/12/2054
01959L-AA-0	ALLINA HEALTH SYSTEM			1.2	1.E FE	774,875	89.059	741,858	833,000	774,933		58			4.805	5.399	MN	5,114		12/19/2024	11/15/2045
020002-AJ-0	ALLSTATE CORP	O			2.A FE	12,776,750	112.294	11,229,365	10,000,000	12,148,419		(113,224)			6.900	4.715	MN	88,167	690,000	09/27/2018	05/15/2038
020002-AQ-4	ALLSTATE CORP	O		1	2.A FE	1,407,549	100.247	1,278,148	1,275,000	1,361,111		(8,304)			5.350	4.382	JD	5,684	68,213	09/27/2018	06/01/2033
020002-AU-5	ALLSTATE CORP	C		1,2,5	2.C FE	82,500	102.535	102,535	100,000	87,279		394			6.500	7.927	MN	831	6,500	10/04/2011	05/15/2067
020002-AU-5	ALLSTATE CORP	O		1,2,5	2.C FE	2,719,500	102.535	2,512,095	2,450,000	2,628,888		(14,495)			6.500	5.669	MN	20,349	159,250	09/27/2018	05/15/2067
020002-AY-7	ALLSTATE CORP	O		1	2.A FE	5,252,935	93.094	4,654,690	5,000,000	5,210,086		(7,798)			5.200	4.835	JJ	119,889	260,000	09/27/2018	01/15/2042
020002-BA-8	ALLSTATE CORP	O		1	2.A FE	12,534,774	85.286	10,063,714	11,800,000	12,392,367		(21,120)			4.500	4.109	JD	23,600	531,000	04/01/2017	06/15/2043
020002-BC-4	ALLSTATE CORP	O		1.2	2.A FE	6,291,120	80.282	4,816,916	6,000,000	6,243,978		(7,151)			4.200	3.918	JD	11,200	252,000	07/06/2017	12/15/2046
02209S-AR-4	ALTRIA GROUP INC				2.B FE	3,195,915	93.381	2,334,518	2,500,000	3,105,780		(21,760)			5.375	3.607	JJ	56,363	134,375	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1.2	2.B FE	1,236,491	98.808	1,225,216	1,240,000	1,238,350		354			4.800	4.836	FA	22,651	59,520	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1.2	2.B FE	4,489,425	98.792	4,445,626	4,500,000	4,491,546		378			5.800	5.820	FA	99,325	261,000	02/12/2019	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1.2	2.B FE	3,039,986	77.551	2,326,530	3,000,000	3,036,275		(880)			4.450	4.367	MN	20,396	133,500	06/04/2020	05/06/2050
02209S-BM-4	ALTRIA GROUP INC			1.2	2.B FE	15,557,822	72.204	11,299,847	15,650,000	15,571,258		3,610			3.400	3.441	FA	217,274	532,100	02/01/2021	02/04/2041
02209S-BM-4	ALTRIA GROUP INC	C		1.2	2.B FE	248,528	72.204	180,509	250,000	248,742		58			3.400	3.441	FA	3,471	8,500	02/01/2021	02/04/2041
023135-BM-7	AMAZON.COM INC			1.2	1.E FE	11,067,490	81.889	8,925,878	10,900,000	11,058,332		(2,667)			4.250	4.164	FA	165,998	463,250	03/26/2020	08/22/2057
023135-BM-7	AMAZON.COM INC	O		1.2	1.E FE	24,002,044	81.889	19,817,087	24,200,000	24,019,525		2,502			4.250	4.293	FA	368,546	1,028,500	08/15/2017	08/22/2057
02315J-AA-2	AMAZON CONSERVATION DAC		C		1.C FE	1,000,000	99.650	996,500	1,000,000	1,000,000					6.034	6.034	JAJO	2,514		12/10/2024	01/16/2042
023551-AM-6	HESS CORP	O		1	2.C FE	1,313,367	110.827	1,268,974	1,145,000	1,250,127		(9,826)			7.125	5.707	MS	24,021	81,581	04/01/2017	03/15/2033
02361D-AQ-3	AMEREN ILLINOIS CO			1.2	1.F FE	4,786,172	82.672	3,998,845	4,837,000	4,765,944		(2,886)			4.150	4.241	MS	59,105	145,250	12/19/2024	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO			1.2	1.F FE	773,817	75.330	712,621	946,000	773,941		124			3.700	5.048	JD	2,917		12/19/2024	12/01/2047
02361D-AT-7	AMEREN ILLINOIS CO			1.2	1.F FE	3,865,252	84.418	3,549,757	4,205,000	3,865,511		259			4.500	5.083	MS	55,716		12/19/2024	03/15/2049
02361D-AZ-3	AMEREN ILLINOIS CO			1.2	1.F FE	1,092,175	102.514	1,005,662	981,000	1,092,121		(55)			5.900	5.126	JD	4,823		12/19/2024	12/01/2052
02361D-BB-5	AMEREN ILLINOIS CO			1.2	1.F FE	199,620	98.492	196,984	200,000	199,624		4			5.550	5.563	JJ	5,673		06/17/2024	07/01/2054
02364W-AJ-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	1,171,034	105.460	1,054,603	1,000,000	1,121,093		(9,025)			6.375	4.851	MS	21,250	63,750	09/27/2018	03/01/2035
02364W-AW-5	AMERICA MOVIL SAB DE CV	O	C	1	2.A FE	3,033,229	102.175	2,636,106	2,580,000	2,944,839		(15,951)			6.125	4.806	MS	39,945	158,025	09/27/2018	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV		C	1.2	1.G FE	12,429,625	82.091	10,261,375	12,500,000	12,437,030		1,426			4.375	4.409	AO	104,818	546,875	04/15/2019	04/22/2049
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC			1.2	2.B FE	1,496,480	64.198	1,283,960	2,000,000	1,520,726		9,501			3.250	4.921	MS	21,667	65,000	05/05/2022	03/01/2050
025676-AM-9	AMERICAN NATIONAL GROUP INC			1.2	2.B FE	9,054,440	99.465	8,777,798	8,825,000	8,884,410		(25,648)			5.000	4.669	JD	19,611	441,250	10/15/2018	06/15/2027
025676-AM-9	AMERICAN NATIONAL GROUP INC	O		1.2	2.B FE	10,737,572	99.465	10,518,438	10,575,000	10,621,003		(19,070)			5.000	4.793	JD	23,500	528,750	04/13/2018	06/15/2027
025676-AN-7	AMERICAN NATIONAL GROUP INC			1.2	2.B FE	3,248,473	100.115	3,253,741	3,250,000	3,248,536		64			5.750	5.761	AO	46,200		09/25/2024	10/01/2029
025816-BF-5	AMERICAN EXPRESS CO				1.F FE	3,136,760	83.723	2,511,700	3,000,000	3,110,703		(4,288)			4.050	3.764	JD	9,450	121,500	03/26/2020	12/03/2042
025816-BF-5	AMERICAN EXPRESS CO	O			1.F FE	17,229,390	83.723	14,232,969	17,000,000	17,185,180		(7,497)			4.050	3.962	JD	53,550	688,500	12/07/2017	12/03/2042
025932-AL-8	AMERICAN FINANCIAL GROUP INC	O		1.2	2.A FE	24,471,981	82.598	19,844,160	24,025,000	24,407,613		(10,215)			4.500	4.386	JD	48,050	1,081,125	11/09/2017	06/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
025932-AL-8	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE	8,815,189	82.598	7,144,724	8,650,000	8,791,813		(3,788)			4.500	4.383	JD	17,300	389,250	11/09/2017	06/15/2047
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC	O			2.B FE	7,157,574	103.954	6,299,583	6,060,000	6,520,378		(99,402)			6.625	4.580	FA	151,668	401,475	09/27/2018	02/15/2029
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC				2.B FE	6,601,700	103.954	5,717,444	5,500,000	5,949,285		(97,310)			6.625	4.434	FA	137,653	364,375	04/01/2017	02/15/2029
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	4,605,219	85.999	4,329,166	5,034,000	4,605,667		448			4.500	5.198	JJ	103,826		12/19/2024	07/16/2044
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC	O		1,2	2.B FE	3,062,665	75.970	2,658,943	3,500,000	3,093,705		5,599			4.375	5.138	JJ	70,608	153,125	09/27/2018	01/15/2055
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	1,756,112	88.346	1,637,047	1,853,000	1,756,194		81			4.750	5.137	AO	22,004		12/19/2024	04/01/2048
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	15,816,668	82.641	13,516,774	16,356,000	15,822,785		1,466			4.375	4.589	JD	1,988	871,850	12/19/2024	06/30/2050
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	C		1,2	2.B FE	99,494	82.641	82,641	100,000	99,543		10			4.375	4.405	JD	12	6,563	05/06/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	16,969,134	105.041	14,705,770	14,000,000	14,804,322		(386,535)			7.450	4.349	JD	46,356	1,043,000	09/27/2018	12/15/2026
03027X-AY-6	AMERICAN TOWER CORP			1,2	2.B FE	2,788,450	72.411	2,896,420	4,000,000	2,831,017		19,884			3.700	5.961	AO	31,244	148,000	10/28/2022	10/15/2049
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.B FE	2,761,560	61.835	2,473,395	4,000,000	2,813,312		21,843			2.950	5.000	JJ	54,411	118,000	07/14/2022	01/15/2051
03040W-AD-7	AMERICAN WATER CAPITAL CORP	O		1	2.A FE	13,525,160	110.032	11,003,157	10,000,000	12,520,231		(148,108)			6.593	4.048	AO	139,186	659,300	04/01/2017	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP	O		1,2	2.A FE	7,576,668	74.141	5,634,704	7,600,000	7,580,395		541			3.750	3.767	MS	95,000	285,000	08/07/2017	09/01/2037
03060N-AD-2	AMERICO LIFE INC	C		1,2	2.B FE	249,330	83.953	209,883	250,000	249,552		63			3.450	3.482	AO	1,821	8,625	04/08/2021	04/15/2031
03073E-AN-5	CENCORA INC	O		1,2	2.A FE	2,933,961	81.443	2,443,298	3,000,000	2,945,339		1,663			4.250	4.387	MS	42,500	127,500	04/01/2017	03/01/2045
03073E-AN-5	CENCORA INC	C		1,2	2.A FE	1,955,974	81.443	1,628,865	2,000,000	1,963,559		1,108			4.250	4.387	MS	28,333	85,000	04/01/2017	03/01/2045
03076C-AH-9	AMERIPRISE FINANCIAL INC	C		1,2	1.G FE	1,506,255	97.282	1,459,234	1,500,000	1,501,075		(726)			2.875	2.826	MS	12,698	48,516	08/17/2016	09/15/2026
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	502,085	97.282	486,411	500,000	500,366		(188)			2.875	2.825	MS	4,233	8,984	08/17/2016	09/15/2026
03115A-AC-7	AMFAM HOLDINGS INC			1,2	2.C FE	11,034,770	60.362	8,299,748	13,750,000	11,094,839		34,954			3.833	5.106	MS	161,039	498,290	05/29/2024	03/11/2051
031162-AW-0	AMGEN INC	O		1	2.A FE	610,033	106.184	530,918	500,000	579,290		(4,623)			6.375	4.677	JD	2,656	31,875	04/01/2017	06/01/2037
031162-AW-0	AMGEN INC			1	2.A FE	7,320,390	106.184	6,371,010	6,000,000	6,951,814		(55,501)			6.375	4.676	JD	31,875	382,500	04/01/2017	06/01/2037
031162-AY-6	AMGEN INC			1	2.A FE	12,138,901	109.046	10,359,331	9,500,000	11,462,014		(102,281)			6.900	4.795	JD	54,625	655,500	04/01/2017	06/01/2038
031162-AY-6	AMGEN INC	O		1	2.A FE	14,950,014	109.046	12,758,334	11,700,000	14,115,958		(125,942)			6.900	4.795	JD	67,275	807,300	04/01/2017	06/01/2038
031162-BC-3	AMGEN INC	C		1	2.A FE	1,550,332	99.228	1,389,190	1,400,000	1,509,667		(4,729)			5.750	5.008	MS	23,703	80,500	02/14/2014	03/15/2040
031162-BE-9	AMGEN INC	O		1	2.A FE	5,931,873	90.156	5,161,416	5,725,000	5,895,327		(6,583)			4.950	4.692	AO	70,847	283,388	09/27/2018	10/01/2041
031162-CD-0	AMGEN INC			1,2	2.A FE	1,809,994	83.257	1,665,139	2,000,000	1,810,121		128			4.563	5.273	JD	4,056		12/19/2024	06/15/2048
031162-CF-5	AMGEN INC			1,2	2.A FE	6,949,987	83.727	6,364,091	7,601,000	6,950,341		4,663			12/19/2024	5.266	JD	15,753		12/19/2024	06/15/2051
031162-DT-4	AMGEN INC			1,2	2.A FE	7,303,200	96.277	7,067,674	7,341,000	7,307,428		3,490			5.650	5.670	MS	137,103	152,550	12/19/2024	03/02/2053
032654-AW-5	ANALOG DEVICES INC			1,2	1.G FE	248,068	70.757	176,893	250,000	248,311		78			2.800	2.851	AO	1,750	7,000	09/28/2021	10/01/2041
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C	C	1,2	2.B FE	249,375	86.892	217,230	250,000	249,591		59			2.875	2.904	MS	2,076	7,188	03/15/2021	03/17/2031
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC	O		1	1.G FE	5,069,713	108.258	4,113,795	3,800,000	4,810,123		(38,596)			6.500	4.307	MN	41,167	247,000	04/01/2017	05/01/2042
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	23,347,363	108.258	18,945,106	17,500,000	22,152,557		(177,775)			6.500	4.307	MN	189,583	1,137,500	04/01/2017	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	2,677,564	107.841	2,156,826	2,000,000	2,545,826		(19,603)			6.500	4.311	FA	54,167	130,000	04/01/2017	02/01/2043
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	1,327,435	90.937	1,179,449	1,297,000	1,320,562		(1,023)			4.900	4.755	FA	26,480	25,725	12/19/2024	02/01/2046
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	5,345,603	101.827	4,899,933	4,812,000	5,345,509		(94)			5.800	5.106	JJ	122,492		12/19/2024	01/23/2059
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	O		1	1.G FE	15,458,384	104.788	14,329,731	13,675,000	14,947,268		(92,206)			5.875	4.736	JD	35,707	803,406	09/27/2018	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	O		1	1.G FE	15,048,334	92.931	13,010,305	14,000,000	14,833,586		(32,148)			4.950	4.448	JJ	319,550	693,000	04/01/2017	01/15/2042
036752-AD-5	ELEVANCE HEALTH INC			1,2	2.A FE	199,998	80.604	161,208	200,000	200,010		-			4.375	4.375	JD	729	8,750	11/14/2017	12/01/2047
036752-AD-5	ELEVANCE HEALTH INC	O		1,2	2.A FE	299,997	80.604	241,812	300,000	300,001		-			4.375	4.375	JD	1,094	13,125	11/14/2017	12/01/2047
036752-AH-6	ELEVANCE HEALTH INC			1,2	2.A FE	2,375,964	82.061	2,165,596	2,639,000	2,376,172		208			4.550	5.301	MS	40,025		12/19/2024	03/01/2048
036752-AS-2	ELEVANCE HEALTH INC			1,2	2.A FE	249,090	69.574	173,934	250,000	249,158		19			3.600	3.620	MS	2,650	9,000	03/08/2021	03/15/2051
036752-AU-7	ELEVANCE HEALTH INC			1,2	2.A FE	11,190,699	80.599	10,114,322	12,549,000	11,191,426		727			4.550	5.303	MN	72,958		12/19/2024	05/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
036752-AX-1	ELEVANCE HEALTH INC.			1.2	2.A FE	1,172,737	101.030	1,113,355	1,102,000	1,171,690		(988)			6.100	5.643	AO	14,191	67,222	11/30/2023	10/15/2052
036752-BE-2	ELEVANCE HEALTH INC.			1.2	2.A FE	1,738,888	96.407	1,687,123	1,750,000	1,738,655		(232)			5.700	5.746	FA	16,902		10/23/2024	02/15/2055
037389-AU-7	AON CORP.	O		1	2.A FE	8,537,777	103.745	7,428,112	7,160,000	8,279,189		(46,683)			6.250	4.822	MS	113,118	447,500	09/27/2018	09/30/2040
03740L-AE-2	AON CORP.			1.2	2.A FE	3,597,032	73.362	3,301,290	4,500,000	3,597,501		469			3.900	5.281	FA	59,963		12/19/2024	02/28/2052
037411-AY-1	APACHE CORP.	O		1.2	2.C FE	7,477,380	86.703	6,502,700	7,500,000	7,481,516		654			5.250	5.272	FA	164,063	393,750	09/27/2018	02/01/2042
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP.			2	2.C FE	117,036	25.460	117,906	115,775	116,708		(328)			8.000	7.118	MJSD		4,461	10/31/2024	12/15/2028
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP.			1.2	2.C FE	37,840	96.647	41,558	43,000	40,722		1,335			4.500	8.234	JJ	887	1,935	09/22/2022	07/16/2026
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC.			1.2	1.F FE	3,987,818	108.117	4,179,810	3,866,000	3,977,656		(9,472)			6.375	5.943	MN	31,492	247,827	11/30/2023	11/15/2033
03770D-A@-2	APOLLO DEBT SOLUTIONS BDC				2.C PL	1,923,000	104.461	2,008,782	1,923,000	1,923,000					8.310	8.309	JJ	71,911	159,801	11/15/2022	12/21/2027
03770D-B#-9	APOLLO DEBT SOLUTIONS BDC				2.C FE	2,130,000	106.520	2,268,868	2,130,000	2,130,000					8.620	8.621	JJ	78,033	148,415	08/10/2023	09/28/2028
037735-CG-0	APPALACHIAN POWER CO	O		1	2.A FE	6,243,580	103.451	5,250,161	5,075,000	5,882,815		(54,033)			6.375	4.551	AO	80,883	323,531	04/01/2017	04/01/2036
037735-CM-7	APPALACHIAN POWER CO			1	2.A FE	719,168	109.909	668,248	608,000	718,995		(172)			7.000	5.088	AO	10,640		12/19/2024	04/01/2038
037735-CT-2	APPALACHIAN POWER CO			1.2	2.A FE	1,459,281	81.108	1,351,255	1,666,000	1,459,472		192			4.400	5.443	MN	9,367		12/19/2024	05/15/2044
037833-AT-7	APPLE INC.	O		1	1.B FE	20,682,140	91.381	18,276,107	20,000,000	20,559,623		(18,395)			4.450	4.237	MN	135,972	890,000	04/01/2017	05/06/2044
037833-BA-7	APPLE INC.			1	1.B FE	9,804,773	76.604	8,426,416	11,000,000	10,016,094		30,995			3.450	4.108	FA	149,692	379,500	04/01/2017	02/09/2045
037833-BX-7	APPLE INC.	O		1.2	1.B FE	8,568,994	91.429	7,301,521	7,986,000	8,471,408		(14,536)			4.650	4.207	FA	132,035	371,349	04/01/2017	02/23/2046
037833-BX-7	APPLE INC.	C		1.2	1.B FE	2,146,004	91.429	1,828,580	2,000,000	2,121,556		(3,640)			4.650	4.207	FA	33,067	93,000	04/01/2017	02/23/2046
037833-BX-7	APPLE INC.			1.2	1.B FE	9,657,018	91.429	8,228,611	9,000,000	9,547,346		(16,391)			4.650	4.206	FA	148,800	418,500	04/01/2017	02/23/2046
037833-CD-0	APPLE INC.	O		1.2	1.B FE	459,385	80.625	403,124	500,000	464,757		968			3.850	4.357	FA	7,860	19,250	11/01/2018	08/04/2046
038222-AG-0	APPLIED MATERIALS INC.			1	1.F FE	3,575,856	103.709	2,883,101	2,780,000	3,423,735		(27,410)			5.850	3.926	JD	7,228	162,630	03/26/2020	06/15/2041
038222-AG-0	APPLIED MATERIALS INC.	O		1	1.F FE	5,415,522	103.709	4,355,764	4,200,000	5,150,720		(40,334)			5.850	3.964	JD	10,920	245,700	07/24/2017	06/15/2041
038222-AM-7	APPLIED MATERIALS INC.	O		1.2	1.F FE	20,345,394	84.700	15,923,500	18,800,000	20,099,540		(37,570)			4.350	3.877	AO	204,450	817,800	08/03/2017	04/01/2047
038222-AM-7	APPLIED MATERIALS INC.			1.2	1.F FE	7,250,758	84.700	5,674,864	6,700,000	7,163,179		(13,391)			4.350	3.877	AO	72,863	291,450	08/03/2017	04/01/2047
038336-AA-1	APTARGROUP INC.	C		1.2	2.C FE	249,353	89.895	224,737	250,000	249,513		58			3.600	3.631	MS	2,650	9,000	03/02/2022	03/15/2032
03881N-AA-5	ARBOR REALTY SR, INC.				1.F PL	186,875	85.791	197,319	230,000	199,009		6,182			5.000	9.090	JD	32	17,250	12/09/2022	12/30/2028
03881N-AC-1	ARBOR REALTY SR INC.			1.2	1.F PL	89,100	98.407	88,567	90,000	89,434		173			8.500	8.760	AO	1,615	7,650	02/10/2023	10/15/2027
03881N-AG-2	ARBOR REALTY SR, INC.				1.F PL	3,822,000	98.850	3,778,055	3,822,000	3,822,000					9.000	8.999	N/A	77,396		10/10/2024	10/15/2027
038923-AQ-1	ARBOR REALTY TRUST INC.			1.2	1.F PL	801,403	91.017	864,658	950,000	861,783		34,711			4.500	9.263	MS	12,588	42,750	10/24/2023	03/15/2027
038923-AW-8	ARBOR REALTY TRUST INC.			1.2	1.F PL	191,363	94.909	199,308	210,000	199,485		4,576			5.000	9.098	AO	1,779	7,875	09/18/2024	04/30/2026
038923-BA-5	ARBOR REALTY TRUST INC.				1.F PL	260,201	99.500	271,635	273,000	268,501		7,153			7.500	10.458	FA	8,531	20,957	11/06/2023	08/01/2025
03937L-AA-3	ARCH CAPITAL GROUP LTD.		C	1	1.G FE	18,295,373	113.022	16,201,712	14,335,000	17,046,475		(225,725)			7.350	4.810	MN	175,604	1,053,623	09/27/2018	05/01/2034
03938J-AA-7	ARCH CAPITAL GROUP (US) INC.			1	1.G FE	976,907	91.600	915,999	1,000,000	976,935		28			5.144	5.339	MN	8,573		12/19/2024	11/01/2043
03938L-AP-9	ARCELORMITTAL SA		C	1	2.C FE	3,254,355	106.406	2,926,155	2,750,000	3,169,519		(17,930)			7.000	5.480	AO	40,639	192,500	09/09/2019	10/15/2039
03939A-AA-5	ARCH CAPITAL GROUP LTD.		C	1.2	2.A FE	6,518,016	71.252	5,995,148	8,414,000	6,552,804		15,555			3.635	5.212	JD	850	296,325	12/19/2024	06/30/2050
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1.2	1.G FE	2,837,236	89.582	2,378,411	2,655,000	2,802,759		(5,339)			5.031	4.605	JD	5,937	80,496	12/19/2024	12/15/2046
03939C-AB-9	ARCH CAPITAL FINANCE LLC	O		1.2	1.G FE	5,301,140	89.582	4,165,578	4,650,000	5,200,615		(15,601)			5.031	4.189	JD	10,397	233,942	08/23/2017	12/15/2046
039483-AM-4	ARCHER-DANIELS-MIDLAND CO	O			1.F FE	2,598,396	105.894	2,117,874	2,000,000	2,152,543		(65,305)			7.500	3.852	MS	44,167	150,000	04/01/2017	03/15/2027
039483-AS-1	ARCHER-DANIELS-MIDLAND CO	O		1	1.F FE	29,135,273	108.851	24,491,499	22,500,000	25,888,474		(479,993)			7.000	4.172	FA	656,250	1,575,000	04/01/2017	02/01/2031
039483-AU-6	ARCHER-DANIELS-MIDLAND CO	O		1	1.F FE	7,835,947	100.755	7,052,859	7,000,000	7,595,731		(42,920)			5.375	4.371	MS	110,785	376,250	09/27/2018	09/15/2035
039483-BQ-4	ARCHER-DANIELS-MIDLAND CO			1.2	1.F FE	5,759,967	84.232	5,301,567	6,294,000	5,760,370		403			4.500	5.114	MS	83,396		12/19/2024	03/15/2049
03990B-AB-7	ARES MANAGEMENT CORP.			1.2	2.A FE	7,901,995	95.101	7,608,078	8,000,000	7,902,281		286			5.600	5.685	AO	99,556		10/24/2024	10/11/2054
039936-AA-7	ARES FINANCE CO. IV LLC.			1.2	2.A FE	4,182,040	70.012	4,200,688	6,000,000	4,218,401		25,218			3.650	5.814	FA	91,250	219,000	12/08/2023	02/01/2052
04010L-BB-8	ARES CAPITAL CORP.			1.2	2.B FE	31,250	92.179	36,872	40,000	34,225		1,410			2.875	7.718	JD	51	1,150	10/14/2022	06/15/2028
04018V-AA-1	ARES FINANCE CO III LLC.			2	2.C FE	1,182,047	95.825	1,130,729	1,180,000	1,180,702		(447)			4.125	4.084	JD	135	73,013	01/05/2022	06/30/2051
040555-CF-9	ARIZONA PUBLIC SERVICE CO.	O		1	2.A FE	1,585,325	99.323	1,390,518	1,400,000	1,520,124		(11,657)			5.625	4.389	MN	10,063	78,750	09/27/2018	05/15/2033
040555-CH-5	ARIZONA PUBLIC SERVICE CO.	O		1	2.A FE	11,590,990	99.276	9,927,587	10,000,000	11,066,935		(77,824)			5.500	4.245	MS	183,333	550,000	04/01/2017	09/01/2035
040555-CN-2	ARIZONA PUBLIC SERVICE CO.	O		1.2	2.A FE	9,696,207	84.598	7,744,907	9,155,000	9,579,248		(17,338)			4.500	4.114	AO	102,994	411,975	04/01/2017	04/01/2042
040555-CN-2	ARIZONA PUBLIC SERVICE CO.			1.2	2.A FE	3,878,310	84.598	3,640,233	4,303,000	3,878,801		491			4.500	5.384	AO	48,409		12/19/2024	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE CO.			1.2	2.A FE	1,661,241	81.160	1,554,213	1,915,000	1,661,450		209			4.350	5.417	MN	10,644		12/19/2024	11/15/2045
040555-CY-8	ARIZONA PUBLIC SERVICE CO.			1.2	2.A FE	4,248,365	78.027	3,946,600	5,058,000	4,248,919		554			4.250	5.448	MS	71,655		12/19/2024	03/01/2049

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1.2	2.A FE	398,124	67.554	270,216	400,000	398,303		42			3.350	3.375	MN	1,712	13,400	05/19/2020	05/15/2050
04250C-AB-8	ARMYHW 153A A			1.2	1.G FE	950,000	89.141	846,840	950,000	950,000					5.750	5.750	JD	2,428	54,625	04/15/2015	06/15/2050
04250G-AB-9	ARMYHW 153B 3B			1.2	1.G FE	1,429,907	89.068	1,251,404	1,405,000	1,425,518		(839)			5.750	5.606	JD	3,591	80,788	12/18/2018	06/15/2050
04317@-BL-1	ARTHUR J GALLAGHER & CO				2.A FE	18,500,000	96.100	17,778,463	18,500,000	18,500,000					5.140	5.140	N/A	285,270	950,900	01/18/2019	03/13/2031
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICAL COLLEGES			1	1.E FE	188,813	76.733	191,832	250,000	194,320		2,477			3.317	5.594	AO	2,073	8,293	09/09/2022	10/01/2041
04621W-AE-0	ASSURED GUARANTY US																				
04621W-AE-0	HOLDINGS INC			1.2	2.A FE	6,390,306	68.498	6,332,635	9,245,000	6,481,117		40,962			3.600	5.795	MS	97,997	332,820	11/01/2022	09/15/2051
04621X-AJ-7	ASSURANT INC	O		1.2	2.B FE	4,134,106	99.728	4,138,728	4,150,000	4,143,990		1,677			4.900	4.949	MS	53,097	203,350	03/22/2018	03/27/2028
046353-AM-0	ASTRAZENECA PLC		C	1	1.F FE	7,703,015	85.752	6,131,266	7,150,000	7,610,714		(14,060)			4.375	3.920	MN	39,102	312,813	07/10/2017	11/16/2045
046353-AM-0	ASTRAZENECA PLC	O	C	1	1.F FE	9,912,275	85.752	7,889,181	9,200,000	9,793,097		(18,101)			4.375	3.920	MN	50,313	402,500	07/10/2017	11/16/2045
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	202,718	89.774	200,538	223,381	203,374		656			5.343	6.297	JD	995	11,935	01/29/2024	12/01/2050
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC				2.B FE	535,702	83.750	428,610	511,774	529,014		(650)			5.373	5.031	JD	2,291	27,498	09/20/2023	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC	O			2.B FE	1,911,791	76.173	1,466,140	1,924,745	1,913,699		598			5.433	5.491	JD	8,714	104,571	12/21/2018	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC	C		1	1.G FE	416,550	86.143	412,744	479,138	428,877		1,147			5.595	6.716	JD	2,234	26,808	05/03/2010	12/01/2051
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	340,814	86.143	337,700	392,022	351,190		1,255			5.595	6.707	JD	1,828	21,934	05/03/2010	12/01/2051
049560-AP-0	ATMOS ENERGY CORP			1.2	1.G FE	7,155,705	82.034	6,124,619	7,466,000	7,158,868		732			4.300	4.579	AO	80,260	215,000	12/19/2024	10/01/2048
049560-AP-0	ATMOS ENERGY CORP	O		1.2	1.G FE	9,949,900	82.034	8,203,347	10,000,000	9,955,747		1,052			4.300	4.330	AO	107,500	430,000	10/01/2018	10/01/2048
049560-AQ-8	ATMOS ENERGY CORP			1.2	1.G FE	1,428,255	78.621	1,309,824	1,666,000	1,428,421		167			4.125	5.163	MS	20,235		12/19/2024	03/15/2049
049560-AY-1	ATMOS ENERGY CORP			1.2	1.E FE	2,784,266	100.197	2,553,028	2,548,000	2,784,164		(102)			5.750	5.116	AO	30,930		12/19/2024	10/15/2052
049560-BA-2	ATMOS ENERGY CORP			1.2	1.G FE	1,995,180	106.230	2,124,592	2,000,000	1,995,462		188			6.200	6.217	MN	15,844	136,056	10/05/2023	11/15/2053
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	1,297,686	89.507	1,163,596	1,300,000	1,298,088		40			5.695	5.707	JD	3,290	74,035	12/16/2015	12/15/2047
053611-AJ-8	AVERY DENNISON CORP	O		1.2	2.B FE	1,990,000	99.766	1,995,326	2,000,000	1,995,483		1,019			4.875	4.939	JD	6,771	97,500	11/29/2018	12/06/2028
05379B-AR-8	AVISTA CORP			1.2	1.G FE	4,154,690	74.677	4,107,210	5,500,000	4,175,790		19,760			4.000	5.760	AO	55,000	220,000	01/10/2024	04/01/2052
054561-AM-7	EQUITABLE HOLDINGS INC			1.2	2.A FE	296,425	89.065	222,661	250,000	291,948		(1,129)			5.000	3.884	AO	2,465	12,500	10/08/2020	04/20/2048
054561-AN-5	EQUITABLE HOLDINGS INC			1.2	2.A FE	4,000,000	97.448	3,897,901	4,000,000	4,000,000					4.572	4.571	FA	69,088	182,880	04/02/2019	02/15/2029
054561-AN-5	EQUITABLE HOLDINGS INC	C		1.2	2.A FE	250,000	97.448	243,619	250,000	250,000					4.572	4.571	FA	4,318	11,430	04/02/2019	02/15/2029
05490L-AA-7	BCBSM INC	O		1.2	2.B FE	481,865	99.481	497,407	500,000	498,995		2,960			3.790	4.410	MN	3,158	18,950	06/28/2018	05/01/2025
05523R-AD-9	BAE SYSTEMS PLC		C	1.2	2.A FE	947,031	92.239	922,391	1,000,000	947,304		273			3.400	4.531	AO	7,178		12/19/2024	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC		C	1.2	2.A FE	691,970	64.645	646,450	1,000,000	705,490		5,504			3.000	5.061	MS	8,833	30,000	06/14/2022	09/15/2050
05523R-AM-9	BAE SYSTEMS PLC		C	1.2	2.A FE	5,962,069	97.351	5,548,990	5,700,000	5,962,004		(65)			5.500	5.190	MS	82,729		12/19/2024	03/26/2054
05526D-BT-1	BAT CAPITAL CORP			1.2	2.A FE	1,932,019	75.511	1,442,263	1,910,000	1,928,424		(894)			3.734	3.651	MS	19,019	71,319	09/23/2020	09/25/2040
05526D-BV-6	BAT CAPITAL CORP			1.2	2.A FE	16,733,052	91.541	15,800,012	17,260,000	16,733,524		471			5.650	5.875	MS	284,430		12/19/2024	03/16/2052
05526D-BZ-7	BAT CAPITAL CORP			1.2	2.A FE	4,807,959	102.739	4,623,243	4,500,000	4,807,211		(748)			6.000	5.037	FA	98,250		12/19/2024	02/20/2034
055451-BF-4	BHP BILLITON FINANCE (USA) LTD		C	1.2	1.F FE	490,995	97.630	488,148	500,000	491,155		122			5.500	5.625	MS	8,632	27,500	09/05/2023	09/08/2053
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	3,204,800	102.228	3,271,280	3,200,000	3,203,279		(691)			7.750	7.718	FA	93,000	248,000	09/01/2022	12/31/2049
05565A-S2-0	BNP PARIBAS SA		C	2	2.C FE	1,247,580	106.731	1,280,768	1,200,000	1,229,806		(8,855)			9.250	8.256	MN	13,567	111,000	11/22/2022	12/29/2049
05565E-CB-9	BMW US CAPITAL LLC		C	1.2	1.F FE	2,458,925	90.668	2,266,696	2,500,000	2,468,611		3,687			3.700	3.901	AO	23,125	92,500	04/13/2022	04/01/2032
05580M-79-3	B RILEY FINANCIAL INC		C	1.2	2.B	1,000,000	12.320	492,800	1,000,000	1,000,000					5.000	5.004	JAJO	8,472	50,000	12/01/2021	12/31/2026
05580M-79-3	B RILEY FINANCIAL INC			1.2	2.B	12,000,000	12.320	5,913,600	12,000,000	12,000,000					5.000	5.004	JAJO	101,667	600,000	12/01/2021	12/31/2026
05580M-83-5	B RILEY FINANCIAL INC			2	2.A FE	14,801,250	9.390	5,559,350	14,801,250	14,801,250					6.000	6.003	JAJO	150,479	888,075	01/20/2021	01/31/2028
05602X-JC-3	BNP PARIBAS SA		C	2	2.C FE	1,004,160	99.278	992,782	1,000,000	1,004,134		(26)			7.375	7.313	MS	22,740		10/31/2024	12/31/2049
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	9,300,000	81.490	7,578,570	9,300,000	9,300,000					5.000	4.924	AO	116,250	463,750	09/18/2020	10/01/2055
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	4,700,000	81.490	3,830,030	4,700,000	4,700,000					5.000	4.999	AO	58,750	234,306	12/10/2020	10/01/2055
05682*-AC-8	BAIN CAPITAL HOLDINGS LP				1.D PL	3,900,000	73.910	2,882,482	3,900,000	3,900,000					2.840	2.840	AO	23,383	110,760	02/10/2021	04/15/2036
05682*-AD-6	BAIN CAPITAL HOLDINGS LP				1.D PL	1,300,000	70.776	920,091	1,300,000	1,300,000					3.410	3.410	N/A	16,747	44,330	02/09/2021	04/15/2041
05684B-AB-3	BAIN CAPITAL SPECIALTY FINANCE INC			1.2	2.C FE	216,750	97.038	247,447	255,000	238,538		12,659			2.950	8.804	MS	2,319	7,523	03/20/2023	03/10/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	3,541,313	78.680	3,343,905	4,250,000	3,556,230		14,918			4.080	5.320	JD	7,707	173,400	01/10/2024	12/15/2047
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	C		1	1.G FE	2,304,244	107.364	2,039,907	1,900,000	2,162,426		(16,328)			6.350	4.798	AO	30,163	120,650	02/14/2014	10/01/2036
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	O		1	1.G FE	8,544,452	107.364	7,515,448	7,000,000	8,141,547		(72,256)			6.350	4.543	AO	111,125	444,500	09/27/2018	10/01/2036
059165-EJ-5	BALTIMORE GAS AND ELECTRIC CO	C		1,2	1.F FE	496,360	74.521	372,607	500,000	496,913		85			3.750	3.791	FA	7,083	18,750	08/23/2017	08/15/2047
06050T-JZ-6	BANK OF AMERICA NA	O			1.G FE	19,963,718	103.831	16,862,186	16,240,000	18,838,840		(166,940)			6.000	4.259	AO	205,707	974,400	04/01/2017	10/15/2036
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	13,688,178	103.831	11,561,603	11,135,000	12,916,974		(114,468)			6.000	4.259	AO	141,043	668,100	04/01/2017	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP	O			1.G FE	1,713,776	104.326	1,486,650	1,425,000	1,655,131		(8,775)			5.875	4.510	FA	33,488	83,719	04/01/2017	02/07/2042
06051G-EN-5	BANK OF AMERICA CORP				1.G FE	18,519,607	104.326	16,065,212	15,399,000	17,886,799		(94,869)			5.875	4.509	FA	361,877	904,691	04/01/2017	02/07/2042
06051G-FG-9	BANK OF AMERICA CORP				1.G FE	2,299,072	91.568	2,106,053	2,300,000	2,299,091		19			4.875	4.878	AO	28,031		04/01/2024	04/01/2044
06051G-GG-8	BANK OF AMERICA CORP			1,2,5	1.G FE	5,454,141	84.222	4,982,566	5,916,000	5,454,563		421			4.443	5.018	JJ	117,551		12/19/2024	01/20/2048
06051G-HS-1	BANK OF AMERICA CORP			1,2,5	1.G FE	7,980,406	81.862	6,643,922	8,116,000	7,942,250		(7,269)			4.330	4.448	MS	103,474	129,900	12/19/2024	03/15/2050
06051G-HU-6	BANK OF AMERICA CORP			1,2,5	1.E FE	4,896,682	85.125	4,823,171	5,666,000	4,937,301		30,465			4.078	5.322	AO	43,645	203,900	12/19/2024	04/23/2040
06051G-JM-2	BANK OF AMERICA CORP			1,2,5	1.G FE	2,620,342	61.534	2,461,357	4,000,000	2,652,769		24,350			2.831	5.170	AO	21,075	113,240	08/30/2023	10/24/2051
06051G-KC-2	BANK OF AMERICA CORP			1,2	2.A FE	7,319,803	81.474	7,536,354	9,250,000	7,563,970		107,381			2.482	5.710	MS	63,774	229,585	08/25/2022	09/21/2036
06051G-KK-4	BANK OF AMERICA CORP	C		1,2,5	1.G FE	2,051,531	85.954	1,976,934	2,300,000	2,097,372		17,520			2.972	4.229	FA	27,912	68,356	04/13/2022	02/04/2033
06368L-5Q-5	BANK OF MONTREAL			2	2.C FE	1,069,500	102.179	1,083,092	1,060,000	1,069,432		(68)			7.300	7.172	FMAN	7,523	22,496	12/17/2024	11/26/2084
06368L-Q5-8	BANK OF MONTREAL			2	2.C FE	1,608,860	103.751	1,660,008	1,600,000	1,607,806		(1,054)			7.700	7.567	FMAN	11,978	88,293	04/12/2024	05/26/2084
06406F-AE-3	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	996,130	96.799	967,989	1,000,000	999,303		414			2.450	2.494	FA	9,119	24,500	08/09/2016	08/17/2026
06406R-AF-4	BANK OF NEW YORK MELLON CORP	C		2	1.F FE	983,050	96.462	964,619	1,000,000	994,113		1,779			3.400	3.604	JJ	14,356	34,000	02/12/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON CORP	C			1.F FE	748,335	97.549	731,619	750,000	749,374		174			3.850	3.877	AO	5,053	28,875	04/23/2018	04/28/2028
064159-8S-8	BANK OF NOVA SCOTIA			2	2.C FE	3,664,700	106.139	3,821,008	3,600,000	3,642,880		(13,124)			8.625	8.144	JAJO	55,200	310,500	12/27/2023	10/27/2082
064159-8V-1	BANK OF NOVA SCOTIA			2	2.C FE	912,612	105.227	947,039	900,000	910,724		(1,888)			8.000	7.656	JAJO	12,800	57,000	02/22/2024	01/27/2084
064227-AC-5	BANK OF NT BUTTERFIELD & SON LTD	C	C	2,5	2.B FE	880,000	98.000	862,401	880,000	880,000					5.250	5.251	JD	2,053	46,200	06/04/2020	06/15/2030
064227-AC-5	BANK OF NT BUTTERFIELD & SON LTD		C	2,5	2.B FE	8,810,000	98.000	8,633,808	8,810,000	8,810,000					5.250	5.238	JD	20,557	462,525	06/04/2020	06/15/2030
06738E-AJ-4	BARCLAYS PLC	O	C		2.A FE	2,917,293	93.279	2,798,361	3,000,000	2,927,661		1,865			5.250	5.446	FA	58,625	157,500	09/27/2018	08/17/2045
06738E-BD-6	BARCLAYS PLC	O	C	1,2,5	2.A FE	4,500,000	99.038	4,456,725	4,500,000	4,500,000					4.972	4.973	MN	27,968	223,740	05/09/2018	05/16/2029
06738E-BX-2	BARCLAYS PLC		C	2	3.A FE	2,400,000	103.457	2,482,979	2,400,000	2,400,000					8.000	8.000	MJSD	8,533	192,000	08/01/2022	12/29/2049
06738E-CN-3	BARCLAYS PLC		C	2	3.A FE	800,000	110.037	880,297	800,000	800,000					9.625	9.625	MJSD	3,422	81,919	11/15/2023	12/29/2049
06738E-CV-5	BARCLAYS PLC		C	1,2,5	2.A FE	4,753,621	96.048	4,514,252	4,700,000	4,753,544		(77)			5.335	5.183	MS	77,313		12/19/2024	09/10/2035
067901-AH-1	BARRICK GOLD CORP			1	2.A FE	1,674,280	94.470	1,573,873	1,666,000	1,674,286		6			5.250	5.205	AO	21,866		12/19/2024	04/01/2042
06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP		C	1	1.G FE	6,762,145	105.277	6,265,022	5,951,000	6,533,464		(35,043)			6.350	5.227	AO	79,776	377,889	04/01/2017	10/15/2036
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC	O		1	1.G FE	6,361,870	113.904	5,695,184	5,000,000	6,034,918		(50,233)			7.500	5.349	MS	110,417	375,000	04/01/2017	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	1,757,366	98.111	1,634,535	1,666,000	1,757,261		(104)			5.700	5.199	MN	8,177		12/19/2024	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	2,264,072	98.450	2,098,947	2,132,000	2,263,953		(119)			5.750	5.221	MN	20,432		12/19/2024	05/01/2043
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE			1,2	1.F FE	1,827,622	83.628	1,672,562	2,000,000	1,827,756		134			4.750	5.419	AO	17,153		12/19/2024	04/26/2047
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I				1.F	8,873,188	122.041	8,730,026	7,153,333	8,542,843		(61,651)			8.200	6.111	JD	22,811	879,860	09/27/2018	12/17/2038
07177M-AN-3	BAXALTA INC			1,2	2.A FE	1,232,560	92.049	1,134,966	1,233,000	1,232,565		5			5.250	5.253	JD	1,439	32,366	12/19/2024	06/23/2045
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE	1,943,801	62.061	1,684,952	2,715,000	1,975,547		12,853			3.132	4.979	JD	7,086	85,034	12/04/2023	12/01/2051
07274N-AQ-6	BAYER US FINANCE II LLC	C		1,2	2.B FE	499,277	77.911	389,557	500,000	499,358		14			4.875	4.884	JD	406	24,375	06/19/2018	06/25/2048
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE	O		1	1.F FE	11,058,820	91.739	9,357,363	10,200,000	10,920,496		(24,980)			5.259	4.675	MN	68,542	536,418	09/27/2018	11/15/2046
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	2,883,778	80.589	2,664,280	3,306,000	2,884,118		340			3.967	4.926	MN	16,758		12/19/2024	11/15/2046
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE	3,820,773	86.455	3,536,028	4,090,000	3,821,011		238			4.685	5.219	JD	8,516		12/19/2024	12/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA OR BELL	C		1,2	2.B FE	493,840	80.780	403,900	500,000	494,577		130			4.464	4.540	AO	5,580	22,320	09/11/2018	04/01/2048
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	2,496,725	93.771	2,344,272	2,500,000	2,496,764		39			5.550	5.559	FA	52,417	69,375	02/12/2024	02/15/2054
080807-AA-8	BELROSE FUNDING TRUST	C		1,2	2.A FE	1,000,000	84.255	842,547	1,000,000	1,000,000					2.330	2.330	FA	8,802	23,300	08/11/2020	08/15/2030
081331-AD-2	BELVOIR LAND LLC	C			1.D FE	189,600	87.238	209,370	240,000	195,352		1,294			5.270	7.155	JD	562	12,648	06/08/2010	12/15/2047
081331-AD-2	BELVOIR LAND LLC				1.D FE	54,900	87.238	78,514	90,000	58,848		733			5.270	9.345	JD	211	4,743	04/08/2009	12/15/2047
084423-AP-7	W R BERKLEY CORP	O		1	2.A FE	17,610,320	103.456	15,606,293	15,085,000	16,986,198		(112,861)			6.250	4.862	FA	356,174	942,813	09/27/2018	02/15/2037
084423-AT-9	W R BERKLEY CORP			1	2.A FE	1,219,374	87.609	1,143,303	1,305,000	1,219,466		91			4.750	5.291	FA	25,828		12/19/2024	08/01/2044
084423-AU-6	W R BERKLEY CORP			1,2	2.A FE	3,773,620	75.735	2,877,938	3,800,000	3,776,003		535			4.000	4.040	MN	19,422	152,000	05/06/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	21,076,123	68.746	19,473,651	28,327,000	21,080,091		3,867			3.550	5.337	MS	254,195	26,625	12/19/2024	03/30/2052
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	249,920	82.487	206,216	250,000	249,934		2			4.450	4.452	JJ	5,130	11,125	07/23/2018	01/15/2049
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	12,680,895	82.969	10,578,541	12,750,000	12,684,777		1,099			4.600	5.450	MN	97,750	586,500	04/19/2022	05/01/2053
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO	C		1,2	1.G FE	248,645	82.969	207,422	250,000	248,721		22			4.600	5.450	MN	1,917	11,500	04/19/2022	05/01/2053
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	C		1,2	1.C FE	492,490	82.743	409,579	495,000	492,796		54			4.200	4.230	FA	7,854	20,790	08/07/2018	08/15/2048
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	997,163	62.752	900,484	1,435,000	1,008,000		8,141			2.850	4.894	AO	8,634	40,898	08/30/2023	10/15/2050
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	3,465,455	75.703	3,028,113	4,000,000	3,474,958		8,653			3.850	4.687	MS	45,344	154,000	11/30/2023	03/15/2052
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.A FE	1,979,300	72.234	1,444,677	2,000,000	1,980,688		404			4.000	4.060	MN	9,778	80,000	05/12/2021	05/17/2051
09062X-AG-8	BIOGEN INC			1,2	2.A FE	10,346,685	63.056	9,458,389	15,000,000	10,485,957		82,924			3.150	5.328	MN	78,750	472,500	08/30/2023	05/01/2050
09062X-AK-9	BIOGEN INC			1,2	2.B FE	706,400	64.204	642,038	1,000,000	719,034		4,953			3.250	5.236	FA	12,278	32,500	05/05/2022	02/15/2051
09247X-AN-1	BLACKROCK FINANCE INC	C		1	1.D FE	497,975	97.407	487,036	500,000	499,494		219			3.200	3.248	MS	4,711	16,000	03/21/2017	03/15/2027
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO LLC	C		1,2	1.E FE	1,224,086	76.302	972,854	1,275,000	1,230,603		1,128			4.000	4.239	AO	12,608	51,000	05/23/2019	10/02/2047
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC				3.C FE	1,316,008	96.250	1,536,150	1,596,000	1,427,085		64,406			5.500	11.014	MS	25,846	87,780	04/25/2023	03/15/2027
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,402,133	65.257	1,631,430	2,500,000	2,404,008		1,481			3.200	3.392	JJ	33,556	80,000	12/04/2023	01/30/2052
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND	C		1,2	2.C FE	561,039	95.294	538,413	565,000	563,479		748			2.625	2.768	JD	659	14,831	09/10/2021	12/15/2026
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,502,538	95.294	1,703,863	1,788,000	1,645,622		65,749			2.625	7.061	JD	2,086	46,935	03/20/2023	12/15/2026
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND				2.C FE	2,436,335	103.522	2,553,890	2,467,000	2,448,563		5,754			7.490	7.785	N/A	41,062	184,778	10/06/2022	10/11/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.B FE	109,862	90.762	127,975	141,000	119,587		4,789			2.850	7.589	MS	1,016	4,019	12/27/2022	09/30/2028
09290D-AC-5	BLACKROCK INC			1,2	1.D FE	2,222,865	94.466	2,125,493	2,250,000	2,223,169		304			5.250	5.331	MS	35,109	59,063	03/05/2024	03/14/2054
09290D-AK-7	BLACKROCK INC			1,2	1.D FE	10,829,900	95.461	9,920,273	10,392,000	10,829,849		(50)			5.350	5.073	JJ	239,377		12/19/2024	01/08/2055
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	4,600,000	76.869	3,535,983	4,600,000	4,600,000					3.650	3.650	MS	42,441	167,900	01/13/2020	03/31/2045
09581*-AB-4	BLUE OWL TECHNOLOGY INCOME CORP			5	2.B FE	8,823,325	104.278	9,270,304	8,890,000	8,837,392		13,134			9.397	9.258	JAJO	176,366	771,296	12/06/2023	01/06/2029
09581J-AR-7	BLUE OWL FINANCE LLC			1,2	2.B FE	2,590,418	87.720	2,412,298	2,750,000	2,634,341		15,625			3.125	3.869	JD	5,013	86,015	01/27/2022	06/10/2031
09581J-AS-5	BLUE OWL FINANCE LLC			1,2	2.B FE	12,592,538	92.728	11,822,838	12,750,000	12,631,316		14,313			4.375	4.529	FA	210,729	557,813	02/10/2022	02/15/2032
09581J-AS-5	BLUE OWL FINANCE LLC	C		1,2	2.B FE	246,913	92.728	231,820	250,000	247,673		281			4.375	4.529	FA	4,132	10,938	02/10/2022	02/15/2032
09581J-AT-3	BLUE OWL FINANCE LLC			1,2	2.B FE	2,390,247	102.734	2,465,619	2,400,000	2,390,928		681			6.250	6.304	AO	30,417	75,000	05/30/2024	04/18/2034
09659T-2A-8	BNP PARIBAS SA	O	C	2	2.A FE	18,041,899	95.200	17,231,122	18,100,000	18,063,763		3,624			4.375	4.404	MS	263,958	791,875	02/22/2018	03/01/2033
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	509,735	84.987	424,935	500,000	506,835		(987)			2.871	2.634	AO	2,871	14,355	12/16/2021	04/19/2032
097023-AE-5	BOEING CO				2.C FE	1,671,186	116.215	1,616,549	1,391,000	1,670,139		(1,047)			8.750		MS	35,838		12/19/2024	09/15/2031
097023-CB-9	BOEING CO			1,2	2.C FE	665,121	68.557	639,633	933,000	665,278		158			3.850	6.162	MN	5,987		12/19/2024	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023-CQ-6	BOEING CO			1.2	2.C FE	9,854,934	68.204	9,712,225	14,240,000	9,857,277		2,343			3.750	6.180	FA	222,500		12/19/2024	02/01/2050
097023-CV-5	BOEING CO	C		1.2	2.C FE	500,000	95.138	475,690	500,000	500,000					5.705	5.705	MN	4,754	28,525	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1.2	2.C FE	40,263,636	93.015	37,554,948	40,375,000	40,263,780		139			5.805	5.826	MN	390,628	2,158,009	12/19/2024	05/01/2050
101137-AE-7	BOSTON SCIENTIFIC CORP	O		1	2.A FE	5,011,716	110.028	4,401,120	4,000,000	4,733,051		(50,332)			6.500	4.364	MN	33,222	260,000	09/27/2018	11/15/2035
101137-AU-1	BOSTON SCIENTIFIC CORP			1.2	2.A FE	23,369,290	87.808	21,519,930	24,508,000	23,370,303			1,013		4.700	5.034	MS	383,959		12/19/2024	03/01/2049
10115P-AA-3	BOSTON UNIVERSITY	C		1.2	1.D FE	1,253,417	107.439	1,074,386	1,000,000	1,093,877		(23,968)			7.625	4.702	JJ	35,160	76,250	04/01/2017	07/15/2097
10115P-AA-3	BOSTON UNIVERSITY			1.2	1.D FE	17,234,484	107.439	14,772,811	13,750,000	15,041,189		(329,711)			7.625	4.701	JJ	483,446	1,048,438	04/01/2017	07/15/2097
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1.2	1.E FE	5,428,065	59.985	4,798,757	8,000,000	5,491,850		46,369			2.772	4.914	MN	31,416	221,760	08/30/2023	11/10/2050
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1.2	1.E FE	4,739,400	61.910	3,095,477	5,000,000	4,760,713		5,686			2.939	3.209	JD	11,021	146,950	02/03/2021	06/04/2051
108035-AB-2	DIME COMMUNITY BANCSHARES INC	O		2.5	2.C FE	7,078,750	96.188	6,733,141	7,000,000	7,009,837		(12,668)			5.750	5.542	MS	101,743	402,500	09/27/2018	09/30/2030
110122-AC-2	BRISTOL-MYERS SQUIBB CO	O		1	1.F FE	5,978,669	101.912	4,586,021	4,500,000	5,967,061		(1,859)			6.875	5.152	FA	128,906	309,375	04/01/2017	08/01/2097
110122-AC-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	5,546,876	101.912	4,254,808	4,175,000	5,536,526		(1,726)			6.875	5.152	FA	119,596	287,031	04/01/2017	08/01/2097
11041R-AL-2	BAE SYSTEMS FINANCE INC	O		1	2.A FE	2,594,346	106.100	2,122,002	2,000,000	2,167,657		(62,609)			7.500	3.946	JJ	75,000	150,000	04/01/2017	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	O	C	1	2.B FE	18,920,232	121.149	15,322,913	12,648,000	15,824,937		(459,269)			9.625	4.735	JD	54,105	1,217,370	04/01/2017	12/15/2030
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	7,479,535	121.149	6,057,445	5,000,000	6,265,440		(180,354)			9.625	4.702	JD	21,389	481,250	04/01/2017	12/15/2030
11135F-BA-8	BROADCOM INC	C		1.2	2.B FE	248,813	99.328	248,320	250,000	249,434		117			4.750	4.809	AO	2,507	11,875	03/29/2019	04/15/2029
11135F-BG-5	BROADCOM INC			1.2	2.B FE	2,341,710	74.423	2,232,691	3,000,000	2,367,136		11,145			3.750	5.242	FA	42,500	112,500	08/18/2022	02/15/2051
11135F-BJ-9	BROADCOM INC			1.2	2.B FE	7,332,716	78.093	7,005,686	8,971,000	7,334,728		2,012			3.500	5.183	FA	118,617		12/19/2024	02/15/2041
11135F-BV-2	BROADCOM INC			1.2	2.B FE	9,782,724	95.115	9,321,249	9,800,000	9,782,790		66			4.926	4.945	MN	61,684		12/19/2024	05/15/2037
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	1,586,643	16.530	1,049,655	1,587,500	1,586,637		(160,850)			4.875	4.878	JAJO	13,113	77,391	12/09/2021	12/29/2049
11271L-AA-0	BROOKFIELD FINANCE INC	C		1.2	1.G FE	49,518	99.338	49,669	50,000	49,918		55			4.250	4.370	JD	171	2,125	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC			1.2	1.G FE	8,477,056	86.185	7,067,156	8,200,000	8,444,447		(6,788)			4.700	4.481	MS	108,126	385,400	01/26/2021	09/20/2047
11271L-AB-8	BROOKFIELD FINANCE INC	O		1.2	1.G FE	22,737,749	86.185	19,219,217	22,300,000	22,679,978		(9,718)			4.700	4.577	MS	294,050	1,048,100	01/11/2018	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC	O		1.2	1.G FE	764,738	97.285	778,278	800,000	787,276		3,793			3.900	4.461	JJ	13,520	31,200	04/19/2018	01/25/2028
11271L-AJ-1	BROOKFIELD FINANCE INC	C		1.2	1.G FE	231,978	69.568	173,920	250,000	232,920		342			3.625	4.042	FA	3,424	9,063	02/28/2022	02/15/2052
11271L-AL-6	BROOKFIELD FINANCE INC			1.2	1.G FE	2,504,149	101.076	2,526,900	2,500,000	2,504,104		(45)			5.968	5.956	MS	48,490	74,600	02/27/2024	03/04/2054
11271R-AB-5	BROOKFIELD FINANCE LLC			1.2	1.G FE	736,610	68.518	479,624	700,000	733,350		(876)			3.450	3.171	AO	5,098	24,150	01/26/2021	04/15/2050
11373M-AA-5	BROOKLINE BANCORP INC	O		2.5	2.C FE	7,097,874	99.380	6,956,600	7,000,000	7,000,000		(13,314)			7.935	7.956	MJSD	24,687	570,814	09/27/2018	09/15/2029
114259-AU-8	BROOKLYN UNION GAS CO			1.2	2.A FE	1,164,945	1,177,878		1,500,000	1,169,989		5,044			4.487	6.266	MS	21,874	67,305	02/15/2024	03/04/2049
114259-AY-0	BROOKLYN UNION GAS CO			1.2	2.A FE	7,281,783	103.647	7,514,402	7,250,000	7,281,631		(152)			6.415	6.382	JJ	210,581		07/22/2024	07/18/2054
115236-AF-8	BROWN & BROWN INC			1.2	2.C FE	7,170,276	85.381	6,684,487	7,829,000	7,188,664		8,410			4.950	5.513	MS	111,955	387,536	11/01/2022	03/17/2052
115637-AT-7	BROWN-FORMAN CORP	C		1.2	1.G FE	1,235,688	87.221	1,090,256	1,250,000	1,239,314		596			4.000	4.084	AO	10,556	50,000	03/22/2018	04/15/2038
11778B-AB-8	SKY GROUP FINANCE LTD	O	C	1	1.G FE	19,462,514	106.301	17,305,846	16,280,000	18,568,905		(158,838)			6.500	4.813	AO	223,398	1,058,200	09/27/2018	10/15/2035
11778B-AB-8	SKY GROUP FINANCE LTD	C	C	1	1.G FE	1,741,244	106.301	1,594,519	1,500,000	1,653,166		(10,345)			6.500	5.248	AO	20,583	97,500	02/14/2014	10/15/2035
118230-AC-5	BUCKEYE PARTNERS LP	O		1	3.C FE	19,289,636	101.973	19,374,775	19,000,000	19,201,616		(16,906)			6.750	6.587	FA	484,500	1,282,500	09/27/2018	08/15/2033
118230-AP-6	BUCKEYE PARTNERS LP	O		1.2	3.C FE	4,571,795	81.962	4,098,096	5,000,000	4,622,600		9,456			5.600	6.271	AO	59,111	280,000	09/27/2018	10/15/2044
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.F FE	733,850	95.703	622,072	650,000	722,411		(2,603)			5.150	4.263	MS	11,158	33,475	03/26/2020	09/01/2043
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	O		1.2	1.F FE	15,397,829	80.977	11,863,146	14,650,000	15,281,090		(18,074)			4.125	3.833	JD	26,858	604,313	07/12/2017	06/15/2047
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.F FE	5,623,058	80.977	4,332,275	5,350,000	5,580,645		(6,606)			4.125	3.833	JD	9,808	220,688	07/12/2017	06/15/2047
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.F FE	590,990	80.158	400,788	500,000	582,375		(2,344)			4.150	3.151	JD	922	20,750	02/24/2021	12/15/2048
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	1,777,535	102.401	1,753,110	1,712,000	1,740,409		(28,204)			7.000	5.192	JD	5,326	119,840	08/30/2023	12/15/2025
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC	O		1	1.F FE	8,941,387	106.854	7,479,750	7,000,000	8,372,204		(84,067)			6.150	4.108	MN	71,750	430,500	04/01/2017	05/01/2037

SCHEDULE D - PART 1

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

E10.30

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12201P-AB-2	BURLINGTON RESOURCES LLC	O		1	1.F FE	2,633,424		110,849	2,000,000	2,339,359		(43,552)			7.200	4.235	FA	54,400	144,000	04/01/2017	08/15/2031
12316U-AA-5	BUSH FOUNDATION			1,2	1.A FE	250,000		63,403	250,000	250,000					2.754	2.754	AO	1,721	6,885	11/10/2020	10/01/2050
124857-AJ-2	PARAMOUNT GLOBAL	O		1,2	2.C FE	8,719,020		78,966	9,000,000	8,764,813		8,188			4.850	5.077	JJ	218,250	436,500	09/27/2018	07/01/2042
12505#-AA-9	CCHM PROPERTY HOLDINGS LP				2.C PL	2,217,500		93,850	2,031,550	2,136,750		(11,437)			6.340	4.727	MJSD	23,815	167,532	09/27/2018	09/30/2031
12505B-AD-2	CBRE SERVICES INC	C		1,2	2.A FE	248,100		99,851	250,000	249,741		212			4.875	4.968	MS	4,063	12,188	08/06/2015	03/01/2026
125523-AK-6	CIGNA GROUP			1,2	2.A FE	1,995,500		85,137	2,000,000	1,996,616		73			4.900	4.912	JD	4,356	98,000	09/06/2018	12/15/2048
125523-BD-1	CIGNA GROUP			1	2.A FE	18,823,114		103,219	17,000,000	18,376,867		(82,019)			6.150	5.226	MN	133,592	1,045,500	09/27/2018	11/15/2036
125523-BH-2	CIGNA GROUP			1,2	2.A FE	26,858,299		92,137	22,150,000	25,833,757		(155,870)			5.375	3.989	FA	449,768	1,088,438	12/19/2024	02/15/2042
125523-BK-5	CIGNA GROUP			1,2	2.A FE	9,475,044		72,838	11,724,000	9,476,665		1,621			3.875	5.339	AO	95,909		12/19/2024	10/15/2047
125523-CD-0	CIGNA GROUP			1	2.A FE	21,831,844		101,506	19,295,000	21,370,007		(75,738)			6.125	5.162	MN	151,010	1,181,819	09/27/2018	11/15/2041
125523-CF-5	CIGNA GROUP			1,2	2.A FE	12,206,092		85,446	12,740,000	12,284,712		11,455			4.800	5.075	JJ	281,979	611,520	04/01/2017	07/15/2046
125523-CQ-1	CIGNA GROUP			1,2	2.A FE	8,065,298		65,226	10,700,000	8,125,270		44,932			3.400	5.051	MS	107,119	363,800	08/30/2023	03/15/2051
12572Q-AH-8	CME GROUP INC	O		1,2	1.D FE	18,663,938		82,514	18,750,000	18,674,696		1,864			4.150	4.177	JD	34,583	778,125	06/14/2018	06/15/2048
12621E-AM-5	CNO FINANCIAL GROUP INC			1,2	2.C FE	1,016,860		103,314	1,000,000	1,016,352		(508)			6.450	6.215	JD	2,867	37,983	06/18/2024	06/15/2034
12626P-AF-0	CRH AMERICA INC	O		1	2.A FE	8,805,888		105,764	8,000,000	8,546,529		(47,536)			6.400	5.413	AO	108,089	512,000	09/27/2018	10/15/2033
126307-AS-6	CSC HOLDINGS LLC	O		1,2	5.A FE	350,000		86,271	350,000	350,000					5.375	5.375	FA	7,839	18,813	01/12/2018	02/01/2028
126307-AS-6	CSC HOLDINGS LLC			1,2	5.A FE	150,000		86,271	150,000	150,000					5.375	5.374	FA	3,359	8,063	01/12/2018	02/01/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	8,912,195		82,987	10,178,000	8,913,106		910			4.500	5.448	AO	110,686		12/19/2024	04/04/2048
126408-GK-3	CSX CORP	O		1	1.G FE	8,090,621		106,297	6,680,000	7,720,581		(62,060)			6.150	4.491	MN	68,470	410,820	09/27/2018	05/01/2037
126408-GK-3	CSX CORP			1	1.G FE	2,003,050		106,297	1,630,000	1,896,188		(15,955)			6.150	4.418	MN	16,708	100,245	04/01/2017	05/01/2037
126408-GW-7	CSX CORP			1,2	1.G FE	1,938,833		90,448	2,000,000	1,938,905		72			4.750	5.015	MN	8,181		12/19/2024	05/30/2042
126408-HA-4	CSX CORP			1,2	1.G FE	4,958,433		83,587	5,427,000	4,958,703		270			4.500	5.066	FA	101,756		12/19/2024	08/01/2054
126408-HF-3	CSX CORP	O		1,2	1.G FE	18,607,602		76,885	14,684,989	18,686,178		11,781			3.800	3.949	MN	120,967	725,800	07/11/2017	11/01/2046
126408-HG-1	CSX CORP	O		1,2	1.G FE	2,456,950		75,581	2,070,930	2,468,187		2,008			4.250	4.802	MN	19,408	116,450	09/27/2018	11/01/2066
126408-HP-1	CSX CORP	C		1,2	1.G FE	498,275		84,832	500,000	498,578		32			4.500	4.519	MS	6,625	22,500	02/21/2019	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC	O			1.G FE	2,045,501		117,288	1,470,000	1,945,305		(15,290)			7.875	5.135	MN	14,792	115,763	04/01/2017	05/15/2043
12661P-AD-1	CSL FINANCE PLC	C	C	2	1.G FE	251,178		87,845	250,000	251,070		(42)			4.625	4.588	AO	2,056	11,563	04/20/2022	04/27/2042
12661P-AF-6	CSL FINANCE PLC		C	1,2	1.G FE	11,598,239		86,170	11,500,000	11,595,851		(927)			4.950	4.901	AO	101,200	569,250	04/20/2022	04/27/2062
126650-BR-0	CVS HEALTH CORP			1	2.B FE	7,465,982		97,676	6,105,000	7,140,729		(48,759)			6.125	4.532	MS	110,102	373,931	04/01/2017	09/15/2039
126650-BS-8	CVSPAS 2009-B CFT - CMBS	O		1	2.B FE	3,144,690		105,296	2,708,260	2,979,772		(4,129)			7.507	5.768	MON	11,860	203,309	09/27/2018	01/10/2032
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	13,328,892		84,016	14,369,000	13,351,907		17,134			5.125	5.715	JJ	329,339	471,500	12/19/2024	07/20/2045
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	25,473,171		82,455	27,367,000	25,511,675		36,752			5.050	5.568	MS	368,542	1,382,034	08/30/2023	03/25/2048
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST	O			2.B	5,597,121		83,898	5,597,121	5,597,121					3.901	3.901	MON	12,737	218,415	08/02/2017	10/10/2039
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST				2.B	2,235,806		83,898	2,235,806	2,235,806					3.901	3.901	MON	5,088	87,247	08/02/2017	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	3,351,390		81,722	3,351,390	3,351,390					3.860	3.860	MON	7,546	129,364	09/18/2019	11/10/2041
1301ET-AA-0	CALIFORNIA ENDOWMENT			1,2	1.A FE	1,500,000		59,115	1,500,000	1,500,000					2.498	2.498	AO	9,368	37,470	01/20/2021	04/01/2051
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY			1	1.D FE	2,668,362		86,873	2,844,000	2,668,541		180			4.321	4.796	FA	51,204		12/19/2024	08/01/2045
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNOLOGY			1,2	1.D FE	8,747,387		63,566	8,750,000	8,748,553		(4)			3.650	3.651	MS	106,458	319,375	03/16/2020	09/01/2119
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC	O			2.B FE	118,799		98,567	100,000	115,644		(513)			5.937	4.675	AO	1,484	5,937	12/06/2017	10/01/2043
134011-AG-0	CAMP PENDLETON & QUANTICO HSG LLC			1	2.C FE	383,616		90,134	480,000	396,978		1,374			5.354	6.837	AO	6,425	25,699	05/18/2010	10/01/2048
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	C		1	2.C FE	310,030		92,720	380,000	318,226		849			5.572	6.934	AO	5,293	21,174	05/17/2010	10/01/2050
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.C FE	738,720		92,720	810,000	748,179		966			5.572	6.167	AO	11,283	45,133	05/10/2011	10/01/2050
134429-BK-4	CAMPBELL'S CO			1,2	2.B FE	12,804,754		64,383	18,201,000	12,807,967		3,214			3.125	5.255	AO	105,857		12/19/2024	04/24/2050
136385-AG-6	CANADIAN NATURAL RESOURCES LTD	O		1	2.A FE	3,217,309		100,381	2,900,000	3,124,161		(16,863)			5.850	4.871	FA	70,688	169,650	09/27/2018	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
136385-AY-7	CANADIAN NATURAL RESOURCES LTD			1.2	2.A FE	12,488,208	85.758	11,645,118	13,579,000	12,488,990		782			4.950	5.582	JD	56,013		12/19/2024	06/01/2047
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO	O		1	2.A FE	7,137,168	97.673	5,860,382	6,000,000	6,904,395		(34,782)			5.750	4.476	JJ	159,083	345,000	04/01/2017	01/15/2042
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO		A	1.2	2.A FE	994,780	72.598	725,983	1,000,000	995,395		206			3.000	3.035	JD	2,417	30,000	11/17/2021	12/02/2041
13648T-AE-7	CANADIAN PACIFIC RAILWAY CO			1.2	2.B FE	1,886,343	90.605	1,766,790	1,950,000	1,886,420		77			4.950	5.209	FA	36,465		12/19/2024	08/15/2045
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO			1.2	2.B FE	1,671,729	86.753	1,546,803	1,783,000	1,671,814		85			4.700	5.162	MN	13,967		12/19/2024	05/01/2048
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO			1.2	2.B FE	774,430	70.941	709,410	1,000,000	784,652		4,159			3.500	5.010	MN	5,833	35,000	06/13/2022	05/01/2050
140501-AE-7	CAPITAL SOUTHWEST CORP			2.C FE		1,457,800	95.950	1,420,060	1,480,000	1,458,739		939			5.125	5.469	FMAN	11,167		11/05/2024	11/15/2029
141781-AW-4	CARGILL INC	O		1	1.F FE	10,051,032	108.118	8,649,437	8,000,000	9,556,754		(88,766)			6.625	4.586	MS	156,056	530,000	09/27/2018	09/15/2037
141781-BC-7	CARGILL INC			1	1.F FE	5,879,035	80.170	5,540,521	6,911,000	5,880,123		1,089			4.100	5.414	MN	47,225		12/19/2024	11/01/2042
141781-BJ-2	CARGILL INC			1.2	1.F FE	1,506,089	76.401	1,375,978	1,801,000	1,506,282		194			3.875	5.049	MN	7,367		12/19/2024	05/23/2049
143658-AH-5	CARNIVAL CORP	O		4.B FE		8,675,198	103.385	7,753,883	7,500,000	7,939,460		(131,986)			6.650	4.562	JJ	229,979	498,750	09/27/2018	01/15/2028
144141-CU-0	DUKE ENERGY PROGRESS LLC			1	1.F FE	1,802,780	105.322	1,826,818	1,734,510	1,795,758		(5,342)			6.125	5.607	MS	31,281	106,239	08/30/2023	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS LLC	O		1	1.F FE	9,168,056	102.026	8,162,048	8,000,000	8,820,758		(62,133)			5.700	4.443	AO	114,000	456,000	09/27/2018	04/01/2035
144141-DB-1	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	4,565,183	82.115	3,695,179	4,500,000	4,551,403		(2,100)			4.100	4.006	MN	23,575	184,500	04/01/2017	05/15/2042
144141-DB-1	DUKE ENERGY PROGRESS LLC	O		1.2	1.F FE	5,579,668	82.115	4,516,330	5,500,000	5,562,667		(2,560)			4.100	4.006	MN	28,814	225,500	04/01/2017	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	583,611	81.679	543,981	666,000	583,701		90			4.100	5.154	MS	8,040		12/19/2024	03/15/2043
14448C-AS-3	CARRIER GLOBAL CORP			1.2	2.B FE	5,964,056	71.665	5,473,042	7,637,000	5,980,303		7,669			3.577	5.116	AO	65,259	67,909	12/19/2024	04/05/2050
149123-BE-0	CATERPILLAR INC	O		1.2	1.F FE	48,967,141	117.216	44,424,667	37,900,000	47,692,521		(196,839)			7.375	5.432	MS	931,708	2,795,125	04/01/2017	03/01/2097
14988#AA-1	CEAMER FINANCE LLC - ABS			2	2.B PL	3,259,681	94.823	3,154,005	3,326,206	3,291,469		(37,500)			3.690	4.091	MN	20,456	221,728	03/12/2021	03/22/2031
14989@AA-2	CEAMER FIN 2 SR SEC NTS - ABS			4	2.B PL	3,740,509	99.890	3,736,376	3,740,509	3,740,509					6.920	7.768	MN	43,141	247,441	08/23/2022	05/15/2038
15135B-AT-8	CENTENE CORP			1.2	2.C FE	1,133,062	94.576	1,164,231	1,231,000	1,150,947		13,444			4.625	6.169	JD	2,530	56,934	08/30/2023	12/15/2029
15135U-AF-6	CENOVUS ENERGY INC	O		1	2.B FE	5,566,770	107.204	5,360,191	5,000,000	5,463,281		(19,209)			6.750	5.811	MN	43,125	337,500	09/27/2018	11/15/2039
15135U-AX-7	CENOVUS ENERGY INC			1.2	2.B FE	20,205,907	68.856	18,832,163	27,350,000	20,209,533		3,627			3.750	5.641	FA	387,458		12/19/2024	02/15/2052
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP			1.2	2.A FE	682,226	100.600	649,878	646,000	682,194		(32)			5.850	5.315	JJ	17,426		12/19/2024	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	2,169,382	86.167	2,038,708	2,366,000	2,169,583		200			4.500	5.186	AO	26,618		12/19/2024	04/01/2044
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	819,816	80.671	752,660	933,000	819,898		81			4.250	5.132	FA	16,522		12/19/2024	02/01/2049
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	2,213,818	88.184	2,057,329	2,333,000	2,213,896		78			4.850	5.199	AO	28,288		12/19/2024	10/01/2052
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	O		1	1.C FE	14,147,350	90.699	12,367,670	13,636,000	14,005,345		(23,513)			4.823	4.332	FMAN	109,611	657,664	03/20/2018	02/01/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	4,576,064	90.699	4,028,327	4,441,440	4,533,610		(5,768)			4.823	4.463	FMAN	35,702	214,211	10/11/2022	02/01/2038
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	5,373,285	99.814	4,990,712	5,000,000	5,271,103		(18,923)			6.384	5.682	AO	60,293	319,200	09/27/2018	10/23/2035
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	993,000	80.712	807,121	1,000,000	993,302		101			5.250	5.296	AO	13,125	52,500	03/10/2022	04/01/2053
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC	C		1.2	2.C FE	248,250	80.712	201,780	250,000	248,326		25			5.250	5.296	AO	3,281	13,125	03/10/2022	04/01/2053
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDINGS L			2	2.B FE	27,000,000	81.380	21,972,600	27,000,000	27,000,000					3.520	3.520	JD	477,840	1,372,800	08/11/2020	12/31/2039
166756-AT-3	CHEVRON USA INC			1.2	1.D FE	4,226,516	105.989	4,186,579	3,950,000	4,177,719		(9,040)			6.000	5.448	MS	79,000	237,000	09/27/2018	03/01/2041
166756-AX-4	CHEVRON USA INC			1.2	1.D FE	518,582	80.491	362,207	450,000	512,551		(1,649)			4.200	3.358	AO	3,990	18,900	02/25/2021	10/15/2049
16876B-AA-0	CHILDREN'S HOSPITAL CORP	O		1.2	1.C FE	9,014,630	82.449	7,008,163	8,500,000	8,929,618		(12,791)			4.115	3.770	JJ	174,888	349,775	07/11/2017	01/01/2047
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1.2	1.C FE	2,608,505	82.449	2,048,857	2,485,000	2,588,429		(3,055)			4.115	3.829	JJ	51,129	102,258	07/11/2017	01/01/2047
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS			1.2	1.D FE	2,823,258	58.723	2,934,954	4,998,000	2,855,440		27,295			2.511	5.704	FA	47,411	92,028	12/19/2024	08/15/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA	C		1.2	1.C FE	250,000	61.813	154,531	250,000	250,000					2.704	2.704	JJ	3,380	6,760	10/06/2020	07/01/2050
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA			1.2	1.C FE	250,000	61.813	154,531	250,000	250,000					2.704	2.704	JJ	3,380	6,760	10/06/2020	07/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC			1,2	2.C FE	429,950	89.963	449,816	500,000	435,751		5,801			3.700	6.291	JJ	8,531	9,250	04/26/2024	01/15/2031
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC			1,2	2.C FE	1,481,062	100.121	1,501,819	1,500,000	1,481,853		790			5.850	6.018	FA	43,631		06/26/2024	08/01/2034
17118H-AA-3	CHURCH MUTUAL INSURANCE COMPANY S.I.				2.B	10,000,000	98.414	9,841,386	10,000,000	10,000,000					9.500	9.500	JD	42,222	298,194	08/22/2024	08/27/2044
171232-AQ-4	CHUBB INA HOLDINGS LLC			1	1.F FE	2,583,075	106.077	2,448,254	2,308,000	2,582,583		(492)			6.000	4.718	MN	19,233		12/19/2024	05/11/2037
171232-AS-0	CHUBB INA HOLDINGS LLC			1	1.F FE	2,033,262	110.305	1,911,580	1,733,000	2,032,777		(486)			6.500	4.738	MN	14,394		12/19/2024	05/15/2038
171340-AL-6	CHURCH & DWIGHT CO INC			1,2	2.A FE	1,697,605	77.127	1,567,215	2,032,000	1,697,857		252			3.950	5.195	FA	33,443		12/19/2024	08/01/2047
172062-AE-1	CINCINNATI FINANCIAL CORP	O		1	1.G FE	14,187,961	103.868	12,464,164	12,000,000	13,466,478		(116,030)			6.125	4.568	MN	122,500	735,000	09/27/2018	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	1,684,322	99.797	1,496,949	1,500,000	1,612,009		(10,764)			5.400	4.335	JD	3,600	81,000	04/01/2017	06/15/2033
17248R-AJ-5	AT&T MOBILITY LLC			1	2.B FE	4,994,076	105.846	4,884,776	4,615,000	4,945,320		(37,300)			7.125	5.857	JD	14,614	328,819	08/30/2023	12/15/2031
17259U-30-3	CION INVESTMENT CORP			2	2.C FE	715,000	25.120	718,432	715,000	715,000					7.500	7.500	MJSD	149	13,108	09/26/2024	12/30/2029
17259U-A@-4	CION INVESTMENT CORPORATION			5	2.C FE	11,493,150	102.594	11,880,364	11,580,000	11,516,411		20,309			4.570	8.924	FMAN	77,907	1,197,116	11/06/2023	02/17/2025
17275R-AF-9	CISCO SYSTEMS INC	O		1	1.D FE	28,272,026	100.816	23,360,013	23,171,000	27,024,718		(183,572)			5.500	4.016	JJ	587,642	1,274,405	04/01/2017	01/15/2040
172967-CC-3	CITIGROUP INC				2.B FE	4,300,646	102.907	3,859,000	3,750,000	4,095,315		(30,937)			6.000	4.713	AO	38,125	225,000	04/01/2017	10/31/2033
172967-CT-6	CITIGROUP INC	O			1.G FE	9,145,944	103.801	8,304,070	8,000,000	8,755,812		(58,625)			5.850	4.652	JD	26,000	468,000	04/01/2017	12/11/2034
172967-DR-9	CITIGROUP INC	O			2.B FE	3,889,497	102.016	3,402,249	3,335,000	3,726,523		(24,593)			6.125	4.798	FA	71,494	204,269	04/01/2017	08/25/2036
172967-EC-1	CITIGROUP INC	O			1.G FE	9,178,688	100.050	8,004,016	8,000,000	8,850,697		(49,440)			5.875	4.732	MN	41,778	470,000	04/01/2017	05/29/2037
172967-FX-4	CITIGROUP INC				1.G FE	9,959,515	102.206	9,709,523	9,500,000	9,939,803		(15,201)			5.875	5.455	JJ	234,102	558,125	08/30/2023	01/30/2042
172967-JU-6	CITIGROUP INC				1.G FE	1,419,667	87.262	1,308,928	1,500,000	1,419,754		87			4.650	5.072	JJ	29,256		12/19/2024	07/30/2045
172967-KU-4	CITIGROUP INC				2.B FE	2,827,710	97.224	2,916,723	3,000,000	2,870,676		32,409			4.125	5.473	JJ	53,625	123,750	08/30/2023	07/25/2028
172967-LJ-8	CITIGROUP INC			1,2,5	1.G FE	3,177,990	81.604	2,923,869	3,583,000	3,178,307		317			4.281	5.116	AO	28,547		12/19/2024	04/24/2048
172967-MD-0	CITIGROUP INC			1,2	1.G FE	8,861,407	85.566	8,144,203	9,518,000	8,869,569		6,162			4.650	5.152	JJ	194,247	136,431	12/19/2024	07/23/2048
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	1,742,367	96.257	1,636,365	1,700,000	1,742,326		(41)			5.316	5.079	MS	23,848		12/19/2024	03/26/2041
17858P-AB-7	CITY OF HOPE	C		1,2	1.F FE	615,000	80.268	493,646	615,000	615,000					4.378	4.378	FA	10,172	26,925	05/09/2018	08/15/2048
17858P-AB-7	CITY OF HOPE	O		1,2	1.F FE	3,498,041	80.268	2,909,704	3,625,000	3,512,559		2,595			4.378	4.595	FA	59,954	158,703	11/02/2018	08/15/2048
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO	O		1	2.C FE	9,128,808	101.161	8,092,860	8,000,000	8,805,739		(48,836)			5.950	4.831	JD	21,156	476,000	04/01/2017	12/15/2036
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	535,533	101.161	505,804	500,000	535,467		(65)			5.950	5.148	JD	1,322		12/19/2024	12/15/2036
19238V-B@-3	COGECO COMMUNICATIONS INC	O			2.C	20,667,406	99.333	20,859,888	21,000,000	20,978,265		46,190			4.300	4.532	JD	37,625	903,000	04/01/2017	06/16/2025
19238V-B@-3	COGECO COMMUNICATIONS INC				2.C	3,936,649	99.333	3,973,312	4,000,000	3,995,886		8,743			4.300	4.531	JD	7,167	172,000	04/01/2017	06/16/2025
19416Q-EK-2	COLGATE-PALMOLIVE CO	C		1,2	1.E FE	993,180	76.648	766,478	1,000,000	994,241		160			3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO	O		1	1.G FE	8,428,385	100.530	7,037,070	7,000,000	8,085,039		(61,895)			6.375	4.727	FA	185,938	446,250	09/27/2018	08/01/2037
195869-AQ-5	COLONIAL PIPELINE CO	O		1,2	1.G FE	9,344,410	78.622	7,862,217	10,000,000	9,419,197		13,610			4.250	4.661	AO	89,722	425,000	11/06/2018	04/15/2048
195869-AQ-5	COLONIAL PIPELINE CO			1,2	1.G FE	6,092,345	78.622	5,110,441	6,500,000	6,139,047		8,479			4.250	4.643	AO	58,319	276,250	11/06/2018	04/15/2048
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPANY LLC			1,2	2.A FE	3,825,052	104.797	3,563,109	3,400,000	3,824,883		(169)			6.544	5.654	MN	28,430		12/19/2024	11/15/2053
20030N-AX-9	COMCAST CORP			1	1.G FE	5,420,803	104.769	5,149,379	4,915,000	5,389,828		(23,777)			6.400	5.377	MN	40,194	314,560	08/30/2023	05/15/2038
20030N-BB-6	COMCAST CORP			1	1.G FE	1,667,921	105.842	1,562,227	1,476,000	1,667,686		293			6.400	5.154	MS	31,488		12/19/2024	03/01/2040
20030N-DW-8	COMCAST CORP			1,2	1.G FE	3,991,130	56.438	3,554,471	6,298,000	3,991,722		(535)			2.987	5.188	MN	31,354		12/19/2024	11/01/2063
202795-HG-8	COMMONWEALTH EDISON CO	O		1	1.F FE	8,816,762	102.908	7,825,121	7,604,000	8,378,248		(78,327)			5.875	4.366	FA	186,140	446,735	09/27/2018	02/01/2033
202795-JD-3	COMMONWEALTH EDISON CO			1,2	1.F FE	2,450,445	88.006	2,286,387	2,598,000	2,450,619		174			4.700	5.172	JJ	56,304		12/19/2024	01/15/2044
202795-JT-8	COMMONWEALTH EDISON CO			1,2	1.F FE	4,723,865	64.771	4,372,064	6,750,000	4,770,409		35,048			3.125	5.184	MS	62,109	210,938	08/30/2023	03/15/2051
202795-JV-3	COMMONWEALTH EDISON CO			1,2	1.F FE	499,115	74.071	370,357	500,000	499,162		17			3.850	3.601	MS	5,668	19,250	03/08/2022	03/15/2052
202795-JY-7	COMMONWEALTH EDISON CO			1,2	1.F FE	661,434	94.206	607,625	645,000	661,436		2			5.300	5.126	FA	14,244		12/19/2024	02/01/2053
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	O	C		1.D FE	15,750,579	78.676	12,086,200	15,362,000	15,692,716		(9,209)			3.900	3.757	JJ	281,253	599,118	12/07/2017	07/12/2047
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	7,476,990	78.676	5,900,697	7,500,000	7,473,322		452			3.900	3.920	JJ	137,313	292,500	03/26/2020	07/12/2047
20449E-EE-2	PNC BANK NA (DELAWARE)	O			1.G FE	855,617	100.307	831,547	829,000	834,180		(3,923)			5.900	5.375	AO	12,228	48,911	09/27/2018	04/01/2026
205887-BS-0	CONAGRA BRANDS INC			1,2	2.C FE	3,901,887	77.773	3,204,260	4,120,000	3,941,827		5,950			4.650	5.017	JJ	83,018	191,580	04/01/2017	01/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887-BS-0	CONAGRA BRANDS INC	O		1.2	2.C FE	5,568,713	77.773	4,573,070	5,880,000	5,625,337		8,504			4.650	5.017	JJ	118,482	273,420	04/01/2017	01/25/2043
205887-CE-0	CONAGRA BRANDS INC			1.2	2.C FE	19,611,695	90.710	18,269,842	20,141,000	19,612,147		453			5.400	5.600	MN	181,269		12/19/2024	11/01/2048
207597-DX-0	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	720,145	100.596	669,968	666,000	720,053		(92)			5.750	4.858	MS	12,765		12/19/2024	03/01/2037
207597-EG-6	CONNECTICUT LIGHT AND POWER CO			1.2	1.E FE	2,676,206	83.583	2,591,073	3,100,000	2,692,007		11,803			4.300	5.407	AO	28,141	133,300	08/30/2023	04/15/2044
20825C-AQ-7	CONOCOPHILLIPS			1	1.F FE	1,539,032	109.305	1,475,621	1,350,000	1,523,043		(1,728)			6.500	5.200	FA	36,563	29,250	12/19/2024	02/01/2039
20825C-AQ-7	CONOCOPHILLIPS	O		1	1.F FE	20,153,304	109.305	17,160,931	15,700,000	19,177,279		(175,411)			6.500	4.377	FA	425,208	1,020,500	10/10/2018	02/01/2039
20825C-BA-1	CONOCOPHILLIPS	C		1.2	1.F FE	997,610	85.365	853,649	1,000,000	998,541		219			2.400	2.426	FA	9,067	24,000	08/10/2020	02/15/2031
20825C-BE-3	CONOCOPHILLIPS			1.2	1.F FE	472,016	84.437	422,185	500,000	472,041		24			4.850	5.266	FA	9,161		12/19/2024	08/15/2048
20825U-AC-8	CONOCO FUNDING CO			1	1.F FE	21,374,608	111.794	17,886,974	16,000,000	18,908,020		(364,581)			7.250	4.149	AO	244,889	1,160,000	04/01/2017	10/15/2031
20826F-AC-0	CONOCOPHILLIPS CO			1.2	1.F FE	592,588	83.621	556,916	666,000	592,655		67			4.300	5.195	MN	3,659		12/19/2024	11/15/2044
20826F-BD-7	CONOCOPHILLIPS CO			1.2	1.F FE	434,369	72.257	388,744	538,000	434,401		33			4.025	5.200	MS	6,376		12/19/2024	03/15/2062
20826F-BH-8	CONOCOPHILLIPS CO			1.2	1.F FE	3,938,733	95.863	3,725,218	3,886,000	3,938,954		74			5.700	5.613	MS	65,220	238,730	11/30/2023	09/15/2063
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	C		1	1.G FE	2,271,702	102.077	2,041,534	2,000,000	2,154,439		(13,390)			5.700	4.648	FA	47,500	114,000	02/14/2014	02/01/2034
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	5,025,411	103.500	4,414,264	4,265,000	4,815,808		(37,453)			5.850	4.379	MS	73,465	249,503	09/27/2018	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	663,592	105.886	555,902	525,000	620,456		(6,382)			6.200	4.185	JD	1,447	32,550	04/01/2017	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	1,622,837	100.949	1,429,442	1,416,000	1,569,576		(9,555)			5.700	4.513	JD	6,726	80,712	09/27/2018	12/01/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	1,426,157	100.949	1,345,654	1,333,000	1,425,984		(173)			5.700	4.919	JD	6,332		12/19/2024	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	9,954,792	106.142	8,491,349	8,000,000	9,474,138		(85,863)			6.300	4.384	FA	190,400	504,000	09/27/2018	08/15/2037
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	O		1	1.G FE	10,144,590	83.372	8,337,163	10,000,000	10,114,593		(4,517)			4.200	4.106	MS	123,667	420,000	04/01/2017	03/15/2042
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	6,280,123	83.372	6,177,838	7,410,000	6,329,239		36,965			4.200	5.525	MS	91,637	311,220	08/30/2023	03/15/2042
21036P-BG-2	CONSTELLATION BRANDS INC			1.2	2.C FE	4,596,624	73.260	3,662,988	5,000,000	4,613,385		7,190			3.750	4.226	MN	31,250	187,500	06/28/2022	05/01/2050
21036P-BG-2	CONSTELLATION BRANDS INC	C		1.2	2.C FE	253,139	73.260	183,149	250,000	252,837		(69)			3.750	3.680	MN	1,563	9,375	04/23/2020	05/01/2050
210518-CY-0	CONSUMERS ENERGY CO			1.2	1.F FE	1,090,655	78.706	1,038,128	1,319,000	1,096,203		5,549			4.100	5.467	MN	6,910	54,079	01/10/2024	11/15/2045
210518-DC-7	CONSUMERS ENERGY CO	C		1.2	1.E FE	1,673,475	96.455	1,446,828	1,500,000	1,595,209		(25,139)			3.800	1.975	MN	7,283	57,000	10/22/2021	11/15/2028
210518-DJ-2	CONSUMERS ENERGY CO			1.2	1.E FE	2,392,040	55.073	2,202,929	4,000,000	2,408,534		16,494			2.500	4.871	MN	16,667	100,000	01/08/2024	05/01/2060
210518-E@-1	CONSUMERS ENERGY COMPANY	O		1	1.E	5,920,000	70.733	4,187,394	5,920,000	5,920,000					3.860	3.860	N/A	59,032	228,512	08/10/2017	09/28/2052
210518-E@-1	CONSUMERS ENERGY COMPANY			1	1.E	2,080,000	70.733	1,471,246	2,080,000	2,080,000					3.860	3.860	N/A	20,741		08/10/2017	09/28/2052
210518-F@-0	CONSUMERS ENERGY COMPANY	O			1.E	8,880,000	70.691	6,277,370	8,880,000	8,880,000					3.860	3.860	N/A	43,798	342,768	08/10/2017	11/15/2052
210518-F@-0	CONSUMERS ENERGY COMPANY				1.E	3,120,000	70.691	2,205,562	3,120,000	3,120,000					3.860	3.860	N/A	15,389	120,432	08/10/2017	11/15/2052
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	2,894,876	99.597	2,987,902	3,000,000	2,966,402		54,134			4.375	6.335	FA	53,594	131,250	08/30/2023	08/04/2025
21685W-CJ-4	COOPERATIEVE RABOBANK UA	O	C		1.D FE	1,245,212	97.006	960,358	990,000	1,189,445		(8,791)			5.250	3.611	MN	5,342	51,975	12/07/2017	05/24/2041
21871X-AM-1	COREBRIDGE FINANCIAL INC			1.2	2.A FE	4,874,426	80.334	4,980,730	6,200,000	4,897,854		14,863			4.400	5.778	AO	65,169	198,000	12/19/2024	04/05/2052
219350-BF-1	CORNING INC	O		1.2	2.A FE	14,594,452	76.671	11,193,916	14,600,000	14,594,919		68			4.375	4.377	MN	81,618	638,750	11/06/2017	11/15/2057
219350-BF-1	CORNING INC			1.2	2.A FE	3,698,594	76.671	2,836,814	3,700,000	3,698,851		15			4.375	4.377	MN	20,684	161,875	11/06/2017	11/15/2057
21987B-AL-2	CORPORACION NACIONAL DEL COBRE DE CHILE		C		2.A FE	711,636	99.427	662,182	666,000	711,556		(80)			6.150	5.360	AO	7,623		12/19/2024	10/24/2036
21987B-AT-5	CORPORACION NACIONAL DEL COBRE DE CHILE		C		2.A FE	1,213,545	90.843	1,118,281	1,231,000	1,213,571		26			5.625	5.748	AO	14,041		12/19/2024	10/18/2043
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1.2	2.A FE	692,199	77.299	630,763	816,000	692,290		91			4.500	5.702	FA	15,300		12/19/2024	08/01/2047
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC	C		5	1.C	290,423	115.290	334,828	290,423	290,423					8.000	8.000	JJ	11,617	20,693	10/02/2013	01/01/2044
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			5	1.C	4,978,677	115.290	5,739,917	4,978,677	4,979,446		(21)			8.000	7.998	JJ	199,147	354,731	10/02/2013	01/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22160K-AP-0	COSTCO WHOLESALE CORP	C		1.2	1.E FE	219,063	85.585	213,962	250,000	228,611		3,632			1.600	3.377	AO	789	4,000	04/13/2022	04/20/2030
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP	C		1.2	1.D FE	250,000	69.782	174,454	250,000	250,000					3.304	3.304	MN	1,377	8,260	01/21/2020	11/01/2049
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	2,785,708	108.660	2,352,488	2,165,000	2,613,572		(25,671)			6.550	4.412	AO	29,937	141,808	04/01/2017	10/15/2037
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA	O	C	1	1.G FE	16,514,807	108.660	13,946,505	12,835,000	15,494,221		(152,180)			6.550	4.412	AO	177,480	840,693	04/01/2017	10/15/2037
224044-BY-2	COX COMMUNICATIONS INC	O		1	2.B FE	1,770,804	80.263	1,605,258	2,000,000	1,804,784		6,211			4.700	5.567	JD	4,178	94,000	09/27/2018	12/15/2042
224044-CM-7	COX COMMUNICATIONS INC			1.2	2.B FE	734,060	58.052	676,882	1,166,000	734,293		233			2.950	5.713	AO	8,599		12/19/2024	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC			1.2	2.B FE	5,463,074	65.716	4,893,849	7,447,000	5,464,277		1,056			3.600	5.511	JD	11,915	18,000	12/19/2024	06/15/2051
224044-CP-0	COX COMMUNICATIONS INC	C		1.2	2.B FE	248,588	65.716	164,289	250,000	248,690		29			3.600	3.631	JD	400	9,000	05/18/2021	06/15/2051
224044-CT-2	COX COMMUNICATIONS INC			1.2	2.B FE	2,248,245	91.308	2,054,425	2,250,000	2,248,128		(117)			5.800	5.806	JD	5,800	118,175	01/16/2024	12/15/2053
224044-CV-7	COX COMMUNICATIONS INC			1.2	2.B FE	7,528,301	92.613	6,945,937	7,500,000	7,528,307		6			5.950	5.923	MS	162,385		08/16/2024	09/01/2054
224399-AP-0	REDCO CORP	O		1	3.A FE	20,670,319	98.142	17,319,155	17,647,000	19,919,469		(136,623)			6.550	5.091	MN	147,696	1,155,879	09/27/2018	11/15/2036
225401-AC-2	UBS GROUP AG	C	C	1.2	1.G FE	150,000	97.775	146,662	150,000	150,000					4.282	4.282	JJ	3,069	6,423	01/04/2017	01/09/2028
225655-20-8	CRESCENT CAPITAL BDC INC			2	2.C FE	3,693,907	24.550	3,605,879	3,671,975	3,671,475		320			5.000	5.203	MJSD	510	231,887	03/17/2023	05/25/2026
22822V-AF-8	CROWN CASTLE INC			1.2	2.B FE	888,450	84.715	847,153	1,000,000	893,742		2,346			4.750	5.588	MN	6,069	47,500	09/08/2022	05/15/2047
22822V-AX-9	CROWN CASTLE INC			1.2	2.B FE	169,958	69.556	173,889	250,000	172,946		2,794			2.900	5.869	AO	1,813	7,250	12/04/2023	04/01/2041
23338V-AE-6	DTE ELECTRIC CO			1.2	1.E FE	1,806,429	76.745	1,668,434	2,174,000	1,806,768		340			3.700	5.042	MS	23,685		12/19/2024	03/15/2045
23338V-AG-1	DTE ELECTRIC CO			1.2	1.E FE	2,719,913	75.268	2,128,575	2,828,000	2,720,264		106			3.750	3.993	FA	40,063	84,375	12/19/2024	08/15/2047
23338V-AG-1	DTE ELECTRIC CO	O		1.2	1.E FE	17,440,577	75.268	13,134,240	17,450,000	17,442,117		218			3.750	3.753	FA	247,208	654,375	07/31/2017	08/15/2047
235851-AR-3	DANAHER CORP	C		1.2	1.G FE	1,496,760	85.315	1,279,719	1,500,000	1,497,413		76			4.375	4.388	MS	19,323	65,625	09/10/2015	09/15/2045
247361-ZX-9	DELTA AIR LINES INC			1	2.B FE	4,500,000	100.423	4,519,025	4,500,000	4,500,000					7.000	7.000	MN	52,500	315,000	04/27/2020	05/01/2025
250847-DZ-0	DTE ELECTRIC CO	O		1	1.F FE	1,161,229	100.698	1,006,980	1,000,000	1,105,547		(8,234)			5.450	4.162	FA	20,589	54,500	04/01/2017	02/15/2035
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	5,806,145	100.698	5,034,901	5,000,000	5,527,934		(41,188)			5.450	4.161	FA	102,944	272,500	04/01/2017	02/15/2035
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	4,088,544	85.515	3,420,591	4,000,000	4,070,435		(2,739)			4.250	4.107	MN	23,611	170,000	04/01/2017	05/11/2042
25245B-AA-5	DIAGEO INVESTMENT CORP	O		1	1.G FE	6,132,816	85.515	5,130,887	6,000,000	6,105,482		(4,102)			4.250	4.107	MN	35,417	255,000	04/01/2017	05/11/2042
25278X-BB-4	DIAMONDBACK ENERGY INC			1.2	2.B FE	11,990,053	93.873	11,052,639	11,774,000	11,990,111		58			5.900	5.780	AO	140,863		12/19/2024	04/18/2064
254687-EH-5	WALT DISNEY CO			1	1.G FE	3,129,578	111.515	2,787,885	2,500,000	2,960,130		(25,499)			6.650	4.725	MN	21,243	166,250	04/01/2017	11/15/2037
254687-EK-8	WALT DISNEY CO	C		1	1.F FE	1,890,840	110.230	1,763,674	1,600,000	1,802,150		(10,485)			6.750	5.387	JJ	51,600	108,000	02/14/2014	01/09/2038
254687-ET-9	WALT DISNEY CO			1	1.G FE	5,456,850	98.193	4,909,645	5,000,000	5,376,561		(12,206)			5.400	4.787	AO	67,500	270,000	04/01/2017	10/01/2043
254687-EZ-5	WALT DISNEY CO				1.F FE	20,325,808	127.052	18,676,645	14,700,000	19,505,029		(125,311)			7.750	5.174	JD	94,938	1,139,250	04/01/2017	12/01/2045
25468P-CX-2	DIS 3.700 12/01/42 MTN	O		1	1.G FE	452,135	78.399	391,993	500,000	460,140		1,447			3.700	4.345	JD	1,542	18,500	11/01/2018	12/01/2042
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC	O		1	2.C FE	8,705,294	75.496	7,272,478	9,633,000	8,870,054		25,293			4.950	5.673	MN	60,929	476,834	04/01/2017	05/15/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	O		1.2	2.C FE	16,779,672	77.060	12,946,108	16,800,000	16,782,158		404			5.200	5.208	MS	245,093	873,600	09/07/2017	09/20/2047
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1.2	2.C FE	6,592,014	77.060	5,085,971	6,600,000	6,593,163		155			5.200	5.208	MS	96,287	343,200	09/07/2017	09/20/2047
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1.2	2.C FE	11,807,125	69.966	10,844,751	15,500,000	11,880,890		54,743			4.650	6.550	MN	92,096	720,750	08/30/2023	05/15/2050
25654#-AB-8	DODGER TICKETS LLC				1.G PL	6,038,272	99.553	5,408,456	5,432,748	5,806,679		(42,074)			6.070	4.914	MAR	248,242	329,768	09/27/2018	03/31/2032
256677-AM-7	DOLLAR GENERAL CORP			1.2	2.B FE	13,878,445	90.124	12,392,051	13,750,000	13,875,337		(2,033)			5.500	5.435	MN	126,042	756,250	09/09/2022	11/01/2052
25746U-AN-9	DOMINION ENERGY INC			1	2.B FE	2,319,998	105.321	2,106,424	2,000,000	2,207,543		(20,267)			6.300	4.757	MS	37,100	126,000	09/27/2018	03/15/2033
25746U-AV-1	DOMINION ENERGY INC	O		1	2.B FE	4,476,524	102.828	4,113,103	4,000,000	4,341,306		(24,497)			5.950	4.897	JD	10,578	238,000	09/27/2018	06/15/2035
25746U-BM-0	DOMINION ENERGY INC	O		1.2	2.B FE	7,396,095	89.496	6,264,751	7,000,000	7,310,249		(12,902)			4.900	4.510	FA	142,917	343,000	04/01/2017	08/01/2041
257559-AK-0	DOMTAR CORP	O		1.2	4.B FE	8,308,136	65.890	5,271,219	8,000,000	8,269,701		(7,347)			6.750	6.437	FA	204,000	540,000	09/27/2018	02/15/2044
260543-CE-1	DOW CHEMICAL CO	O		1.2	2.B FE	8,471,176	92.767	7,421,336	8,000,000	8,387,084		(15,261)			5.250	4.819	MN	53,667	420,000	09/27/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO	O		1.2	2.B FE	7,641,018	82.031	6,070,306	7,400,000	7,592,599		(7,441)			4.375	4.163	MN	41,368	323,750	07/11/2017	11/15/2042
260543-CG-6	DOW CHEMICAL CO			1.2	2.B FE	2,684,682	82.031	2,132,810	2,600,000	2,667,754		(2,618)			4.375	4.163	MN	14,535	113,750	07/11/2017	11/15/2042
260543-CV-3	DOW CHEMICAL CO			1.2	2.B FE	2,446,680	84.039	2,521,155	3,000,000	2,457,066		9,331			4.800	6.257	MN	18,400	144,000	11/16/2023	05/15/2049
260543-DD-2	DOW CHEMICAL CO			1.2	2.B FE	4,902,963	68.663	4,319,585	6,291,000	4,927,865		10,521			3.600	5.108	MN	28,939	108,000	12/19/2024	11/15/2050
260543-DH-3	DOW CHEMICAL CO			1.2	2.B FE	19,408,252	110.072	19,904,292	18,083,000	19,408,735		(434)			6.900	6.322	MN	159,432	776,250	12/19/2024	05/15/2053
26078J-AE-0	DUPONT DE NEMOURS INC	C		1.2	2.A FE	603,203	100.296	605,788	604,000	603,354		31			5.319	5.330	MN	4,105	33,187	11/15/2018	11/15/2038

SCHEDULE D - PART 1

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

E10.35

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26113*-AA-7	Dyal Capital Partners Iv Issuer (B) DYAL CAP PARTNERS IV A SER A SR NT 3.65			1.2	1.F PL	700,000	87.372	611,604	700,000	700,000					3.650	3.650	FA	9,155	25,550	02/22/2021	02/22/2041
26113@-AA-5	DUKE ENERGY CORP	O		1.2	1.F PL	1,300,000	87.372	1,135,836	1,300,000	1,300,000					3.650	3.650	FA	17,003	47,450	02/22/2021	02/22/2041
26441C-AY-1	DUKE ENERGY CORP			1.2	2.B FE	15,238,494	74.408	11,384,462	15,300,000	15,247,764		1,404			3.950	3.973	FA	228,310	604,350	08/07/2017	08/15/2047
26441C-BU-8	DUKE ENERGY CORP			1.2	2.B FE	3,218,965	87.269	2,967,142	3,400,000	3,219,097		132			5.000	5.371	FA	64,222		12/19/2024	08/15/2052
26441C-CA-1	DUKE ENERGY CORP			1.2	2.B FE	749,678	101.580	761,848	750,000	749,696		9			6.100	6.103	MS	13,471	46,640	09/05/2023	09/15/2053
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	O		1.2	1.F FE	1,222,179	77.514	968,922	1,250,000	1,226,889		683			3.875	4.005	MS	14,262	48,438	04/01/2017	03/15/2046
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE	498,235	77.514	387,569	500,000	498,602		42			3.875	3.894	MS	5,705	19,375	03/08/2016	03/15/2046
26442C-BH-6	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE	1,246,088	70.435	880,441	1,250,000	1,246,317		79			3.550	3.567	MS	13,066	44,375	03/01/2022	03/15/2052
26442C-BK-9	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE	1,260,038	95.130	1,161,540	1,221,000	1,260,040		2			5.350	5.132	JJ	30,121		12/19/2024	01/15/2053
26442E-AE-0	DUKE ENERGY OHIO INC	C		1.2	1.F FE	496,505	73.760	368,802	500,000	497,140		86			3.700	3.739	JD	822	18,500	06/20/2016	06/15/2046
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	2,377,053	81.024	2,188,451	2,701,000	2,377,345		292			4.200	5.150	FA	42,856		12/19/2024	08/15/2045
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC	C		1.2	1.D FE	1,029,400	79.034	790,338	1,000,000	1,024,645		(715)			3.920	3.754	JD	3,267	39,200	06/23/2017	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC	C		1.2	1.F FE	498,655	74.561	372,803	500,000	498,904		33			3.750	3.765	MN	2,396	18,750	05/09/2016	05/15/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1.2	1.F FE	254,033	80.044	200,109	250,000	253,523		(91)			4.200	4.105	JJ	4,842	10,500	06/29/2018	07/15/2048
26746*-AA-2	DYAL III SERIES A ISSUER B			2	1.F PL	6,386,305	92.064	5,879,495	6,386,305	6,386,305					4.400	4.400	N/A	152,988	333,069	06/11/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A			2	1.F PL	11,113,695	92.064	10,231,723	11,113,695	11,113,695					4.400	4.400	N/A	21,733	467,894	06/11/2020	06/15/2040
268317-AZ-7	ELECTRICITE DE FRANCE SA		C	1.2	2.A FE	1,997,920	101.932	2,038,638	2,000,000	1,998,029		109			5.950	5.964	AO	22,808	59,500	04/15/2024	04/22/2034
26882P-AR-3	ERAC USA FINANCE LLC	C		1	1.G FE	1,440,621	109.950	1,374,374	1,250,000	1,364,061		(9,067)			6.700	5.448	JD	6,979	83,750	02/14/2014	06/01/2034
26882P-AR-3	ERAC USA FINANCE LLC			1	1.G FE	4,854,788	109.950	4,397,997	4,000,000	4,554,112		(45,502)			6.700	4.850	JD	22,333	268,000	04/01/2017	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC	O		1	1.G FE	16,430,583	112.790	14,662,639	13,000,000	15,516,736		(138,558)			7.000	4.940	AO	192,111	910,000	04/01/2017	10/15/2037
26882P-BE-1	ERAC USA FINANCE LLC			1	1.G FE	15,218,032	112.790	13,716,335	12,161,000	14,506,003		(129,034)			7.000	4.947	AO	179,713	851,270	09/27/2018	10/15/2037
26931@-AA-5	EXTELL - HARD ROCK NYC			2	1.F PL	19,239,538	80.440	15,476,285	19,239,538	19,239,538					4.000	4.000	MS	256,527	769,582	03/17/2022	03/01/2050
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC			1.2	1.G FE	618,692	87.444	582,376	666,000	618,740		48			4.800	5.405	MN	5,328		12/19/2024	11/01/2043
277432-AL-4	EASTMAN CHEMICAL CO	O		1.2	2.B FE	5,682,311	87.057	5,005,797	5,750,000	5,693,482		1,983			4.800	4.884	MS	92,000	276,000	09/27/2018	09/01/2042
278642-AZ-6	EBAY INC			1.2	2.A FE	5,340,250	71.135	4,979,427	7,000,000	5,405,272		27,141			3.650	5.249	MN	36,196	255,500	10/20/2022	05/10/2051
283677-AW-2	EL PASO ELECTRIC CO	O		1	2.B FE	3,371,049	100.183	3,005,483	3,000,000	3,264,974		(19,216)			6.000	4.903	MN	23,000	180,000	09/27/2018	05/15/2035
283677-AZ-5	EL PASO ELECTRIC CO			1.2	2.B FE	1,652,371	85.677	1,549,030	1,808,000	1,652,504		133			5.000	5.729	JD	7,533		12/19/2024	12/01/2044
290408-AB-9	ELWOOD ENERGY LLC	O		1	5.A FE	41,161	93.000	34,178	36,751	37,860		(441)			8.159	1.957	JJ	1,466	2,999	04/01/2017	07/05/2026
29157T-AE-6	EMORY UNIVERSITY			1.2	1.C FE	250,000	66.217	165,542	250,000	250,000					2.969	2.969	MS	2,474	7,423	05/13/2020	09/01/2050
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO			1	2.B FE	2,295,602	106.162	2,123,244	2,000,000	2,189,465		(16,331)			6.700	5.345	MN	17,122	134,000	04/01/2017	11/15/2033
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO	O		1	2.B FE	19,736,028	106.162	17,717,411	16,689,000	18,741,367		(180,355)			6.700	4.969	MN	142,876	1,118,163	09/27/2018	11/15/2033
292480-AJ-9	ENERGY TRANSFER LP	O		1.2	2.B FE	2,677,137	85.988	2,579,626	3,000,000	2,719,019		7,700			5.000	5.812	MN	19,167	150,000	09/27/2018	05/15/2044
29250N-AJ-4	ENBRIDGE INC			1.2	2.B FE	1,824,600	82.466	1,649,311	2,000,000	1,835,753		4,814			4.500	5.175	JD	5,250	90,000	08/17/2022	06/10/2044
29250N-BE-4	ENBRIDGE INC			1.2	2.A FE	761,190	66.870	668,704	1,000,000	771,603		4,081			3.400	4.955	FA	14,167	34,000	05/06/2022	08/01/2051
29250N-BZ-7	ENBRIDGE INC			1.2	2.A FE	7,204,682	108.508	6,836,025	6,300,000	7,204,335		(354)			6.700	5.670	MN	53,935	68,117	12/19/2024	11/15/2053
29250N-CD-5	ENBRIDGE INC			1.2	2.A FE	6,048,602	98.838	5,666,375	5,733,000	6,048,524		(78)			5.950	5.564	AO	81,488		12/19/2024	04/05/2054
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	O		1	2.A FE	21,277,790	113.754	18,769,321	16,500,000	20,223,990		(191,764)			7.500	5.135	AO	261,250	1,237,500	09/27/2018	04/15/2038
292554-A-#9	ENCORE CAPITAL GROUP INC.				2.C FE		100.000								5.625	5.625	FMAN	4,922		08/11/2017	08/11/2024
29266M-AE-9	IBERDROLA INTERNATIONAL BV SOMPO INTERNATIONAL			1	2.A FE	1,171,695	106.122	1,061,215	1,000,000	1,108,504		(9,666)			6.750	5.185	MS	19,875	67,500	04/01/2017	09/15/2033
29267H-AA-7	HOLDINGS LTD	O	C	1	1.G FE	24,529,512	108.784	22,844,590	21,000,000	23,472,835		(193,700)			7.000	5.404	JJ	677,833	1,470,000	09/27/2018	07/15/2034
29273R-AP-4	ENERGY TRANSFER LP	O		1.2	2.B FE	4,704,417	99.641	4,483,823	4,500,000	4,669,923		(6,434)			6.050	5.686	JD	22,688	272,250	09/27/2018	06/01/2041
29273R-BJ-7	ENERGY TRANSFER LP			1.2	2.B FE	1,485,450	98.700	1,480,493	1,500,000	1,485,860		410			6.125	6.206	JD	4,083	91,875	04/02/2024	12/15/2045
29273V-AW-0	ENERGY TRANSFER LP			1.2	2.B FE	12,908,972	96.675	12,219,689	12,640,000	12,908,870		(102)			5.950	5.797	MN	96,099	47,931	12/19/2024	05/15/2054
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		C	1.2	2.A FE	7,692,360	97.352	7,593,486	7,800,000	7,714,721		9,167			5.000	5.179	JD	17,333	390,000	08/10/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		C	1.2	2.A FE	12,594,960	92.357	11,775,489	12,750,000	12,600,495		2,266			5.500	5.584	JD	31,167	701,250	06/08/2022	06/15/2052
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	C	C	1.2	2.A FE	246,960	92.357	230,892	250,000	247,069		44			5.500	5.584	JD	611	13,750	06/08/2022	06/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	195,738	111.364	222,728	200,000	196,424		324			7.500	7.811	AO	3,208	15,000	10/06/2022	10/14/2032
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.B FE	8,964,900	98.266	8,843,933	9,000,000	8,982,467		3,470			4.950	5.000	JD	37,125	445,500	05/22/2019	06/01/2029
29359U-AB-5	ENSTAR GROUP LTD	C	C	1,2	2.B FE	558,470	98.266	491,330	500,000	531,436		(6,926)			4.950	3.322	JD	2,063	24,750	11/19/2020	06/01/2029
29359U-AC-3	ENSTAR GROUP LTD	C	C	1,2	2.B FE	1,028,239	85.503	880,677	1,030,000	1,028,773		164			3.100	3.120	MS	10,643	31,930	08/18/2021	09/01/2031
29360A-AB-6	ENSTAR FINANCE LLC			1,2	2.C FE	631,118	95.489	601,581	630,000	630,493		(223)			5.500	5.458	JJ	15,978	34,650	01/13/2022	01/15/2042
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	776,740	70.893	708,928	1,000,000	786,310		3,917			3.750	5.287	JD	1,667	37,500	06/15/2022	06/15/2050
29364W-BB-3	ENTERGY LOUISIANA LLC			1,2	1.F FE	2,176,832	79.418	2,011,668	2,533,000	2,177,092		261			4.200	5.243	MS	35,462		12/19/2024	09/01/2048
29365T-AM-6	ENTERGY TEXAS INC			1,2	1.G FE	4,532,737	89.409	4,097,620	4,583,000	4,533,669		361			5.000	5.072	MS	67,472	187,500	12/19/2024	09/15/2052
29365T-AN-4	ENTERGY TEXAS INC			1,2	1.G FE	2,466,369	100.012	2,700,321	2,700,000	2,470,045		2,953			5.800	6.456	MS	52,200	165,300	10/24/2023	09/01/2053
29365T-AP-9	ENTERGY TEXAS INC			1,2	1.G FE	496,420	96.891	484,457	500,000	496,462		42			5.550	5.599	MS	10,483		08/12/2024	09/15/2054
29366W-AA-4	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	837,685	74.295	777,867	1,047,000	837,815		130			3.850	5.321	JD	3,359		12/19/2024	06/01/2049
293791-AP-4	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	3,642,567	108.723	3,261,693	3,000,000	3,446,982		(35,240)			6.650	4.730	AO	42,117	199,500	09/27/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	6,557,148	101.570	6,094,185	6,000,000	6,387,524		(28,814)			5.750	4.934	MS	115,000	345,000	09/27/2018	03/01/2035
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,201,008	101.570	2,031,395	2,000,000	2,134,904		(10,051)			5.750	4.899	MS	38,333	115,000	04/01/2017	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	7,019,964	103.668	6,220,106	6,000,000	6,814,715		(37,086)			6.125	4.829	AO	77,583	367,500	09/27/2018	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1	1.G FE	8,543,493	107.626	7,533,807	7,000,000	8,252,060		(52,676)			6.450	4.811	MS	150,500	451,500	09/27/2018	09/01/2040
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	C		1,2	1.G FE	2,055,983	85.237	1,917,836	2,250,000	2,099,196		5,012			4.450	5.017	FA	37,825	100,125	02/14/2014	02/15/2043
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	O		1,2	1.G FE	19,113,728	92.115	16,857,041	18,300,000	18,979,507		(20,477)			5.100	4.806	FA	352,580	933,300	04/01/2017	02/15/2045
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	4,867,961	86.061	4,596,520	5,341,000	4,876,744		8,063			4.800	5.452	FA	106,820	208,848	12/19/2024	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	6,167,777	78.657	5,388,808	6,851,000	6,164,908		(183)			4.200	4.884	JJ	120,692	84,000	12/19/2024	01/31/2050
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,062,231	71.649	1,895,827	2,646,000	2,062,566		336			3.700	5.264	JJ	41,064		12/19/2024	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	6,153,728	71.878	5,623,029	7,823,000	6,154,303		575			3.950	5.294	JJ	129,612		12/19/2024	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,168,290	64.951	1,948,525	3,000,000	2,202,665		13,634			3.200	5.001	FA	36,267	96,000	06/13/2022	02/15/2052
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	498,315	96.197	480,983	500,000	498,330		15			5.550	5.573	FA	11,023		08/01/2024	02/16/2055
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	21,232,520	105.899	17,990,098	16,988,000	18,445,875		(411,934)			7.000	4.147	AO	297,290	1,189,160	04/01/2017	04/01/2028
29444U-BJ-4	EQUINIX INC			1,2	2.B FE	2,944,640	63.063	3,153,161	5,000,000	3,013,484		31,433			3.000	6.069	JJ	69,167	150,000	10/21/2022	07/15/2050
29736R-AR-1	ESTEE LAUDER COMPANIES INC	C		1,2	1.F FE	216,521	83.150	207,876	250,000	225,502		3,456			1.950	3.735	MS	1,435	4,875	04/25/2022	03/15/2031
29882D-AA-1	EUSHI FINANCE INC			2	3.A FE	530,354	104.030	551,361	530,000	530,325		(29)			7.625	7.611	JD	1,796	19,869	06/10/2024	12/15/2054
29977A-C*-4	EVERCORE INC			1	1.G PL	1,000,000	88.853	888,527	1,000,000	1,000,000					4.540	4.540	AO	8,323	45,400	07/17/2019	08/01/2033
29977G-AA-0	EVERBANK FINANCIAL CORP	C		2	2.B FE	100,000	99.593	99,593	100,000	100,000					5.750	5.750	JJ	2,859	5,750	06/26/2015	07/02/2025
29977G-AA-0	EVERBANK FINANCIAL CORP			2	2.B FE	100,000	99.593	99,593	100,000	100,000					5.750	5.742	JJ	2,859	5,750	06/26/2015	07/02/2025
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1,2	2.A FE	4,225,852	67.917	2,886,472	4,250,000	4,227,899		502			3.500	3.530	AO	31,403	148,750	10/09/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC			1,2	2.A FE	9,012,993	61.836	8,336,701	13,482,000	9,015,174		2,181			3.125	5.454	AO	88,944		12/19/2024	10/15/2052
30190A-20-3	F&G ANNUITIES & LIFE INC			2	2.C FE	789,250	26.190	826,818	789,250	789,250					7.950	7.950	MJSD	2,789	64,314	11/29/2023	12/15/2053
30231G-AW-2	EXXON MOBIL CORP	O		1,2	1.D FE	24,531,075	81.111	18,533,838	22,850,000	24,238,799		(44,255)			4.114	3.691	MS	313,350	940,049	07/20/2017	03/01/2046
30231G-AW-2	EXXON MOBIL CORP	C		1,2	1.D FE	1,000,000	81.111	811,109	1,000,000	1,000,000					4.114	4.114	MS	13,713	41,140	02/29/2016	03/01/2046
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	8,856,953	81.111	6,691,648	8,250,000	8,751,643		(15,985)			4.114	3.691	MS	113,135	339,405	07/20/2017	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE	2,670,793	66.619	2,542,836	3,817,000	2,694,612		22,125			3.095	5.233	FA	44,301	118,136	11/30/2023	08/16/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30231G-BF-8	EXXON MOBIL CORP			1.2	1.D FE	745,809	87.681	657,604	750,000	746,505		158			4.227	4.269	MS	8,982	31,703	03/18/2020	03/19/2040
30231G-BF-8	EXXON MOBIL CORP	C		1.2	1.D FE	245,337	87.681	219,201	250,000	246,117		177			4.227	4.368	MS	2,994	10,568	03/18/2020	03/19/2040
302491-AV-7	FMC CORP			1.2	2.C FE	7,396,934	76.141	6,809,244	8,943,000	7,397,871		937			4.500	5.826	AO	100,609		12/19/2024	10/01/2049
30251B-AC-2	FMR LLC	O		1	1.E FE	4,990,104	108.762	4,350,492	4,000,000	4,805,176		(33,318)			6.500	4.693	JD	12,278	260,000	09/27/2018	12/14/2040
302635-AF-4	FS KKR CAPITAL CORP			1.2	2.C FE	31,000,000	100.521	31,161,374	31,000,000	31,000,000					8.625	8.625	MN	341,646	2,673,750	04/24/2020	05/15/2025
302635-AL-1	FS KKR CAPITAL CORP	C		1.2	2.C FE	248,420	94.851	237,126	250,000	249,233		285			3.250	3.377	JJ	3,747	8,125	01/10/2022	07/15/2027
302635-AL-1	FS KKR CAPITAL CORP			1.2	2.C FE	496,840	94.851	474,253	500,000	498,467		569			3.250	3.377	JJ	7,493	16,250	01/10/2022	07/15/2027
30306V-A#-6	FLNG LIQUEFACTION 3 LLC				2.C FE	2,520,900	79.451	2,002,880	2,520,900	2,520,900					3.080	3.080	JD	40,003	77,644	04/15/2021	06/30/2039
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	C		1.2	2.B FE	245,615	99.267	248,168	250,000	247,415		704			4.850	5.196	AO	2,492	12,125	05/04/2022	04/17/2028
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD			1.2	2.B FE	25,673,436	98.657	25,252,160	25,596,000	25,671,665		(1,772)			6.100	6.078	MS	459,733	281,363	12/19/2024	03/15/2055
313309-AP-1	FEDEX CORP				2.B FE	13,406,490	117.020	11,701,962	10,000,000	13,387,871		(3,288)			7.600	5.651	JJ	380,000	760,000	04/01/2017	07/01/2097
31428X-BD-7	FEDEX CORP	O		1	2.B FE	5,781,991	74.303	4,829,703	6,500,000	5,810,731		5,151			4.500	5.126	FA	121,875	292,500	09/27/2018	02/01/2065
31428X-BG-0	FEDEX CORP			1.2	2.B FE	4,507,564	83.297	4,031,558	4,840,000	4,498,113		7,491			4.550	5.066	AO	55,055	220,220	11/30/2023	04/01/2046
31428X-BG-0	FEDEX CORP	O		1.2	2.B FE	9,051,224	83.297	7,105,204	8,530,000	8,966,274		(13,046)			4.550	4.179	AO	97,029	388,115	07/12/2017	04/01/2046
31428X-BQ-8	FEDEX CORP			1.2	2.B FE	3,611,000	76.542	3,827,083	5,000,000	3,664,175		25,318			4.050	6.250	FA	76,500	202,500	11/02/2022	02/15/2048
31428X-CA-2	FEDEX CORP			1.2	2.B FE	20,233,375	91.487	18,388,794	20,100,000	20,221,953		(3,353)			5.250	5.201	MN	134,838	1,055,250	02/24/2021	05/15/2050
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	2,233,603	72.644	1,634,478	2,250,000	2,236,006		656			3.100	3.149	MS	23,250	69,750	02/24/2021	03/01/2041
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	8,746,150	96.053	8,404,661	8,750,000	8,746,318		55			5.625	5.628	JJ	226,953	492,188	07/06/2022	07/15/2052
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			1.2	2.B FE	1,299,760	61.583	1,231,661	2,000,000	1,325,028		10,650			3.200	5.667	MS	18,489	64,000	08/03/2022	09/17/2051
316500-AC-1	FIDUS INVESTMENT CORP			1.2	2.C FE	708,409	94.556	713,901	755,000	731,972		10,988			3.500	5.203	MN	3,377	26,425	11/04/2022	11/15/2026
316773-CH-1	FIFTH THIRD BANCORP	O			2.B FE	2,629,701	119.895	2,213,252	1,846,000	2,427,226		(30,731)			8.250	4.963	MS	50,765	152,295	04/01/2017	03/01/2038
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	9,708,240	119.895	8,170,808	6,815,000	8,961,155		(113,479)			8.250	4.963	MS	187,413	562,238	04/01/2017	03/01/2038
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	600,000	96.991	581,944	600,000						4.300	4.299	AO	5,088	38,700	04/20/2017	04/20/2027
337358-BA-2	WELLS FARGO & CO.	O			2.B FE	1,320,648	115.037	1,150,367	1,000,000	1,215,480		(15,877)			7.500	4.818	AO	15,833	75,000	04/01/2017	04/15/2035
337358-BA-2	WELLS FARGO & CO.	C			2.B FE	2,641,296	115.037	2,300,734	2,000,000	2,430,961		(31,755)			7.500	4.818	AO	31,667	150,000	04/01/2017	04/15/2035
337738-AV-0	FISERV INC			1.2	2.B FE	2,812,710	81.643	2,583,988	3,165,000	2,819,519		6,617			4.400	5.189	JJ	69,630	77,660	01/10/2024	07/01/2049
341081-EQ-6	FLORIDA POWER & LIGHT CO			1	1.E FE	10,880,046	102.888	9,259,911	9,000,000	10,174,353		(103,649)			5.625	3.928	AO	126,563	506,250	04/01/2017	04/01/2034
341081-EQ-6	FLORIDA POWER & LIGHT CO	O		1	1.E FE	7,253,364	102.888	6,173,274	6,000,000	6,782,863		(69,096)			5.625	3.928	AO	84,375	337,500	04/01/2017	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CO	O		1	1.E FE	6,010,100	104.327	5,216,325	5,000,000	5,662,085		(61,785)			5.950	4.131	AO	74,375	297,500	09/27/2018	10/01/2033
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	6,474,270	100.821	5,545,156	5,500,000	6,149,145		(47,982)			5.400	4.027	MS	99,000	297,000	04/01/2017	09/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO	O		1	1.E FE	8,828,550	100.821	7,561,576	7,500,000	8,384,964		(65,412)			5.400	4.028	MS	135,000	405,000	04/01/2017	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO			1	1.E FE	1,657,870	102.253	1,569,586	1,535,000	1,657,673		(196)			5.650	4.772	FA	36,136		12/19/2024	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1.E FE	3,373,514	105.395	3,234,585	3,069,000	3,372,919		(595)			6.200	5.048	JD	15,857		12/19/2024	06/01/2036
341081-EY-9	FLORIDA POWER & LIGHT CO	O		1	1.E FE	6,246,030	101.895	5,094,748	5,000,000	5,878,629		(54,132)			5.850	4.028	MN	48,750	292,500	04/01/2017	05/01/2037
341081-FD-4	FLORIDA POWER & LIGHT CO			1.2	1.E FE	1,001,280	96.972	969,719	1,000,000	1,001,259		(42)			5.250	5.238	FA	21,875	52,500	08/30/2023	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CO			1.2	1.E FE	11,544,000	95.025	9,502,457	10,000,000	11,191,196		(52,227)			5.125	4.099	JD	42,708	512,500	04/01/2017	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CO			1.2	1.E FE	1,354,583	83.372	1,250,583	1,500,000	1,354,759		175			4.125	4.973	FA	25,781		12/19/2024	02/01/2042
341081-FF-7	FLORIDA POWER & LIGHT CO	C		1.2	1.D FE	744,068	74.972	562,291	750,000	744,954		137			3.700	3.744	JD	2,313	27,750	11/13/2017	12/01/2047
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	6,172,451	107.662	5,011,664	4,655,000	5,761,410		(60,668)			6.400	4.086	JD	13,241	297,920	04/01/2017	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC			1	1.F FE	3,671,562	100.631	3,474,779	3,453,000	3,671,303		(258)			5.650	5.050	AO	48,774		12/19/2024	04/01/2040
34489*-AE-9	FOOTBALL CLUB TERM NOTES	O			1.F FE	2,250,000	88.987	2,002,214	2,250,000	2,250,000					4.210	4.272	OCT	23,155	96,830	06/06/2018	10/05/2033
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F TR CTF				1.F FE	6,879,000	75.968	5,225,852	6,879,000	6,879,000					3.850	3.849	OCT	63,268	661,074	07/17/2020	10/05/2040
34490@-AK-0	CTF				1.F FE	516,000	75.968	391,996	516,000	516,000					3.850	3.850	OCT	4,746	20,307	07/17/2020	10/05/2040
34502@-AC-4	FOOTBALL TRUST V	O			1.F FE	1,000,000	89.033	890,334	1,000,000	1,000,000					3.980	3.980	OCT	9,508	40,684	03/23/2018	10/05/2032
345370-CQ-1	FORD MOTOR CO	O			3.A FE	10,369,863	78.834	9,854,248	12,500,000	10,664,994		54,689			4.750	6.104	JJ	273,785	593,750	09/27/2018	01/15/2043
345370-CQ-1	FORD MOTOR CO				3.A FE	7,881,096	78.834	7,489,228	9,500,000	8,106,301		41,666			4.750	6.103	JJ	208,076	451,250	09/27/2018	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC			1	1.E FE	2,422,714	88.949	1,654,127	1,859,646	2,330,099		(18,106)			6.090	4.421	JJ	52,222	113,252	03/26/2020	01/15/2051
347382-AA-1	FTGORD 6.124 5/51				3.A FE	1,336,530	84.942	849,423	1,000,000	1,306,144		(6,266)			6.124	4.194	MN	7,655	61,240	09/09/2019	05/15/2051
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION	C		1	1.E FE	306,240	91.182	328,513	360,282	317,022		944			5.815	7.119	MON	931	20,950	03/11/2010	02/15/2052
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.E FE	756,143	91.182	739,154	810,635	767,020		945			5.815	6.358	MON	2,095	47,138	11/14/2016	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION			1	1.F FE	837,543	89.349	807,310	903,547	851,012		1,207			5.915	6.517	MON	2,375	53,445	02/16/2012	02/15/2052
349553-A@-6	FORTIS INC				2.B	7,519,558	107.406	6,981,406	6,500,000	7,285,723		(42,704)			6.600	5.285	MJSD	19,067	429,000	09/27/2018	09/01/2037
34964C-AG-1	FORTUNE BRANDS INNOVATIONS INC			1,2	2.B FE	3,470,070	78.764	3,426,246	4,350,000	3,499,535		12,179			4.500	5.957	MS	52,200	195,750	09/16/2022	03/25/2052
35137L-AK-1	FOX CORP			1,2	2.B FE	3,276,945	92.922	3,252,277	3,500,000	3,282,371		3,968			5.576	6.071	JJ	84,569	195,160	08/30/2023	01/25/2049
35671D-BC-8	FREEPOR-TMCMORAN INC			1,2	2.B FE	6,656,978	93.434	6,196,529	6,632,000	6,657,030		52			5.450	5.416	MS	106,425		12/19/2024	03/15/2043
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	2,485,187	102.422	2,355,711	2,300,000	2,376,785		(1,377)			8.250	7.903	JD	8,433	189,750	05/11/2010	12/15/2053
36143L-2H-7	GA GLOBAL FUNDING TRUST	C			1.F FE	249,590	83.767	209,417	250,000	249,700		38			2.900	2.919	JJ	3,524	7,250	01/03/2022	01/06/2032
36143L-2H-7	GA GLOBAL FUNDING TRUST				1.F FE	249,590	83.767	209,417	250,000	249,700		38			2.900	2.919	JJ	3,524	7,250	01/03/2022	01/06/2032
361448-BC-6	GATX CORP	O		1,2	2.B FE	2,500,000	98.333	2,458,334	2,500,000	2,500,000					4.550	4.550	MN	17,063	113,750	05/03/2018	11/07/2028
361448-BE-2	GATX CORP	C		1,2	2.B FE	249,970	98.477	246,192	250,000	250,000		-			4.700	4.700	AO	2,938	11,750	01/30/2019	04/01/2029
361448-BE-2	GATX CORP			1,2	2.B FE	499,940	98.477	492,385	500,000	500,001		-			4.700	4.700	AO	5,875	23,500	01/30/2019	04/01/2029
361448-BH-5	GATX CORP			1,2	2.B FE	3,194,678	63.172	2,211,010	3,500,000	3,206,339		4,979			3.100	3.545	JD	9,042	108,500	06/22/2022	06/01/2051
361448-BM-4	GATX CORP			1,2	2.B FE	995,860	104.488	1,044,878	1,000,000	996,306		388			6.050	6.103	MS	17,814	61,676	11/30/2023	03/15/2034
361448-BN-2	GATX CORP			1,2	2.B FE	1,482,357	109.609	1,538,910	1,404,000	1,476,246		(5,698)			6.900	6.153	MN	16,146	96,607	11/30/2023	05/01/2034
36158F-AA-8	SWISS RE AMERICA HOLDING CORP				1.F FE	2,904,455	102.270	2,556,759	2,500,000	2,570,203		(59,738)			7.000	4.406	FA	66,111	175,000	09/27/2018	02/15/2026
36158F-AD-2	SWISS RE AMERICA HOLDING CORP	O		1	1.F FE	4,470,221	110.756	3,876,468	3,500,000	4,016,792		(81,518)			7.750	4.653	JD	12,056	271,250	09/27/2018	06/15/2030
36190C-AA-5	GNL QUINTERO SA	O	C	1	2.A FE	1,217,105	98.424	1,216,171	1,235,640	1,227,948		1,343			4.634	4.924	JJ	24,017	57,260	09/27/2018	07/31/2029
36244*-AA-8	CTL - BOND BUILDING (DC)				1.A	1,034,850	96.150	995,008	1,034,850	1,034,850					3.350	3.350	MON	9,840	34,668	03/21/2013	09/10/2029
36262G-AG-6	GXO LOGISTICS INC			1,2	2.C FE	990,963	102.494	1,024,938	1,000,000	991,393		430			6.500	6.625	MN	9,931	32,500	04/25/2024	05/06/2034
36264F-AN-1	HALEON US CAPITAL LLC			1,2	2.A FE	4,808,788	77.150	4,426,874	5,738,000	4,809,319		531			4.000	5.107	MS	61,843		12/19/2024	03/24/2052
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	250,000	75.344	188,360	250,000	250,000					3.250	3.250	MS	2,054	8,125	10/27/2020	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	4,498,700	78.999	3,553,922	4,498,700	4,498,700					2.940	2.940	MS	33,433	132,262	02/09/2021	09/30/2040
363576-AB-5	ARTHUR J. GALLAGHER & CO			1,2	2.B FE	2,490,634	68.791	2,614,040	3,800,000	2,512,183		19,365			3.500	6.100	MN	15,147	133,000	11/16/2023	05/20/2051
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.F FE	249,125	71.299	178,247	250,000	249,252		35			2.850	2.873	JD	594	7,125	05/03/2021	06/01/2041
370334-BP-8	GENERAL MILLS INC	O		1,2	2.B FE	13,930,945	81.719	11,351,530	13,891,000	13,923,312		(1,230)			4.150	4.131	FA	217,780	576,477	07/07/2017	02/15/2043
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	5,014,381	81.719	4,085,930	5,000,000	5,011,822		(450)			4.150	4.131	FA	78,389	207,500	07/07/2017	02/15/2043
370334-CJ-1	GENERAL MILLS INC			1,2	2.B FE	1,553,845	85.739	1,428,409	1,666,000	1,553,931		87			4.700	5.201	AO	16,095		12/19/2024	04/17/2048
370334-CP-7	GENERAL MILLS INC			1,2	2.B FE	4,663,945	63.271	4,298,644	6,794,000	4,665,134		1,189			3.000	5.210	FA	84,925		12/19/2024	02/01/2051
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,554,729	100.522	4,435,049	4,412,000	4,554,402		(327)			5.950	5.491	AO	63,441		12/19/2024	04/04/2034
37045X-FA-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	4,686,102	97.048	4,561,250	4,700,000	4,686,197		94			5.450	5.488	MS	81,826		12/19/2024	09/06/2034
372460-AD-7	GENUINE PARTS CO			1,2	2.B FE	2,488,281	109.592	2,566,643	2,342,000	2,475,970		(11,474)			6.875	6.013	MN	26,835	161,013	11/30/2023	11/01/2033
37269#-AB-0	GEORGETOWN 11TH AVE BR LLC CLASS B				1.G PL	4,974,566	60.092	2,989,316	4,974,566	4,974,566					3.500	3.500	JJ	80,284	173,143	12/29/2020	07/15/2046
373334-JW-2	GEORGIA POWER CO			1	1.G FE	3,845,012	85.032	3,401,282	4,000,000	3,876,500		4,654			4.300	4.561	MS	50,644	172,000	04/01/2017	03/15/2042
373334-JW-2	GEORGIA POWER CO	O		1	1.G FE	5,767,518	85.032	5,101,924	6,000,000	5,814,613		6,986			4.300	4.561	MS	75,967	258,000	04/01/2017	03/15/2042
37362@-AA-0	GEORGIA TRANSMISSION CORP				1.E	2,541,352	100.885	2,360,705	2,340,000	2,447,712		(17,991)			5.590	4.637	MJSD	363	163,200	09/27/2018	06/30/2030
37513#-AB-4	GIES LLC				2.C PL	13,344,425	88.722	11,839,467	13,344,425	13,344,425					3.750	3.750	FMAN	77,842	505,599	02/08/2022	02/07/2032
375558-AS-2	GILEAD SCIENCES INC	O		1,2	2.A FE	5,103,633	99.971	4,438,708	4,440,000	4,982,510		(21,784)			5.650	4.583	JD	20,905	250,860	09/27/2018	12/01/2041

SCHEDULE D - PART 1

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

E10.39

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
376535-88-6	GLADSTONE CAPITAL CORP			2	1.G PL	482,308	25.470	498,804	489,600	484,005		1,263			7.750	8.114	MJSD	3,162	37,944	08/22/2023	09/01/2028
376546-80-0	GLADSTONE INVESTMENT CORP			2	2.B PL	234,225	24.870	233,007	234,225	234,225					5.000	5.000	FMAN	4,040	11,711	02/24/2021	05/01/2026
376546-86-7	GLADSTONE INVESTMENT CORP			2	2.B FE	4,299,911	25.370	4,369,729	4,306,000	4,299,940		29			7.875	7.910	FMAN	13,187		12/11/2024	02/01/2030
376546-88-3	GLADSTONE INVESTMENT CORP			2	2.B PL		21.490								4.875	250.000	FMAN	4		10/21/2022	11/01/2028
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR			2	1.E PL	47,739,923	81.540	38,927,133	47,739,923	47,739,923					4.150	4.147	JD	1,056,582	1,981,348	03/21/2022	12/30/2051
37677@-AB-8	GLAM MILHSG FEE LLC SUB			2	2.A PL	6,708,000	91.220	6,119,038	6,708,000	6,708,000					4.150	4.149	JD	198,226	436,477	03/21/2022	06/30/2045
	GLAM MILHSG FEE LLC SENIOR-2																				
37677@-AD-4	5.10			2	1.E PL	32,532,934	91.610	29,803,421	32,532,934	32,532,934					5.100	5.171	JD	843,369	1,658,651	06/01/2022	12/30/2059
37677@-AE-2	GLAM 3 MILHSG FEE LLC SENIOR			2	1.E PL	11,748,759	100.690	11,829,826	11,748,759	11,748,759					6.000	6.088	JD	1,958	1,055,209	05/18/2023	12/30/2050
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB				2.A PL	3,728,867	104.640	3,901,886	3,728,867	3,728,867					7.000	7.109	JD	1,450	384,389	05/18/2023	12/30/2025
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	O		1	1.F FE	28,809,242	108.387	23,845,020	22,000,000	26,963,461		(272,985)			6.375	4.158	MN	179,208	1,402,500	04/01/2017	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	C		1	1.F FE	3,140,818	108.387	2,709,661	2,500,000	2,937,240		(23,234)			6.375	4.608	MN	20,365	159,375	02/14/2014	05/15/2038
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	26,190,220	108.387	21,677,291	20,000,000	24,513,035		(248,219)			6.375	4.158	MN	162,917	1,275,000	04/01/2017	05/15/2038
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	680,100	74.508	745,084	1,000,000	690,251		4,824			4.150	6.747	FA	15,678	41,500	10/27/2022	08/15/2049
37940X-AH-5	GLOBAL PAYMENTS INC			1,2	2.C FE	498,495	85.527	427,633	500,000	498,917		140			2.900	2.935	MN	1,853	14,500	11/16/2021	11/15/2031
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1,2	2.B FE	255,403	85.781	214,453	250,000	253,705		(538)			3.125	2.863	JD	347	7,813	09/21/2021	06/15/2031
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	1,274,290	96.581	1,226,574	1,270,000	1,271,556		(948)			4.700	4.616	AO	12,601	59,690	01/03/2022	10/15/2051
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	711,330	104.600	742,662	710,000	711,162		(168)			7.950	7.905	AO	11,916	19,442	06/12/2024	10/15/2054
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE	8,457,746	88.387	7,420,960	8,396,000	8,417,348		(5,975)			4.800	4.770	JJ	193,668	86,400	12/19/2024	07/08/2044
38141E-C3-1	GOLDMAN SACHS GROUP INC	O		1,2	2.A FE	5,614,850	88.387	4,419,343	5,000,000	5,501,717		(17,261)			4.800	4.039	JJ	115,333	240,000	07/20/2017	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	7,249,230	106.342	7,178,052	6,750,000	7,192,588		(42,931)			6.125	5.128	FA	156,188	413,438	08/30/2023	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC	O		1	2.B FE	12,339,380	107.056	10,705,600	10,000,000	11,713,538		(94,849)			6.750	4.924	AO	168,750	675,000	04/01/2017	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	9,874,407	105.267	8,559,237	8,131,000	9,578,907		(44,588)			6.250	4.662	FA	211,745	331,125	12/19/2024	02/01/2041
38141G-GM-0	GOLDMAN SACHS GROUP INC	O			2.A FE	1,098,853	105.267	921,084	875,000	1,050,058		(7,293)			6.250	4.490	FA	22,786	54,688	04/01/2017	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC	O		2	2.A FE	2,986,800	88.491	2,508,726	2,835,000	2,961,561		(3,795)			4.750	4.415	AO	26,184	134,663	04/01/2017	10/21/2045
38141G-VX-9	GOLDMAN SACHS GROUP INC	C		2	2.A FE	508,492	102.419	512,093	500,000	502,084		(1,147)			6.629	6.469	JAJO	5,984		05/23/2019	10/28/2027
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	500,000	72.872	364,359	500,000	500,000					3.210	3.210	AO	3,076	16,050	04/15/2021	04/22/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	2,996,944	74.441	2,528,015	3,396,000	2,997,398		454			3.436	4.351	FA	41,164	42,950	12/19/2024	02/24/2043
38143Y-AC-7	GOLDMAN SACHS GROUP INC	O		1	2.B FE	7,854,867	105.564	7,125,557	6,750,000	7,566,485		(52,391)			6.450	5.036	MN	72,563	435,375	09/27/2018	05/01/2036
38145G-AH-3	GOLDMAN SACHS GROUP INC	C		1,2	2.A FE	777,980	97.774	762,637	780,000	779,566		221			3.500	3.531	MN	3,413	27,300	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,491,202	84.681	3,302,560	3,900,000	3,564,197		16,715			4.017	4.881	AO	26,546	156,663	03/26/2020	10/31/2038
38148Y-AA-6	GOLDMAN SACHS GROUP INC	O		1,2,5	2.A FE	5,500,000	84.681	4,657,457	5,500,000	5,500,000					4.017	4.017	AO	37,436	220,935	10/24/2017	10/31/2038
386088-AH-1	DIAGEO INVESTMENT CORP	C			1.G FE	2,030,289	116.203	1,679,140	1,445,000	1,831,265		(29,484)			7.450	4.219	AO	22,727	107,653	04/01/2017	04/15/2035
390320-80-2	GREAT ELM CAPITAL CORP			2	2.B PL	84,436	25.225	87,001	86,225	84,781		309			8.750	9.284	MJSD	21	9,452	08/17/2023	09/30/2028
390320-87-7	GREAT ELM CAPITAL CORP			2	2.B PL	907,661	24.950	928,614	930,475	908,626		965			8.125	8.710	MJSD	253	20,331	12/30/2024	12/31/2029
390320-88-5	GREAT ELM CAPITAL CORP			2	2.B PL	2,988,646	25.216	3,082,266	3,055,875	2,994,178		5,533			8.500	9.070	MJSD	722	130,596	07/08/2024	04/30/2029
39121J-A@-9	GREAT RIVER ENERGY				1.G	2,583,865	100.837	2,390,220	2,370,370	2,417,938		(68,882)			6.060	4.659	JJ	71,822	143,644	09/27/2018	07/01/2026
40049J-AZ-0	GRUPO TELEvisa SAB		C	1	2.C FE	3,783,339	90.476	3,030,946	3,350,000	3,703,958		(14,676)			6.625	5.578	JJ	102,338	221,937	09/27/2018	01/15/2040
40049J-BA-4	GRUPO TELEvisa SAB		C	1,2	2.C FE	951,188	72.116	840,867	1,166,000	951,348		160			5.000	6.664	MN	7,773		12/19/2024	05/13/2045
40049J-BC-0	GRUPO TELEvisa SAB		C	1,2	2.C FE	1,719,756	83.933	1,501,558	1,789,000	1,719,841		85			6.125	6.463	JJ	45,961		12/19/2024	01/31/2046
	GULFSTREAM NATURAL GAS																				
402740-AE-4	SYSTEM LLC	O		1,2	2.B FE	11,369,120	88.708	8,870,757	10,000,000	11,157,569		(32,282)			5.950	5.033	AO	125,611	595,000	04/01/2017	10/15/2045
404119-BY-4	HCA INC			1,2	2.C FE	5,760,715	91.127	5,239,776	5,750,000	5,758,583		(449)			5.125	5.109	JD	13,097	294,688	06/07/2019	06/15/2039
404119-CL-1	HCA INC			1,2	2.C FE	7,242,895	78.038	5,657,761	7,250,000	7,243,588		116			4.625	4.631	MS	98,731	335,313	03/02/2022	03/15/2052
40414L-AE-9	HEALTHPEAK OP LLC	O		1,2	2.A FE	6,175,780	108.181	5,409,044	5,000,000	5,956,096		(39,854)			6.750	4.972	FA	140,625	337,500	09/27/2018	02/01/2041
4041A2-AF-1	HBOS PLC	O			2.A FE	22,364,960	98.457	19,691,477	20,000,000	21,494,155		(132,197)			6.000	4.946	MN	200,000	1,200,000	04/01/2017	11/01/2033
4041A2-AF-1	HBOS PLC		C		2.A FE	13,978,100	98.457	12,307,173	12,500,000	13,434,262		(82,662)			6.000	4.945	MN	125,000	750,000	04/01/2017	11/01/2033
404280-EH-8	HSBC HOLDINGS PLC		C	2	2.C FE	400,000	99.543	398,173	400,000	400,000					6.875	6.874	MS	8,403		09/04/2024	12/29/2049
404280-EJ-4	HSBC HOLDINGS PLC		C	2	2.C FE	802,445	100.159	801,272	800,000	802,387		(58)			6.950	6.904	MS	16,989		09/10/2024	12/31/2049
40440V-A@-4	HPS CORPORATE LENDING FUND				2.B FE	2,126,000	104.877	2,229,690	2,126,000	2,126,000					8.430	8.415	MN	23,398	179,222	10/28/2022	11/14/2027
40480*-AA-3	HS WILDCAT LLC				2.A PL	989,418	70.707	699,591	989,418	989,418					3.830	3.830	JAJO	6,947	37,895	12/22/2020	12/31/2050
406216-AS-0	HALLIBURTON CO	O			2.A FE	5,033,628	115.818	4,632,717	4,000,000	5,028,860		(856)			7.600	6.027	FA	114,844	304,000	04/01/2017	08/15/2096
406216-AW-1	HALLIBURTON CO	O		1	2.A FE	14,686,062	108.886	12,930,174	11,875,000	14,071,620		(111,031)			6.700	4.838	MS	234,267	795,625	09/27/2018	09/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
406216-AY-7	HALLIBURTON CO	O		1	2.A FE	2,675,526	116.894	2,337,876	2,000,000	2,539,048		(24,675)			7.450	4.863	MS	43,872	149,000	09/27/2018	09/15/2039
406216-BJ-9	HALLIBURTON CO	C		1,2	2.A FE	307,050	95.020	285,059	300,000	304,590		(338)			4.850	4.662	MN	1,859	14,550	05/05/2016	11/15/2035
406216-BK-6	HALLIBURTON CO	C		1,2	2.A FE	749,768	89.278	669,585	750,000	749,809		5			5.000	5.002	MN	4,792	37,500	11/05/2015	11/15/2045
406216-BK-6	HALLIBURTON CO	O		1,2	2.A FE	14,223,519	89.278	12,052,532	13,500,000	14,107,577		(17,605)			5.000	4.656	MN	86,250	675,000	04/01/2017	11/15/2045
40622H-AA-4	HALL STRUCTURED FINANCE II, LLC				1.G PL	16,851,685	97.400	16,705,074	17,151,000	17,015,185		59,715			5.875	6.285	FA	419,842	1,007,621	03/02/2022	01/26/2027
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	3,271,240	80.140	2,243,914	2,800,000	3,246,580		(6,401)			6.621	5.505	JD	8,239	185,388	09/30/2020	06/15/2053
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	12,538,777	101.436	10,417,432	10,270,000	10,516,155		(302,020)			7.625	4.481	AO	165,318	783,088	04/01/2017	10/15/2025
410867-AA-3	HANOVER INSURANCE GROUP INC	O			2.B FE	2,441,826	101.436	2,028,711	2,000,000	2,047,936		(58,815)			7.625	4.481	AO	32,194	152,500	04/01/2017	10/15/2025
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	1,250,000	84.056	1,050,696	1,250,000	1,250,000					4.230	4.230	JD	3,231	52,875	08/08/2018	06/07/2038
41242*-BN-1	HARDWOOD FUNDING LLC	O			1.G FE	1,250,000	84.056	1,050,696	1,250,000	1,250,000					4.230	4.229	JD	3,231	52,875	08/08/2018	06/07/2038
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	1,000,000	82.844	828,439	1,000,000	1,000,000					4.210	4.210	N/A	2,573	42,100	01/16/2019	06/07/2039
41242*-CA-8	HARDWOOD FUNDING LLC				1.G FE	1,000,000	85.157	851,569	1,000,000	1,000,000					2.830	2.830	N/A	1,887	28,300	06/07/2021	06/07/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC	O		1	2.B FE	6,555,840	104.039	5,722,118	5,500,000	6,338,493		(34,479)			6.150	4.773	JD	15,033	338,250	09/27/2018	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	11,602,772	102.112	9,929,340	9,724,000	11,237,842		(58,252)			6.100	4.742	AO	148,291	593,164	09/27/2018	10/01/2041
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	3,383,548	102.112	3,165,462	3,100,000	3,383,259		(290)			6.100	5.271	AO	47,275		12/19/2024	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	16,076,662	102.812	14,393,734	14,000,000	15,543,310		(96,102)			5.950	4.720	AO	175,856	833,000	09/27/2018	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC	O		1	2.A FE	6,158,265	107.159	5,357,934	5,000,000	5,933,774		(40,578)			6.625	4.874	MS	83,733	331,250	09/27/2018	03/30/2040
416515-BB-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	649,444	84.319	611,314	725,000	649,524		80			4.300	5.188	AO	6,581		12/19/2024	04/15/2043
416515-BD-5	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	2,996,798	83.325	2,795,559	3,355,000	2,997,075		277			4.400	5.196	MS	43,466		12/19/2024	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	5,320,208	72.698	4,943,469	6,800,000	5,321,159		951			3.600	5.171	FA	89,760		12/19/2024	08/19/2049
41652P-AB-5	HARTFORD HEALTHCARE CORP			1	1.F FE	1,023,155	95.405	739,390	775,000	991,429		(7,608)			5.746	3.704	AO	11,133	44,532	07/16/2020	04/01/2044
41652P-AB-5	HARTFORD HEALTHCARE CORP	O		1	1.F FE	17,613,952	95.405	14,787,802	15,500,000	17,303,677		(56,021)			5.746	4.812	AO	222,658	890,630	09/27/2018	04/01/2044
42217K-AX-4	WELLTOWER OP LLC	O		1,2	2.A FE	2,381,512	106.945	2,138,904	2,000,000	2,311,261		(12,763)			6.500	5.052	MS	38,278	130,000	09/27/2018	03/15/2041
42218S-AH-1	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	13,117,823	63.946	11,764,814	18,398,000	13,150,592		22,431			3.200	5.229	JD	49,061	154,624	12/19/2024	06/01/2050
42218S-AH-1	HEALTH CARE SERVICE CORP MUT LEG RES CO	C		1,2	1.G FE	247,758	63.946	159,865	250,000	247,977		51			3.200	3.247	JD	667	8,000	05/28/2020	06/01/2050
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	4,638,167	83.639	4,320,770	5,166,000	4,638,601		433			4.350	5.124	MS	57,429		12/19/2024	03/29/2047
42307T-AH-1	KRAFT HEINZ FOODS CO	O		1	2.B FE	45,527,546	111.821	40,814,507	36,500,000	43,543,790		(316,330)			7.125	5.218	FA	1,083,594	2,600,625	09/27/2018	08/01/2039
427096-AH-5	HERCULES CAPITAL INC			1,2	2.C FE	455,655	95.147	518,549	545,000	503,941		21,885			2.625	7.418	MS	4,173	14,306	09/14/2022	09/16/2026
42809H-AD-9	HESS CORP	O		1	2.C FE	8,352,616	98.758	8,098,132	8,200,000	8,324,380		(4,742)			5.600	5.457	FA	173,476	459,200	02/14/2018	02/15/2041
42809H-AD-9	HESS CORP			1	2.C FE	6,009,258	98.758	5,925,462	6,000,000	6,008,448		(316)			5.600	5.587	FA	126,933	336,000	04/01/2017	02/15/2041
42809H-AH-0	HESS CORP			1,2	2.C FE	7,284,102	100.063	6,957,380	7,283,929			(173)			5.800	5.424	AO	100,819		12/19/2024	04/01/2047
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO	O		1,2	2.B FE	1,984,993	103.782	2,012,329	1,939,000	1,979,763		(990)			6.350	6.166	AO	25,993	123,127	09/27/2018	10/15/2045
431116-AC-6	HIGHMARK INC	O		1	1.G FE	32,279,672	90.021	27,771,558	30,850,000	32,043,466		(46,033)			6.125	5.748	MN	241,444	1,889,563	09/27/2018	05/15/2041
43474T-AB-9	HOLCIM US FINANCE (LUXEMBOURG) SA	O	C	1	2.B FE	7,721,966	103.724	7,001,373	6,750,000	7,539,963		(33,551)			6.875	5.691	MS	118,594	464,063	09/27/2018	09/29/2039
437076-AS-1	HOME DEPOT INC	C		1	1.F FE	1,904,645	105.155	1,682,483	1,600,000	1,797,280		(12,204)			5.875	4.528	JD	3,917	94,000	02/14/2014	12/16/2036
437076-BA-9	HOME DEPOT INC	O		1,2	1.F FE	20,608,300	84.570	16,914,005	20,000,000	20,483,959		(18,443)			4.200	4.008	AO	210,000	840,000	04/01/2017	04/01/2043
437076-BS-0	HOME DEPOT INC	C		1,2	1.F FE	512,810	78.233	391,163	500,000	510,794		(312)			3.900	3.755	JD	867	19,500	08/23/2017	06/15/2047
43784*-AA-0	HOMESTEAD SPE ISSUER LLC			2	2.A PL	18,250,000	98.258	17,931,994	18,250,000	18,250,000					7.210	7.209	JAJO	113,307		11/01/2024	04/01/2055
440452-AF-7	HORMEL FOODS CORP	C		1,2	1.G FE	438,648	85.406	427,028	500,000	457,163		7,021			1.800	3.545	JD	500	9,000	04/12/2022	06/11/2030
440452-AJ-9	HORMEL FOODS CORP			1,2	1.G FE	248,200	64.988	162,471	250,000	248,338		40			3.050	3.087	JD	593	7,625	05/25/2021	06/03/2051
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP			2	2.B PL	115,972	24.040	117,556	122,250	117,085		839			6.250	8.168	MJSD	21	4,166	12/30/2024	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44329H-AD-6	HP CMNTYS LLC				1.C FE	339,954	84.870	254,611	300,000	334,841		(664)			5.820	4.986	MS	5,141	17,460	07/18/2016	09/15/2053
44329H-AK-0	HP CMNTYS LLC				1.C FE	683,250	88.447	530,681	600,000	673,501		(1,420)			5.860	5.002	MS	10,353	35,160	10/06/2016	09/15/2053
44329H-AT-1	HP CMNTYS LLC				1.D FE	154,607	96.019	130,168	135,565	147,733		(973)			5.930	4.764	MS	2,367	8,185	07/18/2016	09/15/2034
44329H-AU-8	HP CMNTYS LLC				1.D FE	374,115	87.100	304,849	350,000	369,236		(632)			6.080	5.559	MS	6,266	21,280	07/18/2016	03/15/2046
44329H-AV-6	HP CMNTYS LLC				1.D FE	206,482	77.399	154,798	200,000	205,900		(44)			6.160	5.934	MS	3,628	12,320	07/18/2016	09/15/2053
444859-AZ-5	HUMANA INC	O		1	2.B FE	7,457,544	115.128	6,332,034	5,500,000	7,035,348		(77,040)			8.150	5.233	JD	19,922	448,250	09/27/2018	06/15/2038
444859-BX-9	HUMANA INC			1.2	2.B FE	2,449,580	89.203	2,497,675	2,800,000	2,454,808		4,370			5.500	6.455	MS	45,344	154,000	10/24/2023	03/15/2053
444859-CB-6	HUMANA INC			1.2	2.B FE	4,722,332	92.677	4,382,705	4,729,000	4,722,377		45			5.750	5.759	AO	57,405		12/19/2024	04/15/2054
448579-AG-7	HYATT HOTELS CORP			1.2	2.C FE	998,660	97.230	972,300	1,000,000	999,470		129			4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
448579-AG-7	HYATT HOTELS CORP	O		1.2	2.C FE	998,660	97.230	972,300	1,000,000	999,457		133			4.375	4.391	MS	12,882	43,750	08/07/2018	09/15/2028
449669-AK-6	MOSAIC GLOBAL HOLDINGS INC	O		1	2.B FE	3,692,817	104.911	3,362,399	3,205,000	3,390,740		(55,064)			7.300	5.212	JJ	107,884	233,965	09/27/2018	01/15/2028
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	1,267,025	103.435	1,292,940	1,250,000	1,266,612		(413)			6.150	6.002	JJ	32,245	38,438	04/23/2024	01/31/2038
	INDIANA TOLL ROAD CONCESSION CO LLC			1.2	2.B FE	14,654,072	89.641	14,267,263	15,916,000	14,655,835		1,763			5.283	6.077	JJ	387,722		12/19/2024	07/15/2040
45138L-BE-2	IDAHO POWER CO	O		1.2	1.F FE	9,696,390	75.712	7,571,209	10,000,000	9,746,354		7,308			4.050	4.233	MS	135,000	405,000	04/01/2017	03/01/2046
45138L-BJ-1	IDAHO POWER CO			1.2	1.G FE	2,476,900	99.721	2,493,020	2,500,000	2,477,399		344			5.800	5.865	AO	36,250	153,056	09/06/2023	04/01/2054
45475Q-AQ-6	INDIANA GAS COMPANY INC	O			2.A FE	7,689,591	104.436	7,310,514	7,000,000	7,288,056		(73,277)			6.550	5.248	MS	135,003	458,500	09/27/2018	06/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	2.A FE	3,684,114	102.963	3,099,193	3,010,000	3,488,172		(29,200)			6.050	4.357	MS	53,620	182,105	04/01/2017	03/15/2037
454889-AM-8	INDIANA MICHIGAN POWER CO	O		1	2.A FE	4,883,592	102.963	4,108,233	3,990,000	4,623,753		(38,700)			6.050	4.358	MS	71,077	241,395	04/01/2017	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER CO			1.2	2.A FE	1,692,311	84.577	1,580,737	1,869,000	1,692,468		158			4.550	5.296	MS	25,039		12/19/2024	03/15/2046
454889-AT-3	INDIANA MICHIGAN POWER CO			1.2	2.A FE	626,201	78.829	581,761	738,000	626,279		78			4.250	5.390	FA	11,849		12/19/2024	08/15/2048
	INDIANA UNIVERSITY FOUNDATION INC			1.2	1.A FE	3,984,192	63.797	3,614,724	5,666,000	3,985,166		974			2.820	4.801	AO	39,945		12/19/2024	10/01/2051
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO			1.2	1.F FE	2,089,954	83.755	1,948,132	2,326,000	2,090,171		217			4.700	5.529	MS	36,441		12/19/2024	09/01/2045
456837-AM-5	ING GROEP NV		C		1.G FE	1,494,870	98.147	1,472,207	1,500,000	1,497,805		526			4.550	4.593	AO	16,873	68,250	09/25/2018	10/02/2028
456837-AM-5	ING GROEP NV	O	C		1.G FE	4,683,926	98.147	4,612,914	4,700,000	4,693,107		1,651			4.550	4.593	AO	52,868	213,850	09/25/2018	10/02/2028
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.A FE	58,307	100.834	52,434	52,000	52,379		(882)			7.200	5.397	JD	312	3,744	04/01/2017	06/01/2025
	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	O		1	2.A FE	11,489,160	100.893	10,089,291	10,000,000	11,256,775		(41,962)			5.750	4.722	JD	25,556	575,000	09/27/2018	06/15/2043
458140-AT-7	INTEL CORP			1.2	2.A FE	14,670,757	80.688	12,103,197	15,000,000	14,682,822		8,733			4.900	5.067	JJ	310,333	735,000	08/30/2023	07/29/2045
458140-AY-6	INTEL CORP	O		1.2	2.A FE	24,717,161	71.073	16,275,795	22,900,000	24,429,798		(45,274)			4.100	3.653	MN	130,403	938,900	12/07/2017	05/11/2047
458140-AY-6	INTEL CORP			1.2	2.A FE	5,903,435	71.073	3,909,034	5,500,000	5,840,642		(10,060)			4.100	3.684	MN	31,319	225,500	03/26/2020	05/11/2047
458140-BG-4	INTEL CORP	O		1.2	2.A FE	446,695	65.950	329,750	500,000	453,154		1,167			3.734	4.386	JD	1,193	18,670	11/01/2018	12/08/2047
458140-BN-9	INTEL CORP			1.2	2.A FE	10,373,006	78.154	8,805,652	11,267,000	10,384,293		8,189			4.950	5.453	MS	148,724	557,717	08/30/2023	03/25/2060
458140-BQ-2	INTEL CORP	C		1.2	2.A FE	693,645	97.555	678,009	695,000	694,529		199			3.750	3.782	MS	6,950	26,063	03/20/2020	03/25/2027
458140-BW-9	INTEL CORP			1.2	2.A FE	4,174,431	57.038	3,773,640	6,616,000	4,175,644		1,213			3.050	5.782	FA	77,913		12/19/2024	08/12/2051
458140-CB-4	INTEL CORP			1.2	2.A FE	249,493	78.955	197,387	250,000	249,512		8			4.900	4.913	FA	4,968	12,250	08/02/2022	08/05/2052
458140-CM-0	INTEL CORP			1.2	2.A FE	3,116,949	87.693	2,806,183	3,200,000	3,117,032		83			5.600	5.785	FA	64,711		12/19/2024	02/21/2054
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	O		1.2	1.G FE	9,432,360	80.873	7,682,888	9,500,000	9,440,968		1,414			4.250	4.292	MS	112,153	403,750	08/06/2018	09/21/2048
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	3,177,216	80.873	2,587,920	3,200,000	3,180,169		475			4.250	4.292	MS	37,778	136,000	08/06/2018	09/21/2048
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	3,944,400	89.340	3,573,608	4,000,000	3,946,783		885			4.950	5.040	JD	8,800	198,000	05/12/2022	06/15/2052
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	1,599,021	90.596	1,721,315	1,900,000	1,601,470		1,952			5.200	6.297	JD	4,391	98,800	10/24/2023	06/15/2062
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	54,730,800	121.668	54,750,626	45,000,000	53,783,770		(122,392)			7.125	5.892	JD	267,188	3,206,250	04/01/2017	12/01/2096
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	O		1	1.G FE	11,705,275	81.707	9,559,744	11,700,000	11,704,703		(183)			4.000	3.997	JD	14,300	468,000	09/13/2017	06/20/2042
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	994,690	97.419	974,193	1,000,000	998,776		598			3.300	3.362	JJ	14,117	33,000	01/24/2017	01/27/2027
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	829,480	80.286	802,861	1,000,000	832,956		3,230			4.250	5.503	MN	5,431	42,500	11/30/2023	05/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	499,905	68.190	340,950	500,000	499,911		2			3.430	3.431	FA	6,765	17,150	02/02/2022	02/09/2052
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	3,413,831	91.778	3,595,851	3,918,000	3,421,707		6,624			5.100	6.038	FA	80,482	199,818	11/30/2023	02/06/2053
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	500,610	85.831	429,156	500,000	500,612		(14)			5.000	4.991	MS	6,597	25,000	09/26/2018	09/26/2048
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	2,094,450	65.501	1,965,038	3,000,000	2,127,874		14,537			3.468	5.601	JD	8,670	104,040	10/27/2022	12/01/2050
46051M-AF-9	INTERNATIONAL TRANSMISSION CO			1,2	1.F FE	1,073,947	84.693	997,678	1,178,000	1,074,058		111			4.625	5.381	FA	20,582		12/19/2024	08/15/2043
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,380,432	94.300	2,506,502	2,658,000	2,385,867		5,070			5.400	6.232	AO	35,883	143,532	02/21/2024	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	2,244,865	73.809	1,660,708	2,250,000	2,245,614		201			3.375	3.391	MS	25,313	75,938	02/24/2021	03/01/2041
461070-AC-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	1,655,251	104.011	1,352,138	1,300,000	1,518,323		(20,245)			6.450	4.149	AO	17,702	83,850	04/01/2017	10/15/2033
46124H-AH-9	INTUIT INC.			1,2	1.G FE	2,231,370	97.918	2,203,154	2,250,000	2,231,699		256			5.500	5.557	MS	36,438	123,750	09/12/2023	09/15/2053
46590X-AQ-9	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	4,498,515	75.365	3,391,406	4,500,000	4,498,697		46			4.375	4.377	FA	81,484	196,938	01/19/2022	02/02/2052
46590X-AX-4	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	21,188,290	101.722	21,870,262	21,500,000	21,197,883		3,558			6.500	6.611	JD	116,458	1,397,500	04/30/2024	12/01/2052
46590X-AY-2	JBS USA HOLDING LUX SARL	C	C	1,2	2.C FE	179,412	99.542	181,166	182,000	179,879		195			5.750	5.931	AO	2,616	11,824	06/06/2022	04/01/2033
46625H-HF-0	JPMORGAN CHASE & CO			1,2	1.F FE	19,374,210	109.147	16,371,988	15,000,000	18,201,147		(174,345)			6.400	4.286	MN	122,667	960,000	04/01/2017	05/15/2038
46625H-HF-0	JPMORGAN CHASE & CO	O		1,2	1.F FE	6,458,070	109.147	5,457,329	5,000,000	6,066,841		(58,102)			6.400	4.287	MN	40,889	320,000	04/01/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	O		1,2	1.F FE	15,379,840	100.956	13,370,644	13,244,000	14,970,627		(69,323)			5.600	4.475	JJ	341,990	741,664	09/27/2018	07/15/2041
46625H-JB-7	JPMORGAN CHASE & CO			1,2	1.F FE	1,086,933	100.956	1,009,562	1,000,000	1,086,849		(84)			5.600	4.831	JJ	25,822		12/19/2024	07/15/2041
46625H-JZ-4	JPMORGAN CHASE & CO	C		1,2	1.G FE	500,745	98.942	494,712	500,000	500,149		(72)			4.125	4.109	JD	917	20,625	12/11/2014	12/15/2026
46647P-AA-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,898,536	82.797	3,559,436	4,299,000	3,898,877		341			4.260	4.939	FA	65,624		12/19/2024	02/22/2048
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,582,204	85.319	2,411,115	2,826,000	2,582,656		452			3.882	4.751	JJ	47,844		12/19/2024	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,007,640	78.886	1,814,385	2,300,000	2,007,877		237			4.032	4.951	JJ	40,443		12/19/2024	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,479,453	78.192	2,319,163	2,966,000	2,488,045		8,592			3.964	5.145	MN	15,023	91,172	12/19/2024	11/15/2048
46647P-AL-0	JPMORGAN CHASE & CO	C		1,2,5	1.F FE	500,000	78.192	390,958	500,000	500,000					3.964	3.964	MN	2,533	19,820	11/03/2017	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,053,877	77.041	1,853,604	2,406,000	2,054,149		272			3.897	4.943	JJ	41,151		12/19/2024	01/23/2049
46647P-BN-5	JPMORGAN CHASE & CO			1,2	1.E FE	542,181	66.187	485,810	734,000	542,302		120			3.109	4.883	AO	4,374		12/19/2024	04/22/2051
46817M-AS-6	JACKSON FINANCIAL INC	C		1,2	2.B FE	249,963	100.662	251,654	250,000	249,970		3			5.670	5.672	JD	906	14,175	06/02/2022	06/08/2032
47214B-AC-2	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	4,884,088	105.726	4,651,959	4,400,000	4,882,847		(1,242)			6.750	5.201	MS	87,450		12/19/2024	03/15/2034
47214B-AD-0	JBS USA HOLDING LUX SARL		C	1,2	2.C FE	4,872,698	110.181	4,628,720	4,201,000	4,872,449		(249)			7.250	6.062	MN	38,918		12/19/2024	11/15/2053
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	1,747,183	103.057	1,803,491	1,750,000	1,747,323		141			6.200	6.222	AO	23,207	53,647	04/11/2024	04/14/2034
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	657,336	104.588	627,527	600,000	657,236		(100)			6.150	5.103	JD	3,075		12/19/2024	06/01/2037
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	3,637,459	79.089	2,899,419	3,666,000	3,626,650		(1,614)			3.837	3.901	MN	17,974	115,110	12/19/2024	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	O		1	1.D FE	8,550,350	79.089	6,615,041	8,364,000	8,519,775		(4,714)			3.837	3.710	MN	41,007	320,927	08/17/2017	05/15/2046
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP	C		1	1.D FE	95,602	79.089	79,089	100,000	96,347		105			3.837	4.095	MN	490	3,837	11/14/2016	05/15/2046
478115-AD-0	JOHNS HOPKINS UNIVERSITY	O		1	1.B FE	10,861,589	79.124	8,426,741	10,650,000	10,824,717		(5,655)			3.753	3.639	JJ	199,847	399,695	10/02/2017	07/01/2045
478115-AD-0	JOHNS HOPKINS UNIVERSITY			1	1.B FE	5,110,483	79.124	3,944,348	4,985,000	5,090,513		(3,681)			3.753	3.601	JJ	93,544	187,087	03/26/2020	07/01/2045
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	16,437,538	106.672	13,422,524	12,583,000	15,371,434		(155,617)			5.850	3.748	JJ	339,426	736,106	04/01/2017	07/15/2038
478160-AT-1	JOHNSON & JOHNSON	O		1	1.A FE	16,453,214	106.672	13,435,325	12,595,000	15,385,596		(155,734)			5.850	3.748	JJ	339,750	736,808	04/01/2017	07/15/2038
478160-AV-6	JOHNSON & JOHNSON			1	1.A FE	27,081,906	93.294	22,833,770	24,475,000	26,459,574		(91,382)			4.500	3.808	MS	367,125	1,101,375	04/01/2017	09/01/2040
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	10,758,627	79.053	8,695,813	11,000,000	10,800,788		6,034			3.700	3.826	MS	135,667	407,000	04/01/2017	03/01/2046
478160-BV-5	JOHNSON & JOHNSON	O		1,2	1.A FE	18,583,083	79.053	15,020,041	19,000,000	18,655,430		10,437			3.700	3.826	MS	234,333	703,000	04/01/2017	03/01/2046
478160-CT-9	JOHNSON & JOHNSON			1,2	1.A FE	1,896,420	54.229	1,491,295	2,750,000	1,909,435		9,466			2.450	4.046	MS	22,458	67,375	01/08/2024	09/01/2060
478165-AF-0	S C JOHNSON & SON INC				2.A FE	5,572,995	99.541	4,728,182	4,750,000	5,273,483		(53,158)			5.750	4.138	FA	103,181	273,125	09/27/2018	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PLC	.O	.C	.1	2.B FE	21,305,317	94.672	19,029,105	20,100,000	21,095,437		(38,455)			5.700	5.242	MS	381,900	1,145,700	09/27/2018	03/01/2041
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC	.O	.C	1.2	2.B FE	6,597,247	83.224	5,409,576	6,500,000	6,582,715		(2,252)			4.500	4.408	FA	110,500	292,500	04/01/2017	02/15/2047
479281-AA-5	JOHNSONVILLE AERODERIVATIVE COMBUSTION T			.1	1.C FE	750,000	96.406	723,045	750,000	750,000					5.078	5.078	AO	9,415		09/25/2024	10/01/2054
48128G-YQ-7	JPMORGAN CHASE & CO	@			1.F FE	1,668,671	8.838	1,032,609	11,684,000	1,734,477		33,000				13.065	N/A			12/19/2022	11/27/2068
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1.2	1.F FE	2,314,430	68.925	1,796,185	2,606,000	2,319,543		3,827			3.500	4.147	FA	31,924	82,460	10/17/2024	08/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC	.C		1.2	1.F FE	247,750	68.925	172,312	250,000	247,949		48			3.500	3.549	FA	3,063	8,750	08/18/2020	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1.2	1.F FE	6,836,709	65.272	6,833,939	10,470,000	6,921,627		53,160			3.250	5.718	JD	15,123	340,275	12/13/2023	12/15/2051
	KKR CORE SR SECURED NOTES - ABS		.C	.2	2.B PL																
48255K-AA-4	ABS		.C	.2	2.B PL	8,763,896	89.308	7,826,886	8,763,896	8,763,896					4.000	3.999	FA	132,432	353,501	10/19/2022	08/12/2031
48305Q-AB-9	KAISER FOUNDATION HOSPITALS			.1	1.D FE	516,556	92.487	477,231	516,000	516,560		3			4.875	4.865	AO	6,289		12/19/2024	04/01/2042
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1.2	1.D FE	6,976,529	81.570	5,433,365	6,661,000	6,915,533		(9,322)			4.150	3.883	MN	46,072	249,000	12/19/2024	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	.O		1.2	1.D FE	17,953,988	81.570	13,764,906	16,875,000	17,781,929		(26,359)			4.150	3.786	MN	116,719	700,313	08/15/2017	05/01/2047
48305Q-AD-5	KAISER FOUNDATION HOSPITALS	.C		1.2	1.D FE	257,327	81.570	203,925	250,000	256,167		(175)			4.150	3.980	MN	1,729	10,375	06/01/2017	05/01/2047
485134-BH-2	EVERGY METRO INC			.1	1.F FE	3,763,584	103.840	3,234,616	3,115,000	3,555,530		(31,040)			6.050	4.399	MN	24,081	188,458	04/01/2017	11/15/2035
485134-BH-2	EVERGY METRO INC	.O		.1	1.F FE	4,693,908	103.840	4,034,184	3,885,000	4,434,275		(38,702)			6.050	4.400	MN	30,033	235,043	04/01/2017	11/15/2035
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			.1	1.E FE	101,094	97.920	113,500	115,911	108,571		478			6.093	7.781	MN	902	7,062	10/13/2009	05/15/2033
	KEENAN FORT DETRICK ENERGY LLC			.1	1.D YE	1,250,000	72.971	912,139	1,250,000	1,250,000					4.166	4.166	MN	6,654	52,075	04/03/2019	11/15/2048
487836-BQ-0	KELLANOVA			.1	2.B FE	4,145,492	84.202	3,368,097	4,000,000	4,124,598		(3,559)			4.500	4.275	AO	45,000	180,000	03/26/2020	04/01/2046
487836-BQ-0	KELLANOVA	.O		.1	2.B FE	12,114,859	84.202	10,020,088	11,900,000	12,079,165		(5,238)			4.500	4.389	AO	133,875	535,500	09/27/2018	04/01/2046
491674-BG-1	KENTUCKY UTILITIES CO	.O		1.2	1.F FE	13,919,928	94.682	11,361,890	12,000,000	13,461,251		(67,696)			5.125	4.051	MN	102,500	615,000	04/01/2017	11/01/2040
491674-BG-1	KENTUCKY UTILITIES CO			1.2	1.F FE	669,260	94.682	630,585	666,000	669,259		(1)			5.125	5.078	MN	5,689		12/19/2024	11/01/2040
491674-BL-0	KENTUCKY UTILITIES CO			1.2	1.F FE	446,465	82.843	414,217	500,000	446,512		48			4.375	5.225	AO	5,469		12/19/2024	10/01/2045
49271V-AK-6	KEURIG DR PEPPER INC			1.2	2.B FE	5,480,311	73.568	4,984,197	6,775,000	5,481,103		792			3.800	5.159	MN	42,908		12/19/2024	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC			1.2	2.B FE	2,188,560	66.965	1,841,530	2,750,000	2,209,780		9,479			3.350	4.614	MS	27,126	92,125	09/08/2022	03/15/2051
49271V-AR-1	KEURIG DR PEPPER INC			1.2	2.B FE	23,785,440	82.210	19,730,353	24,000,000	23,794,918		3,741			4.500	4.555	AO	228,000	1,080,000	04/07/2022	04/15/2052
49327V-2B-9	KEYBANK NA			.2	2.B FE	1,308,974	93.895	1,287,295	1,371,000	1,309,375		401			3.900	5.080	AO	11,585		12/19/2024	04/13/2029
49337W-AC-4	NATIONAL GRID USA			.1	2.B FE	6,650,895	112.251	5,612,533	5,000,000	5,840,529		(121,854)			8.000	4.690	MN	51,111	400,000	04/01/2017	11/15/2030
49338C-AA-1	KEYSPAN GAS EAST CORP	.O		.1	2.A FE	4,777,208	96.423	3,856,921	4,000,000	4,631,416		(26,085)			5.819	4.444	AO	58,190	232,760	09/27/2018	04/01/2041
49338C-AC-7	KEYSPAN GAS EAST CORP			1.2	2.A FE	500,000	66.299	331,496	500,000	500,000					3.586	3.586	JJ	8,118	17,930	01/12/2022	01/18/2052
	KINDER MORGAN ENERGY PARTNERS LP	.O		.1	2.B FE	7,546,240	112.876	6,902,354	6,115,000	7,003,415		(99,168)			7.750	5.297	MS	139,541	473,913	09/27/2018	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP	.O		.1	2.B FE	4,716,220	111.274	4,450,943	4,000,000	4,483,415		(42,765)			7.300	5.519	FA	110,311	292,000	09/27/2018	08/15/2033
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			1.2	2.B FE	2,247,942	87.086	2,312,121	2,655,000	2,263,530		11,767			5.000	6.408	FA	50,150	132,750	08/30/2023	08/15/2042
	KINDER MORGAN ENERGY PARTNERS LP			1.2	2.B FE	4,851,804	91.251	5,001,486	5,481,000	4,871,901		15,198			5.400	6.402	MS	98,658	295,974	08/30/2023	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1.2	2.B FE	2,045,684	93.460	2,079,473	2,225,000	2,051,389		4,136			5.550	6.231	JD	10,291	123,488	08/30/2023	06/01/2045
49456B-AJ-0	KINDER MORGAN INC			1.2	2.B FE	6,609,445	86.817	6,728,300	7,750,000	6,642,288		24,756			5.050	6.281	FA	147,853	391,375	08/30/2023	02/15/2046
49456B-AW-1	KINDER MORGAN INC			1.2	2.B FE	10,798,690	90.926	10,096,411	11,104,000	10,799,017		327			5.450	5.647	FA	252,153		12/19/2024	08/01/2052
49456B-BA-8	KINDER MORGAN INC			1.2	2.B FE	5,474,810	97.697	5,373,326	5,500,000	5,474,209		(601)			5.950	5.984	FA	137,263		07/22/2024	08/01/2054
49549*-AB-1	KJ FDG SEC TL A-2				1.G PL	9,000,000	77.252	6,952,662	9,000,000	9,000,000					5.750	5.750	JD	1,043,625		09/01/2022	12/06/2056
50075N-AT-1	MONDELEZ INTERNATIONAL INC	.O			2.A FE	19,034,001	109.100	17,313,014	15,868,959	18,325,694		(128,163)			6.875	5.226	FA	454,580	1,090,991	09/27/2018	02/01/2038
50075N-AW-4	MONDELEZ INTERNATIONAL INC	.O			2.A FE	4,729,072	105.278	4,211,137	4,000,000	4,581,455		(27,061)			6.875	5.388	JJ	118,403	275,000	09/27/2018	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO				2.B FE	10,840,740	110.265	9,582,033	8,690,000	10,324,257		(78,517)			6.875	4.998	JJ	257,230	597,438	04/01/2017	01/26/2039
50076Q-AR-7	KRAFT HEINZ FOODS CO	.O			2.B FE	2,881,716	110.265	2,547,123	2,310,000	2,744,268		(20,863)			6.875	4.998	JJ	68,378	158,813	04/01/2017	01/26/2039
50077L-AB-2	KRAFT HEINZ FOODS CO			1.2	2.B FE	5,604,231	80.965	5,215,781	6,442,000	5,611,268		6,576			4.375	5.396	JD	23,486	66,325	12/19/2024	06/01/2046
50077L-AZ-9	KRAFT HEINZ FOODS CO			1.2	2.B FE	3,099,218	85.479	2,885,772	3,376,000	3,102,450		2,997			4.875	5.475	AO	41,145	67,080	12/19/2024	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO			1.2	2.B FE	4,000,000	93.815	3,752,617	4,000,000	4,000,000					5.500	5.499	JD	18,333	220,000	05/04/2020	06/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044-CN-9	KROGER CO	O		1,2	2.A FE	2,253,577	96.292	2,118,424	2,200,000	2,243,496		(1,868)			5.400	5.209	JJ	54,780	118,800	09/27/2018	07/15/2040
501044-DF-5	KROGER CO			1,2	2.A FE	2,196,286	74.831	2,045,141	2,733,000	2,196,698		412			3.875	5.420	AO	22,357		12/19/2024	10/15/2046
501044-DG-3	KROGER CO			1,2	2.A FE	1,505,888	82.338	1,410,445	1,713,000	1,506,054		166			4.450	5.392	FA	31,762		12/19/2024	02/01/2047
501044-DK-4	KROGER CO			1,2	2.A FE	1,482,540	83.595	1,370,127	1,639,000	1,482,668		127			4.650	5.377	JJ	35,143		12/19/2024	01/15/2048
501044-DN-8	KROGER CO			1,2	2.B FE	470,231	74.910	436,723	583,000	470,302		71			3.950	5.362	JJ	10,619		12/19/2024	01/15/2050
501044-DW-8	KROGER CO			1,2	2.A FE	5,640,212	94.187	5,270,725	5,596,000	5,640,298		86			5.500	5.445	MS	106,013		12/19/2024	09/15/2054
50212Y-AK-0	LPL HOLDINGS INC			1,2	2.C FE	1,246,288	101.815	1,272,682	1,250,000	1,246,458		171			6.000	6.040	MN	8,542	37,500	05/13/2024	05/20/2034
502431-AV-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	10,570,021	96.053	9,789,688	10,192,000	10,570,038		16			5.500	5.250	FA	232,010		12/19/2024	08/15/2054
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		C	1,2	2.B FE	4,719,454	85.945	4,365,138	5,079,000	4,719,835		381			4.875	5.474	MS	72,905		12/19/2024	03/15/2044
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN	O		1,2	2.B FE	3,187,650	85.977	2,579,315	3,000,000	3,155,329		(4,971)			4.700	4.306	FA	58,750	141,000	07/21/2017	02/01/2045
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	6,206,671	85.977	5,845,587	6,799,000	6,207,247		575			4.700	5.416	FA	133,147		12/19/2024	02/01/2045
52107Q-AL-9	LAZARD GROUP LLC			1,2	2.A FE	2,500,054	102.680	2,566,989	2,500,000	2,500,076		22			6.000	5.999	MS	44,167	80,000	03/14/2024	03/15/2031
524660-BA-4	LEGGETT & PLATT INC			1,2	2.C FE	2,262,320	60.831	1,824,917	3,000,000	2,292,025		12,071			3.500	5.128	MN	13,417	105,000	06/28/2022	11/15/2051
52532X-AF-2	LEIDOS INC			1,2	2.B FE	740,370	95.684	717,626	750,000	744,324		915			4.375	4.535	MN	4,193	32,813	05/07/2020	05/15/2030
53079E-AE-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	1,102,445	105.139	1,130,239	1,075,000	1,099,955		(1,917)			7.000	6.658	MS	22,157	75,250	08/30/2023	03/15/2034
53079E-AG-9	LIBERTY MUTUAL GROUP INC	O		1	2.B FE	7,067,156	100.841	6,100,860	6,050,000	6,773,163		(53,323)			6.500	4.990	MS	115,790	393,250	09/27/2018	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC	O		1	2.B FE	7,886,542	85.728	6,729,653	7,850,000	7,881,719		(957)			4.850	4.818	FA	158,635	380,725	09/27/2018	08/01/2044
53079E-BF-0	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,179,200	85.728	6,727,939	7,848,000	7,179,872		672			4.850	5.569	FA	158,595		12/19/2024	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	1,722,379	74.662	1,602,255	2,146,000	1,722,614		235			4.500	6.057	JD	4,292		12/19/2024	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	8,690,121	72.755	8,760,442	12,041,000	8,753,417		34,773			3.951	6.047	AO	100,434	297,194	12/19/2024	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	5,303,667	67.078	3,588,654	5,350,000	5,306,102		542			3.950	3.993	MN	27,003	211,325	05/06/2020	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	17,631,483	92.207	16,301,309	17,679,000	17,633,171		556			5.500	5.518	JD	43,215	935,000	12/19/2024	06/15/2052
53079E-BN-3	LIBERTY MUTUAL GROUP INC	C		1,2	2.B FE	249,448	92.207	230,518	250,000	249,472		8			5.500	5.515	JD	611	13,750	06/01/2022	06/15/2052
532457-BU-1	ELI LILLY AND CO			1,2	1.E FE	2,944,650	78.470	2,354,103	3,000,000	2,948,281		664			4.150	4.246	MS	36,658	124,500	02/27/2019	03/15/2059
534187-AR-0	LINCOLN NATIONAL CORP	O		1	2.B FE	11,486,033	101.776	10,248,794	10,070,000	11,111,675		(67,806)			6.150	4.941	AO	144,505	619,305	09/27/2018	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP	O		1	2.B FE	11,171,297	104.067	9,886,407	9,500,000	10,779,160		(70,907)			6.300	4.871	AO	136,325	598,500	09/27/2018	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.B FE	1,497,042	109.329	1,388,474	1,270,000	1,452,739		(7,810)			7.000	5.563	JD	3,951	88,900	11/30/2023	06/15/2040
534187-BA-6	LINCOLN NATIONAL CORP	O		1	2.B FE	2,166,672	109.329	1,749,258	1,600,000	2,041,173		(19,412)			7.000	4.504	JD	4,978	112,000	07/20/2017	06/15/2040
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.B FE	20,969,852	77.027	18,809,107	24,419,000	20,986,714		13,402			4.375	5.366	JD	47,481	473,813	12/19/2024	06/15/2050
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2.A FE	12,710,132	99.527	12,454,835	12,514,000	12,539,169		(25,715)			4.582	4.361	JD	33,448	573,391	04/01/2017	12/10/2025
539439-AM-1	LLOYDS BANKING GROUP PLC	O	C		2.A FE	11,853,920	99.527	11,615,821	11,671,000	11,694,349		(23,856)			4.582	4.362	JD	31,195	534,765	04/01/2017	12/10/2025
53944Y-BB-8	LLOYDS BANKING GROUP PLC		C	2	2.C FE	600,000	95.640	573,841	600,000	600,000					6.750	6.750	MJSD	450	9,450	09/26/2024	12/29/2049
539830-BK-4	LOCKHEED MARTIN CORP	O		1,2	1.F FE	3,276,369	93.753	2,892,276	3,085,000	3,213,570		(9,273)			4.500	4.023	MN	17,739	138,825	04/01/2017	05/15/2036
539830-BR-9	LOCKHEED MARTIN CORP	C		1,2	1.F FE	499,560	92.889	464,445	500,000	499,647		40			3.900	3.911	JD	867	19,500	04/21/2022	06/15/2032
539830-BS-7	LOCKHEED MARTIN CORP			1,2	1.F FE	1,828,455	79.912	1,658,969	2,076,000	1,828,579		124			4.150	4.934	JD	3,829		12/19/2024	06/15/2053
539830-BX-6	LOCKHEED MARTIN CORP			1,2	1.F FE	6,116,699	101.854	5,693,661	5,590,000	6,116,729		(132)			5.700	5.075	MN	40,714	57,000	12/19/2024	11/15/2054
539830-BY-4	LOCKHEED MARTIN CORP			1,2	1.F FE	6,295,203	104.362	5,852,620	5,608,000	6,293,287		(1,799)			5.900	5.164	MN	42,278	157,648	12/19/2024	11/15/2063
540424-AP-3	LOEWS CORP	O		1	1.G FE	2,286,471	105.985	2,013,712	1,900,000	2,154,045		(19,697)			6.000	4.348	FA	47,500	114,000	04/01/2017	02/01/2035
541098-AB-5	LOGAN RIDGE FINANCE CORP			1,2	3.A PL	16,532,600	95.460	16,104,102	16,870,000	16,735,799		67,938			5.250	5.715	AO	150,073	960,578	11/02/2021	10/30/2026
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO			1,2	1.F FE	981,773	82.623	909,675	1,101,000	981,879		106			4.375	5.236	AO	12,042		12/19/2024	10/01/2045
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	722,475	103.837	691,554	666,000	722,371		(103)			5.800	4.848	AO	8,155		12/19/2024	10/15/2036
548661-EB-9	LOWE'S COMPANIES INC			1,2	2.A FE	4,257,604	68.196	3,818,972	5,600,000	4,313,081		22,998			3.500	5.097	AO	49,000	196,000	08/22/2022	04/01/2051
548661-EF-0	LOWE'S COMPANIES INC			1,2	2.A FE	5,131,980	77.454	5,421,782	7,000,000	5,157,832		12,259			4.450	6.288	AO	77,875	311,500	11/03/2022	04/01/2062
548661-EJ-2	LOWE'S COMPANIES INC			1,2	2.A FE	6,101,418	78.044	6,087,396	7,800,000	6,117,562		13,734			4.250	5.827	AO	82,875	148,750	12/19/2024	04/01/2052
548661-EM-5	LOWE'S COMPANIES INC			1,2	2.A FE	3,526,275	96.099	3,265,436	3,398,000	3,526,241		(34)			5.625	5.362	AO	40,351		12/19/2024	04/15/2053
548661-EN-3	LOWE'S COMPANIES INC			1,2	2.A FE	19,104,470	96.782	18,630,544	19,250,000	19,107,084		1,030			5.800	5.849	MS	328,747	1,116,500	09/06/2022	09/15/2062
549271-AF-1	LUBRIZOL CORP	O		1	1.C FE	10,000,296	109.969	8,632,572	7,850,000	9,321,665		(120,515)			6.500	4.142	AO	127,563	510,250	09/27/2018	10/01/2034
55336V-AN-0	MPLX LP			1,2	2.B FE	7,621,200	81.939	8,193,924	10,000,000	7,705,956		40,541			4.700	6.651	AO	99,222	47,000	11/02/2022	04/15/2048
55336V-AT-7	MPLX LP			1,2	2.B FE	7,957,524	91.816	7,651,015	8,333,000	7,963,479		2,893			5.500	5.840	FA	173,141	55,000	12/19/2024	02/15/2049
55336V-BT-6	MPLX LP			1,2	2.B FE	7,150,236	84.032	6,974,678	8,300,000	7,159,591		8,373			4.950	5.973	MS	122,114	148,500	12/19/2024	03/14/2052
55608J-AN-8	MACQUARIE GROUP LTD	O	C	2,5	1.F FE	6,600,000	98.437	6,496,834	6,600,000	6,600,000					4.654	4.654	MS	80,204	307,164	03/19/2018	03/27/2029

SCHEDULE D - PART 1

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

E10.45

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
		Code	Foreign	Bond CHAR			Rate Used To Obtain Fair Value	Fair 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
55608J-AP-3	MACQUARIE GROUP LTD	O	C	2.5	1.F FE	12,750,000	99.233	12,652,142	12,750,000	12,750,000					5.033	5.034	JJ	295,898	641,708	10/04/2018	01/15/2030
55608J-AP-3	MACQUARIE GROUP LTD		C	2.5	1.F FE	6,500,000	99.233	6,450,112	6,500,000	6,500,000					5.033	5.032	JJ	150,850	327,145	10/04/2018	01/15/2030
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	C			3.A	75,535	94.270	71,206	75,535	75,535					6.020	6.020	MON	202	5,305	10/27/2011	03/15/2037
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.A	981,949	94.270	925,683	981,949	981,949					6.020	6.020	MON	13,374	59,133	10/27/2011	03/15/2037
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1.2	2.C FE	19,833,316	80.288	16,592,363	20,666,000	19,832,634		100			5.050	7.224	MS	307,292	808,000	12/19/2024	03/15/2042
55903V-BD-4	WARNERMEDIA HOLDINGS INC	C		1.2	2.C FE	250,000	80.288	200,721	250,000	250,000					5.050	7.306	MS	3,717	12,625	03/09/2022	03/15/2042
55903V-BE-2	WARNERMEDIA HOLDINGS INC			1.2	2.C FE	6,077,942	74.300	5,885,337	7,921,000	6,078,756		814			5.141	7.079	MS	119,903		12/19/2024	03/15/2052
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST	O			1.F FE	1,200,000	80.240	962,875	1,200,000	1,200,000					4.010	4.008	JD	2,807	48,120	02/15/2018	12/10/2038
56081*-AA-2	MLB INFRASTRUCTURE FACILITY				1.G FE	2,904,162	88.848	2,580,284	2,904,162	2,904,162					4.430	4.430	JD	7,505	128,654	11/29/2018	12/10/2043
565130-AA-9	MAPLE GROVE FUNDING TRUST I			1.2	2.A FE	7,161,064	67.270	6,895,175	10,250,000	7,216,475		41,848			4.161	6.517	FA	161,123	426,503	08/30/2023	08/15/2051
56585A-AM-4	MARATHON PETROLEUM CORP			1.2	2.B FE	964,420	95.108	951,075	1,000,000	969,585		703			5.850	6.109	JD	2,600	58,500	12/21/2015	12/15/2045
570535-AG-9	MARKEL GROUP INC	O			2.B FE	26,109,486	107.052	22,213,383	20,750,000	24,372,828		(286,486)			7.350	5.038	FA	576,158	1,525,125	09/27/2018	08/15/2034
570535-AQ-7	MARKEL GROUP INC			1	2.B FE	1,855,088	87.453	1,754,311	2,006,000	1,856,259		1,171			5.000	5.605	AO	23,961	25,000	12/19/2024	04/05/2046
570535-AS-3	MARKEL GROUP INC			1.2	2.B FE	3,635,896	78.296	2,958,005	3,778,000	3,638,594		489			4.300	4.552	MN	27,076	129,000	12/19/2024	11/01/2047
570535-AS-3	MARKEL GROUP INC	O		1.2	2.B FE	4,472,235	78.296	3,523,299	4,500,000	4,476,042		605			4.300	4.337	MN	32,250	193,500	10/30/2017	11/01/2047
570535-AT-1	MARKEL GROUP INC			1.2	2.B FE	937,914	86.993	869,925	1,000,000	937,955		41			5.000	5.463	MN	5,694		12/19/2024	05/20/2045
570535-AX-2	MARKEL GROUP INC			1.2	2.B FE	9,897,078	66.255	9,528,798	14,382,000	9,961,147		37,034			3.450	5.669	MN	74,427	267,617	12/19/2024	05/07/2052
570535-AX-2	MARKEL GROUP INC	C		1.2	2.B FE	248,585	66.255	165,638	250,000	248,684		28			3.450	3.480	MN	1,294	8,625	05/04/2021	05/07/2052
570535-AY-0	MARKEL GROUP INC			1.2	2.B FE	3,042,510	99.030	2,834,227	2,862,000	3,042,446		(65)			6.000	5.559	MN	21,465		12/19/2024	05/16/2054
571676-AF-2	MARS INC			1.2	1.E FE	5,498,650	76.712	5,049,970	6,583,000	5,499,384		734			3.950	5.145	AO	65,007		12/19/2024	04/01/2049
571676-AH-8	MARS INC			1.2	1.E FE	293,074	76.115	224,538	295,000	293,225		23			4.200	4.233	AO	3,098	12,390	03/26/2019	04/01/2059
57169*-BB-2	MARS INC			5	1.E	2,577,350	81.144	2,028,598	2,500,000	2,563,566		(2,792)			3.570	3.370	MS	23,304	54,800	08/01/2019	09/27/2041
571748-BC-5	MARSH & MCLENNAN COMPANIES INC	O		1.2	1.G FE	3,715,754	83.523	2,881,538	3,450,000	3,673,018		(6,490)			4.350	3.904	JJ	62,948	150,075	07/20/2017	01/30/2047
571748-BC-5	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	1,346,288	83.523	1,044,035	1,250,000	1,330,854		(2,353)			4.350	3.904	JJ	22,807	54,375	07/20/2017	01/30/2047
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	2,673,878	89.536	2,535,666	2,832,000	2,677,278		2,535			4.900	5.303	MS	40,859	104,468	12/19/2024	03/15/2049
571748-BS-0	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	1,822,776	106.791	1,672,344	1,566,000	1,822,654		(122)			6.250	5.128	MN	16,313		12/19/2024	11/01/2052
571748-BT-8	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	1,785,924	96.553	1,737,953	1,800,000	1,785,952		28			5.450	5.504	MS	28,885		12/19/2024	03/15/2053
571748-BV-3	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	737,258	100.222	721,597	720,000	737,067		(193)			5.700	5.533	MS	12,084	41,496	11/30/2023	09/15/2053
571748-BX-9	MARSH & MCLENNAN COMPANIES INC			1.2	1.G FE	3,498,343	96.561	3,281,137	3,398,000	3,498,335		(8)			5.450	5.249	MS	54,528		12/19/2024	03/15/2054
571903-BD-4	MARRIOTT INTERNATIONAL INC			1.2	2.B FE	108,711	100.199	106,211	106,000	106,152		(601)			5.750	5.159	MN	1,016	6,095	04/15/2020	05/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2.B FE	17,094,210	104.178	15,626,657	15,000,000	16,525,697		(86,973)			6.250	5.127	MN	156,250	937,500	04/01/2017	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC	O		1.2	2.B FE	11,955,510	80.298	11,241,708	14,000,000	12,178,135		40,380			4.250	5.230	JD	26,444	595,000	09/27/2018	12/15/2047
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1.2	2.B FE	1,089,530	80.298	1,012,557	1,261,000	1,089,649		119			4.250	5.278	JD	2,382		12/19/2024	12/15/2047
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1.2	2.B FE	6,268,146	64.742	5,649,408	8,726,000	6,291,031		10,615			3.200	5.138	JJ	128,757	64,000	12/19/2024	07/15/2051
573284-BB-1	MARTIN MARIETTA MATERIALS INC			1.2	2.B FE	2,441,126	94.328	2,358,207	2,500,000	2,441,292		167			5.500	5.663	JD	21,771		11/01/2024	12/01/2054
574599-BM-7	MASCO CORP			1.2	2.B FE	7,500,955	81.685	7,760,076	9,500,000	7,583,526		38,123			4.500	6.164	MN	54,625	427,500	10/26/2022	05/15/2047
574599-BM-7	MASCO CORP	O		1.2	2.B FE	2,576,970	81.685	2,450,550	3,000,000	2,623,182		8,439			4.500	5.481	MN	17,250	135,000	09/27/2018	05/15/2047
574599-BR-6	MASCO CORP			1.2	2.B FE	8,347,642	62.964	7,262,897	11,535,000	8,426,341		49,236			3.125	4.888	FA	136,177	360,469	08/30/2023	02/15/2051
575634-AV-2	MASSACHUSETTS ELECTRIC CO			1.2	2.A FE	1,076,755	99.649	996,486	1,000,000	1,076,736		(19)			5.867	5.340	FA	20,372		12/19/2024	02/26/2054
57636Q-AT-1	MASTERCARD INC			1.2	1.D FE	247,633	64.644	161,610	250,000	247,832		54			2.950	2.998	MS	2,172	7,375	03/02/2021	03/15/2051
578454-AD-2	MAYO CLINIC			1	1.C FE	2,356,095	81.535	2,179,436	2,673,000	2,356,289		194			4.128	4.944	MN	14,099		12/19/2024	11/15/2052
58013M-EC-4	MCDONALD'S CORP	O		1	2.A FE	622,323	107.525	537,626	500,000	588,541		(5,047)			6.300	4.467	AO	6,650	31,500	04/01/2017	10/15/2037

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				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58013M-EK-6	MCDONALD'S CORP	O		1	2.A FE	2,647,218	92.810	2,320,258	2,500,000	2,613,920		(4,991)			4.875	4.465	JJ	56,198	121,875	04/01/2017	07/15/2040
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	7,475,930	83.929	6,874,640	8,191,000	7,476,552		622			4.450	5.112	MS	121,500		12/19/2024	03/01/2047
58013M-FH-2	MCDONALD'S CORP			1,2	2.A FE	1,513,218	83.375	1,389,027	1,666,000	1,513,338		120			4.450	5.122	MS	24,712		12/19/2024	09/01/2048
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	3,150,458	72.089	2,883,577	4,000,000	3,151,021		562			3.625	5.155	MS	48,333		12/19/2024	09/01/2049
581557-BC-8	MCKESSON CORP	O		1,2	2.A FE	2,101,704	88.137	1,674,602	1,900,000	2,064,886		(5,715)			4.883	4.208	MS	27,318	92,777	08/24/2017	03/15/2044
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	1,161,519	100.926	1,009,255	1,000,000	1,126,523		(5,310)			6.000	4.838	MS	20,000	60,000	04/01/2017	03/01/2041
58155Q-AE-3	MCKESSON CORP	O		1,2	2.A FE	7,433,660	100.926	6,812,472	6,750,000	7,309,564		(22,685)			6.000	5.219	MS	135,000	405,000	09/27/2018	03/01/2041
58501W-AX-9	MEDIUM-TERM STRUCTURED ENHANCED RETURN T				1.D	30,855,000	93.908	28,172,460	30,000,000	30,772,734		(13,974)			7.034	6.808	AO	527,550	2,110,200	04/01/2017	10/01/2047
585055-BU-9	MEDTRONIC INC	O		1	1.G FE	21,684,671	88.769	17,176,772	19,350,000	21,277,936		(62,107)			4.625	3.906	MS	263,509	894,938	09/11/2017	03/15/2045
585055-BU-9	MEDTRONIC INC			1	1.G FE	6,804,988	88.769	5,548,053	6,250,000	6,708,351		(14,491)			4.625	4.087	MS	85,113	289,063	07/24/2017	03/15/2045
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	500,000	65.539	327,693	500,000	500,000					2.955	2.955	JJ	7,388	14,775	06/09/2020	01/01/2050
589331-AQ-0	MERCK & CO INC	O		1	1.E FE	3,887,192	103.968	3,223,013	3,100,000	3,688,890		(29,250)			5.850	4.099	JD	504	272,025	04/01/2017	06/30/2039
58933Y-BG-9	MERCK & CO INC			1,2	1.E FE	4,543,275	57.349	4,029,923	7,027,000	4,566,149		22,611			2.900	4.983	JD	11,887	203,783	01/08/2024	12/10/2061
591539-AA-9	HOUSTON METHODIST HOSPITAL			1,2	1.C FE	909,830	61.746	823,073	1,333,000	910,081		251			2.705	4.874	JD	3,005		12/19/2024	12/01/2050
59156R-AM-0	METLIFE INC	C		1	1.G FE	1,200,069	102.900	1,028,999	1,000,000	1,132,587		(9,967)			5.700	4.126	JD	2,533	57,000	04/01/2017	06/15/2035
59156R-AM-0	METLIFE INC	O		1	1.G FE	4,280,856	102.900	3,833,019	3,725,000	4,118,510		(29,053)			5.700	4.427	JD	9,437	212,325	09/27/2018	06/15/2035
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	9,542,160	101.932	9,173,862	9,000,000	9,336,276		(38,386)			6.400	5.741	JD	25,600	576,000	09/27/2018	12/15/2066
59156R-AY-4	METLIFE INC			1	1.G FE	499,829	102.066	459,297	450,000	492,529		(1,686)			5.875	5.013	FA	10,648	26,438	03/26/2020	02/06/2041
59156R-BD-9	METLIFE INC			1	1.G FE	2,726,069	82.964	2,323,004	2,800,000	2,741,209		2,195			4.125	4.296	FA	44,275	115,500	04/01/2017	08/13/2042
59156R-BD-9	METLIFE INC	O		1	1.G FE	3,894,384	82.964	3,318,577	4,000,000	3,915,851		3,142			4.125	4.296	FA	63,250	165,000	04/01/2017	08/13/2042
59156R-BG-2	METLIFE INC	O		1	1.G FE	24,862,295	90.790	19,810,353	21,820,000	24,298,140		(86,611)			4.875	4.011	MN	141,830	1,063,725	09/08/2017	11/13/2043
59156R-BG-2	METLIFE INC			1	1.G FE	10,350,555	90.790	8,547,868	9,415,000	10,182,858		(26,737)			4.875	4.237	MN	61,198	458,981	03/26/2020	11/13/2043
59156R-BS-6	METLIFE INC	O		1,2,5	2.B FE	296,000	117.598	235,195	200,000	260,276		(5,827)			9.250	4.791	AO	4,265	18,500	12/08/2017	04/08/2068
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	2,483,810	117.598	2,234,354	1,900,000	2,306,681		(37,286)			9.250	5.932	AO	40,520	175,750	08/25/2022	04/08/2068
59190#-AA-0	METROPOLITAN FINANCING VII, LLC			5	1.G PL	3,193,319	100.000	3,250,197	3,250,197	3,228,917		17,648			9.827	10.465	MJSD	84,809	358,185	02/13/2023	02/12/2026
59220*-AA-8	METROPOLITAN LEVERED PARTNERS FUND VIII			5	1.G PL	6,437,264	101.000	6,567,310	6,502,287	6,453,603		10,694			10.329	10.611	MJSD	178,066	822,087	08/21/2023	02/21/2028
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	O	C	1	2.B FE	1,352,176	96.892	1,315,075	1,357,266	1,354,204		333			5.500	5.558	JD	5,184	74,650	09/27/2018	12/06/2032
594918-AX-2	MICROSOFT CORP	O		1,2	1.A FE	2,155,508	98.372	1,905,964	1,937,500	2,119,467		(6,465)			4.875	4.142	JD	4,198	94,453	10/15/2018	12/15/2043
594918-AX-2	MICROSOFT CORP	C		1,2	1.A FE	556,260	98.372	491,862	500,000	546,959		(1,668)			4.875	4.142	JD	1,083	24,375	10/15/2018	12/15/2043
594918-BS-2	MICROSOFT CORP	C		1,2	1.A FE	2,041,080	87.195	1,743,908	2,000,000	2,026,587		(1,953)			3.450	3.306	FA	27,408	69,000	08/17/2016	08/08/2036
594918-BT-0	MICROSOFT CORP	O		1,2	1.A FE	15,435,992	80.030	12,324,602	15,400,000	15,429,742		(962)			3.700	3.686	FA	226,337	569,800	07/25/2017	08/08/2046
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	5,513,365	80.030	4,401,644	5,500,000	5,511,229		(362)			3.700	3.686	FA	80,835	203,500	07/25/2017	08/08/2046
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	6,959,938	88.693	5,543,287	6,250,000	6,862,206		(18,496)			4.250	3.594	FA	106,988	265,625	03/27/2019	02/06/2047
594918-CF-9	MICROSOFT CORP			1,2	1.A FE	4,915,680	63.884	4,471,851	7,000,000	4,935,655		19,975			3.041	4.734	MS	61,496	212,870	01/08/2024	03/17/2062
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.F FE	1,127,497	77.781	1,036,816	1,333,000	1,127,654		157			3.950	5.107	FA	21,939		12/19/2024	08/01/2047
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO	O		1	1.G FE	2,957,030	103.418	2,585,451	2,500,000	2,843,307		(20,385)			5.950	4.491	MN	19,007	148,750	09/27/2018	05/15/2037
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	2,011,406	98.075	1,961,490	2,000,000	2,006,131		(1,343)			4.625	4.542	AO	23,125	92,500	09/02/2020	04/01/2029
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC				1.G PL	7,799,823	101.797	7,328,997	7,199,600	7,585,736		(33,551)			6.000	4.765	MJSD	78,766	553,953	09/27/2018	06/30/2032
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	85.805	429,023	500,000	500,000					2.852	2.852	JJ	6,417	14,260	01/11/2022	01/19/2033
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	500,000	98.288	491,441	500,000	500,000					4.080	4.078	AO	4,080	20,400	04/11/2022	04/19/2028
60871R-AD-2	MOLSON COORS BEVERAGE CO	O		1	2.B FE	13,903,652	91.912	12,867,621	14,000,000	13,919,961		2,838			5.000	5.050	MN	116,667	700,000	09/27/2018	05/01/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.B FE	1,117,413	91.912	919,116	1,000,000	1,101,354		(3,925)			5.000	4.173	MN	8,333	50,000	07/29/2020	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO			1,2	2.B FE	1,288,663	79.826	997,826	1,250,000	1,284,442		(1,028)			4.200	4.005	JJ	24,208	52,500	07/28/2020	07/15/2046
610202-BP-7	MONONGAHELA POWER CO			1,2	1.G FE	3,783,924	94.445	3,588,901	3,800,000	3,783,941		18			5.400	5.436	JD	9,120		12/19/2024	12/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61035#AA-5	MCIP 9.42% Tranche A Senior Unsecured No				2.C FE	2,580,000	106.898	2,757,962	2,580,000	2,580,000					9.420	9.412	N/A	31,055	243,036	10/26/2023	11/15/2028
61035@AA-7	MONROE CAPITAL PRIVATE CREDIT FUND 559 L				2.A PL	2,632,500	101.090	2,729,437	2,700,000	2,645,360		11,398			8.625	9.359	N/A	33,638	283,181	11/08/2023	11/09/2028
615369-AE-5	MOODY'S CORP	C		1	2.A FE	1,016,630	94.680	946,803	1,000,000	1,013,706		(400)			5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	2,376,374	61.072	2,102,696	3,443,000	2,377,005		632			2.802	4.874	JJ	41,805		12/19/2024	01/25/2052
61744Y-AR-9	MORGAN STANLEY			1,2,5	1.E FE	863,062	89.515	805,638	900,000	863,127		65			4.457	4.858	AO	7,688		12/19/2024	04/22/2039
61746B-EG-7	MORGAN STANLEY			1	1.G FE	3,618,008	83.509	3,276,049	3,923,000	3,618,286		279			4.375	4.958	JJ	75,804		12/19/2024	01/22/2047
61747Y-DY-8	MORGAN STANLEY	O		1	1.G FE	22,858,540	82.428	19,048,990	23,110,000	22,902,891		6,346			4.300	4.368	JJ	425,096	993,730	04/01/2017	01/27/2045
61747Y-EL-5	MORGAN STANLEY	C		1,2,5	1.E FE	2,237,600	85.677	2,141,920	2,500,000	2,286,117		18,523			2.943	4.163	JJ	32,700	73,575	04/13/2022	01/21/2033
61747Y-FV-2	MORGAN STANLEY			1,2,5	1.E FE	2,500,000	96.372	2,409,289	2,500,000	2,500,000					5.516	5.516	MN	15,705		11/18/2024	11/19/2055
617482-V9-2	MORGAN STANLEY	O			1.G FE	3,915,733	108.038	3,295,155	3,050,000	3,744,677		(25,554)			6.375	4.487	JJ	84,796	194,438	04/01/2017	07/24/2042
617482-V9-2	MORGAN STANLEY				1.G FE	2,949,256	108.038	2,700,947	2,500,000	2,948,818		(438)			6.375	4.845	JJ	69,505		12/19/2024	07/24/2042
61769H-ZV-0	MORGAN STANLEY FIN LLC			5	1.E FE	30,678,913	79.610	24,480,075	30,750,000	30,714,263		7,129			0.500	0.524	JAJO	28,188	1,183,875	11/12/2019	10/23/2029
61769H-ZV-0	MORGAN STANLEY FIN LLC	C		5	1.E FE	250,000	79.610	199,025	250,000	250,000					0.500	0.500	JAJO	229	9,625	10/17/2019	10/23/2029
61774A-A*4	MORGAN STANLEY DIRECT LENDING FUND				2.C PL	3,640,000	100.692	3,665,199	3,640,000	3,640,000					7.550	7.548	FA	105,348	274,057	09/12/2022	09/13/2028
620076-BE-8	MOTOROLA SOLUTIONS INC	O		1	2.B FE	1,874,434	96.273	1,925,469	2,000,000	1,890,068		2,884			5.500	5.979	MS	36,667	110,000	09/27/2018	09/01/2044
620076-BE-8	MOTOROLA SOLUTIONS INC			1	2.B FE	6,168,859	96.273	5,848,612	6,075,000	6,168,858		(1)			5.500	5.371	MS	111,375		12/19/2024	09/01/2044
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	2.C FE	11,230,000	65.597	7,366,559	11,230,000	11,230,000					3.737	3.737	JJ	209,833	419,665	11/14/2019	07/01/2049
628530-BC-0	MYLAN INC	O		1,2	2.C FE	10,476,554	89.483	9,843,147	11,000,000	10,547,787		12,967			5.400	5.760	MN	52,800	594,000	09/27/2018	11/29/2043
628530-BJ-5	MYLAN INC			1,2	2.C FE	4,859,464	82.638	4,669,895	5,651,000	4,859,974		509			5.200	6.360	AO	62,035		12/19/2024	04/15/2048
629377-CT-7	NRG ENERGY INC			1,2	2.C FE	1,043,125	107.942	1,079,424	1,000,000	1,040,547		(2,578)			7.000	6.344	MS	20,611	35,000	04/19/2024	03/15/2033
62952E-AE-7	NYU LANGONE HOSPITALS			1,2	1.E FE	9,518,238	85.209	7,884,376	9,253,000	9,459,324		(8,908)			4.368	4.197	JJ	202,086	364,728	12/19/2024	07/01/2047
62952E-AE-7	NYU LANGONE HOSPITALS	O		1,2	1.E FE	18,602,066	85.209	14,996,760	17,600,000	18,426,654		(27,039)			4.368	4.021	JJ	384,384	768,768	11/02/2017	07/01/2047
631103-AM-0	NASDAQ INC			1,2	2.B FE	1,599,560	73.984	1,479,671	2,000,000	1,614,979		6,258			3.950	5.294	MS	25,017	79,000	06/14/2022	03/07/2052
63111X-AK-7	NASDAQ INC			1,2	2.B FE	2,434,647	100.867	2,416,766	2,396,000	2,434,530		(253)			5.950	5.833	FA	53,857	161,174	11/30/2023	08/15/2053
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		C	2	1.G FE	1,000,000	86.032	860,317	1,000,000	1,000,000					3.347	3.347	JJ	15,712	33,470	01/04/2022	01/12/2037
637071-AK-7	NOV INC			1,2	2.B FE	4,225,250	74.206	3,710,298	5,000,000	4,292,738		13,866			3.950	5.163	JD	16,458	138,250	12/19/2024	12/01/2042
637071-AM-3	NOV INC	C		1,2	2.B FE	1,361,491	93.306	1,343,602	1,440,000	1,393,970		8,242			3.600	4.329	JD	4,320	51,840	10/14/2020	12/01/2029
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	C		1,2	1.G FE	1,990,160	73.353	1,467,050	2,000,000	1,991,155		206			3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.G FE	1,990,160	73.353	1,467,050	2,000,000	1,991,155		206			3.900	3.928	MN	6,717	78,000	11/14/2019	11/30/2049
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	O		1	1.G FE	29,688,547	106.389	26,065,295	24,500,000	28,627,972		(179,134)			6.400	4.829	AO	265,689	1,568,000	09/27/2018	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	C		1	1.G FE	623,014	106.389	530,881	499,000	595,643		(4,290)			6.400	4.618	AO	5,411	31,936	05/23/2019	04/30/2040
63946B-AF-7	NBCUNIVERSAL MEDIA LLC			1	1.G FE	5,743,557	106.389	4,787,503	4,500,000	5,457,383		(42,775)			6.400	4.468	AO	48,800	288,000	04/01/2017	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC			1	1.G FE	1,598,355	101.215	1,483,805	1,466,000	1,598,210		(145)			5.950	5.125	AO	21,807		12/19/2024	04/01/2041
641423-BZ-0	NEVADA POWER CO			1,2	1.F FE	673,042	96.403	642,044	666,000	673,040		(2)			5.375	5.272	MS	10,540		12/19/2024	09/15/2040
641423-CG-1	NEVADA POWER CO			1,2	1.F FE	1,247,913	102.115	1,276,436	1,250,000	1,247,951		28			6.000	6.012	MS	22,083	75,417	09/11/2023	03/15/2054
64318@AA-9	NEW CARDINALS STADIUM LLC				2.B PL	8,024,779	99.459	7,319,470	7,359,300	7,765,541		(43,548)			6.180	4.636	JUN	228,666	454,847	09/27/2018	06/30/2032
644188-BH-6	NEW ENGLAND POWER CO			1,2	1.G FE	1,791,781	100.859	1,680,302	1,666,000	1,791,724		(56)			5.936	5.405	MN	9,889		12/19/2024	11/25/2052
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	487,625	78.218	440,368	563,000	487,661		36			4.063	4.900	FA	9,531		12/19/2024	08/01/2056
649604-AG-0	NEW YORK MORTGAGE TRUST INC			1,2	2.B PL	3,572,000	93.938	3,355,471	3,572,000	3,572,000					5.750	5.747	AO	34,802	205,390	04/27/2021	04/30/2026
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	499,500	87.398	436,988	500,000	499,720		18			4.142	4.148	JJ	10,355	20,710	04/06/2017	07/01/2048
651639-AM-8	NEWMONT CORPORATION	O		1	2.A FE	1,160,269	105.226	1,052,262	1,000,000	1,123,810		(5,552)			6.250	5.049	AO	15,625	62,500	04/01/2017	10/01/2039
651639-AV-8	NEWMONT CORPORATION			1,2	2.A FE	9,911,026	96.538	9,273,390	9,606,000	9,910,748		(278)			5.450	5.185	JD	31,993		12/19/2024	06/09/2044
65163L-AF-6	NEWMONT CORPORATION			1,2	2.A FE	19,472,580	80.636	15,925,674	19,750,000	19,490,186		6,827			4.200	4.283	MN	110,600	829,500	07/28/2022	05/13/2050
65163L-AF-6	NEWMONT CORPORATION	C		1,2	2.A FE	248,690	80.636	201,591	250,000	248,824		48			4.200	4.230	MN	1,400	10,500	05/07/2020	05/13/2050
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,490,475	95.787	1,436,806	1,500,000	1,490,539		64			5.550	5.594	MS	24,513	52,031	01/29/2024	03/15/2054

SCHEDULE D - PART 1

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

E10.48

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65364U-AS-5	NIAGARA MOHAWK POWER CORP			1.2	2.A FE	7,000,000	98.162	6,871,331	7,000,000	7,000,000					5.783	5.783	MS	118,070	404,810	09/12/2022	09/16/2052
65364U-AU-0	NIAGARA MOHAWK POWER CORP			1.2	2.A FE	6,023,793	96.851	5,665,763	5,850,000	6,023,804		11			5.664	5.457	JJ	150,946	35,400	12/19/2024	01/17/2054
65473Q-AW-3	NISOURCE INC	O		1	2.B FE	6,371,277	98.364	5,410,019	5,500,000	6,214,257		(28,576)			6.250	5.054	JD	15,278	343,750	09/27/2018	12/15/2040
65538X-AE-1	NOMURA INTERNATIONAL FD PTE LTD	@	C		2.B	8,214,316	11.390	8,525,415	74,850,000	8,214,789		473				18.884	N/A			12/31/2024	12/15/2067
655422-AV-5	GLENCORE CANADA CORP	O		1	2.A FE	5,902,578	104.163	5,937,296	5,700,000	5,848,743		(10,072)			6.200	5.863	JD	15,707	353,400	09/27/2018	06/15/2035
655844-AF-5	NORFOLK SOUTHERN CORP	O		1	2.A FE	27,370,247	110.213	22,593,561	20,500,000	25,411,884		(292,781)			7.050	4.497	MN	240,875	1,445,250	04/01/2017	05/01/2037
655844-AK-4	NORFOLK SOUTHERN CORP			1	2.A FE	11,593,480	123.279	9,862,307	8,000,000	11,570,053		(3,948)			7.900	5.427	MN	80,756	632,000	04/01/2017	05/15/2097
655844-BM-9	NORFOLK SOUTHERN CORP			1.2	2.A FE	3,033,355	80.351	2,812,279	3,500,000	3,033,872		518			3.950	5.099	AO	34,563		12/19/2024	10/01/2042
655844-CJ-5	NORFOLK SOUTHERN CORP			1.2	2.A FE	2,493,425	69.200	1,730,004	2,500,000	2,493,452		5			4.100	4.111	MN	13,097	102,500	05/03/2021	05/15/2121
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	1,315,771	115.915	1,235,649	1,066,000	1,315,542		(228)			7.875	5.788	MN	10,727		12/19/2024	05/15/2043
656531-AD-2	EQUINOR ASA	O	C	1	1.D FE	76,313	102.133	61,280	60,000	61,873		(2,088)			7.150	3.473	MN	548	4,290	04/01/2017	11/15/2025
656531-AG-5	EQUINOR ASA	O	C	1	1.D FE	3,888,996	105.257	3,420,853	3,250,000	3,486,651		(71,562)			6.800	4.221	JJ	101,906	221,000	09/27/2018	01/15/2028
66516X-AB-1	NORTHERN GROUP HSG LLC	C			1.C FE	300,000	100.827	302,480	300,000	300,000					6.503	6.503	MON	867	19,509	07/25/2013	08/15/2043
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	600,000	100.827	604,959	600,000	600,000					6.503	6.503	MON	1,734	39,018	07/25/2013	08/15/2043
66516X-AC-9	NORTHERN GROUP HSG LLC	C			1.C FE	122,785	101.970	101,970	100,000	119,830		(399)			6.803	5.336	MON	302	6,803	10/28/2015	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC				1.C FE	3,081,923	101.970	3,008,109	2,950,000	3,070,045		(3,014)			6.803	6.437	MON	8,919	200,689	10/21/2020	08/15/2053
66516X-AC-9	NORTHERN GROUP HSG LLC	O			1.C FE	1,232,687	101.970	1,019,698	1,000,000	1,201,712		(4,389)			6.803	5.288	MON	3,024	68,030	07/22/2016	08/15/2053
665228-H#2	NICOR GAS			1.D		500,000	57.397	286,984	500,000	500,000					2.770	2.770	MS	4,617	13,850	08/11/2020	08/31/2050
665501-AL-6	NORTHERN NATURAL GAS CO			1.2	1.G FE	2,874,048	78.863	2,663,190	3,377,000	2,874,399		351			4.300	5.414	JJ	66,958		12/19/2024	01/15/2049
665501-AM-4	NORTHERN NATURAL GAS CO			1.2	1.G FE	247,790	66.013	165,032	250,000	247,955		46			3.400	3.447	AO	1,794	8,500	04/07/2021	10/16/2051
665501-AN-2	NORTHERN NATURAL GAS CO			1.2	1.G FE	1,007,988	95.783	957,826	1,000,000	1,007,736		(252)			5.625	5.570	FA	23,438	28,281	01/29/2024	02/01/2054
665772-CA-5	NORTHERN STATES POWER CO	O		1	1.F FE	16,822,712	98.474	14,278,663	14,500,000	16,038,779		(115,329)			5.250	4.006	JJ	351,021	761,250	04/01/2017	07/15/2035
665772-CG-2	NORTHERN STATES POWER CO			1.2	1.F FE	2,009,793	90.109	1,867,052	2,072,000	2,009,896		103			4.850	5.131	FA	37,964		12/19/2024	08/15/2040
665772-CP-2	NORTHERN STATES POWER CO	C		1.2	1.E FE	745,515	74.549	559,113	750,000	746,284		114			3.600	3.634	MN	3,450	27,000	05/23/2016	05/15/2046
665772-CX-5	NORTHERN STATES POWER CO			1.2	1.E FE	6,465,842	92.510	5,919,695	6,399,000	6,465,832		(10)			5.100	5.030	MN	41,700		12/19/2024	05/15/2053
665789-AX-1	NORTHERN STATES POWER CO (WISCONSIN)			1.2	1.F FE	1,626,650	75.509	1,510,169	2,000,000	1,627,049		399			3.700	5.338	AO	18,500		12/19/2024	10/01/2042
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)	C		1.2	1.E FE	1,376,302	72.333	998,193	1,380,000	1,376,840		86			3.750	3.765	JD	4,313	51,750	11/27/2017	12/01/2047
665789-BB-8	NORTHERN STATES POWER CO (WISCONSIN)			1.2	1.E FE	329,477	60.955	304,776	500,000	329,567		91			3.050	5.520	MN	2,542		12/19/2024	05/01/2051
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	6,148,511	89.612	5,114,169	5,707,000	6,064,381		(12,585)			4.750	4.256	JD	22,590	271,083	04/01/2017	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1.2	2.A FE	2,028,397	78.171	1,877,666	2,402,000	2,028,732		336			3.850	5.087	AO	19,523		12/19/2024	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1.2	2.A FE	2,046,273	78.503	1,919,408	2,445,000	2,051,250		4,632			4.030	5.248	AO	20,802	43,887	12/19/2024	10/15/2047
666807-CM-2	NORTHROP GRUMMAN CORP			1.2	2.A FE	8,428,391	93.023	7,698,578	8,276,000	8,428,337		(53)			5.200	5.078	JD	35,863		12/19/2024	06/01/2054
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1.2	1.C FE	1,053,482	61.254	816,519	1,333,000	1,054,674		506			2.633	3.843	JJ	16,184	13,165	12/19/2024	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	559,377	91.460	517,665	566,000	559,387		10			4.643	4.749	JD	2,190		12/19/2024	12/01/2044
668444-AP-7	NORTHWESTERN UNIVERSITY	O		2	1.B FE	24,461,204	77.348	18,876,659	24,405,000	24,454,704		(1,120)			3.812	3.784	JD	77,527	930,319	12/12/2017	12/01/2050
668444-AP-7	NORTHWESTERN UNIVERSITY			2	1.B FE	11,164,069	77.348	8,585,573	11,100,000	11,126,508		(8,488)			3.812	3.724	JD	35,261	423,132	03/26/2020	12/01/2050
66988A-AE-4	NOVANT HEALTH INC			1	1.E FE	752,011	83.300	693,886	833,000	752,093		82			4.371	5.185	MN	6,068		12/19/2024	11/01/2043
670346-AW-5	NUCOR CORP			1.2	1.G FE	7,306,934	74.089	6,733,198	9,088,000	7,307,905		971			3.850	5.202	AO	87,472		12/19/2024	04/01/2052
67059T-AH-8	NUSTAR LOGISTICS LP			1.2	3.A FE	111,000	100.271	100,271	100,000	106,940		(1,137)			6.375	4.860	AO	1,594	6,375	03/03/2021	10/01/2030
67066G-AG-9	NVIDIA CORP			1.2	1.D FE	8,536,106	82.698	8,269,810	10,000,000	8,616,632		60,546			3.500	4.789	AO	87,500	350,000	08/30/2023	04/01/2040
67077M-AQ-1	NUTRIEN LTD	O		1.2	2.B FE	2,232,520	102.364	2,047,272	2,000,000	2,190,019		(7,775)			6.125	5.225	JJ	56,486	122,500	09/27/2018	01/15/2041
67077M-AR-9	NUTRIEN LTD			1.2	2.B FE	1,991,991	88.662	1,876,087	2,116,000	1,992,117		125			4.900	5.406	JD	8,640		12/19/2024	06/01/2043
67077M-AU-2	NUTRIEN LTD			1.2	2.B FE	1,892,784	88.896	1,777,923	2,000,000	1,892,868		84			5.000	5.398	AO	25,000		12/19/2024	04/01/2049
67077M-AX-6	NUTRIEN LTD			1.2	2.B FE	4,919,879	74.364	4,543,665	6,110,000	4,920,581		702			3.950	5.363	MN	32,179		12/19/2024	05/13/2050
67077M-BB-3	NUTRIEN LTD			1.2	2.B FE	4,764,801	98.361	4,426,262	4,500,000	4,764,722		(79)			5.800	5.388	MS	68,150		12/19/2024	03/27/2053
67080L-AD-7	NUVEEN LLC			1.2	2.A FE	1,247,199	101.196	1,264,947	1,250,000	1,247,361		162			5.850	5.880	AO	15,438	37,375	04/15/2024	04/15/2034
67103B-70-4	OFS CAPITAL CORP			2	2.B PL	2,055,639	22.590	1,867,854	2,067,125	2,056,855		923			4.950	5.088	JAJO	17,338	99,572	12/31/2024	10/31/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67401P-AD-0	OAKTREE SPECIALTY LENDING CORP			1.2	2.C FE	1,383,114	103.046	1,478,705	1,435,000	1,393,514		8,272			7.100	7.936	FA	38,490	101,885	10/06/2023	02/15/2029
674599-CN-3	OCCIDENTAL PETROLEUM CORP	O		1.2	2.C FE	19,627,201	71.869	14,230,085	19,800,000	19,649,696		3,720			4.200	4.252	MS	244,860	831,600	11/01/2018	03/15/2048
674599-CN-3	OCCIDENTAL PETROLEUM CORP			1.2	2.C FE	694,904	71.869	503,084	700,000	695,599		110			4.200	4.243	MS	8,657	29,400	02/28/2018	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1.2	2.C FE	348,184	80.511	281,789	350,000	348,548		70			4.300	4.339	FA	5,686	15,050	08/06/2019	08/15/2039
674599-DH-5	OCCIDENTAL PETROLEUM CORP			1	2.C FE	121,000	114.067	114,067	100,000	118,268		(775)			7.950	6.038	JD	353	7,950	02/23/2021	06/15/2039
674599-DX-0	OCCIDENTAL PETROLEUM CORP				2.C FE	5,201,360	99.988	3,999,512	4,000,000	5,197,002		(1,145)			7.500	5.750	MN	50,000	300,000	09/18/2019	11/01/2096
675553-AA-9	OCHSNER CLINIC FOUNDATION	O		1.2	1.G FE	8,334,431	94.811	6,636,784	7,000,000	8,142,820		(34,498)			5.897	4.631	MN	52,745	412,790	09/27/2018	05/15/2045
677071-AG-7	OHANA MILITARY CMNTYS LLC			1	1.D FE	2,002,368	97.964	1,714,370	1,750,000	1,931,275		(11,409)			5.780	4.627	AO	25,288	101,150	12/13/2018	10/01/2036
	OHANA MILITARY COMMUNITIES LLC	O			1.E FE	2,815,563	89.578	2,723,697	3,040,597	2,859,776		3,440			5.880	6.503	AO	44,697	178,787	02/14/2012	10/01/2051
677071-AU-6	OHANA 2007A I - ABS			1	1.D FE	2,489,051	99.591	2,653,070	2,663,961	2,531,511		2,208			6.000	6.503	AO	39,959	159,838	01/29/2024	10/01/2051
677071-AU-6	OHANA 2007A I - ABS	C		1	1.D FE	370,607	99.591	412,301	413,994	379,491		630			6.000	6.896	AO	6,210	24,840	03/11/2010	10/01/2051
677071-AU-6	OHANA 2007A I - ABS	O		1	1.D FE	547,192	99.591	717,046	719,989	578,334		2,276			6.000	8.351	AO	10,800	43,199	02/06/2009	10/01/2051
677071-AV-4	OHANA 2007A II - ABS				2.A FE	644,441	90.840	615,325	677,375	651,554		463			6.150	6.547	AO	10,415	41,659	02/22/2012	10/01/2051
67777J-AK-4	OHIOHEALTH CORP			1.2	1.B FE	250,000	67.202	168,005	250,000	250,000					3.042	3.042	MN	972	7,605	05/21/2020	11/15/2050
678858-BR-1	OKLAHOMA GAS AND ELECTRIC CO			1.2	1.G FE	564,706	78.593	523,429	666,000	564,784		78			4.150	5.323	AO	6,910		12/19/2024	04/01/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	C		1.2	1.G FE	2,007,430	75.129	1,502,578	2,000,000	2,006,233		(185)			3.850	3.829	FA	29,089	77,000	08/23/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO	O		1.2	1.G FE	14,653,254	75.129	11,043,950	14,700,000	14,660,396		1,080			3.850	3.868	FA	213,803	565,950	08/08/2017	08/15/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO			1.2	1.G FE	5,283,146	75.129	3,981,832	5,300,000	5,285,902		384			3.850	3.868	FA	77,086	204,050	08/08/2017	08/15/2047
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP			1.2	2.B FE	3,201,430	70.316	2,812,649	4,000,000	3,233,425		13,314			3.850	5.190	JD	8,556	154,000	07/21/2022	06/11/2051
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC	O		1.2	1.F FE	9,968,035	95.688	8,015,801	8,377,000	9,625,928		(50,505)			5.300	4.072	JD	36,998	443,981	04/01/2017	06/01/2042
68235P-AG-3	ONE GAS INC			1.2	1.G FE	3,725,270	83.043	3,321,715	4,000,000	3,732,755		5,454			4.500	4.974	MN	30,000	180,000	01/10/2024	11/01/2048
68235P-AG-3	ONE GAS INC	C		1.2	1.G FE	494,560	83.043	415,214	500,000	495,165		111			4.500	4.567	MN	3,750	22,500	11/01/2018	11/01/2048
68235P-AG-3	ONE GAS INC	O		1.2	1.G FE	6,429,280	83.043	5,397,787	6,500,000	6,437,139		1,437			4.500	4.567	MN	48,750	292,500	11/01/2018	11/01/2048
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	6,742,020	101.631	5,702,537	5,611,000	6,328,398		(63,170)			7.000	5.171	AO	82,918	392,770	04/01/2017	10/15/2033
	ONEAMERICA FINANCIAL PARTNERS INC			1.2	1.G FE	2,573,595	73.070	2,542,851	3,480,000	2,587,425		12,971			4.250	6.234	AO	31,223	147,900	12/11/2023	10/15/2050
682680-AT-0	ONEOK INC			1.2	2.B FE	948,197	84.612	886,733	1,048,000	948,280		83			4.950	5.705	JJ	24,209		12/19/2024	07/13/2047
682680-BC-6	ONEOK INC			1.2	2.B FE	2,470,908	78.470	2,589,511	3,300,000	2,485,204		12,785			4.500	6.506	MS	43,725	148,500	11/16/2023	03/15/2050
682680-BT-9	ONEOK INC			1	2.B FE	22,788,958	103.289	20,141,310	19,500,000	21,906,491		(138,880)			6.400	5.042	MN	208,000	1,248,000	09/27/2018	05/01/2037
682680-BX-0	ONEOK INC			1.2	2.B FE	1,166,664	76.828	1,089,417	1,418,000	1,166,860		196			4.250	5.679	MS	17,745		12/19/2024	09/15/2046
682680-BY-8	ONEOK INC			1.2	2.B FE	6,820,456	75.817	5,307,207	7,000,000	6,833,608		4,146			4.200	4.361	AO	71,867	294,000	08/04/2022	10/03/2047
682680-BZ-5	ONEOK INC			1.2	2.B FE	1,480,944	83.032	1,383,305	1,666,000	1,481,075		131			4.850	5.703	FA	33,667		12/19/2024	02/01/2049
682680-CA-9	ONEOK INC			1.2	2.B FE	1,122,306	72.109	829,258	1,150,000	1,119,721		(273)			3.950	4.080	MS	15,142	39,500	10/17/2024	03/01/2050
682680-CF-8	ONEOK INC			1.2	2.B FE	8,326,451	94.031	7,870,350	8,370,000	8,326,608		156			5.700	5.735	MN	128,549		12/19/2024	11/01/2054
68268N-AC-7	ONEOK PARTNERS LP	O		1	2.B FE	7,550,035	106.229	6,851,775	6,450,000	7,275,332		(50,035)			6.650	5.182	AO	107,231	428,925	09/27/2018	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP	O		1.2	2.B FE	10,999,670	99.589	9,958,910	10,000,000	10,819,682		(33,037)			6.125	5.343	FA	255,208	612,500	09/27/2018	02/01/2041
68389X-AE-5	ORACLE CORP	O		1	2.B FE	14,142,173	107.459	11,551,889	10,750,000	13,221,438		(136,459)			6.500	4.221	AO	147,514	698,750	04/01/2017	04/15/2038
68389X-AM-7	ORACLE CORP			1	2.B FE	2,321,292	96.283	1,925,654	2,000,000	2,247,145		(11,010)			5.375	4.278	JJ	49,569	107,500	04/01/2017	07/15/2040
68389X-AW-5	ORACLE CORP	O		1.2	2.B FE	5,380,788	84.354	4,133,331	4,900,000	5,292,238		(13,702)			4.500	3.900	JJ	105,963	220,500	09/13/2017	07/08/2044
68389X-BG-9	ORACLE CORP			1.2	2.B FE	5,950,549	78.225	5,821,513	7,442,000	5,974,395		17,598			4.375	5.757	MN	41,603	325,588	08/30/2023	05/15/2055
68389X-BH-7	ORACLE CORP			1.2	2.B FE	406,384	85.674	334,129	390,000	402,363		(903)			3.850	3.501	JJ	6,924	15,015	03/26/2020	07/15/2036
68389X-BJ-3	ORACLE CORP	O		1.2	2.B FE	14,865,375	76.957	11,312,720	14,700,000	14,837,967		(4,152)			4.000	3.934	JJ	271,133	588,000	07/11/2017	07/15/2046
68389X-BJ-3	ORACLE CORP			1.2	2.B FE	5,359,625	76.957	4,078,736	5,300,000	5,349,970		(1,504)			4.000	3.934	JJ	97,756	212,000	07/11/2017	07/15/2046
68389X-BQ-7	ORACLE CORP	C		1.2	2.B FE	995,310	76.216	762,161	1,000,000	995,985		105			4.000	4.027	MN	5,111	40,000	11/07/2017	11/15/2047
68389X-BQ-7	ORACLE CORP	O		1.2	2.B FE	451,230	76.216	381,080	500,000	456,970		1,045			4.000	4.613	MN	2,556	20,000	11/01/2018	11/15/2047

SCHEDULE D - PART 1

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

E10.50

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68389X-BQ-7	ORACLE CORP			1.2	2.B FE	902,460	76.216	762,161	1,000,000	913,976		2,089			4.000	4.613	MN	5,111	40,000	11/01/2018	11/15/2047
68389X-BX-2	ORACLE CORP			1.2	2.B FE	1,776,653	70.061	1,226,067	1,750,000	1,774,454		(613)			3.600	3.515	AO	15,750	63,000	02/25/2021	04/01/2050
68389X-BZ-7	ORACLE CORP	C		1.2	2.B FE	226,269	77.974	233,923	300,000	232,235		2,462			3.650	5.820	MS	2,920	10,950	06/22/2022	03/25/2041
68389X-CA-1	ORACLE CORP			1.2	2.B FE	4,910,983	74.071	4,518,305	6,100,000	4,911,674		691			3.950	5.338	MS	64,253		12/19/2024	03/25/2051
68389X-CV-5	ORACLE CORP			1.2	2.B FE	1,628,504	91.491	1,495,871	1,635,000	1,628,523		19			5.500	5.524	MS	23,480		12/19/2024	09/27/2064
685218-AB-5	ORANGE SA		C	1.2	2.A FE	10,447,819	97.008	9,887,069	10,192,000	10,447,741		(78)			5.500	5.286	FA	225,781		12/19/2024	02/06/2044
68902V-AL-1	OTIS WORLDWIDE CORP			1.2	2.B FE	4,085,766	74.805	3,803,839	5,085,000	4,087,119		1,354			3.112	4.973	FA	59,782		12/19/2024	02/15/2040
68902V-AM-9	OTIS WORLDWIDE CORP			1.2	2.B FE	2,559,982	68.792	2,327,930	3,384,000	2,560,493		512			3.362	5.089	FA	42,980		12/19/2024	02/15/2050
690742-AB-7	OWENS CORNING	O		1	2.B FE	2,567,442	111.076	2,331,491	2,099,000	2,436,205		(20,049)			7.000	5.176	JD	12,244	146,930	04/01/2017	12/01/2036
690742-AG-6	OWENS CORNING	O		1.2	2.B FE	16,136,400	79.690	15,938,007	20,000,000	16,542,364		74,458			4.300	5.668	JJ	396,556	860,000	09/27/2018	07/15/2047
690742-AH-4	OWENS CORNING			1.2	2.B FE	2,073,750	80.318	2,007,951	2,500,000	2,082,876		8,661			4.400	5.710	JJ	46,139	110,000	12/12/2023	01/30/2048
691205-AA-6	BLUE OWL TECHNOLOGY FINANCE CORP			1.2	2.C FE	12,023,315	100.347	12,247,377	12,205,000	12,184,223		39,894			6.750	7.106	JD	2,288	1,235,756	07/28/2022	06/30/2025
69120V-AF-8	BLUE OWL CREDIT INCOME CORP			1.2	2.C FE	509,958	98.571	561,856	570,000	538,509		13,319			4.700	7.592	FA	10,642	26,790	03/15/2023	02/08/2027
69120V-AM-3	BLUE OWL CREDIT INCOME CORP			1.2	2.C FE	344,989	95.910	383,638	400,000	371,632		14,903			3.125	7.598	MS	3,403	12,500	03/07/2023	09/23/2026
69121K-AB-0	BLUE OWL CAPITAL CORP			1.2	2.C FE	51,544	99.703	54,837	55,000	54,564		1,732			4.000	7.379	MS	556	2,200	03/15/2023	03/30/2025
69121K-AE-4	BLUE OWL CAPITAL CORP			1.2	2.C FE	37,265	96.889	42,631	44,000	40,975		1,775			3.400	8.254	JJ	690	1,467	10/20/2022	07/15/2026
69121K-AF-1	BLUE OWL CAPITAL CORP			1.2	2.C FE	395,818	94.439	448,586	475,000	435,102		17,594			2.625	7.127	JJ	5,749	12,469	12/12/2022	01/15/2027
691543-70-6	OXFORD LANE CAPITAL CORP			2	2.A PL	16,390,007	23.320	15,693,894	16,824,500	16,515,756		37,352			6.750	7.116	MJSD	3,162	1,412,838	12/31/2024	03/31/2031
691543-88-8	OXFORD LANE CAPITAL CORP			2	2.A PL	233,041	23.706	230,633	243,225	237,234		2,555			5.000	6.257	MJSD	34	19,909	10/19/2023	01/31/2027
69181V-30-5	OXFORD SQUARE CAPITAL CORP			2	2.B PL	1,756,118	24.750	1,799,647	1,817,825	1,796,727		14,141			6.250	7.168	JAJO	19,251	111,500	12/26/2024	04/30/2026
69181V-50-3	OXFORD SQUARE CAPITAL CORP			2	2.B PL	7,903,492	23.200	7,482,450	8,062,950	7,972,728		21,332			5.500	5.848	JAJO	75,142	441,320	12/30/2024	07/31/2028
693304-AS-6	PECO ENERGY CO			1.2	1.E FE	1,176,809	82.247	1,094,705	1,331,000	1,176,957		148			4.150	5.085	AO	13,809		12/19/2024	10/01/2044
693304-AV-9	PECO ENERGY CO	C		1.2	1.E FE	998,200	74.882	748,815	1,000,000	998,474		42			3.700	3.710	MS	10,894	37,000	09/18/2017	09/15/2047
693304-AW-7	PECO ENERGY CO			1.2	1.E FE	2,016,424	77.543	1,865,685	2,406,000	2,016,718		294			3.900	5.098	MS	31,278		12/19/2024	03/01/2048
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE	1,278,533	93.735	1,199,804	1,280,000	1,278,557		23			5.200	5.210	JJ	30,692		12/19/2024	07/15/2041
69351U-AT-0	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE	702,301	82.166	654,045	796,000	702,385		84			4.150	5.073	AO	8,259		12/19/2024	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE	991,959	78.495	915,254	1,166,000	992,089		130			3.950	5.071	JD	3,838		12/19/2024	06/01/2047
69351U-AV-5	PPL ELECTRIC UTILITIES CORP	C		1.2	1.E FE	994,390	80.756	807,555	1,000,000	995,101		121			4.150	4.183	JD	1,844	41,500	06/11/2018	06/15/2048
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE	876,084	80.756	807,555	1,000,000	876,169		85			4.150	5.058	JD	1,844		12/19/2024	06/15/2048
69351U-BB-8	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE	880,512	95.389	811,758	851,000	880,501		(12)			5.250	5.017	MN	5,709		12/19/2024	05/15/2053
693627-AY-7	DUKE ENERGY INDIANA LLC	C		1	2.A FE	3,633,537	105.222	3,051,425	2,900,000	3,333,355		(30,910)			6.120	4.368	AO	37,468	177,480	09/25/2012	10/15/2035
693627-AY-7	DUKE ENERGY INDIANA LLC	O		1	2.A FE	7,335,408	105.222	6,313,294	6,000,000	6,902,624		(64,424)			6.120	4.357	AO	77,520	367,200	04/01/2017	10/15/2035
69403W-AE-7	PACBEA 2006 - A AE - ABS			1	2.C FE	344,833	87.343	323,639	370,537	349,950		369			5.578	6.148	JJ	9,531	20,669	10/24/2012	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - ABS				2.C FE	1,091,592	87.856	1,150,195	1,309,177	1,090,939		1,731			5.628	7.433	JJ	33,975	73,680	07/26/2013	07/15/2051
694308-HR-1	PACIFIC GAS AND ELECTRIC CO			1.2	2.B FE	1,042,131	75.352	987,112	1,310,000	1,042,324		193			4.000	5.635	JD	4,367		12/19/2024	12/01/2046
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO			1.2	2.B FE	6,127,646	68.504	5,796,784	8,462,000	6,128,960		1,314			3.500	5.526	FA	123,404		12/19/2024	08/01/2050
694308-KT-3	PACIFIC GAS AND ELECTRIC CO			1.2	2.B FE	3,273,495	98.628	3,116,648	3,160,000	3,273,505		10			5.900	5.647	AO	60,075		12/19/2024	10/01/2054
69437@-AF-3	PRICewaterHOUSECOOPERS LLP				1.D YE	2,000,000	82.267	1,645,338	2,000,000	2,000,000					3.730	3.730	N/A	22,173	74,600	06/09/2020	09/14/2035
694476-AA-0	PACIFIC LIFECORP	O		1	1.G FE	10,600,308	107.099	9,638,881	9,000,000	10,067,529		(96,433)			6.600	4.908	MS	174,908	594,000	09/27/2018	09/15/2033
694476-AF-9	PACIFIC LIFECORP			1.2	1.G FE	9,236,310	93.748	8,671,659	9,250,000	9,236,762		203			5.400	5.410	MS	147,075	499,500	09/08/2022	09/15/2052
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC			1	1.D FE	232,600	95.439	190,878	200,000	229,770		(581)			5.912	4.884	JD	526	11,824	07/24/2019	06/15/2050
701094-AP-9	PARKER-HANNIFIN CORP	C		1.2	2.A FE	499,655	78.060	390,300	500,000	499,692		7			4.000	4.004	JD	944	20,000	06/06/2019	06/14/2049
701094-AP-9	PARKER-HANNIFIN CORP			1.2	2.A FE	10,151,132	78.060	9,311,005	11,928,000	10,152,269		1,137			4.000	5.069	JD	22,531		12/19/2024	06/14/2049
70213H-AC-2	MASS GENERAL BRIGHAM INC			1	1.D FE	2,891,387	78.597	2,619,637	3,333,000	2,891,604		218			4.117	4.964	JJ	68,610		12/19/2024	07/01/2055
70213H-AD-0	MASS GENERAL BRIGHAM INC	O		1.2	1.D FE	13,221,412	76.278	10,068,714	13,200,000	13,218,256		(503)			3.765	3.756	JJ	248,490	496,980	12/19/2017	07/01/2048
70213H-AD-0	MASS GENERAL BRIGHAM INC			1.2	1.D FE	6,084,514	76.278	4,767,383	6,250,000	6,103,042		3,719			3.765	3.918	JJ	117,656	235,313	03/26/2020	07/01/2048
70213H-AE-8	MASS GENERAL BRIGHAM INC	C		1.2	1.D FE	250,000	67.795	169,487	250,000	250,000					3.192	3.192	JJ	3,990	7,980	01/22/2020	07/01/2049
70450Y-AM-5	PAYPAL HOLDINGS INC			1.2	1.G FE	17,443,475	92.397	16,169,546	17,500,000	17,445,972		896			5.050	5.071	JD	73,646	883,750	05/16/2022	06/01/2052
70450Y-AN-3	PAYPAL HOLDINGS INC			1.2	1.G FE	2,274,807	90.883	2,105,759	2,317,000	2,275,284		476			5.250	5.362	JD	10,137	121,643	01/10/2024	06/01/2062
70462G-AA-6	PEACEHEALTH			1.2	1.G FE	791,309	84.764	720,492	850,000	791,350		41			4.787	5.299	MN	5,199		12/19/2024	11/15/2048
70462G-AC-2	PEACEHEALTH			1.2	1.G FE	1,286,865	63.728	1,160,479	1,821,000	1,287,167		302			3.218	5.316	MN	7,488		12/19/2024	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
706451-BG-5	PETROLEOS MEXICANOS	O		1	4.A FE	3,762,756	78.762	3,000,822	3,810,000	3,775,121		2,238			6.625	6.748	JD	11,218	252,413	09/27/2018	06/15/2035
708062-AD-6	PENNANTPARK INVESTMENT CORP			1,2	2.C PL	2,995,116	94.549	2,907,390	3,075,000	3,038,026		18,275			4.000	4.683	MN	20,500	123,000	11/16/2022	11/01/2026
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY	O			1.E	10,300,000	71.104	7,323,743	10,300,000	10,300,000					3.770	3.770	JD	32,359	388,310	11/02/2017	12/01/2047
711123-D@-5	PEOPLES GAS LIGHT AND COKE COMPANY				1.E	3,700,000	71.104	2,630,859	3,700,000	3,700,000					3.770	3.770	JD	11,624	139,490	11/02/2017	12/01/2047
713448-EH-7	PEPSICO INC.			1	1.E FE	7,740,532	101.380	6,589,671	6,500,000	7,316,767		(62,471)			5.500	4.007	MN	45,681	357,500	04/01/2017	05/15/2035
714046-AJ-8	REVVITY INC.			1,2	2.B FE	1,249,988	67.961	849,509	1,250,000	1,249,996		-			3.625	3.625	MS	13,342	45,313	03/04/2021	03/15/2051
714264-AK-4	PERNOD RICARD SA	O	C	1	2.A FE	8,581,804	95.434	7,109,814	7,450,000	8,350,271		(34,615)			5.500	4.479	JJ	188,940	409,750	04/01/2017	01/15/2042
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		C	1,2	2.B FE	54,000,000	82.203	44,389,503	54,000,000	54,000,000					4.950	4.950	JJ	1,232,550	2,673,000	07/12/2019	07/15/2039
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	946,949	86.700	872,203	1,006,000	946,994		45			5.250	5.718	MN	6,749		12/19/2024	05/15/2047
71568P-AF-6	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	941,079	97.142	874,276	900,000	941,058		(22)			6.150	5.791	MN	6,150		12/19/2024	05/21/2048
717081-FB-4	PFIZER INC.	C		1,2	1.F FE	1,422,585	82.355	1,235,329	1,500,000	1,444,510		7,647			1.750	2.356	FA	9,698	26,250	01/24/2022	08/18/2031
71742W-30-1	PHENIXFIN CORP			2	2.B PL	1,714,989	22.800	1,570,418	1,721,950	1,716,852		1,095			5.250	5.333	FMAN	15,067	90,402	11/07/2022	11/01/2028
718546-AH-7	PHILLIPS 66			1	2.A FE	2,252,316	99.393	1,639,981	1,650,000	2,168,403		(21,591)			5.875	3.450	MN	16,156	96,938	02/24/2021	05/01/2042
718546-AL-8	PHILLIPS 66	O		1,2	2.A FE	8,638,407	86.282	6,915,513	8,015,000	8,531,585		(16,678)			4.875	4.378	MN	49,927	390,731	08/17/2017	11/15/2044
718546-AL-8	PHILLIPS 66			1,2	2.A FE	3,071,673	86.282	2,459,041	2,850,000	3,033,797		(5,934)			4.875	4.378	MN	17,753	138,938	08/17/2017	11/15/2044
718546-BA-1	PHILLIPS 66			1,2	2.A FE	2,120,580	64.319	1,929,562	3,000,000	2,134,353		13,773			3.300	5.319	MS	29,150	99,000	01/10/2024	03/15/2052
718547-AW-2	PHILLIPS 66 CO			1,2	2.A FE	2,919,270	94.370	2,831,100	3,000,000	2,919,711		441			5.650	2.923	JD	7,533	84,750	10/24/2024	06/15/2054
72284K-AB-7	PINE STREET TRUST III			1,2	2.A FE	3,000,000	100.911	3,027,314	3,000,000	3,000,000					6.223	6.223	MN	23,855	79,862	06/04/2024	05/15/2054
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	5,000,000	92.111	4,605,564	5,000,000	5,000,000					5.568	5.569	FA	105,173	278,400	04/02/2019	02/15/2049
72650R-BH-4	LP	O		1,2	2.B FE	5,554,656	84.810	5,088,598	6,000,000	5,612,025		10,436			4.900	5.432	FA	111,067	294,000	09/27/2018	02/15/2045
73102Q-AA-4	POLAR TANKERS INC.	O		1	1.F FE	16,128,417	102.971	14,858,991	14,430,276	15,514,648		(76,161)			5.951	4.651	MN	121,656	858,746	09/27/2018	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO	O		1	1.F FE	11,650,660	99.475	9,947,536	10,000,000	11,251,967		(71,443)			5.810	4.508	AO	145,250	581,000	09/27/2018	10/01/2037
73688F-AC-6	PORTMAN RIDGE FINANCE CORP			1,2	2.C PL	26,121,733	97.045	25,933,398	26,723,000	26,547,217		124,768			4.875	5.396	AO	220,743	1,302,746	06/23/2021	04/30/2026
74005P-BS-2	LINDE INC.			1,2	1.F FE	2,313,200	52.058	2,082,303	4,000,000	2,344,694		31,494			2.000	4.835	FA	31,333	80,000	01/08/2024	08/10/2050
74170*-AV-1	PRIME PROPERTY FUND LLC	O			2.A	3,500,000	87.872	3,075,534	3,500,000	3,500,000					4.580	4.580	MN	23,600	160,300	10/10/2018	11/08/2033
74170*-AV-1	PRIME PROPERTY FUND LLC				2.A	1,000,000	87.872	878,724	1,000,000	1,000,000					4.580	4.580	MN	6,743	45,800	10/10/2018	11/08/2033
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC.	O		1	1.G FE	6,210,599	104.586	5,527,388	5,285,000	5,971,066		(43,040)			6.050	4.610	AO	67,501	319,743	09/27/2018	10/15/2036
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC.			1	1.G FE	825,672	104.586	784,398	750,000	825,533		(139)			6.050	4.913	AO	9,579		12/19/2024	10/15/2036
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC.			1,2	1.G FE	6,563,121	95.401	6,158,138	6,455,000	6,563,145		24			5.500	5.382	MS	104,535		12/19/2024	03/15/2053
743263-AG-0	PROGRESS ENERGY INC.	O		1	2.B FE	355,586	110.627	298,692	270,000	316,368		(5,785)			7.000	4.091	AO	3,203	18,900	04/01/2017	10/30/2031
743315-AQ-6	PROGRESSIVE CORP			1	1.F FE	19,883,352	76.892	16,304,150	21,204,000	20,054,414		25,124			3.700	4.094	JJ	337,792	703,000	12/19/2024	01/26/2045
743315-AS-2	PROGRESSIVE CORP	O		1,2	1.F FE	14,076,860	80.518	10,869,873	13,500,000	13,984,298		(14,091)			4.125	3.879	AO	117,563	556,875	11/01/2018	04/15/2047
743315-AS-2	PROGRESSIVE CORP			1,2	1.F FE	6,351,928	80.518	5,796,461	7,199,000	6,352,603		675			4.125	5.006	AO	62,691		12/19/2024	04/15/2047
743315-BA-0	PROGRESSIVE CORP			1,2	1.F FE	1,994,940	73.882	1,477,630	2,000,000	1,995,225		100			3.700	3.714	MS	21,789	74,000	03/02/2022	03/15/2052
74340X-CK-5	PROLOGIS LP			1,2	1.G FE	672,784	93.285	652,994	700,000	673,041		257			5.250	5.517	MS	10,821	23,479	07/18/2024	03/15/2054
743674-AY-9	PROTECTIVE LIFE CORP	O		1	1.G FE	13,904,530	121.551	12,155,115	10,000,000	13,153,165		(137,399)			8.450	5.339	AO	178,389	845,000	09/27/2018	10/15/2039
743862-AA-2	UNUM GROUP	O		1	2.B FE	3,552,975	105.418	3,162,525	3,000,000	3,215,334		(60,947)			7.250	4.804	MS	64,042	217,500	09/27/2018	03/15/2028
744320-AY-8	PRUDENTIAL FINANCIAL INC.	O		1,2	1.G FE	435,660	76.214	381,070	500,000	443,095		1,355			3.905	4.723	JD	1,302	19,525	11/01/2018	12/07/2047
74432Q-AC-9	PRUDENTIAL FINANCIAL INC.	O			1.G FE	3,533,376	104.193	3,125,780	3,000,000	3,324,368		(30,958)			5.750	4.228	JJ	79,542	172,500	04/01/2017	07/15/2033
74432Q-BU-8	PRUDENTIAL FINANCIAL INC.			1	1.G FE	12,061,230	99.165	9,916,505	10,000,000	11,632,562		(64,075)			5.800	4.417	MN	72,500	580,000	04/01/2017	11/16/2041
74432Q-CA-1	PRUDENTIAL FINANCIAL INC.	O		1	1.G FE	12,061,940	87.376	9,611,323	11,000,000	11,869,884		(29,273)			4.600	4.009	MN	64,656	506,000	07/12/2017	05/15/2044
74432Q-CA-1	PRUDENTIAL FINANCIAL INC.			1	1.G FE	4,386,160	87.376	3,495,027	4,000,000	4,316,451		(10,649)			4.600	4.009	MN	23,511	184,000	07/12/2017	05/15/2044
74432Q-CF-0	PRUDENTIAL FINANCIAL INC.			1,2	1.G FE	4,085,291	72.363	3,859,124	5,333,000	4,113,331		21,103			3.700	5.330	MS	59,196	197,321	08/30/2023	03/13/2051
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO	O		1	1.F FE	6,616,230	108.088	5,404,404	5,000,000	6,185,963		(63,677)			6.500	4.192	FA	135,417	325,000	04/01/2017	08/01/2038
744448-CE-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	662,596	87.030	609,208	700,000	662,646		51			4.750	5.234	FA	12,561		12/19/2024	08/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1.2	1.E FE	249,318	78.003	195,008	250,000	249,414		15			4.100	4.116	JD	456	10,250	06/14/2018	06/15/2048
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO			1.2	1.E FE	7,441,650	92.888	7,275,914	7,833,000	7,448,068		5,417			5.250	5.586	AO	102,808	152,250	12/19/2024	04/01/2053
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C		2.C FE	564,642	103.827	553,397	533,000	564,419		(224)			6.530	4.840	MN	4,447		12/19/2024	11/15/2028
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		C		2.C FE	4,484,819	103.904	4,215,393	4,057,000	4,484,590		(228)			6.757	5.926	MN	35,028		12/19/2024	11/15/2048
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1.2	1.E FE	392,499	72.707	363,535	500,000	392,566		67			3.600	5.154	JJ	9,000		12/19/2024	07/01/2049
744482-BP-4	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1.2	1.E FE	2,036,200	92.734	1,876,013	2,023,000	2,036,227		27			5.150	5.105	JJ	48,041		12/19/2024	01/15/2053
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	O		1	2.A FE	25,644,780	106.718	21,343,569	20,000,000	24,100,721		(230,921)			6.625	4.508	MN	169,306	1,325,000	04/01/2017	11/15/2037
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO	O		1	1.F FE	60,658	101.886	50,943	50,000	57,438		(476)			5.700	4.109	JD	238	2,850	04/01/2017	12/01/2036
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE	2,270,959	81.429	2,117,160	2,600,000	2,271,335		375			3.950	5.053	MN	17,117		12/19/2024	05/01/2042
74456Q-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE	1,186,572	77.898	1,107,708	1,422,000	1,186,838		266			3.650	5.079	MS	17,301		12/19/2024	09/01/2042
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	C		1.2	1.F FE	1,505,245	76.599	1,148,991	1,500,000	1,504,628		(117)			3.850	3.830	MN	9,625	57,750	05/07/2019	05/01/2049
74531E-AC-6	PUGET SOUND ENERGY INC	O		1	1.F FE	921,868	106.223	796,673	750,000	828,041		(16,709)			7.000	4.260	AO	11,083	52,500	09/27/2018	03/09/2029
745332-CC-8	PUGET SOUND ENERGY INC			1	1.F FE	990,214	98.547	947,034	961,000	990,198		(16)			5.764	5.471	JJ	25,542		12/19/2024	07/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1.2	1.F FE	12,305,070	98.175	9,817,510	10,000,000	11,772,862		(78,632)			5.638	4.101	AO	119,024	563,800	04/01/2017	04/15/2041
745332-CJ-3	PUGET SOUND ENERGY INC			1.2	1.F FE	704,040	66.731	667,309	1,000,000	709,485		5,445			3.250	5.392	MS	9,569	32,500	01/10/2024	09/15/2049
745332-CL-8	PUGET SOUND ENERGY INC			1.2	1.F FE	2,396,837	95.228	2,592,106	2,722,000	2,401,708		3,959			5.448	6.347	JD	12,358	148,295	10/24/2023	06/01/2053
747262-AM-5	QVC INC	O		1	4.B FE	9,350,551	55.321	5,704,166	10,311,000	9,472,706		23,020			5.950	6.731	MS	180,643	613,505	09/27/2018	03/15/2043
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	10,341,031	99.892	10,238,899	10,250,000	10,257,430		(19,874)			5.875	5.645	MN	81,964	602,188	05/12/2020	12/29/2049
74728G-AE-0	QBE INSURANCE GROUP LTD	C	C	2	2.C FE	253,438	99.892	249,729	250,000	250,281		(750)			5.875	5.516	MN	1,999	14,688	05/07/2020	12/29/2049
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.A FE	5,376,907	109.173	5,458,627	5,000,000	5,255,120		(13,049)			6.950	6.352	JJ	173,750	347,500	04/07/2011	07/01/2037
74834L-AN-0	QUEST DIAGNOSTICS INC	O		1	2.A FE	17,750,050	109.173	16,485,052	15,100,000	17,142,332		(111,603)			6.950	5.444	JJ	524,725	1,049,450	09/27/2018	07/01/2037
74992*-AG-0	RXR REALTY LLC			2.5	2.B PL	5,748,240	99.755	5,985,306	6,000,000	5,968,970		54,990			6.750	7.736	AO	122,250	405,000	07/23/2020	07/17/2025
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1.2	1.G FE	152,678	72.416	162,937	225,000	153,994		1,062			3.750		AO	2,109	8,438	09/28/2023	04/01/2051
75513E-BT-7	RTX CORP			1	2.A FE	5,227,218	108.843	4,680,235	4,300,000	4,987,870		(43,470)			6.800	4.958	JJ	146,200	292,400	09/27/2018	07/01/2036
75513E-BU-4	RTX CORP				2.A FE	15,151,765	109.206	13,359,186	12,233,000	14,560,904		(107,731)			7.000	5.019	AO	180,777	735,000	12/19/2024	04/15/2038
75513E-CC-3	RTX CORP	C		1.2	2.A FE	744,413	79.820	598,647	750,000	745,595		138			4.200	4.244	JD	1,400	31,500	11/24/2014	12/15/2044
75513E-CK-5	RTX CORP			1.2	2.A FE	902,167	82.135	834,486	1,016,000	902,256		89			4.350	5.204	AO	9,330		12/19/2024	04/15/2047
75513E-CX-7	RTX CORP			1.2	2.A FE	13,031,479	108.757	12,445,032	11,443,000	13,030,738		(657)			6.400	5.432	MS	215,637	122,800	12/19/2024	03/15/2054
75574U-60-6	READY CAPITAL CORP			2	2.A PL	912,909	24.630	905,079	918,675	913,150		4,442			5.750	6.302	JAJO	8,951	52,824	03/24/2023	02/15/2026
75574U-83-8	READY CAPITAL CORP			2	2.A FE	380,016	25.220	384,731	381,375	380,023		7			9.000	9.089	MJSD	2,002		12/24/2024	12/15/2029
75574U-AB-7	READY CAPITAL CORP			1.2	2.A PL	56,283	83.730	56,099	67,000	56,295		12			5.500	10.500	JD	1,853		12/27/2024	12/30/2028
75574U-AC-5	READY CAPITAL CORP			1.2	2.A PL	153,220	99.628	162,394	163,000	160,774		6,427			6.125	10.522	AO	1,692	9,984	10/24/2023	04/30/2025
75574U-AD-3	READY CAPITAL CORP			1.2	2.A PL	3,769,338	96.408	3,687,616	3,825,000	3,793,343		10,696			7.375	7.735	JJ	118,323	282,094	09/16/2022	07/31/2027
756109-AR-5	REALTY INCOME CORP	C		1.2	1.G FE	994,990	99.060	990,597	1,000,000	999,098		478			4.125	4.178	AO	8,708	41,250	09/16/2014	10/15/2026
7591EP-AE-0	REGIONS FINANCIAL CORP	O		2.A FE	27,928,888	112.001	24,968,364	22,293,000	26,535,751		(223,403)				7.375	5.321	JD	95,906	1,644,109	09/27/2018	12/10/2037
75932T-AA-9	REIGN EXCHANGE LLC NOTES		C		1.G IF	26,125,674	75.479	20,945,423	27,750,000	26,188,286		30,638			4.920	5.335	MN	117,568	1,381,229	11/30/2022	05/30/2049
75932T-AA-9	REIGN EXCHANGE LLC NOTES	C	C		1.G IF	470,900	75.479	377,395	500,000	472,015		549			4.920	5.333	MN	2,118	24,887	10/27/2022	05/30/2049
75968N-AE-1	RENAISSANCERE HOLDINGS LTD		C	1.2	1.G FE	3,889,485	100.423	3,983,780	3,967,000	3,896,252		6,287			5.750	6.023	JD	16,474	228,103	11/30/2023	06/05/2033
760759-AF-4	REPUBLIC SERVICES INC	O		1	2.A FE	3,452,526	102.857	3,085,698	3,000,000	3,319,905		(23,917)			6.086	4.755	MS	53,760	182,580	09/27/2018	03/15/2035
761713-BB-1	REYNOLDS AMERICAN INC			1.2	2.A FE	2,994,682	95.216	2,142,353	2,250,000	2,905,735		(21,459)			5.850	3.770	FA	49,725	131,625	07/28/2020	08/15/2045
76202@-AA-2	CTL - HOME DEPOT TREXLER TOWN PA	C			1.F	379,097	102.830	389,825	379,097	379,097					6.365	6.365	MON	1,072	30,247	03/23/2010	01/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA				1.F	420,384	102.830	432,281	420,384	420,384					6.365	6.365	MON	1,189	34,416	03/23/2010	01/15/2039
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	1,643,083	107.346	1,395,492	1,300,000	1,406,033		(27,007)			7.125	4.600	JJ	42,710	92,625	02/14/2014	07/15/2028
76720A-AP-1	RIO TINTO FINANCE (USA) PLC		C	1.2	1.F FE	4,397,613	92.485	4,007,379	4,333,000	4,397,627		14			5.125	5.024	MS	69,087		12/19/2024	03/09/2053
771196-CM-2	ROCHE HOLDINGS INC			1.2	1.C FE	2,250,000	95.566	2,150,227	2,250,000	2,250,000					5.218	5.218	MS	36,852	58,703	03/04/2024	03/08/2054
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP	O		1	1.F FE	1,727,756	104.241	1,563,609	1,500,000	1,642,848		(12,913)			6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	1,727,756	104.241	1,563,609	1,500,000	1,642,913		(12,920)			6.375	5.006	MS	31,875	95,625	04/01/2017	09/01/2033
773903-AE-9	ROCKWELL AUTOMATION INC	O		1	1.G FE	6,115,265	106.162	5,308,082	5,000,000	5,849,557		(47,635)			6.250	4.501	JD	26,042	312,500	09/27/2018	12/01/2037
773903-AJ-8	ROCKWELL AUTOMATION INC			1.2	1.G FE	8,761,738	82.322	7,820,552	9,500,000	8,782,152		15,120			4.200	4.722	MS	133,000	399,000	08/30/2023	03/01/2049
77509N-AF-0	ROGERS COMMUNICATIONS INC	O		1	2.C FE	9,703,109	115.962	8,186,913	7,060,000	8,596,227		(168,782)			8.750	5.149	MN	102,958	617,750	04/01/2017	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC	O		1	2.C FE	1,314,365	113.449	1,134,493	1,000,000	1,246,130		(12,372)			7.500	4.989	FA	28,333	75,000	09/27/2018	08/15/2038
775109-BP-5	ROGERS COMMUNICATIONS INC			1.2	2.C FE	7,986,417	69.885	7,275,005	10,410,000	8,042,788		22,705			3.700	5.365	MN	49,216	203,500	12/19/2024	11/15/2049
775109-CJ-8	ROGERS COMMUNICATIONS INC			1.2	2.C FE	3,811,385	84.452	3,251,407	3,850,000	3,815,138		1,312			4.500	4.577	MS	51,013	173,250	03/07/2022	03/15/2042
775109-CK-5	ROGERS COMMUNICATIONS INC			1.2	2.C FE	8,061,422	79.943	7,441,046	9,308,000	8,062,130		708			4.550	5.504	MS	124,701		12/19/2024	03/15/2052
78009P-EH-0	NATWEST GROUP PLC	O	C	2.5	1.G FE	7,946,430	98.968	7,917,435	8,000,000	7,972,399		4,799			5.076	5.157	JJ	173,712	406,080	10/09/2018	01/27/2030
78009P-EH-0	NATWEST GROUP PLC		C	2.5	1.G FE	990,260	98.968	989,679	1,000,000	995,030		864			5.076	5.192	JJ	21,714	50,760	10/09/2018	01/27/2030
78016F-ZU-1	ROYAL BANK OF CANADA	C		1	1.E FE	249,505	103.270	258,175	250,000	249,705		93			6.000	6.046	MN	2,500	15,000	10/20/2022	11/01/2027
78081B-AM-5	ROYALTY PHARMA PLC			1.2	2.C FE	4,319,140	66.686	4,667,995	7,000,000	4,399,671		38,380			3.550	6.562	MS	82,143	248,500	10/31/2022	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC			1.2	2.C FE	7,170,700	63.473	6,347,318	10,000,000	7,278,976		46,092			3.350	5.259	MS	110,736	335,000	08/02/2022	09/02/2051
78081B-AP-8	ROYALTY PHARMA PLC	C		1.2	2.C FE	244,498	63.473	158,683	250,000	244,886		115			3.350	3.468	MS	2,768	8,375	07/19/2021	09/02/2051
78163D-20-9	RUNWAY GROWTH FINANCE CORP			2	2.A PL	440,499	24.880	440,003	442,125	440,840		372			7.500	7.622	MJSD	2,763	32,430	12/18/2024	07/28/2027
78163D-30-8	RUNWAY GROWTH FINANCE CORP			2	2.A PL	139,913	25.100	143,196	142,625	140,407		405			8.000	8.590	MJSD	951	10,470	08/15/2024	12/31/2027
78409V-AB-0	S&P GLOBAL INC	O		1	1.G FE	10,810,404	109.773	9,879,538	9,000,000	10,333,045		(72,503)			6.550	4.978	MN	75,325	589,500	04/01/2017	11/15/2037
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	4,364,680	109.773	4,390,906	4,000,000	4,341,655		(17,729)			6.550	5.609	MN	33,478	262,000	08/30/2023	11/15/2037
78409V-BL-7	S&P GLOBAL INC			1.2	1.G FE	1,475,970	74.624	1,119,362	1,500,000	1,477,230		474			3.700	4.257	MS	18,500	55,500	03/04/2022	03/01/2052
785592-A*-7	SABINE PASS LIQUEFACTION				2.A FE	3,250,000	94.646	3,075,998	3,250,000	3,250,000					5.000	4.999	MS	47,847	162,500	02/24/2017	09/15/2037
78590A-40-6	SACHEM CAPITAL CORP			2	2.A PL	286,596	24.573	298,802	304,000	299,451		5,615			7.750	9.860	MJSD	65	29,450	12/18/2020	09/30/2025
785931-AB-2	SAFEHOLD GL HOLDINGS LLC			1.2	1.G FE	2,470,708	97.575	2,439,375	2,500,000	2,471,078		370			5.650	5.802	JJ	18,441		11/13/2024	01/15/2035
78646U-AA-7	SAFEHOLD GL HOLDINGS LLC	C		1.2	1.G FE	248,824	85.381	213,452	250,000	249,215		109			2.800	2.854	JD	311	7,000	04/28/2021	06/15/2031
792860-AK-4	TRAVELERS COMPANIES INC	O		1	1.F FE	13,563,290	111.408	11,140,764	10,000,000	12,445,921		(164,605)			6.750	4.061	JD	20,625	675,000	04/01/2017	06/20/2036
79466L-AM-6	SALESFORCE INC			1.2	1.E FE	3,893,340	61.626	3,389,454	5,500,000	3,908,400		15,006			3.050	4.699	JJ	77,351	167,750	01/08/2024	07/15/2061
79466L-AM-6	SALESFORCE INC	C		1.2	1.E FE	249,195	61.626	154,066	250,000	249,233		11			3.050	3.064	JJ	3,516	7,625	06/29/2021	07/15/2061
79588T-AA-8	SAMMONS FINANCIAL GROUP INC	O		1	2.A FE	29,195,410	95.740	23,820,052	24,880,000	28,597,165		(110,112)			7.000	5.689	AO	367,671	1,741,600	09/27/2018	10/15/2043
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE	4,000,000	95.740	3,829,590	4,000,000	4,000,000					7.000	7.000	AO	59,111	280,000	10/22/2013	10/15/2043
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	C		1.2	2.A FE	249,430	85.929	214,823	250,000	249,620		54			3.350	3.377	AO	1,745	8,375	04/13/2021	04/16/2031
79588T-AE-0	SAMMONS FINANCIAL GROUP INC			1.2	2.A FE	17,982,900	91.478	16,465,955	18,000,000	17,986,808		1,490			4.750	4.762	AO	197,125	855,000	04/05/2022	04/08/2032
79588T-AF-7	SAMMONS FINANCIAL GROUP INC			1.2	2.A FE	2,503,400	104.496	2,612,390	2,500,000	2,503,413		13			6.875	6.856	AO	36,285	94,054	04/02/2024	04/15/2034
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	4,180,114	103.879	3,392,692	3,266,000	3,948,244		(34,232)			6.000	4.070	JD	16,330	195,960	04/01/2017	06/01/2039
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO			1.2	1.F FE	4,872,878	94.095	4,461,061	4,741,000	4,872,855		(22)			5.350	5.160	AO	63,411		12/19/2024	04/01/2053
800363-AB-9	SANDY SPRING BANCORP INC	C		2.5	2.B FE	1,015,000	97.079	985,350	1,015,000	1,015,000					7.405	7.404	FMAN	9,813	43,138	10/29/2019	11/15/2029
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	O	C		2.B FE	2,123,960	83.343	1,737,701	2,085,050	2,118,617		(858)			5.625	5.494	MS	34,533	117,281	04/01/2017	09/15/2045
80349A-80-2	SARATOGA INVESTMENT CORP			2	2.A PL	1,016,667	25.090	1,042,791	1,039,050	1,021,646		6,592			6.000	6.752	FMAN	5,368	62,389	03/17/2023	04/30/2027
80349A-86-9	SARATOGA INVESTMENT CORP			2	2.A PL	886,568	25.490	886,568	869,525	858,163		2,805			8.500	8.925	FMAN	6,364		04/12/2023	04/15/2028
80349A-87-7	SARATOGA INVESTMENT CORP			2	2.A PL	1,032,290	25.300	1,065,986	1,053,350	1,039,474		3,816			8.125	8.589	FMAN	7,370	85,585	03/21/2023	12/31/2027
80349A-AF-6	SARATOGA INVESTMENT CORP			1.2	2.A PL	1,226,565	94.050	1,161,521	1,235,000	1,231,021		1,450			4.350	4.486	FA	18,355	53,723	01/13/2022	02/28/2027
80414L-2E-4	SAUDI ARABIAN OIL CO	C	C		1.E FE	668,250	85.526	577,302	675,000	669,631		267			4.250	4.325	AO	5,977	28,688	04/10/2019	04/16/2039
80529E-AA-1	SAVINGS BK LIFE INS CO MASS				2.B FE	9,045,450	82.750	7,447,492	9,000,000	9,043,344		409			6.500	6.460	FA	243,750	585,000	09/27/2018	08/01/2039
806605-AH-4	MERCK & CO INC	O		1	1.E FE	8,041,944	110.773	6,646,404	6,000,000	7,457,691		(86,232)			6.550	4.080	MS	115,717	393,000	04/01/2017	09/15/2037
808513-CH-6	CHARLES SCHWAB CORP			1,2,5	1.F FE	3,941,350	104.992	4,116,747	3,921,000	3,940,039		(1,342)			6.136	6.063	FA	84,876	240,593	11/30/2023	08/24/2034
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	O		1	1.G FE	8,722,263	84.286	7,375,016	8,750,000	8,725,693		557			4.800	4.820	AO	88,667	420,000	04/02/2018	04/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
816300-AH-0	SELECTIVE INSURANCE GROUP INC.			1,2	2.B FE	11,384,540	90.981	10,462,819	11,500,000	11,395,256		2,047			5.375	5.443	MS	206,042	618,125	03/05/2019	03/01/2049
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	500,000	61.245	306,226	500,000	500,000					2.680	2.680	FA	5,583	13,400	09/17/2020	08/01/2050
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	15,129,315	108.838	14,693,141	13,500,000	15,033,688		(73,224)			6.375	5.219	JD	38,250	860,625	08/30/2023	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	O	C	1	1.D FE	12,263,664	99.762	10,474,972	10,500,000	11,850,065		(61,584)			5.500	4.338	MS	154,000	577,500	04/01/2017	03/25/2040
822905-AC-9	SHELL FINANCE US INC.	C		1	1.D FE	100,320	91.667	91,667	100,000	100,212		(13)			4.125	4.100	MN	573	4,125	11/17/2016	05/11/2035
822905-AE-5	SHELL FINANCE US INC.			1	1.D FE	8,881,688	78.236	6,845,635	8,750,000	8,861,127		(3,029)			4.000	3.912	MN	49,583	350,000	08/25/2017	05/10/2046
822905-AG-0	SHELL FINANCE US INC.	C		1,2	1.D FE	268,585	67.376	168,440	250,000	266,709		(458)			3.250	2.871	AO	1,918	8,125	09/10/2020	04/06/2050
824348-AX-4	SHERWIN-WILLIAMS CO.			1,2	2.B FE	2,738,559	84.074	2,522,212	3,000,000	2,738,755		196			4.500	5.160	JD	11,250		12/19/2024	06/01/2047
824348-BM-7	SHERWIN-WILLIAMS CO.			1,2	2.B FE	6,195,547	66.151	5,581,141	8,437,000	6,196,884		1,337			3.300	5.195	MN	35,576		12/19/2024	05/15/2050
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	9,214,633	86.886	8,688,635	10,000,000	9,243,126		20,994			4.400	4.996	MN	41,556	440,000	08/30/2023	05/27/2045
832248-BB-3	SMITHFIELD FOODS INC.			1,2	2.C FE	2,011,396	97.816	1,956,322	2,000,000	2,005,447		(1,165)			5.200	5.126	AO	26,000	104,000	03/28/2019	04/01/2029
832248-BC-1	SMITHFIELD FOODS INC.			1,2	2.C FE	1,107,635	86.398	1,166,370	1,350,000	1,128,731		21,096			3.000	6.439	AO	8,550	21,750	04/26/2024	10/15/2030
832696-AP-3	J M SMUCKER CO			1	2.B FE	1,102,549	82.282	1,014,537	1,233,000	1,102,672		124			4.375	5.228	MS	15,883		12/20/2024	03/15/2045
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	2,341,448	107.270	2,520,843	2,350,000	2,341,711		187			6.500	6.527	MN	19,518	161,236	12/04/2023	11/15/2053
83367T-BT-5	SOCIETE GENERALE SA	O	C		2.C FE	1,034,663	86.195	849,017	985,000	1,027,609		(1,098)			5.625	5.281	MN	5,695	55,406	04/01/2017	11/24/2045
83368R-AM-4	SOCIETE GENERALE SA	O	C		2.B FE	15,958,400	97.835	15,653,578	16,000,000	15,982,291		4,288			4.750	4.783	MS	225,889	760,000	09/10/2018	09/14/2028
83368R-AM-4	SOCIETE GENERALE SA		C		2.B FE	5,984,400	97.835	5,870,092	6,000,000	5,993,455		1,585			4.750	4.783	MS	84,708	285,000	09/10/2018	09/14/2028
83368R-BJ-0	SOCIETE GENERALE SA		C	2,5	2.B FE	500,000	84.525	422,623	500,000	500,000					3.337	3.337	JJ	7,416	16,685	01/11/2022	01/21/2033
83370R-AC-2	SOCIETE GENERALE SA		C	2	3.B FE	2,152,500	103.949	2,078,972	2,000,000	2,098,194		(29,463)			9.375	7.451	MN	20,313	187,500	01/31/2023	12/29/2049
83371G-AA-9	SOCIETE GENERALE SA		C	2	3.B FE	400,000	106.611	426,446	400,000	400,000					10.000	9.998	MN	5,222	40,000	11/07/2023	12/29/2049
83416W-AA-1	SOLAR STAR FUNDING LLC	O		1	2.B FE	6,406,394	99.643	6,260,499	6,282,934	6,365,456		(7,002)			5.375	5.111	JD	938	506,562	09/27/2018	06/30/2035
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC.	O		1	1.F FE	6,621,615	97.137	6,313,933	6,500,000	6,586,705		(6,392)			5.250	5.080	MS	113,750	341,250	09/27/2018	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC.	O		1	1.F FE	409,703	104.226	364,792	350,000	393,881		(2,384)			6.050	4.749	JJ	9,764	21,175	04/01/2017	01/15/2038
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC.			1	1.F FE	2,581,665	104.226	2,431,600	2,333,000	2,581,309		(356)			6.050	4.933	JJ	65,084		12/19/2024	01/15/2038
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	1,731,807	102.384	1,620,740	1,583,000	1,731,597		(210)			5.950	4.965	FA	39,245		12/19/2024	02/01/2038
842400-GT-4	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	389,486	71.428	357,138	500,000	389,554		68			3.650	5.243	FA	7,604		12/19/2024	02/01/2050
842400-HV-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	5,685,277	97.260	5,240,375	5,388,000	5,685,206		(71)			5.700	5.317	MS	102,372		12/19/2024	03/01/2053
842400-HX-4	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	1,445,621	99.457	1,325,766	1,333,000	1,445,572		(49)			5.875	5.297	JD	6,526		12/19/2024	12/01/2053
84250Q-AT-0	GOLDEN STATE WATER CO	O			1.E FE	13,502,771	101.047	11,620,403	11,500,000	12,315,669		(178,264)			6.590	4.656	JD	63,154	757,850	04/01/2017	01/25/2029
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE	2,577,750	113.872	2,391,317	2,100,000	2,447,902		(23,802)			7.500	5.420	JJ	67,375	157,500	09/27/2018	07/27/2035
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC	O		1	2.A FE	3,568,749	109.781	3,293,432	3,000,000	3,326,546		(44,182)			7.350	5.248	FA	83,300	220,500	09/27/2018	02/15/2031
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	2,207,530	83.288	2,061,382	2,475,000	2,207,744		214			4.800	5.660	MS	34,980		12/19/2024	03/15/2047
845011-AD-7	SOUTHWEST GAS CORP			1,2	2.A FE	2,793,110	63.152	2,526,070	4,000,000	2,841,951		19,795			3.180	5.200	FA	48,053	127,200	06/22/2022	08/15/2051
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE	1,290,080	102.896	1,219,317	1,185,000	1,289,957		(123)			6.200	5.341	MS	21,633		12/19/2024	03/15/2040
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE	2,746,313	64.766	1,781,077	2,750,000	2,746,694		83			3.150	3.157	MN	14,438	86,625	03/03/2021	05/01/2050
85238@-AA-1	STADCO LA LLC				2.C PL	17,000,000	67.471	11,470,138	17,000,000	17,000,000					3.750	3.750	FMAN	81,458	637,500	07/14/2021	05/15/2056
85253#-AH-4	STAG INDL OPER PARTNERSHIP SR GTD NT SER	O			2.B FE	7,750,000	94.954	7,358,966	7,750,000	7,750,000					4.270	4.270	JD	16,546	330,925	03/14/2018	06/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
853250-AA-6	STANDARD CHARTERED BANK	O	C		2.B FE	7,649,520	111.850	6,710,975	6,000,000	6,896,517		(115,054)			8.000	5.227	MN	41,333	480,000	04/01/2017	05/30/2031
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	8,500,000	96.004	8,160,332	8,500,000	8,500,000					4.305	4.306	MN	40,658	365,925	05/16/2019	05/21/2030
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	1,079,440	85.287	852,871	1,000,000	1,065,161		(2,695)			4.013	3.508	MN	6,688	40,130	03/26/2019	05/01/2042
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	2.A FE	3,282,838	57.480	3,065,390	5,333,000	3,305,646		22,808			2.750	5.530	MN	18,740	96,250	12/19/2024	11/15/2050
855244-AU-3	STARBUCKS CORP	C		1,2	2.A FE	643,865	81.911	528,324	645,000	643,944		23			4.450	4.461	FA	10,843	28,703	05/02/2019	08/15/2049
858155-AE-4	STEELCASE INC			1,2	3.C FE	14,235,923	95.975	13,749,366	14,326,000	14,283,924		9,080			5.125	5.206	JJ	332,433	734,208	02/04/2019	01/18/2029
858568-AB-4	STELLUS CAPITAL INVESTMENT CORP			1,2	2.C FE	226,443	96.526	246,142	255,000	243,880		8,162			4.875	8.658	MS	3,142	12,431	09/29/2022	03/30/2026
860630-60-7	STIFEL FINANCIAL CORP	O		2	2.B FE	4,864,020	20.450	4,090,000	5,000,000	4,833,790		3,596			5.200	5.456	JAJO	54,889	260,000	09/27/2018	10/15/2047
86171#AA-6	STONE POINT CAPITAL LLC				1.F PL	18,500,000	74.687	13,817,132	18,500,000	18,500,000					3.200	3.200	FA	205,556	592,000	02/26/2021	02/26/2036
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	D		1.G FE	1,000,000	97.084	970,841	1,000,000	1,000,000					3.010	3.010	AO	6,020	30,100	10/11/2016	10/19/2026
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	500,000	73.475	367,376	500,000	500,000					3.050	3.050	JJ	7,074	15,250	01/05/2022	01/14/2042
86668@-AA-8	SCA 2019-1 A				1.G PL	262,810	96.537	253,709	262,810	262,811		-			4.180	4.179	JD	488	11,002	11/19/2019	12/15/2027
86722T-AB-8	SUNCOR ENERGY INC	O		1	2.A FE	3,825,420	108.293	3,248,776	3,000,000	3,653,507		(31,007)			6.850	4.746	JD	17,125	205,500	09/27/2018	06/01/2039
86722T-AB-8	SUNCOR ENERGY INC			1	2.A FE	850,833	108.293	812,194	750,000	850,694		(138)			6.850	5.489	JD	4,281		12/19/2024	06/01/2039
86887Q-20-8	SURO CAPITAL CORP			2	3.C PL	4,855,415	24.500	4,860,751	4,959,950	4,913,500		20,562			6.000	6.504	MJSD	827	372,067	02/03/2022	12/30/2026
87089H-AB-9	SWISS RE TREASURY (US) CORP	O		1	1.E FE	3,059,799	84.422	2,525,903	2,992,000	3,046,672		(2,032)			4.250	4.105	JD	8,831	127,160	07/31/2017	12/06/2042
87089H-AB-9	SWISS RE TREASURY (US) CORP			1	1.E FE	2,224,286	84.422	1,836,176	2,175,000	2,214,832		(1,480)			4.250	4.105	JD	6,419	92,438	07/31/2017	12/06/2042
87162W-AL-4	TD SYNnex CORP			1,2	2.C FE	2,501,838	102.622	2,565,545	2,500,000	2,501,832		(6)			6.100	6.089	AO	33,465	76,250	07/23/2024	04/12/2034
871829-AJ-6	SYSco CORP			1	2.B FE	4,484,316	100.597	4,023,881	4,000,000	4,327,174		(23,469)			5.375	4.409	MS	59,722	215,000	04/01/2017	09/21/2035
871829-BH-9	SYSco CORP			1,2	2.B FE	1,471,392	81.643	1,360,175	1,666,000	1,471,539		147			4.450	5.332	MS	21,829		12/19/2024	03/15/2048
871829-BL-0	SYSco CORP	C		1,2	2.B FE	249,480	104.158	260,395	250,000	249,689		49			5.950	5.978	AO	3,719	14,875	03/30/2020	04/01/2030
871829-BM-8	SYSco CORP	C		1,2	2.B FE	249,505	107.855	269,636	250,000	249,571		16			6.600	6.618	AO	4,125	16,500	03/30/2020	04/01/2040
871829-BM-8	SYSco CORP			1,2	2.B FE	4,990,100	107.855	5,392,723	5,000,000	4,991,429		319			6.600	6.618	AO	82,500	330,000	03/30/2020	04/01/2040
871829-BN-6	SYSco CORP			1,2	2.B FE	2,505,580	109.615	1,918,259	1,750,000	2,439,289		(15,956)			6.600	4.062	AO	28,875	115,500	07/09/2020	04/01/2050
871829-BR-7	SYSco CORP			1,2	2.B FE	7,370,729	64.440	6,839,031	10,613,000	7,372,409		1,681			3.150	5.289	JD	15,787		12/19/2024	12/14/2051
87264A-AZ-8	T-MOBILE USA INC			1,2	2.B FE	2,886,809	81.993	2,663,951	3,249,000	2,887,040		231			4.500	5.305	AO	30,866		12/19/2024	04/15/2050
87264A-BN-4	T-MOBILE USA INC			1,2	2.B FE	9,820,860	65.954	9,233,570	14,000,000	9,913,954		70,298			3.300	5.397	FA	174,533	462,000	08/30/2023	02/15/2051
87264A-BY-0	T-MOBILE USA INC			1,2	2.B FE	11,738,945	65.993	11,053,868	16,750,000	11,797,446		43,445			3.600	5.495	MN	77,050	603,000	08/30/2023	11/15/2060
87264A-CT-0	T-MOBILE USA INC	C		1,2	2.B FE	248,555	66.707	166,768	250,000	248,673		28			3.400	3.430	AO	1,794	8,500	12/01/2021	10/15/2052
87264A-CT-0	T-MOBILE USA INC			1,2	2.B FE	1,244,079	66.707	1,134,024	1,700,000	1,244,311		232			3.400	5.242	AO	12,202		12/19/2024	10/15/2052
87264A-CW-3	T-MOBILE USA INC			1,2	2.B FE	7,693,397	96.762	7,257,165	7,500,000	7,693,369		112			5.650	5.466	JJ	195,396	197,750	12/19/2024	01/15/2053
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI			2	1.D PL	68,041,395	73.220	49,819,910	68,041,395	68,041,395					4.000	4.000	MN	423,369	2,721,150	02/10/2022	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL			2	1.D PL	6,057,615	73.240	4,436,597	6,057,615	6,057,615					4.000	4.000	MN	37,692	242,249	01/24/2022	11/05/2057
87305Q-CB-5	TTX CO	O		1	1.F FE	11,845,070	98.068	9,806,768	10,000,000	11,494,755		(62,912)			5.875	4.545	JD	48,958	587,500	09/27/2018	12/01/2040
87305Q-CJ-8	TTX CO	O		1,2	1.F FE	9,115,460	79.915	7,991,528	10,000,000	9,265,410		22,249			3.900	4.457	FA	162,500	390,000	04/01/2017	02/01/2045
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	4,949,128	96.517	4,557,534	4,722,000	4,949,126		(2)			5.650	5.323	JJ	130,432		12/19/2024	07/05/2054
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	7,240,957	96.174	6,635,995	6,900,000	7,241,028		71			5.800	5.491	JJ	195,653		12/19/2024	07/05/2064
875127-AV-4	TAMPA ELECTRIC CO	O		1	1.G FE	504,471	105.940	423,760	400,000	472,425		(4,791)			6.550	4.498	MN	3,348	26,200	04/01/2017	05/15/2036
875127-BE-1	TAMPA ELECTRIC CO			1,2	1.G FE	2,194,380	80.602	2,033,580	2,523,000	2,194,600		220			4.300	5.274	JD	4,822		12/19/2024	06/15/2048
875127-BF-8	TAMPA ELECTRIC CO			1,2	1.G FE	1,976,443	82.361	1,804,531	2,191,000	1,976,579		136			4.450	5.159	JD	4,333		12/19/2024	06/15/2049
87612B-BL-5	TARGA RESOURCES PARTNERS LP			1,2	2.B FE	819,070	100.720	830,939	825,000	821,003		1,410			6.500	6.711	JJ	24,727	53,625	08/30/2023	07/15/2027
87612E-AF-3	TARGET CORP	C		1	1.F FE	1,305,142	109.635	1,096,353	1,000,000	1,161,900		(21,153)			7.000	4.147	JJ	32,278	70,000	04/01/2017	07/15/2031
87612E-BA-3	TARGET CORP	O		1	1.F FE	5,102,450	83.599	4,179,943	5,000,000	5,081,438		(3,204)			4.000	3.871	JJ	100,000	200,000	07/20/2017	07/01/2042
87612E-BA-3	TARGET CORP			1	1.F FE	10,069,776	83.599	8,443,485	10,100,000	10,075,505		925			4.000	4.019	JJ	202,000	404,000	03/26/2020	07/01/2042
87612E-BG-0	TARGET CORP	O		1,2	1.F FE	23,902,320	77.770	18,664,685	24,000,000	23,917,150		2,207			3.900	3.923	MN	119,600	936,000	10/16/2017	11/15/2047
87612E-BG-0	TARGET CORP			1,2	1.F FE	796,744	77.770	622,156	800,000	797,261		73			3.900	3.923	MN	3,987	31,200	10/16/2017	11/15/2047
87612E-BR-6	TARGET CORP			1,2	1.F FE	1,564,422	89.252	1,695,783	1,900,000	1,569,745		4,415			4.800	6.102	JJ	42,053	91,200	10/24/2023	01/15/2053

SCHEDULE D - PART 1

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

E10.56

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612G-AD-3	TARGA RESOURCES CORP.			1,2	2.B FE	7,416,994	104.218	6,964,861	6,683,000	7,416,793		(201)			6.500	5.705	FA	164,105		12/19/2024	02/15/2053
87927V-AF-5	TELECOM ITALIA CAPITAL SA	O	C	1	3.C FE	6,500,000	99.206	6,448,368	6,500,000	6,500,000					6.375	6.374	MN	52,948	414,375	09/27/2018	11/15/2033
87938W-AC-7	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	15,077,925	109.910	13,738,693	12,500,000	14,422,406		(119,692)			7.045	5.243	JD	26,908	880,625	09/27/2018	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,297,970	88.585	6,821,067	7,700,000	7,298,349		379			5.213	5.627	MS	125,995		12/19/2024	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU	O	C	1	2.C FE	3,500,000	88.787	3,107,535	3,500,000	3,500,000					4.665	4.665	MS	52,157	163,275	02/27/2018	03/06/2038
87938W-AW-3	TELEFONICA EMISIONES SAU		C	1	2.C FE	3,058,540	84.733	2,879,223	3,398,000	3,058,800		260			4.895	5.674	MS	53,134		12/19/2024	03/06/2048
87938W-AX-1	TELEFONICA EMISIONES SAU	C	C	1,2	2.C FE	500,000	92.092	460,460	500,000	500,000					5.520	5.520	MS	9,200	27,600	02/26/2019	03/01/2049
88104K-10-5	TERRA PROPERTY TRUST INC			2	4.B PL	9,450,304	15.200	5,849,713	9,621,175	9,558,782		38,532			6.000	6.459	MJSD	1,604	721,588	12/10/2021	06/30/2026
882484-AA-6	TEXAS HEALTH RESOURCES			1	1.C FE	3,077,337	81.697	2,753,190	3,370,000	3,077,482		145			4.330	4.885	MN	18,645		12/19/2024	11/15/2055
883556-BG-6	THERMO FISHER SCIENTIFIC INC	O		1,2	1.G FE	11,347,480	95.487	9,548,653	10,000,000	11,097,113		(37,412)			5.300	4.428	FA	220,833	530,000	04/01/2017	02/01/2044
884903-AY-1	THOMSON REUTERS CORP	O		1	2.A FE	21,191,845	100.194	20,521,811	20,482,000	20,997,480		(35,602)			5.500	5.189	FA	425,570	1,126,510	09/27/2018	08/15/2035
88579Y-AZ-4	3M CO			1,2	1.G FE	2,491,019	72.706	2,495,995	3,433,000	2,511,914		19,418			3.625	5.753	AO	26,272	124,446	11/30/2023	10/15/2047
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC	O			2.C FE	16,534,906	112.491	13,939,817	12,392,000	14,994,315		(235,732)			8.375	5.287	JJ	478,555	1,037,830	04/01/2017	07/15/2033
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	10,151,514	112.491	8,558,274	7,608,000	9,206,227		(144,783)			8.375	5.286	JJ	293,806	637,170	04/01/2017	07/15/2033
88732J-AN-8	TIME WARNER CABLE LLC			1	2.C FE	1,408,663	101.733	1,356,095	1,333,000	1,408,609		(55)			7.300	6.657	JJ	48,655		12/19/2024	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC	O		1	2.C FE	2,310,198	98.009	1,960,174	2,000,000	2,241,159		(10,675)			6.750	5.528	JD	6,000	135,000	04/01/2017	06/15/2039
891092-AE-8	TORO CO	O		1	2.A FE	7,961,667	106.952	7,486,656	7,000,000	7,737,664		(41,121)			6.625	5.441	MN	77,292	463,750	09/27/2018	05/01/2037
89117F-8Z-5	TORONTO-DOMINION BANK			2	2.B FE	4,097,850	104.232	4,169,281	4,000,000	4,062,666		(19,340)			8.125	7.501	JAJO	55,069	325,000	07/05/2023	10/31/2082
891490-AS-3	CONOCOPHILLIPS CO				1.F FE	13,840,490	116.678	11,667,767	10,000,000	13,330,579		(78,406)			7.900	5.315	JJ	395,000	790,000	04/01/2017	01/01/2047
893526-DF-7	TRANSCANADA PIPELINES LTD	O		1	2.B FE	1,097,140	99.494	994,939	1,000,000	1,066,064		(5,596)			5.600	4.710	MS	14,156	56,000	09/27/2018	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LTD	O		1	2.B FE	11,443,960	101.607	10,160,731	10,000,000	11,171,612		(49,503)			6.100	5.001	JD	50,833	610,000	09/27/2018	06/01/2040
89352H-AD-1	TRANSCANADA PIPELINES LTD	O		1	2.B FE	7,880,396	103.021	6,953,923	6,750,000	7,615,026		(47,961)			6.200	4.844	AO	88,350	418,500	09/27/2018	10/15/2037
89352L-AG-5	TRANSCANADA PIPELINES LTD	O		1	2.B FE	3,746,316	108.393	3,251,801	3,000,000	3,355,919		(70,292)			7.700	4.715	JD	10,267	231,000	09/27/2018	06/15/2029
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	585,520	83.077	553,295	666,000	585,579		60			4.600	5.530	MS	9,021		12/19/2024	03/15/2048
89417E-AD-1	TRAVELERS COMPANIES INC	C		1	1.F FE	650,046	107.591	537,953	500,000	606,285		(6,448)			6.250	4.059	JD	1,389	31,250	04/01/2017	06/15/2037
89417E-AD-1	TRAVELERS COMPANIES INC	O		1	1.F FE	5,070,355	107.591	4,196,030	3,900,000	4,729,020		(50,297)			6.250	4.059	JD	10,833	243,750	04/01/2017	06/15/2037
89417E-AH-2	TRAVELERS COMPANIES INC			1	1.F FE	10,878,326	98.109	8,893,541	9,065,000	10,458,422		(61,959)			5.350	4.027	MN	80,830	484,978	04/01/2017	11/01/2040
89417E-AJ-8	TRAVELERS COMPANIES INC			1	1.F FE	1,192,818	88.350	971,852	1,100,000	1,192,730		(88)			4.600	3.955	FA	21,083		12/19/2024	08/01/2043
89417E-AK-5	TRAVELERS COMPANIES INC			1,2	1.F FE	895,560	83.380	757,087	908,000	895,580		19			4.300	4.401	FA	13,665		12/19/2024	08/25/2045
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1.F FE	416,626	76.520	384,893	503,000	416,697		70			3.750	5.074	MN	2,410		12/19/2024	05/15/2046
89417E-AM-1	TRAVELERS COMPANIES INC			1,2	1.F FE	576,243	79.054	526,498	666,000	576,311		68			4.000	5.006	MN	2,294		12/19/2024	05/30/2047
89417E-AN-9	TRAVELERS COMPANIES INC			1,2	1.F FE	691,022	80.030	640,242	800,000	691,105		84			4.050	5.053	MS	10,260		12/19/2024	03/07/2048
89417E-AP-4	TRAVELERS COMPANIES INC			1,2	1.F FE	578,004	79.759	531,195	666,000	578,068		64			4.100	5.052	MS	8,874		12/19/2024	03/04/2049
89417E-AQ-2	TRAVELERS COMPANIES INC			1,2	1.F FE	325,085	58.937	294,686	500,000	325,192		107			2.550	4.999	AO	2,267		12/19/2024	04/27/2050
89417E-AS-8	TRAVELERS COMPANIES INC			1,2	1.F FE	3,581,730	97.290	3,305,926	3,398,000	3,581,648		(82)			5.450	5.085	MN	18,519		12/19/2024	05/25/2053
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP	O		1	1.F FE	5,569,146	109.727	4,937,715	4,500,000	5,182,887		(68,659)			6.375	4.171	MS	84,469	286,875	09/27/2018	03/15/2033
89641U-AB-7	TRINITY ACQUISITION PLC	O	C	1	2.B FE	5,543,490	98.631	4,931,564	5,000,000	5,465,333		(14,336)			6.125	5.331	FA	115,694	306,250	09/27/2018	08/15/2043
896442-50-6	TRINITY CAPITAL INC				2.B PL	531,247	25.060	512,703	511,475	511,472		63			7.000	7.010	MJSD	1,591	36,832	11/03/2022	01/16/2025
896442-AE-0	TRINITY CAPITAL INC				2.B PL	14,999,799	97.376	14,999,799	15,404,000	15,326,524		88,720			6.000	6.554	MN	154,040	924,240	12/04/2020	12/11/2025
896442-AG-5	TRINITY CAPITAL INC			1,2	2.B PL	1,373,656	95.500	1,346,546	1,410,000	1,393,219		9,136			4.375	5.125	FA	23,304	61,688	09/29/2022	08/24/2026
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC CORP				2.C FE	2,906,977	98.452	2,861,990	2,906,977	2,906,977					4.500	4.484	N/A	43,605	130,814	03/01/2021	03/01/2026
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	2.C FE	498,000	84.665	423,325	500,000	498,535		178			3.250	3.296	MS	4,785	16,250	01/11/2022	03/15/2032
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC	C		1,2	2.B FE	248,190	91.352	228,379	250,000	248,611		157			4.625	4.716	AO	2,441	11,563	03/22/2022	04/15/2032
89837L-AB-1	TRUSTEES OF PRINCETON UNIVERSITY			1	1.A FE	1,733,744	104.979	1,606,181	1,530,000	1,733,444		(300)			5.700	4.426	MS	29,070		12/19/2024	03/01/2039
89837L-AF-2	TRUSTEES OF PRINCETON UNIVERSITY			1,2	1.A FE	876,045	79.684	816,758	1,025,000	876,156		110			3.840	4.899	JJ	19,680		12/19/2024	07/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
898813-AM-2	TUCSON ELECTRIC POWER CO.			1,2	1.G FE	1,603,671	88.214	1,528,753	1,733,000	1,603,806		135			5.000	5.640	MS	25,514		12/19/2024	03/15/2044
898813-AT-7	TUCSON ELECTRIC POWER CO.			1,2	1.G FE	247,870	65.336	163,339	250,000	248,030		46			3.250	3.295	MN	1,354	8,125	05/06/2021	05/01/2051
902133-AG-2	TYCO ELECTRONICS GROUP SA	O	C	1	1.G FE	23,878,566	113.924	20,506,375	18,000,000	22,462,151		(254,002)			7.125	4.542	AO	320,625	1,282,500	09/27/2018	10/01/2037
902133-AG-2	TYCO ELECTRONICS GROUP SA		C	1	1.G FE	13,265,870	113.924	11,392,431	10,000,000	12,478,995		(141,102)			7.125	4.542	AO	178,125	712,500	09/27/2018	10/01/2037
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	1,179,513	82.064	1,108,685	1,351,000	1,179,635		121			4.550	5.545	JD	4,952		12/19/2024	06/02/2047
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	12,197,435	88.736	11,692,798	13,177,000	12,206,331		8,262			5.100	5.664	MS	173,607	148,767	12/19/2024	09/28/2048
902613-AT-5	UBS GROUP AG		C	2	1.G FE	9,105,700	96.931	8,966,099	9,250,000	9,131,043		10,926			4.988	5.175	FA	187,119	461,390	08/25/2022	08/05/2033
902613-AY-4	UBS GROUP AG		C		1.G FE	11,956,025	89.577	10,525,280	11,750,000	11,924,586		(4,996)			4.875	7.861	MN	73,193	572,813	04/01/2017	05/15/2045
902613-BN-7	UBS GROUP AG		C	2	2.C FE	801,000	98.908	791,261	800,000	800,906		(94)			6.850	6.792	MS	16,897		10/30/2024	12/29/2049
903192-AA-0	UNUM GROUP	O		1	2.B FE	8,550,443	105.319	7,898,889	7,500,000	7,970,267		(105,191)			6.750	4.983	JD	22,500	506,250	09/27/2018	12/15/2028
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE	3,590,709	80.116	3,344,861	4,175,000	3,591,369		660			3.900	5.109	MS	47,943		12/19/2024	09/15/2042
907818-EN-4	UNION PACIFIC CORP	O		1,2	1.G FE	22,791,951	79.057	17,471,650	22,100,000	22,681,450		(16,881)			4.000	3.821	AO	186,622	884,000	07/11/2017	04/15/2047
907818-EN-4	UNION PACIFIC CORP			1,2	1.G FE	8,147,349	79.057	6,245,522	7,900,000	8,107,903		(6,036)			4.000	3.821	AO	66,711	316,000	07/11/2017	04/15/2047
907818-FC-7	UNION PACIFIC CORP	C		1,2	1.G FE	496,485	82.419	412,095	500,000	496,875		72			4.300	4.342	MS	7,167	21,500	02/11/2019	03/01/2049
907818-FY-9	UNION PACIFIC CORP			1,2	1.G FE	249,675	76.064	190,161	250,000	249,709		12			3.375	3.384	FA	3,211	8,438	02/09/2022	02/14/2042
90983V-AA-1	UNITED COMMUNITIES LLC	C			2.C FE	148,776	90.000	158,459	176,066	154,253		714			5.611	6.967	MS	2,909	9,879	05/14/2010	09/15/2051
	UNITED EDUCATORS INSURANCE, A RECIPROCAL				1.G FE	10,000,000	98.216	9,821,587	10,000,000	10,000,000					7.790	7.790	JD	391,664	779,000	01/31/2023	06/30/2043
911312-BQ-8	UNITED PARCEL SERVICE INC	C		1,2	1.F FE	499,665	81.523	407,616	500,000	499,702		7			4.250	4.254	MS	6,257	21,250	03/13/2019	03/15/2049
91159H-JJ-0	US BANCORP	C		1,2,5	1.G FE	250,000	102.202	255,505	250,000	250,000					5.850	5.851	AO	2,844	14,625	10/18/2022	10/21/2033
911684-88-4	UNITED STATES CELLULAR CORP			2	3.B FE	569,723	22.230	506,711	569,850	569,655		(16)			5.500	5.499	MJSD	2,612	31,342	05/28/2021	06/01/2070
913017-BT-5	RTX CORP			1	2.A FE	5,291,820	86.310	4,315,481	5,000,000	5,231,786		(8,955)			4.500	4.124	JD	18,750	225,000	04/01/2017	06/01/2042
913017-BT-5	RTX CORP	O		1	2.A FE	10,583,640	86.310	8,630,962	10,000,000	10,463,167		(17,894)			4.500	4.125	JD	37,500	450,000	04/01/2017	06/01/2042
913017-CJ-6	RTX CORP			1,2	2.A FE	2,289,834	75.492	2,115,274	2,802,000	2,290,236		402			3.750	5.153	MN	17,513		12/19/2024	11/01/2046
913017-CP-2	RTX CORP			1,2	2.A FE	1,905,086	78.526	1,757,417	2,238,000	1,905,339		253			4.050	5.180	MN	14,351		12/19/2024	05/04/2047
91324P-AR-3	UNITEDHEALTH GROUP INC	O		1	1.F FE	12,985,522	103.167	11,348,400	11,000,000	12,436,070		(98,032)			5.800	4.318	MS	187,856	638,000	09/27/2018	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC	O		1	1.F FE	14,983,656	112.966	12,539,231	11,100,000	13,968,429		(160,053)			6.875	4.280	FA	288,292	763,125	09/27/2018	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC	C		1	1.F FE	3,222,570	112.966	2,824,151	2,500,000	2,993,082		(26,401)			6.875	4.828	FA	64,931	171,875	02/14/2014	02/15/2038
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	7,339,847	112.966	6,100,167	5,400,000	6,809,102		(78,752)			6.875	4.259	FA	140,250	371,250	04/01/2017	02/15/2038
91324P-CA-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	21,389,962	80.273	17,660,074	22,000,000	21,514,933		18,205			3.950	4.126	AO	183,456	869,000	04/01/2017	10/15/2042
91324P-CX-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,115,469	80.760	1,017,578	1,260,000	1,115,591		122			4.200	5.069	JJ	24,402		12/19/2024	01/15/2047
91324P-DF-6	UNITEDHEALTH GROUP INC	O		1,2	1.F FE	14,663,248	74.354	11,004,325	14,800,000	14,683,455		3,174			3.750	3.802	AO	117,167	555,000	10/18/2017	10/15/2047
91324P-DU-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,272,945	72.678	1,150,487	1,583,000	1,273,148		203			3.700	5.105	FA	22,127		12/19/2024	08/15/2049
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,380,080	59.501	1,190,013	2,000,000	1,386,303		6,223			3.125	4.978	MN	7,986	62,500	01/08/2024	05/15/2060
91324P-ES-7	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,996,048	100.266	2,715,209	2,708,000	2,995,949		(99)			5.875	5.149	FA	60,103		12/19/2024	02/15/2053
91324P-ET-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,896,366	102.109	3,595,252	3,521,000	3,895,135		(1,207)			6.050	5.387	FA	80,474	114,950	12/19/2024	02/15/2063
91324P-FL-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	698,607	97.071	679,494	700,000	698,602		(5)			5.625	5.639	JJ	17,063		07/23/2024	07/15/2054
91324P-FM-9	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,158,948	97.166	3,783,651	3,894,000	4,158,953		5			5.750	5.334	JJ	97,026		12/19/2024	07/15/2064
91412N-BE-9	UNIVERSITY OF CHICAGO			1,2	1.C FE	1,000,000	64.022	640,215	1,000,000	1,000,000					2.547	2.547	AO	6,368	25,470	08/26/2020	04/01/2050
91412N-BG-4	UNIVERSITY OF CHICAGO			1,2	1.C FE	7,750,000	70.909	5,495,459	7,750,000	7,750,000					3.000	3.000	AO	58,125	232,500	03/03/2021	10/01/2052
	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	529,375	79.870	399,352	500,000	511,179		(4,031)			4.008	3.113	FA	7,571	20,040	03/17/2020	08/15/2047
91529Y-AJ-5	UNUM GROUP			1	2.B FE	4,331,819	97.625	3,627,761	3,716,000	4,216,297		(17,868)			5.750	4.618	FA	80,720	175,375	12/19/2024	08/15/2042
91529Y-AJ-5	UNUM GROUP	O		1	2.B FE	10,115,296	97.625	8,249,348	8,450,000	9,794,812		(49,473)			5.750	4.439	FA	183,553	485,875	07/20/2017	08/15/2042
91529Y-AT-3	UNUM GROUP			1,2	2.B FE	9,903,688	98.825	9,403,224	9,515,000	9,903,533		(155)			6.000	5.710	JD	25,373		12/19/2024	06/15/2054
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	347,238	112.237	280,592	250,000	321,710		(8,667)			7.500	3.075	AO	3,958	18,750	12/15/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,197,340	104.894	1,835,647	1,750,000	2,112,606		(21,417)			6.625	4.441	JD	5,153	115,938	10/05/2020	06/15/2037
91913Y-AL-4	VALERO ENERGY CORP	O		1	2.B FE	7,249,896	104.894	6,293,647	6,000,000	6,950,304		(54,259)			6.625	4.910	JD	17,667	397,500	09/27/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2.B FE	475,878	140.427	388,981	277,000	438,036		(7,771)			10.500	4.805	MS	8,564	29,085	08/02/2019	03/15/2039
91913Y-AT-7	VALERO ENERGY CORP			1	2.B FE	6,293,382	87.776	5,908,207	6,731,000	6,293,822		440			4.900	5.433	MS	97,113		12/19/2024	03/15/2045
91913Y-BD-1	VALERO ENERGY CORP			1,2	2.B FE	8,971,261	67.414	8,359,315	12,400,000	9,073,006		50,632			3.650	5.570	JD	37,717	452,600	10/24/2023	12/01/2051
91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE	17,205,792	71.283	13,900,254	19,500,000	17,276,491		32,250			4.000	4.710	JD	65,000	780,000	10/31/2022	06/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92259R-AA-3	VELOCITY COMMERCIAL CAPITAL LLC			1.2	2.B PL	4,354,427	95.098	4,151,040	4,365,000	4,359,167		2,269			7.125	7.190	MS	91,574	311,006	10/14/2022	03/15/2027
92277G-AB-3	VENTAS REALTY LP	O		1.2	2.A FE	5,455,520	97.100	4,855,008	5,000,000	5,385,746		(12,668)			5.700	5.048	MS	72,042	285,000	09/27/2018	09/30/2043
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	1,062,918	89.843	988,272	1,100,000	1,062,966		48			4.750	5.049	MN	8,708		12/19/2024	11/01/2041
92343V-FV-1	VERIZON COMMUNICATIONS INC			1.2	2.A FE	6,487,208	57.861	5,897,237	10,192,000	6,488,310		1,102			3.000	5.263	MN	34,823		12/19/2024	11/20/2060
92343V-GB-4	VERIZON COMMUNICATIONS INC			1.2	2.A FE	14,142,291	70.665	13,401,610	18,965,000	14,243,272		75,928			3.550	5.322	MS	185,146	621,250	12/19/2024	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			1.2	2.A FE	20,883,188	67.807	16,104,159	23,750,000	20,921,070		25,478			3.700	4.327	MS	241,656	878,750	08/30/2023	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	1,441,557	102.810	1,336,530	1,300,000	1,388,729		(6,144)			5.850	5.018	MS	22,393	76,050	02/14/2014	09/15/2035
92345Y-AG-1	VERISK ANALYTICS INC			1.2	2.B FE	7,372,531	69.789	6,746,463	9,667,000	7,373,876		1,345			3.625	5.343	MN	44,777		12/19/2024	05/15/2050
925524-AH-3	PARAMOUNT GLOBAL			1	2.C FE	16,274,316	108.244	12,989,304	12,000,000	14,089,004		(324,550)			7.875	4.329	JJ	396,375	945,000	04/01/2017	07/30/2030
925524-AV-2	PARAMOUNT GLOBAL	O		1	2.C FE	6,142,154	93.306	5,375,332	5,761,000	5,995,775		(22,226)			5.500	4.901	MN	40,487	316,855	04/01/2017	05/15/2033
925524-AV-2	PARAMOUNT GLOBAL			1	2.C FE	9,850,261	93.306	8,620,499	9,239,000	9,615,871		(35,679)			5.500	4.900	MN	64,930	508,145	04/01/2017	05/15/2033
92553P-AP-7	PARAMOUNT GLOBAL	O		1	2.C FE	433,595	72.799	363,997	500,000	443,464		1,803			4.375	5.355	MS	6,441	21,875	09/27/2018	03/15/2043
92556H-AB-3	PARAMOUNT GLOBAL			1.2	2.C FE	11,764,320	93.350	11,201,973	12,000,000	11,851,755		20,423			4.950	5.191	JJ	273,900	594,000	03/27/2020	01/15/2031
92556H-AB-3	PARAMOUNT GLOBAL	C		1.2	2.C FE	245,090	93.350	233,374	250,000	246,912		425			4.950	5.191	JJ	5,706	12,375	03/27/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1.2	2.C FE	20,659,673	75.242	16,365,096	21,750,000	20,738,232		18,657			4.950	5.285	MN	125,606	1,076,625	05/12/2020	05/19/2038
92556V-AF-3	VIATRIS INC			1.2	2.C FE	1,020,920	68.132	969,523	1,423,000	1,021,123		203			4.000	6.225	JD	1,423	28,460	12/19/2024	06/22/2050
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS			2	1.F PL	13,293,060	98.611	13,141,272	13,326,376	13,318,985		10,107			4.000	4.163	MON	16,288	587,855	02/22/2022	02/20/2030
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	1,820,700	103.617	1,813,298	1,750,000	1,816,068		(3,632)			6.000	5.573	MN	13,417	105,000	08/30/2023	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	2,714,693	106.410	2,569,804	2,415,000	2,714,193		(500)			6.350	5.033	MN	13,205		12/19/2024	11/30/2037
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO	C		1.2	2.A FE	997,080	97.027	970,273	1,000,000	999,386		315			2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1.2	2.A FE	2,088,806	77.642	1,931,737	2,488,000	2,089,114		309			4.000	5.240	MN	12,716		12/19/2024	11/15/2046
927804-GA-6	CO			1.2	1.F FE	920,317	84.337	843,371	1,000,000	920,370		54			4.600	5.185	JD	3,833		12/19/2024	12/01/2048
92826C-AE-2	VISA INC	C		1.2	1.D FE	1,062,230	92.389	923,887	1,000,000	1,040,557		(3,132)			4.150	3.679	JD	1,960	41,500	02/28/2017	12/14/2035
92826C-AF-9	VISA INC	C		1.2	1.D FE	1,478,902	85.591	1,241,064	1,450,000	1,473,438		(714)			4.300	4.182	JD	2,944	62,350	12/29/2015	12/14/2045
92826C-AJ-1	VISA INC	O		1.2	1.D FE	3,983,320	76.576	3,063,048	4,000,000	3,985,948		392			3.650	3.673	MS	42,989	146,000	09/06/2017	09/15/2047
92857T-AH-0	VODAFONE GROUP PLC	O	C	1	2.B FE	290,689	113.237	247,989	219,000	252,514		(5,700)			7.875	4.496	FA	6,515	58,965	04/01/2017	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	O	C	1	2.B FE	11,661,810	107.167	10,716,704	10,000,000	10,990,349		(101,111)			6.250	4.734	MN	53,819	625,000	04/01/2017	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC	O	C	1	2.B FE	9,196,704	104.993	8,399,446	8,000,000	8,862,628		50,685			6.150	4.958	FA	169,467	492,000	04/01/2017	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	9,825,100	86.141	8,614,078	10,000,000	9,841,659		3,257			4.875	4.988	JD	16,250	487,500	06/12/2019	06/19/2049
929089-AC-4	VOYA FINANCIAL INC			1	2.A FE	851,120	85.183	851,830	1,000,000	853,800		2,680			4.800	6.023	JD	2,133	48,000	03/15/2024	06/15/2046
929160-AG-4	VULCAN MATERIALS CO	O		1	2.B FE	2,873,963	111.151	2,778,765	2,500,000	2,793,644		(14,902)			7.150	5.842	MN	15,392	178,750	09/27/2018	11/30/2037
929160-AV-1	VULCAN MATERIALS CO	O		1.2	2.B FE	3,580,744	83.572	3,342,890	4,000,000	3,628,171		8,582			4.500	5.207	JD	8,000	180,000	09/27/2018	06/15/2047
929160-AV-1	VULCAN MATERIALS CO			1.2	2.B FE	9,122,680	83.572	8,487,597	10,156,000	9,123,425		746			4.500	5.278	JD	20,312		12/19/2024	06/15/2047
929218-AA-3	CTL - VZ REPACK TRUST				5.B PL	1,145,576	29.820	1,162,980	3,900,000	2,084,054		73,078				8.443	MAT		1,657	12/11/2015	05/20/2035
92936M-AD-9	WPP FINANCE 2010	O	C	1	2.B FE	10,501,133	77.631	8,513,790	10,967,000	10,572,633		13,038			5.125	5.444	MS	177,985	562,059	09/27/2018	09/07/2042
92936M-AE-7	WPP FINANCE 2010	O	C	1	2.B FE	3,067,098	83.723	2,511,688	3,000,000	3,057,914		(1,724)			5.625	5.460	MN	21,563	168,750	09/27/2018	11/15/2043
92976G-AG-6	WELLS FARGO BANK NA	O			2.A FE	6,061,219	101.999	5,135,637	5,035,000	5,759,340		(44,858)			5.850	4.310	FA	122,728	294,548	04/01/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE	11,047,540	109.055	9,177,006	8,415,000	10,325,546		107,289			6.600	4.306	JJ	256,097	555,390	04/01/2017	01/15/2038
92976G-AJ-0	WELLS FARGO BANK NA	O			2.A FE	14,224,611	109.055	11,816,145	10,835,000	13,294,404		(138,106)			6.600	4.307	JJ	329,745	715,110	04/01/2017	01/15/2038
93042*-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				3.A	377,976	86.350	326,382	377,976	377,988		(1)			5.440	5.439	MON	4,906	15,364	03/28/2012	06/30/2033
931142-CK-7	WALMART INC	C			1.C FE	1,340,486	113.066	1,130,664	1,000,000	1,242,201		(14,469)			6.500	4.033	FA	24,556	65,000	04/01/2017	08/15/2037
931142-CK-7	WALMART INC	O			1.C FE	26,181,702	113.066	22,083,570	19,531,500	24,262,056		(282,592)			6.500	4.033	FA	479,607	1,269,548	04/01/2017	08/15/2037
931142-CM-3	WALMART INC	C			1.C FE	1,855,878	110.473	1,657,093	1,500,000	1,741,779		(13,002)			6.200	4.568	AO	19,633	93,000	02/14/2014	04/15/2038
931142-CM-3	WALMART INC				1.C FE	10,373,912	110.473	8,815,735	7,980,000	9,716,186		(97,010)			6.200	4.064	AO	104,449	494,760	04/01/2017	04/15/2038
931142-CM-3	WALMART INC	O			1.C FE	35,366,201	110.473	30,054,145	27,205,000	33,123,758		(330,712)			6.200	4.064	AO	356,083	1,686,710	04/01/2017	04/15/2038

SCHEDULE D - PART 1

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

E10.59

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931142-CS-0	WALMART INC	C			1.C FE	2,330,678	104.266	2,085,321	2,000,000	2,237,390		(10,622)			5.625	4.538	AO	28,125	112,500	02/14/2014	04/01/2040
931142-CS-0	WALMART INC	O			1.C FE	9,846,328	104.266	8,341,283	8,000,000	9,403,093		(65,405)			5.625	4.070	AO	112,500	450,000	04/01/2017	04/01/2040
931142-DB-6	WALMART INC	O			1.C FE	12,757,067	104.121	10,763,001	10,337,000	12,215,469		(79,969)			5.625	4.086	AO	122,752	581,456	04/01/2017	04/15/2041
931142-EC-3	WALMART INC	C		1.2	1.C FE	493,495	82.143	410,712	500,000	494,320		141			4.050	4.126	JD	113	20,250	06/20/2018	06/29/2048
931422-AK-5	WALGREEN CO	O		1	4.A FE	9,024,905	63.584	5,763,886	9,065,000	9,032,641		997			4.400	4.427	MS	117,442	398,860	07/20/2017	09/15/2042
931422-AK-5	WALGREEN CO			1	4.A FE	1,695,656	63.584	1,049,135	1,650,000	1,686,796		(1,378)			4.400	4.220	MS	21,377	72,600	07/20/2017	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC	O		1.2	4.A FE	9,334,406	71.429	6,267,906	8,775,000	9,237,733		(14,904)			4.800	4.393	MN	50,310	421,200	07/06/2017	11/18/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1.2	4.A FE	6,382,500	71.429	4,285,748	6,000,000	6,316,636		(10,199)			4.800	4.393	MN	34,400	288,000	07/06/2017	11/18/2044
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1.2	4.A FE	1,559,611	61.821	1,329,159	2,150,000	1,577,732		8,812			4.100	6.172	AO	18,609	88,150	10/27/2022	04/15/2050
94973V-AH-0	ELEVANCE HEALTH INC	O		1	2.A FE	7,836,443	103.704	7,259,296	7,000,000	7,575,257		(44,014)			5.950	4.896	JD	18,511	416,500	09/27/2018	12/15/2034
94973V-AY-3	ELEVANCE HEALTH INC	O		1	2.A FE	20,080,693	86.344	16,103,054	18,650,000	19,786,012		(44,731)			4.625	4.127	MN	110,216	862,563	09/27/2018	05/15/2042
94973V-AY-3	ELEVANCE HEALTH INC			1	2.A FE	6,191,609	86.344	4,878,405	5,650,000	6,081,151		(16,913)			4.625	4.011	MN	33,390	261,313	07/20/2017	05/15/2042
94974B-FY-1	WELLS FARGO & CO	C			2.B FE	1,020,040	98.917	989,165	1,000,000	1,002,955		(1,988)			4.100	3.884	JD	3,189	41,000	10/07/2014	06/03/2026
94974B-GT-1	WELLS FARGO & CO				2.B FE	581,826	80.297	534,778	666,000	581,890		65			4.400	5.401	JD	1,384		12/19/2024	06/14/2046
94980V-AG-3	WELLS FARGO BANK NA	O			2.A FE	6,071,870	102.940	5,147,015	5,000,000	5,745,987		(48,402)			5.950	4.308	FA	103,299	297,500	04/01/2017	08/26/2036
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	12,141,720	102.940	12,352,837	12,000,000	12,131,648		(7,681)			5.950	5.819	FA	247,917	714,000	08/30/2023	08/26/2036
95000U-2M-4	WELLS FARGO & CO			1,2,5	2.A FE	9,849,805	88.765	8,912,884	10,041,000	9,850,000		196			5.013	5.146	AO	121,644		12/19/2024	04/04/2051
95000U-2Z-5	WELLS FARGO & CO			1,2,5	2.A FE	1,784,298	83.499	1,608,191	1,926,000	1,784,382		84			4.611	5.105	AO	16,281		12/19/2024	04/25/2053
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	O		1	1.F FE	564,858	101.215	506,075	500,000	539,922		(3,740)			5.750	4.608	JJ	13,257	28,750	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC	C		1	1.F FE	2,259,432	101.215	2,024,300	2,000,000	2,159,687		(14,958)			5.750	4.608	JJ	53,028	115,000	04/01/2017	07/15/2033
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE	574,884	101.215	506,075	500,000	548,939		(4,640)			5.750	4.364	JJ	13,257	28,750	09/27/2018	07/15/2033
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	3,190,643	101.368	3,133,634	3,091,345	3,181,270		(1,888)			6.750	6.467	MS	61,440	208,666	05/13/2020	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	C		1	1.C FE	428,025	101.368	385,678	380,473	421,236		(891)			6.750	5.816	MS	7,562	25,682	10/28/2015	03/15/2057
95829T-AA-3	WESTERN GROUP HSG LP	O		1	1.C FE	1,204,829	101.368	1,205,244	1,188,979	1,202,548		(297)			6.750	6.642	MS	23,631	80,256	10/28/2015	03/15/2057
958587-BE-6	NSTAR ELECTRIC CO			1	1.F FE	1,772,010	102.898	1,714,273	1,666,000	1,771,770		(240)			5.900	5.063	MS	28,942		12/19/2024	09/15/2034
959802-AM-1	WESTERN UNION CO	O		1	2.B FE	5,935,356	98.391	5,903,464	6,000,000	5,946,733		1,991			6.200	6.291	JD	10,333	372,000	09/27/2018	06/21/2040
961214-EG-4	WESTPAC BANKING CORP		C		1.G FE	3,800,000	88.486	3,362,461	3,800,000	3,800,000					4.421	4.421	JJ	73,266	167,998	07/16/2019	07/24/2039
962166-CB-8	WEYERHAEUSER CO			1.2	2.B FE	6,293,050	75.382	5,845,134	7,754,000	6,293,863		813			4.000	5.317	MS	96,494		12/19/2024	03/09/2052
963320-AW-6	WHIRLPOOL CORP	C		1.2	2.C FE	248,898	98.546	246,364	250,000	249,478		111			4.750	4.806	FA	4,123	11,875	02/21/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORP			1.2	2.C FE	13,933,962	75.493	10,912,484	14,455,000	13,930,210		6,615			4.600	4.823	MN	84,963	664,930	12/04/2023	05/15/2050
96524V-40-3	WHITEHORSE FINANCE INC			2	2.C FE	524,202	25.256	536,404	530,975	525,812		1,200			7.875	8.058	MJSD	1,863	36,149	12/31/2024	09/15/2028
96926G-AE-3	RICE UNIVERSITY	O		1	1.A FE	24,300,000	76.455	18,578,476	24,300,000	24,300,000					3.567	3.567	MN	110,755	866,781	11/14/2017	11/15/2047
96926G-AE-3	RICE UNIVERSITY			1	1.A FE	8,800,000	76.455	6,728,008	8,800,000	8,800,000					3.567	3.567	MN	40,109	313,896	11/14/2017	11/15/2047
96928*-CF-2	CTL - WALGREENS POOL II	C			4.A	94,786	91.750	86,966	94,786	94,786					6.800	6.800	MON	286	10,742	10/13/2009	06/15/2034
96928*-CF-2	CTL - WALGREENS POOL II				4.A	228,330	91.750	219,154	238,860	232,615		446			6.800	7.182	MON	722	29,954	04/21/2010	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)	C			4.A	154,954	89.080	138,033	154,954	154,954					6.540	6.540	MON	450	11,589	06/17/2010	10/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)				4.A	268,189	89.080	238,903	268,189	268,190		-			6.540	6.540	MON	4,093	17,540	06/17/2010	10/15/2034
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				4.A	701,853	98.740	693,009	701,853	701,853					5.440	5.440	MON	636	47,726	11/07/2011	10/15/2031
969457-CA-6	WILLIAMS COMPANIES INC			1.2	2.B FE	9,675,093	91.417	9,117,040	9,973,000	9,675,379		285			5.300	5.511	FA	199,682		12/19/2024	08/15/2052
96950F-AF-1	WILLIAMS COMPANIES INC	O		1	2.B FE	14,741,337	104.016	13,522,018	13,000,000	14,416,764		(59,280)			6.300	5.254	AO	172,900	819,000	09/27/2018	04/15/2040
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	1,581,476	104.016	1,508,225	1,450,000	1,581,320		(156)			6.300	5.420	AO	19,285		12/19/2024	04/15/2040
970648-AH-4	WILLIS NORTH AMERICA INC	C		1.2	2.B FE	996,470	88.185	881,845	1,000,000	996,853		68			5.050	5.073	MS	14,869	50,500	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC			1.2	2.B FE	3,985,880	88.185	3,527,379	4,000,000	3,987,538		268			5.050	5.073	MS	59,478	202,000	09/05/2018	09/15/2048
970648-AH-4	WILLIS NORTH AMERICA INC	O		1.2	2.B FE	10,961,170	88.185	9,700,291	11,000,000	10,965,387		744			5.050	5.073	MS	163,564	555,500	09/05/2018	09/15/2048
970648-AN-1	WILLIS NORTH AMERICA INC			1.2	2.B FE	2,487,800	98.483	2,462,073	2,500,000	2,487,927		127			5.900	5.935	MS	47,528	73,750	02/27/2024	03/05/2054
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER			1.2	1.F FE	2,053,365	85.457	1,897,138	2,220,000	2,053,521		156			4.813	5.412	MS	35,616		12/19/2024	09/01/2048

SCHEDULE D - PART 1

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

E10.60

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	C		1.2	1.F FE	998,850	68.641	686,410	1,000,000	998,995		26			3.300	3.306	MS	11,000	33,000	08/07/2019	09/01/2049
97770*-AA-2	WOLFENT 2021-1 A - ABS			2	2.B PL	49,232	99.234	48,855	49,232	49,232					2.990	3.010	FMAN	164	2,187	04/01/2021	05/20/2045
97770*-AB-0	WOLFENT 2021-1 B - ABS			2	3.B PL	500,000	98.112	490,559	500,000	500,000					4.980	5.010	FMAN	2,836	31,125	04/01/2021	05/20/2045
983024-AG-5	WYETH LLC	C		1	1.F FE	709,031	108.815	598,482	550,000	649,112		(8,841)			6.500	4.103	FA	14,896	35,750	04/01/2017	02/01/2034
983024-AL-4	WYETH LLC			1	1.F FE	2,174,840	105.273	2,105,460	2,000,000	2,160,920		(10,553)			6.000	5.046	FA	45,333	120,000	08/30/2023	02/15/2036
983024-AN-0	WYETH LLC	C		1	1.F FE	2,469,468	104.395	2,087,893	2,000,000	2,331,877		(20,384)			5.950	4.203	AO	29,750	119,000	04/01/2017	04/01/2037
983024-AN-0	WYETH LLC			1	1.F FE	10,658,895	104.395	10,178,479	9,750,000	10,594,404		(49,054)			5.950	4.996	AO	145,031	580,125	08/30/2023	04/01/2037
98417E-AC-4	GLENCORE FINANCE CANADA LTD	O		1	2.A FE	946,660	108.069	917,501	849,000	925,691		(3,897)			6.900	5.889	MN	7,485	58,581	09/27/2018	11/15/2037
98420E-AD-7	XL GROUP PLC	O	C	1	1.G FE	6,298,176	89.719	5,383,126	6,000,000	6,258,964		(7,142)			5.500	5.154	MS	83,417	330,000	09/27/2018	03/31/2045
984588-AA-1	YALE-NEW HAVEN HOSPITAL INC			1	1.E FE	2,138,032	85.495	2,222,873	2,600,000	2,156,280		16,303			4.366	6.055	JJ	56,758	113,516	11/16/2023	07/01/2043
98459H-AA-0	SERVICES CORP			1.2	1.E FE	868,770	57.498	517,478	900,000	871,029		768			2.496	2.669	JJ	11,232	22,464	12/16/2021	07/01/2050
98462Y-AD-2	YAMANA GOLD INC	O		1.2	2.C FE	699,930	98.246	687,724	700,000	699,979		7			4.625	4.626	JD	1,439	32,375	11/29/2017	12/15/2027
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	O		1	2.B FE	14,391,065	99.796	12,973,412	13,000,000	14,116,899		(49,776)			5.750	4.930	MN	64,368	747,500	09/27/2018	11/30/2039
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC			1.2	2.B FE	6,202,431	83.542	5,812,882	6,958,000	6,203,114		683			4.450	5.323	FA	116,972		12/19/2024	08/15/2045
98978V-AH-6	ZOETIS INC	O		1.2	2.A FE	8,351,885	88.869	7,189,491	8,090,000	8,300,434		(7,851)			4.700	4.483	FA	158,429	380,230	07/06/2017	02/01/2043
98978V-AH-6	ZOETIS INC			1.2	2.A FE	4,697,461	88.869	4,096,855	4,610,000	4,680,891		(2,581)			4.700	4.572	FA	90,279	216,670	04/01/2017	02/01/2043
98978V-AM-5	ZOETIS INC			1.2	2.A FE	4,235,095	77.701	3,916,901	5,041,000	4,235,716		621			3.950	5.151	MS	60,289		12/19/2024	09/12/2047
98978V-AP-8	ZOETIS INC			1.2	2.A FE	1,423,096	82.338	1,295,176	1,573,000	1,423,211		115			4.450	5.151	FA	25,472		12/19/2024	08/20/2048
9AMBDK-UF-7	LOGAN RIDGE FIN CV 5.250% 4/01/32				3.A FE	437,682	99.190	466,814	470,626	444,831		2,750			5.250	6.198	N/A	6,177	19,125	04/06/2022	04/01/2032
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.E	246,453	87.720	208,109	237,243	245,417		(284)			4.450	4.183	MON	2,142	12,317	02/11/2021	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED				1.E	244,495	92.230	195,446	211,912	239,339		(1,397)			4.494	3.384	MON	1,409	11,904	02/11/2021	11/10/2039
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS- GEORGETOWN 11TH AVE BR LLC	@	C		2.B	607,200	359.155	2,370,424	6,600	616,210		2,115				0.348	N/A			08/21/2020	09/30/2045
BGH6XU-WX-3	CLASS A				1.E PL	4,500,000	48.162	2,167,286	4,500,000	4,500,000					3.000	3.000	JJ	62,250	134,250	12/29/2020	07/15/2053
BGH704-UL-3	LENLEASE AAFHHC PRA TL 2021			2	1.E PL	10,474,000	88.730	9,293,580	10,474,000	10,474,000					4.720	4.718	JJ	247,186	499,866	04/13/2021	07/01/2056
BGH70H-7E-6	WOLFENT 2021-1 B - ABS			2	3.B PL	14,000,000	98.112	13,735,652	14,000,000	14,000,000					4.980	5.568	FMAN	116,200	871,500	03/19/2021	05/20/2045
BGH8QG-EF-7	DEER VALLEY-ALTERRA (EXTELL)			2	1.F PL	41,000,000	97.480	39,966,800	41,000,000	41,000,000					6.750	6.755	SEP	922,500	1,675,875	12/19/2023	09/01/2058
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING FUND			2	1.C Z	3,000,000	95.607	2,868,195	3,000,000	3,000,000					6.180	6.180	N/A			12/10/2024	01/15/2037
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS			4	1.G PL	14,088,562	92.000	12,961,477	14,088,562	14,088,610		19			5.500	5.498	MS	258,290	644,582	08/19/2024	03/01/2037
C8665*-AU-0	TFI INTERNATIONAL INC				2.B PL	2,200,000	103.613	2,279,477	2,200,000	2,200,000					7.110	7.110	N/A	72,996	156,420	10/13/2023	10/13/2043
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS			2	1.G PL	13,989,216	92.000	12,870,078	13,989,216	13,989,301		51			5.500	5.498	MS	256,469	644,838	08/19/2024	03/01/2037
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC		C		1.D PL	56,727,228	88.881	50,887,948	57,254,023	56,777,978		14,740			3.800	3.859	MJSD	359,885	2,562,977	08/21/2020	09/30/2045
G7S40C-AJ-2	ROTHESAY LIFE PLC		D	2	2.A FE	600,000	104.242	625,451	600,000	600,000					7.000	6.999	MS	12,833	10,500	06/04/2024	09/11/2034
N0431#-AL-4	ARUBA	O	C		2.B PL		100.000								6.100	6.100	N/A	91,500		09/27/2018	05/06/2024
N4578E-LV-8	ING GROEP NV		D	2	3.A FE	400,000	104.875	419,500	400,000	400,000					8.000	7.999	MN	4,000	24,356	02/05/2024	12/29/2049
N7338@-AC-5	RED ELECTRICA DE ESPANA FIN BV	O	C		1.G	13,861,335	99.958	12,754,628	12,760,000	12,879,458		(144,958)			5.310	4.102	AO	135,511	677,562	04/01/2017	10/19/2025
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	O	D	1	2.C FE	2,603,835	106.756	2,508,795	2,350,032	2,550,330		(9,348)			6.875	5.797	AO	27,376	161,565	09/27/2018	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	O	D	1	2.A FE	1,803,634	98.424	1,802,249	1,831,101	1,819,845		2,009			4.634	4.921	JJ	35,591	84,853	09/27/2018	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	O	D	1	2.C FE	3,042,291	97.677	3,039,715	3,112,000	3,091,406		4,770			4.250	4.634	AO	22,411	132,260	09/27/2018	04/30/2028
Q9396#-AH-4	VICTORIA POWER NETWORKS FINANCE		C		1.G	17,905,280	97.158	17,488,476	18,000,000	17,979,162		10,512			3.750	3.814	MN	91,875	675,000	04/01/2017	11/25/2026
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	52,151,182	92.450	48,213,768	52,151,182	52,151,182					5.000	4.998	OCT	651,890	2,565,605	11/27/2019	10/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON		C	2	1.G PL	2,465,978	93.870	2,314,814	2,465,978	2,465,978					5.650	5.731	OCT	35,219	78,636	08/30/2022	10/01/2045
W94240-HF-3	SWEDBANK AB		D	2	2.C FE	200,000	102.500	205,000	200,000	200,000					7.625	7.624	MS	4,406	15,250	02/16/2023	12/29/2049
W94240-RW-5	SWEDBANK AB		D	2	2.C FE	997,000	103.038	1,030,380	1,000,000	997,098		98			7.750	7.775	MS	22,389	46,069	02/09/2024	12/29/2049
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						9,650,612,192	XXX	8,484,352,354	9,454,824,150	9,497,632,063		(21,973,257)			XXX	XXX	XXX	119,667,742	411,233,553	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
00442E-AF-2	ACE 2006-NC3 A2B - RMBS			4,5	1.A FM	138,991	25.130	143,708	571,861	139,029					4.673	19.493	MON	445	4,669	07/07/2008	12/25/2036
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS	O		4	5.A FM	1,074,032	48.735	825,375	1,693,615	1,074,032			102,605		5.750	8.987	MON	8,115	97,385	09/27/2018	01/26/2037
	AOMT 243 A3 - RMBS			2	1.F FE	87,449	96.358	86,936	90,222	87,825		376			4.800	5.856	MON	361	4,429	03/07/2024	11/26/2068
034932-AC-7	AOMT 2412 A3 - RMBS			2	1.F FE	199,193	99.922	199,038	199,194	199,221		29			6.008	6.074	MON	997	997	11/19/2024	10/25/2069
034943-AB-6	AOMT 244 A2 - RMBS			2	1.C FE	211,535	100.677	212,970	211,538	211,825		290			6.398	6.508	MON	1,128	10,151	04/09/2024	01/25/2069
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS	O		4	1.A FM	1,950,684	96.342	1,837,830	1,907,620	1,902,763		(861)			4.688	4.061	MON	7,453	81,396	09/27/2018	03/25/2035
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS	O		4	1.A FM	750,063	98.048	700,569	714,519	730,610		(7,509)			5.750	4.005	MON	3,424	41,085	09/27/2018	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS			4	1.A FM	33,924	98.743	32,238	32,648	32,873		(101)			5.500	5.100	MON	150	1,794	09/25/2012	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.A FM	91,362	96.151	93,143	96,871	93,325		955			5.750	7.840	MON	464	5,567	03/30/2012	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS			4	4.B FM	169,677	85.677	157,261	183,551	170,023		5,348			6.000	4.960	MON	918	11,327	07/14/2011	01/25/2037
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS			4	1.A FE	202,746	100.808	202,958	201,332	202,459		(287)			6.394	5.915	MON	1,073	9,760	04/10/2024	10/25/2063
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS			2	1.A FE	626,488	100.650	630,569	626,498	626,259		(229)			6.191	6.086	MON	3,232	29,090	03/15/2024	03/25/2064
10570N-AA-6	BRAVO 24CES1 A1A - RMBS			2	1.A FE	1,094,947	101.018	1,106,090	1,094,947	1,095,249		302			6.548	6.522	MON	5,819	46,550	04/30/2024	03/25/2054
10570P-AA-1	BRAVO 24CES2 A1A - RMBS			4	1.A	2,424,179	99.893	2,421,584	2,424,188	2,424,659		479			5.549	6.120	MON	13,591		12/19/2024	09/25/2054
10570P-AD-5	BRAVO 24CES2 A2 - RMBS			4	1.C FE	1,599,998	98.980	1,583,674	1,600,000	1,600,351		352			5.592	6.302	MON	7,456		12/19/2024	09/25/2054
10570P-AE-3	BRAVO 24CES2 A3 - RMBS			4	1.F FE	1,199,991	99.346	1,192,149	1,200,000	1,200,266		275			5.750	6.671	MON	5,750		12/19/2024	09/25/2054
105925-AC-5	BRAVO 24NQM5 A3 - RMBS			4	1.A	227,785	100.169	228,171	227,787	227,752		(33)			6.158	6.043	MON	1,169	5,845	07/31/2024	06/25/2064
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS			4,5	1.A FM	70,810	62.225	73,077	117,440	72,742					2.925	4.790	MON	88	3,240	05/15/2009	04/25/2037
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS	O		4	5.B FM	870,064	44.234	659,289	1,490,474	870,064					6.000	10.180	MON	7,452	83,526	09/27/2018	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS	O		4	4.C FM	1,165,264	53.161	978,046	1,839,784	1,165,264			101,690		6.250	9.778	MON	9,582	118,854	09/27/2018	09/25/2037
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	O		2	1.A	487,290	91.685	449,475	490,236	485,638		(301)			4.000	4.178	MON	1,634	19,609	09/27/2018	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS	O		4	4.B FM	1,305,682	88.533	1,206,547	1,362,818	1,330,098		3,363			5.750	5.983	MON	6,530	78,362	09/27/2018	03/25/2037
12627H-AK-6	CSAB 2006-2 A6A - RMBS	O		4	1.A FM	1,224,241	29.014	1,139,013	3,925,737	1,224,241			356,261		6.220	19.659	MON	20,348	43,976	09/27/2018	09/25/2036
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS	O		4	1.A FM	1,256,789	22.817	1,050,201	4,602,780	1,256,789			127,204		5.802	20.932	MON	22,255	62,387	09/27/2018	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - RMBS	C		4	1.A	298,010	97.627	290,528	297,591	297,591		1,081			3.850		MON	955	11,457	10/02/2018	09/25/2057
12665L-AB-0	COLT 2024-2 A2 - RMBS			2	1.C FE	125,145	100.436	125,691	125,146	125,082		(63)			6.328	6.194	MON	660	5,939	04/03/2024	04/25/2069
126673-P2-2	CWL 2005-4 MF1 - RMBS	O		4	1.A FM	12,077,703	97.307	11,871,180	12,199,700	12,077,703					5.087	4.996	MON	51,717	504,414	09/27/2018	08/27/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS	O		4	1.A FM	1,728,402	99.247	1,692,718	1,705,567	1,700,780		(831)			5.456	4.517	MON	7,755	78,741	09/27/2018	06/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS	O		4	1.A FE	1	99.528	1	1	1					5.219		MON		–	04/01/2017	07/25/2035
12667G-JJ-3	CWALT 2005-11CB 2A6 - CMO/RMBS			4	1.A FM	2,095,639	79.400	1,659,757	2,090,375	1,412,537		(140,346)			5.500	2.664	MON	9,581	117,055	09/27/2018	06/25/2025
	CWHEL 2005-C 2A - RMBS	C		4,5	1.A FM	20,938	92.228	24,398	26,454	25,060		828			4.692	8.221	MON	55	1,483	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS	C		4,5	1.A FM	12,453	96.275	14,986	15,566	14,579		6			4.702	7.763	MON	33	873	04/22/2010	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS	O		4	4.A FM	1,131,340	63.827	982,783	1,539,762	1,131,340			104,627		5.500	7.419	MON	7,057	84,687	09/27/2018	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS	O		4	4.B FM	1,069,667	66.792	868,321	1,300,033	1,069,667					5.500	6.628	MON	5,958	71,492	09/27/2018	12/25/2035
	CWHL 2005-30 A8 - CMO/RMBS			4	1.A FM	91,596	60.578	58,484	96,544	62,974		(4,853)			5.500	4.588	MON	442	5,310	02/16/2012	01/25/2036
14070A-AA-1	CPMRK 2007A NT - ABS/MBS	C		4	1.G YE	265,053	93.335	251,342	269,292	265,717		75			6.063	6.275	MON	952	16,327	10/28/2015	10/10/2052
14070A-AA-1	CPMRK 2007A NT - ABS/MBS			4	1.G YE	1,417,561	93.335	1,340,491	1,436,222	1,420,528		350			6.063	6.251	MON	5,080	87,078	10/28/2015	10/10/2052
144539-AC-7	CARR 2006-NC5 A3 - RMBS	O		4,5	1.A FM	11,671,913	87.612	11,394,990	13,006,278	11,671,913		1,783	1		4.603	5.199	MON	9,978	489,569	09/27/2018	10/27/2036
161546-FV-3	CFAB 2003-4 1A5 - RMBS	O		4	1.A FM	586,419	95.887	555,482	579,309	586,484		(300)			5.916	4.811	MON	2,856	28,488	09/27/2018	07/25/2036
16160N-AC-5	CHASE 24RPL4 A1B - RMBS			4	1.A FE	2,141,921	88.196	2,069,886	2,346,919	2,141,720		(201)			3.375	5.192	MON	6,601		12/19/2024	12/26/2064
16160N-AD-3	CHASE 24RPL4 A2 - RMBS			4	1.F	723,102	68.510	685,098	1,000,000	723,417		316			3.798	6.834	MON	3,163		12/19/2024	12/26/2064
16160N-AE-1	CHASE 24RPL4 M1 - RMBS			4	2.A	312,991	64.475	296,583	460,000	313,134		143			3.798	7.238	MON	1,455		12/19/2024	12/26/2064
16163Y-AE-4	CHASE 2016-1 M4 - CMO/RMBS	O		4	1.A	1,506,210	87.017	1,368,927	1,573,178	1,539,838		1,330			3.750	3.929	MON	4,916	58,942	09/27/2018	04/25/2045
161929-AS-3	CHASE 2024-2 A9 - RMBS			4	1.A	1,489,747	100.422	1,498,374	1,492,078	1,489,911		164			6.500	6.522	MON	8,082	80,821	02/22/2024	02/25/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS	O		4	3.C FM	1,151,761	43.130	961,150	2,228,511	1,151,761			102,011		6.000	11.492	MON	11,143	162,589	09/27/2018	03/25/2037
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS			4	1.A FM	87,694	92.002	93,003	101,088	90,118		(902)			5.750	5.068	MON	484	5,942	06/20/2011	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS	O		4	3.B FM	866,540	92.002	816,450	887,429	882,503		(508)			5.750	5.771	MON	4,252	51,027	09/27/2018	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS	O		4	1.A FM	2,569,219	99.159	2,522,682	2,544,076	2,535,644		(431)			6.612	4.688	MON	14,018	116,321	09/27/2018	07/25/2036
20048J-AA-8	COMM 2018-HOME A - CMBS/CMO			2	1.A FE	3,492,759	94.293	2,928,746	3,106,000	3,275,524		(51,020)			3.815	2.097	MON	9,875	120,471	08/06/2020	04/12/2033
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS	O		4	3.A FM	487,205	42.225	401,118	949,958	487,205			118,013		5.500	10.613	MON	4,354	52,174	09/27/2018	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS	O		4	1.A FM	872,258	46.246	804,470	1,739,541	872,258			230,089		5.500	10.853	MON	7,973	93,950	09/27/2018	08/25/2035
22757C-AE-2	CROSS 24H7 A3 - RMBS			2	1.F FE	736,185	99.394	731,734	736,196	736,393		208			5.970	6.075	MON	3,663	7,325	10/30/2024	11/25/2069
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS	C		4	1.A	65,860	85.050	55,975	65,814	65,940		60			1.106	1.063	MON	61	728	02/18/2021	02/25/2066
31684F-AA-2	FIGRE 24HE5 A - RMBS			4	1.A FE	142,425	99.321	142,706	143,682	142,421		(4)			5.440	5.803	MON	130	1,324	11/06/2024	10/26/2054
31684F-AC-8	FIGRE 24HE5 C - RMBS			4	1.G FE	239,143	99.168	237,478	239,470	239,145		2			5.700	5.815	MON	228	2,313	10/10/2024	10/26/2054
31684G-AB-8	FIGRE 24HE3 B - CMO/RMBS			4	1.D FE	181,431	100.764	182,818	181,433	181,432		1			6.132	6.211	MON	185	4,914	07/11/2024	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS			4	1.A FE	1,050,829	101.005	1,061,396	1,050,839	1,050,828		(1)			6.165	6.245	MON	1,080	48,408	03/19/2024	03/25/2054
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS	O		4,5	1.A FM	4,691,900	95.392	4,691,915	4,918,553	4,691,900					4.933	5.245	MON	4,044	225,279	09/27/2018	08/25/2036
36186X-AB-3	GMACN 2005A-2 A2 - CMO			1	2.A FE	2,902,703	79.081	2,214,276	2,800,000	2,883,705		(2,656)			5.254	5.007	MON	8,582	147,112	05/25/2016	07/11/2050
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS	O		4	1.A FM	2,517,128	31.813	1,402,383	4,408,268	1,610,357		(92,912)			5.882	3.829	MON	21,610	61,824	09/27/2018	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS	O		4	1.A FM	4,763,896	63.514	4,253,759	6,697,355	4,763,896			427,447		6.158	8.576	MON	34,371	247,052	09/27/2018	09/25/2035
36249B-AD-2	GSAA 2007-7 A4 - RMBS			4,5	1.A FM	44,405	94.835	48,674	51,325	50,510		369			4.993	4.146	MON	43	1,440	01/17/2013	07/25/2037
36831C-AB-8	GCAT 24NQM2 A2 - RMBS			4	1.A	81,271	100.682	81,826	81,272	81,296		25			6.440	6.365	MON	436	3,053	05/15/2024	06/25/2059
36831C-AC-6	GCAT 24NQM2 A3 - RMBS			4	1.A	81,270	100.679	81,824	81,272	81,295		24			6.541	6.465	MON	443	3,101	05/15/2024	06/25/2059
437920-AE-1	HOMES 24AFC2 A3 - RMBS			4	1.F FE	243,434	99.786	242,915	243,436	243,542		108			5.982	6.221	MON	243	2,427	10/29/2024	10/27/2059
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS			4,5	1.A FM	141,947	27.116	129,213	476,513	141,947					4.673	15.910	MON	371	5,303	10/28/2008	12/25/2036
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS			4,5	1.A FM	135,510	22.856	104,460	457,031	135,510					4.513	15.436	MON	344	3,788	05/15/2009	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS	O		4	1.A FM	1,879,855	113.857	2,026,916	1,780,234	1,848,500		(26,028)			6.060	2.936	MON	8,990	74,938	09/27/2018	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS	O		4,5	1.A FM	1,532,858	90.334	1,431,953	1,585,179	1,532,858					4.813	5.049	MON	1,272	98,780	09/27/2018	08/25/2036
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS	O		4	4.B FM	1,199,057	65.853	1,031,913	1,566,985	1,199,057			123,186		6.000	7.771	MON	7,835	99,468	09/27/2018	12/25/2035
46654K-AJ-6	JPMMT 2021-11 A5 - CMO/RMBS			4	1.A	3,153,495	65.315	3,571,074	5,467,500	3,256,491		87,187			2.500	7.039	MON	11,391	136,687	10/18/2023	01/25/2052
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	C		2	1.A	198,307	79.303	163,657	206,368	198,696		197			2.500	2.936	MON	430	5,159	01/26/2022	07/25/2052
46659A-AU-8	JPMMT 2024-11 A9A - RMBS			4	1.B FE	974,173	99.293	972,757	979,684	974,167		(6)			6.000	6.119	MON	4,898	4,898	11/22/2024	04/26/2055
50205W-AA-5	LHOME 24RTL5 A1 - RMBS			4	1.G FE	4,999,946	99.039	4,951,934	5,000,000	4,999,699		(247)			5.323	5.132	MON	4,436	22,179	12/19/2024	09/26/2039
552747-AC-1	MFRA 2021-INV1 A3 - RMBS	C		4	1.A	37,067	96.110	35,584	37,025	37,033		(17)			1.262	1.161	MON	39	467	01/27/2021	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS	O		4,5	1.A FM	4,188,499	48.827	4,364,738	8,939,279	4,188,499			657,503		4.773	10.332	MON	7,112	151,377	09/27/2018	10/25/2036
57643L-NW-2	MABS 2006-AB1 A3B - RMBS	O		4	1.A FM	1,341,118	55.375	1,124,518	2,030,735	1,341,118			179,294		6.500	9.746	MON	11,000	66,198	09/27/2018	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS			4	1.A FM	20,365	93.866	20,102	21,416	20,942		52			6.530	6.390	MON	117	1,257	12/16/2013	02/25/2034
59982D-AA-7	MCMLT 2024-RS2 A1 - CMO/RMBS		C	2,5	2.C FE	453,798	92.410	462,048	500,000	457,230		3,432			3.000	6.325	MON	1,667		11/14/2024	08/01/2069
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	O		4,5	1.A FM	5,216,786	93.769	5,205,065	5,550,953	5,216,786					4.953	5.344	MON	4,583	258,171	09/27/2018	04/25/2036
67118K-AD-5	OBX 24NQM3 M1 - RMBS			4	1.F	249,995	100.788	251,969	250,000	249,902		(93)			6.845	6.866	MON	1,426	14,260	02/14/2024	12/26/2063
67118L-AD-3	OBX 22NQM9 A3 - CMO/RMBS			2	1.F FE	79,044	100.237	78,862	78,676	79,257		213			6.450	6.648	MON	423	4,104	03/13/2024	08/25/2062
67118T-AA-2	OBX 24-NQM4 A1 - RMBS			2	1.A	335,800	100.507	335,812	334,116	335,802		2			6.067	5.861	MON	1,689	16,892	03/05/2024	01/25/2064
67118T-AB-0	OBX 24-NQM4 A2 - RMBS			2	1.A	125,943	100.364	125,750	125,294	126,345		402			6.220	6.366	MON	649	6,494	03/05/2024	01/25/2064
67118T-AD-6	OBX 24-NQM4 M1 - RMBS			2	1.B	100,550	100.545	100,545	100,000	100,521		(29)			6.622	6.606	MON	552	5,518	03/05/2024	01/25/2064
67118X-AB-1	OBX 24NQM6 A2 - RMBS			2	1.A	84,917	100.874	85,660	84,918	84,806		(110)			6.700	6.719	MON	474	3,793	04/19/2024	02/25/2064
67118X-AC-9	OBX 24NQM6 A3 - RMBS			2	1.A	169,834	101.047	171,613	169,835	169,845		11			6.852	6.795	MON	970	7,758	04/19/2024	02/25/2064
67118X-AD-7	OBX 24NQM6 M1 - RMBS			2	1.B	99,998	101.329	101,329	100,000	99,966		(32)			6.924	6.940	MON	577	4,616	04/19/2024	02/25/2064
67119E-AB-2	OBX 24NQ11 A2 - RMBS			2	1.A	227,781	100.394	228,683	227,785	227,900		119			6.128	6.178	MON	1,163	5,816	07/23/2024	06/25/2064
67119F-AB-9	OBX 24NQM7 A2 - RMBS			4	1.A	85,499	100.665	86,068	85,499	85,523		24			6.446	6.414	MON	459	3,674	05/06/2024	03/25/2064
67119F-AC-7	OBX 24NQM7 A3 - RMBS			4	1.A	85,499	100.871	86,244	85,499	85,523		23			6.598	6.564	MON	470	3,761	05/06/2024	03/25/2064
67119M-AC-2	OBX 24NM10 A3 - RMBS			2	1.A	1,048,102	100.645	1,054,874	1,048,116	1,048,702		601			6.433	6.448	MON	5,619	33,713	06/27/2024	05/27/2064
67120G-AE-8	OBX 24NQ16 A3 - RMBS			4	1.A	584,775	99.739	583,249	584,776	584,920		146			5.885	5.939	MON	2,868	5,736	10/31/2024	10/27/2064
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS	C		4	1.A	14,954	90.662	13,670	15,079	14,911		2			3.500	3.716	MON	44	528	11/25/2015	04/25/2046
673911-AD-5	OBX 24NQ17 A2 - RMBS			2	1.C FE	248,064	100.155	248,451	248,066	248,112		49			5.863	5.970	MON	1,212	1,212	11/20/2024	11/25/2064
673911-AE-3	OBX 24NQ17 A3 - RMBS			2	1.F FE	496,128	100.154	496,896	496,132	497,322		1,194			6.015	6.117	MON	2,487	2,487	11/20/2024	11/25/2064

SCHEDULE D - PART 1

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

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67448N-AB-4	OBX 24NQM5 A2 - RMBS			2	1.A	204,484	100.528	204,493	203,419	206,178		1,694			6.292	5.426	MON	1,067	9,599	03/27/2024	01/25/2064
67448N-AC-2	OBX 24NQM5 A3 - RMBS			4	1.A	206,626	100.480	204,396	203,419	206,190		(435)			6.393	5.520	MON	1,084	11,879	03/27/2024	01/25/2064
67448N-AD-0	OBX 24NQM5 M1 - RMBS			2	1.A	150,812	100.229	150,343	150,000	150,676		(136)			6.513	6.416	MON	814	7,327	03/27/2024	01/25/2064
67449C-AB-7	OBX 23NQ10 A2 - RMBS			2	1.A	197,477	101.115	198,624	196,433	197,552		76			6.920	6.725	MON	1,133	9,062	04/23/2024	10/25/2063
67449D-AC-3	OBX 24NQ15 A3 - RMBS			2	1.A	488,868	99.453	486,193	488,870	488,973		105			5.722	5.775	MON	2,331	4,662	10/18/2024	10/27/2064
74389B-AA-9	PFMT 2024-1 A1 - RMBS			4	1.A	1,446,728	98.074	1,450,135	1,478,610	1,446,809		81			5.500	5.887	MON	6,777	13,554	11/01/2024	12/28/2054
74390F-AA-7	PRPM 2024-RCF6 A1 - RMBS			4	1.A FE	2,015,945	96.334	2,006,997	2,083,380	2,016,193		249			4.000	5.011	MON	1,389	6,945	12/19/2024	10/27/2064
74390F-AB-5	PRPM 2024-RCF6 A2 - RMBS			4	1.C FE	463,286	92.059	460,293	500,000	463,429		143			4.000	5.340	MON	333	1,667	12/19/2024	10/27/2064
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS	O		4	4.C FM	1,679,091	77.283	1,513,661	1,958,604	1,679,091		9,135	142,442		6.000	6.941	MON	9,793	117,516	09/27/2018	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS	O		4	4.C FM	750,784	86.214	653,688	758,217	755,968		703			5.750	5.738	MON	3,633	43,598	09/27/2018	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS	O		4	4.C FM	1,256,997	47.654	971,072	2,037,767	1,256,997			117,274		6.000	9.636	MON	10,189	126,378	09/27/2018	09/28/2037
74939F-AB-3	RCKT 2024-CES4 A1B - RMBS			2	1.A	92,763	100.630	93,348	92,764	92,885		122			6.298	6.496	MON	487	3,408	05/16/2024	06/27/2044
749414-AA-6	RCKT 24CES7 A1A - RMBS			4	1.A	1,826,445	99.084	1,812,376	1,829,124	1,826,794		350			5.158	5.731	MON	7,862		12/19/2024	10/25/2044
749414-AD-0	RCKT 24CES7 A2 - RMBS			4	1.A	599,993	98.026	588,157	600,000	600,122		129			5.371	6.068	MON	2,686		12/19/2024	10/25/2044
749414-AE-8	RCKT 24CES7 A3 - RMBS			4	1.F FE	1,299,975	98.847	1,285,005	1,300,000	1,300,259		284			5.770	6.469	MON	6,251		12/19/2024	10/25/2044
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS	O		4	5.A FM	1,211,043	81.276	1,035,686	1,274,289	1,242,113		1,592			6.000	6.247	MON	6,371	76,999	09/27/2018	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS	O		4	4.C FM	1,027,604	81.918	875,383	1,068,603	1,055,784		4,369			6.500	6.595	MON	5,788	69,516	09/27/2018	08/25/2036
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS	O		4	5.A FM	764,917	81.131	671,485	827,652	794,556		2,352			6.000	6.447	MON	4,138	49,659	09/27/2018	05/25/2036
759950-CV-8	RAMC 2004-2 AF6 - RMBS	O		4	1.A FM	25,850	95.214	24,889	26,140	25,568		11			5.396	4.755	MON	118	916	04/01/2017	07/25/2034
759950-FZ-6	RAMC 2005-4 A5 - RMBS	O		4	1.A FM	11,698,310	81.140	11,765,301	14,500,000	11,698,310			446,857		6.066	7.453	MON	73,298	433,552	09/27/2018	02/25/2036
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS			4	3.A FM	222,428	29.350	89,112	303,616	109,424		(6,564)			5.750	5.038	MON	1,455	12,071	11/19/2014	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS	O		4	5.B FM	1,835,736	76.819	1,493,356	1,943,997	1,877,115		4,126			6.000	6.354	MON	9,720	106,906	09/27/2018	06/25/2037
81377A-AD-4	SABR 2006-HE2 A2C - RMBS	O		4,5	1.A FM	4,362,363	38.773	4,500,909	11,608,512	4,362,363			665,480		4.753	12.827	MON	9,196	147,106	09/27/2018	07/25/2036
81743C-AV-7	SEMT 2024-5 A20 - RMBS			4	1.A	406,739	99.291	409,095	412,018	406,486		(253)			6.000	6.336	MON	2,060	14,421	05/07/2024	06/25/2054
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS	O		4	1.A	375,180	87.825	330,304	376,091	375,212		-			3.500	3.526	MON	1,097	13,163	01/16/2018	02/25/2048
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS	O		4,5	1.A FM	6,578,057	71.627	6,496,827	9,070,305	6,578,057			510,803		4.773	6.582	MON	7,216	251,406	09/27/2018	01/25/2037
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS			4	1.A FM	27,708	93.591	26,987	28,834	29,424		615			5.792	4.676	MON	139	1,709	12/16/2013	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS	O		4	1.A FM	279,787	97.100	271,607	279,717	276,489		(512)			6.750	5.157	MON	1,573	13,617	09/27/2018	06/25/2034
89172P-AE-9	TPMT 2016-2 B1 - CMO/RMBS	C		4	1.A	267,822	92.677	231,693	250,000	254,873		(2,321)			2.922	2.110	MON	609	8,954	12/08/2020	08/25/2055
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS			4	1.A	776,147	101.810	774,703	760,928	776,199		52			7.294	6.879	MON	4,625		12/19/2024	10/25/2063
89182Q-AA-3	TPMT 24CES4 A1 - RMBS			4	1.A	2,170,365	99.046	2,150,358	2,171,064	2,170,781		416			5.122	5.683	MON	9,267		12/19/2024	09/25/2064
89182Q-AC-9	TPMT 24CES4 M1 - RMBS			4	1.E FE	699,998	98.256	687,792	700,000	700,155		157			5.573	6.296	MON	3,251		12/19/2024	09/25/2064
89183G-AB-2	TPMT 244 A1B - RMBS			4	1.B	237,513	96.383	235,044	243,864	237,864		351			4.310	5.887	MON	876	1,783	10/18/2024	10/27/2064
89183Q-AA-2	TPMT 24CES5 A1 - RMBS			4	1.A FE	1,907,754	99.138	1,891,339	1,907,777	1,908,123		369			5.250	5.733	MON	8,347		12/19/2024	09/25/2064
89183Q-AB-0	TPMT 24CES5 A2 - RMBS			4	1.D FE	3,332,959	97.657	3,254,913	3,333,000	3,333,683		724			5.500	5.912	MON	15,276		12/19/2024	09/25/2064
89183Q-AC-8	TPMT 24CES5 M1 - RMBS			4	1.G FE	3,332,898	97.996	3,266,191	3,333,000	3,333,650		752			5.875	6.330	MON	16,318		12/19/2024	09/25/2064
92539D-AC-2	VERUS 232 A3 - CMO/RMBS			4	1.A	69,207	100.736	69,369	68,862	69,366		160			6.852	6.924	MON	393	3,539	03/13/2024	03/26/2068
92539Y-AB-8	VERUS 2023-7 A2 - CMO/RMBS			2	1.A	76,544	101.686	75,466	74,215	76,310		(234)			7.272	5.531	MON	450	4,749	04/29/2024	10/25/2068
92540H-AC-0	VERUS 2024-5 A3 - RMBS			2	1.A	1,333,151	100.807	1,340,216	1,329,481	1,332,719		(432)			6.648	6.468	MON	7,365	44,192	06/25/2024	06/25/2069
92839H-AA-4	VSTA 24CES1 A1 - RMBS			2	1.A FE	712,361	101.097	719,228	711,426	712,657		295			6.676	6.599	MON	3,958	28,404	11/19/2024	05/26/2054
92841Y-AA-3	VSTA 24CES2 A1 - RMBS			2	1.A FE	141,381	98.871	141,421	143,035	141,403		22			5.252	5.741	MON	626	626	11/19/2024	10/26/2054
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS			4	1.A FM	67,738	88.615	125,055	141,121	101,159		3,337			3.472	14.056	MON	408	4,875	12/08/2006	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	1.A FM	66,687	75.821	64,898	85,594	50,018		378			6.000	11.514	MON	428	5,134	11/19/2014	10/25/2035
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS			4	4.A FM	120,036	75.821	116,816	154,068	109,537		(1,271)			6.000	6.452	MON	770	9,356	11/19/2014	10/25/2035
93935H-AH-0	WMALT 2006-7 A5 - RMBS			4	1.A FM	307,583	26.431	139,865	529,174	149,092		(10,276)			6.922	5.899	MON	3,052	7,103	11/19/2014	09/25/2036
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1.A	17,383	92.515	15,863	17,147	17,962		(37)			3.500	2.564	MON	50	598	10/08/2014	09/20/2044
1029999999 - Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						171,141,489	XXX	163,232,780	211,908,018	169,193,460		(207,941)	4,512,787		XXX	XXX	XXX	723,578	6,476,432	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
00180U-AE-5	AMSR 2021-SFR3 E1 - CMBS	C		4	1.G FE	688,995	94.428	650,611	689,000	688,525		(274)			2.327	2.319	MON	892	16,033	09/10/2021	09/10/2040
02666B-AB-2	AH4R 2015-SFR2 B - CMBS			4	1.A FE		98.958								4.295	4.328	MON	1,790		09/11/2015	10/18/2052

SCHEDULE D - PART 1

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

E10.64

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05491U-BE-7	BBCMS 2018-C2 XA - CMBS	O		3	1.A FE	1,030,872	2.310	398,944		408,054		(111,402)			0.748	7.409	MON	10,764	144,927	12/06/2018	12/15/2051
05491V-AA-4	BBCMS 2018-CHRS A - CMBS			4	1.A	4,394,118	94.588	4,729,422	5,000,000	4,536,944		108,507			4.266	7.361	MON	17,777	216,880	08/30/2023	08/06/2038
05525M-AE-6	BAMLL 2014-520M B - CMBS			4	3.B	3,040,686	70.229	2,106,873	3,000,000	3,023,024		(2,067)			4.214	4.208	MON	7,023	128,524	08/01/2014	08/16/2046
05555M-AE-9	BDS-24FL13-B - CMBS			2,5	1.D FE	99,750	100.632	100,632	100,000	99,609		(141)			6.666	6.763	MON	241	1,661	09/05/2024	09/20/2039
055731-AJ-2	BSPDF 2021-FL1 D - CMBS	C	C	4,5	2.B FE	100,000	95.632	95,632	100,000	100,000					7.262	7.307	MON	323	8,228	10/06/2021	10/15/2036
05604F-AL-9	BWAY 2013-1515 C - CMBS			2	1.A	836,140	90.302	778,402	862,000	859,524		8,813			3.446	4.545	MON	2,476	29,706	03/24/2022	03/10/2033
05604F-AN-5	BWAY 2013-1515 D - CMBS			4	1.A	1,145,719	88.450	1,061,396	1,200,000	1,195,127		19,142			3.633	5.350	MON	3,633	43,598	04/18/2022	03/10/2033
056083-AL-2	BXP 2017-GM D - CMBS			4	1.A	14,199,316	92.873	13,930,994	15,000,000	14,742,368		91,222			3.425	4.197	MON	42,810	522,282	04/10/2018	06/15/2039
05609J-AL-6	BXHPP 2021-FILM C - CMBS			4,5	1.A	1,037,850	93.811	1,031,915	1,100,000	1,059,176		21,326			5.612	12.063	MON	2,915	23,029	08/23/2024	08/15/2036
05609V-AN-5	BX 2021-VOLT E - CMBS	C		4,5	1.A	1,484,000	99.750	1,480,290	1,484,000	1,484,000					6.512	6.804	MON	4,563	110,465	09/15/2021	09/15/2036
05610W-AA-8	BPR 2023-BRK2 A - CMBS			4	1.A	7,355,959	102.861	7,200,284	7,000,000	7,353,736		(2,223)			6.899	5.426	MON	41,688		12/19/2024	10/07/2038
05613B-AC-7	BRSP 24FL2 AS - CMBS			2,5	1.A FE	249,375	101.854	254,635	250,000	248,888		(487)			6.746	6.909	MON	609	6,399	08/02/2024	08/19/2037
05613Q-AA-8	BX 24AIR2 A - CMBS			4,5	1.A	3,250,000	100.375	3,262,188	3,250,000	3,250,000					6.086	5.272	MON	8,451		12/19/2024	10/15/2041
05613Q-AC-4	BX 24AIR2 B - CMBS			4,5	1.A	1,299,188	100.250	1,303,250	1,300,000	1,298,988		(200)			6.395	5.608	MON	3,554		12/19/2024	10/15/2041
05613Q-AE-0	BX 24AIR2 C - CMBS			4,5	1.A	800,000	100.250	802,000	800,000	800,000					6.860	5.998	MON	2,347		12/19/2024	10/15/2041
05613R-AG-3	BSPRT 2024-FL11 C - CMBS			2,5	1.G FE	149,624	99.938	149,906	150,000	149,503		(121)			7.147	7.155	MON	476	2,493	09/16/2024	07/15/2039
06054A-BC-2	BACM 2015-UBS7 B - CMBS	C		4	1.A	776,389	93.871	657,100	700,000	705,476		(30,002)			4.334	3.061	MON	2,528	30,876	08/18/2016	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS	C		4	1.A	1,029,929	96.593	965,931	1,000,000	1,003,436		(2,802)			3.790	3.440	MON	3,158	37,900	05/20/2016	07/16/2049
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A	8,207,857	94.631	8,516,748	9,000,000	8,374,259		125,943			3.714	5.596	MON	27,855	334,260	08/30/2023	04/17/2052
065403-BF-3	BANK 2019-BNK17 AS - CMBS	C		4	1.A	1,287,398	93.620	1,170,252	1,250,000	1,266,425		(3,971)			3.976	3.626	MON	4,142	49,700	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.A	1,029,953	94.978	949,785	1,000,000	1,012,719		(3,225)			4.267	3.913	MON	3,556	42,670	02/01/2019	02/16/2052
06540D-BV-6	BANK 2021-BNK36 C - CMBS	C		4	1.E	1,414,030	80.726	1,109,171	1,374,000	1,400,225		(4,390)			3.199	2.879	MON	3,785	44,690	09/24/2021	09/17/2064
06540R-AK-0	BANK 2017-BNK9 C - CMBS	C		4	2.C	759,954	86.187	646,399	750,000	752,922		(1,248)			4.252	4.154	MON	2,657	32,426	12/05/2017	11/18/2054
06541K-BD-9	BANK 2018-BNK12 AS - CMBS	C		4	1.A	623,149	96.644	584,696	605,000	611,244		(2,069)			4.341	4.059	MON	2,255	26,675	05/15/2018	05/17/2061
08162Q-BC-2	BMARK 20IG3 BXB - CMBS			4	1.A	13,135,339	87.980	12,097,250	13,750,000	13,573,453		96,053			3.654	4.466	MON	41,871	494,345	05/22/2020	09/17/2048
08162Q-BL-2	BMARK 20IG3 33B - CMBS			4	1.A	10,775,468	68.671	7,891,678	11,492,000	11,068,961		70,863			3.230	4.002	MON	30,932	365,195	06/13/2022	09/17/2048
08162T-BC-6	BMARK 2018-B7 XA - CMBS	O		3	1.A FE	688,826	1.207	246,484		267,582		(75,154)			0.407	7.895	MON	6,927	99,841	11/09/2018	05/16/2053
08162T-BC-6	BMARK 2018-B7 XA - CMBS			3	1.A FE	229,609	1.207	82,161		89,194		(25,051)			0.407	7.895	MON	2,309	33,280	11/09/2018	05/16/2053
08162V-AG-3	BMARK 2019-B10 AM - CMBS	C		4	1.A	257,495	92.862	232,154	250,000	253,298		(797)			3.979	3.628	MON	829	9,948	03/21/2019	03/17/2062
12430X-AE-2	BWAY 191633 B - CMBS			4	2.C FE	5,405,483	74.511	4,284,372	5,750,000	5,561,743		39,512			3.067	3.806	MON	14,694	173,484	12/13/2019	12/10/2039
12433C-AE-5	BX 2024-AIRC C - CMBS			4,5	1.A	748,125	100.500	753,750	750,000	747,594		(531)			6.987	7.508	MON	2,475	19,198	07/23/2024	08/15/2041
12512J-AX-2	CD 2018-CD7 XA - CMBS	O		3	1.A FE	1,041,142	2.010	379,774		377,714		(110,479)			0.639	8.690	MON	10,063	136,971	08/03/2018	08/15/2051
12515A-BF-6	CD 2016-CD2 XA - CMBS			3	1.A FE	499,745	0.592	78,978		120,109		(66,621)			0.567	-28.332	MON	7,648	83,514	02/14/2019	11/15/2049
12515G-AG-2	CD 2017-CD3 B - CMBS	C		4	2.C	514,971	62.896	314,479	500,000	504,425		(401)			3.984	3.668	MON	1,660	19,920	01/27/2017	02/11/2050
12515G-AH-0	CD 2017-CD3 C - CMBS	O		4	4.C	4,188,574	38.072	1,618,041	4,250,000	4,206,179		(12,319)			4.536	4.782	MON	16,150	196,049	11/06/2018	02/11/2050
12531W-BH-4	CFCRE 2016-C3 C - CMBS	C		4	1.E	279,992	95.154	285,461	300,000	289,065		988			4.742	5.507	MON	1,186	14,483	01/22/2016	01/10/2048
12531W-BH-4	CFCRE 2016-C3 C - CMBS	O		4	1.E	1,012,813	95.154	951,536	1,000,000	1,012,760		(31)			4.742	4.805	MON	3,952	48,275	02/27/2018	01/10/2048
12532A-BA-6	CFCRE 2016-C6 AM - CMBS			4	1.A	180,248	95.267	166,717	175,000	175,988		(585)			3.502	3.161	MON	511	6,129	11/01/2016	11/15/2049
12592K-BH-6	COMM 2014-UBS5 C - CMBS	C		4	1.A	730,475	90.862	658,750	725,000	720,320		(11,076)			3.979	4.555	MON	2,404	33,993	09/09/2014	09/12/2047
12592L-BP-6	COMM 2014-CCRE20 C - CMBS	C		4	1.A	516,203	94.251	480,537	509,849	484,747		(30,180)			2.719	7.357	MON	1,155	23,047	10/22/2014	11/12/2047
12592M-BQ-2	COMM 2014-LC17 C - CMBS	O		4	1.A	565,823	96.558	551,520	571,178	568,422		(1,382)			4.200		MON	1,999	26,478	10/29/2018	10/11/2047
12592T-AN-5	COMM 2015-3BP E - CMBS	C		2	1.A	237,715	90.423	226,057	250,000	249,570		1,960			3.238	4.124	MON	675	8,231	03/01/2018	02/12/2035
12592T-AN-5	COMM 2015-3BP E - CMBS	O		2	1.A	6,635,097	90.423	6,309,702	6,978,000	6,966,007		54,696			3.238	4.124	MON	18,831	229,742	03/01/2018	02/12/2035
12592X-BJ-4	COMM 2015-CCRE22 C - CMBS	C		4	1.A	1,018,963	87.390	873,900	1,000,000	998,058		(2,918)			4.062	3.946	MON	3,392	41,402	03/18/2015	03/12/2048
12593A-BE-4	COMM 2015-CCRE23 C - CMBS	C		4	1.C	1,040,735	94.405	991,255	1,050,000	1,044,059		(2,946)			4.294	4.428	MON	3,722	45,817	05/06/2015	05/12/2048
12594M-BE-7	COMM 2016-COR1 B - CMBS	O		4	1.F	4,842,188	92.891	4,644,565	5,000,000	4,956,265		20,083			3.897	4.393	MON	16,238	194,850	10/25/2018	10/13/2049
12595F-AL-6	CSAIL 2017-CX9 C - CMBS	O		4	1.A	4,573,089	76.093	3,424,166	4,500,000	4,509,685		(8,443)			4.040	3.968	MON	15,150	183,807	09/19/2017	09/16/2050
12595F-AL-6	CSAIL 2017-CX9 C - CMBS			4	1.A	1,727,611	76.093	1,293,574	1,700,000	1,637,137		19,371			4.040	5.555	MON	5,723	69,438	09/19/2017	09/16/2050
12625K-AN-5	COMM 2013-CCRE8 C - CMBS			4	1.A	93,656	99.239	99,239	100,000	99,986		155			3.520	3.363	MON	293	3,601	02/21/2014	06/12/2046
126281-BB-9	CSAIL 2015-C1 XA - CMBS	C		3	1.A FE	33,592	0.001	6		145		(14,396)			0.374	-200.000	MON	523	17,055	02/29/2016	04/15/2050
126281-BB-9	CSAIL 2015-C1 XA - CMBS			3	1.A FE	61,548	0.001	10		266		(26,429)			0.374	-200.000	MON	959	31,267	02/29/2016	04/15/2050
12629N-AL-9	COMM 2015-DC1 C - CMBS	C		4	2.B	969,002	88.353	839,352	950,000	951,783		76			4.080	4.190	MON	3,230	41,273	02/24/2015	02/12/2048

SCHEDULE D - PART 1

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

E10.65

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
		Code	Foreign	Bond CHAR			Rate Used To Obtain Fair Value	Fair 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
12630D-BD-5	COMM 2014-CCRE14 C - CMBS	C		4	1.A	2,579,297	92.797	2,319,921	2,500,000	2,450,431		(19,126)			3.773	4.073	MON	7,722	85,019	06/12/2014	02/12/2047
12636M-AK-4	CSAIL 2016-C6 B - CMBS	C		4	1.A	514,996	93.999	469,994	500,000	501,644		(1,748)			3.924	3.572	MON	1,635	19,620	05/17/2016	01/15/2049
12636M-AK-4	CSAIL 2016-C6 B - CMBS	O		4	1.A	6,799,004	93.999	6,579,920	7,000,000	6,951,516		27,279			3.924	4.390	MON	22,889	274,673	11/01/2018	01/15/2049
12636M-AL-2	CSAIL 2016-C6 C - CMBS	O		4	1.C	2,528,023	93.263	2,359,550	2,530,000	2,525,676		(1,297)			4.917	4.997	MON	10,367	126,503	11/08/2018	01/15/2049
126650-BS-8	CVSPAS 2009-B CFT - CMBS	C		1	2.B FE	668,404	105.296	570,337	541,652	606,334		4,285			7.507	5.457	MON	2,372	40,662	02/14/2014	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - CMBS			1	2.B FE	180,784	105.296	171,101	162,496	169,564		(904)			7.507	6.240	MON	712	12,199	05/11/2010	01/10/2032
14069B-AA-2	CPMRK 2007A A1 - CMBS			4	2.C YE	785,232	84.679	694,028	819,599	789,405		713			5.746	6.195	MON	2,747	47,094	02/11/2015	02/10/2052
17320Q-AG-4	CGCMT 2013-375P B - CMBS	C		4	1.A	243,242	97.250	243,125	250,000	250,211		(1)			3.518	3.916	MON	733	8,941	02/28/2014	05/11/2035
17322V-AX-4	CGCMT 2014-GC23 C - CMBS	C		4	1.A	1,003,287	97.301	947,829	974,119	977,443		2,761			4.391	4.201	MON	3,564	43,480	07/17/2014	07/10/2047
17323V-BF-1	CGCMT 2015-GC29 XA - CMBS	C		3	1.A FE	104,909	0.001	13				(18,714)			0.943		MON	1,051	21,981	04/06/2015	04/10/2048
17324K-AV-0	CGCMT 2015-GC35 XA - CMBS	C		3	1.B FE	241,744	0.302	11,994		16,269		(31,315)			0.496	5.515	MON	1,644	31,220	12/01/2015	11/13/2048
17324T-AM-1	CGCMT 2016-GC36 C - CMBS	C		4	2.A	229,861	80.064	200,160	250,000	247,066		2,358			4.745	5.956	MON	992	12,062	02/03/2016	02/12/2049
17326F-AK-3	CGCMT 2017-C4 C - CMBS	C		4	1.E	987,732	92.318	904,713	980,000	980,296		(546)			4.138	4.163	MON	3,379	41,271	10/19/2017	10/17/2050
17327G-AU-8	CGCMT 2018-C6 XA - CMBS	O		3	1.A FE	739,687	2.528	302,378		354,282		(81,166)			0.761	5.862	MON	7,585	101,883	11/20/2018	11/10/2051
17327G-AU-8	CGCMT 2018-C6 XA - CMBS			3	1.A FE	227,596	2.528	93,040		106,766		(23,627)			0.761	7.017	MON	2,334	31,349	11/20/2018	11/10/2051
200474-AE-4	COMM 2015-LC19 D - CMBS	O		4	1.A	8,738,014	87.745	8,936,779	10,185,000	10,185,000		279,672			2.867		MON	24,334	292,004	10/16/2018	02/12/2048
200474-BH-6	COMM 2015-LC19 C - CMBS	C		4	1.A	1,069,004	95.568	955,679	1,000,000	1,000,000		(8,226)			4.090	0.026	MON	3,408	42,881	08/18/2016	02/12/2048
22945D-AL-7	CSAIL 2019-C15 XA - CMBS			3	1.A FE	820,381	3.242	339,942		335,848		(125,706)			0.990	8.738	MON	8,655	114,743	03/01/2019	03/15/2052
23312J-AJ-2	DBJPM 2017-C6 B - CMBS	C		4	1.A	720,967	90.750	635,251	700,000	705,347		(2,320)			3.792	3.450	MON	2,212	26,544	06/14/2017	06/10/2050
23312J-AK-9	DBJPM 2017-C6 C - CMBS	O		4	1.F	3,813,125	87.682	3,507,290	4,000,000	3,935,689		11,239			4.174	4.822	MON	13,913	166,960	11/13/2018	06/10/2050
23312V-AJ-5	DBJPM 2016-C3 B - CMBS	O		4	1.A	1,857,813	92.392	1,847,846	2,000,000	1,965,322		19,421			3.264	4.369	MON	5,440	65,280	10/25/2018	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	C		4	2.B	1,995,181	85.400	1,708,006	2,000,000	1,997,746		(808)			3.477	3.596	MON	5,795	70,977	08/18/2016	08/12/2049
23312V-AK-2	DBJPM 2016-C3 C - CMBS	O		4	2.B	4,628,906	85.400	4,270,014	5,000,000	4,908,775		48,446			3.477	4.722	MON	14,487	177,442	11/01/2018	08/12/2049
23345L-AJ-8	DOLP 2021-NYC D - CMBS			4	1.A	7,877,629	78.241	6,251,453	7,990,000	7,911,610		9,667			3.704	3.893	MON	24,661	295,932	04/13/2021	05/10/2041
23345L-AL-3	DOLP 2021-NYC E - CMBS			4	1.B	1,964,141	73.989	1,479,774	2,000,000	1,973,985		3,283			3.704	3.951	MON	6,173	74,076	11/15/2021	05/10/2041
26860X-AG-6	ELM 24ELM B15 - CMBS			2	1.D FE	2,500,000	100.916	2,522,890	2,500,000	2,500,000					5.995	5.780	MON	12,906	76,189	05/21/2024	06/10/2039
26860X-BC-4	ELM 24ELM C10 - CMBS			2	1.G FE	1,000,000	100.911	1,009,105	1,000,000	1,000,000					5.189	5.968	MON	5,158	31,463	05/21/2024	06/10/2039
302947-AE-6	FREMF 2016-K60 B - CMBS	O		4	1.A	5,162,162	97.014	5,335,772	5,500,000	5,399,008		32,652			3.532	4.452	MON	16,190	198,139	09/27/2018	12/25/2049
30338W-AC-3	FSRIA 2024-FL9 B - CMBS			2,5	1.D FE	249,375	100.879	252,197	250,000	249,247		(128)			6.662	6.790	MON	601	2,860	10/03/2024	10/19/2039
36186Y-AF-2	GMACN 2007A CTF - CMBS			4	2.B YE	497,071	88.306	397,611	450,267	491,981		(1,073)			6.107	5.309	MON	1,604	27,498	08/12/2019	08/10/2052
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS	C		4	1.A FM	918,551	95.886	795,070	829,179	838,095		(1,193)			5.209	3.895	MON	3,599	42,952	02/14/2014	08/12/2044
36191Y-AG-3	GSMS 2011-GC5 B - CMBS	C		4	1.A FM	1,855,999	89.886	1,528,069	1,700,000	1,684,606		(43,732)			3.335	4.197	MON	4,725	88,810	02/14/2014	08/12/2044
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	4,994,327	82.108	4,676,879	5,696,000	5,620,317		469,492			3.550	11.157	MON	16,848	205,549	08/30/2023	03/07/2033
36250P-AJ-4	GSMS 2015-GC32 B - CMBS	O		4	1.A	2,021,875	98.474	1,969,481	2,000,000	1,999,932		(3,648)			4.390	4.299	MON	7,317	89,275	10/29/2018	07/10/2048
36250P-AL-9	GSMS 2015-GC32 C - CMBS	C		4	1.F	135,430	97.358	121,698	125,000	125,578		(1,312)			4.400	3.398	MON	458	5,592	08/18/2016	07/10/2048
36250S-AL-3	GSMS 2018-GS10 C - CMBS			4	2.C	97,484	75.770	73,497	97,000	97,379		(32)			4.402	4.470	MON	356	4,343	07/18/2018	07/12/2051
36250S-AM-1	GSMS 2018-GS10 D - CMBS	O		4	4.B	4,070,313	69.677	3,483,834	5,000,000	4,067,861		(431,985)			3.000	3.701	MON	12,500	150,000	11/09/2018	07/12/2051
36250V-AJ-1	GSMS 2015-GC34 B - CMBS	C		4	2.B	684,929	84.954	564,943	665,000	660,117		(8,465)			4.466	4.036	MON	2,475	29,699	10/14/2015	10/13/2048
36251P-AD-6	GSMS 2016-GS3 A4 - CMBS	O		4	1.A	4,682,473	96.396	4,819,810	5,000,000	4,921,587		42,063			2.850	3.765	MON	11,875	142,500	09/27/2018	10/13/2049
36251P-AJ-3	GSMS 2016-GS3 B - CMBS	C		4	1.A	1,395,572	94.006	1,273,777	1,355,000	1,361,866		(4,548)			3.395	3.055	MON	3,834	46,002	09/22/2016	10/13/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS	C		4	1.C	190,535	90.193	166,858	185,000	186,285		(746)			3.848	3.488	MON	593	7,238	11/16/2016	11/15/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS			4	1.C	3,463,408	90.193	3,607,730	4,000,000	3,668,025		155,793			3.848	8.854	MON	12,828	156,487	08/30/2023	11/15/2049
36252H-AJ-0	GSMS 2017-GS5 B - CMBS	C		4	2.A	544,848	87.101	460,764	529,000	532,485		(1,794)			4.047	3.701	MON	1,784	21,409	03/07/2017	03/11/2050
36252T-AW-5	GSMS 2016-GS2 B - CMBS	C		4	1.A	772,454	97.020	727,653	750,000	752,739		(2,596)			3.759	3.414	MON	2,349	28,193	05/18/2016	05/12/2049
36252T-AY-1	GSMS 2016-GS2 C - CMBS	C		4	1.G	292,751	96.268	274,364	285,000	286,343		(1,114)			4.696	4.371	MON	1,115	13,609	05/17/2016	05/12/2049
36253P-AH-5	GSMS 2017-GS6 B - CMBS			4	1.E	1,706,835	85.411	1,708,225	2,000,000	1,801,716		72,153			3.869	8.628	MON	6,448	77,380	08/30/2023	05/12/2050
36255N-AX-3	GSMS 2018-GS9 AS - CMBS	C		4	1.A	468,628	93.167	423,912	455,000	459,587		(1,475)			4.141	3.795	MON	1,570	18,842	03/15/2018	03/10/2051
36262M-AE-8	GSMS 2021-IP C - CMBS	C		4,5	1.A	1,050,000	98.772	1,037,108	1,050,000	1,050,000					6.062	4.778	MON	3,006	73,362	09/29/2021	10/15/2036
36265X-AG-6	GSMS 22ECI D - CMBS			4,5	1.B	2,244,374	99.969	2,249,296	2,250,000	2,234,277		(30,576)			8.589	8.978	MON	9,126	215,013	07/26/2022	08/15/2039
38011X-AA-2	GMACN 2003A CTF - CMBS			4	1.C YE	690,688	95.719	603,397	630,385	667,893		(2,935)			6.285	5.214	MON	3,302	39,620	07/22/2016	09/10/2036
38012D-AB-3	HSG TR XIX - CM			1	2.C FE	1,137,675	85.689	911,286	1,063,481	1,123,656		(1,794)			5.466	4.918	MON	3,391	58,116	05/20/2016	05/10/2050

SCHEDULE D - PART 1

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

E10.66

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38406J-AJ-7	GRACE 20GRCE D - CMBS			4	1.B	964,492	80.705	807,051	1,000,000	976,583		3,445			2.680	3.159	MON	2,233	27,246	04/20/2021	12/12/2040
38406J-AL-2	GRACE 20GRCE E - CMBS			4	2.A	11,713,783	78.205	10,244,858	13,100,000	12,200,135		130,237			2.680	4.039	MON	29,256	356,918	03/10/2022	12/12/2040
44217N-AJ-5	HGMT 2015-HGLR B - CMBS			4	1.A	2,707,628	99.282	2,978,452	3,000,000	2,962,318		194,196			3.186	10.361	MON	7,965	95,580	08/30/2023	03/05/2037
44421G-AL-7	HY 2019-30HY E - CMBS			4	2.B FE	5,613,540	81.853	4,762,184	5,818,000	5,477,366		58,329			3.443	3.235	MON	16,693	203,660	06/24/2019	07/12/2039
44421M-AJ-9	HY 2019-55HY D - CMBS			4	1.A	4,407,813	84.362	4,218,094	5,000,000	4,663,526		58,935			2.943	4.532	MON	12,262	149,592	04/08/2020	12/12/2041
44421M-AL-4	HY 2019-55HY E - CMBS			4	1.A	3,941,046	80.094	3,349,536	4,182,000	4,055,867		24,289			2.943	3.721	MON	10,256	125,119	12/02/2019	12/12/2041
449653-AG-9	ILPT 2022-LPFX D - CMBS			4	1.A	7,351,772	81.852	6,138,903	7,500,000	7,391,981		15,300			3.824	4.182	MON	23,899	291,565	03/04/2022	03/11/2044
44965L-AN-4	ILPT 2019-SURF HRR - CMBS			4	1.D	20,596,936	74.684	16,953,146	22,700,000	21,726,900		218,700			4.294	5.663	MON	81,224	990,937	03/01/2019	02/13/2041
45378Y-AL-8	IPT 2018-INDP B - CMBS			4	1.A	980,313	97.438	974,377	1,000,000	995,785		5,962			3.911	4.580	MON	3,259	39,110	04/19/2022	07/10/2035
45378Y-AQ-7	IPT 2018-INDP D - CMBS			4	1.A	10,599,875	94.250	9,990,519	10,600,000	10,589,463		(1,804)			4.356	4.378	MON	38,478	461,736	06/21/2018	07/10/2035
46590M-AX-8	JPMCC 2016-JP2 C - CMBS	C		4	2.B	699,990	80.776	605,819	750,000	741,500		7,109			3.814	4.972	MON	2,384	29,145	12/18/2018	08/17/2049
465972-AE-7	JPMCC 2022-DATA C - CMBS			4	1.A	3,590,170	86.281	3,451,235	4,000,000	3,677,531		44,836			3.916	5.384	MON	13,053	159,243	06/08/2022	06/12/2042
46639Y-AW-7	JPMCC 2013-LC11 C - CMBS	C		4	5.A	989,531	63.695	636,946	1,000,000	999,165		257,295			3.958	3.952	MON	3,299	37,847	06/12/2014	04/17/2046
46642E-BE-5	JPMBB 2014-C21 C - CMBS	C		4	1.A	1,138,367	98.359	1,096,011	1,114,295	1,114,692		1,001			4.564	4.496	MON	4,238	52,171	12/21/2018	08/16/2047
46643G-AL-4	JPMBB 2014-C24 C - CMBS	C		4	1.A	256,287	85.682	214,205	250,000	244,356		(5,781)			4.633	3.965	MON	949	9,319	10/09/2014	11/18/2047
46645L-BE-6	JPMBB 2016-C1 B - CMBS	O		4	1.A	11,387,674	97.250	10,697,513	11,000,000	11,044,817		(57,484)			4.699	4.239	MON	43,076	525,713	10/25/2018	03/17/2049
46645U-AY-3	JPMCC 2016-JP4 B - CMBS	C		4	1.A	949,656	91.734	845,790	922,000	926,990		(3,202)			4.053	3.701	MON	3,114	37,365	12/05/2016	12/17/2049
46648K-BA-3	JPMDB 2017-C7 C - CMBS	C		4	2.A	594,358	88.661	545,266	615,000	606,875		2,324			4.176	4.729	MON	2,140	25,991	12/19/2018	10/17/2050
46651E-AN-4	JPMCC 2019-OSB E - CMBS			4	3.A	6,348,627	84.720	5,422,048	6,400,000	6,372,705		4,787			3.783	3.964	MON	20,175	246,134	05/29/2019	06/07/2039
46654B-AG-2	JPMCC 2021-1MEM C - CMBS	C		4	2.C	1,936,175	68.795	1,332,568	1,937,000	1,936,115		(4)			2.654	2.705	MON	4,283	52,256	09/27/2021	10/09/2041
50202K-AJ-5	LCCM 2021-FL2 D - CMBS	C		2,5	2.B FE	100,000	96.376	96,376	100,000	100,000					7.412	7.461	MON	329	8,359	07/01/2021	12/15/2038
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS			2	1.A	73,592	99.082	75,182	75,879	75,879					2.579	2.579	MON	163	1,957	01/24/2017	03/12/2049
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS			4,5	3.A	1,989,999	92.650	1,853,007	2,000,000	1,991,590		(29,308)			6.939	7.164	MON	6,554	157,568	05/03/2022	05/15/2039
53947X-AL-6	LNCR 2021-CRE5 D - CMBS		C	2,5	2.B FE	654,375	99.279	744,595	750,000	702,683		18,307			7.512	12.461	MON	2,665	63,454	10/12/2022	07/15/2036
55316P-AL-1	MKT 2020-525M E - CMBS			4	4.C	11,767,781	63.334	10,260,021	16,200,000	13,557,674		457,699			2.941	6.904	MON	39,698	484,317	03/19/2020	02/12/2040
61691G-AW-0	MSBAM 2016-C32 B - CMBS	C		4	1.A	1,029,969	93.742	937,418	1,000,000	1,005,547		(3,454)			4.095	3.745	MON	3,413	40,950	12/06/2016	12/17/2049
61761D-AH-5	MSBAM 2012-C6 C - CMBS	C		4	1.A FM	644,358	90.499	585,973	647,494	579,240		(68,254)			4.496	4.053	MON	2,448	26,058	02/21/2014	11/17/2045
61762T-AK-2	MSBAM 2013-C11 C - CMBS			4	6	129,332	2.000	35,990	1,799,493	35,990	(93,342)				4.077	53.505	MON	6,317	10,263	08/06/2014	08/17/2046
61764X-BC-8	MSBAM 2015-C21 55B - CMBS			4	1.A	9,530,625	83.900	8,180,250	9,750,000	9,652,475		108,973			3.142	-20.380	MON	25,528	311,583	02/02/2022	03/17/2048
61765D-AX-6	MSC 2015-MS1 B - CMBS	C		4	1.A	248,966	94.756	236,891	250,000	249,593		103			4.019	4.157	MON	837	10,222	06/25/2015	05/15/2048
61766C-AG-4	MSC 2016-UBS9 AS - CMBS	C		4	1.A	514,988	97.032	485,158	500,000	501,309		(1,774)			3.903	3.553	MON	1,626	19,515	02/19/2016	03/17/2049
61766C-AV-1	MSC 2016-UBS9 D - CMBS	O		4	3.B	4,653,226	74.518	4,111,898	5,518,000	5,095,185		71,087			3.000	4.913	MON	13,795	165,540	10/11/2018	03/17/2049
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS	C		4	1.A	452,384	98.278	440,201	447,916	447,956		(585)			3.058	2.937	MON	1,141	13,697	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	C		4	1.A	617,989	95.979	575,874	600,000	601,918		(2,127)			4.039	3.688	MON	2,020	24,234	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS			4	1.A	772,487	95.979	719,842	750,000	752,398		(2,659)			4.039	3.688	MON	2,524	30,292	04/22/2016	05/17/2049
61766E-BJ-3	MSBAM 2016-C29 B - CMBS	O		4	1.A	6,841,952	95.979	6,811,629	7,097,000	7,037,357		35,726			4.039	4.630	MON	23,887	286,648	11/09/2018	05/17/2049
61766N-BB-0	MSBAM 2016-C30 A5 - CMBS	C		4	1.A	2,059,851	96.341	1,926,826	2,000,000	2,009,055		(6,726)			2.860	2.518	MON	4,767	57,200	09/26/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS	O		4	1.A	8,390,953	96.253	8,662,775	9,000,000	8,852,068		81,103			2.782	3.759	MON	20,865	250,380	09/27/2018	08/17/2049
61767Y-BD-1	MSC 2018-H3 B - CMBS			4	1.E	236,898	94.979	218,													

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
865592-AL-3	SUMMT 2022-BVUE E - CMBS			4	1.E	11,789,998	67.923	8,490,328	12,500,000	12,057,505		95,178			2.892	3.873	MON	30,130	367,587	01/12/2022	02/12/2041
87264J-AG-1	TMSQ 2014-1500 B - CMBS	C		2	2.C	255,584	75.362	188,405	250,000	250,000		(290)			3.835		MON	799	9,747	10/23/2014	10/10/2036
89614Y-AD-8	TCN 2021-SFR1 D - CMBS			2	1.G FE	499,992	95.662	478,311	500,000	499,619		(122)			2.594	2.582	MON	1,081	12,970	11/04/2021	07/19/2038
90117P-AN-5	AOTA 2015-1211 D - CMBS			4	2.A	1,030,703	96.607	966,073	1,000,000	1,002,994		(6,449)			4.142	3.554	MON	3,452	42,111	06/12/2020	08/10/2035
90187L-AL-3	PRKAV 2017-245P D - CMBS			4	1.A	1,112,676	91.256	1,003,816	1,100,000	1,104,600		(2,016)			3.657	3.536	MON	3,353	40,902	09/23/2020	06/05/2037
90270Y-AL-3	UBSBB 2013-C5 C - CMBS	C		4	1.A	143,273	86.199	129,298	150,000	148,674		499			2.827	4.105	MON	353	5,680	02/21/2014	03/12/2046
927149-AA-2	MTMBS 2021 MBS - CMBS			4	1.A	250,000	71.830	179,576	250,000	250,000					2.490	2.466	MON	104	6,329	12/10/2021	01/01/2040
92890K-BF-1	WFRBS 2014-C22 B - CMBS			4	1.A	1,544,946	89.240	1,338,600	1,500,000	1,504,903		3,378			4.322	4.096	MON	5,464	65,465	09/05/2014	09/17/2057
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS	C		3	1.A FE	48,489	0.050	290				3,378	(9,711)		0.643	-200.000	MON	314	7,652	04/21/2015	05/15/2048
94989H-AZ-3	WFCM 2015-NXS1 XA - CMBS			3	1.A FE	480,845	0.050	2,871		60,708		(37,914)			0.643	-250.000	MON	3,110	75,883	04/21/2015	05/15/2048
94989V-AJ-8	WFCM 2015-NXS3 B - CMBS	O		4	1.A	3,048,164	97.576	2,927,269	3,000,000	3,000,968		(8,323)			4.496	4.303	MON	11,239	137,126	10/29/2018	09/17/2057
94990E-AA-2	WFCM 2018-AUS A - CMBS			4	1.A FE	4,506,070	95.963	4,798,136	5,000,000	4,627,178		92,017			4.058	6.581	MON	16,910	206,297	08/30/2023	08/15/2036
95000A-AU-1	WFCM 2015-P2 A4 - CMBS			4	1.A	4,726,312	98.961	4,948,066	5,000,000	4,882,990		118,722			3.809	6.494	MON	15,871	190,450	08/30/2023	12/17/2048
95000A-BA-4	WFCM 2015-P2 C - CMBS	O		4	1.A	2,110,165	96.625	2,038,784	2,110,000	2,104,354		(2,002)			4.560	4.757	MON	8,018	100,002	11/14/2018	12/17/2048
95000G-BD-5	WFCM 2016-BNK1 B - CMBS			4	1.A	180,243	83.920	146,859	175,000	177,131		71			2.967	2.145	MON	433	5,192	08/04/2016	08/17/2049
95000L-BE-2	WFCM 2016-C33 B - CMBS	C		4	1.A	1,029,936	98.076	980,759	1,000,000	1,002,674		(3,726)			4.506	4.152	MON	3,755	45,060	03/18/2016	03/17/2059
95000M-BU-4	WFCM 2016-C36 B - CMBS	O		4	1.A	3,347,969	86.983	3,044,394	3,500,000	3,457,456		19,775			3.671	4.334	MON	10,707	128,485	10/29/2018	11/18/2059
95001L-AY-8	WFCM 2018-C43 B - CMBS	C		4	1.A	308,998	94.230	282,690	300,000	302,966		(995)			4.253	3.901	MON	1,063	12,759	03/12/2018	03/17/2051
95003Y-AC-6	WFCM 24GRP B - CMBS			4,5	1.D FE	2,493,750	100.253	2,506,321	2,500,000	2,493,813		63			6.688	6.879	MON	15,304		12/19/2024	10/15/2041
95003Y-AE-2	WFCM 24GRP C - CMBS			4,5	1.G FE	4,089,750	100.245	4,110,045	4,100,000	4,089,853		103			7.337	7.548	MON	27,394		12/19/2024	10/15/2041
98162J-AG-1	WPT 2017-WWP B - CMBS			4	2.A	1,560,240	41.862	837,242	2,000,000	1,680,136		91,455			3.596	10.288	MON	5,993	73,109	08/30/2023	11/13/2036
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						430,501,621	XXX	387,556,349	447,963,730	436,530,250	(93,342)	2,428,790			XXX	XXX	XXX	1,483,698	16,398,216	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
00037U-AD-2	AASET 183 A - ABS		C	4	2.C FE	6,806,909	97.700	6,650,370	6,806,909	6,806,909					4.460	4.507	MON	12,650	304,962	11/02/2018	12/15/2038
00037U-AE-0	AASET 183 B - ABS		C	4	4.A FE	1,080,205	89.849	4,852,756	5,401,025	1,080,205					5.685	28.423	MON	12,794	307,901	12/19/2022	12/15/2038
00037U-AF-7	AASET 183 C - ABS		C	4	5.B FE	110,179	83.415	1,838,126	2,203,590	110,179					6.901		MON			11/02/2018	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS			2	2.C FE	101,840	96.007	137,497	143,215	101,840					3.376	4.748	MON	201	4,835	09/25/2020	10/16/2039
00038R-AB-2	AASET 2019-2 B - ABS			2	4.A FE	845,871	60.020	1,586,391	2,643,098	845,871					4.458	13.930	MON	4,910	117,829	10/07/2019	10/16/2039
000823-BA-1	ABPCI 2RR CRR - CDO		C	2,5	1.F FE	250,000	101.550	253,874	250,000	250,000					7.334	6.669	JAJO	6,723		08/02/2024	07/20/2037
001202-AA-8	AGL 14 E - CDO		C	4,5	3.C FE	850,000	100.411	853,493	850,000	850,000					11.529	11.369	JAJO	19,599	105,245	11/05/2021	12/02/2034
00120C-AA-6	AGL 12 E - CDO		C	4,5	3.C FE	475,000	100.364	476,727	475,000	475,000					11.029	10.877	JAJO	10,632	56,885	05/14/2021	07/20/2034
00121D-AA-3	AGL 33 A1 - CDO			4,5	1.A FE	2,319,884	100.574	2,333,305	2,320,000	2,321,392		1,508			6.468	5.093	JAJO	57,940		12/19/2024	07/21/2037
00144F-AA-1	AIMCO 14 E - CDO		C	4,5	3.C FE	2,482,000	100.291	2,507,266	2,500,000	2,557,526		11,526			10.629	10.146	JAJO	53,145	289,199	08/03/2021	04/20/2034
00255U-AA-3	AASET 2020-1 A - ABS			4	2.A FE	191,214	96.004	187,006	194,791	194,310		(6)			3.351	3.492	MON	290	6,527	02/24/2021	01/17/2040
00835A-AD-0	AFFRM 24B D - ABS			4	2.B FE	1,000,591	98.995	989,948	1,000,000	1,000,535		(56)			5.500	5.332	MON	2,444		12/19/2024	09/17/2029
00835A-AE-8	AFFRM 24B E - ABS			4	3.B FE	1,001,855	100.092	1,000,916	1,000,000	1,001,775		(80)			7.350	7.108	MON	3,267		12/19/2024	09/17/2029
00851R-AA-8	AGL 11 E - CDO		C	4,5	3.C FE	3,295,938	100.362	3,324,475	3,312,500	3,316,739		(104,650)			11.278	10.597	JAJO	80,940	401,549	11/24/2021	04/17/2034
00901A-AS-6	AIMCO 10 ARR - CDO		C	4,5	1.A FE	2,307,180	100.221	2,305,090	2,300,000	2,307,035		(145)			6.042	5.128	JAJO	27,406		12/19/2024	07/22/2037
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A			1	1.F FE	1,044,636	99.669	1,041,175	1,044,636	1,044,636					5.250	5.244	AO	13,711	54,843	09/09/2020	10/01/2030
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL										5.625		MON	148		04/22/2019	05/15/2034
016269-AC-6	ALINE 1 C - CDO	O		4,5	1.B FE	3,652,950	100.275	3,685,117	3,675,000	3,844,434		(113,836)			6.779	5.227	JAJO	49,826	280,884	10/29/2018	07/21/2031
01627A-AA-6	ADC 2021-1 A2 - ABS			2	1.G FE	547,230	95.064	570,381	600,000	562,202		14,971			1.937	6.099	MON	517	8,152	05/08/2024	08/15/2046
01627A-AB-4	ADC 2021-1 B - ABS			2	2.B FE	89,398	94.889	94,889	100,000	92,741		3,342			2.482	7.348	MON	110	2,068	03/06/2024	08/15/2046
01983K-AG-9	ALLO 241 A2 - ABS			4	1.G FE	250,000	100.909	252,272	250,000	250,000		–			5.940	6.014	MON	454	6,229	07/12/2024	07/20/2054
01983K-AH-7	ALLO 241 B - ABS			4	2.B FE	249,932	101.907	254,768	250,000	249,938		5			7.150	7.264	MON	546	7,498	07/12/2024	07/20/2054
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	1.E FE	65,153	95.173	60,791	63,875	64,645		(145)			3.650	3.275	FA	881	2,331	02/19/2021	08/15/2030
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	1.F FE	62,406	96.159	59,562	61,941	62,249		(29)			3.575	3.375	JJ	1,021	2,214	02/11/2021	07/15/2029
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI	C		1	1.F FE	934,528	93.272	871,656	934,528	934,528					3.000	2.997	AO	5,919	28,036	09/19/2016	04/15/2030

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	C		1	2.B FE	958,125	93.970	900,346	958,125	958,125					4.000	3.999	FA	14,478	38,325	01/04/2017	08/15/2030
03290A-AD-2	ANCHF 13 D1 - CDO		C	4	2.C FE	1,600,000	94.704	1,515,258	1,600,000	1,600,000					5.425	5.461	JAJO	15,431	86,800	05/25/2021	07/27/2039
03290B-AA-6	ANCHF 13 E1 - CDO		C	4	3.C FE	2,850,000	89.479	2,684,368	3,000,000	2,886,594		10,341			6.917	7.663	JAJO	36,891	207,510	05/25/2021	07/27/2039
03290B-AF-5	ANCHF 13 E2 - CDO		C	4	3.C FE	1,535,475	89.136	1,577,712	1,770,000	1,579,427		16,748			6.842	8.943	JAJO	21,529	121,103	04/26/2022	07/27/2039
03329D-AA-7	ANCHC 17 E - CDO		C	4,5	3.C FE	6,174,750	98.857	6,166,227	6,237,500	6,386,091		(148,219)			11.778	11.248	JAJO	159,168	780,655	07/23/2024	07/15/2034
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	250,000	90.252	225,629	250,000	250,000					3.123	3.135	JAJO	1,387	7,808	01/29/2021	04/27/2039
03329T-AL-8	ANCHF 4 CR - CDO			2	1.G FE	500,000	88.971	444,854	500,000	500,000					3.523	3.538	JAJO	3,129	17,615	01/29/2021	04/27/2039
03330M-AE-6	ANCHF 6RE - CDO			4	3.A FE	1,777,454	96.317	1,768,040	1,835,644	1,799,130		6,868			6.850	7.432	JAJO	23,053	125,742	04/22/2021	07/25/2036
03330Q-AG-2	ANCHC 11 ER2 - CDO			4,5	3.C FE	1,188,000	102.186	1,226,232	1,200,000	1,185,688		(2,312)			11.962	12.284	JAJO	28,309	50,504	06/07/2024	07/22/2037
03331B-AJ-8	ANCHC 18 E - CDO		C	4,5	3.C FE	3,613,500	100.337	3,662,312	3,650,000	3,781,558		(78,502)			11.378	10.801	JAJO	89,977	446,163	02/23/2021	04/15/2034
03331L-AA-5	ANCHC 21 E - CDO		C	4,5	3.C FE	1,671,025	100.251	1,754,397	1,750,000	1,698,452		(22,315)			12.229	13.020	JAJO	42,802	230,984	04/27/2022	10/20/2034
03754D-AE-3	APEXC 211 E - CDO		C	4,5	3.C FE	1,900,000	97.774	1,955,474	2,000,000	1,964,093		(60,084)			12.154	12.075	JAJO	50,642	261,211	06/01/2021	07/18/2034
03762X-AD-1	APID XXIV DR - CDO			4,5	3.C FE	928,810	100.379	1,003,790	1,000,000	989,655		(14,582)			10.679	11.144	JAJO	21,358	116,189	03/23/2021	10/21/2030
03767G-AA-9	APID XXIX D - CDO		C	4,5	3.C FE	6,605,250	100.224	6,915,486	6,900,000	6,888,360		23,436			10.137	10.510	JAJO	132,125	760,383	03/11/2021	07/25/2030
03767X-AC-8	APID XXXI ER - CDO			4,5	3.C FE	624,983	100.520	678,513	675,000	668,840		26,039			11.518	14.691	JAJO	83,468	16,844	06/07/2022	04/15/2031
03770F-AE-8	AASET 141R CR - ABS			4	1.F FE	21,509	102.896	188,517	183,212	21,509					7.350	62.586	MON	598	62,221	01/31/2018	01/15/2043
03789X-AE-8	DIN 2019-1 A22 - ABS			2	2.B FE	11,924,055	98.241	11,719,630	11,929,500	11,927,942		1,017			4.723	4.759	MJSD	40,692	563,430	02/03/2021	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - ABS	C		2	2.B FE	247,500	98.241	243,146	247,500	247,500					4.723	4.750	MJSD	844	11,689	05/28/2019	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - ABS			2	2.C FE	441,722	94.951	454,576	478,750	450,310		8,588			3.237	5.806	JAJO	2,626	11,623	02/14/2024	08/01/2050
04009F-AE-9	ARES LI ER - CDO			4,5	3.C FE	1,992,000	100.312	2,006,230	2,000,000	1,994,173		2,173			11.343	12.171	JAJO	44,743	182,966	03/21/2024	04/22/2031
04009G-AU-1	ARES 53R BR - CDO		C	4,5	1.C FE	7,900,000	100.052	7,904,076	7,900,000	7,900,000					6.335	5.453	JAJO	95,919		12/19/2024	10/24/2036
04015H-AL-1	ARES XXXIV ER - CDO			4,5	3.C FE	5,467,244	99.897	5,519,312	5,525,000	5,545,637		(245,540)			11.759	10.747	JAJO	137,156	618,299	09/12/2024	04/18/2033
04016N-AZ-6	ARES XLIV DR - CDO			4,5	3.C FE	296,625	99.042	297,125	300,000	295,826		(799)			11.788	11.580	JAJO	7,662	9,532	08/22/2024	04/17/2034
04016P-AY-4	ARES 43RR CR2 - CDO	C		4,5	1.E FE	775,000	99.750	773,063	775,000	775,000					6.252	6.334	JAJO	2,731		11/22/2024	01/15/2038
04016P-AY-4	ARES 43RR CR2 - CDO			4,5	1.E FE	3,875,000	99.750	3,865,313	3,875,000	3,875,000					6.252	6.334	JAJO	13,656		11/22/2024	01/15/2038
04017X-AA-8	ARES LIV E - CDO		C	4,5	3.C FE	4,977,488	100.515	5,000,629	4,975,000	4,967,372		(10,116)			12.258	12.633	JAJO	132,126	487,291	03/20/2024	10/15/2032
04018E-AE-1	ARES LIX C1 - CDO	C	C	4,5	1.F FE	550,000	100.108	550,592	550,000	550,000					6.787	5.435	JAJO	7,051	41,878	03/09/2021	04/25/2034
04021A-AG-9	ARES 7 C - CDO		C	4,5	1.F FE	3,000,000	100.004	3,000,123	3,000,000	3,000,000						5.367	JAJO	53,545		08/16/2024	10/22/2037
04021C-AG-5	ARESDL 2 C - CDO			2,5	1.F FE	250,000	101.537	253,842	250,000	250,000					6.987	6.616	JAJO	4,076		08/28/2024	10/20/2036
04248N-AA-1	ARMYHW 2005 1A - ABS			1	1.D FE	1,415,080	101.059	1,341,184	1,327,131	1,414,976		9,445			5.524	5.138	JD	3,258	73,311	11/28/2018	06/15/2050
04248N-AA-1	ARMYHW 2005 1A - ABS	O		1	1.D FE	149,823	101.059	134,118	132,713	148,704		1,175			5.524	4.640	JD	326	7,331	03/15/2018	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN - ABS			4	5.B GI	16	0.000	16	16,463,342	16						250.000	MON			12/19/2022	12/17/2068
04546K-AA-6	AASET 2018-2 A - ABS			2	2.B FE	3,175,006	98.002	3,760,193	3,836,866	3,169,090		(5,916)			4.454	12.099	MON	7,121	183,505	04/22/2019	11/18/2038
04546K-AA-6	AASET 2018-2 A - ABS	O		2	2.B FE	2,374,632	98.002	2,812,301	2,869,646	2,374,632					4.454	5.382	MON	5,326	127,814	11/01/2018	11/18/2038
04623H-AA-9	MORGN II E - CDO		C	4,5	3.C FE	1,494,575	100.097	1,566,511	1,565,000	1,528,544		(34,708)			10.479	10.705	JAJO	32,799	178,645	11/23/2021	04/21/2031
049410-AU-7	ATCLO 20R BR - CDO		C	4,5	1.C FE	13,200,000	99.813	13,175,345	13,200,000	13,200,000					6.537	5.756	JAJO	172,587		12/19/2024	10/19/2037
04943A-AG-4	ATCLO VIII C - CDO	C	C	4,5	1.E FE	700,000	100.318	702,225	700,000	700,000					7.459	6.164	JAJO	11,168	57,944	06/23/2017	01/16/2030
04965T-AA-9	ATRM XLII E - CDO		C	4,5	4.A FE	5,444,991	100.004	5,526,741	5,526,500	5,555,023		(388,598)			10.938	9.023	JAJO	117,538	654,341	02/05/2020	11/21/2030
05178T-AA-9	AURMIL 2011A I1 - ABS			1	1.F FE	961,309	95.841	923,826	963,911	961,541		232			5.820	5.870	JJ	25,868	52,734	01/29/2024	07/15/2034
05178T-AB-7	AURMIL 2011A I2 - ABS			1	1.F FE	2,235,200	96.042	1,920,848	2,000,000	2,186,294		(9,662)			6.615	5.603	JJ	61,005	132,300	03/14/2019	01/15/2042
05551C-AA-3	BIBCARD 191 NOTES - ABS			4	1.G FE	15,754,900	92.974	14,648,008	15,754,900	15,754,900					3.500	3.515	JAJO	128,665	551,424	10/22/2019	01/07/2030
05685B-AU-0	BCC 224R BR - CDO		C	4,5	1.C FE	16,100,000	99.817	16,070,482	16,100,000	16,100,000					6.397	5.595	JAJO			12/19/2024	10/16/2037
05685Q-AA-1	BCC 243 A1 - CDO		C	4,5	1.A FE	2,077,601	100.628	2,088,020	2,075,000	2,079,448		1,846			6.723	5.188	JAJO	72,855		12/19/2024	07/16/2037
06759K-AE-5	BABSN 2019-I ER - CDO		C	4,5	3.C FE	1,177,500	99.989	1,199,864	1,200,000	1,189,136		11,636			11.778	14.935	JAJO	30,622	38,097	08/08/2024	04/16/2035
06760Q-AG-4	BMM 2017-1R DR - CDO			4,5	3.C FE	12,180,684	99.686	12,381,537	12,420,484	12,478,030		(187,616)			13.539	13.400	JAJO	336,322	1,742,692	11/12/2021	01/20/2034
06760Q-AQ-2	BMM 2017-1R A2R - CDO			4,5	1.C FE	6,004,687	100.078	6,004,687	6,000,000	6,000,000					6.779	6.838	JAJO	81,348	458,586	11/12/2021	01/20/2034
06760Q-AS-8	BMM 2017-1R BR - CDO			4,5	1.G FE	7,000,000	100.284	7,019,872	7,000,000	7,000,000					7.479	7.554	JAJO	104,706	584,970	11/12/2021	01/20/2034
06760Q-AU-3	BMM 2017-1R CR - CDO			4,5	2.C FE	3,500,000	100.008	3,500,272	3,500,000	3,500,000					8.679	8.779	JAJO	60,753	335,302	11/12/2021	01/20/2034
06760Y-AA-0	BABSN 184 E - CDO			4,5	3.C FE	4,849,369	100.087	4,884,264	4,880,000	5,054,474		(206,691)			10.868	9.135	JAJO	114,906	564,848	10/27/2021	10/15/2030
06761N-AE-5	BMM 2018-I COM - CDO		C	4,5	2.B FE	714,448	13.139	37,519	285,552	691,763		(22,685)			3.007	-52.370	JAJO			09/05/2024	01/15/2031
06762U-AA-6	BABSN 213 E - CDO		C	4,5	3.C FE	875,000	96.720	846,298	875,000	875,000					11.544	11.055	JAJO	21,044	108,853	11/17/2021	01/18/2035

SCHEDULE D - PART 1

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

E10.69

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07132B-AS-0	BATLN VIII D2R - CDO			4,5	3.B FE	5,999,584	100.083	5,994,960	5,990,000	6,108,703		(115,689)			11.644	11.129	JAJO	145,307	751,270	10/18/2021	07/18/2030
07132J-BE-3	BATLN US A2R - CDO			4,5	1.C FE	2,494,510	100.108	2,502,697	2,500,000	2,494,364		(145)			7.095	5.575	JAJO	33,506		12/19/2024	01/24/2035
07132M-AE-7	BATLN XI ER - CDO			4,5	3.C FE	3,747,594	87.442	3,344,668	3,825,000	3,742,326		(92,625)			11.746	11.065	JAJO	86,116	483,858	03/09/2022	04/24/2034
07133D-AE-6	BATLN 14R ER - CDO		C	4,5	3.C FE	1,584,000	91.075	1,457,206	1,600,000	1,621,068		(28,201)			11.739	11.662	JAJO	38,116	203,193	11/12/2021	01/20/2035
07134A-AA-9	BATLN XIX E - CDO		C	4,5	3.C FE	3,000,000	91.354	2,740,633	3,000,000	3,000,000					11.668	11.834	JAJO	75,839	375,530	03/11/2021	04/17/2034
07134H-AA-4	BATLN XII E - CDO			2,5	3.C FE	6,584,333	89.511	6,044,654	6,753,000	6,946,397		(273,370)			10.837	9.603	FMAN	89,445	800,810	02/03/2021	05/19/2031
07134V-AA-3	BATLN XX E - CDO		C	4,5	3.C FE	4,950,000	91.067	4,553,337	5,000,000	5,077,433		(139,145)			11.478	10.670	JAJO	124,340	616,251	04/28/2021	07/15/2034
07134X-AA-9	BATLN XXI E - CDO			4,5	3.C FE	5,247,000	91.043	4,825,268	5,300,000	5,173,120		(173,720)			11.378	9.622	JAJO	130,652	647,853	06/08/2021	07/17/2034
08182B-BA-5	BSP 17RR BR2 - CDO			4,5	1.B FE	13,300,000	100.050	13,306,654	13,300,000	13,300,000					6.406	5.588	JAJO	184,597		12/19/2024	10/15/2037
08182B-BC-1	BSP 17RR CR2 - CDO		C	4,5	1.E FE	1,000,000	99.736	997,360	1,000,000	1,000,000					6.302	5.306	JAJO	14,421		09/19/2024	10/15/2037
08182E-AA-0	BSP VI-B E - CDO		C	4,5	3.C FE	3,168,000	100.776	3,224,819	3,200,000	3,103,162		82,539			12.239	10.308	JAJO	78,330	422,697	07/12/2021	07/20/2034
08186X-AA-4	BSP XXIII E - CDO		C	4,5	3.C FE	4,436,550	100.709	4,531,910	4,500,000	4,535,713		36,976			11.697	11.078	JAJO	99,429	567,272	03/21/2022	04/25/2034
081918-AA-2	BSP 12B E - CDO		C	4,5	3.C FE	2,000,000	102.318	2,046,354	2,000,000	2,000,000					11.371	10.405	JAJO	83,388		08/07/2024	10/15/2037
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		O	4	1.G FE	3,888,791	97.695	3,799,139	3,888,791	3,888,791					4.180	4.202	JAJO	37,929	63,132	03/02/2018	04/07/2028
09204J-AA-1	BLACK 192 D - CDO		C	4,5	3.C FE	4,331,250	99.979	4,499,066	4,500,000	4,516,894		(278,864)			11.818	10.389	JAJO	103,406	573,063	06/18/2019	07/23/2032
09204V-AE-6	BLACK 161R DR - CDO		C	4,5	4.A FE	4,037,500	94.845	4,030,891	4,250,000	4,337,512		(175,450)			10.479	9.385	JAJO	80,410	486,065	04/12/2018	04/28/2031
09628V-AQ-7	BLUEM 2016-3 BR - CDO		O	4,5	1.C FE	6,000,000	100.238	6,014,256	6,000,000	6,000,000					6.485	6.536	FMAN	50,800	441,839	11/02/2018	11/15/2030
09629Q-AA-2	BLUEM XXII E - CDO			4,5	3.C FE	3,709,560	96.537	3,668,411	3,800,000	3,930,103		(168,804)			9.968	8.420	JAJO	82,066	410,174	06/19/2018	07/15/2031
09631D-AA-7	BLUEM XXXI E - CDO		C	4,5	3.C FE	1,890,500	99.265	1,886,025	1,900,000	1,928,114		(64,347)			11.409	10.613	JAJO	43,354	235,388	04/26/2021	04/19/2034
09631E-AG-2	BLUEM XXXII D - CDO		C	4,5	2.C FE	3,000,000	98.579	2,957,367	3,000,000	3,000,000					8.318	8.402	JAJO	54,064	273,634	08/04/2021	10/16/2034
09631F-AA-2	BLUEM XXXII E - CDO		C	4,5	3.C FE	3,960,000	99.345	3,973,805	4,000,000	3,761,838		(47,977)			11.518	8.648	JAJO	99,818	494,623	08/04/2021	10/16/2034
10806L-AA-6	BRDGS II D - CDO		C	4,5	3.C FE	1,203,983	100.567	1,231,942	1,225,000	1,225,737		(32,429)			12.049	11.713	JAJO	29,520	159,441	12/16/2021	07/20/2034
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	3,849,457	94.792	3,631,388	3,830,898	3,844,001		(15,382)			4.250	4.197	FMAN	20,804	162,813	03/04/2021	11/15/2032
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		C	1	1.G FE	129,704	94.792	122,949	129,704	129,704					4.250	4.249	FMAN	704	5,512	11/17/2020	11/15/2032
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	2,648,851	87.574	2,319,715	2,648,851	2,648,851					5.250	5.284	JAJO	29,358	138,678	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	10,400,000	74.224	7,719,254	10,400,000	10,400,000					7.500	7.570	JAJO	164,667	777,833	05/19/2016	07/15/2046
12481J-AG-6	CBAM 2017-3 ER - CDO			4,5	3.C FE	2,970,000	95.655	2,869,643	3,000,000	3,081,057		(58,254)			12.019	11.678	JAJO	76,121	387,418	06/30/2021	07/17/2034
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	2,090,013	89.810	1,878,190	2,091,299	2,090,915		66			3.810	3.846	MON	3,320	79,909	01/15/2020	02/15/2050
12510H-BA-7	CAUTO 243 A2 - ABS			2	1.E FE	721,609	93.405	698,351	747,656	722,361		752			4.550	5.302	MON	1,512	6,898	09/27/2024	10/15/2054
12511T-AJ-2	CBAM 2021-15 E - CDO			4,5	3.C FE	1,291,875	97.699	1,270,081	1,300,000	1,289,846		(2,029)			12.268	11.938	JAJO	34,553	42,900	10/03/2024	01/15/2036
12530M-AA-3	SORT 2020-1 A1 - ABS		C	4	1.E FE	1,798,655	97.706	1,757,644	1,798,904	1,798,292		1,066			1.690	1.760	MON	1,267	30,486	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		C	4	1.E FE	942,268	94.805	893,491	942,448	942,400		56			1.530	1.539	MON	601	14,460	03/10/2021	03/15/2061
12549R-AG-8	CIFC 2014-III ER2 - CDO			4,5	3.C FE	1,864,087	100.444	1,936,556	1,928,000	1,938,237		(60,684)			10.993	10.326	JAJO	41,801	228,622	01/19/2021	10/22/2031
12550A-BD-7	CIFC 145RRR A1R - CDO			4,5	1.A FE	5,803,084	99.996	5,799,793	5,800,000	5,802,871		(214)			6.027	5.158	JAJO	73,803		12/19/2024	07/17/2037
12550V-AN-0	CIFC 2015-IV DR2 - CDO		C	4,5	3.C FE	1,409,450	100.536	1,407,500	1,400,000	1,408,234		(1,216)			11.379	9.199	JAJO	31,861		12/17/2024	04/20/2034
12554U-AG-3	CIFC 193RR ER2 - CDO		C	4,5	3.C FE	1,300,000	100.000	1,300,000	1,300,000	1,300,000					9.308	9.378	JAJO			12/23/2024	01/19/2038
12555G-AE-8	CIFC 2019-V DR - CDO		C	4,5	3.C FE	1,019,875	100.715	1,032,333	1,025,000	1,026,142		(31,486)			11.698	11.087	JAJO	25,978	128,618	11/30/2021	01/16/2035
12555X-AN-1	CIFC 2019-VI A1R - CDO		C	4,5	1.A FE	5,264,808	100.686	5,286,033	5,250,000	5,264,573		(235)			6.097	5.175	JAJO	68,468		12/19/2024	07/16/2037
13875M-AE-6	CANYC 2021-3 C - CDO		C	4,5	1.F FE	4,000,000	100.137	4,005,486	4,000,000	4,000,000					6.968	5.579	JAJO	60,385	310,095	05/21/2021	07/17/2034
13876X-AL-5	CANYC 2021-2 C - CDO		C	4,5	1.F FE	3,500,000	100.157	3,505,492	3,500,000	3,500,000					7.218	7.281	JAJO	54,733	280,205	04/12/2021	04/17/2034
13876Y-AA-7	CANYC 2021-2 E - CDO		C	4,5	3.C FE	998,400	98.855	988,553	1,000,000	1,023,020		(21,818)			11.618	10.736	JAJO	25,171	124,670	05/25/2021	04/17/2034
13887T-AU-1	CANYC 2019-1 ARR - CDO			4,5	1.A FE	6,610,122	100.031	6,602,048	6,600,000	6,609,856		(265)			6.086	5.168	JAJO	87,028		12/19/2024	07/15/2037
14051L-AA-0	CAPST 241 A - ABS			4,5	1.A FE	1,800,000	99.999	1,799,989	1,800,000	1,800,000					5.747	5.163	MON	4,598		12/19/2024	10/16/2028
14066A-AA-7	CPMRK 2006A A1 - ABS			4	1.G	5,225,062	86.920	3,884,432	4,468,953	5,121,339		(50,139)			6.352	4.804	JJ	134,837	274,707	03/26/2020	07/10/2051
14070E-AA-3	CPMRK 2008A-1A A1A - ABS			4	1.E FE	3,250,609	101.078	2,567,468	2,540,076	3,143,915		(13,840)			6.897	4.999	MON	10,219	175,189	05/25/2016	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - ABS			4	1.E FE	362,155	111.344	349,880	314,234	353,623		(731)			7.976	6.888	MON	1,462	25,063	05/11/2010	07/10/2055
14311U-BE-7	CGMS 163RRR CRR - CDO		C	4,5	1.E FE	1,000,000	99.764	997,641	1,000,000	1,000,000					6.808	6.906	N/A	3,971		11/27/2024	07/20/2034
14311U-BE-7	CGMS 163RRR CRR - CDO		C	4,5	1.E FE	5,000,000	99.764	4,988,206	5,000,000	5,000,000					6.808	6.906	N/A	19,857		11/27/2024	07/20/2034
14312G-AC-2	CGMS 123RR DR2 - CDO		C	4,5	4.A FE	1,327,031	98.679	1,406,173	1,425,000	1,361,361		(24,989)			11.418	12.303	JAJO	35,252	174,765	01/20/2022	01/14/2032
143134-AA-2	CGMS 2021-6 E - CDO		C	4,5	3.C FE	4,083,750	100.166	4,131,836	4,125,000	4,132,854		(161,394)			11.378	20.338	JAJO	101,687	504,225	06/30/2021	07/17/2034

SCHEDULE D - PART 1

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

E10.70

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO	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
14314L-AJ-4	CGMS 2014-2-R B - CDO	O	C	4,5	1.E FE	5,453,594	100.284	5,515,598	5,500,000	5,723,131		(204,077)			6.610	5.097	FMAN	47,464	412,009	10/25/2018	05/15/2031
14314N-AA-9	CGMS 2014-2-R D - CDO		C	4,5	3.C FE	4,056,875	100.451	4,394,735	4,375,000	4,289,833		(112,710)			10.135	10.340	FMAN	57,890	484,523	09/22/2021	05/15/2031
14314T-AA-6	CGMS 2014-4-R D - CDO		C	4,5	4.A FE	3,250,000	99.200	3,223,985	3,250,000	3,250,000					10.568	10.024	JAJO	74,413	370,577	06/15/2018	07/15/2030
14315M-AA-0	CGMS 2014-3-R D - CDO		C	4,5	3.C FE	3,350,000	98.785	3,309,284	3,350,000	3,350,000					10.279	9.776	JAJO	62,173	375,187	05/23/2018	07/28/2031
14316D-AA-9	CGMS 2019-1 D - CDO			4,5	3.C FE	3,894,499	100.307	3,997,250	3,985,000	3,996,987		(179,886)			11.579	10.395	JAJO	92,285	499,577	02/24/2021	04/21/2031
14318L-AS-0	CGMS 225R CR - CDO	C	C	4,5	1.F FE	750,000	100.243	751,819	750,000	750,000					6.863	5.409	JAJO	15,300		08/29/2024	10/15/2037
14686J-AC-4	CRVNA 2022-P2 A3 - ABS	C		4	1.A FE	282,130	99.810	281,625	282,162	282,157		6			3.750	4.171	MON	680	11,653	05/19/2022	04/12/2027
14855M-AA-6	CLAST 2019-1 A - ABS	C		2	2.B FE	125,510	92.007	115,478	125,510	125,510					3.967	4.000	MON	221	4,979	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	C		4	2.A FE	164,590	95.000	163,547	172,154	166,434		432			4.125	6.106	MON	316	7,101	03/24/2020	06/15/2043
14856C-AA-7	CLAST 2018-1 A - ABS			4	2.A FE	1,062,002	95.000	1,013,989	1,067,354	1,063,403		173			4.125	4.401	MON	1,957	46,520	12/03/2018	06/15/2043
14856G-AA-8	CLAST 2021-1 A - ABS	C		4	1.G FE	73,104	96.095	70,251	73,106	73,104		—			3.474	3.500	MON	113	2,540	01/20/2021	01/15/2046
14856G-AA-8	CLAST 2021-1 A - ABS			4	1.G FE	292,415	96.095	281,005	292,423	292,418		—			3.474	3.500	MON	452	10,159	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS			4	2.C FE	238,572	97.081	231,616	238,579	238,675		(11)			6.656	6.720	MON	706	15,880	01/20/2021	01/15/2046
14990@-AA-9	CEAMER FINANCE III LLC - ABS			2	2.B Z	5,750,000	99.177	5,702,695	5,750,000	5,750,000					6.790	6.790	MN	22,775		11/22/2024	11/15/2039
150322-AG-0	CEDF 4RR ERR - CDO			4,5	3.C FE	5,940,000	100.000	6,000,000	6,000,000	6,123,733		(61,209)			11.498	10.958	JAJO	134,142	744,564	05/27/2021	07/24/2034
150322-AJ-4	CEDF 4RRR ER3 - CDO			4,5	3.C FE	1,094,500	98.749	1,086,242	1,100,000	1,094,500					10.955	11.179	JAJO			12/19/2024	01/25/2038
15032C-AE-3	CEDF VI ERR - CDO			4,5	3.C FE	6,737,500	100.130	6,883,915	6,875,000	7,044,580		(37,484)			11.599	11.249	JAJO	159,486	863,282	02/26/2021	04/20/2034
15675F-AE-8	CERB 45 C - CDO			2,5	1.G FE	250,000	101.469	253,673	250,000	250,000					7.806	7.526	JAJO	4,228	12,222	02/21/2024	04/15/2036
15675J-AE-0	CERB 48 C - CDO			2,5	1.G FE	250,000	101.356	253,389	250,000	250,000					6.747	6.663	JAJO	3,561		09/26/2024	10/15/2036
15675J-AG-5	CERB 48 D - CDO			2,5	2.C FE	250,000	99.399	248,498	250,000	250,000					8.297	8.237	JAJO	4,379		09/26/2024	10/15/2036
17180Y-AJ-0	CIFC 182R ER - CDO		C	4,5	3.C FE	4,150,000	100.923	4,188,315	4,150,000	4,150,000					10.043	9.895	JAJO	99,756		09/27/2024	10/20/2037
17182H-AA-4	CIFC 2018-IV D - CDO		C	4,5	3.C FE	6,862,275	100.400	6,997,881	6,970,000	7,003,341		(94,135)			10.809	10.132	JAJO	159,049	814,359	10/27/2021	10/17/2031
19423D-AD-2	CASL 2018-A C - ABS	O		4	2.B FE	1,621,937	96.656	1,568,052	1,622,302	1,622,122		38			5.500	5.568	MON	1,487	89,227	11/07/2018	12/26/2047
19736W-AQ-3	CECLO 30 D - CDO		C	4,5	2.C FE	3,000,603	98.568	2,957,027	3,000,000	3,111,621		(63,146)			8.719	8.103	JAJO	52,314	288,625	05/11/2021	01/20/2034
22615M-AS-1	DEN14 XIV CR - CDO	O		4,5	1.C FE	4,500,000	100.261	4,511,721	4,500,000	4,500,000					7.238	7.308	JAJO	63,331	363,528	11/01/2018	10/23/2031
233046-AK-7	DNKN 2019-1 A22 - ABS			4	2.B FE	683,449	98.563	700,415	710,625	692,045		8,595			4.021	6.059	FMAN	3,254	21,431	04/18/2024	05/20/2049
233046-AL-5	DNKN 2019-1 A23 - ABS			4	2.B FE	687,459	96.142	675,012	702,098	694,069		1,552			4.352	4.673	FMAN	3,480	30,555	04/06/2020	05/20/2049
25755T-AH-3	DPABS 2017-1 A23 - ABS	C		4	2.A FE	282,000	97.344	274,510	282,000	282,000					4.118	4.139	JAJO	2,129	11,613	06/12/2017	07/25/2047
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	236,763	97.344	228,758	235,000	235,622		(224)			4.118	4.027	JAJO	1,774	9,677	03/21/2019	07/25/2047
26244F-AG-2	DRSLF 40 ER - CDO			4,5	3.C FE	1,200,781	93.072	1,163,396	1,250,000	1,253,043		(38,752)			10.535	10.062	FMAN	17,193	143,519	01/11/2021	08/15/2031
26244L-AC-8	DRSLF 41 ER - CDO		C	4,5	3.C FE	4,049,150	93.358	3,818,356	4,090,000	4,253,803		(186,133)			10.218	8.518	JAJO	90,544	451,844	02/08/2021	04/15/2031
26245Q-AA-0	DRSLF 55 E - CDO		C	4,5	3.C FE	2,091,305	100.022	2,150,478	2,150,000	2,177,930		(35,634)			10.318	10.086	JAJO	48,062	239,702	06/16/2021	04/15/2031
26245T-AA-4	DRSLF 58 E - CDO			4,5	3.C FE	1,701,813	98.630	1,800,001	1,825,000	1,800,670		(54,680)			10.259	10.066	JAJO	39,526	203,024	11/24/2020	07/17/2031
26251M-AA-0	DRSLF 64 E - CDO		C	2,5	3.C FE	1,894,776	96.361	1,922,409	1,995,000	2,010,497		(71,117)			10.494	9.747	JAJO	43,616	226,889	04/01/2021	04/18/2031
26252M-AE-1	DRSLF 72 ER - CDO		C	4,5	3.C FE	5,325,000	98.757	5,258,808	5,325,000	5,325,000					11.135	11.285	FMAN	77,412	643,872	04/29/2021	05/15/2032
27830U-AA-0	EATON 2014-1 E - CDO			4,5	3.C FE	4,053,500	97.455	4,044,384	4,150,000	4,284,438		(182,864)			10.618	9.119	JAJO	95,469	475,303	11/15/2018	07/15/2030
28621Y-AS-4	AWPT 2011R BR - CDO		C	4,5	1.C FE	4,602,175	100.522	4,573,743	4,550,000	4,602,077		(98)			6.656	5.677	JAJO	65,616		12/19/2024	10/15/2037
28623V-AS-8	AWPT 2115R BR2 - CDO		C	4,5	1.C FE	2,900,000	100.137	2,903,959	2,900,000	2,900,000					6.214	5.590	JAJO			12/19/2024	01/25/2035
28623V-AU-3	AWPT 2115R CR2 - CDO		C	4,5	1.F FE	2,250,000	99.751	2,244,401	2,250,000	2,250,000					6.664	6.036	JAJO	28,323		12/19/2024	01/25/2035
29002Q-AW-9	ELMW7 VII BRR - CDO		C	4,5	1.C FE	7,700,000	99.989	7,699,165	7,700,000	7,700,000					6.255	5.425	JAJO	115,050		12/19/2024	10/19/2037
29003M-AS-6	ELM18 18RR CRR - CDO		C	4,5	1.F FE	4,000,000	100.288	4,011,513	4,000,000	4,000,000					6.647	5.305	JAJO	56,134	49,731	08/06/2024	07/17/2037
29004C-AA-6	ELM26 26 A1 - CDO		C	4,5	1.A FE	5,609,319	100.671	5,637,578	5,600,000	5,609,577		258			6.132	5.221	JAJO	71,544		12/19/2024	04/20/2037
29246A-AQ-3	EMPWR 221R BR - CDO		C	4,5	1.C FE	6,800,000	100.456	6,831,037	6,800,000	6,800,000					6.367	5.597	JAJO	86,597		12/19/2024	10/20/2037
30605Y-AB-7	FLCON 171 A - ABS		D	4	1.G FE	43,994	98.601	43,279	43,893	43,910		(16)			4.581	4.552	MON	89	2,011	02/01/2017	02/15/2042
30605Y-AB-7	FLCON 171 A - ABS	O	D	4	1.G FE	110,172	98.601	108,197	109,733	109,826		(91)			4.581	4.461	MON	223	5,055	03/15/2018	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		D	4	2.C FE	48,961	97.601	47,853	49,030	49,013		5			6.300	6.425	MON	137	3,089	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	453,986	94.493	430,161	455,233	454,395		104			3.597	3.700	MON	728	16,375	01/22/2021	09/15/2039
30610G-AA-1	FLCON 2019-1 A - ABS	C	D	2	2.B FE	270,191	94.493	255,229	270,105	269,930		(114)			3.597	3.615	MON	432	9,716	03/17/2021	09/15/2039
31737D-AC-0	FAHB 2024-HB1 M1 - RMBS			2	1.D FE	493,311	98.202	491,007	500,000	493,738		426			5.000	5.588	MON	417	4,236	10/18/2024	10/25/2034
31737D-AD-8	FAHB 2024-HB1 M2 - RMBS			2	1.G FE	248,591	98.709	246,773	250,000	248,664		73			6.000	6.270	MON	250	2,542	10/18/2024	10/25/2034
32010G-AA-3	FEIM 2019-1 D - CDO		C	4,5	3.C FE	1,614,999	97.764	1,658,670	1,625,000	1,657,502		(53,422)			12.579	11.665	JAJO	40,882	220,283	02/16/2022	01/20/2033
347469-AA-6	FORT JACKSON HSG LLC - ABS			1	2.C FE	1,032,960	90.849	938,431	1,032,960	1,032,960					7.050	7.048	MN	9,305	72,824	10/24/2008	11/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO	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
34963U-AA-5	FCBSL XIV E - CDO		C	4,5	3.C FE	955,013	100.258	977,515	975,000	962,467		(26,603)			12.278	12.095	JAJO	23,277	128,723	01/12/2022	10/23/2034
349941-AB-0	FFIN 2024-1 B - ABS			4	1.D FE	499,917	101.116	505,578	500,000	499,937		20			5.950	6.030	MON	1,322	20,825	03/25/2024	12/15/2049
36173M-AA-4	GPIM 1 A - CDO			4	3.C YE	3,367,174	162.795	5,481,605	3,367,174	3,367,174					1.500	1.503	JAJO	10,663	50,267	12/17/2018	12/15/2060
36173M-AA-4	GPIM 1 A - CDO	O		4	3.C YE	6,734,348	162.795	10,963,209	6,734,348	6,734,348					1.500	1.503	JAJO	21,325	112,940	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	4.B YE	3,536,440	154.380	5,459,550	3,536,440	3,536,440					1.500	3.270	JAJO	11,199	62,365	12/17/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO	O		4	4.B YE	6,679,943	154.380	10,312,483	6,679,943	6,679,943					1.500	3.270	JAJO	21,153	119,680	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - ABS	O		4	1.E FE	900,756	99.944	781,027	781,461	871,911		(4,729)			6.240	4.747	MON	4,064	48,763	07/12/2018	10/10/2041
36186E-AA-7	GMACN 2003A CTF - ABS			4	1.E FE	1,826,972	99.944	1,562,053	1,562,922	1,750,796		(9,872)			6.240	4.691	MON	8,127	97,526	10/04/2016	10/10/2041
36188A-AA-3	GMACN 2008A CTF - ABS			4	1.C FE	745,800	103.973	775,806	746,158	745,776		(29)			7.260	7.355	MON	4,514	54,171	11/21/2008	04/10/2047
36320W-AQ-9	GALXY XXI CR - CDO	O	C	4,5	1.C FE	3,940,000	100.230	4,009,192	4,000,000	4,170,145		(125,362)			6.629	5.204	JAJO	53,032	299,607	10/31/2018	04/21/2031
37148B-AC-4	GNRT 4RR ARR - CDO		C	4,5	1.A FE	3,004,500	100.638	3,019,127	3,000,000	3,004,351		(149)			6.047	5.189	JAJO	36,284		12/19/2024	07/20/2037
37149H-AN-6	GNRT 11 BR - CDO		C	4,5	1.C FE	5,000,500	100.249	5,012,450	5,000,000	5,002,347		1,847			6.358	5.628	JAJO	85,656		12/19/2024	10/20/2037
38011W-AA-4	GMACN 2002A CTF - ABS	O		4	1.G YE	2,426,661	103.461	2,079,535	2,009,970	2,303,831		(17,818)			6.845	4.408	MON	8,026	137,750	12/17/2018	05/10/2037
38011W-AA-4	GMACN 2002A CTF - ABS			4	1.G YE	2,426,661	103.461	2,079,535	2,009,970	2,300,774		(21,047)			6.845	4.432	MON	8,026	137,715	12/17/2018	05/10/2037
38013A-AB-8	GMACN 2011A CTF - ABS	C		4	1.G FE	107,580	85.678	92,180	107,588	107,583		7,055			5.587	5.653	MON	351	6,011	08/25/2011	05/10/2050
38013A-AB-8	GMACN 2011A CTF - ABS			4	1.G FE	797,888	85.678	683,666	797,947	797,911		20,565			5.587	5.653	MON	2,601	44,581	08/25/2011	05/10/2050
38138A-AA-0	GLM 3 E - CDO		C	4,5	3.C FE	3,314,175	100.004	3,500,136	3,500,000	3,486,137		(51,795)			9.379	9.619	JAJO	65,653	360,278	06/10/2021	04/22/2030
38138E-AA-2	GLM 5 E - CDO		C	4,5	3.C FE	4,755,000	98.462	4,923,107	5,000,000	4,989,493		(85,365)			9.729	9.909	JAJO	97,290	532,523	06/10/2021	10/20/2032
38178U-AJ-8	GOCAP 46R A2R - CDO			2	1.A FE	5,000,000	100.542	5,027,075	5,000,000	5,000,000					5.779	5.902	JAJO	56,987	146,883	03/28/2024	04/20/2037
38180B-AG-2	GCBSL 76B C - CDO	C	C	4,5	1.F FE	1,000,000	100.333	1,003,332	1,000,000	1,000,000						7.072	JAJO	21,235		08/07/2024	10/26/2037
38180B-AG-2	GCBSL 76B C - CDO		C	4,5	1.F FE	4,500,000	100.333	4,514,996	4,500,000	4,500,000						7.072	JAJO	95,557		08/07/2024	10/26/2037
38237B-AA-8	GOOD 2024-1 A - ABS			4	1.F FE	1,973,791	97.382	1,865,680	1,915,828	1,973,704		(87)			6.250	5.925	MON	3,659	9,978	12/19/2024	06/20/2057
39571X-AC-8	GSKY 242 A3 - ABS			4	1.A FE	1,299,566	99.217	1,289,821	1,300,000	1,299,572		6			5.150	5.144	MON	1,116	5,579	12/19/2024	10/27/2059
398079-BL-6	GWOLF II C2 - CDO			4,5	2.C FE	2,970,000	100.197	3,005,896	3,000,000	3,099,949		(65,545)			9.118	8.566	JAJO	59,264	297,967	03/12/2021	04/17/2034
39808G-AN-6	GWOLF II DR - CDO			4,5	3.C FE	5,092,500	100.147	5,257,727	5,250,000	5,265,589		(93,854)			11.968	11.382	JAJO	136,130	673,146	03/12/2021	04/17/2034
39809B-AA-4	GWOLF VII D - CDO			4,5	3.C FE	3,697,494	100.135	3,755,061	3,750,000	3,760,625		(157,894)			10.807	9.669	JAJO	81,056	440,680	05/07/2021	10/20/2031
39809H-AA-1	GWOLF VI D - CDO			4,5	3.C FE	3,543,700	100.149	3,605,368	3,600,000	3,644,875		(100,474)			10.629	9.891	JAJO	69,087	417,246	05/05/2021	04/28/2031
39809J-AA-7	GWOLF 3RRR DR - CDO		C	4,5	3.C FE	5,472,335	100.124	5,506,830	5,500,000	5,641,182		(103,058)			11.812	11.398	JAJO	128,123	697,915	01/26/2022	04/22/2033
39809T-AQ-0	GWOLF IV CR - CDO		C	4,5	2.C FE	2,001,800	100.123	2,002,451	2,000,000	2,078,903		(46,556)			8.559	7.877	JAJO	36,138	187,925	04/23/2021	04/17/2034
39810J-AG-1	GWOLF IV DR - CDO		C	4,5	3.C FE	2,913,630	99.859	2,995,781	3,000,000	3,001,029		(8,371)			11.769	11.046	JAJO	74,534	379,793	03/29/2021	04/17/2034
40170F-AA-4	GPIM 2018-1 A1 - CDO	O	C	2,5	1.A FE	4,279,883	100.108	4,284,492	4,279,883	4,279,883					6.448	7.171	JAJO	59,788	309,228	11/20/2018	01/15/2031
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2,5	1.A FE	1,380,607	100.108	1,382,094	1,380,607	1,380,607					6.448	7.171	JAJO	19,287	99,751	11/20/2018	01/15/2031
40436X-AG-2	HLM 143 BR - CDO	C		4,5	1.C FE	1,000,000	100.279	1,002,786	1,000,000	1,000,000					7.294	6.035	JAJO	15,196	81,196	06/28/2017	07/18/2029
413279-AJ-9	HPPK 1 C - CDO		C	4,5	1.F FE	3,500,000	99.995	3,499,815	3,500,000	3,500,000						5.269	JAJO	61,536		08/16/2024	10/27/2037
440405-AE-8	HORZN 181 A - ABS	C		2	2.C FE	843,275	95.999	988,448	1,029,640	843,275					4.458	5.443	MON	2,040	45,901	12/01/2020	12/15/2038
440405-AE-8	HORZN 181 A - ABS	O		2	2.C FE	2,147,870	95.999	2,517,635	2,622,552	2,147,870					4.458	5.443	MON	5,196	116,913	11/16/2018	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS		C	4	2.C FE	969,395	92.939	900,966	969,418	969,408		7			3.425	3.450	MON	1,476	33,203	10/18/2019	11/15/2039
442913-AC-3	HLM 2421 B - CDO		C	4,5	1.C FE	9,700,000	100.760	9,773,691	9,700,000	9,700,000					6.376	5.480	JAJO	120,263		12/19/2024	10/15/2037
44989M-AA-2	IPL SN - CDO		C	2	1.F FE	750,000	100.000	750,000	750,000	750,000					7.750	8.200	MON	4,682	14,531	10/01/2024	07/02/2029
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	11,723,802	84.544	9,911,713	11,723,802	11,723,802					3.410	3.415	MON	33,315	391,935	02/19/2020	07/15/2040
46590U-AA-0	HENDR 182 A - ABS	O		4	1.A FE	5,773,659	90.420	5,226,107	5,779,789	5,775,326		544			3.960	4.007	MON	9,537	229,515	10/04/2018	10/15/2075
46590U-AA-0	HENDR 182 A - ABS			4	1.A FE	3,466,051	90.420	3,141,376	3,474,190	3,467,996		503			3.960	4.025	MON	5,732	137,960	10/23/2018	10/15/2075
46590U-AB-8	HENDR 182 B - ABS	O		2	2.A FE	421,767	87.713	370,065	421,904	421,878		5			4.700	4.749	MON	826	19,931	10/02/2018	10/15/2077
46616P-AB-9	HENDR 2011-1 B - ABS	O		2	1.G FE	197,469	102.960	183,004	177,743	194,766		(1,179)			7.490	5.509	MON	592	13,313	12/06/2018	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - ABS	C		2	1.A FE	99,105	96.471	95,663	99,162	99,155		-			4.940	4.992	MON	218	4,899	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1 A - ABS	O		2	1.A FE	5,970,884	93.455	5,535,113	5,922,735	6,013,623		(47)			4.210	4.040	MON	10,389	250,556	04/01/2017	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - ABS			2	1.A FE	940,090	90.828	859,371	946,153	942,838		249			3.840	3.957	MON	1,615	36,332	09/25/2012	10/15/2059
46617J-AA-4	HENDR 2013-2 A - ABS			2	1.A FE	200,714	92.076	184,851	200,761	200,808		(5)			4.210	4.242	MON	352	8,482	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - ABS	C		2	1.A FE	55,070	92.728	51,106	55,114	55,126		2			4.080	4.112	MON	94	2,257	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS	C	C	2	1.G FE	146,493	97.856	143,352	146,493	146,493		-			3.967	4.000	MON	258	5,811	05/17/2019	04/15/2044
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	1.G FE	352,374	97.856	344,045	351,583	352,059		(124)			3.967	3.950	MON	620	13,947	03/09/2021	04/15/2044
46651T-AA-9	HENDR 181 A - ABS	O		4	1.A FE	1,996,910	87.676	1,799,519	2,052,471	2,007,730		1,053			3.740	4.082	MON	3,198	77,136	06/25/2018	10/17/2072

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46651T-AB-7	HENDR 181 B - ABS			4	2.A FE	36,517	86.603	36,600	42,262	37,646		90			4.700	6.545	MON	83	1,996	04/13/2020	10/15/2074
46651T-AB-7	HENDR 181 B - ABS	O		4	2.A FE	168,988	86.603	146,400	169,048	169,007		2			4.700	4.751	MON	331	7,984	03/13/2018	10/15/2074
470170-AD-3	NCBJ 2016-1 A - ABS		C		2.C FE	263,194	100.223	263,781	263,194	263,194					5.625	5.625	JAJO	3,537	22,207	11/21/2016	01/08/2027
47047Q-AA-6	JTWN 12 D - CDO			4,5	3.C FE	3,830,730	100.668	4,001,539	3,975,000	3,966,755		(43,128)			11.879	12.484	JAJO	94,438	510,480	08/22/2022	04/20/2032
47047R-AQ-9	JTWN 18R BR - CDO		C	4,5	1.B FE	3,952,073	100.507	3,970,032	3,950,000	3,952,094		21			6.476	5.549	JAJO	51,579		12/19/2024	07/25/2035
47232X-AA-6	JMHT 2010-A A - ABS	C		4	1.G FE	475,941	98.201	477,584	486,332	478,083		153			6.730	6.996	MON	1,909	32,730	05/26/2010	06/10/2055
47232X-AA-6	JMHT 2010-A A - ABS			4	1.G FE	686,453	98.201	688,823	701,441	689,540		221			6.730	6.996	MON	2,754	47,207	05/26/2010	06/10/2055
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	4.A FE	1,348,214	96.751	1,727,650	1,785,666	1,348,214					4.212	5.579	MON	3,343	75,212	02/23/2021	12/15/2042
48244X-AA-0	KDAC 2017-1 A - ABS	O	C	2	4.A FE	4,119,541	96.751	5,278,930	5,456,202	4,119,541					4.212	5.579	MON	10,214	229,815	12/03/2018	12/15/2042
48250Q-AH-1	KKR 12RR ER2 - CDO			4,5	3.C FE	1,968,125	99.863	1,997,260	2,000,000	2,001,760		(51,620)			11.068	10.529	JAJO	47,959	223,102	04/02/2024	10/15/2030
48251D-AG-1	KKR 16 D2R - CDO			4,5	3.C FE	3,139,725	100.171	3,255,547	3,250,000	3,102,074		403			11.989	10.960	JAJO	77,929	421,018	06/16/2022	10/20/2034
48251G-AC-3	KKR 17R ER - CDO		C	4,5	3.C FE	4,703,925	99.257	4,714,690	4,750,000	4,892,389		(97,163)			12.308	11.754	JAJO	126,665	625,411	05/12/2021	04/17/2034
48252U-AL-1	KKR 25 CR - CDO		C	4,5	1.F FE	4,525,000	100.226	4,535,231	4,525,000	4,525,000					7.218	5.832	JAJO	70,762	362,265	05/26/2021	07/17/2034
48252V-AA-3	KKR 22 E - CDO			4,5	3.C FE	2,933,130	100.003	3,000,076	3,000,000	3,053,238		(56,275)			10.879	10.500	JAJO	65,274	354,685	05/04/2021	07/21/2031
48252X-AA-9	KKR 23 E - CDO			4,5	3.C FE	10,350,257	100.325	10,734,808	10,700,000	10,756,138		(193,102)			10.879	10.795	JAJO	232,811	1,265,042	11/30/2021	10/20/2031
48253A-AD-2	KKR 25 ER - CDO		C	4,5	3.C FE	5,431,250	100.336	5,518,450	5,500,000	5,651,732		(95,482)			11.638	11.248	JAJO	138,680	686,798	05/26/2021	07/17/2034
48253P-AE-7	KKR 26 ER - CDO		C	4,5	3.C FE	987,500	100.301	1,003,010	1,000,000	1,001,624		(36,534)			12.068	11.279	JAJO	26,146	129,232	07/21/2021	10/16/2034
48254D-AA-1	KKR 34 E - CDO		C	4,5	3.C FE	4,950,000	100.273	5,013,665	5,000,000	5,144,692		(89,841)			11.768	11.356	JAJO	127,481	630,952	06/04/2021	07/17/2034
48254M-AA-1	KKR 31 E - CDO		C	4,5	3.C FE	2,433,156	99.995	2,449,872	2,450,000	2,439,420		6,264			11.349	12.721	JAJO	55,610	74,401	09/16/2024	04/20/2034
48254T-AA-6	KKR 33 E - CDO		C	4,5	3.C FE	2,475,000	100.097	2,502,421	2,500,000	2,574,545		(52,934)			11.489	11.068	JAJO	57,445	311,117	05/07/2021	07/20/2034
48254W-AC-5	KKR 40R ER - CDO		C	4,5	3.C FE	712,500	99.311	707,594	712,500	712,500					11.867	11.402	JAJO	16,911	34,024	05/24/2024	10/20/2034
48254X-AA-7	KKR 36 E - CDO		C	4,5	3.C FE	3,754,500	100.212	3,757,957	3,750,000	3,770,669		(108,637)			12.198	11.581	JAJO	99,105	489,563	01/07/2022	10/16/2034
48255R-AE-1	KSTAT 1RR ER2 - CDO		C	4,5	3.A FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					10.044	10.800	JAJO			12/17/2024	07/21/2031
50188C-AB-8	LCORRT 1503 A - ABS	@		3	5.B PL	1,305,480	40.750	1,344,750	3,300,000	1,305,480		(460,459)	248,425				N/A			03/13/2015	09/16/2032
50188H-AC-5	LCM XVIII ER - CDO			4,5	4.A FE	1,925,000	84.914	1,634,587	1,925,000	1,925,000					10.829	10.335	JAJO	41,692	226,608	04/12/2018	04/21/2031
50200J-AJ-0	LCM 27 C - CDO	O	C	4,5	1.F FE	2,246,625	100.159	2,253,573	2,250,000	2,364,324		(70,694)			6.859	5.255	JAJO	33,009	172,525	10/26/2018	07/16/2031
50200Q-AA-3	LCM 28 E - CDO			4,5	4.B FE	2,996,650	84.630	2,572,748	3,040,000	3,034,671		(25,880)			10.629	10.181	JAJO	64,624	351,666	06/08/2021	10/20/2030
50200W-AD-4	LCM 28 C - CDO	O		4,5	1.F FE	4,000,000	100.211	4,008,437	4,000,000	4,000,000					7.029	5.684	JAJO	56,232	315,919	10/16/2018	10/20/2030
55283L-AA-3	MAPSL 191 A - ABS	C	C	2	2.C	58,675	94.503	55,451	58,676	58,676		—			4.458	4.500	MON	116	2,616	02/20/2019	03/15/2044
55283L-AA-3	MAPSL 191 A - ABS		C	2	2.C	1,206,329	94.503	1,142,283	1,208,724	1,207,400		675			4.458	4.574	MON	2,395	53,885	10/16/2020	03/15/2044
55818T-AG-7	MDPK 14RR ER - CDO			4,5	3.C FE	5,890,644	99.733	6,108,615	6,125,000	6,045,044		(100,324)			10.693	10.574	JAJO	129,173	707,671	08/10/2022	10/22/2030
55819E-AE-4	MDPK 31RR ER - CDO			4,5	3.A FE	1,200,000	101.907	1,222,881	1,200,000	1,200,000					11.026	10.572	JAJO	25,728	48,740	05/30/2024	07/23/2037
55819G-BA-6	MDPK XXXIV BRR - CDO		C	4,5	1.B FE	3,707,673	100.060	3,702,214	3,700,000	3,707,652		(21)			6.447	5.613	JAJO	51,023		12/19/2024	10/16/2037
55819L-AE-8	MDPK XXXV ER - CDO		C	4,5	3.C FE	3,500,000	100.322	3,511,269	3,500,000	3,500,000					10.979	11.136	JAJO	76,853	417,367	03/12/2021	04/20/2032
55819V-AG-1	MDPK XXII ER - CDO			4,5	3.C FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					11.618	11.783	JAJO	25,171	124,670	05/27/2021	01/18/2033
55820E-AA-9	MDPK 29 E - CDO		C	4,5	3.C FE	3,950,000	100.134	3,955,294	3,950,000	3,950,000					10.594	10.393	JAJO	87,179	453,245	09/28/2018	10/18/2030
55820J-BN-9	MDPK XXI C2R - CDO			4,5	2.C FE	2,500,000	100.455	2,511,373	2,500,000	2,500,000					10.068	10.192	JAJO	54,532	272,386	10/26/2021	10/15/2032
55820X-AA-7	MDPK XXVII D - CDO			4,5	3.C FE	2,397,500	100.004	2,500,108	2,500,000	2,512,969		(43,075)			9.879	9.845	JAJO	49,395	270,084	05/13/2021	04/22/2030
55821C-AE-4	ATRM 40R CR2 - CDO	C	C	4,5	1.F FE	1,000,000	100.221	1,002,205	1,000,000												

SCHEDULE D - PART 1

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

E10.73

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63942B-AA-2	NAVSL 2021-A A - ABS	C		4	1.A FE	74,803	90.113	67,417	74,814	74,805		2			0.840	0.847	MON	28	628	01/19/2021	05/15/2069
63943B-AB-9	NAVTR 2021-1 B - ABS		C	4	2.B FE	235,476	92.133	217,381	235,943	235,669		65			3.571	3.643	MON	374	8,573	11/18/2021	11/15/2046
64032E-AJ-6	NSLT 2007-1 B2 - ABS				1.F FE	5,429,375	88.182	5,246,842	5,950,000	5,950,000					5.709		N/A	20,759	417,626	10/11/2018	08/25/2037
64034Y-AD-3	NSLT 2021-D C - ABS	C		4	1.F FE	999,718	81.639	816,385	1,000,000	999,785		20			3.500	3.528	MON	1,069	35,000	10/21/2021	04/20/2062
64130H-AY-7	NEUB 24 CR2 - CDO	C	C	4,5	1.F FE	500,000	100.412	502,061	500,000	500,000					6.717	6.681	JAJO	6,717	6,102	08/08/2024	10/19/2038
64131Q-AQ-3	NEUB 26RR BR2 - CDO		C	4,5	1.C FE	7,100,000	100.454	7,132,196	7,100,000	7,100,000					6.382	5.575	JAJO	93,927		12/19/2024	10/18/2038
671060-AG-6	OCP 2435 C - CDO		C	4,5	1.F FE	4,000,000	100.285	4,011,414	4,000,000	4,000,000					6.668	5.318	JAJO	72,607		08/20/2024	10/26/2037
67111M-AA-4	OZLM XVII D - CDO			4,5	3.C FE	3,057,918	98.425	3,075,790	3,125,000	3,176,352		(114,392)			10.869	9.829	JAJO	67,931	369,145	06/22/2021	07/22/2030
67112E-AA-1	OZLM XXI D - CDO			4,5	3.C FE	2,346,188	97.561	2,365,843	2,425,000	2,487,243		(100,774)			10.419	9.109	JAJO	50,532	275,332	10/31/2018	01/20/2031
67112H-AA-4	OZLM XVIII E - CDO			4,5	3.C FE	1,602,645	89.495	1,476,670	1,650,000	1,698,021		(71,392)			10.418	8.983	JAJO	37,243	185,630	08/22/2018	04/15/2031
67190A-AD-8	OAKIG 2021-1 A4 - ABS	C		4	2.A FE	2,042,160	86.287	1,717,833	1,990,833	2,012,150		(18,391)			3.260	2.845	MON	1,983	64,901	06/08/2021	01/20/2051
67570Q-AP-6	OCP 2019-16 CR - CDO	C	C	4,5	1.F FE	750,000	100.119	750,894	750,000	750,000					6.788	5.362	JAJO	11,737	56,770	03/08/2021	04/10/2033
67590A-BT-8	OCT14 14RR A2R - CDO	C		4,5	1.A FE	400,000	100.147	400,587	400,000	400,000					6.418	7.158	JAJO	5,562	28,779	03/02/2021	07/16/2029
67590R-BA-2	OCTLF 1409R B1R - CDO	O		4,5	1.C FE	10,000,000	100.245	10,024,521	10,000,000	10,000,000					6.447	5.241	FMAN	78,797	732,056	11/09/2018	11/18/2031
67591R-AA-2	OCT35 35 D - CDO		C	4,5	4.A FE	1,952,645	97.079	1,990,124	2,050,000	2,048,970		(32,513)			10.079	10.229	JAJO	41,324	225,649	06/03/2021	01/21/2031
67591W-AA-1	OCT37 37 D - CDO			4,5	3.C FE	4,250,000	98.839	4,200,650	4,250,000	4,250,000					10.287	9.771	JAJO	82,586	474,833	05/29/2018	07/25/2030
67591X-AE-1	OCT38 38 DR - CDO			4,5	3.C FE	6,501,000	103.694	6,843,775	6,600,000	6,500,777		(223)			12.244	12.285	JAJO	262,643		08/06/2024	10/20/2037
675923-AA-4	OCT34 34 E1 - CDO			4,5	3.C FE	3,291,209	99.203	3,426,733	3,454,250	3,462,327		(56,580)			10.379	10.444	JAJO	71,703	390,783	04/27/2021	01/22/2030
67592A-AA-8	OCT39 39 E - CDO			4,5	3.C FE	2,091,541	99.152	2,181,337	2,200,000	2,238,963		(88,385)			10.629	9.597	JAJO	46,768	254,495	11/27/2018	10/21/2030
67592G-AE-7	OCT41 41 ER - CDO			4,5	3.C FE	1,990,400	98.842	1,976,836	2,000,000	2,061,646		(36,739)			12.048	11.629	JAJO	52,206	258,059	10/15/2021	10/15/2033
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS			1	1.D FE	252,735	90.855	210,320	231,489	249,800		3,908			5.334	4.606	AO	3,087	12,348	01/09/2019	10/01/2051
67707C-AU-2	OAKC X-R CR - CDO		C	4,5	1.F FE	4,100,000	100.211	4,108,660	4,100,000	4,100,000					6.879	5.532	JAJO	56,408	317,547	03/17/2021	04/20/2034
67707E-BC-7	OAKC 2 CR - CDO	C		4,5	1.F FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					7.079	7.151	JAJO	14,158	78,823	04/14/2021	04/21/2034
67707E-BY-9	OAKC 2RR CRR - CDO	C		4,5	1.F FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					6.035	6.280	JAJO			12/18/2024	01/21/2038
67707F-AG-6	OAKC 2 ER - CDO			4,5	3.C FE	1,094,500	100.000	1,100,000	1,100,000	1,101,462		(34,258)			11.239	10.613	JAJO	24,726	132,974	11/24/2021	04/21/2034
67707L-AJ-7	OAKC 10 C - CDO	C	C	4,5	1.F FE	1,000,000	100.122	1,001,220	1,000,000	1,000,000					6.994	7.047	JAJO	14,571	78,146	11/22/2021	01/18/2036
67707L-AJ-7	OAKC 10 C - CDO		C	4,5	1.F FE	5,000,000	100.122	5,006,099	5,000,000	5,000,000					6.994	7.047	JAJO	72,854	390,728	11/22/2021	01/18/2036
682687-AB-4	ODART 2021-1 B - ABS			4	1.B FE	1,249,580	96.669	1,208,359	1,250,000	1,250,409		264			1.260	1.283	MON	1,313	15,750	10/07/2021	07/14/2028
68269B-AC-2	OMFIT 2019-2 C - ABS	C		4	1.E FE	999,784	93.526	935,259	1,000,000	998,584		(530)			3.660	3.691	MON	1,728	36,600	09/16/2019	10/14/2036
68269M-AA-2	OMFIT 2021-1 A1 - ABS	C		4	1.A FE	2,499,341	93.664	2,341,589	2,500,000	2,499,738		97			1.550	1.560	MON	1,830	38,750	05/17/2021	06/16/2036
68269N-AB-8	OMFIT 241 B - ABS			2	1.C FE	150,071	101.784	152,676	150,000	150,066		(5)			6.030	6.099	MON	427	5,653	04/25/2024	05/14/2041
69121B-AG-9	OR 7 B2 - CDO			2	1.C FE	497,750	98.482	492,408	500,000	497,990		240			5.710	5.878	JAJO	5,631	14,275	07/11/2024	07/20/2033
693342-AD-9	PCG 2022-A A4 - ABS	C		4	1.A FE	249,992	86.897	217,241	250,000	249,995		5			4.451	4.451	JD	927	11,128	05/03/2022	12/01/2049
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	5,999,794	88.776	5,326,552	6,000,000	5,999,870		128			4.674	4.674	JD	23,370	280,440	05/03/2022	12/01/2053
693342-AK-3	PCG 2022-B A5 - ABS			4	1.A FE	8,249,223	94.377	7,786,074	8,250,000	8,252,143		147			5.099	5.097	JD	35,056	420,668	07/13/2022	06/01/2054
69403W-AC-1	PACBEA 2006 - A AC - ABS			1	2.C FE	96,875	94.383	94,383	100,000	97,168		293			5.508	6.007	JJ	2,540	2,754	01/29/2024	07/15/2036
69700T-AA-2	PFIXD 2019-1 A - CDO		C	2	1.A FE	1,895,040	99.365	1,883,009	1,895,040	1,895,040					4.640	4.635	AO	17,342	87,930	02/21/2019	04/20/2037
70017K-AN-9	PAIA 171R A2R - CDO		C	4,5	1.C FE	1,895,725	100.126	1,902,399	1,900,000	1,895,645		(80)			6.328	5.585	FMAN	16,032		12/19/2024	02/14/2034
70338C-10-9	PATRNL 20041 A - ABS			4	1.G FE	1,576,945	98.520	1,838,580	1,829,209	1,829,209		58,094			6.673	7.987	MON	9,340	143,792	04/11/2012	05/04/2054
70338C-10-9	PATRNL 20041 A - ABS	O		4	1.G FE	1,033,396	98.520	1,204,849	1,222,954	1,177,299		73,233			6.673	9.096	MON	6,121	94,229	04/11/2012	05/04/2054
72349C-AB-8	CCIPT 2009-1 A2 - ABS			4	1.F FE	711,910	99.681	558,215	560,000	600,801		(8,012)			9.000	5.557	MON	4,200	50,400	02/14/2014	08/15/2030
72353P-AA-4	PION 1 A - ABS	C	C	4	2.B FE	791,056	95.824	758,026	791,060	790,711		(157)			3.967	4.000	MON	1,395	31,381	05/23/2019	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS	C		4	2.B FE	575,700	91.978	529,516	575,700	575,700					3.858	3.866	MJSD	1,604	22,211	11/20/2019	12/05/2049
74971J-AA-6	RRAM 16 D - CDO		C	4,5	3.C FE	1,352,208	100.049	1,350,665	1,350,000	1,349,061		(3,147)			11.168	11.206	JAJO	32,665	59,461	07/25/2024	07/15/2036
74979R-AJ-1	RRAM 5R DR - CDO		C	4,5	3.C FE	5,625,000	101.802	5,726,337	5,625,000	5,625,000					11.256	10.772	JAJO	137,181	282,860	04/19/2024	07/15/2039
75010F-AA-4	RAD 9R ER - CDO		C	4,5	3.A FE	300,000	100.000	300,000	300,000	300,000					10.052	10.173	JAJO			12/19/2024	01/15/2038
75887T-AN-6	REGT7 VII ER2 - CDO			4,5	3.C FE	4,962,500	100.242	5,012,119	5,000,000	5,069,461		(125,321)			11.016	10.473	MJSD	18,359	603,762	05/28/2021	06/20/2034
75888H-AY-7	REG12 XII BRR - CDO		C	4,5	1.C FE	9,701,727	99.974	9,697,476	9,700,000	9,709,414		7,687			6.456	5.476	JAJO	135,682		12/19/2024	10/15/2037
75888T-AQ-8	REG16 16R BR - CDO		C	4,5	1.C FE	2,700,462	100.305	2,708,222	2,700,000	2,700,376		(85)			6.356	5.441	JAJO	37,182		12/19/2024	01/18/2033
77340H-AE-9	ROCKT 2017-2 ER - CDO		C	4,5	3.C FE	2,554,455	100.135	2,853,842	2,850,000	2,645,953		17,048			11.168	13.987	JAJO	68,959	342,305	08/08/2022	10/15/2029
77342H-AA-5	ROCKT 2018-1 E - CDO			4,5	3.C FE	6,508,516	100.024	6,976,696	6,975,000	7,005,227		(254,166)			10.633	10.079	FMAN	86,523	808,155	12/17/2020	05/20/2031

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	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
77342L-AA-6	ROCKT 182 E - CDO			4,5	3.C FE	6,271,425	100.035	6,452,269	6,450,000	6,353,028		(40,025)			10.879	10.836	JAJO	140,339	762,572	04/19/2022	10/20/2031	
77587E-AJ-7	RMRK 2 D - CDO			4,5	3.C FE	379,313	99.752	423,944	425,000	387,078		(2,658)			11.137	13.597	JAJO	8,941	51,156	08/19/2022	07/25/2031	
78109A-AE-3	RRAM 1 D1B - CDO			4,5	3.C FE	628,768	99.584	647,295	650,000	626,413		(7,593)			11.268	11.530	JAJO	15,868	59,068	06/06/2024	07/16/2035	
78109R-AJ-5	RRAM 2 DR - CDO		C	4,5	3.C FE	1,662,351	100.007	1,700,125	1,700,000	1,661,020		(11,288)			10.718	10.667	JAJO	39,476	99,608	10/03/2024	04/15/2036	
78433X-AB-6	SALT 211 A - ABS	C		4	1.F FE	407,119	95.675	389,512	407,119	406,695		(191)			2.675	2.690	MON	484	10,890	10/18/2021	02/28/2033	
78448P-AF-7	SMB 2015-A C - ABS	O		4	1.A FE	16,111,822	98.399	15,743,902	16,000,000	16,029,964		(26,608)			4.500	4.439	MON	32,000	720,000	09/27/2018	10/15/2048	
78520E-AC-0	SDCP 221 A2 - ABS	C		4	1.F FE	244,758	97.039	242,598	250,000	246,405		694			5.000	5.423	MON	382	12,500	07/01/2022	06/20/2047	
78520E-AG-1	SDCP 241 A2 - ABS			4	1.F FE	247,036	101.220	253,049	250,000	247,383		348			6.000	6.361	MON	458	9,583	04/24/2024	04/20/2049	
80306A-AA-8	SAPA 2018-1 A - ABS	O	C	2	2.B FE	535,722	97.764	711,222	727,488	535,722					4.250	5.771	MON	1,374	30,918	12/03/2018	12/15/2040	
81124M-AA-0	SCUL XXVIII E - CDO		C	4,5	3.C FE	1,752,750	99.096	1,783,718	1,800,000	1,749,478		(3,272)			11.929	12.063	JAJO	42,944	57,301	09/16/2024	01/22/2035	
82323M-AA-7	SAIL 2018-1 CN - ABS			4	5.B GI	-	12.153	23,003	189,289	-							250.000	MON			12/19/2022	09/15/2065
82811R-BC-0	SLVRK 1-RR BRR - CDO		C	4,5	1.C FE	6,700,000	100.718	6,748,090	6,700,000	6,700,000					6.467	5.686	JAJO	86,663		12/19/2024	10/20/2037	
82811R-BE-6	SLVRK 1-RR CRR - CDO		C	4,5	1.F FE	4,000,000	101.102	4,044,071	4,000,000	4,000,000					7.117	6.324	JAJO	56,939		12/19/2024	10/20/2037	
83012K-AE-7	SIXST XIX C - CDO	C	C	4,5	1.F FE	570,000	100.111	570,631	570,000	570,000					6.879	5.533	JAJO	7,842	44,147	06/04/2021	07/20/2034	
83012K-AE-7	SIXST XIX C - CDO		C	4,5	1.F FE	2,860,000	100.111	2,863,165	2,860,000	2,860,000					6.879	5.533	JAJO	39,348	221,508	06/04/2021	07/20/2034	
83546D-AQ-1	SONIC 2021-1 A22 - ABS	C		2	2.B FE	241,875	80.897	195,669	241,875	241,875					2.636	2.651	MON	195	6,376	07/29/2021	08/21/2051	
83546D-AQ-1	SONIC 2021-1 A22 - ABS			2	2.B FE	116,155	80.897	117,401	145,125	118,410		2,255			2.636	6.208	MON	117	2,763	04/18/2024	08/21/2051	
83715R-AG-7	SCSLC 2014 B - ABS	O		4,5	1.B FE	18,568,547	100.233	18,314,242	18,271,633	19,054,679		(761,285)			6.297	4.249	MON	95,880	1,284,745	10/18/2018	08/01/2035	
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	3.A FE	65,026	89.367	57,967	64,864	64,976		(16)			3.375		FA		2,189	01/29/2021	08/15/2031	
85236K-AF-9	SIDC 231 A2 - ABS			4	1.G FE	99,117	100.859	100,859	100,000	99,286		169			5.900	6.223	MON	98	5,408	02/15/2024	03/25/2048	
85236K-AM-4	SIDC 241 A2 - ABS			4	1.G FE	4,718,995	101.652	4,828,478	4,750,000	4,723,249		4,254			5.900	6.128	MON	4,671	214,080	03/15/2024	03/25/2049	
85573L-AA-9	STARR 2019-1 A - ABS	C	C	4	1.F FE	391,567	98.366	385,186	391,584	391,579		3			4.089	4.125	MON	712	16,012	04/12/2019	03/15/2044	
85816H-AA-5	STCR 221 E - CDO		C	4,5	3.C FE	2,137,500	99.518	2,239,149	2,250,000	2,147,928		(52,418)			12.616	13.107	JAJO	61,503	303,283	02/28/2022	04/16/2035	
85816L-AE-8	STCR 182 C - CDO	O	C	4,5	1.B FE	3,000,200	100.301	3,009,018	3,000,000	3,096,262		(69,476)			7.047	6.013	FMAN	25,839	237,817	10/24/2018	08/18/2031	
85816L-AG-3	STCR 182 D - CDO		C	4,5	2.B FE	3,482,500	99.997	3,499,881	3,500,000	3,486,832		(40,383)			8.147	8.354	FMAN	34,851	316,381	10/05/2018	08/18/2031	
85816M-AA-4	STCR 182 E - CDO		C	4,5	4.A FE	6,651,438	90.345	6,301,592	6,975,000	6,893,029		(120,261)			10.947	10.941	FMAN	93,323	827,971	04/08/2021	08/18/2031	
85816V-AC-0	STCR 2017-1 C - CDO	C	C	4,5	1.C FE	991,250	100.129	1,001,287	1,000,000	1,017,155		(22,768)			6.818	4.803	JAJO	14,771	76,003	04/23/2018	10/15/2030	
86190B-AB-0	STR 2021-1 A2 - ABS	C		2	1.A FE	245,514	81.357	199,833	245,625	245,542		8			2.960	2.983	MON	222	7,271	05/19/2021	06/20/2051	
86212V-AE-4	STR 2018-1 A2 - ABS	O		4	1.A FE	687,499	96.924	666,605	687,758	687,662		31			4.290	4.334	MON	902	29,505	10/12/2018	10/20/2048	
86212V-AE-4	STR 2018-1 A2 - ABS			4	1.A FE	217,199	96.924	222,202	229,253	219,380		2,181			4.290	6.063	MON	301	7,376	04/16/2024	10/20/2048	
86212V-AG-9	STR 2018-1 A4 - ABS	C		4	1.C FE	1,001,936	98.631	935,348	948,333	969,658		(17,085)			4.740	3.816	MON	1,374	44,951	10/28/2020	10/20/2048	
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.C FE	4,007,746	98.631	3,741,394	3,793,333	3,878,634		(68,340)			4.740	3.816	MON	5,494	179,804	10/28/2020	10/20/2048	
86212V-AG-9	STR 2018-1 A4 - ABS	O		4	1.C FE	2,958,607	98.631	2,918,287	2,958,800	2,951,293		(4,467)			4.740	4.789	MON	4,285	140,247	10/12/2018	10/20/2048	
86212X-AB-6	STR 2019-1 A2 - ABS	C		4	1.A FE	471,703	83.874	395,641	471,709	470,796		(557)			3.650	3.678	MON	526	17,217	11/06/2019	11/22/2049	
86212X-AG-5	STR 231 A2 - ABS			2	1.C FE	503,582	101.942	505,676	496,042	502,423		(1,159)			6.920	6.581	MON	1,049	25,745	04/11/2024	06/20/2053	
86212X-AN-0	STR 241 A3 - ABS			2	1.C FE	99,258	100.608	100,273	99,667	99,308		50			5.930	6.102	MON	181	3,973	04/10/2024	05/20/2054	
86212X-AP-5	STR 241 A4 - ABS			2	1.C FE	298,415	100.413	300,233	299,000	298,463		47			5.940	6.050	MON	543	11,939	04/18/2024	05/20/2054	
864300-AE-8	SUBWAY 2024-1 A23 - ABS			4	2.B FE	24,089,453	102.648	24,378,933	23,750,000	24,085,792		(3,662)			6.505	6.356	JAJO	261,781	93,961	11/07/2024	07/30/2054	
864300-AL-2	SUBWAY 243 A23 - ABS			4	2.B FE	489,102	97.636	488,182	500,000	489,219		117			5.914	6.276	JAJO	5,010		11/07/2024	07/30/2054	
86745J-AA-5	SNVA 181 A - ABS	C		4	1.F FE	635,963	90.957	578,574	636,099	635,356		(631)			4.870	4.886	JJ	13,854	30,978	10/26/2018	07/20/2048	
86745J-AA-5	SNVA 181 A - ABS	O		4	1.F FE	8,483,211	90.957	7,717,681	8,485,020	8,475,111		(8,417)			4.870	4.886	JJ	184,801	413,220	10/26/2018	07/20/2048	
86773A-AA-9	SUNRN 243 A1 - ABS			4	1.E FE																	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87167V-AA-5	SYMP XXVI ER - CDO		C	4,5	3.C FE	2,000,000	100.228	2,004,565	2,000,000	2,000,000					12.379	11.926	JAJO	49,516		12/19/2024	04/20/2033
87168B-AG-5	SYMP XXVIII C - CDO	C	C	4,5	1.F FE	1,000,000	100.149	1,001,494	1,000,000	1,000,000					6.988	7.050	JAJO	13,588	78,242	08/03/2021	10/23/2034
87231B-AE-3	TFLAT 2017-1 B - CDO	O	C	4,5	1.A FE	2,695,950	100.211	2,705,704	2,700,000	2,740,009		(66,343)			6.307	4.359	FMAN	20,813	195,494	10/19/2018	11/18/2030
87250A-AN-1	SIXST XIII CR - CDO		C	4,5	1.F FE	2,700,000	100.134	2,703,623	2,700,000	2,700,000					7.018	5.627	JAJO	41,052	210,683	04/20/2021	04/17/2034
87250G-AE-8	TICP XII ER - CDO		C	4,5	3.C FE	1,301,300	100.092	1,301,196	1,300,000	1,298,595		(2,705)			11.168	11.347	JAJO	31,455	78,153	05/30/2024	07/17/2034
87342R-AE-4	BELL 181 A22 - ABS	O		4	2.B FE	6,905,625	98.213	6,782,230	6,905,625	6,905,625					4.940	4.970	FMAN	34,114	341,138	11/14/2018	11/25/2048
87342R-AE-4	BELL 181 A22 - ABS			4	2.B FE	1,905,000	98.213	1,870,960	1,905,000	1,905,000					4.940	4.970	FMAN	9,411	94,107	11/14/2018	11/25/2048
87342R-AJ-3	BELL 2021-1 A23 - ABS			2	2.B FE	198,592	82.697	203,124	245,625	202,437		3,846			2.542	5.902	FMAN	624	4,683	04/11/2024	08/25/2051
87358A-AA-0	TACSEE 2 LIMITED CLASS A - ABS		C	4	2.B Z	220,443	100.316	221,139	220,443	220,443					9.000	9.056	MON	1,653		12/10/2024	01/15/2028
87358A-AB-8	TACSEE 2 LIMITED CLASS E - ABS		C	4	2.B	196,291	100.000	196,291	196,291	196,291						23.469	MON			12/10/2024	01/15/2028
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.A FE	1,734,456	95.009	2,102,962	2,213,434	1,846,513		55,138			3.967	9.901	MON	3,903	87,807	06/23/2020	12/15/2044
87404L-AA-0	TLWND 2019-1 A - ABS	C	C	2	2.A FE	121,457	95.009	115,395	121,457	132,821		(2,149)			3.967	1.291	MON	214	4,818	11/22/2019	12/15/2044
88240T-AB-7	ERCOTT 2022 A2 - ABS			4	1.A FE	844,794	96.317	866,856	900,000	848,059		2,531			4.966	5.579	FA	18,623	44,694	09/12/2023	02/01/2044
88240T-AD-3	ERCOTT 2022 A4 - ABS			4	1.A FE	7,999,176	95.399	7,631,901	8,000,000	8,000,000		(7,243)			5.167	5.167	FA	172,233	413,360	06/08/2022	02/01/2052
88240T-AD-3	ERCOTT 2022 A4 - ABS	C		4	1.A FE	249,974	95.399	238,497	250,000	250,000		(226)			5.167	5.167	FA	5,382	12,918	06/08/2022	02/01/2052
88315L-AL-2	TMCL 211 A - ABS	C	C	4	1.F FE	144,083	90.425	156,737	173,333	154,449		4,922			1.680	6.960	MON	89	2,912	10/13/2022	02/20/2046
88432C-BK-1	WINDR 2014-1 ER - CDO		C	4,5	4.A FE	1,570,375	82.024	1,394,403	1,700,000	1,638,045		(35,911)			11.194	11.834	JAJO	39,645	205,438	08/16/2021	07/18/2031
88432U-AE-6	WINDR 2018-3 B - CDO	O		4,5	1.C FE	9,500,000	100.166	9,515,776	9,500,000	9,500,000					6.579	5.245	JAJO	125,001	706,725	10/26/2018	01/21/2031
88432U-AG-1	WINDR 2018-3 C - CDO	O		4,5	1.F FE	4,250,000	100.193	4,258,187	4,250,000	4,250,000					7.029	5.684	JAJO	59,747	335,663	10/26/2018	01/21/2031
88432W-AA-0	WINDR 2018-1 E - CDO			4,5	3.C FE	672,700	99.209	694,464	700,000	692,059		(17,813)			10.418	10.228	JAJO	15,800	78,752	08/12/2021	07/15/2030
88433L-AA-3	WINDR 2018-2 E - CDO		C	4,5	3.C FE	1,358,896	99.509	1,368,254	1,375,000	1,376,763		(9,654)			10.668	10.087	JAJO	31,780	158,177	01/30/2020	07/15/2030
88576V-AA-8	HENDR 2008-3 A1 - ABS	O		2	1.A FE	818,135	109.647	765,948	698,561	800,130		1,862			8.000	4.827	MON	2,484	55,885	12/06/2018	06/15/2045
88576V-AA-8	HENDR 2008-3 A1 - ABS			2	1.A FE	188,976	109.647	228,641	208,526	207,600		(22)			8.000	8.248	MON	741	16,682	12/05/2008	06/15/2045
88576X-AA-4	HENDR 2010-1 A - ABS			2	1.A FE	121,025	100.192	121,290	121,057	121,663		(193)			5.560	5.224	MON	299	6,731	04/15/2010	07/15/2059
88576X-AB-2	HENDR 2010-1 B - ABS	C		2	1.A FE	141,326	101.297	143,228	141,394	141,665		(65)			9.310	9.345	MON	585	13,164	04/15/2010	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS		C	4	3.B FE	475,045	96.169	456,853	475,055	475,055		—			4.147	4.147	MON	876	19,701	07/19/2018	09/15/2038
89255#-AA-9	VUMC 2018-1 LOAN - ABS	O		4	1.F PL	29,865,509	84.891	25,353,099	29,865,509	29,865,509		4,920			4.920	4.971	MON	122,449	1,469,383	06/07/2018	07/01/2048
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	815,823	84.891	591,572	696,862	799,165		(4,388)			4.920	3.719	MON	2,857	37,150	02/18/2021	07/01/2048
89300K-AA-3	TRAL VII E - CDO		C	4,5	3.C FE	1,575,500	100.433	1,732,466	1,725,000	1,627,845		(42,221)			12.277	13.095	JAJO	40,004	227,626	06/02/2022	04/25/2034
89623V-AN-1	CAVU 221R BR - CDO		C	4,5	1.C FE	6,300,000	99.876	6,292,177	6,300,000	6,300,000					6.203	5.690	JAJO	14,746		12/19/2024	10/22/2037
89656C-AA-1	TRL 2010-1 NTS - ABS	O		4	1.F FE	1,684,603	99.059	1,609,528	1,624,815	1,650,569		(6,981)			5.194	4.613	MON	3,516	84,393	10/29/2018	10/16/2040
89657A-AB-2	TRL 181 A2 - ABS	C		4	1.F FE	504,121	96.924	484,620	500,000	500,616		(953)			4.620	4.560	MON	898	23,100	06/18/2018	06/17/2048
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	C		1	2.B FE	25,170	99.449	25,031	25,170	25,170					4.300	4.288	FA	409	1,082	08/01/2013	08/15/2025
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.B FE	1,936,608	99.449	2,002,468	2,013,560	1,986,513		38,411			4.300	6.614	FA	32,709	86,583	08/30/2023	08/15/2025
90931C-AA-6	UAL AA - ABS			1	1.E FE	71,985	95.442	64,968	68,071	70,441		(1,260)			4.150	3.401	FA	989	2,825	02/16/2021	08/25/2031
90931M-AA-4	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	C		1	2.C FE	315,321	93.825	295,849	315,321	315,321					3.450	3.450	JJ	5,258	10,879	06/06/2016	01/07/2030
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	1.F FE	3,990,723	98.027	4,167,190	4,251,057	4,083,794		69,024			3.750	6.532	MS	52,253	159,415	08/30/2023	03/03/2028
91823A-AW-1	VBTEL 2022-1 C22 - ABS			2	1.F FE	7,000,000	87.088	6,096,182	7,000,000	7,000,000					3.706	3.735	MON	11,530	259,420	02/18/2022	02/15/2057
91823A-AW-1	VBTEL 2022-1 C22 - ABS	C		2	1.F FE	250,000	87.088	217,721	250,000	250,000					3.706	3.735	MON	412	9,265	02/18/2022	02/15/2057
91823A-AY-7	VBTEL 2022-1 D - ABS			2	2.C FE	2,000,000	96.049	1,920,972	2,000,000	2,000,000					4.288	4.326	MON	3,812	85,760	02/18/2022	02/15/2052
91823A-BE-0	VBTEL 2024-1 D - ABS			4	2.C FE	100,000	101.601	101,600	100,000	100,000					6.644	6.737	MON	295	3,747	05/08/2024	05/15/2054
92212K-AB-2	VDC 2020-1 A2 - ABS			2	1.G FE	233,096	97.656	244,140	250,000	242,172		9,076			1.645	6.272	MON	183	3,427	02/21/2024	09/15/2045
92332B-AA-9	VENTR 43 E - CDO		C	4,5	3.C FE	1,697,850	91.468	1,600,681	1,750,000	1,755,432		(54,234)			12.068	11.614	JAJO	45,756	226,156	04/27/2021	04/15/2034
92332G-AA-8	VENTR 42 E - CDO		C	4,5	3.C FE	5,820,000	97.501	5,850,081	6,000,000	6,131,552		(48,680)			12.218	12.101	JAJO	158,828	784,518	03/15/2021	04/17/2034
92332J-AA-2	VENTR 37 E - CDO		C	4,5	3.C FE	1,003,065	84.310	885,254	1,050,000	1,048,313		(21,344)			11.868	11.778	JAJO	26,999	133,565	05/07/2021	07/15/2032
92332P-AA-8	VENTR 38 E - CDO		C	4,5	3.C FE	3,762,759	83.299	3,248,655	3,900,000	3,916,267		(74,685)			11.821	11.821	JAJO	80,677	497,793	06/30/2021	07/30/2032
92557R-AA-2	VIBR VIII D - CDO		C	4,5	3.C FE	2,521,899	97.769	2,514,429	2,571,800	2,657,877		(112,728)			10.629	9.106	JAJO	54,671	297,505	08/21/2018	01/20/2031
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G PL	19,507,510	97.394	18,999,106	19,507,510	19,507,510					4.000	4.192	MON	62,858	910,709	12/13/2022	11/30/2029

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92916Y-AA-3	INGIM 2013-2 DR - CDO			4,5	4.A FE	993,281	96.879	1,162,548	1,200,000	1,097,109		(17,830)			10.487	12.680	JAJO	23,772	136,511	09/22/2021	04/25/2031
92917W-BS-6	VOYA 184RRR CR - CDO			4,5	1.F FE	4,500,000	100.216	4,509,714	4,500,000	4,500,000					7.017	5.311	JAJO	104,372		08/14/2024	10/15/2037
94353W-AA-3	WAAV 171 A - ABS	C		4	3.B FE	254,851	92.749	236,372	254,852	252,020		(3,668)			3.844	3.636	MON	435	9,796	11/08/2017	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS	C		4	2.A FE	422,998	93.731	396,497	423,016	423,009		3			3.597	3.625	MON	676	15,216	09/30/2019	09/15/2044
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	769,890	93.731	792,995	846,032	791,402		887			3.597	5.462	MON	1,353	32,113	06/17/2020	09/15/2044
94949F-AN-3	WELF 222R BR - CDO		C	4,5	1.C FE	8,600,000	99.814	8,584,043	8,600,000	8,600,000					6.482	5.691	JAJO	116,142		12/19/2024	10/19/2037
94949H-AC-3	WELF 2020-1 D - CDO		C	4,5	3.C FE	1,234,375	96.774	1,209,677	1,250,000	1,271,902		(41,778)			12.158	11.252	JAJO	32,927	162,681	03/19/2021	04/15/2033
95023A-AE-0	WELF 2021-2 C - CDO		C	4,5	1.F FE	1,250,000	100.177	1,252,213	1,250,000	1,250,000					7.268	7.332	JAJO	19,683	100,707	07/01/2021	07/17/2034
95058X-AE-8	WEN 2018-1 A22 - ABS	O		2	2.B FE	443,040	95.806	445,423	464,924	456,166		2,431			3.884	4.554	MJSD	803	18,058	10/15/2018	03/16/2048
95058X-AL-2	WEN 211 A22 - ABS			4	2.B FE	78,968	85.085	82,107	96,500	80,298		1,330			2.775	6.079	MJSD	119	2,008	04/18/2024	06/15/2051
97316V-AJ-5	WINDR 2021-4 E2 - CDO		C	4,5	3.B FE	2,750,000	93.536	2,572,231	2,750,000	2,750,000					11.279	11.440	JAJO	62,035	336,342	12/17/2021	01/22/2035
974153-AE-8	WSTOP 241 A2 - ABS			2	2.B FE	750,000	100.205	751,540	750,000	750,000					5.858	5.900	MJSD	3,417		11/19/2024	12/05/2054
98887H-AQ-7	ZCLO3 3 CR - CDO			2,5	3.A FE	2,500,125	94.684	2,674,823	2,825,000	2,680,378		(48,037)			8.648	9.719	JAJO	52,930	267,124	07/08/2021	07/15/2031
BGH9JH-A5-7	GP-OPP FD RNF B - ABS			4	2.B	17,642,000	100.000	17,642,000	17,642,000	17,642,000					8.400	8.346	MON			12/31/2024	01/21/2040
BGH9JH-AJ-7	GP-OPP FD RNF A - ABS			4,5	2.B	59,990,000	100.000	59,990,000	59,990,000	59,990,000							JAJO			12/31/2024	01/21/2040
BGH9JH-BT-4	GP-OPP FD RNF C - ABS			4,5	2.B	17,642,000	100.000	17,642,000	17,642,000	17,642,000					9.400	9.470	JAJO			12/31/2024	01/21/2040
BGH9JH-CM-8	GP-OPP FD RNF D - ABS			4,5	2.B	12,350,000	100.000	12,350,000	12,350,000	12,350,000					11.400	11.476	JAJO			12/31/2024	01/21/2040
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS			4	1.G PL	2,294,902	92.000	2,111,310	2,294,902	2,294,929		27			5.500	5.498	MS	42,073		11/18/2024	03/01/2037
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS			2	1.G PL	2,443,922	92.000	2,248,408	2,443,922	2,443,924		2			5.500	5.498	MS	44,805		11/18/2024	03/01/2037
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						1,366,731,894	XXX	1,366,255,562	1,405,596,473	1,379,993,882		(10,079,072)	248,425		XXX	XXX	XXX	17,062,235	79,482,383	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						11,618,987,197	XXX	10,401,397,045	11,520,292,372	11,483,349,655	(93,342)	(29,831,480)	4,761,211		XXX	XXX	XXX	138,937,253	513,590,584	XXX	XXX
Hybrid Securities, Issuer Obligations																					
00130H-CK-9	AES CORP			2	3.B FE	457,081	102.712	469,392	457,000	457,080		(1)			7.600	7.597	JJ	21,225		05/16/2024	01/15/2055
00130H-CL-7	AES CORP			2	3.B FE	466,786	97.802	456,736	467,000	466,793		8			6.950	6.957	JJ	2,254		12/05/2024	07/15/2055
00138G-AC-3	COREBRIDGE LIFE HOLDINGS INC				2.C FE	21,758,325	113.731	23,030,510	20,250,000	21,373,721		(50,703)			8.125	7.536	MS	484,453	1,625,000	04/02/2024	03/15/2046
008252-83-5	AFFILIATED MANAGERS GROUP INC			2	2.C FE	290,950	15.860	184,579	290,950	290,950					4.200	4.200	MJSD	34	15,275	07/08/2021	09/30/2061
008252-85-0	AFFILIATED MANAGERS GROUP INC			2	2.C FE	503,882	22.160	447,987	505,400	502,790		(119)			5.875	5.909	MJSD	82	36,443	04/22/2024	03/30/2059
015857-AH-8	ALGONQUIN POWER & UTILITIES CORP			1,2	3.A FE	1,310,392	93.892	1,229,980	1,310,000	1,310,171		(78)			4.750	4.742	JJ	28,174	62,225	01/12/2022	01/18/2082
018820-AD-2	ALLIANZ SE		C	2	1.E FE	200,160	98.552	197,104	200,000	200,156		(4)			5.600	5.588	MS	3,671		09/03/2024	09/03/2054
021361-AD-2	ALTAGAS LTD			2	3.B FE	449,964	100.547	452,461	450,000	449,905		(59)			7.200	7.201	AO	8,820		09/16/2024	10/15/2054
025537-AZ-4	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	810,000	103.607	839,213	810,000	810,000					7.050	7.052	JD	2,538	27,759	06/17/2024	12/15/2054
025537-BA-8	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	870,031	103.177	897,642	870,000	870,020		(10)			6.950	6.950	JD	2,687	29,393	06/17/2024	12/15/2054
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	5,500,000	20.010	4,402,200	5,500,000	5,500,000					5.125	5.125	MJSD	12,528	281,875	11/21/2019	12/15/2059
025932-88-0	AMERICAN FINANCIAL GROUP INC	C		2	2.C FE	250,000	20.010	200,100	250,000	250,000					5.125	5.125	MJSD	569	12,813	11/21/2019	12/15/2059
037389-AK-9	AON CORP				2.C FE	2,537,500	105.040	2,625,995	2,500,000	2,524,370		(10,407)			8.205	7.670	JJ	102,563	205,125	08/30/2023	01/01/2027
03769M-20-5	APOLLO GLOBAL MANAGEMENT INC			2	2.A FE	1,288,850	26.490	1,365,665	1,288,850	1,288,850					7.625	7.625	MJSD	175	98,275	08/16/2023	09/15/2053
04621X-AK-4	ASSURANT INC			2,5	2.C FE	592,500	101.644	609,861	600,000	593,116		118			7.000	7.102	MS	10,967	42,000	03/01/2019	03/27/2048
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	1.G FE	202,203	84.777	211,943	250,000	205,810		3,607			2.570	4.656	MN	643	3,213	05/29/2024	11/25/2035
054536-AA-5	AXA FINANCIAL INC.	O	C		1.G FE	9,028,500	117.493	7,637,041	6,500,000	7,798,184		(184,944)			8.600	4.713	JD	24,844	559,000	04/01/2017	12/15/2030
054536-AC-1	AXA SA	O	C	1,2,5	2.A FE	10,609,170	107.585	10,489,508	9,750,000	10,271,089		(43,693)			6.379	5.637	JD	29,370	621,953	04/01/2017	12/29/2049
054536-AC-1	AXA SA		C	1,2,5	2.A FE	1,088,120	107.585	1,075,847	1,000,000	1,053,445		(4,481)			6.379	5.688	JD	3,012	63,790	04/01/2017	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC	C		1,2	2.B FE	475,000	93.871	445,885	475,000	475,000					4.900	4.900	JJ	10,732	23,275	12/03/2019	01/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05565A-5R-0	BNP PARIBAS SA		C	2	2.C FE	2,039,100	104.201	2,084,022	2,000,000	2,031,957		(7,104)			8.500	7.960	FA	64,694	170,000	01/30/2024	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	1.G FE	750,000	95.288	714,661	750,000	750,000					4.875	4.875	JD	914	36,563	06/17/2020	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	C	2	1.G FE	250,000	95.288	238,220	250,000	250,000					4.875	4.875	JD	305	12,188	06/17/2020	12/29/2049
05565Q-DW-5	BP CAPITAL MARKETS PLC		C	2	1.G FE	1,030,000	102.731	1,058,129	1,030,000	1,030,000					6.450	6.449	MS	22,145	33,218	02/26/2024	12/29/2049
05964H-BH-7	BANCO SANTANDER SA		C	2	3.A FE	1,200,000	103.520	1,242,242	1,200,000	1,200,000					8.000	8.000	FMAN	16,000	24,000	07/29/2024	12/29/2049
05971K-AQ-2	BANCO SANTANDER SA		C	2	3.A FE	600,000	115.263	691,580	600,000	600,000					9.625	9.624	FMAN	6,417	57,750	11/16/2023	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,997,960	106.521	3,801,717	3,569,000	3,413,983		53,239			8.050	10.094	JD	12,769	287,305	10/17/2011	06/15/2027
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	13,072,500	117.663	10,589,676	9,000,000	11,004,285		(307,277)			8.750	4.279	MS	262,500	787,500	04/01/2017	09/01/2030
084423-87-0	W R BERKLEY CORP			2	2.B FE	2,000,000	17.550	1,404,000	2,000,000	2,000,000					4.125	4.125	MJSD	229	103,125	02/03/2021	03/30/2061
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	1,248,008	15.740	790,148	1,255,000	1,246,965		165			4.625	4.668	JAJO	9,835	58,044	05/05/2021	12/29/2049
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC			2	2.C FE	818,490	16.620	573,523	862,700	817,054		71			5.000	5.288	MJSD	120	53,919	09/15/2022	05/24/2081
11276B-AA-7	BROOKFIELD INFRASTRUCTURE FINANCE ULC			2	2.C FE	230,000	100.145	230,333	230,000	230,000					6.750	6.754	MS	1,380		11/21/2024	03/15/2055
126650-EG-1	CVS HEALTH CORP			2	3.A FE	381,015	98.054	372,604	380,000	381,010		(4)			6.750	6.712	JD	1,496		12/03/2024	12/10/2054
126650-EH-9	CVS HEALTH CORP			2	3.A FE	1,128,994	100.336	1,127,771	1,124,000	1,128,930		(64)			7.000	6.898	MS	4,590		12/04/2024	03/10/2055
14314C-10-5	CARLYLE FINANCE LLC			2	2.B FE	1,502,301	17.770	1,075,085	1,512,500	1,500,560		102			4.625	4.669	FMAN	8,938	69,953	06/04/2021	05/15/2061
15189T-BH-9	CENTERPOINT ENERGY INC			2	2.C FE	290,000	102.862	298,301	290,000	290,000					7.000	7.000	FA	7,725		08/12/2024	02/15/2055
15189T-BP-1	CENTERPOINT ENERGY INC			2	2.C FE	578,743	99.447	576,790	580,000	578,773		30			6.700	6.748	MN	6,585		10/31/2024	05/15/2055
17305H-AA-6	CITIGROUP CAPITAL III				2.C FE	439,875	109.792	466,618	425,000	439,426		(449)			7.625	7.196	JD	2,701	32,406	05/17/2024	12/01/2036
19075Q-AG-7	COBANK ACB			2	2.B FE	500,000	101.662	508,308	500,000	500,000					7.125	7.125	JAJO	3,563		11/21/2024	12/31/2049
21871X-AP-4	COREBRIDGE FINANCIAL INC			1,2	2.C FE	11,307,378	102.622	11,678,380	11,380,000	11,319,008		6,212			6.875	7.043	JD	34,772	782,375	12/15/2022	12/15/2052
225401-AL-2	CREDIT SUISSE GROUP AG		C		2.B	44,760	10.000	120,000	1,200,000	120,000	(18,000)				6.375		FA			04/28/2020	12/29/2049
225401-AX-6	CREDIT SUISSE GROUP AG		C		2.B	44,760	10.000	120,000	1,200,000	120,000	(18,000)				9.750		JD			06/16/2022	12/23/2070
25746U-DU-0	DOMINION ENERGY INC			2	2.C FE	470,000	105.598	496,313	470,000	470,000					7.000	7.000	JD	2,742	17,455	05/06/2024	06/01/2054
26441C-CG-8	DUKE ENERGY CORP			2	2.C FE	406,679	101.215	409,920	405,000	406,637		(42)			6.450	6.391	MS	9,361		08/20/2024	09/01/2054
281020-AZ-0	EDISON INTERNATIONAL			2	3.A FE	430,000	103.285	444,126	430,000	430,000					7.875	7.877	JD	1,505	34,615	12/04/2023	06/15/2054
28504K-AA-5	ELECTRICITE DE FRANCE SA		C	1,2	3.B FE	600,000	112.795	676,772	600,000	600,000					9.125	9.124	JD	2,433	54,750	06/08/2023	12/29/2049
29250N-AW-5	ENBRIDGE INC			2,5	2.C FE	246,508	98.794	242,045	245,000	245,256		(261)			6.250	6.208	MS	5,104	15,313	05/16/2019	03/01/2078
29250N-BC-8	ENBRIDGE INC			2	2.C FE	571,027	96.673	551,038	570,000	570,636		(97)			5.750	5.726	JJ	15,113	32,775	07/22/2020	07/15/2080
29250N-BN-4	ENBRIDGE INC			2	2.C FE	680,000	100.852	685,792	680,000	680,000					7.375	7.379	JJ	23,125	50,150	09/15/2022	01/15/2083
29250N-BP-9	ENBRIDGE INC			2	2.C FE	1,160,000	104.919	1,217,057	1,160,000	1,160,000					7.625	7.625	JJ	40,785	88,450	09/15/2022	01/15/2083
29250N-BS-3	ENBRIDGE INC			2	2.C FE	1,160,000	104.564	1,212,939	1,160,000	1,160,000					8.250	8.253	JJ	44,128	77,092	09/18/2023	01/15/2084
29250N-BT-1	ENBRIDGE INC			2	2.C FE	910,000	111.065	1,010,694	910,000	910,000					8.500	8.499	JJ	35,667	62,310	09/18/2023	01/15/2084
29250N-CF-0	ENBRIDGE INC			2	2.C FE	650,363	102.793	668,156	650,000	650,350		(13)			7.200	7.193	JD	520	23,400	06/24/2024	06/27/2054
29250N-CG-8	ENBRIDGE INC			2	2.C FE	340,000	103.840	353,057	340,000	340,000					7.375	7.374	MS	7,383	5,433	06/24/2024	03/15/2055
29273V-AM-2	ENERGY TRANSFER LP			2	3.A FE	1,788,080	100.360	1,806,482	1,800,000	1,788,526		156			7.125	7.179	MN	16,388	128,250	03/24/2022	12/29/2049
29273V-AX-8	ENERGY TRANSFER LP			2	3.A FE	510,000	104.795	534,453	510,000	510,000					8.000	8.000	MN	5,213	32,867	01/10/2024	05/15/2054
29364G-AQ-6	ENTERGY CORP			2	2.C FE	505,000	101.923	514,710	505,000	505,000					7.125	7.126	JD	2,998	18,790	05/20/2024	12/01/2054
30034W-AE-6	EVERGY INC			2	2.C FE	470,352	99.971	469,866	470,000	470,347		(4)			6.650	6.634	JD	2,257		12/02/2024	06/01/2055
37959E-30-0	GLOBE LIFE INC			2	2.C FE	4,000,000	15.690	2,510,400	4,000,000	4,000,000					4.250	4.250	MJSD	7,556	170,000	06/09/2021	06/15/2061
404280-AE-9	HSBC HOLDINGS PLC	O	C		2.A FE	947,887	107.552	801,262	745,000	866,243		(12,331)			7.350	4.847	MN	5,172	54,758	04/01/2017	11/27/2032
404280-AJ-8	HSBC HOLDINGS PLC	O	C		2.A FE	18,716,757	107.052	15,843,673	14,800,000	17,746,211		(153,926)			6.800	4.773	JD	83,867	1,006,400	09/27/2018	06/01/2038
404280-AJ-8	HSBC HOLDINGS PLC		C		2.A FE	16,909,702	107.052	14,130,843	13,200,000	15,949,999		(144,524)			6.800	4.690	JD	74,800	897,600	04/01/2017	06/01/2038
404280-DT-3	HSBC HOLDINGS PLC		C	2	2.C FE	1,200,000	104.906	1,258,872	1,200,000	1,200,000					8.000	7.999	MS	30,400	96,000	02/28/2023	12/29/2049
4042Q1-AA-5	HSBC BANK USA NA	O			1.F FE	13,680,096	101.027	12,123,247	12,000,000	13,168,246		(92,062)			5.875	4.631	MN	117,500	705,000	09/27/2018	11/01/2034
4042Q1-AA-5	HSBC BANK USA NA				1.F FE	2,280,016	101.027	2,020,541	2,000,000	2,194,793		(15,351)			5.875	4.630	MN	19,583	117,500	09/27/2018	11/01/2034
42981D-AA-4	HIGH STREET FUNDING TRUST II			1,2	2.A FE	12,515,084	83.122	12,468,338	15,000,000	12,578,536		47,834			4.682	5.980	FA	265,313	702,300	08/30/2023	02/15/2048
48128B-AQ-4	JPMORGAN CHASE & CO			2	2.B FE	1,702,218	104.424	1,754,320	1,680,000	1,699,357		(2,861)			6.875	6.570	MJSD	9,625	83,098	03/21/2024	12/31/2049
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	1,133,376	18.200	824,715	1,132,850	1,132,969		(91)			4.625	4.617	JAJO	13,099	52,394	04/20/2021	04/01/2061
514666-AN-6	LAND O LAKES INC			2	3.B FE	753,063	81.058	607,937	750,000	752,853		(41)			7.000	6.968	MJSD	2,333	52,500	10/04/2018	12/29/2049
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	971,169	61.706	617,055	1,000,000	972,249		295			4.300	4.454	FA	17,917	43,000	02/16/2021	02/01/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53944Y-AV-5	LLOYDS BANKING GROUP PLC		C	2	2.C FE	800,000	103.815	830,521	800,000	800,000					8.000	8.000	MJSD	711	64,000	03/06/2023	12/29/2049
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	14,860,148	104.846	12,833,095	12,240,000	13,136,340		(276,476)			7.625	4.925	JD	41,480	933,300	08/30/2023	12/15/2027
585270-AD-3	MEIJI YASUDA LIFE INSURANCE CO		C	2	1.G FE	200,900	100.237	200,474	200,000	200,879		(21)			5.800	5.739	MS	3,544		09/09/2024	09/11/2054
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE	1,454,390	109.069	1,406,985	1,290,000	1,383,225		(11,912)			7.875	6.654	JD	4,515	101,588	05/03/2019	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	C		1,2,5	2.B FE	250,000	109.069	272,672	250,000	250,000					7.875	7.874	JD	875	19,688	09/23/2011	12/15/2067
591560-AA-5	METLIFE CAPITAL TRUST IV	O		1,2,5	2.B FE	1,908,125	109.069	2,088,664	1,915,000	1,911,569		265			7.875	7.900	JD	6,703	150,806	09/23/2011	12/15/2067
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1.G FE	4,000,000	98.381	3,935,242	4,000,000	4,000,000					4.950	4.950	MS	63,250	198,000	02/27/2019	12/29/2049
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHA		C	2	1.F FE	20,050,028	101.724	19,937,826	19,600,000	19,953,863		(42,014)			5.875	5.552	MN	121,547	1,151,500	08/11/2022	05/23/2042
638612-AJ-0	NATIONWIDE FINANCIAL SERVICES INC	O		1,2,5	2.B FE	2,436,275	102.878	2,294,182	2,230,000	2,390,150		(8,585)			6.750	5.921	MN	19,234	150,525	09/27/2018	05/15/2067
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	1,379,659	101.779	1,404,555	1,380,000	1,379,515		(144)			6.700	6.705	MS	30,820	46,230	03/07/2024	09/01/2054
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	1,419,292	102.448	1,449,642	1,415,000	1,419,128		(163)			6.750	6.707	JD	4,245	49,879	06/07/2024	06/15/2054
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	2,999,775	84.366	2,530,980	3,000,000	2,999,795		5			2.750	2.750	JJ	36,667	82,500	01/21/2021	01/21/2051
65473P-AR-6	NISOURCE INC			2	2.C FE	830,000	101.811	845,030	830,000	830,000					6.950	6.951	MN	4,967	31,086	05/13/2024	11/30/2054
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,569,514	105.812	1,587,174	1,500,000	1,521,376		(5,642)			7.380	6.887	AO	18,758	110,700	09/25/2012	04/06/2028
70213B-AC-5	PARTNERRE FINANCE B LLC			1,2	2.A FE	5,000,000	92.470	4,623,520	5,000,000	5,000,000					4.500	4.500	AO	56,250	225,000	09/17/2020	10/01/2050
744320-AW-2	PRUDENTIAL FINANCIAL INC	O		2,5	2.B FE	2,700,000	96.647	2,609,470	2,700,000	2,700,000					4.500	4.500	MS	35,775	121,500	09/12/2017	09/15/2047
760719-BH-6	HSBC USA INC	O			1.G FE	27,384,500	117.982	29,495,428	25,000,000	27,453,864		(1,441)			7.200	6.551	JJ	830,000	1,800,000	04/01/2017	07/15/2097
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	677,000	90.665	643,721	710,000	678,299		359			7.000	7.382	MN	6,627	49,700	01/04/2021	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP	C		2	2.C FE	250,000	99.468	248,669	250,000	250,000					5.375	5.375	MJSD	1,120	13,438	04/27/2020	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.C FE	500,000	99.468	497,337	500,000	500,000					5.375	5.375	MJSD	2,240	26,875	04/27/2020	12/29/2049
816851-BM-0	SEMPRA			2	2.C FE	1,030,245	95.428	982,910	1,030,000	1,030,104		(44)			4.125	4.119	AO	10,622	42,488	11/16/2021	04/01/2052
816851-BS-7	SEMPRA			2	2.C FE	1,636,939	101.117	1,658,316	1,640,000	1,637,392		453			6.875	6.916	AO	28,188	61,699	05/28/2024	10/01/2054
816851-BT-5	SEMPRA			2	2.C FE	580,095	99.153	575,085	580,000	580,065		(30)			6.400	6.397	AO	11,548		09/16/2024	10/01/2054
83370R-AA-6	SOCIETE GENERALE SA	C		2	3.B FE	1,200,000	84.955	1,019,463	1,200,000	1,200,000					5.375	5.375	MN	7,704	64,500	11/12/2020	12/29/2049
83370R-AE-8	SOCIETE GENERALE SA	C		2	3.B FE	400,000	98.029	392,117	400,000	400,000					8.125	8.124	MN	3,611		11/14/2024	12/29/2049
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN			2	3.B FE	502,725	102.527	512,634	500,000	502,580		(145)			7.625	7.496	MS	13,026		08/14/2024	03/01/2055
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN			2	3.B FE	603,274	103.402	620,413	600,000	603,201		(73)			7.500	7.422	MS	15,375		08/14/2024	03/01/2055
853254-BX-7	STANDARD CHARTERED PLC		C	2	3.A FE	800,000	87.019	696,150	800,000	800,000					4.750	4.750	JJ	17,628	38,000	01/05/2021	12/29/2049
853254-DA-5	STANDARD CHARTERED PLC		C	2	3.A FE	1,000,000	103.874	1,038,743	1,000,000	1,000,000					7.875	7.874	MS	24,719	39,375	02/28/2024	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	7,775,500	99.172	7,636,206	7,700,000	7,739,581		(8,363)			5.000	4.862	AO	95,181	385,000	12/16/2021	04/02/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	C	2	1.F FE	201,900	99.172	198,343	200,000	200,920		(191)			5.000	4.877	AO	2,472	10,000	03/28/2019	04/02/2049
872652-10-2	TPG OPERATING GROUP II LP			2	2.C FE	810,000	25.480	825,552	810,000	810,000					6.950	6.950	MJSD	43,941		02/28/2024	03/15/2064
89356B-AE-8	TRANSCANADA TRUST			2,5	2.C FE	1,289,091	96.097	1,220,435	1,270,000	1,280,215		(1,879)			5.500	5.303	MS	20,567	69,850	09/24/2019	09/15/2079
89356B-AG-3	TRANSCANADA TRUST			2	2.C FE	2,073,044	94.822	1,993,164	2,102,000	2,072,815		(88)			5.600	5.672	MS	37,275	117,712	07/19/2022	03/07/2082
902613-AL-2	UBS GROUP AG		C	2	1.G FE	1,000,000	72.029	720,289	1,000,000	1,000,000					3.179	3.179	FA	12,363	31,800	01/04/2022	02/11/2043
902613-BE-7	UBS GROUP AG		C	2	2.C FE	2,369,950	114.593	2,521,048	2,200,000	2,359,770		(10,124)			9.250	8.077	MN	27,133	203,500	03/01/2024	12/29/2049
902613-BF-4	UBS GROUP AG		C	2	2.C FE	1,241,300	108.107	1,297,286	1,200,000	1,234,611		(6,622)			9.250	8.351	MN	14,800	111,000	02/07/2024	12/29/2049
929089-AG-5	VOYA FINANCIAL INC			2	2.C FE	1,569,155	105.276	1,631,783	1,550,000	1,554,840		(1,097)			7.758	7.654	MS	35,407	120,249	09/13/2023	12/29/2049
95002Y-AC-7	WELLS FARGO & CO			2	2.B FE	778,361	103.215	799,917	775,000	778,094		(267)			6.850	6.750	MJSD	2,359	20,940	07/17/2024	12/29/2049
D1706C-KE-3	COMMERZBANK AG		D	2	3.B FE	600,000	99.938	599,625	600,000	600,000					7.500	7.502	APR	10,375		10/01/2024	12/31/2049
F1876N-BV-3	CNP ASSURANCES SA		D	2	2.B FE	1,210,000	88.375	1,060,500	1,200,000	1,206,560		(958)			4.875	4.764	AO	13,821	58,500	04/08/2021	12/29/2049
G5361W-AB-0	LANCASHIRE HOLDINGS LTD		D	1,2,5	3.A FE	1,207,000	92.500	1,110,000	1,200,000	1,204,809		(638)			5.625	5.546	MS	19,313	67,500	04/08/2021	09/18/2041
G7S40C-AG-8	ROTHESAY LIFE PLC		D	2	2.B FE	1,400,200	92.994	1,301,916	1,400,000	1,400,088		(36)			4.875	4.871	AO	14,788	68,250	10/26/2021	12/29/2049

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1	2	3			6	7	4		10	11	5				6					7	
		8	9	12			13	14			15	16	17	18	19	20	21	22			
CUSIP Identification	Description	Code	Foreign	Bond CHAR	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
N4578E-LM-8	ING GROEP NV		D	2	3.A FE	500,000	102.157	510,784	500,000	500,000					7.500	7.499	MN	4,688	37,500	02/07/2023	12/29/2049
N4578E-MC-9	ING GROEP NV		D	2	3.A FE	1,407,150	100.450	1,406,306	1,400,000	1,406,888		(262)			7.250	7.178	MN	12,688	18,044	09/09/2024	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	400,000	90.250	361,000	400,000	400,000					4.750	4.749	MAR	15,833	19,000	09/29/2020	12/29/2049
1219999999 – Hybrid Securities, Issuer Obligations						311,106,204	XXX	295,711,551	291,542,250	303,062,147	(36,000)	(1,295,297)			XXX	XXX	XXX	3,839,716	17,793,117	XXX	XXX
Hybrid Securities, Other Loan-Backed and Structured Securities																					
91731K-AA-8	USB CAPITAL IX	O		2.5	2.B FE	3,230,000	86.264	3,278,046	3,800,000	3,365,662		17,533			5.938	6.996	JAJO	48,886	255,603	04/01/2017	10/29/2049
1249999999 – Hybrid Securities, Other Loan-Backed and Structured Securities						3,230,000	XXX	3,278,046	3,800,000	3,365,662		17,533			XXX	XXX	XXX	48,886	255,603	XXX	XXX
1309999999 – Subtotals – Hybrid Securities						314,336,204	XXX	298,989,597	295,342,250	306,427,808	(36,000)	(1,277,764)			XXX	XXX	XXX	3,888,601	18,048,720	XXX	XXX
Unaffiliated Bank Loans – Acquired																					
000000-00-0	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER			5	2.B	1,801,424	101.000	1,836,367	1,818,185	1,806,518		2,943			11.294	11.661	MJSD	40,286	168,234	12/01/2023	12/22/2028
000000-00-0	IEQ CAPITAL, LLC 1 LIENTERM LOAN			5	2.B	7,757,979	101.000	7,982,741	7,903,704	7,821,011		20,859			11.294	11.790	MJSD	206,520	885,493	12/22/2021	12/22/2028
000000-00-0	Metropolitan Leverage Partners Fund VII			5	1.G FE	12,647,493	100.500	12,710,730	12,647,493	12,647,493							N/A		1,329,513	07/26/2022	03/11/2027
000000-00-0	Waterfall Asset Management LLC DD TL			5	1.G FE	12,192,739	98.200	12,183,434	12,406,756	12,314,192		43,157				0.349	N/A		1,175,497	03/03/2022	02/25/2027
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2			5	4.B PL	1,980,044	99.900	2,028,299	2,030,329	1,997,254		12,623			11.326	12.197	N/A		248,256	11/21/2024	08/18/2027
49549*-AA-3	KJ FDG SEC TL	O			1.E PL	32,432,470	92.387	29,964,614	32,433,834	32,432,620		25			4.800	4.800	JD		611,015	07/19/2018	12/01/2049
49549*-AA-3	KJ FDG SEC TL				1.E PL	4,740,330	92.387	4,379,444	4,740,330	4,740,330					4.800	4.800	JD		83,305	07/20/2018	12/01/2049
75575@-AA-3	Ready Term Holdings, LLC Senior Secured			5	1.F PL	4,634,304	98.388	4,702,230	4,779,253	4,655,283		20,980			10.797	11.721	N/A		259,486	08/08/2024	04/10/2029
94847K-AA-3	WEDGEWOOD INC.				2.B PL	2,851,515	98.900	2,847,121	2,878,788	2,863,882		5,224			7.875	8.218	MJSD	60,985	230,483	01/05/2023	06/30/2027
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25				2.B FE	1,374,562	99.600	1,382,893	1,388,447	1,386,714		3,524				0.255	MJSD		106		

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
	1A	1A \$3,789,149,432	1B \$332,737,620	1C \$492,510,491	1D \$600,144,117	1E \$754,870,862	1F \$1,605,366,555	1G \$1,835,822,792	
	1B	2A \$2,050,652,487	2B \$2,481,865,962	2C \$932,633,937					
	1C	3A \$111,891,561	3B \$50,791,629	3C \$457,728,170					
	1D	4A \$71,770,713	4B \$58,325,663	4C \$23,676,957					
	1E	5A \$4,743,757	5B \$6,246,909	5C \$					
	1F	6 \$210,628							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																				
000000-00-0	ASSURED, INC.			813,074.000			6,756,645	8.310	6,756,645	3,999,999				3,309,211			3,309,211		2.B	01/16/2020
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			339,772.000	25.00		7,485,177	22.030	7,485,177	8,459,836		668,927		78,148			78,148		2.C PL	10/13/2023
020002-78-8	ALLSTATE CORP			38,294.000	25.00		1,015,557	26.520	1,015,557	960,022	17,651	70,605		(21,636)			(21,636)		2.C FE	05/16/2023
020002-83-8	ALLSTATE CORP			39,649.000	25.00		867,124	21.870	867,124	894,211	12,638	50,552		26,168			26,168		2.C FE	03/20/2020
02005N-BM-1	ALLY FINANCIAL INC			510,000.000	1,000.00	93.317	475,915	93.317	475,915	510,000		23,970		93,383			93,383		3.C FE	04/19/2021
02005N-BN-9	ALLY FINANCIAL INC			1,620,000.000	1,000.00	87.393	1,415,773	87.393	1,415,773	1,620,000		76,140		316,672			316,672		3.C FE	05/25/2021
02665T-86-8	AMERICAN HOMES 4 RENT			18,075.000	25.00	24.420	441,392	24.420	441,392	476,362		476,362		(18,437)			(18,437)		3.A FE	11/07/2019
038923-85-0	ARBOR REALTY TRUST INC			599,697.000	25.00		13,697,079	22.840	13,697,079	14,740,079		937,027		2,422,776			2,422,776		2.A PL	10/27/2023
038923-86-8	ARBOR REALTY TRUST INC			179.000	25.00		3,338	18.650	3,338	2,901		280		179			179		2.A PL	10/26/2023
038923-87-6	ARBOR REALTY TRUST INC			155,711.000	25.00		2,869,754	18.430	2,869,754	3,858,674		248,165		98,098			98,098		2.A PL	10/27/2023
03939A-10-7	ARCH CAPITAL GROUP LTD		C	54,845.000	25.00		1,164,908	21.240	1,164,908	1,315,960				(137,661)			(137,661)		2.B FE	07/29/2022
03939A-40-4	ARCH CAPITAL GROUP LTD		C	291,912.000	25.00		5,257,335	18.010	5,257,335	7,297,800		415,062		(583,824)			(583,824)		2.B FE	06/02/2021
03939A-40-4	ARCH CAPITAL GROUP LTD	C	C	10,000.000	25.00		180,100	18.010	180,100	250,000		14,219		(20,000)			(20,000)		2.B FE	06/02/2021
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		C	10,000.000	25.00		204,500	20.450	204,500	201,444	3,438	13,750		(7,200)			(7,200)		2.C FE	08/04/2023
05554M-10-0	BIP BERMUDA HOLDINGS I LTD		C	28,425.000	25.00		477,114	16.785	477,114	710,682		45,525		(750)			(750)		2.C FE	01/12/2022
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	400,000.000	1,000.00	89.754	359,015	89.754	359,015	400,000		26,500		18,815			18,815		3.C FE	11/17/2021
060505-19-5	BANK OF AMERICA CORP			45,489.000	25.00		1,123,578	24.700	1,123,578	1,179,633	16,703	66,812		455			455		2.B FE	03/04/2022
064058-AL-4	BANK OF NEW YORK MELLON CORP			500,000.000	1,000.00		472,537	94.507	472,537	500,000		18,750		40,372			40,372		2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			48,800.000	25.00	18.810	917,928	18.810	917,928	1,220,000		65,575		2,440			2,440		3.A FE	11/10/2020
12542R-80-3	CHS INC			48,535.000	25.00	25.550	1,240,069	25.550	1,240,069	1,323,384		91,003		13,104			13,104		3.A	10/26/2018
172967-PE-5	CITIGROUP INC			2,270,000.000	1,000.00	104.183	2,364,962	104.183	2,364,962	2,275,148		199,051		47,065			47,065		3.A FE	09/14/2023
172967-PK-1	CITIGROUP INC			245,000.000	1,000.00	101.858	249,551	101.858	249,551	245,000		8,049		4,551			4,551		3.A FE	05/21/2024
172967-PM-7	CITIGROUP INC			970,000.000	1,000.00	105.458	1,022,938	105.458	1,022,938	970,992		19,804		51,946			51,946		3.A FE	07/23/2024
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			420,000.000	1,000.00	99.274	416,950	99.274	416,950	420,000		32,121		(3,050)			(3,050)		3.A FE	10/22/2018
19075Q-86-2	COBANK ACB			29,465.000	100.00		2,946,500	100.000	2,946,500	2,995,593	45,671	182,683		(49,093)			(49,093)		2.B FE	10/15/2018
19075Q-AD-4	COBANK ACB			5,750,000.000	1,000.00		5,473,565	95.192	5,473,565	5,750,000	61,094	244,375		873,565			873,565		2.B FE	12/02/2021
19075Q-AE-2	COBANK ACB	C		250,000.000	1,000.00		250,724	100.290	250,724	250,000	4,031			8,224			8,224		2.B FE	08/16/2022
23385H-AA-7	DAIRY FARMERS OF AMERICA INC	O		6,000,000.000	1,000.00	95.500	5,730,000	95.500	5,730,000	6,600,000		427,500		150,000			150,000		3.A FE	09/27/2018
29359U-10-9	ENSTAR GROUP LTD		C	48,296.000	25.00		971,474	20.115	971,474	1,264,271		84,518		(243,653)			(243,653)		2.C FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC			17,165.000	25.00		350,853	20.440	350,853	393,494		22,529		(16,993)			(16,993)		2.C FE	06/30/2020
30767E-AE-9	FARM CREDIT BANK OF TEXAS			408,000.000	25.00		428,478	105.019	428,478	408,807		17,742		19,670			19,670		2.B FE	05/23/2024
33616C-72-0	FIRST REPUBLIC BANK			580,000.000	25.00		232	—	232	5,800				(51,968)			(51,968)		6. *	07/14/2021
33616C-74-6	FIRST REPUBLIC BANK			100,000.000	25.00	0.001	60	0.001	60	1,000				(8,940)			(8,940)		6. *	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK	C		10,000.000	25.00		4	—	4	100				(896)			(896)		6. *	09/09/2020
360271-30-8	FULTON FINANCIAL CORP			32,350.000	25.00	19.640	635,354	19.640	635,354	835,580	10,360	41,440		95,109			95,109		3.A FE	05/05/2021
376536-88-4	GLADSTONE COMMERCIAL CORP			20,501.000	25.00		420,271	20.500	420,271	512,525		30,752		21,729			21,729		2.C PL	06/21/2021
38141G-A3-8	GOLDMAN SACHS GROUP INC			997,000.000	1,000.00	105.468	1,051,515	105.468	1,051,515	1,000,310		73,113		9,756			9,756		3.A FE	08/14/2023
38141G-A7-9	GOLDMAN SACHS GROUP INC			1,450,000.000	1,000.00	104.321	1,512,661	104.321	1,512,661	1,450,525		59,510		62,136			62,136		3.A FE	04/16/2024
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC			696,777.000	25.00		12,130,888	17.410	12,130,888	17,340,928	304,840	1,211,430		(60,446)			(60,446)		2.C PL	07/11/2024

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Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC			29,877.000	25.00	19.200	573,638	19.200	573,638	716,127		48,550		35,852			35,852		3.A PL	10/24/2023
50149X-AA-2	KUVARE US HOLDINGS INC			3,540,000.000	1,000.00		3,544,425	100.125	3,544,425	3,540,000		230,179		4,425			4,425		2.C FE	02/11/2021
514666-AM-8	LAND O LAKES INC	O		6,000,000.000	1,000.00	84.357	5,061,402	84.357	5,061,402	6,240,000		435,000		381,402			381,402		3.B FE	09/27/2018
534187-88-5	LINCOLN NATIONAL CORP			84,784.000	25.00		2,308,668	27.230	2,308,668	2,208,084		190,764		(2,544)			(2,544)		2.C FE	12/08/2022
534187-BR-9	LINCOLN NATIONAL CORP LUMENT FINANCE TRUST INC			500,000.000	1,000.00		545,913	109.183	545,913	522,013		46,250		(6,272)			(6,272)		2.C FE	02/27/2024
55025L-20-7				182,980.000	25.00		4,263,434	23.300	4,263,434	4,455,733		350,590		688,186			688,186		2.B PL	10/04/2024
55261F-86-4	M&T BANK CORP			38,800.000	25.00		1,031,304	26.580	1,031,304	970,000		42,842		61,304			61,304		2.C FE	05/06/2024
55261F-AL-8	M&T BANK CORP			500,000.000	1,000.00		496,835	99.367	496,835	513,060				(16,224)			(16,224)		2.C FE	12/10/2024
61761J-40-6	MORGAN STANLEY			55,350.000	25.00		1,384,857	25.020	1,384,857	1,474,450	22,544	88,214		13,284			13,284		2.C FE	02/23/2022
61762V-20-0	MORGAN STANLEY			60,500.000	25.00		1,526,415	25.230	1,526,415	1,582,259	27,540	109,562		10,285			10,285		2.C FE	08/10/2023
61762V-83-8	MORGAN STANLEY			31,587.000	25.00		837,371	26.510	837,371	793,513	13,079	10,899		43,859			43,859		2.C FE	07/23/2024
61763E-20-7	MORGAN STANLEY			84,450.000	25.00		2,123,073	25.140	2,123,073	2,243,526	37,093	145,709		8,730			8,730		2.C FE	02/27/2024
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			42,000.000	25.00		895,440	21.320	895,440	1,042,860		63,000		(106,680)			(106,680)		2.B FE	05/16/2019
649604-86-5	NEW YORK MORTGAGE TRUST INC			268,059.000	25.00	22.330	5,985,757	22.330	5,985,757	6,672,816	115,182	460,727		852,428			852,428		3.A PL	03/24/2023
665859-85-6	NORTHERN TRUST CORP			510,000.000	25.00		10,245,900	20.090	10,245,900	12,750,000	149,813	599,250		(555,900)			(555,900)		2.A FE	10/29/2019
665859-85-6	NORTHERN TRUST CORP	C		10,000.000	25.00		200,900	20.090	200,900	250,000	2,938	11,750		(10,900)			(10,900)		2.A FE	10/29/2019
674001-30-0	BROOKFIELD OAKTREE HOLDINGS LLC			20,873.000	25.00		455,658	21.830	455,658	534,197		34,571		2,319			2,319		2.B FE	03/30/2022
674001-40-9	BROOKFIELD OAKTREE HOLDINGS LLC			64,791.000	25.00		1,345,709	20.770	1,345,709	1,665,558		132,630		(38,875)			(38,875)		2.B FE	01/18/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC	C		250,000.000	1,000.00		249,520	99.808	249,520	250,000		15,000		12,766			12,766		2.B FE	04/21/2022
74460W-42-0	PUBLIC STORAGE			30,000.000	25.00		505,500	16.850	505,500	750,000		30,000		(39,600)			(39,600)		2.A FE	11/09/2021
74460W-48-7	PUBLIC STORAGE			20,000.000	25.00		334,200	16.710	334,200	500,000		19,500		(11,000)			(11,000)		2.A FE	11/09/2020
74460W-53-7	PUBLIC STORAGE			30,000.000	25.00		534,900	17.830	534,900	750,000		30,938		(25,500)			(25,500)		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE	C		10,000.000	25.00		194,500	19.450	194,500	250,000		11,563		(19,400)			(19,400)		1.G FE	06/08/2020
74460W-57-8	PUBLIC STORAGE			400,000.000	25.00		8,080,000	20.200	8,080,000	10,000,000		475,000		(638,000)			(638,000)		2.A FE	12/11/2019
74460W-59-4	PUBLIC STORAGE			120,000.000	25.00		2,357,400	19.645	2,357,400	3,000,000		141,000		(231,000)			(231,000)		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			461,207.000	25.00		9,736,080	21.110	9,736,080	11,530,155		562,097		(631,854)			(631,854)		2.A FE	09/06/2019
74460W-66-9	PUBLIC STORAGE	O		15,447.000	25.00		333,501	21.590	333,501	368,256		19,502		(33,057)			(33,057)		2.A FE	09/27/2018
75574U-88-7	READY CAPITAL CORP			156,550.000	25.00		2,858,603	18.260	2,858,603	3,905,985	63,598	254,394		50,560			50,560		2.B PL	10/06/2023
7591EP-70-4	REGIONS FINANCIAL CORP			3,297.000	25.00	24.260	79,985	24.260	79,985	82,425		4,698		9,627			9,627		3.A FE	04/23/2019
783892-20-1	SCE TRUST VII			42,800.000	25.00		1,106,380	25.850	1,106,380	1,070,000		85,377		(10,700)			(10,700)		2.C FE	11/16/2023
78397D-AC-2	SBL HOLDINGS INC			980,000.000	1,000.00	87.057	853,154	87.057	853,154	980,000		63,700		250,454			250,454		3.B FE	06/17/2021
80620A-20-8	SCE TRUST VIII			26,632.000	25.00		677,252	25.430	677,252	665,800		27,250		11,452			11,452		2.C FE	05/07/2024
808513-BK-0	CHARLES SCHWAB CORP			1,969,000.000	1,000.00		1,904,407	96.719	1,904,407	1,969,000		78,760		168,774			168,774		2.C FE	03/15/2021
808513-CB-9	CHARLES SCHWAB CORP			3,250,000.000	1,000.00		3,154,977	97.076	3,154,977	3,250,000		162,500		220,984			220,984		2.C FE	03/02/2022
857477-CH-4	STATE STREET CORP			1,940,000.000	1,000.00		1,978,327	101.976	1,978,327	1,941,071		113,733		37,256			37,256		2.A FE	01/24/2024
87266M-20-6	TPG RE FINANCE TRUST INC			104,488.000	25.00		1,891,233	18.100	1,891,233	2,555,926		163,252		292,566			292,566		2.B PL	10/25/2023
879433-76-1	TELEPHONE AND DATA SYSTEMS INC			44,400.000	25.00	17.240	765,456	17.240	765,456	1,110,429		83,250		83,916			83,916		3.C FE	08/20/2021
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC			22,644.000	25.00	19.400	439,294	19.400	439,294	563,864		32,551		18,344			18,344		3.C FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP			49,600.000	25.00		957,280	19.300	957,280	1,240,468		58,900		(44,640)			(44,640)		2.C FE	08/03/2020
89832Q-AD-1	TRUIST FINANCIAL CORP			4,000,000.000	1,000.00		3,978,322	99.458	3,978,322	4,000,000		192,000		300,948			300,948		2.C FE	07/22/2019
902973-AZ-9	US BANCORP	C		100,000.000	1,000.00		98,602	98.602	98,602	100,000		5,300		8,899			8,899		2.B FE	02/02/2017
902973-AZ-9	US BANCORP	O		7,000,000.000	1,000.00		6,902,126	98.602	6,902,126	7,017,500		371,000		622,916			622,916		2.B FE	09/27/2018
938824-30-7	WAFD INC			10,752.000	25.00	16.960	182,354	16.960	182,354	268,800	3,276	13,104		18,386			18,386		3.A FE	02/01/2021
949746-RN-3	WELLS FARGO & CO	C		131,000.000	1,000.00		130,763	99.819	130,763	134,111		7,696		(382)	(322)		(704)		2.B FE	09/30/2015

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Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book / Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
95002Y-AA-1	WELLS FARGO & CO			1,515,000.000	1,000.00		1,607,602	106.112	1,607,602	1,556,331		130,030		17,896			17,896		2.B FE	08/01/2023
95082P-30-3	WESCO INTERNATIONAL INC			39,900.000	25.00	25.520	1,018,248	25.520	1,018,248	1,167,476		132,480		(35,910)			(35,910)		3.C FE	06/15/2022
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP		C	32,800.000	25.00	12.510	410,328	12.510	410,328	820,000	5	39,778		31,485			31,485		4.B FE	02/10/2020
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	45,600.000	25.00		776,568	17.030	776,568	1,140,000		58,425		22,344			22,344		2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP			7,013.000	25.00		126,585	18.050	126,585	175,325		9,205		6,452			6,452		2.C FE	02/19/2020
G63801-10-7	NASSAU FINANCIAL GROUP, L.P.			500.000	100,000.00	98,780.000	49,390,000	98,780.000	49,390,000	50,000,000		5,000,000		388,500			388,500		4.C PL	12/22/2020
G68603-16-9	PARTNERRE LTD		C	290,000.000	25.00		4,721,200	16.280	4,721,200	7,250,000		353,438		(710,500)			(710,500)		2.B FE	03/09/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	390,000.000	25.00		6,450,600	16.540	6,450,600	9,750,000		409,500		(292,500)			(292,500)		2.B FE	07/07/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	C	10,000.000	25.00		165,400	16.540	165,400	250,000		10,500		(7,500)			(7,500)		2.B FE	07/07/2021
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							240,159,164	XXX	240,159,164	271,178,178	911,493	17,791,158		7,746,690	(322)		7,746,369		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
008252-82-7	AFFILIATED MANAGERS GROUP INC			18,492.000	25.00		462,258	24.630	455,458	462,267		24,271			(9)		(9)		2.C FE	03/18/2024
008252-84-3	AFFILIATED MANAGERS GROUP INC			23,600.000	25.00		590,000	18.010	425,036	590,000	78	35,031							2.C FE	09/17/2020
025932-80-7	AMERICAN FINANCIAL GROUP INC			21,150.000	25.00		529,176	22.450	474,818	529,176		38,830							2.C FE	03/29/2022
025932-87-2	AMERICAN FINANCIAL GROUP INC			16,742.000	25.00		418,550	21.640	362,297	418,550	1,962	23,543							2.B FE	05/21/2020
04621X-30-6	ASSURANT INC			28,000.000	25.00	20.020	700,090	20.020	560,560	700,400	7,758	36,750			(82)		(82)		3.A FE	11/16/2020
11271L-10-2	BROOKFIELD FINANCE INC			30,800.000	25.00		770,000	16.670	513,436	770,000	7,419	35,613							2.B FE	10/08/2020
125896-85-2	CMS ENERGY CORP			33,069.000	25.00		815,487	22.870	756,288	820,423	10,254	48,570			2,410		2,410		2.C FE	08/04/2022
12621E-30-1	CNO FINANCIAL GROUP INC			17,600.000	25.00	19.250	440,000	19.250	338,800	440,000	2,255	22,550							3.A FE	11/18/2020
39808B-20-6	GREYSTONE SENIOR DEBT OPPORTUNITY FUND P			410,344.000	25.00		10,258,600	24.593	10,091,385	10,258,600	173,114	692,455							2.B PL	12/17/2021
67111Q-50-3	OFS CREDIT COMPANY INC			10,328.000	25.00		255,675	24.902	257,187	255,675		4,591							2.B PL	12/31/2024
691543-80-5	OXFORD LANE CAPITAL CORP			414.000	25.00		8,593	22.740	9,414	8,593		621							2.B PL	10/27/2022
691543-87-0	OXFORD LANE CAPITAL CORP			9,964.000	25.00		228,303	24.270	241,826	228,303		17,748							2.B PL	03/21/2023
70476Q-20-9	PEARL DIVER CREDIT COMPANY INC			63,375.000	25.00		1,559,938	24.880	1,576,770	1,559,938									2.B FE	12/26/2024
75574U-40-8	READY CAPITAL CORP			23,341.000	25.00		564,998	24.640	575,122	564,998		36,179							2.A PL	10/09/2023
759351-88-5	REINSURANCE GROUP OF AMERICA INC			454,903.000	25.00		11,372,575	25.800	11,736,497	11,372,575	202,574	810,297							2.B FE	09/15/2022
842587-80-0	SOUTHERN CO			87,912.000	25.00		2,197,941	20.700	1,819,778	2,202,917	18,434	108,791			(1,757)		(1,757)		2.B FE	02/02/2022
896442-50-6	TRINITY CAPITAL INC			166,957.000	25.00		4,215,115	25.060	4,183,942	4,215,115		300,982							2.B PL	11/03/2022
911684-70-2	UNITED STATES CELLULAR CORP			23,200.000	25.00	23.100	580,073	23.100	535,920	580,528	3,021	36,250			(111)		(111)		3.B FE	08/25/2020
911684-80-1	UNITED STATES CELLULAR CORP			38,800.000	25.00	22.350	970,000	22.350	867,180	970,000	4,446	53,350							3.B FE	11/30/2020
91529Y-60-1	UNUM GROUP			25,530.000	25.00	23.550	684,726	23.550	601,232	636,275	1,773	39,891							3.A FE	10/12/2018
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							37,622,097	XXX	36,382,947	37,584,333	433,088	2,366,313			34,176		34,176		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							277,781,261	XXX	276,542,111	308,762,511	1,344,581	20,157,472		7,746,690	33,855		7,780,545		XXX	XXX
4509999999 – Total Preferred Stocks							277,781,261	XXX	276,542,111	308,762,511	1,344,581	20,157,472		7,746,690	33,855		7,780,545		XXX	XXX

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$194,500
	1B	2A \$51,914,414	2B \$86,903,013	2C \$52,800,509				
	1C	3A \$24,229,871	3B \$7,464,629	3C \$4,473,701				
	1D	4A \$	4B \$410,328	4C \$49,390,000				
	1E	5A \$	5B \$	5C \$				
	1F	6 \$296						

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Publicly Traded																	
81730H-10-9	SENTINELONE CL A ORD			1,022,000	22,688	22.200	22,688	25,530				(2,841)		(2,841)		12/20/2024	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					22,688	XXX	22,688	25,530				(2,841)		(2,841)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	O		34,051,000	3,405,100	100.000	3,405,100	3,405,100		183,419						04/24/2013	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		65,949,000	6,594,900	100.000	6,594,900	6,594,900		355,240						03/28/2018	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					10,000,000	XXX	10,000,000	10,000,000		538,658						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					10,022,688	XXX	10,022,688	10,025,530		538,658		(2,841)		(2,841)		XXX	XXX
Parent, Subsidiaries and Affiliates, Other																	
000000-00-0	WILTON RESSURANCE LIFE COMPANY OF NEW YORK	O		550,000,000	422,000,618	767.274	422,000,618	489,682,856		37,000,000		(23,508,439)		(23,508,439)		09/27/2006	XXX
000000-00-0	TEXAS LIFE INSURANCE COMPANY	O		684,016,000	232,928,174	340.530	232,928,174	125,634,465				31,334,159		31,334,159		03/02/2009	XXX
000000-00-0	WILCAC LIFE INSURANCE COMPANY	O		21,830,865,000	260,152,207	11.917	260,152,207	318,193,008		32,000,000		33,545,845		33,545,845		08/01/2014	XXX
000000-00-0	REDDING REASSURANCE COMPANY 3	O						90,250,000				(10,930,857)		(10,930,857)		07/01/2018	XXX
000000-00-0	REDDING REASSURANCE COMPANY 4	O						87,400,083				(87,400,083)		(87,400,083)		11/01/2024	XXX
5929999999 – Parent, Subsidiaries and Affiliates, Other					915,080,999	XXX	915,080,999	1,111,160,412		69,000,000		(56,959,375)		(56,959,375)		XXX	XXX
5979999999 – Subtotals – Parent, Subsidiaries and Affiliates					915,080,999	XXX	915,080,999	1,111,160,412		69,000,000		(56,959,375)		(56,959,375)		XXX	XXX
5989999999 – Total Common Stocks					925,103,687	XXX	925,103,687	1,121,185,942		69,538,658		(56,962,216)		(56,962,216)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					1,202,884,948	XXX	1,201,645,798	1,429,948,453	1,344,581	89,696,130		(49,215,526)		(49,181,671)		XXX	XXX

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

1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
1F	6 \$						

SCHEDULE D - PART 3

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

1	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
Bonds: U.S. Governments								
38373A-TV-8	GNR 2009-068 ZC - CMO/RMBS		12/01/2024	Direct	XXX	43,227	43,227	
38374T-P4-0	GNR 2009-035 EZ - CMO/RMBS		12/01/2024	Direct	XXX	152,011	152,011	
38374T-Q2-3	GNR 2009-035 BZ - CMO/RMBS		12/01/2024	Direct	XXX	39,861	39,861	
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2024	Direct	XXX	12,851	12,851	
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS		12/01/2024	Direct	XXX	7,299	7,299	
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2024	BANK OF NEW YORK (BDMBS)	XXX	13,320	13,320	
38383V-8C-5	GNR 2023-023 ZC - CMO/RMBS		12/01/2024	BK OF NYC/BCMBS	XXX	101,280	101,280	
38383V-MM-7	GNR 2023-003 EZ - CMO/RMBS		12/01/2024	KEYBANC CAPITAL MARKETS INC	XXX	783,767	825,267	
38384D-DR-5	GNR 2023-154 Z - CMO/RMBS		12/01/2024	BANK OF NYC/MIZUHO SEC	XXX	454,598	454,598	
38384D-MN-4	GNR 2023-163 BZ - CMO/RMBS		12/01/2024	BANK OF NYC/NSIMBS	XXX	93,444	93,444	
38384K-GJ-4	GNR 2024-045 BZ - CMO/RMBS		12/01/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	1,269,149	1,281,446	5,073
912803-FA-6	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	24,658,024	65,933,300	
912803-GP-2	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	180,518,553	575,000,000	
912810-PU-6	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	6,312,263	5,653,300	26,549
912810-PW-2	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	580,904	551,600	8,263
912810-RC-4	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	1,388,438	1,500,000	18,618
912810-TN-8	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	2,446,219	2,690,000	33,387
912834-A6-5	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	16,432,591	52,995,000	
912834-B5-6	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	32,137,535	103,512,946	
912834-C5-5	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	28,848,011	93,660,000	
912834-D4-7	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	42,345,452	137,325,000	
912834-F2-9	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	32,493,894	105,310,000	
912834-F9-4	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	39,972,083	129,333,333	
912834-G9-3	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	24,304,890	78,930,000	
912834-H8-4	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	12,058,125	39,333,333	
912834-J6-6	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	1,219,375	4,000,000	
912834-WJ-3	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	28,637,000	89,600,000	
912834-WR-5	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	17,352,152	54,740,000	
912834-WZ-7	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	17,353,223	55,035,000	
912834-XG-8	UNITED STATES TREASURY		12/19/2024	Unknown	XXX	44,902,628	144,175,000	
0109999999 – Bonds: U.S. Governments						556,932,169	1,742,302,417	91,889
Bonds: All Other Governments								
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	2,704,275	3,681,000	41,066
105756-BB-5	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	C	12/19/2024	Unknown	XXX	1,178,642	1,000,000	34,146
195325-BK-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	1,183,885	1,166,000	21,737
195325-BR-5	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	1,573,476	1,949,000	34,412
195325-CU-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	8,942,513	12,136,000	6,742
195325-DL-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	1,938,429	2,010,000	11,683
21987B-AU-2	CORPORACION NACIONAL DEL COBRE DE CHILE	C	12/19/2024	Unknown	XXX	628,085	700,000	4,266
279158-AJ-8	ECOPETROL SA	C	12/19/2024	Unknown	XXX	626,521	833,000	2,855
445545-AF-3	HUNGARY (GOVERNMENT)	C	12/19/2024	Unknown	XXX	1,388,352	1,166,000	19,757
445545-AT-3	HUNGARY (GOVERNMENT)	C	12/19/2024	Unknown	XXX	2,623,973	2,328,000	36,666
46513J-B4-2	ISRAEL, STATE OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	2,733,173	3,740,000	66,827
46513J-B5-9	ISRAEL, STATE OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	457,436	623,000	5,919
46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	407,017	600,000	8,663
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	3,032,500	3,916,000	68,204
731011-AW-2	POLAND, REPUBLIC OF (GOVERNMENT)	C	12/19/2024	Unknown	XXX	670,838	655,000	7,505

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
77586R-AC-4	ROMANIA (GOVERNMENT)	C	12/19/2024	Unknown	XXX	1,297,429	1,300,000	32,514
91086Q-BE-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	12/19/2024	Unknown	XXX	5,165,829	5,412,000	123,484
0309999999 – Bonds: All Other Governments						36,552,374	43,215,000	526,444
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)								
64966Q-L6-5	NEW YORK CITY		12/19/2024	Unknown	XXX	2,455,062	2,265,000	25,828
0509999999 – Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						2,455,062	2,265,000	25,828
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
94985X-AF-6	WELLS FARGO BANK, NATIONAL ASSOCIATION		04/15/2024	J.P. Morgan Securities LLC	XXX	454,168	425,000	3,657
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						454,168	425,000	3,657
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
00164T-AC-2	AMCEST 2007 A A53 - RMBS		01/23/2024	WELLS FARGO SECURITIES LLC	XXX	229,160	250,000	413
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		12/19/2024	Unknown	XXX	9,115,920	8,000,000	108,559
13032U-MN-5	CALIFORNIA HEALTH FACS FING AUTH REV		12/19/2024	Unknown	XXX	2,185,303	2,185,000	11,653
13033L-4M-6	CALIFORNIA HEALTH FACS FING AUTH REV		12/19/2024	Unknown	XXX	476,002	500,000	4,604
160070-FU-7	CHARLESTON CNTY S C ARPT DIST ARPT SYS R		09/26/2024	BANK OF AMERICA SECURITIES	XXX	750,000	750,000	
16557H-EA-9	CHESTER CNTY PA HEALTH & ED FACS AUTH HE		12/19/2024	Unknown	XXX	508,830	515,000	4,463
19648G-KU-5	COLORADO HOUSING AND FINANCE AUTHORITY		06/20/2024	JEFFERIES LLC	XXX	950,000	950,000	
20775H-T6-0	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/01/2024	RBC CAPITAL MARKETS, LLC	XXX	500,000	500,000	
3130B3-VL-4	FEDERAL HOME LOAN BANKS		11/21/2024	RBC CAPITAL MARKETS, LLC	XXX	2,500,000	2,500,000	
3132DT-FB-1	FH SD5562 - RMBS		07/25/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	490,297	492,684	1,882
3133ER-NA-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/26/2024	RBC CAPITAL MARKETS, LLC	XXX	1,500,000	1,500,000	
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/19/2024	Unknown	XXX	697,595	603,000	3,773
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		05/01/2024	Direct	XXX	16,521	16,521	
3136B0-EN-2	FNR 2017-102 PZ - CMO/RMBS		12/01/2024	Direct	XXX	13,198	13,198	
3136B0-JM-9	FNR 2017-107 GZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	213,138	213,138	
3136B0-K3-9	FNR 2018-10 BZ - CMO/RMBS		12/01/2024	Direct	XXX	17,495	17,495	
3136B2-7H-9	FNR 2018-72 ZB - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	535,539	535,539	
3136B3-BY-5	FNR 2018-75 ZU - CMO/RMBS		12/01/2024	Direct	XXX	85,460	85,460	
3136B3-PT-1	FNR 2018-88 MZ - CMO/RMBS		12/01/2024	Direct	XXX	169,927	169,927	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS		12/01/2024	Various	XXX	64,267	64,267	
3136BN-GM-2	FNR 2022-46 CZ - CMO/RMBS		12/01/2024	Direct	XXX	49,142	49,142	
3136BN-NX-0	FNR 2022-37 ZK - CMO/RMBS		12/01/2024	STONEX FINANCIAL INC.	XXX	147,425	147,425	
3136BR-GB-7	FNR 2024-9 GZ - CMO/RMBS		12/01/2024	BARCLAYS CAPITAL INC.	XXX	1,013,978	1,046,790	4,278
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	7,694,190	7,727,831	14,097
3136BS-US-2	FNR 2024-53 AZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	13,388,657	13,447,195	24,531
3136BS-WF-8	FNR 2024-51 HZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	513,937	551,344	75
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS		12/04/2024	BMO Capital Markets Corp.	XXX	2,392,484	2,402,997	3,204
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS		12/03/2024	BARCLAYS CAPITAL INC.	XXX	4,191,588	4,517,710	1,203
3137B2-G3-8	FHR 4206 LZ - CMO/RMBS		12/01/2024	Direct	XXX	18,020	18,020	
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS		12/01/2024	Goldman Sachs	XXX	149,655	149,655	
3137BR-DQ-5	FHR 4609 QZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	9,473	9,473	
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS		12/01/2024	Stephens Inc.	XXX	62,858	62,858	
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS		12/01/2024	KEYBANC CAPITAL MARKETS INC.	XXX	48,359	48,359	
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS		12/01/2024	Direct	XXX	7,281	7,281	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS		12/01/2024	FIRST UNION CAPITAL	XXX	13,264	13,264	
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS		12/01/2024	BANK OF NYC/MIZUHO SEC	XXX	13,264	13,264	
3137H5-VT-1	FHR 5189 ZT - CMO/RMBS		12/01/2024	BK OF NYC/STCM	XXX	19,896	19,896	

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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
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS		12/01/2024	BK OF NYC/FCSTONE	XXX	48,200	48,200	
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	87,091	87,091	
3137HA-RC-2	FHR 5348 HZ - CMO/RMBS		12/01/2024	BK OF NYC/BCMBS	XXX	438,253	438,253	
3137HB-D3-5	FHR 5369 AZ - CMO/RMBS		12/01/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	30,839	30,839	
3137HB-XZ-2	FHR 5386 HZ - CMO/RMBS		12/01/2024	Various	XXX	1,543,156	1,570,185	6,567
3137HB-ZW-7	FHR 5389 ZU - CMO/RMBS		03/15/2024	BMO Capital Markets Corp.	XXX	1,181,499	1,186,691	4,071
3137HD-GZ-7	FHR 5419 EZ - CMO/RMBS		12/01/2024	STONEX FINANCIAL INC.	XXX	2,549,859	2,588,824	12,500
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	2,236,323	2,266,831	1,467
31418F-BM-8	FN MA5443 - RMBS		07/25/2024	Morgan Stanley & Co. LLC	XXX	1,561,375	1,600,000	5,556
34074M-5Z-0	FLORIDA HSG FIN CORP REV		06/11/2024	RBC CAPITAL MARKETS, LLC	XXX	944,538	950,000	155
34446A-CA-4	FOND DU LAC COUNTY		10/24/2024	SAMUEL A . RAMIREZ & CO. INC.	XXX	250,000	250,000	
35563C-AK-4	FMMHR 2015-R1 2XA - CMBS		09/20/2024	D.A. DAVIDSON & CO.	XXX	1,050,995		2,942
35563C-AN-8	FMMHR 2015-R1 2XB - CMBS		09/20/2024	D.A. DAVIDSON & CO.	XXX	257,798		730
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS		01/01/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	2,074	2,074	
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/01/2024	Direct	XXX	785	785	
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	117,732	117,732	
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/01/2024	Direct	XXX	795	795	
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS		12/01/2024	MERRILL LYNCH PIERCE FENNER & SMITH INC.	XXX	115,540	115,540	
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	18,149	18,149	
35563P-GK-9	SCRT 2018-3 MZ - CMO/RMBS		12/01/2024	Various	XXX	408,306	408,306	
35563P-HD-4	SCRT 2018-4 HZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	532,628	532,628	
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		12/01/2024	Direct	XXX	71,136	71,136	
35563P-HJ-1	SCRT 2018-4 MZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	85,211	85,211	
44244C-NF-0	HOUSTON TEX UTIL SYS REV		12/19/2024	Unknown	XXX	1,667,805	1,745,000	6,592
45129Y-5P-7	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		03/07/2024	BARCLAYS CAPITAL INC	XXX	1,000,000	1,000,000	
45129Y-6S-0	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		10/23/2024	BANK OF AMERICA SECURITIES	XXX	2,000,000	2,000,000	
45203M-YF-2	ILLINOIS HSG DEV AUTH REV		05/01/2024	JEFFERIES LLC	XXX	500,000	500,000	
462466-FY-4	IOWA FIN AUTH HEALTH FACS REV		12/19/2024	Unknown	XXX	3,350,967	3,330,000	45,880
46247E-AY-1	IOWA FINANCE AUTHORITY		05/08/2024	Morgan Stanley & Co. LLC	XXX	250,000	250,000	
57419U-DG-0	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		04/23/2024	BANK OF AMERICA SECURITIES	XXX	750,000	750,000	
57419U-JB-5	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/14/2024	Morgan Stanley & Co. LLC	XXX	250,000	250,000	
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY HSG REV		06/24/2024	WELLS FARGO SECURITIES LLC	XXX	199,500	200,000	789
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T		12/19/2024	Unknown	XXX	2,395,819	2,350,000	46,771
57604T-EU-6	MASSACHUSETTS ST TRANSN FD REV		12/19/2024	Unknown	XXX	2,665,533	2,665,000	5,330
594712-WY-3	MICHIGAN ST UNIV REVS		12/19/2024	Unknown	XXX	1,415,707	1,705,000	24,460
645790-KF-2	NEW JERSEY HEALTH CARE FACS FING AUTH RE		12/19/2024	Unknown	XXX	1,666,595	1,665,000	31,080
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		12/19/2024	Unknown	XXX	2,351,218	1,970,000	65,291
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		12/19/2024	Unknown	XXX	1,272,678	1,215,000	25,654
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		12/19/2024	Unknown	XXX	709,054	665,000	425
64989K-LP-9	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		06/11/2024	BANK OF AMERICA SECURITIES	XXX	266,944	210,000	896
64990F-MV-3	NEW YORK ST DORM AUTH ST PERS INCOME TAX		12/19/2024	Unknown	XXX	3,157,891	3,065,000	43,433
650035-TD-0	NEW YORK ST URBAN DEV CORP REV		12/19/2024	Unknown	XXX	769,967	740,000	11,149
660043-FW-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/08/2024	First Tennessee Bank	XXX	252,958	245,000	956
66285W-FB-7	NORTH TEX TWY AUTH REV		12/19/2024	Unknown	XXX	2,185,831	1,830,000	57,372
67756U-BC-1	OHIO HOUSING FINANCE AGENCY		10/24/2024	J.P. Morgan Securities LLC	XXX	1,500,000	1,500,000	
67756U-BD-9	OHIO HOUSING FINANCE AGENCY		10/24/2024	J.P. Morgan Securities LLC	XXX	3,250,000	3,250,000	
67884X-BR-7	OKLAHOMA DEV FIN AUTH HEALTH SYS REV		12/19/2024	Unknown	XXX	496,833	500,000	6,889
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV		12/19/2024	Unknown	XXX	569,287	510,000	1,557

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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
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN TPK REV		12/19/2024	Unknown	XXX	1,557,366	1,480,000	4,115
73358W-RP-1	PORT AUTH N Y & N J		12/19/2024	Unknown	XXX	1,111,676	1,100,000	20,915
73358W-XQ-2	PORT AUTH N Y & N J		12/19/2024	Unknown	XXX	2,429,153	2,495,000	21,335
76221S-CV-1	RHODE ISLAND HSG & MTG FIN CORP		06/12/2024	J.P. Morgan Securities LLC	XXX	1,700,000	1,700,000	
796253-6V-9	SAN ANTONIO TEX ELEC & GAS REV		12/19/2024	Unknown	XXX	4,669,313	4,795,000	73,523
796253-T9-3	SAN ANTONIO TEX ELEC & GAS REV		12/19/2024	Unknown	XXX	1,091,669	1,000,000	22,943
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV		12/19/2024	Unknown	XXX	1,194,307	1,130,000	24,768
837151-JB-6	SOUTH CAROLINA ST PUB SVC AUTH REV		12/19/2024	Unknown	XXX	4,225,512	4,000,000	11,568
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		12/19/2024	Unknown	XXX	1,633,195	1,665,000	8,880
882854-J7-8	TEXAS WATER DEVELOPMENT BOARD		12/19/2024	Unknown	XXX	1,856,572	1,865,000	13,262
914119-F8-0	UNIVERSITY CINCINNATI OHIO GEN RCPTS		12/19/2024	Unknown	XXX	756,831	755,000	1,510
914455-UH-1	UNIVERSITY MICH UNIV REVS		12/19/2024	Unknown	XXX	1,087,496	1,333,000	10,120
914455-UJ-7	UNIVERSITY MICH UNIV REVS		12/19/2024	Unknown	XXX	2,537,094	2,866,000	27,658
914455-VJ-6	UNIVERSITY MICH UNIV REVS		12/19/2024	Unknown	XXX	436,502	500,000	3,899
914639-KY-4	UNIVERSITY NEB FACS CORP REV		12/19/2024	Unknown	XXX	5,835,303	7,555,000	49,713
91514A-KD-6	BOARD OF REGENTS OF THE UNIVERSITY OF TE		12/19/2024	Unknown	XXX	1,834,751	2,745,000	23,061
915217-XF-5	UNIVERSITY VA UNIV REVS		12/19/2024	Unknown	XXX	1,414,967	2,255,000	15,262
93978H-LL-7	WASHINGTON ST HEALTH CARE FACS AUTH REV		12/19/2024	Unknown	XXX	3,798,020	3,800,000	32,933
93978H-QU-2	WASHINGTON ST HEALTH CARE FACS AUTH REV		12/19/2024	Unknown	XXX	3,882,481	4,035,000	34,970
93978H-TS-4	WASHINGTON ST HEALTH CARE FACS AUTH REV		12/19/2024	Unknown	XXX	1,668,630	1,665,000	22,940
93978U-BC-9	WASHINGTON STATE HOUSING FINANCE COMMISS		10/30/2024	RBC CAPITAL MARKETS, LLC	XXX	3,000,000	3,000,000	
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						146,899,827	148,312,003	1,014,620
Bonds: Industrial and Miscellaneous (Unaffiliated)								
17259U-A#-2	CION Investment Corporation Senior Unsec		09/16/2024	DIRECT FROM ISSUER	XXX	9,618,289	9,903,000	
00037U-AD-2	AASET 183 A - ABS	C	12/01/2024	Not Available	XXX	–	–	
000823-BA-1	ABPCI 2RR CRR - CDO	C	08/02/2024	NATIXIS SECURITIES AMERICAS LLC	XXX	250,000	250,000	
00115A-AL-3	AEP TRANSMISSION COMPANY LLC		12/19/2024	Unknown	XXX	2,397,789	3,333,000	27,414
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		12/19/2024	Unknown	XXX	587,950	746,000	5,900
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		12/19/2024	Unknown	XXX	2,214,007	2,133,000	30,075
00121D-AA-3	AGL 33 A1 - CDO		12/19/2024	Unknown	XXX	2,319,884	2,320,000	52,521
001306-AB-5	AHS HOSPITAL CORP		12/19/2024	Unknown	XXX	672,728	666,000	15,615
00206R-KA-9	AT&T INC		12/19/2024	Unknown	XXX	7,127,395	9,292,000	16,958
00206R-LJ-9	AT&T INC		12/19/2024	Unknown	XXX	14,505,000	20,000,000	185,389
00217G-AC-7	APTIV SWISS HOLDINGS LTD	C	12/19/2024	Unknown	XXX	4,859,727	6,353,000	35,153
00287Y-CB-3	ABBVIE INC		12/19/2024	Unknown	XXX	6,051,154	6,762,000	22,352
00287Y-DA-4	ABBVIE INC		12/19/2024	Unknown	XXX	625,204	633,000	341
00287Y-DB-2	ABBVIE INC		12/19/2024	Unknown	XXX	953,637	980,000	12,155
00440E-AQ-0	CHUBB INA HOLDINGS LLC		12/19/2024	Unknown	XXX	2,306,711	2,566,000	28,397
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		09/11/2024	PERFORMANCE TRUST	XXX	4,700	5,000	22
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS CORP		12/19/2024	Unknown	XXX	762,922	841,000	12,375
00835A-AD-0	AFFRM 24B D - ABS		12/19/2024	Unknown	XXX	1,000,591	1,000,000	611
00835A-AE-8	AFFRM 24B E - ABS		12/19/2024	Unknown	XXX	1,001,855	1,000,000	817
00901A-AS-6	AIMCO 10 ARR - CDO	C	12/19/2024	Unknown	XXX	2,307,180	2,300,000	22,388
014916-AA-8	ALEXANDER FUNDING TRUST II		05/08/2024	Various	XXX	787,335	750,000	14,830
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIES INC		12/19/2024	Unknown	XXX	6,689,105	7,000,000	64,089
015271-BD-0	ALEXANDRIA REAL ESTATE EQUITIES INC		12/19/2024	Unknown	XXX	5,679,566	5,586,000	29,676
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		12/19/2024	Unknown	XXX	936,448	1,066,000	19,055
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC		12/19/2024	Unknown	XXX	2,798,449	3,724,000	13,500

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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
01626P-AV-8	ALIMENTATION COUCHE-TARD INC		02/06/2024	WELLS FARGO SECURITIES LLC	XXX	2,500,000	2,500,000	
01627A-AA-6	ADC 2021-1 A2 - ABS		05/08/2024	Various	XXX	547,230	600,000	681
01627A-AB-4	ADC 2021-1 B - ABS		03/06/2024	TD SECURITIES (USA) LLC	XXX	89,398	100,000	159
01959L-AA-0	ALLINA HEALTH SYSTEM		12/19/2024	Unknown	XXX	774,875	833,000	3,780
01983K-AG-9	ALLO 241 A2 - ABS		07/12/2024	GOLDMAN, SACHS & CO.	XXX	250,000	250,000	
01983K-AH-7	ALLO 241 B - ABS		07/12/2024	GOLDMAN, SACHS & CO.	XXX	249,932	250,000	
02149C-AD-3	CWALT 2006-41CB 1A4 - CMO/RMBS		10/01/2024	Direct	XXX	2	2	
02315J-AA-2	AMAZON CONSERVATION DAC	C	12/10/2024	BANK OF AMERICA SECURITIES	XXX	1,000,000	1,000,000	
02361D-AQ-3	AMEREN ILLINOIS CO		12/19/2024	Unknown	XXX	1,167,305	1,337,000	14,488
02361D-AR-1	AMEREN ILLINOIS CO		12/19/2024	Unknown	XXX	773,817	946,000	1,750
02361D-AT-7	AMEREN ILLINOIS CO		12/19/2024	Unknown	XXX	3,865,252	4,205,000	49,409
02361D-AZ-3	AMEREN ILLINOIS CO		12/19/2024	Unknown	XXX	1,092,175	981,000	2,894
02361D-BB-5	AMEREN ILLINOIS CO		06/17/2024	WELLS FARGO SECURITIES LLC	XXX	199,620	200,000	
025676-AN-7	AMERICAN NATIONAL GROUP INC		09/25/2024	WELLS FARGO SECURITIES LLC	XXX	3,248,473	3,250,000	
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		12/19/2024	Unknown	XXX	4,605,219	5,034,000	96,275
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC		12/19/2024	Unknown	XXX	1,756,112	1,853,000	19,070
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		12/19/2024	Unknown	XXX	4,126,123	4,606,000	94,599
03115A-AC-7	AMFAM HOLDINGS INC		05/29/2024	GOLDMAN, SACHS & CO.	XXX	868,825	1,500,000	12,564
031162-CD-0	AMGEN INC		12/19/2024	Unknown	XXX	1,809,994	2,000,000	1,014
031162-CF-5	AMGEN INC		12/19/2024	Unknown	XXX	6,949,987	7,601,000	3,938
031162-DT-4	AMGEN INC		12/19/2024	ACADEMY SECURITIES, INC.	XXX	4,883,784	4,641,000	77,937
03329D-AA-7	ANCHC 17 E - CDO	C	07/23/2024	Deutsche Bank	XXX	73,875	75,000	233
03330Q-AG-2	ANCHC 11RR ER2 - CDO		06/07/2024	Citi Bank	XXX	1,188,000	1,200,000	
03466H-AC-7	AOMT 243 A3 - RMBS		03/07/2024	Morgan Stanley	XXX	96,057	99,102	
034932-AC-7	AOMT 2412 A3 - RMBS		11/19/2024	GOLDMAN, SACHS & CO.	XXX	199,999	200,000	701
034943-AB-6	AOMT 244 A2 - RMBS		04/09/2024	GOLDMAN, SACHS & CO.	XXX	249,997	250,000	1,777
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		12/19/2024	Unknown	XXX	760,055	772,000	14,501
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/19/2024	Unknown	XXX	5,345,603	4,812,000	113,189
036752-AH-6	ELEVANCE HEALTH INC		12/19/2024	Unknown	XXX	2,375,964	2,639,000	36,022
036752-AU-7	ELEVANCE HEALTH INC		12/19/2024	Unknown	XXX	11,190,699	12,549,000	53,926
036752-BE-2	ELEVANCE HEALTH INC		10/23/2024	Various	XXX	1,738,888	1,750,000	
03740L-AE-2	AON CORP		12/19/2024	Unknown	XXX	3,597,032	4,500,000	54,113
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP		10/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	118,248	116,975	
037735-CM-7	APPALACHIAN POWER CO		12/19/2024	Unknown	XXX	719,168	608,000	9,221
037735-CT-2	APPALACHIAN POWER CO		12/19/2024	Unknown	XXX	1,459,281	1,666,000	6,923
038779-AB-0	ARBYS 2020-1 A2 - RMBS		02/14/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	445,182	482,500	694
03881N-AG-2	ARBOR REALTY SR, INC.		10/10/2024	United Missouri Kansas City	XXX	3,822,000	3,822,000	
038923-AW-8	ARBOR REALTY TRUST INC		09/18/2024	Oppenheimer	XXX	98,438	105,000	2,027
03938J-AA-7	ARCH CAPITAL GROUP (US) INC		12/19/2024	Unknown	XXX	976,907	1,000,000	6,859
03939A-AA-5	ARCH CAPITAL GROUP LTD	C	12/19/2024	Unknown	XXX	3,389,513	4,469,000	76,260
03939C-AB-9	ARCH CAPITAL FINANCE LLC		12/19/2024	Unknown	XXX	1,013,188	1,055,000	590
039483-BQ-4	ARCHER-DANIELS-MIDLAND CO		12/19/2024	Unknown	XXX	5,759,967	6,294,000	73,955
03990B-AB-7	ARES MANAGEMENT CORP		10/24/2024	Various	XXX	7,901,995	8,000,000	5,444
04009F-AE-9	ARES LII ER - CDO		03/21/2024	Various	XXX	1,992,000	2,000,000	40,624
04009G-AU-1	ARES 53R BR - CDO	C	12/19/2024	Unknown	XXX	7,900,000	7,900,000	77,847
04015H-AL-1	ARES XXXIV ER - CDO		09/12/2024	GOLDMAN SACHS & CO.	XXX	842,563	850,000	16,978
04016N-AZ-6	ARES XLIV DR - CDO		08/22/2024	Deutsche Bank	XXX	296,625	300,000	4,041
04016P-AY-4	ARES 43RR CR2 - CDO		11/22/2024	BNP PARIBAS SECURITIES BOND	XXX	4,650,000	4,650,000	

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
04017X-AA-8	ARES LIV E - CDO	C	03/20/2024	Wells Fargo Securities, LLC	XXX	4,977,488	4,975,000	117,801
04021A-AG-9	ARES 7 C - CDO	C	08/16/2024	MORGAN STANLEY CO	XXX	3,000,000	3,000,000	
04021C-AG-5	ARESDL 2 C - CDO		08/28/2024	Morgan Stanley & Co. LLC	XXX	250,000	250,000	
040555-CN-2	ARIZONA PUBLIC SERVICE CO		12/19/2024	Unknown	XXX	3,878,310	4,303,000	41,954
040555-CT-9	ARIZONA PUBLIC SERVICE CO		12/19/2024	Unknown	XXX	1,661,241	1,915,000	7,867
040555-CY-8	ARIZONA PUBLIC SERVICE CO		12/19/2024	Unknown	XXX	4,248,365	5,058,000	64,490
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC		01/29/2024	WELLS FARGO SECURITIES LLC	XXX	206,196	227,213	2,023
049410-AU-7	ATCLO 20R BR - CDO	C	12/19/2024	Unknown	XXX	13,200,000	13,200,000	141,426
049560-AP-0	ATMOS ENERGY CORP		12/19/2024	Unknown	XXX	2,180,755	2,466,000	22,975
049560-AQ-8	ATMOS ENERGY CORP		12/19/2024	Unknown	XXX	1,428,255	1,666,000	17,944
049560-AY-1	ATMOS ENERGY CORP		12/19/2024	Unknown	XXX	2,784,266	2,548,000	26,046
05178T-AA-9	AURMIL 2011A I1 - RMBS		01/29/2024	WELLS FARGO SECURITIES LLC	XXX	115,238	117,890	305
05379B-AR-8	AVISTA CORP		01/10/2024	KEYBANC CAPITAL MARKETS INC	XXX	1,967,900	2,500,000	28,056
05523R-AD-9	BAE SYSTEMS PLC	C	12/19/2024	Unknown	XXX	947,031	1,000,000	6,044
05523R-AM-9	BAE SYSTEMS PLC	C	12/19/2024	Unknown	XXX	5,962,069	5,700,000	72,279
05526D-BV-6	BAT CAPITAL CORP		12/19/2024	Unknown	XXX	16,733,052	17,260,000	251,924
05526D-BZ-7	BAT CAPITAL CORP		12/19/2024	Unknown	XXX	4,807,959	4,500,000	89,250
05555M-AE-9	BDS-24FL13-B - CMBS		09/05/2024	WELLS FARGO SECURITIES LLC	XXX	99,750	100,000	
05602X-JC-3	BNP PARIBAS SA	C	10/31/2024	Various	XXX	1,004,160	1,000,000	4,179
05609J-AL-6	BXHPP 2021-FILM C - CMBS		08/23/2024	PERFORMANCE TRUST CAPITAL PARTNERS	XXX	1,037,850	1,100,000	382
05610W-AA-8	BPR 2023-BRK2 A - CMBS		12/19/2024	Unknown	XXX	7,355,959	7,000,000	25,013
05613B-AC-7	BRSP 24FL2 AS - CMBS		08/02/2024	WELLS FARGO SECURITIES LLC	XXX	249,375	250,000	
05613Q-AA-8	BX 24AIR2 A - CMBS		12/19/2024	Unknown	XXX	3,250,000	3,250,000	1,585
05613Q-AC-4	BX 24AIR2 B - CMBS		12/19/2024	Unknown	XXX	1,299,188	1,300,000	666
05613Q-AE-0	BX 24AIR2 C - CMBS		12/19/2024	Unknown	XXX	800,000	800,000	440
05613R-AG-3	BSPT 2024-FL11 C - CMBS		09/16/2024	BARCLAYS CAPITAL INC	XXX	149,624	150,000	
05685B-AU-0	BCC 224R BR - CDO	C	12/19/2024	Unknown	XXX	16,100,000	16,100,000	
05685Q-AA-1	BCC 243 A1 - CDO	C	12/19/2024	Unknown	XXX	2,077,601	2,075,000	67,817
05723K-AF-7	BAKER HUGHES HOLDINGS LLC		01/10/2024	J.P. Morgan Securities LLC	XXX	3,541,313	4,250,000	13,005
06051G-FG-9	BANK OF AMERICA CORP		12/19/2024	Unknown	XXX	2,299,072	2,300,000	24,294
06051G-GG-8	BANK OF AMERICA CORP		12/19/2024	Unknown	XXX	5,454,141	5,916,000	108,790
06051G-HS-1	BANK OF AMERICA CORP		12/19/2024	Unknown	XXX	4,639,906	5,116,000	57,842
06051G-HU-6	BANK OF AMERICA CORP		12/19/2024	Unknown	XXX	607,933	666,000	4,225
06368L-5Q-5	BANK OF MONTREAL		12/17/2024	Various	XXX	1,069,500	1,060,000	892
06368L-Q5-8	BANK OF MONTREAL		04/12/2024	Various	XXX	2,416,860	2,400,000	13,946
064159-8V-1	BANK OF NOVA SCOTIA		02/22/2024	Various	XXX	912,612	900,000	5,467
06738E-CV-5	BARCLAYS PLC	C	12/19/2024	Unknown	XXX	4,753,621	4,700,000	68,955
06759K-AE-5	BABSN 2019-I ER - CDO	C	08/08/2024	NOMURA SECURITIES INTL., FIXED I	XXX	1,177,500	1,200,000	10,352
06760Q-AG-4	BMM 2017-1R DR - CDO		10/21/2024	Direct	XXX	430,484	430,484	
06761N-AE-5	BMM 2018-I COM - CDO	C	09/05/2024	CORPORATE ACTION	XXX	714,448	285,552	
067901-AH-1	BARRICK GOLD CORP		12/19/2024	Unknown	XXX	1,674,280	1,666,000	18,951
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		12/19/2024	Unknown	XXX	1,757,366	1,666,000	5,012
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC		12/19/2024	Unknown	XXX	2,264,072	2,132,000	16,345
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE		12/19/2024	Unknown	XXX	1,827,622	2,000,000	13,986
07132J-BE-3	BATLN US A2R - CDO		12/19/2024	Unknown	XXX	2,494,510	2,500,000	27,101
07177M-AN-3	BAXALTA INC		12/19/2024	Unknown	XXX	1,232,560	1,233,000	31,647
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS		12/19/2024	Unknown	XXX	2,883,778	3,306,000	12,386
075887-BG-3	BECTON DICKINSON AND CO		12/19/2024	Unknown	XXX	3,820,773	4,090,000	2,129

SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA OR BELL		02/12/2024	RBC CAPITAL MARKETS, LLC	XXX	2,496,725	2,500,000	
08182B-BA-5	BSP 17RR BR2 - CDO		12/19/2024	Unknown	XXX	13,300,000	13,300,000	153,831
08182B-BC-1	BSP 17RR CR2 - CDO		09/19/2024	Unknown	XXX	1,000,000	1,000,000	
081918-AA-2	BSP 12B E - CDO	C	08/07/2024	Wells Fargo Securities, LLC	XXX	2,000,000	2,000,000	
084423-AT-9	W R BERKLEY CORP		12/19/2024	Unknown	XXX	1,219,374	1,305,000	23,762
084423-AV-4	W R BERKLEY CORP		12/19/2024	Unknown	XXX	20,329,213	27,577,000	214,832
09290D-AC-5	BLACKROCK FUNDING INC		03/05/2024	Morgan Stanley & Co. LLC	XXX	2,222,865	2,250,000	
09290D-AK-7	BLACKROCK INC		12/19/2024	J.P. Morgan Securities LLC	XXX	10,829,900	10,392,000	216,594
09581J-AM-8	BLUE OWL FINANCE LLC		05/30/2024	Various	XXX	2,390,247	2,400,000	11,285
097023-AE-5	BOEING CO		12/19/2024	Unknown	XXX	1,671,186	1,391,000	31,780
097023-CB-9	BOEING CO		12/19/2024	Unknown	XXX	665,121	933,000	4,789
097023-CQ-6	BOEING CO		12/19/2024	Unknown	XXX	9,854,934	14,240,000	204,700
097023-CW-3	BOEING CO		12/19/2024	CROSS TRADE	XXX	3,091,709	3,200,000	24,768
101137-AU-1	BOSTON SCIENTIFIC CORP		12/19/2024	Unknown	XXX	23,369,290	24,508,000	345,563
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS		04/10/2024	Santander US Capital Markets	XXX	241,465	239,781	468
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS		03/15/2024	GOLDMAN, SACHS & CO.	XXX	749,988	750,000	3,482
10570N-AA-6	BRAVO 24CES1 A1A - RMBS		04/30/2024	Morgan Stanley & Co. LLC	XXX	1,249,999	1,250,000	8,636
10570P-AA-1	BRAVO 24CES2 A1A - RMBS		12/19/2024	Unknown	XXX	2,454,377	2,454,386	9,080
10570P-AD-5	BRAVO 24CES2 A2 - RMBS		12/19/2024	Unknown	XXX	1,599,998	1,600,000	4,474
10570P-AE-3	BRAVO 24CES2 A3 - RMBS		12/19/2024	Unknown	XXX	1,199,991	1,200,000	3,450
105925-AC-5	BRAVO 24NQM5 A3 - RMBS		07/31/2024	BANK OF AMERICA SECURITIES	XXX	249,998	250,000	1,497
11135F-BJ-9	BROADCOM INC		12/19/2024	Unknown	XXX	7,332,716	8,971,000	108,150
11135F-BV-2	BROADCOM INC		12/19/2024	Unknown	XXX	9,782,724	9,800,000	45,593
11271L-AL-6	BROOKFIELD FINANCE INC		02/27/2024	Various	XXX	2,504,149	2,500,000	
114259-AU-8	BROOKLYN UNION GAS CO		02/15/2024	GOLDMAN, SACHS & CO.	XXX	1,164,945	1,500,000	31,035
114259-AY-0	BROOKLYN UNION GAS CO		07/22/2024	Various	XXX	7,281,783	7,250,000	1,336
12433C-AE-5	BX 24AIRC C - CMBS		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	748,125	750,000	
12510H-BA-7	CAUTO 243 A2 - ABS		09/27/2024	Morgan Stanley & Co. LLC	XXX	723,871	750,000	
12511T-AJ-2	CBAM 2021-15 E - CDO		10/03/2024	PERFORMANCE TRUST	XXX	1,291,875	1,300,000	37,770
12550A-BD-7	CIFC 145RRR A1R - CDO		12/19/2024	Unknown	XXX	5,803,084	5,800,000	61,179
12550V-AN-0	CIFC 2015-IV DR2 - CDO	C	12/17/2024	Bank of America Merrill Lynch	XXX	1,409,450	1,400,000	25,666
125523-BH-2	CIGNA GROUP		12/19/2024	Unknown	XXX	1,887,762	1,900,000	35,176
125523-BK-5	CIGNA GROUP		12/19/2024	Unknown	XXX	9,475,044	11,724,000	80,765
12554U-AG-3	CIFC 193RR ER2 - CDO	C	12/23/2024	CIBC WORLD MARKETS CORP	XXX	1,300,000	1,300,000	
12555X-AN-1	CIFC 2019-VI A1R - CDO	C	12/19/2024	Unknown	XXX	5,264,808	5,250,000	56,908
12621E-AM-5	CNO FINANCIAL GROUP INC		06/18/2024	JEFFERIES LLC	XXX	1,016,860	1,000,000	6,629
12636Y-AD-4	CRH AMERICA FINANCE INC		12/19/2024	Unknown	XXX	8,912,195	10,178,000	95,419
126408-GW-7	CSX CORP		12/19/2024	Unknown	XXX	1,938,833	2,000,000	5,014
126408-HA-4	CSX CORP		12/19/2024	Unknown	XXX	4,958,433	5,427,000	93,616
126650-CN-8	CVS HEALTH CORP		12/19/2024	Unknown	XXX	4,817,696	5,169,000	109,644
12665L-AB-0	COLT 242 A2 - RMBS		04/03/2024	Morgan Stanley & Co. LLC	XXX	149,999	150,000	1,055
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY		12/19/2024	Unknown	XXX	2,668,362	2,844,000	47,108
134429-BK-4	CAMPBELL'S CO		12/19/2024	Unknown	XXX	12,804,754	18,201,000	86,897
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		12/19/2024	Unknown	XXX	12,488,208	13,579,000	33,608
13648T-AE-7	CANADIAN PACIFIC RAILWAY CO		12/19/2024	Unknown	XXX	1,886,343	1,950,000	33,248
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO		12/19/2024	Unknown	XXX	1,671,729	1,783,000	11,173
13887T-AU-1	CANYC 2019-1 ARR - CDO		12/19/2024	Unknown	XXX	6,610,122	6,600,000	72,524
140501-AE-7	CAPITAL SOUTHWEST CORP		11/05/2024	Oppenheimer	XXX	1,457,800	1,480,000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
14051L-AA-0	CAPST 241 A - ABS		12/19/2024	Unknown	XXX	1,800,000	1,800,000	862
141781-BC-7	CARGILL INC		12/19/2024	Unknown	XXX	5,879,035	6,911,000	37,780
141781-BJ-2	CARGILL INC		12/19/2024	Unknown	XXX	1,506,089	1,801,000	5,040
14311U-BE-7	CGMS 163RRR CRR - CDO	C	11/27/2024	CIBC WORLD MARKETS CORP.	XXX	6,000,000	6,000,000	
14318L-AS-0	CGMS 225R CR - CDO	C	08/29/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	750,000	750,000	
144141-DD-7	DUKE ENERGY PROGRESS LLC		12/19/2024	Unknown	XXX	583,611	666,000	7,130
14448C-AS-3	CARRIER GLOBAL CORP		12/19/2024	Unknown	XXX	4,813,596	6,100,000	44,852
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS		05/15/2024	DIRECT LOAN FUND	XXX	—	—	
14990@-AA-9	CEAMER FINANCE III LLC - ABS		11/22/2024	DIRECT LOAN FUND	XXX	5,750,000	5,750,000	
150322-AJ-4	CEDF 4RRR ER3 - CDO		12/19/2024	BMO Capital Markets Corp	XXX	1,094,500	1,100,000	
15135U-AX-7	CENOVUS ENERGY INC.		12/19/2024	Unknown	XXX	20,205,907	27,350,000	353,271
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP		12/19/2024	Unknown	XXX	682,226	646,000	16,166
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		12/19/2024	Unknown	XXX	2,169,382	2,366,000	23,069
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		12/19/2024	Unknown	XXX	819,816	933,000	15,200
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		12/19/2024	Unknown	XXX	2,213,818	2,333,000	24,516
15675F-AE-8	CERB 45 C - CDO		02/21/2024	SG AMERICAS SECURITIES, LLC	XXX	250,000	250,000	
15675J-AE-0	CERB 48 C - CDO		09/26/2024	WELLS FARGO SECURITIES LLC	XXX	250,000	250,000	
15675J-AG-5	CERB 48 D - CDO		09/26/2024	WELLS FARGO SECURITIES LLC	XXX	250,000	250,000	
16160N-AC-5	CHASE 24RPL4 A1B - RMBS		12/19/2024	Unknown	XXX	2,141,921	2,346,919	3,960
16160N-AD-3	CHASE 24RPL4 A2 - RMBS		12/19/2024	Unknown	XXX	723,102	1,000,000	1,898
16160N-AE-1	CHASE 24RPL4 M1 - RMBS		12/19/2024	Unknown	XXX	312,991	460,000	873
161929-AS-3	CHASE 242 A9 - RMBS		02/22/2024	J.P. Morgan Securities LLC	XXX	1,747,266	1,750,000	8,531
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		12/19/2024	Various	XXX	873,478	1,333,000	11,529
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC.		04/26/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	429,950	500,000	5,396
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC.		06/26/2024	Various	XXX	1,481,062	1,500,000	
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		06/01/2024	Direct	XXX	25	25	
17118H-AA-3	CHRUCH MUTUAL INSURANCE COMPANY S.I.		08/22/2024	DIRECTBAR	XXX	10,000,000	10,000,000	
171232-AQ-4	CHUBB INA HOLDINGS LLC		12/19/2024	Unknown	XXX	2,583,075	2,308,000	14,617
171232-AS-0	CHUBB INA HOLDINGS LLC		12/19/2024	Unknown	XXX	2,033,262	1,733,000	10,639
171340-AL-6	CHURCH & DWIGHT CO INC.		12/19/2024	Unknown	XXX	1,697,605	2,032,000	30,768
17180Y-AJ-0	CIFC 182R ER - CDO	C	09/27/2024	Citi Bank	XXX	4,150,000	4,150,000	
17259U-30-3	CION INVESTMENT CORP		09/26/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	715,000	715,000	
172967-JU-6	CITIGROUP INC		12/19/2024	Unknown	XXX	1,419,667	1,500,000	26,931
172967-LJ-8	CITIGROUP INC		12/19/2024	Unknown	XXX	3,177,990	3,583,000	23,434
172967-MD-0	CITIGROUP INC		12/19/2024	Unknown	XXX	6,214,232	6,584,000	124,163
172967-MM-0	CITIGROUP INC		12/19/2024	Unknown	XXX	1,742,367	1,700,000	20,836
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		12/19/2024	Unknown	XXX	535,533	500,000	331
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPANY LLC		12/19/2024	Unknown	XXX	3,825,052	3,400,000	21,014
20030N-BB-6	COMCAST CORP		12/19/2024	Unknown	XXX	1,667,921	1,476,000	28,339
20030N-DW-8	COMCAST CORP		12/19/2024	Unknown	XXX	3,991,130	6,298,000	25,083
202795-JD-3	COMMONWEALTH EDISON CO		12/19/2024	Unknown	XXX	2,450,445	2,598,000	52,234
202795-JY-7	COMMONWEALTH EDISON CO		12/19/2024	Unknown	XXX	661,434	645,000	13,104
205887-CE-0	CONAGRA BRANDS INC.		12/19/2024	Unknown	XXX	19,611,695	20,141,000	145,015
207597-DX-0	CONNECTICUT LIGHT AND POWER CO		12/19/2024	Unknown	XXX	720,145	666,000	11,489
20825C-AQ-7	CONOCOPHILLIPS		12/19/2024	Unknown	XXX	1,039,095	900,000	22,425
20825C-BE-3	CONOCOPHILLIPS		12/19/2024	Unknown	XXX	472,016	500,000	8,353
20826F-AC-0	CONOCOPHILLIPS CO		12/19/2024	Unknown	XXX	592,588	666,000	2,705
20826F-BD-7	CONOCOPHILLIPS CO		12/19/2024	Unknown	XXX	434,369	538,000	5,654

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209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK		12/19/2024	Unknown	XXX	1,426,157	1,333,000	3,799
210518-CY-0	CONSUMERS ENERGY CO		01/10/2024	Seaport Global Securities LLC	XXX	1,090,655	1,319,000	8,563
210518-DJ-2	CONSUMERS ENERGY CO		01/08/2024	JEFFERIES LLC	XXX	2,392,040	4,000,000	19,167
21871X-AM-1	COREBRIDGE FINANCIAL INC		12/19/2024	Morgan Stanley & Co. LLC	XXX	1,454,051	1,700,000	15,376
21987B-AL-2	CORPORACION NACIONAL DEL COBRE DE CHILE	C	12/19/2024	Unknown	XXX	711,636	666,000	6,258
21987B-AT-5	CORPORACION NACIONAL DEL COBRE DE CHILE	C	12/19/2024	Unknown	XXX	1,213,545	1,231,000	11,733
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE CHILE	C	12/19/2024	Unknown	XXX	692,199	816,000	14,076
224044-CM-7	COX COMMUNICATIONS INC		12/19/2024	Unknown	XXX	734,060	1,166,000	7,453
224044-CP-0	COX COMMUNICATIONS INC		12/19/2024	Unknown	XXX	4,965,899	6,947,000	2,779
224044-CT-2	COX COMMUNICATIONS INC		01/16/2024	J.P. Morgan Securities LLC	XXX	2,248,245	2,250,000	
224044-CV-7	COX COMMUNICATIONS INC		08/16/2024	Various	XXX	7,528,301	7,500,000	
22757C-AE-2	CROSS 24H7 A3 - RMBS		10/30/2024	GOLDMAN, SACHS & CO.	XXX	749,990	750,000	3,731
233046-AK-7	DNKN 2019-1 A22 - RMBS		04/18/2024	BARCLAYS CAPITAL INC	XXX	688,859	716,250	4,960
23338V-AE-6	DTE ELECTRIC CO		12/19/2024	Unknown	XXX	1,806,429	2,174,000	21,003
23338V-AG-1	DTE ELECTRIC CO		12/19/2024	Unknown	XXX	471,128	578,000	7,466
25278X-BB-4	DIAMONDBACK ENERGY INC		12/19/2024	Unknown	XXX	11,990,053	11,774,000	117,707
260543-DD-2	DOW CHEMICAL CO		12/19/2024	Unknown	XXX	2,478,894	3,291,000	11,189
260543-DH-3	DOW CHEMICAL CO		12/19/2024	Unknown	XXX	8,173,215	6,833,000	44,528
26441C-BU-8	DUKE ENERGY CORP		12/19/2024	Unknown	XXX	3,218,965	3,400,000	58,556
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		12/19/2024	Unknown	XXX	1,260,038	1,221,000	27,944
26442U-AB-0	DUKE ENERGY PROGRESS LLC		12/19/2024	Unknown	XXX	2,377,053	2,701,000	39,074
268317-AZ-7	ELECTRICITE DE FRANCE SA	C	04/15/2024	BANK OF AMERICA SECURITIES	XXX	1,997,920	2,000,000	
26860X-AG-6	ELM 24ELM B15 - CMBS		05/21/2024	GOLDMAN, SACHS & CO.	XXX	2,500,000	2,500,000	2,082
26860X-BC-4	ELM 24ELM C10 - CMBS		05/21/2024	GOLDMAN, SACHS & CO.	XXX	1,000,000	1,000,000	860
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC		12/19/2024	Unknown	XXX	618,692	666,000	4,262
283677-AZ-5	EL PASO ELECTRIC CO		12/19/2024	Unknown	XXX	1,652,371	1,808,000	4,520
28621Y-AS-4	AWPT 2011R BR - CDO	C	12/19/2024	Unknown	XXX	4,602,175	4,550,000	54,680
28623V-AS-8	AWPT 2115R BR2 - CDO	C	12/19/2024	Unknown	XXX	2,900,000	2,900,000	27,533
28623V-AU-3	AWPT 2115R CR2 - CDO	C	12/19/2024	Unknown	XXX	2,250,000	2,250,000	22,908
29002Q-AW-9	ELMW7 VII BRR - CDO	C	12/19/2024	Unknown	XXX	7,700,000	7,700,000	97,659
29003M-AS-6	ELM18 18RR CRR - CDO	C	08/06/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	4,000,000	4,000,000	
29004C-AA-6	ELM26 26 A1 - CDO	C	12/19/2024	Unknown	XXX	5,609,319	5,600,000	59,143
29246A-AQ-3	EMPWR 221R BR - CDO	C	12/19/2024	Unknown	XXX	6,800,000	6,800,000	70,961
29250N-BZ-7	ENBRIDGE INC		12/19/2024	Morgan Stanley & Co. LLC	XXX	6,205,982	5,300,000	33,537
29250N-CD-5	ENBRIDGE INC		12/19/2024	Unknown	XXX	6,048,602	5,733,000	70,118
29273R-BJ-7	ENERGY TRANSFER LP		04/02/2024	TD SECURITIES (USA) LLC	XXX	1,485,450	1,500,000	27,818
29273V-AW-0	ENERGY TRANSFER LP		12/19/2024	RBC CAPITAL MARKETS, LLC	XXX	12,908,972	12,640,000	65,410
29364W-BB-3	ENTERGY LOUISIANA LLC		12/19/2024	Unknown	XXX	2,176,832	2,533,000	31,916
29365T-AM-6	ENTERGY TEXAS INC		12/19/2024	Unknown	XXX	804,262	833,000	10,875
29365T-AP-9	ENTERGY TEXAS INC		08/12/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	496,420	500,000	
29366W-AA-4	ENTERGY MISSISSIPPI LLC		12/19/2024	Unknown	XXX	837,685	1,047,000	2,015
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		12/19/2024	Morgan Stanley & Co. LLC	XXX	925,781	990,000	18,216
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		12/19/2024	Unknown	XXX	4,136,597	4,851,000	78,667
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		12/19/2024	Unknown	XXX	2,062,231	2,646,000	37,801
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC		12/19/2024	Unknown	XXX	6,153,728	7,823,000	119,312
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	Mizuho Securities USA, Inc.	XXX	498,315	500,000	
29882D-AA-1	EUSHI FINANCE INC		06/10/2024	Various	XXX	530,354	530,000	
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		12/19/2024	Unknown	XXX	9,012,993	13,482,000	74,900

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
302491-AV-7	FMC CORP		12/19/2024	Unknown	XXX	7,396,934	8,943,000	87,194
30338W-AC-3	FSRIA 24FL9 B - CMBS		10/03/2024	WELLS FARGO SECURITIES LLC	XXX	249,375	250,000	
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD		12/19/2024	BANK OF AMERICA SECURITIES	XXX	25,673,436	25,596,000	81,168
31684F-AA-2	FIGRE 24HE5 A - RMBS		11/06/2024	BANK OF AMERICA SECURITIES	XXX	148,688	150,000	272
31684F-AC-8	FIGRE 24HE5 C - RMBS		10/10/2024	JEFFERIES LLC	XXX	249,658	250,000	
31684G-AB-8	FIGRE 24HE3 B - CMO/RMBS		07/11/2024	J.P. Morgan Securities LLC	XXX	199,998	200,000	
31684H-AA-8	FIGRE 24HE1 A - RMBS		03/19/2024	GOLDMAN, SACHS & CO.	XXX	1,249,989	1,250,000	
31737D-AC-0	FAHB 2024-HB1 M1 - RMBS		10/18/2024	RAYMOND JAMES & ASSOCIATES INC.	XXX	493,311	500,000	
31737D-AD-8	FAHB 2024-HB1 M2 - RMBS		10/18/2024	RAYMOND JAMES & ASSOCIATES INC.	XXX	248,591	250,000	
337738-AV-0	FISERV INC		01/10/2024	WELLS FARGO SECURITIES LLC	XXX	2,449,944	2,800,000	3,764
341081-EV-5	FLORIDA POWER & LIGHT CO		12/19/2024	Unknown	XXX	1,657,870	1,535,000	33,246
341081-EX-1	FLORIDA POWER & LIGHT CO		12/19/2024	Unknown	XXX	3,373,514	3,069,000	9,514
341081-FF-9	FLORIDA POWER & LIGHT CO		12/19/2024	Unknown	XXX	1,354,583	1,500,000	23,719
341099-CN-7	DUKE ENERGY FLORIDA LLC		12/19/2024	Unknown	XXX	3,671,562	3,453,000	42,270
349941-AB-0	FFIN 241 B - ABS		03/25/2024	GOLDMAN, SACHS & CO.	XXX	499,917	500,000	83
35671D-BC-8	FREEPORT-MCMORAN INC		12/19/2024	Unknown	XXX	6,656,978	6,632,000	94,377
36262G-AG-6	GXO LOGISTICS INC		04/25/2024	Various	XXX	990,963	1,000,000	
36264F-AN-1	HALEON US CAPITAL LLC		12/19/2024	Unknown	XXX	4,808,788	5,738,000	54,192
36831C-AB-8	GCAT 24NQM2 A2 - RMBS		05/15/2024	BARCLAYS CAPITAL INC	XXX	99,999	100,000	537
36831C-AC-6	GCAT 24NQM2 A3 - RMBS		05/15/2024	BARCLAYS CAPITAL INC	XXX	99,998	100,000	545
370334-CJ-1	GENERAL MILLS INC		12/19/2024	Unknown	XXX	1,553,845	1,666,000	13,485
370334-CP-7	GENERAL MILLS INC		12/19/2024	Unknown	XXX	4,663,945	6,794,000	78,131
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPANY INC		12/19/2024	Unknown	XXX	4,554,729	4,412,000	54,690
37045X-FA-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/19/2024	Unknown	XXX	4,686,102	4,700,000	73,287
37148B-AC-4	GNRT 4RR ARR - CDO	C	12/19/2024	Unknown	XXX	3,004,500	3,000,000	29,733
37149H-AN-6	GNRT 11 BR - CDO	C	12/19/2024	Unknown	XXX	5,000,500	5,000,000	74,176
376546-86-7	GLADSTONE INVESTMENT CORP		12/11/2024	Various	XXX	4,299,911	4,306,000	
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR		12/30/2024	Direct	XXX	—	—	
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		06/12/2024	Various	XXX	711,330	710,000	49
38141E-C3-1	GOLDMAN SACHS GROUP INC		12/19/2024	Unknown	XXX	6,436,400	6,596,000	141,594
38141G-GM-0	GOLDMAN SACHS GROUP INC		12/19/2024	Unknown	XXX	3,221,009	2,833,000	67,874
38141G-ZN-7	GOLDMAN SACHS GROUP INC		12/19/2024	Unknown	XXX	1,746,944	2,146,000	23,555
38178U-AJ-8	GOCAP 46R A2R - CDO		03/28/2024	WELLS FARGO SECURITIES LLC	XXX	5,000,000	5,000,000	
38180B-AG-2	GCBSL 76B C - CDO	C	08/07/2024	Various	XXX	5,500,000	5,500,000	
38237B-AA-8	GOOD 2024-1 A - ABS		12/19/2024	Unknown	XXX	1,983,002	1,924,769	9,691
390320-87-7	GREAT ELM CAPITAL CORP		12/30/2024	Various	XXX	907,661	930,475	
390320-88-5	GREAT ELM CAPITAL CORP		07/08/2024	DWAC	XXX	2,989,306	3,056,550	
39571X-AC-8	GSKY 242 A3 - ABS		12/19/2024	Unknown	XXX	1,299,566	1,300,000	4,463
40049J-BA-4	GRUPO TELEVISA SAB	C	12/19/2024	Unknown	XXX	951,188	1,166,000	5,830
40049J-BC-0	GRUPO TELEVISA SAB	C	12/19/2024	Unknown	XXX	1,719,756	1,789,000	42,309
404280-EH-8	HSBC HOLDINGS PLC	C	09/04/2024	HSBC SECURITIES INC.	XXX	400,000	400,000	
404280-EJ-4	HSBC HOLDINGS PLC	C	09/10/2024	Various	XXX	903,070	900,000	
413279-AJ-9	HPPK 1 C - CDO	C	08/16/2024	BNP PARIBAS SECURITIES BOND	XXX	3,500,000	3,500,000	
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC		12/19/2024	Unknown	XXX	3,383,548	3,100,000	40,972
416515-BB-9	HARTFORD FINANCIAL SERVICES GROUP INC		12/19/2024	Unknown	XXX	649,444	725,000	5,542
416515-BD-5	HARTFORD FINANCIAL SERVICES GROUP INC		12/19/2024	Unknown	XXX	2,996,798	3,355,000	38,545
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC		12/19/2024	Unknown	XXX	5,320,208	6,800,000	81,600
42218S-AH-1	HEALTH CARE SERVICE CORP MUT LEG RES CO		12/19/2024	Unknown	XXX	9,371,072	13,566,000	21,706

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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
423012-AG-8	HEINEKEN NV	C	12/19/2024	Unknown	XXX	4,638,167	5,166,000	49,938
42809H-AH-0	HESS CORP		12/19/2024	Unknown	XXX	7,284,102	6,953,000	87,376
43784*-AA-0	HOMESTEAD SPE ISSUER LLC		11/01/2024	DIRECT LOAN FUND	XXX	18,250,000	18,250,000	
437920-AE-1	HOMES 24AFC2 A3 - RMBS		10/29/2024	J.P. Morgan Securities LLC	XXX	249,998	250,000	1,412
44045A-50-8	HORIZON TECHNOLOGY FINANCE CORP		12/30/2024	Ladenburg Thalmann & Co. Inc.	XXX	103,254	108,100	
442913-AC-3	HLM 2421 B - CDO	C	12/19/2024	Unknown	XXX	9,700,000	9,700,000	97,929
444859-CB-6	HUMANA INC		12/19/2024	Unknown	XXX	4,722,332	4,729,000	48,341
44989M-AA-2	IPL SN - CDO	C	10/01/2024	JEFFERIES LLC	XXX	750,000	750,000	4,521
450319-AA-6	ITC MIDWEST LLC		04/23/2024	CROSS TRADE	XXX	1,267,025	1,250,000	19,005
450636-AD-7	INDIANA TOLL ROAD CONCESSION CO LLC		12/19/2024	Unknown	XXX	14,654,072	15,916,000	359,694
454889-AQ-9	INDIANA MICHIGAN POWER CO		12/19/2024	Unknown	XXX	1,692,311	1,869,000	22,205
454889-AT-3	INDIANA MICHIGAN POWER CO		12/19/2024	Unknown	XXX	626,201	738,000	10,804
45517J-AA-7	INDIANA UNIVERSITY FOUNDATION INC		12/19/2024	Unknown	XXX	3,984,192	5,666,000	34,619
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO		12/19/2024	Unknown	XXX	2,089,954	2,326,000	32,797
458140-BW-9	INTEL CORP		12/19/2024	Unknown	XXX	4,174,431	6,616,000	71,186
458140-CM-0	INTEL CORP		12/19/2024	Unknown	XXX	3,116,949	3,200,000	58,738
46051M-AF-9	INTERNATIONAL TRANSMISSION CO		12/19/2024	Unknown	XXX	1,073,947	1,178,000	18,766
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		02/21/2024	TRUIST SECURITIES, INC.	XXX	229,053	250,000	5,325
46590X-AX-4	JBS USA HOLDING LUX SARL	C	04/30/2024	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	949,460	1,000,000	27,264
46625H-JB-7	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	1,086,933	1,000,000	23,956
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		03/01/2024	Direct	XXX	348	348	
46647P-AA-4	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	3,898,536	4,299,000	59,520
46647P-AJ-5	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	2,582,204	2,826,000	44,187
46647P-AK-2	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	2,007,640	2,300,000	37,352
46647P-AL-0	JPMORGAN CHASE & CO		12/19/2024	WELLS FARGO SECURITIES LLC	XXX	2,479,453	2,966,000	16,929
46647P-AN-6	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	2,053,877	2,406,000	38,026
46647P-BN-5	JPMORGAN CHASE & CO		12/19/2024	Unknown	XXX	542,181	734,000	3,613
46659A-AU-8	JPMMT 2024-11 A9A - RMBS		11/22/2024	J.P. Morgan Securities LLC	XXX	994,375	1,000,000	4,667
47047R-AQ-9	JTWN 18R BR - CDO	C	12/19/2024	Unknown	XXX	3,952,073	3,950,000	41,718
47214B-AC-2	JBS USA HOLDING LUX SARL	C	12/19/2024	Unknown	XXX	4,884,088	4,400,000	77,550
47214B-AD-0	JBS USA HOLDING LUX SARL	C	12/19/2024	Unknown	XXX	4,872,698	4,201,000	28,765
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		04/11/2024	JEFFERIES LLC	XXX	1,747,183	1,750,000	
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO		12/19/2024	Unknown	XXX	657,336	600,000	1,845
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		12/19/2024	Unknown	XXX	570,619	666,000	2,413
478160-CT-9	JOHNSON & JOHNSON		01/08/2024	HSBC Securities (USA), Inc.	XXX	1,237,500	2,000,000	17,558
479281-AA-5	JOHNSONVILLE AERODERIVATIVE COMBUSTION T		09/25/2024	Morgan Stanley & Co. LLC	XXX	750,000	750,000	
48244X-AA-0	KDAC 2017-1 A - ABS	C	06/15/2024	Various	XXX	-	-	
48250Q-AH-1	KKR 12RR ER2 - CDO		04/02/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	500,000	500,000	10,960
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		10/17/2024	CROSS	XXX	179,766	250,000	1,434
48254M-AA-1	KKR 31 E - CDO	C	09/16/2024	Citi Bank	XXX	2,433,156	2,450,000	46,603
48254W-AC-5	KKR 40R ER - CDO	C	05/24/2024	Bank of America Merrill Lynch	XXX	712,500	712,500	
48255R-AE-1	KSTAT 1RR ER2 - CDO	C	12/17/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
48305Q-AB-9	KAISER FOUNDATION HOSPITALS		12/19/2024	Unknown	XXX	516,556	516,000	5,450
48305Q-AD-5	KAISER FOUNDATION HOSPITALS		12/19/2024	Unknown	XXX	592,889	661,000	3,658
491674-BG-1	KENTUCKY UTILITIES CO		12/19/2024	Unknown	XXX	669,260	666,000	4,551
491674-BL-0	KENTUCKY UTILITIES CO		12/19/2024	Unknown	XXX	446,465	500,000	4,740
49271V-AK-6	KEURIG DR PEPPER INC		12/19/2024	Unknown	XXX	5,480,311	6,775,000	34,327
49327V-2B-9	KEYBANK NA		12/19/2024	Unknown	XXX	1,308,974	1,371,000	9,803

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
49456B-AW-1	KINDER MORGAN INC		12/19/2024	Unknown	XXX	10,798,690	11,104,000	231,981
49456B-BA-8	KINDER MORGAN INC		07/22/2024	BANK OF AMERICA SECURITIES	XXX	5,474,810	5,500,000	
50077L-AB-2	KRAFT HEINZ FOODS CO		12/19/2024	Morgan Stanley & Co. LLC	XXX	4,359,747	4,926,000	10,776
50077L-AZ-9	KRAFT HEINZ FOODS CO		12/19/2024	Morgan Stanley & Co. LLC	XXX	1,883,109	2,000,000	21,125
501044-DF-5	KROGER CO		12/19/2024	Unknown	XXX	2,196,286	2,733,000	18,827
501044-DG-3	KROGER CO		12/19/2024	Unknown	XXX	1,505,888	1,713,000	29,221
501044-DK-4	KROGER CO		12/19/2024	Unknown	XXX	1,482,540	1,639,000	32,602
501044-DN-8	KROGER CO		12/19/2024	Unknown	XXX	470,231	583,000	9,851
501044-DW-8	KROGER CO		12/19/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	5,640,212	5,596,000	87,198
50205W-AA-5	LHOME 24RTL5 A1 - RMBS		12/19/2024	Unknown	XXX	4,999,946	5,000,000	17,743
50212Y-AK-0	LPL HOLDINGS INC		05/13/2024	J.P. Morgan Securities LLC	XXX	1,246,288	1,250,000	
502431-AV-1	L3HARRIS TECHNOLOGIES INC		12/19/2024	Unknown	XXX	10,570,021	10,192,000	213,324
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	C	12/19/2024	Unknown	XXX	4,719,454	5,079,000	64,651
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		12/19/2024	Unknown	XXX	6,206,671	6,799,000	122,495
52107Q-AL-9	LAZARD GROUP LLC		03/14/2024	Various	XXX	2,500,054	2,500,000	750
53079E-BF-0	LIBERTY MUTUAL GROUP INC		12/19/2024	Unknown	XXX	7,179,200	7,848,000	145,907
53079E-BH-6	LIBERTY MUTUAL GROUP INC		12/19/2024	Unknown	XXX	1,722,379	2,146,000	1,073
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		12/19/2024	GOLDMAN, SACHS & CO.	XXX	5,032,900	6,519,000	50,838
53079E-BN-3	LIBERTY MUTUAL GROUP INC		12/19/2024	Unknown	XXX	669,053	679,000	415
534187-BL-2	LINCOLN NATIONAL CORP		12/19/2024	Various	XXX	11,036,170	13,589,000	6,606
53944Y-BB-8	LLOYDS BANKING GROUP PLC	C	09/26/2024	GOLDMAN SACHS & CO.	XXX	600,000	600,000	
539830-BS-7	LOCKHEED MARTIN CORP		12/19/2024	Unknown	XXX	1,828,455	2,076,000	957
539830-BX-6	LOCKHEED MARTIN CORP		12/19/2024	Unknown	XXX	5,124,899	4,590,000	24,710
539830-BY-4	LOCKHEED MARTIN CORP		12/19/2024	Morgan Stanley & Co. LLC	XXX	3,393,598	2,936,000	16,360
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO		12/19/2024	Unknown	XXX	981,773	1,101,000	10,437
548661-CL-9	LOWE'S COMPANIES INC		12/19/2024	Unknown	XXX	722,475	666,000	6,867
548661-EJ-2	LOWE'S COMPANIES INC		12/19/2024	HSBC SECURITIES	XXX	3,636,998	4,300,000	39,596
548661-EM-5	LOWE'S COMPANIES INC		12/19/2024	Unknown	XXX	3,526,275	3,398,000	33,980
55336V-AT-7	MPLX LP		12/19/2024	Unknown	XXX	7,132,534	7,333,000	138,920
55336V-BT-6	MPLX LP		12/19/2024	GOLDMAN, SACHS & CO.	XXX	4,756,776	5,300,000	69,231
55819E-AE-4	MDPK 31RR ER - CDO		05/30/2024	Bank of America Merrill Lynch	XXX	1,200,000	1,200,000	
55819G-BA-6	MDPK XXXIV BRR - CDO	C	12/19/2024	Unknown	XXX	3,707,673	3,700,000	42,409
55821L-AL-8	MDPK 39R BR - CDO	C	12/19/2024	Unknown	XXX	5,003,489	5,000,000	51,408
55822C-AA-1	MDPK 52 E - CDO	C	09/17/2024	MIZUHO SECURITIES	XXX	1,576,000	1,600,000	31,046
55903V-BD-4	WARNERMEDIA HOLDINGS INC		12/19/2024	Unknown	XXX	3,811,281	4,666,000	61,526
55903V-BE-2	WARNERMEDIA HOLDINGS INC		12/19/2024	Unknown	XXX	6,077,942	7,921,000	106,329
570535-AQ-7	MARKEL GROUP INC		12/19/2024	Santander US Capital Markets	XXX	1,855,088	2,006,000	22,214
570535-AS-3	MARKEL GROUP INC		12/19/2024	Unknown	XXX	654,406	778,000	4,461
570535-AT-1	MARKEL GROUP INC		12/19/2024	Unknown	XXX	937,914	1,000,000	4,028
570535-AX-2	MARKEL GROUP INC		12/19/2024	DAIWA CAPITAL MARKETS AMERICA INC	XXX	4,696,195	6,625,000	26,666
570535-AY-0	MARKEL GROUP INC		12/19/2024	Unknown	XXX	3,042,510	2,862,000	15,741
571676-AF-2	MARS INC		12/19/2024	Unknown	XXX	5,498,650	6,583,000	56,340
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		12/19/2024	Unknown	XXX	671,123	700,000	8,956
571748-BS-0	MARSH & MCLENNAN COMPANIES INC		12/19/2024	Unknown	XXX	1,822,776	1,566,000	13,050
571748-BT-8	MARSH & MCLENNAN COMPANIES INC		12/19/2024	Unknown	XXX	1,785,924	1,800,000	25,615
571748-BX-9	MARSH & MCLENNAN COMPANIES INC		12/19/2024	Unknown	XXX	3,498,343	3,398,000	48,355
573284-AU-0	MARTIN MARIETTA MATERIALS INC		12/19/2024	Unknown	XXX	1,089,530	1,261,000	595
573284-AX-4	MARTIN MARIETTA MATERIALS INC		12/19/2024	Unknown	XXX	4,833,926	6,726,000	92,071

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
573284-BB-1	MARTIN MARIETTA MATERIALS INC		11/01/2024	Various	XXX	2,441,126	2,500,000	
575634-AV-2	MASSACHUSETTS ELECTRIC CO		12/19/2024	Unknown	XXX	1,076,755	1,000,000	18,416
578454-AD-2	MAYO CLINIC		12/19/2024	Unknown	XXX	2,356,095	2,673,000	10,421
58013M-FC-3	MCDONALD'S CORP		12/19/2024	Unknown	XXX	7,475,930	8,191,000	109,350
58013M-FH-2	MCDONALD'S CORP		12/19/2024	Unknown	XXX	1,513,218	1,666,000	22,241
58013M-FK-5	MCDONALD'S CORP		12/19/2024	Unknown	XXX	3,150,458	4,000,000	43,500
58933Y-BG-9	MERCK & CO INC		01/08/2024	RBC CAPITAL MARKETS, LLC	XXX	3,906,360	6,000,000	14,500
591539-AA-9	HOUSTON METHODIST HOSPITAL		12/19/2024	Unknown	XXX	909,830	1,333,000	1,803
594918-CF-9	MICROSOFT CORP		01/08/2024	J.P. Morgan Securities LLC	XXX	4,915,680	7,000,000	66,818
595620-AR-6	MIDAMERICAN ENERGY CO		12/19/2024	Unknown	XXX	1,127,497	1,333,000	20,184
59982D-AA-7	MCMLT 2024-RS2 A1 - CMO	C	11/14/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	453,798	500,000	
610202-BP-7	MONONGAHELA POWER CO		12/19/2024	Unknown	XXX	3,783,924	3,800,000	2,280
617446-8Y-8	MORGAN STANLEY		12/19/2024	Unknown	XXX	2,376,374	3,443,000	38,589
61744Y-AR-9	MORGAN STANLEY		12/19/2024	Unknown	XXX	863,062	900,000	6,351
61746B-EG-7	MORGAN STANLEY		12/19/2024	Unknown	XXX	3,618,008	3,923,000	70,083
61747Y-FV-2	MORGAN STANLEY		11/18/2024	Morgan Stanley & Co. LLC	XXX	2,500,000	2,500,000	
617482-V9-2	MORGAN STANLEY		12/19/2024	Unknown	XXX	2,949,256	2,500,000	64,193
61762T-AK-2	MSBAM 2013-C11 C - CMBS		09/01/2024	Direct	XXX	526	526	
620076-BE-8	MOTOROLA SOLUTIONS INC		12/19/2024	Unknown	XXX	6,168,859	6,075,000	100,238
62475W-AA-3	MTN 2022-LPFL A - CMBS		12/19/2024	Unknown	XXX	7,647,063	7,700,000	4,957
628530-BJ-5	MYLAN INC		12/19/2024	Unknown	XXX	4,859,464	5,651,000	52,240
629377-CT-7	NRG ENERGY INC		04/19/2024	J.P. Morgan Securities LLC	XXX	1,043,125	1,000,000	7,389
62952E-AE-7	NYU LANGONE HOSPITALS		12/19/2024	Unknown	XXX	835,632	903,000	18,407
637071-AK-7	NOV INC		12/19/2024	Unknown	XXX	1,188,615	1,500,000	2,963
63946B-AG-5	NBCUNIVERSAL MEDIA LLC		12/19/2024	Unknown	XXX	1,598,355	1,466,000	18,899
64130H-AY-7	NEUB 24RR CR2 - CDO	C	08/08/2024	WELLS FARGO SECURITIES, LLC	XXX	500,000	500,000	
64131Q-AQ-3	NEUB 26RR BR2 - CDO	C	12/19/2024	Unknown	XXX	7,100,000	7,100,000	77,646
641423-BZ-0	NEVADA POWER CO		12/19/2024	Unknown	XXX	673,042	666,000	9,347
644188-BH-6	NEW ENGLAND POWER CO		12/19/2024	Unknown	XXX	1,791,781	1,666,000	6,593
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL		12/19/2024	Unknown	XXX	487,625	563,000	8,769
651639-AV-8	NEWMONT CORPORATION		12/19/2024	Unknown	XXX	9,911,026	9,606,000	14,542
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/29/2024	WELLS FARGO SECURITIES LLC	XXX	1,490,475	1,500,000	
65364U-AU-0	NIAGARA MOHAWK POWER CORP		12/19/2024	CHASE SECURITIES	XXX	6,023,793	5,850,000	110,007
65538X-AE-1	NOMURA INTERNATIONAL FD PTE LTD	C	12/31/2024	CORPORATE ACTION	XXX	8,214,316	74,850,000	
655844-BM-9	NORFOLK SOUTHERN CORP		12/19/2024	Unknown	XXX	3,033,355	3,500,000	29,954
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO		12/19/2024	Unknown	XXX	1,315,771	1,066,000	7,928
665501-AL-6	NORTHERN NATURAL GAS CO		12/19/2024	Unknown	XXX	2,874,048	3,377,000	62,118
665501-AN-2	NORTHERN NATURAL GAS CO		01/29/2024	Various	XXX	1,007,988	1,000,000	
665772-CG-2	NORTHERN STATES POWER CO		12/19/2024	Unknown	XXX	2,009,793	2,072,000	34,614
665772-CX-5	NORTHERN STATES POWER CO		12/19/2024	Unknown	XXX	6,465,842	6,399,000	30,822
665789-AX-1	NORTHERN STATES POWER CO (WISCONSIN)		12/19/2024	Unknown	XXX	1,626,650	2,000,000	16,033
665789-BB-8	NORTHERN STATES POWER CO (WISCONSIN)		12/19/2024	Unknown	XXX	329,477	500,000	2,033
666807-BJ-0	NORTHROP GRUMMAN CORP		12/19/2024	Unknown	XXX	2,028,397	2,402,000	16,440
666807-BP-6	NORTHROP GRUMMAN CORP		12/19/2024	Morgan Stanley & Co. LLC	XXX	1,166,547	1,356,000	9,715
666807-CM-2	NORTHROP GRUMMAN CORP		12/19/2024	Unknown	XXX	8,428,391	8,276,000	21,518
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE		12/19/2024	Unknown	XXX	568,507	833,000	9,382
668444-AC-6	NORTHWESTERN UNIVERSITY		12/19/2024	Unknown	XXX	559,377	566,000	1,314
66988A-AE-4	NOVANT HEALTH INC		12/19/2024	Unknown	XXX	752,011	833,000	4,855

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
67021H-AA-4	NRTH 24PARK A - CMBS		12/19/2024	Unknown	XXX	5,002,249	5,000,000	3,356
670346-AW-5	NUCOR CORP		12/19/2024	Unknown	XXX	7,306,934	9,088,000	75,809
67077M-AR-9	NUTRIEN LTD		12/19/2024	Unknown	XXX	1,991,991	2,116,000	5,184
67077M-AU-2	NUTRIEN LTD		12/19/2024	Unknown	XXX	1,892,784	2,000,000	21,667
67077M-AX-6	NUTRIEN LTD		12/19/2024	Unknown	XXX	4,919,879	6,110,000	24,135
67077M-BB-3	NUTRIEN LTD		12/19/2024	Unknown	XXX	4,764,801	4,500,000	59,450
67080L-AD-7	NUVEEN LLC		04/15/2024	Various	XXX	1,247,199	1,250,000	284
67103B-70-4	OFS CAPITAL CORP		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	63,822	72,575	
671060-AG-6	OCP 2435 C - CDO	C	08/20/2024	JP MORGAN SECURITIES	XXX	4,000,000	4,000,000	
67118K-AD-5	OBX 24NQM3 M1 - RMBS		02/14/2024	BNP PARIBAS SECURITIES CORP	XXX	249,995	250,000	1,046
67118L-AD-3	OBX 22NQM9 A3 - CMO/RMBS		03/13/2024	FIRST UNION CAPITAL	XXX	87,907	87,498	219
67118T-AA-2	OBX 24NQM4 A1 - RMBS		03/05/2024	Morgan Stanley & Co. LLC	XXX	402,015	400,000	876
67118T-AB-0	OBX 24NQM4 A2 - RMBS		03/05/2024	Morgan Stanley & Co. LLC	XXX	150,777	150,000	337
67118T-AD-6	OBX 24NQM4 M1 - RMBS		03/05/2024	Morgan Stanley & Co. LLC	XXX	100,550	100,000	239
67118X-AB-1	OBX 24NQM6 A2 - RMBS		04/19/2024	J.P. Morgan Securities LLC	XXX	99,999	100,000	521
67118X-AC-9	OBX 24NQM6 A3 - RMBS		04/19/2024	J.P. Morgan Securities LLC	XXX	199,998	200,000	1,066
67118X-AD-7	OBX 24NQM6 M1 - RMBS		04/19/2024	J.P. Morgan Securities LLC	XXX	99,998	100,000	539
67119E-AB-2	OBX 24NQ11 A2 - RMBS		07/23/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	249,996	250,000	1,064
67119F-AB-9	OBX 24NQM7 A2 - RMBS		05/06/2024	BARCLAYS CAPITAL INC	XXX	100,000	100,000	770
67119F-AC-7	OBX 24NQM7 A3 - RMBS		05/06/2024	BARCLAYS CAPITAL INC	XXX	100,000	100,000	788
67119M-AC-2	OBX 24NM10 A3 - RMBS		06/27/2024	Morgan Stanley & Co. LLC	XXX	1,200,984	1,201,000	8,370
67120G-AE-8	OBX 24NQ16 A3 - RMBS		10/31/2024	Morgan Stanley & Co. LLC	XXX	599,999	600,000	3,237
673911-AD-5	OBX 24NQ17 A2 - RMBS		11/20/2024	BMO Capital Markets Corp	XXX	249,998	250,000	1,018
673911-AE-3	OBX 24NQ17 A3 - RMBS		11/20/2024	BMO Capital Markets Corp	XXX	499,996	500,000	2,089
67448N-AB-4	OBX 24NQM5 A2 - RMBS		03/27/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	251,308	250,000	87
67448N-AC-2	OBX 24NQM5 A3 - RMBS		03/27/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	251,329	247,428	88
67448N-AD-0	OBX 24NQM5 M1 - RMBS		03/27/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	150,812	150,000	54
67449C-AB-7	OBX 23NQ10 A2 - RMBS		04/23/2024	BANK OF AMERICA SECURITIES	XXX	232,268	231,040	1,066
67449D-AC-3	OBX 24NQ15 A3 - RMBS		10/18/2024	BNP PARIBAS SECURITIES CORP	XXX	499,998	500,000	1,907
67591X-AE-1	OCT38 38RR DR - CDO		08/06/2024	Bank of America Merrill Lynch	XXX	6,501,000	6,600,000	
677071-AU-6	OHANA 2007A I - RMBS		01/29/2024	WELLS FARGO SECURITIES LLC	XXX	1,051,459	1,004,207	17,802
67707E-BY-9	OAKC 2RR CRR - CDO		12/18/2024	BNP PARIBAS SECURITIES BOND	XXX	1,000,000	1,000,000	
678858-BR-1	OKLAHOMA GAS AND ELECTRIC CO		12/19/2024	Unknown	XXX	564,706	666,000	5,988
68235P-AG-3	ONE GAS INC		01/10/2024	Various	XXX	1,747,030	2,000,000	17,750
682680-AT-0	ONEOK INC		12/19/2024	Unknown	XXX	948,197	1,048,000	22,480
682680-BX-0	ONEOK INC		12/19/2024	Unknown	XXX	1,166,664	1,418,000	15,736
682680-BZ-5	ONEOK INC		12/19/2024	Unknown	XXX	1,480,944	1,666,000	30,974
682680-CA-9	ONEOK INC		10/17/2024	CROSS	XXX	113,505	150,000	872
682680-CF-8	ONEOK INC		12/19/2024	Unknown	XXX	8,326,451	8,370,000	112,646
68269N-AB-8	OMFIT 241 B - ABS		04/25/2024	TRUIST SECURITIES, INC.	XXX	150,071	150,000	
68389X-CA-1	ORACLE CORP		12/19/2024	Unknown	XXX	4,910,983	6,100,000	56,222
68389X-CV-5	ORACLE CORP		12/19/2024	Unknown	XXX	1,628,504	1,635,000	20,483
685218-AB-5	ORANGE SA	C	12/19/2024	Unknown	XXX	10,447,819	10,192,000	207,096
68902V-AL-1	OTIS WORLDWIDE CORP		12/19/2024	Unknown	XXX	4,085,766	5,085,000	54,507
68902V-AM-9	OTIS WORLDWIDE CORP		12/19/2024	Unknown	XXX	2,559,982	3,384,000	39,187
69121B-AG-9	OR 7 B2 - CDO		07/11/2024	Mizuho Securities USA, Inc.	XXX	497,750	500,000	6,503
691543-70-6	OXFORD LANE CAPITAL CORP		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	74,389	79,750	
69181V-30-5	OXFORD SQUARE CAPITAL CORP		12/26/2024	Ladenburg Thalmann & Co. Inc.	XXX	33,337	33,825	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69181V-50-3	OXFORD SQUARE CAPITAL CORP		12/30/2024	Ladenburg Thalmann & Co. Inc.	XXX	42,905	46,450	
69291W-AC-6	PFP 2411 AS - CMBS	C	07/26/2024	WELLS FARGO SECURITIES LLC	XXX	498,750	500,000	
69291W-AE-2	PFP 2411 B - CMBS	C	07/26/2024	WELLS FARGO SECURITIES LLC	XXX	249,375	250,000	
693304-AS-6	PECO ENERGY CO		12/19/2024	Unknown	XXX	1,176,809	1,331,000	11,968
693304-AW-7	PECO ENERGY CO		12/19/2024	Unknown	XXX	2,016,424	2,406,000	28,150
69351U-AN-3	PPL ELECTRIC UTILITIES CORP		12/19/2024	Unknown	XXX	1,278,533	1,280,000	28,473
69351U-AT-0	PPL ELECTRIC UTILITIES CORP		12/19/2024	Unknown	XXX	702,301	796,000	7,157
69351U-AU-7	PPL ELECTRIC UTILITIES CORP		12/19/2024	Unknown	XXX	991,959	1,166,000	2,303
69351U-AV-5	PPL ELECTRIC UTILITIES CORP		12/19/2024	Unknown	XXX	876,084	1,000,000	461
69351U-BB-8	PPL ELECTRIC UTILITIES CORP		12/19/2024	Unknown	XXX	880,512	851,000	4,220
69403W-AC-1	PACBEA 2006 - A AC - RMBS		01/29/2024	WELLS FARGO SECURITIES LLC	XXX	96,875	100,000	245
694308-HR-1	PACIFIC GAS AND ELECTRIC CO		12/19/2024	Unknown	XXX	1,042,131	1,310,000	2,620
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO		12/19/2024	Unknown	XXX	6,127,646	8,462,000	113,532
694308-KT-3	PACIFIC GAS AND ELECTRIC CO		12/19/2024	Unknown	XXX	3,273,495	3,160,000	53,860
70017K-AN-9	PAIA 171R A2R - CDO	C	12/19/2024	Unknown	XXX	1,895,725	1,900,000	11,690
701094-AP-9	PARKER-HANNIFIN CORP		12/19/2024	Unknown	XXX	10,151,132	11,928,000	6,627
70213H-AC-2	MASS GENERAL BRIGHAM INC		12/19/2024	Unknown	XXX	2,891,387	3,333,000	64,036
70450Y-AN-3	PAYPAL HOLDINGS INC		01/10/2024	RBC CAPITAL MARKETS, LLC	XXX	2,274,807	2,317,000	13,854
70462G-AA-6	PEACEHEALTH		12/19/2024	Unknown	XXX	791,309	850,000	3,843
70462G-AC-2	PEACEHEALTH		12/19/2024	Unknown	XXX	1,286,865	1,821,000	5,534
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	12/19/2024	Unknown	XXX	946,949	1,006,000	4,988
71568P-AF-6	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT	C	12/19/2024	Unknown	XXX	941,079	900,000	4,305
718546-BA-1	PHILLIPS 66		01/10/2024	JEFFERIES LLC	XXX	2,120,580	3,000,000	32,175
718547-AW-2	PHILLIPS 66 CO		10/24/2024	Various	XXX	2,919,270	3,000,000	60,973
72284K-AB-7	PINE STREET TRUST III		06/04/2024	TD SECURITIES (USA) LLC	XXX	3,000,000	3,000,000	
74005P-BS-2	LINDE INC		01/08/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	2,313,200	4,000,000	33,333
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC		12/19/2024	Unknown	XXX	825,672	750,000	8,067
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC		12/19/2024	Unknown	XXX	6,563,121	6,455,000	92,701
743315-AQ-6	PROGRESSIVE CORP		12/19/2024	Unknown	XXX	1,828,374	2,204,000	32,393
743315-AS-2	PROGRESSIVE CORP		12/19/2024	Unknown	XXX	6,351,928	7,199,000	52,793
74340X-CK-5	PROLOGIS LP		07/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	672,784	700,000	18,171
74389B-AA-9	PFMT 2024-1 A1 - RMBS		11/01/2024	BANK OF AMERICA SECURITIES	XXX	1,467,656	1,500,000	8,250
74390F-AA-7	PRPM 2024-RCF6 A1 - RMBS		12/19/2024	Unknown	XXX	2,025,910	2,093,679	5,583
74390F-AB-5	PRPM 2024-RCF6 A2 - RMBS		12/19/2024	Unknown	XXX	463,286	500,000	1,333
744448-CE-9	PUBLIC SERVICE COMPANY OF COLORADO		12/19/2024	Unknown	XXX	662,596	700,000	11,453
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		12/19/2024	UBS SECURITIES LLC	XXX	4,974,533	4,933,000	56,113
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	C	12/19/2024	Unknown	XXX	564,642	533,000	3,287
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	C	12/19/2024	Unknown	XXX	4,484,819	4,057,000	25,890
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		12/19/2024	Unknown	XXX	392,499	500,000	8,400
744482-BP-4	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		12/19/2024	Unknown	XXX	2,036,200	2,023,000	44,568
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GAS CO		12/19/2024	Unknown	XXX	2,270,959	2,600,000	13,693
74456Q-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO		12/19/2024	Unknown	XXX	1,186,572	1,422,000	15,571
745332-CC-8	PUGET SOUND ENERGY INC		12/19/2024	Unknown	XXX	990,214	961,000	23,695
745332-CJ-3	PUGET SOUND ENERGY INC		01/10/2024	TRUIST SECURITIES, INC.	XXX	704,040	1,000,000	10,563
74939F-AB-3	RCKT 24CES4 A1B - RMBS		05/16/2024	BANK OF AMERICA SECURITIES	XXX	99,999	100,000	367
749414-AA-6	RCKT 24CES7 A1A - RMBS		12/19/2024	Unknown	XXX	1,826,445	1,829,124	4,717
749414-AD-0	RCKT 24CES7 A2 - RMBS		12/19/2024	Unknown	XXX	599,993	600,000	1,611
749414-AE-8	RCKT 24CES7 A3 - RMBS		12/19/2024	Unknown	XXX	1,299,975	1,300,000	3,751

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74970W-AE-0	ROCC 2024-CNTR C - CMBS		12/19/2024	Unknown	XXX	3,300,000	3,300,000	10,678
74970W-AG-5	ROCC 2024-CNTR D - CMBS		12/19/2024	Unknown	XXX	3,140,000	3,140,000	11,161
74971J-AA-6	RRAM 16 D - CDO	C	07/25/2024	Various	XXX	1,352,208	1,350,000	11,867
74979R-AJ-1	RRAM 5R DR - CDO	C	04/19/2024	BNP PARIBAS SEC CORP/BOND	XXX	5,625,000	5,625,000	
75010F-AA-4	RAD 9R ER - CDO	C	12/19/2024	Citi Bank	XXX	300,000	300,000	
75513E-BU-4	RTX CORP		12/19/2024	Unknown	XXX	2,003,833	1,733,000	21,566
75513E-CK-5	RTX CORP		12/19/2024	Unknown	XXX	902,167	1,016,000	7,857
75513E-CX-7	RTX CORP		12/19/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	10,789,916	9,193,000	153,625
75574U-83-8	READY CAPITAL CORP		12/24/2024	Various	XXX	380,016	381,375	
75574U-AB-7	READY CAPITAL CORP		12/27/2024	COLLIERS SECURITIES	XXX	56,283	67,000	
75888H-AY-7	REG12 XII BRR - CDO	C	12/19/2024	Unknown	XXX	9,701,727	9,700,000	113,068
75888T-AQ-8	REG16 16R BR - CDO	C	12/19/2024	Unknown	XXX	2,700,462	2,700,000	30,985
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		12/01/2024	Direct	XXX	1,201	1,201	
76720A-AP-1	RIO TINTO FINANCE (USA) PLC	C	12/19/2024	Unknown	XXX	4,397,613	4,333,000	61,685
771196-CM-2	ROCHE HOLDINGS INC		03/04/2024	J.P. Morgan Securities LLC	XXX	2,250,000	2,250,000	
775109-BP-5	ROGERS COMMUNICATIONS INC		12/19/2024	Unknown	XXX	3,673,760	4,910,000	17,158
775109-CK-5	ROGERS COMMUNICATIONS INC		12/19/2024	Unknown	XXX	8,061,422	9,308,000	110,584
78109A-AE-3	RRAM 1 D1B - CDO		06/06/2024	Deutsche Bank	XXX	325,969	325,000	4,668
78109R-AJ-5	RRAM 2 DR - CDO	C	10/03/2024	Various	XXX	1,421,726	1,450,000	31,591
78163D-20-9	RUNWAY GROWTH FINANCE CORP		12/18/2024	Ladenburg Thalmann & Co. Inc.	XXX	13,726	13,825	
78163D-30-8	RUNWAY GROWTH FINANCE CORP		08/15/2024	Ladenburg Thalmann & Co. Inc.	XXX	22,648	22,450	
78520E-AG-1	SDCP 241 A2 - ABS		04/24/2024	GUGGENHEIM SECURITIES, LLC	XXX	247,036	250,000	
785931-AB-2	SAFEHOLD GL HOLDINGS LLC		11/13/2024	Various	XXX	2,470,708	2,500,000	
79466L-AM-6	SALESFORCE INC		01/08/2024	Morgan Stanley & Co. LLC	XXX	3,394,950	5,000,000	74,132
79588T-AF-7	SAMMONS FINANCIAL GROUP INC		04/02/2024	Morgan Stanley & Co. LLC	XXX	2,503,400	2,500,000	2,865
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO		12/19/2024	Unknown	XXX	4,872,878	4,741,000	54,956
81124M-AA-0	SCUL XXVIII E - CDO	C	09/16/2024	NOMURA SECURITIES INTL., FIXED I	XXX	1,752,750	1,800,000	35,892
81743C-AV-7	SEMT 2024-5 A20 - RMBS		05/07/2024	BANK OF AMERICA SECURITIES	XXX	493,594	500,000	1,083
824348-AX-4	SHERWIN-WILLIAMS CO		12/19/2024	Unknown	XXX	2,738,559	3,000,000	6,750
824348-BM-7	SHERWIN-WILLIAMS CO		12/19/2024	Unknown	XXX	6,195,547	8,437,000	26,295
82811R-BC-0	SLVRK 1-RR BRR - CDO	C	12/19/2024	Unknown	XXX	6,700,000	6,700,000	71,016
82811R-BE-6	SLVRK 1-RR CRR - CDO	C	12/19/2024	Unknown	XXX	4,000,000	4,000,000	46,659
832248-BC-1	SMITHFIELD FOODS INC		04/26/2024	Various	XXX	1,107,635	1,350,000	2,971
832696-AP-3	J M SMUCKER CO		12/20/2024	Unknown	XXX	1,102,549	1,233,000	14,235
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		04/18/2024	Various	XXX	117,022	146,208	64
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC		12/19/2024	Unknown	XXX	2,581,665	2,333,000	60,379
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO		12/19/2024	Unknown	XXX	1,731,807	1,583,000	36,106
842400-GT-4	SOUTHERN CALIFORNIA EDISON CO		12/19/2024	Unknown	XXX	389,486	500,000	6,996
842400-HV-8	SOUTHERN CALIFORNIA EDISON CO		12/19/2024	Unknown	XXX	5,685,277	5,388,000	92,135
842400-HX-4	SOUTHERN CALIFORNIA EDISON CO		12/19/2024	Unknown	XXX	1,445,621	1,333,000	3,916
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC		12/19/2024	Unknown	XXX	2,207,530	2,475,000	31,020
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO		12/19/2024	Unknown	XXX	1,290,080	1,185,000	19,184
85236K-AF-9	SIDC 231 A2 - ABS		02/15/2024	Mizuho Securities USA, Inc.	XXX	99,117	100,000	410
85236K-AM-4	SIDC 241 A2 - ABS		03/15/2024	TD SECURITIES (USA) LLC	XXX	4,718,995	4,750,000	
854502-AN-1	STANLEY BLACK & DECKER INC		12/19/2024	Seaport Global Securities LLC	XXX	3,282,838	5,333,000	20,000
86212V-AE-4	STR 2018-1 A2 - ABS		04/16/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	218,975	231,128	771
86212X-AG-5	STR 231 A2 - ABS		04/11/2024	PIPER SANDLER & CO.	XXX	505,485	497,917	2,393
86212X-AN-0	STR 241 A3 - ABS		04/10/2024	Santander US Capital Markets	XXX	99,590	100,000	

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
86212X-AP-5	STR 241 A4 - ABS		04/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	299,414	300,000	33
864300-AE-8	SUBWAY 2024-1 A23 - ABS		11/07/2024	Morgan Stanley & Co. LLC	XXX	24,089,453	23,750,000	28,550
864300-AL-2	SUBWAY 243 A23 - ABS		11/07/2024	Morgan Stanley & Co. LLC	XXX	489,102	500,000	657
86722T-AB-8	SUNCOR ENERGY INC.		12/19/2024	Unknown	XXX	850,833	750,000	2,569
86773A-AA-9	SUNRN 243 A1 - ABS		12/19/2024	Unknown	XXX	763,452	763,440	5,705
86773A-AB-7	SUNRN 243 A2 - ABS		12/19/2024	Unknown	XXX	3,195,358	3,197,026	25,587
871044-AA-1	SWTCH 241 A2 - ABS		03/07/2024	Morgan Stanley & Co. LLC	XXX	4,956,120	5,000,000	
871044-AE-3	SWTCH 242 A2 - ABS		06/06/2024	Morgan Stanley & Co. LLC	XXX	11,067,608	11,500,000	
87162W-AL-4	TD SYNnex CORP.		07/23/2024	Various	XXX	2,501,838	2,500,000	4,321
87167V-AA-5	SYMP XXVI ER - CDO	C	12/19/2024	NOMURA SECURITIES/FIXED INCOME	XXX	2,000,000	2,000,000	41,263
871829-BH-9	SYSCO CORP		12/19/2024	Unknown	XXX	1,471,392	1,666,000	19,358
871829-BR-7	SYSCO CORP		12/19/2024	Unknown	XXX	7,370,729	10,613,000	4,643
87250G-AE-8	TICP XII ER - CDO	C	05/30/2024	NOMURA SECURITIES INTL., FIXED I	XXX	1,301,300	1,300,000	19,668
87264A-AZ-8	T-MOBILE USA INC.		12/19/2024	Unknown	XXX	2,886,809	3,249,000	25,992
87264A-CT-0	T-MOBILE USA INC.		12/19/2024	Unknown	XXX	1,244,079	1,700,000	10,276
87264A-CW-3	T-MOBILE USA INC.		12/19/2024	Unknown	XXX	4,202,672	4,000,000	96,678
87342R-AJ-3	BELL 2021-1 A23 - RMBS		04/11/2024	BANK OF AMERICA SECURITIES	XXX	198,592	245,625	867
87358A-AA-0	TACSEE 2 LIMITED CLASS A - ABS	C	12/10/2024	DIRECT LOAN FUND	XXX	220,443	220,443	
87358A-AB-8	TACSEE 2 LIMITED CLASS E - ABS	C	12/10/2024	DIRECT LOAN FUND	XXX	196,291	196,291	
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD	C	12/19/2024	Unknown	XXX	4,949,128	4,722,000	121,539
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD	C	12/19/2024	Unknown	XXX	7,240,957	6,900,000	182,313
875127-BE-1	TAMPA ELECTRIC CO		12/19/2024	Unknown	XXX	2,194,380	2,523,000	1,205
875127-BF-8	TAMPA ELECTRIC CO		12/19/2024	Unknown	XXX	1,976,443	2,191,000	1,083
87612G-AD-3	TARGA RESOURCES CORP		12/19/2024	Unknown	XXX	7,416,994	6,683,000	149,625
87938W-AU-7	TELEFONICA EMISIONES SAU	C	12/19/2024	Unknown	XXX	7,297,970	7,700,000	112,615
87938W-AW-3	TELEFONICA EMISIONES SAU	C	12/19/2024	Unknown	XXX	3,058,540	3,398,000	47,589
882484-AA-6	TEXAS HEALTH RESOURCES		12/19/2024	Unknown	XXX	3,077,337	3,370,000	13,781
88732J-AN-8	TIME WARNER CABLE LLC		12/19/2024	Unknown	XXX	1,408,663	1,333,000	45,411
89182F-AA-7	TPMT 23CES2 A1A - CMO/RMBS		12/19/2024	Unknown	XXX	776,147	760,928	2,775
89182Q-AA-3	TPMT 24CES4 A1 - RMBS		12/19/2024	Unknown	XXX	2,170,365	2,171,064	5,560
89182Q-AC-9	TPMT 24CES4 M1 - RMBS		12/19/2024	Unknown	XXX	699,998	700,000	1,951
89183G-AB-2	TPMT 244 A1B - RMBS		10/18/2024	GOLDMAN, SACHS & CO.	XXX	243,489	250,000	882
89183Q-AA-2	TPMT 24CES5 A1 - RMBS		12/19/2024	Unknown	XXX	1,907,754	1,907,777	5,008
89183Q-AB-0	TPMT 24CES5 A2 - RMBS		12/19/2024	Unknown	XXX	3,332,959	3,333,000	9,166
89183Q-AC-8	TPMT 24CES5 M1 - RMBS		12/19/2024	Unknown	XXX	3,332,898	3,333,000	9,791
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		12/19/2024	Unknown	XXX	585,520	666,000	7,999
89417E-AJ-8	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	1,192,818	1,100,000	19,397
89417E-AK-5	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	895,560	908,000	12,364
89417E-AL-3	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	416,626	503,000	1,781
89417E-AM-1	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	576,243	666,000	1,406
89417E-AN-9	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	691,022	800,000	9,180
89417E-AP-4	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	578,004	666,000	7,964
89417E-AQ-2	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	325,085	500,000	1,842
89417E-AS-8	TRAVELERS COMPANIES INC		12/19/2024	Unknown	XXX	3,581,730	3,398,000	12,346
89623V-AN-1	CAVU 221R BR - CDO	C	12/19/2024	Unknown	XXX	6,300,000	6,300,000	
89837L-AB-1	TRUSTEES OF PRINCETON UNIVERSITY		12/19/2024	Unknown	XXX	1,733,744	1,530,000	26,163
89837L-AF-2	TRUSTEES OF PRINCETON UNIVERSITY		12/19/2024	Unknown	XXX	876,045	1,025,000	18,368
898813-AM-2	TUCSON ELECTRIC POWER CO		12/19/2024	Unknown	XXX	1,603,671	1,733,000	22,625

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
902494-BD-4	TYSON FOODS INC	C	12/19/2024	Unknown	XXX	1,179,513	1,351,000	2,903
902494-BH-5	TYSON FOODS INC		12/19/2024	Morgan Stanley & Co. LLC	XXX	9,711,625	10,260,000	117,734
902613-BN-7	UBS GROUP AG		10/30/2024	BNP PARIBAS SEC CORP/BOND	XXX	801,000	800,000	2,588
906548-CJ-9	UNION ELECTRIC CO		12/19/2024	Unknown	XXX	3,590,709	4,175,000	42,515
913017-CJ-6	RTX CORP		12/19/2024	Unknown	XXX	2,289,834	2,802,000	14,010
913017-CP-2	RTX CORP		12/19/2024	Unknown	XXX	1,905,086	2,238,000	11,330
91324P-CX-8	UNITEDHEALTH GROUP INC		12/19/2024	Unknown	XXX	1,115,469	1,260,000	22,638
91324P-DU-3	UNITEDHEALTH GROUP INC		12/19/2024	Unknown	XXX	1,272,945	1,583,000	20,174
91324P-EA-6	UNITEDHEALTH GROUP INC		01/08/2024	BARCLAYS CAPITAL INC	XXX	1,380,080	2,000,000	9,549
91324P-ES-7	UNITEDHEALTH GROUP INC		12/19/2024	Unknown	XXX	2,996,048	2,708,000	54,799
91324P-ET-5	UNITEDHEALTH GROUP INC		12/19/2024	Morgan Stanley & Co. LLC	XXX	1,830,800	1,621,000	33,780
91324P-FL-1	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	698,607	700,000	
91324P-FM-9	UNITEDHEALTH GROUP INC		12/19/2024	Unknown	XXX	4,158,948	3,894,000	89,562
91529Y-AJ-5	UNUM GROUP		12/19/2024	Unknown	XXX	680,731	666,000	13,191
91529Y-AT-3	UNUM GROUP		12/19/2024	Unknown	XXX	9,903,688	9,515,000	6,343
91823A-BE-0	VBTEL 2024-1 D - ABS		05/08/2024	BARCLAYS CAPITAL INC	XXX	100,000	100,000	
91913Y-AT-7	VALERO ENERGY CORP		12/19/2024	Unknown	XXX	6,293,382	6,731,000	86,119
92212K-AB-2	VDC 2020-1 A2 - ABS		02/21/2024	Mizuho Securities USA, Inc.	XXX	233,096	250,000	91
92343V-BE-3	VERIZON COMMUNICATIONS INC		12/19/2024	Unknown	XXX	1,062,918	1,100,000	6,967
92343V-FV-1	VERIZON COMMUNICATIONS INC		12/19/2024	Unknown	XXX	6,487,208	10,192,000	24,631
92343V-GB-4	VERIZON COMMUNICATIONS INC		12/19/2024	Unknown	XXX	1,135,405	1,465,000	12,568
92345Y-AG-1	VERISK ANALYTICS INC		12/19/2024	Unknown	XXX	7,372,531	9,667,000	33,096
92539D-AC-2	VERUS 232 A3 - CMO/RMBS		03/13/2024	NOMURA SECURITIES INTL INC	XXX	82,275	81,866	218
92539Y-AB-8	VERUS 2023-7 A2 - CMO/RMBS		04/29/2024	HILLTOP SECURITIES INC	XXX	93,461	90,617	
92540H-AC-0	VERUS 245 A3 - RMBS		06/25/2024	Various	XXX	1,454,003	1,450,000	6,140
92556V-AF-3	VIATRIS INC		12/19/2024	Unknown	XXX	1,020,920	1,423,000	27,986
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO		12/19/2024	Unknown	XXX	2,714,693	2,415,000	8,094
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO		12/19/2024	Unknown	XXX	2,088,806	2,488,000	9,399
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO		12/19/2024	Unknown	XXX	920,317	1,000,000	2,300
92839H-AA-4	VSTA 24CES1 A1 - RMBS		11/19/2024	Various	XXX	837,359	836,395	6,285
92841Y-AA-3	VSTA 24CES2 A1 - RMBS	C	11/19/2024	BANK OF AMERICA SECURITIES	XXX	144,431	146,121	405
929089-AC-4	VOYA FINANCIAL INC		03/15/2024	GOLDMAN, SACHS & CO.	XXX	851,120	1,000,000	12,533
929160-AV-1	VULCAN MATERIALS CO		12/19/2024	Unknown	XXX	9,122,680	10,156,000	5,078
92917W-BS-6	VOYA 184RRR CR - CDO		08/14/2024	Unknown	XXX	4,500,000	4,500,000	
94949F-AN-3	WELF 222R BR - CDO		12/19/2024	Unknown	XXX	8,600,000	8,600,000	96,011
94974B-GT-1	WELLS FARGO & CO		12/19/2024	Unknown	XXX	581,826	666,000	407
95000U-2M-4	WELLS FARGO & CO		12/19/2024	Unknown	XXX	9,849,805	10,041,000	104,866
95000U-2Z-5	WELLS FARGO & CO		12/19/2024	Unknown	XXX	1,784,298	1,926,000	13,321
95003Y-AC-6	WFCM 24GRP B - CMBS		12/19/2024	Unknown	XXX	2,493,750	2,500,000	8,886
95003Y-AE-2	WFCM 24GRP C - CMBS		12/19/2024	Unknown	XXX	4,089,750	4,100,000	15,906
95058X-AL-2	WEN 211 A2I - RMBS		04/18/2024	WELLS FARGO SECURITIES LLC	XXX	79,582	97,250	277
958587-BE-6	NSTAR ELECTRIC CO		12/19/2024	Unknown	XXX	1,772,010	1,666,000	25,666
962166-CB-8	WEYERHAEUSER CO		12/19/2024	Unknown	XXX	6,293,050	7,754,000	86,156
96524V-40-3	WHITEHORSE FINANCE INC		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	81,201	80,575	
969457-CA-6	WILLIAMS COMPANIES INC		12/19/2024	Unknown	XXX	9,675,093	9,973,000	182,063
96950F-AF-1	WILLIAMS COMPANIES INC		12/19/2024	Unknown	XXX	1,581,476	1,450,000	16,240
970648-AN-1	WILLIS NORTH AMERICA INC		02/27/2024	J.P. Morgan Securities LLC	XXX	2,487,800	2,500,000	
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER		12/19/2024	Unknown	XXX	2,053,365	2,220,000	32,055

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
974153-AE-8	WSTOP 241 A2 - ABS		11/19/2024	Morgan Stanley & Co. LLC	XXX	750,000	750,000	
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC		12/19/2024	Unknown	XXX	6,202,431	6,958,000	106,651
98978V-AM-5	ZOETIS INC		12/19/2024	Unknown	XXX	4,235,095	5,041,000	53,652
98978V-AP-8	ZOETIS INC		12/19/2024	Unknown	XXX	1,423,096	1,573,000	23,138
BGH9C6-KK-4	LENDLEASE AAFHHC PRA UN DEBT SCHED		09/25/2024	DIRECT LOAN FUND	XXX	15,707,000	15,707,000	
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING FUND		12/10/2024	U.S. BANCORP INVESTMENTS, INC.	XXX	3,000,000	3,000,000	
BGH9JH-A5-7	GP-OPP FD RNF B - ABS		12/31/2024	CORPORATE ACTION	XXX	17,642,000	17,642,000	
BGH9JH-AJ-7	GP-OPP FD RNF A - ABS		12/31/2024	Corporate Action	XXX	59,990,000	59,990,000	
BGH9JH-BT-4	GP-OPP FD RNF C - ABS		12/31/2024	CORPORATE ACTION	XXX	17,642,000	17,642,000	
BGH9JH-CM-8	GP-OPP FD RNF D - ABS		12/31/2024	CORPORATE ACTION	XXX	12,350,000	12,350,000	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS		08/19/2024	DIRECT LOAN FUND	XXX	3,591,373	3,591,373	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS		11/18/2024	DIRECT LOAN FUND	XXX	2,294,902	2,294,902	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS		08/19/2024	DIRECT LOAN FUND	XXX	3,333,072	3,333,072	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS		11/18/2024	DIRECT LOAN FUND	XXX	2,443,922	2,443,922	
G7S40C-AJ-2	ROTHESAY LIFE PLC	D	06/04/2024	BARCLAYS CAPITAL LE	XXX	600,000	600,000	
N4578E-LV-8	ING GROEP NV	D	02/05/2024	Goldman Sachs	XXX	400,000	400,000	
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	06/01/2024	Direct	XXX	—	—	
W94240-RW-5	SWEDBANK AB	D	02/09/2024	Barclays	XXX	997,000	1,000,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						2,158,572,605	2,389,914,714	19,276,293
Bonds: Hybrid Securities								
00130H-CK-9	AES CORP		05/16/2024	Various	XXX	457,081	457,000	
00130H-CL-7	AES CORP		12/05/2024	Various	XXX	466,786	467,000	14
00138G-AC-3	COREBRIDGE LIFE HOLDINGS INC		04/02/2024	GOLDMAN, SACHS & CO.	XXX	576,450	500,000	2,144
008252-85-0	AFFILIATED MANAGERS GROUP INC		04/22/2024	J.P. MORGAN SECURITIES LLC	XXX	20,276	22,900	
018820-AD-2	ALLIANZ SE	C	09/03/2024	Deutsche Bank	XXX	200,160	200,000	31
021361-AD-2	ALTAGAS LTD		09/16/2024	BOFA SECURITIES, INC	XXX	449,964	450,000	
025537-AZ-4	AMERICAN ELECTRIC POWER COMPANY INC		06/17/2024	J.P. MORGAN SECURITIES LLC	XXX	810,000	810,000	
025537-BA-8	AMERICAN ELECTRIC POWER COMPANY INC		06/17/2024	Various	XXX	870,031	870,000	
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	05/29/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	202,203	250,000	89
05565A-5R-0	BNP PARIBAS SA	C	01/30/2024	BNP PARIBAS SECURITIES BOND	XXX	1,039,800	1,000,000	39,431
05565Q-DW-5	BP CAPITAL MARKETS PLC	C	02/26/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	1,030,000	1,030,000	
05964H-BH-7	BANCO SANTANDER SA	C	07/29/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,200,000	1,200,000	
11276B-AA-7	BROOKFIELD INFRASTRUCTURE FINANCE ULC		11/21/2024	BOFA SECURITIES, INC	XXX	230,000	230,000	
126650-EG-1	CVS HEALTH CORP		12/03/2024	Various	XXX	381,015	380,000	
126650-EH-9	CVS HEALTH CORP		12/04/2024	Various	XXX	1,128,994	1,124,000	
15189T-BH-9	CENTERPOINT ENERGY INC		08/12/2024	MORGAN STANLEY & CO. LLC	XXX	290,000	290,000	
15189T-BP-1	CENTERPOINT ENERGY INC		10/31/2024	Various	XXX	578,743	580,000	67
17305H-AA-6	CITIGROUP CAPITAL III		05/17/2024	Sumridge Partners	XXX	439,875	425,000	15,303
19075Q-AG-7	COBANK ACB		11/21/2024	MORGAN STANLEY & CO. LLC	XXX	500,000	500,000	
25746U-DU-0	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES USA INC.	XXX	470,000	470,000	
26441C-CG-8	DUKE ENERGY CORP		08/20/2024	Various	XXX	584,679	583,000	
29250N-CF-0	ENBRIDGE INC		06/24/2024	Various	XXX	650,363	650,000	
29250N-CG-8	ENBRIDGE INC		06/24/2024	MIZUHO SECURITIES USA INC.	XXX	340,000	340,000	
29273V-AX-8	ENERGY TRANSFER LP		01/10/2024	RBC CAPITAL MARKETS, LLC	XXX	510,000	510,000	
29364G-AQ-6	ENTERGY CORP		05/20/2024	BOFA SECURITIES, INC	XXX	505,000	505,000	
30034W-AE-6	EVERGY INC		12/02/2024	Various	XXX	470,352	470,000	
48128B-AQ-4	JPMORGAN CHASE & CO		03/21/2024	Various	XXX	2,702,218	2,680,000	1,986
585270-AD-3	MEIJI YASUDA LIFE INSURANCE CO	C	09/09/2024	Cantor Fitzgerald	XXX	200,900	200,000	

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
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC.		03/07/2024	Various	XXX	1,379,659	1,380,000	128
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC.		06/07/2024	Various	XXX	1,419,292	1,415,000	113
65473P-AR-6	NISOURCE INC.		05/13/2024	WELLS FARGO SECURITIES, LLC	XXX	830,000	830,000	
816851-BS-7	SEMPRA		05/28/2024	Various	XXX	1,636,939	1,640,000	5,185
816851-BT-5	SEMPRA		09/16/2024	Various	XXX	580,095	580,000	217
83370R-AE-8	SOCIETE GENERALE SA	C	11/14/2024	SG AMERICAS SECURITIES, LLC	XXX	400,000	400,000	
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	Various	XXX	502,725	500,000	
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	Various	XXX	603,274	600,000	
853254-DA-5	STANDARD CHARTERED PLC	C	02/28/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,000,000	1,000,000	
872652-10-2	TPG OPERATING GROUP II LP		02/28/2024	MSNYUS33 MORGAN STANLEY NY	XXX	810,000	810,000	
902613-BE-7	UBS GROUP AG	C	03/01/2024	RBC CAPITAL MARKETS, LLC	XXX	1,762,950	1,600,000	42,036
902613-BF-4	UBS GROUP AG	C	02/07/2024	Various	XXX	638,100	600,000	13,258
95002Y-AC-7	WELLS FARGO & CO		07/17/2024	Various	XXX	1,640,361	1,637,000	
D1706C-KE-3	COMMERZBANK AG	D	10/01/2024	CITIBANK GLOBAL MARKETS LIMITED, INC	XXX	600,000	600,000	
N4578E-MC-9	ING GROEP NV	D	09/09/2024	Various	XXX	1,407,150	1,400,000	
1309999999 – Bonds: Hybrid Securities						32,515,432	32,185,900	120,002
Bonds: Unaffiliated Bank Loans								
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		11/21/2024	NOMURA SECURITIES INTL., FIXED I	XXX	18,951	18,951	
75575@-AA-3	Ready Term Holdings, LLC Senior Secured		08/08/2024	Ready Term Holdings, LLC	XXX	4,634,304	4,779,253	
BGH736-PL-1	FRANCHISE 1L TL		11/04/2024	PIK BUY	XXX	10,153	10,153	
1909999999 – Bonds: Unaffiliated Bank Loans						4,663,408	4,808,358	
2509999997 – Subtotals - Bonds - Part 3						2,939,045,045	4,363,428,392	21,058,732
2509999998 – Summary Item from Part 5 for Bonds						11,618,342	11,692,300	27,126
2509999999 – Subtotals - Bonds						2,950,663,387	4,375,120,692	21,085,858
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-PK-1	CITIGROUP INC		05/21/2024	CITIGROUP GLOBAL MARKETS INC.	245,000.000	245,000		
172967-PM-7	CITIGROUP INC		07/23/2024	Various	970,000.000	970,992		
30767E-AE-9	FARM CREDIT BANK OF TEXAS		05/23/2024	Various	408,000.000	408,807		
38141G-A7-9	GOLDMAN SACHS GROUP INC		04/16/2024	Various	1,450,000.000	1,450,525		
38741L-30-5	GRANITE POINT MORTGAGE TRUST INC		07/11/2024	Ladenburg Thalmann & Co. Inc.	6,042.000	96,564		
534187-BR-9	LINCOLN NATIONAL CORP		02/27/2024	MIZUHO SECURITIES USA INC.	170,000.000	192,013		
55025L-20-7	LUMENT FINANCE TRUST INC		10/04/2024	Ladenburg Thalmann & Co. Inc.	6,017.000	122,683		
55261F-86-4	M&T BANK CORP		05/06/2024	MORGAN STANLEY & CO. LLC	38,800.000	970,000		
55261F-AL-8	M&T BANK CORP		12/10/2024	Sumridge Partners	500,000.000	513,060		
61762V-83-8	MORGAN STANLEY		07/23/2024	Various	73,932.000	1,852,138		
61763E-20-7	MORGAN STANLEY		02/27/2024	JPMSUS3X JP MORGAN SEC NY	2,450.000	62,293		
80620A-20-8	SCE TRUST VIII		05/07/2024	WELLS FARGO SECURITIES, LLC	33,600.000	840,000		
857477-CH-4	STATE STREET CORP		01/24/2024	Various	1,940,000.000	1,941,071		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						9,665,144	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
008252-82-7	AFFILIATED MANAGERS GROUP INC		03/18/2024	Various	27,600.000	689,967		
67111Q-50-3	OFS CREDIT COMPANY INC		12/31/2024	Various	10,328.000	255,675		
70476Q-20-9	PEARL DIVER CREDIT COMPANY INC		12/26/2024	Various	63,375.000	1,559,938		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,505,581	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						12,170,725	XXX	
4509999998 – Summary Item from Part 5 for Preferred Stocks						1,703,467	XXX	
4509999999 – Subtotals - Preferred Stocks						13,874,192	XXX	

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
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
81730H-10-9	SENTINELONE CL A ORD		12/20/2024	U.S. Bank	1,022.000	25,530	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,530	XXX	
Common Stocks: Parent, Subsidiaries and Affiliates Other								
000000-00-0	REDDING REASSURANCE COMPANY 3 LLC		12/31/2024			10,930,857	XXX	
000000-00-0	REDDING REASSURANCE COMPANY 4 LLC		12/31/2024			87,400,083	XXX	
5929999999 – Common Stocks: Parent, Subsidiaries and Affiliates Other						98,330,940	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						98,356,470	XXX	
5989999998 – Summary Item from Part 5 for Common Stocks						31,730	XXX	
5989999999 – Subtotals - Common Stocks						98,388,199	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						112,262,391	XXX	
6009999999 – Totals						3,062,925,778	XXX	21,085,858

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
Bonds: U.S. Governments																				
38373A-UC-8	GNR 2009-068 ZH - CMO/RMBS		12/01/2024	Paydown	XXX	197,989	197,989	200,456	197,975		14		14		197,989	-	-	5,981		08/16/2039
38373A-UY-0	GNR 2009-068 ZD - CMO/RMBS		12/01/2024	Paydown	XXX	74,138	74,138	76,087	74,181		(42)		(42)		74,138			2,414		08/16/2039
38373M-6D-7	GNR 2009-027 Z - CMBS		12/01/2024	Paydown	XXX	1,470	1,470	1,470	1,470						1,470	-	-	25		01/16/2051
38373M-HM-5	GNR 2003-83 Z - CMBS		12/01/2024	Paydown	XXX	6,194	6,194	7,077	6,578		(383)		(383)		6,194			176		09/16/2044
38373M-KL-3	GNR 2003-109 Z - CMBS		12/01/2024	Paydown	XXX	47,684	47,684	54,984	50,533		(2,849)		(2,849)		47,684	-	-	1,485		11/16/2043
38373M-WW-6	GNR 2007-013 Z - CMBS		12/01/2024	Paydown	XXX	513	513	490	502		10		10		513	-	-	14		09/16/2048
38373V-T8-3	GNR 2002-83 Z - CMBS		12/03/2024	Various	XXX	183,968	185,813	211,186	199,993		(5,426)		(5,426)		194,567	(10,600)	(10,600)	8,022		10/16/2042
38374F-P6-5	GNR 0418B Z - CMO/RMBS		12/01/2024	Paydown	XXX	72,550	72,550	83,228	79,270		(6,720)		(6,720)		72,550	-	-	1,717		03/16/2034
38374F-PZ-1	GNR 2004-011 ZH - CMO/RMBS		12/01/2024	Paydown	XXX	49,652	49,652	54,205	52,356		(2,704)		(2,704)		49,652	-	-	1,036		02/16/2034
38374L-Q5-3	GNR 2005-067 Z - CMBS		12/01/2024	Paydown	XXX	585	585	562	572		13		13		585	-	-	15		08/16/2045
38374T-Q9-8	GNR 2009-035 ZN - CMO/RMBS		12/01/2024	Paydown	XXX	53,009	53,009	54,728	53,256		(247)		(247)		53,009	-	-	1,028		05/16/2039
38374U-E8-0	GNR 2009-043 HZ - CMO/RMBS		12/01/2024	Paydown	XXX	41,523	41,523	42,108	41,608		(85)		(85)		41,523	-	-	1,215		06/20/2039
38374V-VT-3	GNR 2009-053 ZB - CMO/RMBS		12/01/2024	Paydown	XXX	36,518	36,518	37,581	36,724		(206)		(206)		36,518	-	-	1,220		07/16/2039
38376C-RQ-4	GNR 2009-077 ZB - CMO/RMBS		12/01/2024	Paydown	XXX	58,049	58,049	58,827	58,078		(29)		(29)		58,049	-	-	1,734		09/16/2039
38376G-UP-3	GNR 2010-100 Z - CMBS		12/01/2024	Paydown	XXX	4,443	4,443	3,917	4,119		324		324		4,443			71		10/16/2052
38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS		10/01/2024	Paydown	XXX	(16,773)											(16,773)	(16,773)	(17,971)	05/20/2047
38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS		12/01/2024	Paydown	XXX	18,313	18,313	17,295	17,447		866		866		18,313			269		11/20/2047
38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS		12/01/2024	Paydown	XXX	18,413	18,413	18,373	18,377		36		36		18,413	-	-	333		11/20/2047
38381A-XG-6	GNR 2018-154 Z - CMO/RMBS		12/01/2024	Paydown	XXX	43,611	43,611	42,887	43,214		398		398		43,611	-	-	1,132		11/20/2048
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2024	Paydown	XXX	31,733	31,733	33,541	32,300		(567)		(567)		31,733	-	-	1,175		03/01/2025
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2024	Paydown	XXX	52,458	52,458	52,458	52,458						52,458	-	-	2,400		11/01/2028
83162C-SE-4	SBAP 2008-20L A - ABS		12/01/2024	Paydown	XXX													6		12/01/2028
911759-KZ-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL		08/01/2024	Call @ 100.00	XXX	22,000	22,000	22,000	22,000						22,000			986		08/01/2030
911759-LV-8	US DEPARTMENT OF HOUSING AND URBAN DEVEL		02/01/2024	Call @ 100.00	XXX	10,000	10,000	10,000	10,000						10,000			173		08/01/2031
911759-MK-1	HOUSING URBAN DEVELOPMNT		08/01/2024	Call @ 100.00	XXX	30,000	30,000	30,000	30,000						30,000			975		08/01/2028
911759-MR-6	US DEPARTMENT OF HOUSING AND URBAN DEVEL		08/01/2024	Call @ 100.00	XXX	80,000	80,000	80,000	80,000						80,000			2,960		08/01/2034
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS		04/01/2024	Paydown	XXX	48	48	56	49		-		-		48			1		07/15/2025
912828-2U-3	UNITED STATES TREASURY		08/31/2024	Maturity @ 100.00	XXX	3,250,000	3,250,000	3,298,888	3,256,803		(6,803)		(6,803)		3,250,000			60,938		08/31/2024
912828-B6-6	UNITED STATES TREASURY		02/15/2024	Maturity @ 100.00	XXX	480,000	480,000	493,896	480,264		(264)		(264)		480,000			6,600		02/15/2024
91282C-DN-8	UNITED STATES TREASURY		12/15/2024	Maturity @ 100.00	XXX	1,500,000	1,500,000	1,500,767	1,500,250		(250)		(250)		1,500,000			15,000		12/15/2024
0109999999 - Bonds: U.S. Governments						6,348,088	6,366,707	6,487,067	6,400,377		(24,917)		(24,917)		6,375,461		(27,373)	(27,373)	101,128	XXX
Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063A-5G-5	CALIFORNIA STATE		12/02/2024	J.P. MORGAN SECURITIES LLC	XXX	122,480	100,000	150,021	136,889		(1,623)		(1,623)		135,266		(12,786)	(12,786)	8,850	04/01/2039
452152-FP-1	ILLINOIS ST		06/06/2024	Paydown	XXX	426,471	426,474	435,679	433,107		(6,633)		(6,633)		426,474		(3)	(3)	10,875	06/01/2033
0509999999 - Bonds: U.S. States, Territories and Possessions (Direct and Guaranteed)						548,951	526,474	585,700	569,996		(8,256)		(8,256)		561,740		(12,789)	(12,789)	19,725	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2024	Paydown	XXX	20,294	20,294	20,801	20,771		(477)		(477)		20,294	-	-	931		01/15/2051
406792-2U-4	HAMDEN CONN		12/03/2024	MARKET TAXES CORP	XXX	485,915	500,000	490,375	491,902		206		206		492,108	(6,193)	(6,193)	33,872		08/15/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
44563@-AD-7	HUNT FEE III 2021-2		04/01/2024	Paydown	XXX														(34)	12/21/2048
44563@-AE-5	HUNT MH BORROWER LLC FEE II		12/01/2024	Paydown	XXX	304,440	304,440	304,440	304,440						304,440		—	—	14,259	12/01/2055
44563@-AF-2	HUNT FEE III 2021-1		12/01/2024	Paydown	XXX	29,191	29,191	29,870	29,874		(683)		(683)		29,191				1,367	12/01/2055
44563@-AG-0	HUNT FEE III 2021-2		12/02/2024	Paydown	XXX	43,743	43,743	43,651	43,657		85		85		43,743		—	—	2,076	12/01/2055
44563@-AH-8	HUNT FEE IV 2023		12/01/2024	Paydown	XXX	281,022	281,022	281,022	281,022						281,022				13,162	12/01/2055
50207#-AA-0	LMH FEE		12/21/2024	Paydown	XXX	65,368	65,368	65,670	65,483		(115)		(115)		65,368		—	—	4,779	06/21/2048
50208@-AA-1	LMH FEE II		12/21/2024	Paydown	XXX	757,511	757,511	757,511	757,511						757,511		—	—	24,801	06/21/2048
50208@-AB-9	LMH FEE II-2		12/21/2024	Paydown	XXX	93,486	93,486	93,486	93,486						93,486		—	—	3,098	06/21/2048
56781R-JA-6	MARIN CALIF CMNTY COLLEGE DIST		07/25/2024	JEFFERIES LLC	XXX	1,289,413	1,250,000	1,295,838	1,269,208		(3,382)		(3,382)		1,265,825		23,587	23,587	49,306	08/01/2039
58661P-DX-7	MENDOCINO-LAKE CMNTY COLLEGE DIST CALIF		12/02/2024	UBS AG	XXX	125,745	500,000	132,850	144,552		6,359		6,359		150,911		(25,166)	(25,166)		08/01/2050
686053-CP-2	OREGON SCH BRDS ASSN		06/30/2024	Maturity @ 100.00	XXX	100,000	100,000	111,133	101,040		(1,040)		(1,040)		100,000				5,630	06/30/2024
686053-DR-7	OREGON SCH BRDS ASSN		07/25/2024	Various	XXX	388,933	386,173	430,212	408,574		(2,540)		(2,540)		406,034		(17,101)	(17,101)	22,604	06/30/2028
717883-LV-2	PHILADELPHIA PA SCH DIST		12/04/2024	MARKET TAXES CORP	XXX	209,012	200,000	211,339	205,442		(651)		(651)		204,791		4,221	4,221	15,121	09/01/2030
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/03/2024	Call @ 100.00	XXX	85,000	85,000	89,841	87,101		(243)		(243)		86,858		(1,858)	(1,858)	2,044	06/01/2027
779631-EP-1	ROWLAND CALIF UNI SCH DIST		11/14/2024	JEFFERIES LLC	XXX	3,442,230	6,270,000	965,161	2,341,464		132,674		132,674		2,474,138		968,092	968,092		08/01/2039
882722-KF-7	TEXAS ST		12/02/2024	SAMUEL A RAMIREZ & CO INC	XXX	77,610	75,000	78,379	77,367		(96)		(96)		77,271		339	339	4,850	04/01/2039
969275-QS-8	WM S HART CALIF UN HIGH SCH DIST		11/14/2024	Cantor Fitzgerald	XXX	944,175	1,250,000	994,463	1,048,068		16,943		16,943		1,065,010		(120,835)	(120,835)		08/01/2033
983068-7N-1	WYLIE TEX INDPT SCH DIST		07/25/2024	WELLS FARGO SECURITIES LLC	XXX	104,654	175,000	83,391	102,287		2,284		2,284		104,571		83	83		08/15/2037
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						8,847,740	12,386,227	6,479,432	7,873,248		149,323		149,323		8,022,571		825,169	825,169	197,866	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
00164T-AD-0	AMCEST 2007 A A2 - ABS		07/15/2024	Paydown	XXX	9,302	9,302	9,987	9,918		(615)		(615)		9,302		—	—	280	01/15/2053
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		12/02/2024	MARKET TAXES CORP	XXX	263,363	250,000	295,245	288,101		(1,150)		(1,150)		286,951		(23,588)	(23,588)	19,672	02/15/2043
02765U-DV-3	AMERICAN MUN PWR OHIO INC REV		02/15/2024	Call @ 100.00	XXX	15,000	15,000	22,500	21,789		(17)		(17)		21,772		(6,772)	(6,772)	562	02/15/2050
088518-CL-7	BEXAR CNTY TEX REV		08/15/2024	Call @ 100.00	XXX	555,000	555,000	664,113	631,267		(4,477)		(4,477)		626,790		(71,790)	(71,790)	38,739	08/15/2032
130795-S4-0	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/03/2024	Call @ 100.00	XXX	50,000	50,000	59,745	57,609		(140)		(140)		57,469		(7,469)	(7,469)	1,600	06/01/2039
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/15/2024	Call @ 100.00	XXX	10,000	10,000	13,500	12,741		(40)		(40)		12,700		(2,700)	(2,700)	378	05/15/2040
13080S-L9-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		08/15/2024	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				357	08/15/2047
196479-6Y-0	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2024	Paydown	XXX	33,825	33,825	33,825	33,825						33,825		—	—	539	08/01/2037
196479-C3-1	COLORADO HOUSING AND FINANCE AUTHORITY		12/01/2024	Call @ 100.00	XXX	15,515	15,515	15,515	15,515						15,515				286	09/01/2047
19648W-AA-5	COLORADO HSG & FIN AUTH MULTIFAMILY TAX		12/27/2024	Call @ 100.00	XXX	14,422	14,422	14,422	14,422						14,422		—	—	266	07/01/2036
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		10/01/2024	Call @ 100.00	XXX														(65)	11/15/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV		12/02/2024	J.P. MORGAN SECURITIES LLC	XXX	264,915	250,000	256,533	255,145		(126)		(126)		255,019		9,896	9,896	15,081	12/01/2044
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV		10/02/2024	Call @ 100.00	XXX	104,511	100,000	121,855	114,214		(796)		(796)		113,419		(13,419)	(13,419)	9,186	12/01/2034
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/01/2024	Maturity @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				563	07/01/2024
31293L-WX-8	FH C23362 - RMBS		12/01/2024	Paydown	XXX	12,455	12,455	13,855	12,995		(540)		(540)		12,455		—	—	443	03/01/2029

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
3132DT-FB-1	FH SD5562 - RMBS		12/01/2024	Paydown	XXX	9,890	9,890	9,842			48		48		9,890		-	-	164	05/01/2054
3132E0-BY-7	FH SD3655 - RMBS		12/01/2024	Paydown	XXX	175,918	175,918	168,180	168,193		7,725		7,725		175,918		-	-	5,011	08/01/2053
3132Y6-DU-8	FH WE1015 - CMBS/RMBS		12/01/2024	Paydown	XXX	22,662	22,662	22,159	22,223		440		440		22,662		-	-	414	01/01/2039
3132Y7-GN-9	FH WE2005 - CMBS/RMBS		12/01/2024	Paydown	XXX	193,766	193,766	183,124	187,578		6,187		6,187		193,766		-	-	3,356	09/01/2033
31339W-NA-0	FHR 2439A LH - CMO/RMBS		12/01/2024	Paydown	XXX	25,841	25,841	29,294	28,877		(3,036)		(3,036)		25,841		-	-	838	04/15/2032
3133TH-K8-9	FHR 2103 PS - CMO/RMBS		12/01/2024	Paydown	XXX	22,673	22,673	25,340	23,985		(1,312)		(1,312)		22,673		-	-	773	12/15/2028
3133TH-TM-9	FHR 2116 ZA - CMO/RMBS		12/01/2024	Paydown	XXX	4,662	4,662	4,738	4,688		(26)		(26)		4,662		-	-	150	01/15/2029
3133TJ-DF-7	FHR 2122 ZE - CMO/RMBS		12/01/2024	Paydown	XXX	3,849	3,849	3,901	3,858		(9)		(9)		3,849		-	-	118	02/15/2029
3133TL-K5-6	FHR 2175 TH - CMO/RMBS		12/01/2024	Paydown	XXX	5,637	5,637	5,723	5,660		(23)		(23)		5,637		-	-	179	07/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP		12/12/2024	NOMURA SECURITIES/FIXED INCOME	XXX	954,652	1,260,000	427,097	862,577		44,022		44,022		906,599		48,053	48,053		03/15/2031
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP		12/12/2024	AMHERST PIERPONT SECURITIES	XXX	391,835	550,000	313,297	411,897		13,466		13,466		425,363		(33,528)	(33,528)		07/15/2032
313637-VQ-0	FN 109623 - CMBS/RMBS		12/01/2024	Paydown	XXX	6,590	6,590	6,825	6,767		(176)		(176)		6,590		-	-	159	09/01/2048
3136A1-C8-6	FNR 2011-101 NB - CMO/RMBS		12/01/2024	Paydown	XXX	19,049	19,049	19,049	19,049						19,049				443	10/25/2041
3136A5-ZX-7	FNR 2012-54 WH - CMO/RMBS		12/03/2024	Various	XXX	365,896	402,861	407,267	404,397		89		89		404,486		(38,591)	(38,591)	13,924	05/25/2042
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2024	Paydown	XXX	34,451	34,451	33,291	34,111		341		341		34,451		-	-	696	07/25/2043
3136AW-5S-2	FNR 2017-52 KZ - CMO/RMBS		12/01/2024	Paydown	XXX	30,091	31,290	30,738	31,010		280		280		31,290		(1,199)	(1,199)	1,054	07/25/2047
3136AW-HZ-3	FNR 2017-39 CY - CMO/RMBS		12/01/2024	Paydown	XXX	101,205	101,205	94,453	94,503		6,702		6,702		101,205		-	-	1,298	05/25/2047
3136AX-NB-7	FNR 2017-59 DZ - CMO/RMBS		12/01/2024	Paydown	XXX	20,130	20,130	19,798	19,969		161		161		20,130		-	-	552	08/25/2047
3136AX-TC-9	FNR 2017-62 ZC - CMO/RMBS		10/01/2024	Paydown	XXX	(34,297)											(34,297)	(34,297)	(48,588)	08/25/2047
3136AX-YF-6	FNR 2017-61 GZ - CMO/RMBS		12/01/2024	Paydown	XXX	137,714	143,783	140,621	140,073		3,710		3,710		143,783		(6,069)	(6,069)	3,323	08/25/2047
3136B0-VY-9	FNR 2018-8 DZ - CMO/RMBS		12/01/2024	Paydown	XXX	38,636	39,606	38,929	39,059		547		547		39,606		(970)	(970)	854	02/25/2048
3136B1-6A-7	FNR 2018-37 ZD - CMO/RMBS		12/01/2024	Paydown	XXX	51,990	58,305	57,903	57,840		465		465		58,305		(6,315)	(6,315)	1,747	06/25/2048
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS		12/01/2024	Paydown	XXX	31,617	32,417	31,964	32,007		409		409		32,417		(800)	(800)	698	03/25/2048
3136B1-T7-9	FNR 2018-38 VZ - CMO/RMBS		12/01/2024	Paydown	XXX	127,052	133,427	133,390	133,295		132		132		133,427		(6,375)	(6,375)	3,486	06/25/2048
3136B2-K5-0	FNR 2018-68 DZ - CMO/RMBS		12/01/2024	Paydown	XXX	23,800	24,836	24,139	24,233		604		604		24,836		(1,037)	(1,037)	611	09/25/2048
3136B2-UE-0	FNR 2018-55 LZ - CMO/RMBS		12/01/2024	Paydown	XXX	107,642	107,642	97,945	99,638		8,005		8,005		107,642				2,016	08/25/2048
3136B2-YL-0	FNR 2018-54 LZ - CMO/RMBS		12/01/2024	Paydown	XXX	78,666	87,984	83,276	83,683		4,301		4,301		87,984		(9,318)	(9,318)	3,118	08/25/2048
3136B3-CF-5	FNR 2018-75 KZ - CMO/RMBS		12/01/2024	Paydown	XXX	55,839	59,812	54,876	55,782		4,030		4,030		59,812		(3,973)	(3,973)	1,789	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ - CMO/RMBS		12/01/2024	Paydown	XXX	59,102	59,102	56,037	56,243		2,859		2,859		59,102		-	-	1,166	10/25/2048
3136B3-MM-9	FNR 2018-84 ZA - CMO/RMBS		12/01/2024	Paydown	XXX	186,684	202,332	181,563	188,248		14,085		14,085		202,332		(15,648)	(15,648)	4,799	11/25/2048
3136B3-MV-9	FNR 2018-84 ZD - CMO/RMBS		12/01/2024	Paydown	XXX	679,616	702,439	633,898	648,363		54,076		54,076		702,439		(22,822)	(22,822)	15,784	11/25/2048
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2024	Paydown	XXX	8,007	8,007	6,883	6,955		1,053		1,053		8,007					09/25/2035
31377U-6D-0	FN 387968 - CMBS/RMBS		12/01/2024	Paydown	XXX	14,565	14,565	14,865	14,760		(195)		(195)		14,565				329	08/01/2048
3137A0-3H-6	FHR 3680 ZA - CMO/RMBS		12/01/2024	Paydown	XXX	7,773	7,773	7,640	7,658		115		115		7,773		-	-	127	06/15/2040
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2024	Paydown	XXX	36,505	36,505	36,178	36,390		114		114		36,505		-	-	745	06/15/2042
3137B3-JF-6	FHR 4231 PY - CMO/RMBS		12/03/2024	BMO CAPITAL MARKET CORP	XXX	226,113	250,000	230,898	241,879		(1,631)		(1,631)		240,248		(14,135)	(14,135)	8,823	07/15/2043
3137BF-XU-0	FHMS K-042 X1 - CMBS		12/25/2024	Various	XXX			338,552	39,669		(39,669)		(39,669)						36,346	12/25/2024
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS		12/01/2024	Paydown	XXX	60,629	62,599	59,223	60,556		2,043		2,043		62,599		(1,970)	(1,970)	1,244	12/15/2047
3137FD-DG-4	FHR 4750 KZ - CMO/RMBS		12/01/2024	Paydown	XXX	15,016	15,016	15,004	15,002		14		14		15,016		-	-	292	01/15/2048
3137FJ-C2-3	FHR 4833 VZ - CMO/RMBS		12/01/2024	Paydown	XXX	333,418	341,322	331,699	331,586		9,736		9,736		341,322		(7,904)	(7,904)	8,303	09/15/2048
3137HA-MK-9	FRETE ML-17 A - CMBS		12/01/2024	Paydown	XXX	17,030	17,030	13,464	13,507		3,523		3,523		17,030		-	-	312	04/25/2043
3137HB-ZW-7	FHR 5389 ZU - CMO/RMBS		12/01/2024	Paydown	XXX	946,487	946,487	942,346			4,141		4,141		946,487				32,410	03/25/2054
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS		07/01/2024	Adjustment	XXX										(10,902)		10,902	10,902		07/25/2054
3138BJ-TR-6	FN 606360 - RMBS		12/01/2024	Paydown	XXX	342	342	381	360		(17)		(17)		342				13	10/01/2031
3138L6-PW-2	FN AM5836 - CMBS/RMBS		12/01/2024	Paydown	XXX	5,525	5,525	5,587	5,529		(5)		(5)		5,525				124	04/01/2032
3138LC-QA-6	FN AN0448 - CMBS/RMBS		12/01/2024	Paydown	XXX	4,172	4,172	4,258	4,201		(30)		(30)		4,172				90	01/01/2046
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2024	Paydown	XXX	1,826	1,826	1,823	1,823		3		3		1,826		-	-	32	02/01/2033
3138LM-K6-9	FN AN8416 - CMBS/RMBS		12/01/2024	Paydown	XXX	8,999	8,999	8,999	8,976		23		23		8,999		-	-	187	02/01/2048
3138LN-RL-7	FN AN9490 - CMBS/RMBS		12/01/2024	Paydown	XXX	4,251	4,251	4,296	4,277		(26)		(26)		4,251				96	09/01/2048
313921-6F-0	FNW 2001-W3 A - CMO/RMBS		12/01/2024	Paydown	XXX	6,612	6,612	6,736	5,799		813		813		6,612		-	-	169	09/25/2041

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
31392D-BS-0	FNR 2002-33 Z - CMO/RMBS		12/01/2024	Paydown	XXX	11,631	11,631	11,951	11,779		(148)		(148)		11,631				406	06/25/2032
31392T-W5-2	FHR 2478B EJ - CMO/RMBS		12/01/2024	Paydown	XXX	35,394	35,394	39,217	38,830		(3,436)		(3,436)		35,394		—	—	965	08/15/2032
31392U-XE-9	FHR 2500B MC - CMO/RMBS		12/01/2024	Paydown	XXX	10,852	10,852	12,025	12,074		(1,222)		(1,222)		10,852				421	09/15/2032
31392W-7B-0	FSPC T-051 1A - CMO/RMBS		12/03/2024	Various	XXX	159,465	157,969	160,339	159,399		(98)		(98)		159,301		164	164	10,334	09/25/2043
31393D-DR-9	FNR 0358C PG - CMO/RMBS		12/01/2024	Paydown	XXX	58,906	58,906	63,787	62,955		(4,049)		(4,049)		58,906		—	—	1,686	07/25/2033
31393R-CX-6	FHR 2617J ZU - CMO/RMBS		12/01/2024	Paydown	XXX	47,057	47,057	52,892	52,541		(5,485)		(5,485)		47,057		—	—	1,214	05/15/2033
31393U-A6-0	FNW 2003-W19 A7 - CMO/RMBS		12/01/2024	Paydown	XXX	87,505	87,505	97,726	94,156		(6,652)		(6,652)		87,505		—	—	2,451	11/25/2043
31393W-3S-6	FHR 2650A PB - CMO/RMBS		12/01/2024	Paydown	XXX	148,973	148,973	172,138	159,068		(10,095)		(10,095)		148,973				4,150	07/15/2033
31393X-7A-9	FNGT 2004-T2 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	10,526	10,526	10,605	10,576		(51)		(51)		10,526		—	—	381	11/25/2043
31393X-GH-4	FNW 2004-W2 1A - CMO/RMBS		12/01/2024	Paydown	XXX	5,145	5,145	5,184	5,159		(14)		(14)		5,145				176	02/25/2044
31394A-LV-6	FNW 2004-W10 A6 - CMO/RMBS		12/01/2024	Paydown	XXX	44,598	44,598	49,910	49,470		(4,871)		(4,871)		44,598		—	—	1,187	08/25/2034
31394C-2J-0	FNR 0523A ZC - CMO/RMBS		12/01/2024	Paydown	XXX	13,181	13,181	13,325	13,237		(56)		(56)		13,181				261	04/25/2035
31394C-A2-8	FNR 2005-14 MG - CMO/RMBS		12/01/2024	Paydown	XXX	47,486	47,486	51,837	50,710		(3,225)		(3,225)		47,486		—	—	1,279	03/25/2035
31394L-EG-3	FHR 2691 MG - CMO/RMBS		12/01/2024	Paydown	XXX	50,264	50,264	54,660	53,234		(2,970)		(2,970)		50,264				1,195	10/15/2033
31394L-J9-4	FHR 2691G ZH - CMO/RMBS		12/01/2024	Paydown	XXX	56,293	56,293	65,990	59,881		(3,588)		(3,588)		56,293				1,709	10/15/2033
31394N-ZK-7	FHR 2737B YE - CMO/RMBS		12/01/2024	Paydown	XXX	42,714	42,714	46,519	45,700		(2,986)		(2,986)		42,714		—	—	1,100	01/15/2034
31394P-DZ-3	FHR 2738 QG - CMO/RMBS		12/01/2024	Paydown	XXX	51,901	51,901	56,434	56,325		(4,423)		(4,423)		51,901				1,263	01/15/2034
31394R-HL-6	FHR 2750 ZN - CMO/RMBS		12/01/2024	Paydown	XXX	43,624	43,624	51,764	46,996		(3,372)		(3,372)		43,624				1,022	02/15/2034
31394R-LX-5	FHR 2752 GZ - CMO/RMBS		12/01/2024	Paydown	XXX	65,096	65,096	78,776	69,596		(4,499)		(4,499)		65,096				1,821	02/15/2034
31394V-YH-7	FNR 2006-4 ME - CMO/RMBS		12/01/2024	Paydown	XXX	44,278	44,278	52,939	48,199		(3,921)		(3,921)		44,278				1,675	02/25/2036
31395B-XZ-1	FNR 2006-25 B - CMO/RMBS		12/01/2024	Paydown	XXX	30,179	30,179	33,659	30,609		(431)		(431)		30,179		—	—	737	04/25/2026
31395C-QX-2	FHR 2825 PZ - CMO/RMBS		12/01/2024	Paydown	XXX	40,917	40,917	41,332	41,013		(95)		(95)		40,917		—	—	706	07/15/2034
31395C-XH-9	FHR 2827 PG - CMO/RMBS		12/01/2024	Paydown	XXX	41,648	41,648	49,203	44,680		(3,032)		(3,032)		41,648				1,370	07/15/2034
31395E-6F-9	FHR 2847 PG - CMO/RMBS		12/01/2024	Paydown	XXX	30,655	30,655	35,737	34,193		(3,538)		(3,538)		30,655				852	08/15/2034
31395H-WC-0	FHR 2893 PE - CMO/RMBS		12/01/2024	Paydown	XXX	38,581	38,581	42,236	41,621		(3,040)		(3,040)		38,581				1,028	11/15/2034
31395R-G9-3	FHR 2966A NE - CMO/RMBS		12/01/2024	Paydown	XXX	64,217	64,217	69,792	69,878		(5,661)		(5,661)		64,217				1,633	04/15/2035
31395U-KP-5	FHR 2978 JG - CMO/RMBS		12/01/2024	Paydown	XXX	18,864	18,864	18,598	18,709		155		155		18,864		—	—	490	05/15/2035
31396G-K4-2	FHR 3104 QE - CMO/RMBS		12/01/2024	Paydown	XXX	42,787	42,787	46,636	46,449		(3,663)		(3,663)		42,787				1,117	01/15/2036
31396H-MW-6	FHR 3110 HE - CMO/RMBS		12/01/2024	Paydown	XXX	21,708	21,708	25,188	23,767		(2,060)		(2,060)		21,708				667	02/15/2036
31396J-ND-3	FHR 3131 ME - CMO/RMBS		12/01/2024	Paydown	XXX	35,179	35,179	39,046	37,739		(2,560)		(2,560)		35,179				1,088	03/15/2036
31397B-CM-1	FHR 3212 PE - CMO/RMBS		12/01/2024	Paydown	XXX	50,540	50,540	55,765	57,628		(7,087)		(7,087)		50,540		—	—	1,545	09/15/2036
31397C-WG-0	FHR 3239 ZE - CMO/RMBS		12/01/2024	Paydown	XXX	11,268	11,268	11,357	11,325		(57)		(57)		11,268		—	—	219	11/15/2036
31397M-2E-6	FNR 2009-3 CD - CMO/RMBS		12/01/2024	Paydown	XXX	488,608	488,608	548,317	536,084		(47,476)		(47,476)		488,608				10,952	02/25/2049
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2024	Paydown	XXX	9,380	9,380	9,366	9,354		26		26		9,380		—	—	227	05/25/2039
31398F-5A-5	FNR 2009-99 HZ - CMO/RMBS		12/01/2024	Paydown	XXX	2,426	2,426	2,379	2,374		53		53		2,426		—	—	63	12/25/2039
31398F-VY-4	FNR 2009-95 PZ - CMO/RMBS		12/01/2024	Paydown	XXX	46,609	46,609	48,200	46,771		(162)		(162)		46,609				1,612	11/25/2039
31398F-YE-5	FNR 2009-93 VZ - CMO/RMBS		12/01/2024	Paydown	XXX	6,255	6,255	5,772	5,813		442		442		6,255		—	—	139	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ - CMO/RMBS		12/01/2024	Paydown	XXX	1,771	1,771	1,736	1,729		43		43		1,771		—	—	45	12/25/2039
31398G-MM-8	FNR 2009-115 HZ - CMO/RMBS		12/01/2024	Paydown	XXX	2,094	2,094	2,051	2,047		47		47		2,094		—	—	54	01/25/2040
31398G-TW-9	FNR 2009-109 LZ - CMO/RMBS		12/01/2024	Paydown	XXX	12,349	12,349	11,834	11,905		445		445		12,349				169	01/25/2040
31398G-U7-2	FNR 2010-4 GZ - CMO/RMBS		12/01/2024	Paydown	XXX	2,560	2,560	2,504	2,506		54		54		2,560				66	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ - CMO/RMBS		12/01/2024	Paydown	XXX	15,022	15,022	14,694	14,863		159		159		15,022		—	—	438	02/25/2040
31398L-YL-6	FHR 3623 CZ - CMO/RMBS		12/01/2024	Paydown	XXX	16,880	16,880	16,462	16,690		190		190		16,880				465	01/15/2040
31398M-YC-4	FNR 2010-19 Z - CMO/RMBS		12/01/2024	Paydown	XXX	13,297	13,297	13,091	13,171		126		126		13,297		—	—	355	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ - CMO/RMBS		12/01/2024	Paydown	XXX	17,117	17,117	16,897	16,996		121		121		17,117				460	03/25/2040
31402C-V5-8	FN 725236 - RMBS		12/01/2024	Paydown	XXX	226	226	243	241		(16)		(16)		226		—	—	5	03/01/2034
3140FX-EC-2	FN BF0130 - RMBS		12/01/2024	Paydown	XXX	9,670	9,670	9,619	9,611		59		59		9,670		—	—	177	08/01/2056

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
3140HR-6G-3	FN BL0870 - CMBS/RMBS		12/01/2024	Paydown	XXX	155,464	155,464	158,621	157,540		(2,076)		(2,076)		155,464				3,704	12/01/2048
3140HR-N2-5	FN BL0408 - CMBS/RMBS		12/01/2024	Paydown	XXX	18,005	18,005	18,106	18,106		(101)		(101)		18,005				414	11/01/2038
3140HR-PV-9	FN BL0435 - CMBS/RMBS		12/01/2024	Paydown	XXX	73,308	73,308	73,720	73,603		(295)		(295)		73,308		-	-	1,690	06/01/2044
3140HR-YH-0	FN BL0711 - CMBS/RMBS		12/01/2024	Paydown	XXX	17,957	17,957	18,410	18,246		(289)		(289)		17,957		-	-	431	11/01/2038
3140HS-2H-3	FN BL1675 - CMBS/RMBS		12/26/2024	Paydown	XXX	2,000,000	2,000,000	2,025,625	2,016,027		(16,027)		(16,027)		2,000,000				84,790	02/01/2049
3140HS-CK-5	FN BL0973 - CMBS/RMBS		12/01/2024	Paydown	XXX	18,419	18,419	18,580	18,488		(69)		(69)		18,419				437	12/01/2033
3140HS-U4-1	FN BL1502 - CMBS/RMBS		12/01/2024	Paydown	XXX	115,214	115,214	117,302	116,928		(1,715)		(1,715)		115,214				2,565	02/01/2049
3140HS-W5-6	FN BL1567 - CMBS/RMBS		12/01/2024	Paydown	XXX	3,248	3,248	3,266	3,250		(2)		(2)		3,248		-	-	74	02/01/2029
3140HT-YC-7	FN BL2506 - CMBS/RMBS		12/01/2024	Paydown	XXX	5,400	5,400	4,244	4,256		1,144		1,144		5,400		-	-	159	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS		12/01/2024	Paydown	XXX	8,856	8,856	6,960	6,980		1,877		1,877		8,856				260	05/01/2049
3140HU-B9-6	FN BL2763 - CMBS/RMBS		10/01/2024	Paydown	XXX	(722)											(722)	(722)	(662)	06/01/2049
3140HV-C9-3	FN BL3695 - CMBS/RMBS		12/01/2024	Paydown	XXX	9,376	9,376	9,476	9,443		(67)		(67)		9,376		-	-	180	08/01/2049
3140J0-7C-8	FN BL8090 - CMBS/RMBS		12/01/2024	Paydown	XXX	20,925	20,925	13,473	13,525		7,400		7,400		20,925				232	09/01/2050
3140J1-RZ-3	FN BL8603 - CMBS/RMBS		12/01/2024	Paydown	XXX	74,300	74,300	48,222	48,405		25,895		25,895		74,300				853	10/01/2050
3140J2-6Z-4	FN BL9887 - CMBS/RMBS		12/01/2024	Paydown	XXX	133,904	133,904	89,522	89,818		44,086		44,086		133,904				1,633	01/01/2051
3140LD-ZS-1	FN BS3452 - CMBS/RMBS		12/01/2024	Paydown	XXX	283,296	283,296	165,828	167,151		116,145		116,145		283,296				6,457	10/01/2051
3140LE-V5-3	FN BS4235 - CMBS/RMBS		12/01/2024	Paydown	XXX	4,204	4,203	4,322	4,304		(100)		(100)		4,203		-	-	60	12/01/2036
3140LM-AS-8	FN BS9916 - CMBS/RMBS		12/01/2024	Paydown	XXX	10,184	10,184	10,394	10,394		(210)		(210)		10,184		-	-	370	12/01/2048
3140Q9-DP-5	FN CA1909 - RMBS		12/01/2024	Paydown	XXX	919,019	919,019	942,927	971,925		(52,906)		(52,906)		919,019		-	-	26,009	06/01/2048
3140QP-SS-7	FN CB4128 - RMBS		12/01/2024	Paydown	XXX	92,474	92,474	89,541	89,602		2,872		2,872		92,474				2,496	07/01/2052
31410C-VS-8	FN 885425 - RMBS		12/01/2024	Paydown	XXX	16	16	18	18		(2)		(2)		16				-	06/01/2036
31411A-2E-4	FN 902673 - RMBS		12/01/2024	Paydown	XXX	1,856	1,856	1,842	1,821		35		35		1,856				48	12/01/2036
31411D-A3-3	FN 904626 - RMBS		12/01/2024	Paydown	XXX	7,332	7,332	7,381	8,161		(829)		(829)		7,332		-	-	186	12/01/2036
31411G-UY-6	FN 907899 - RMBS		12/01/2024	Paydown	XXX	646	646	663	654		(8)		(8)		646				23	01/01/2037
31418C-3J-1	FN MA3500 - RMBS		12/01/2024	Paydown	XXX	34,557	34,557	34,374	34,107		451		451		34,557				386	10/01/2048
31418C-TP-9	FN MA3257 - RMBS		12/01/2024	Paydown	XXX	2,402	2,402	2,448	2,515		(113)		(113)		2,402		-	-	46	01/01/2048
31418F-BM-8	FN MA5443 - RMBS		12/01/2024	Paydown	XXX	32,539	32,539	31,753			786		786		32,539				396	08/01/2054
31419H-QD-7	FN AE6751 - RMBS		12/01/2024	Paydown	XXX	3,958	3,958	4,261	4,426		(468)		(468)		3,958		-	-	92	10/01/2040
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2024	Paydown	XXX	259,509	259,509	281,019	280,040		(20,531)		(20,531)		259,509		-	-	6,879	11/26/2055
35563C-AD-0	FMMHR 2015-R1 1B - CMBS		12/25/2024	Paydown	XXX	340,019	340,019	382,570	383,761		(43,743)		(43,743)		340,019		-	-	9,013	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2024	Paydown	XXX	163,641	163,641	174,409	172,878		(9,237)		(9,237)		163,641		-	-	3,882	10/25/2052
35563C-AM-0	FMMHR 2015-R1 2B - CMBS		12/25/2024	Paydown	XXX	47,605	47,605	51,201	50,626		(3,022)		(3,022)		47,605		-	-	1,129	10/25/2052
35563C-AS-7	FMMHR 2015-R1 3A - CMBS		12/25/2024	Paydown	XXX	17,780	17,780	20,138	19,831		(2,051)		(2,051)		17,780		-	-	431	11/25/2052
35563C-AV-0	FMMHR 2015-R1 3B - CMBS		12/25/2024	Paydown	XXX	112,606	112,606	122,262	121,038		(8,432)		(8,432)		112,606		-	-	2,827	11/25/2052
35563C-AY-4	FMMHR 2015-R1 3C - CMBS		12/25/2024	Paydown	XXX	11,853	11,853	11,853	11,853						11,853				398	11/25/2052
35563P-7G-8	SCRT 2022-1 MBU - CMO/RMBS		01/02/2024	Paydown	XXX	2,074	2,074	1,320	1,326		748		748		2,074				6	11/25/2061
35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS		12/02/2024	Paydown	XXX	9,190	9,190	8,721	8,954		(4,995)		(4,995)		3,959		5,230	5,230	159	05/25/2057
35563P-DV-8	SCRT 2018-1 HB - CMO/RMBS		12/02/2024	Paydown	XXX	104,011	117,732	104,563	110,203		7,529		7,529		117,732		(13,720)	(13,720)	2,071	05/25/2057
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS		12/02/2024	Paydown	XXX	8,932	8,932	8,560	8,670		1,895		1,895		10,565		(1,633)	(1,633)	142	05/25/2057
35563P-EA-3	SCRT 2018-1 MB - CMO/RMBS		12/02/2024	Paydown	XXX	100,929	115,540	103,345	108,808		6,732		6,732		115,540		(14,611)	(14,611)	2,311	05/25/2057
35563P-GH-6	SCRT 2018-3 MB - CMO/RMBS		12/02/2024	Paydown	XXX	21,580	18,149	17,106	17,336		813		813		18,149		3,431	3,431	478	08/27/2057
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		12/02/2024	Paydown	XXX	76,152	71,136	63,778	65,891		5,245		5,245		71,136		5,016	5,016	1,293	03/25/2058
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/16/2024	Call @ 100.00	XXX	60,000	60,000	60,000	60,000						60,000				4,560	12/15/2039
45129Y-3V-6	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2024	Call @ 100.00	XXX	25,000	25,000	24,921	24,921		2		2		24,923		77	77	1,194	07/01/2038
45129Y-3W-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2024	Call @ 100.00	XXX	20,000	20,000	19,743	19,744		4		4		19,748		252	252	983	07/01/2043
45129Y-4D-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		07/01/2024	Call @ 100.00	XXX	15,000	15,000	15,000	15,000						15,000				490	01/01/2054
45203L-CX-9	ILLINOIS HSG DEV AUTH MULTIFAMILY HSG RE		12/27/2024	Call @ 100.00	XXX	11,862	11,862	12,796	12,685		(31)		(31)		12,654		(793)	(793)	202	06/01/2036
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/02/2024	HILLTOP SECURITIES INC	XXX	212,556	200,000	209,384	204,355		(402)		(402)		203,953		8,603	8,603	17,590	01/01/2034

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
491552-UZ-6	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		08/08/2024	Call @ 100.00	XXX	9,095,310	9,000,000	10,096,920	9,674,833		(55,016)		(55,016)		9,619,817		(619,817)	(619,817)	663,219	07/01/2030
496444-AA-8	KINGSPORT TENN HSG & REDEV AUTH MULTIFAM		12/26/2024	Call @ 100.00	XXX	14,028	14,028	14,244	14,199		(6)		(6)		14,194		(166)	(166)	285	01/01/2037
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		10/30/2024	Call @ 105.36	XXX	1,738,391	1,650,000	1,956,884	1,902,678		(9,728)		(9,728)		1,892,950		(154,559)	(154,559)	86,479	06/01/2039
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		04/05/2024	Call @ 100.00	XXX	11,151,910	11,000,000	12,648,680	11,931,581		(39,905)		(39,905)		11,891,676		(891,676)	(891,676)	636,493	07/01/2029
57586N-3A-7	MASSACHUSETTS HOUSING FINANCE AGENCY		05/01/2024	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				43	12/01/2033
57586N-3F-6	MASSACHUSETTS HOUSING FINANCE AGENCY		12/26/2024	Various	XXX	46,263	46,263	46,263	46,263						46,263				986	01/01/2039
57586N-MV-0	MASSACHUSETTS HOUSING FINANCE AGENCY		12/02/2024	PIPER SANDLER & CO.	XXX	69,008	75,000	75,281	75,000						75,000		(5,992)	(5,992)	3,647	06/01/2043
575898-CS-8	MASSACHUSETTS ST PORT AUTH SPL FACS REV		07/01/2024	Call @ 100.00	XXX	540,000	540,000	620,266	592,767		(2,981)		(2,981)		589,786		(49,786)	(49,786)	33,491	07/01/2031
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV		12/02/2024	J.P. MORGAN SECURITIES LLC	XXX	412,815	500,000	500,000	500,000						500,000		(87,185)	(87,185)	20,455	10/01/2042
59524E-AB-8	MIDATL 2005 2 - ABS		08/01/2024	Paydown	XXX	5,710	5,710	7,120	6,984		(1,274)		(1,274)		5,710				219	08/01/2050
59524E-AC-6	MIDATL 2005 3 - ABS		08/01/2024	Paydown	XXX	44,120	44,120	42,940	42,442		1,678		1,678		44,120		-	-	1,679	08/01/2050
60416S-PZ-7	MINNESOTA HOUSING FINANCE AGENCY		08/01/2024	Call @ 100.00	XXX	20,000	20,000	20,000	20,000						20,000				636	07/01/2037
60637B-WJ-5	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Call @ 100.00	XXX	20,000	20,000	15,629	15,665		105		105		15,770		4,230	4,230	600	11/01/2044
60637B-WL-0	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		11/01/2024	Call @ 100.00	XXX	35,000	35,000	26,341	26,391		146		146		26,537		8,463	8,463	1,068	11/01/2049
646067-EH-7	NEW JERSEY ST EDL FACS AUTH REV		12/02/2024	J.P. MORGAN SECURITIES LLC	XXX	444,850	500,000	500,000	500,000						500,000		(55,150)	(55,150)	30,528	07/01/2042
647201-ZS-4	NEW MEXICO MTG FIN AUTH		09/03/2024	Various	XXX	15,000	23,684	23,684	23,816		-		-		23,816		(8,816)	(8,816)	483	09/01/2048
64972E-FD-6	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/18/2024	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				1,716	11/01/2039
64972E-FE-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		11/18/2024	Call @ 100.00	XXX	50,000	50,000	50,000	50,000						50,000				1,789	11/01/2044
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		07/15/2024	Call @ 100.00	XXX	375,000	375,000	511,729	485,691		(2,506)		(2,506)		483,185		(108,185)	(108,185)	25,605	07/15/2040
64989K-GQ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		06/11/2024	Unknown	XXX	266,944	210,000	278,250	268,424		(1,480)		(1,480)		266,944				7,096	11/15/2037
64989K-LQ-7	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		11/15/2024	Call @ 100.00	XXX	10,000	10,000	13,250	12,712		(139)		(139)		12,643		(2,643)	(2,643)	591	11/15/2037
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCOME TAX		12/02/2024	MARKET TAXES CORP	XXX	458,996	450,000	451,743	450,917		(37)		(37)		450,880		8,115	8,115	30,813	03/15/2039
650014-TJ-2	NEW YORK ST TWY AUTH SECOND GEN HWY & BR		12/17/2024	Call @ 100.00	XXX	3,174,989	3,100,000	3,538,805	3,309,100		(28,382)		(28,382)		3,280,718		(180,718)	(180,718)	295,863	04/01/2030
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		06/03/2024	Call @ 100.00	XXX	390,000	390,000	412,234	405,308		(631)		(631)		404,677		(14,677)	(14,677)	10,230	06/01/2032
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS		01/08/2024	Unknown	XXX	252,958	245,000	257,961	252,984		(26)		(26)		252,958				956	06/01/2044
67756Q-5Q-6	OHIO HOUSING FINANCE AGENCY		12/02/2024	Call @ 100.00	XXX	5,000	5,000	5,000	5,000						5,000				219	09/01/2053
682906-BM-3	ONTARIO CALIF MULTIFAMILY REV		12/27/2024	Call @ 100.00	XXX	7,850	7,850	7,850	7,850						7,850		-	-	192	04/01/2036
684906-HL-7	ORANGE CNTY FLA HSG FIN AUTH MULTIFAMILY		12/27/2024	Call @ 100.00	XXX	34,164	34,164	34,164	34,164						34,164				763	01/01/2035
73358W-AJ-3	PORT AUTH N Y & N J		12/02/2024	JEFFERIES LLC	XXX	267,578	250,000	250,000	250,000						250,000		17,578	17,578	15,184	12/01/2029
765418-FX-1	RICHMOND VA MET AUTH EXPWY REV		10/11/2024	Call @ 100.00	XXX	699,089	685,000	762,521	735,322		(4,034)		(4,034)		731,288		(46,288)	(46,288)	39,357	07/15/2031

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
79765P-DW-0	SAN FRANCISCO CALIF CITY & CNTY MULTIFAM		12/27/2024	Call @ 100.00	XXX	43,417	43,417	32,276	32,425		254		254		32,679		10,739	10,739	568	07/01/2039
798703-BB-9	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG		05/15/2024	PERSHING LLC	XXX	6,921,180	9,000,000	5,365,710	6,882,827		124,169		124,169		7,006,996		(85,816)	(85,816)		09/01/2029
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFAIRS MULTIF		12/26/2024	Call @ 100.00	XXX	3,070	3,070	3,312	3,260		(7)		(7)		3,254		(183)	(183)	60	08/01/2036
88283K-AK-4	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		11/04/2024	Call @ 57.48	XXX	574,824	1,000,000	489,620	528,524		40,826		40,826		569,350		5,474	5,474		08/15/2037
88283K-AM-0	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		11/04/2024	Call @ 60.17	XXX	1,203,324	2,000,000	1,029,060	1,110,468		81,452		81,452		1,191,920		11,404	11,404		08/15/2036
91412G-DZ-5	UNIVERSITY CALIF REVS		03/27/2024	Call @ 100.00	XXX	260,700	250,000	343,298	333,754		(615)		(615)		333,139		(83,139)	(83,139)	16,151	05/15/2045
915217-RY-1	UNIVERSITY VA UNIV REVS		12/02/2024	MARKET TAXES CORP	XXX	276,343	250,000	249,278	249,511		18		18		249,528		26,814	26,814	19,461	09/01/2039
93730P-AJ-5	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2024	Call @ 100.00	XXX	125,000	125,000	147,775	139,018		(943)		(943)		138,075		(13,075)	(13,075)	8,020	07/01/2030
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						53,928,396	57,449,700	55,755,658	55,034,410		154,963		154,963		56,162,483		(2,585,596)	(2,585,596)	2,403,147	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
000000-00-0	Flat Rock Opportunity Fund 6.90% Senior		08/01/2024	Redemption @ 100.00	XXX	10,416,666	10,416,666	10,235,676	10,379,758		30,021		30,021		10,409,780		6,886	6,886	444,028	09/18/2024
000000-00-0	Flat Rock Opportunity Fund Senior Secure		09/18/2024	Maturity @ 100.00	XXX	5,000,000	5,000,000	4,962,500	4,990,766		9,234		9,234		5,000,000				372,188	09/18/2024
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		10/29/2024	Call @ 100.00	XXX	12,028,053	12,028,053	11,997,839	12,002,302		8,967		8,967		12,011,269		16,784	16,784	923,185	04/01/2026
00037U-AD-2	AASET 183 A - ABS	C	12/15/2024	Paydown	XXX	6,378,716	6,378,716	6,378,716	6,378,716						6,378,716		–	–	171,291	12/15/2038
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2024	Paydown	XXX	32,559	32,559	23,153	23,153		9,406		9,406		32,559		–	–	617	10/16/2039
000823-AS-3	ABPCI II D - CDO	C	08/26/2024	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				21,549	04/20/2032
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2024	Paydown	XXX	15,525	15,525	18,768	18,294		(2,769)		(2,769)		15,525				743	07/15/2054
00166D-AA-9	ALM 2020 D - CDO	C	06/20/2024	Paydown	XXX	2,500,000	2,500,000	2,465,625	2,523,677		(23,677)		(23,677)		2,500,000				199,935	10/15/2029
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/20/2024	Paydown	XXX	65,749	65,749	66,405	66,309		(560)		(560)		65,749		–	–	1,640	08/20/2043
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2024	Paydown	XXX	52,397	52,397	51,435	52,269		128		128		52,397				1,041	01/17/2040
002819-AC-4	ABBOTT LABORATORIES		12/02/2024	MORGAN STANLEY & CO. LLC	XXX	446,776	400,000	408,460	405,865		(257)		(257)		405,608		41,168	41,168	24,805	11/30/2037
002824-AV-2	ABBOTT LABORATORIES		12/02/2024	MARKET TAXES CORP	XXX	444,056	400,000	423,484	416,812		(665)		(665)		416,147		27,909	27,909	28,133	04/01/2039
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	C	10/31/2024	Paydown	XXX	104,576	104,576	115,870	113,914		(9,338)		(9,338)		104,576				5,434	04/30/2043
00442E-AF-2	ACE 2006-NC3 A2B - RMBS		12/26/2024	Paydown	XXX	11,351	11,351	2,759	2,760		8,592		8,592		11,351		–	–	51	12/25/2036
00489Q-AA-0	ACRES COMMERCIAL REALTY CORP		07/02/2024	SEAPORTG	XXX	4,605,253	4,829,000	4,829,000	4,829,000						4,829,000		(223,748)	(223,748)	244,861	08/15/2026
00802#-AA-4	AEROSTAR HOLDINGS LLC		09/22/2024	Paydown	XXX	247,755	247,755	209,739	218,907		28,848		28,848		247,755		–	–	10,840	03/22/2035
00900K-AA-4	AIMCO 2018-B - CDO		03/05/2024	Paydown	XXX	4,850,000	4,850,000	4,846,169	5,117,271		(267,271)		(267,271)		4,850,000				227,527	01/15/2032
00900P-AN-5	AIMCO 18BR CR - CDO		03/05/2024	Paydown	XXX	3,875,000	3,875,000	3,875,000	3,875,000						3,875,000				117,284	01/15/2032
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/10/2024	Paydown	XXX	190,087	190,103	190,103	190,103						190,103		(16)	(16)	4,584	11/10/2039
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A		10/01/2024	Paydown	XXX	201,144	201,144	201,144	201,144						201,144		–	–	7,920	10/01/2030
00910G-A*-4	CTL - AMZN S BERNARDINO A-1		12/10/2024	Paydown	XXX	192,927	182,587	183,533	183,434		(847)		(847)		182,587		10,340	10,340	4,783	03/10/2041
009349-AX-9	ALS 2016-1 AR - ABS	D	12/26/2024	Paydown	XXX	2,988,099	2,978,659	2,943,279	2,947,418		31,241		31,241		2,978,659		9,439	9,439	225,830	05/15/2034
010392-EZ-7	ALABAMA POWER CO		12/02/2024	MARKET TAXES CORP	XXX	403,913	375,000	376,369	376,045		(43)		(43)		376,001		27,911	27,911	24,117	05/15/2038
021485-AA-5	AV-DAL 2020 A - ABS		06/24/2024	Various	XXX	3,240,375	3,240,375	3,240,375	3,240,375						3,240,375		–	–	226,643	12/15/2045
02149C-AD-3	CWALT 2006-41 CB 1A4 - CMO/RMBS		12/01/2024	Paydown	XXX	59,416	70,070	48,029	48,681		22,041	652	21,389		70,070		(10,654)	(10,654)	1,408	01/26/2037
023551-AM-6	HESS CORP		06/20/2024	J.P. Morgan Securities LLC	XXX	11,210,364	9,900,000	11,407,112	10,935,665		(41,012)		(41,012)		10,894,654		315,710	315,710	540,788	03/15/2033
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2024	Paydown	XXX	4,750	4,750	4,845	4,818		(68)		(68)		4,750				130	08/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2024	Paydown	XXX	4,748	4,748	4,784	4,774		(26)		(26)		4,748				127	07/15/2029
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		10/15/2024	Paydown	XXX	73,827	73,827	73,827	73,827						73,827				1,660	04/15/2030
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2024	Paydown	XXX	71,250	71,250	71,250	71,250						71,250				2,138	08/15/2030
02666B-AB-2	AH4R 2015-SFR2 B - CMBS		12/04/2024	WELLS FARGO SECURITIES LLC	XXX	496,895	500,000	499,966	499,465	(11)			(11)		499,454		(2,560)	(2,560)	19,924	10/18/2052
029163-AD-4	MUNICH RE AMERICA CORP		05/15/2024	MARKETAXESS CORPORATION	XXX	2,342,755	2,216,000	2,685,972	2,404,401	(22,592)			(22,592)		2,381,809		(39,054)	(39,054)	69,706	12/15/2026
033289-AJ-8	ANCHC 131R DR - CDO	C	04/16/2024	Paydown	XXX	5,250,000	5,250,000	5,162,365	5,375,102	(125,102)			(125,102)		5,250,000				334,989	10/14/2030
03328U-AS-1	ANCHC 7RR ER2 - CDO	C	06/06/2024	Paydown	XXX	8,825,000	8,825,000	8,764,870	9,185,979	(360,979)			(360,979)		8,825,000				685,524	01/28/2031
03328W-AW-8	ANCHC 9 C2R - CDO		07/24/2024	Paydown	XXX	4,130,000	4,130,000	4,130,000	4,130,000						4,130,000				254,153	07/15/2032
03328X-AL-0	ANCHC 9 E2R - CDO		07/24/2024	Paydown	XXX	1,500,000	1,500,000	1,441,350	1,478,278	21,722			21,722		1,500,000				146,005	07/15/2032
03466H-AC-7	AOMT 243 A3 - RMBS		12/01/2024	Various	XXX	8,881	8,881	8,608		273			273		8,881		-	-	290	11/26/2068
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	06/20/2024	BARCLAYS CAPITAL INC	XXX	6,054,540	6,000,000	5,966,040	5,976,632	1,487			1,487		5,978,119		76,421	76,421	243,750	04/01/2030
034932-AC-7	AOMT 2412 A3 - RMBS		12/01/2024	Paydown	XXX	806	806	806		-			-		806				4	10/25/2069
034943-AB-6	AOMT 244 A2 - RMBS		12/01/2024	Paydown	XXX	38,462	38,462	38,462		-			-		38,462		-	-	971	01/25/2069
03755D-AA-0	APEXC 192 E - CDO	C	12/27/2024	Paydown	XXX	1,264,000	1,264,000	1,202,380	1,270,460	(6,460)			(6,460)		1,264,000				188,077	10/25/2032
03761U-60-1	MIDCAP FINANCIAL INVESTMENT CORP		08/15/2024	Ladenburg Thalmann & Co. Inc.	XXX	1,233	1,200	1,212		-			-		1,212		21	21		12/15/2028
03761U-AH-9	MIDCAP FINANCIAL INVESTMENT CORP		11/26/2024	COLLIERS SECURITIES	XXX	1,955	2,000	1,760	1,832	56			56		1,888		67	67	123	07/16/2026
03768B-AA-9	APID XXX D - CDO		08/29/2024	Paydown	XXX	7,800,000	7,800,000	7,679,250	7,845,892	(45,892)			(45,892)		7,800,000				766,394	10/20/2031
03770F-AA-6	AASET 141R AR - ABS		08/15/2024	Paydown	XXX	230,625	230,692	230,692	230,692	-			-		230,692		(67)	(67)	3,425	01/15/2043
03770F-AC-2	AASET 141R BR - ABS		06/17/2024	Paydown	XXX	20,769	20,753	11,382	10,571	10,182			10,182		20,753		16	16	436	01/15/2043
038779-AB-0	ARBYS 2020-1 A2 - ABS		10/30/2024	Paydown	XXX	3,750	3,750	3,460		290			290		3,750				61	08/01/2050
038923-AJ-7	ARBOR REALTY TRUST INC		04/01/2024	Maturity @ 100.00	XXX	185,000	185,000	176,825	182,996	2,004			2,004		185,000		-	-	5,319	04/01/2024
038923-BA-5	ARBOR REALTY TRUST INC		11/27/2024	Various	XXX	1,515,906	1,492,000	1,418,150	1,435,830	22,077			22,077		1,457,908		57,998	57,998	125,303	08/01/2025
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		01/29/2024	Various	XXX	5,910,768	5,570,000	6,355,515	6,116,694	(4,091)			(4,091)		6,112,603		(201,836)	(201,836)	109,629	10/01/2032
04009G-AG-2	ARES LIH C - CDO	C	10/24/2024	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				251,396	04/24/2031
04010L-BC-6	ARES CAPITAL CORP		07/30/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	944,590	1,130,000	829,950	861,986	15,047			15,047		877,033		67,556	67,556	25,714	11/15/2031
04015V-AE-6	ARES XLV E - CDO	C	12/11/2024	Paydown	XXX	300,000	300,000	275,250	282,001	17,999			17,999		300,000				40,809	10/15/2030
04016B-AE-9	ARES XXXIX ER - CDO	C	06/21/2024	Paydown	XXX	9,550,000	9,550,000	9,360,120	9,823,245	(273,245)			(273,245)		9,550,000				806,151	04/18/2031
04016P-AN-8	ARES XLIII CR - CDO		12/12/2024	Paydown	XXX	4,650,000	4,650,000	4,650,000	4,650,000						4,650,000				420,880	07/17/2034
04248N-AA-1	ARMYHW 2005 1A - ABS		12/15/2024	Paydown	XXX	25,091	25,091	26,897	26,693	(1,602)			(1,602)		25,091				1,044	06/15/2050
04542B-MT-6	ABFC 2005-AQ1 A5 - RMBS		12/01/2024	Paydown	XXX	459,575	459,575	469,950	458,613	963			963		459,575		-	-	11,206	03/25/2035
04546K-AA-6	AASET 2018-2 A - ABS		12/16/2024	Paydown	XXX	3,705,933	3,705,933	3,066,660	3,066,660	639,274			639,274		3,705,933		-	-	76,118	11/18/2038
048303-CF-6	ATLANTIC CITY ELECTRIC CO		09/01/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,942,311	1,961,342	38,658			38,658		2,000,000				67,500	09/01/2024
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2024	Paydown	XXX	3,832	3,832	3,477		354			354		3,832				155	12/01/2050
048677-AC-2	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2024	Paydown	XXX	8,735	8,735	9,143	9,040	(305)			(305)		8,735		-	-	356	12/01/2050
048677-AD-0	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2024	Paydown	XXX	32,526	32,526	32,307	32,329	197			197		32,526				1,300	12/01/2050
048677-AE-8	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2024	Paydown	XXX	13,551	13,551	11,781	12,096	1,454			1,454		13,551				572	12/01/2051
04965F-AJ-0	ATRM XV C - CDO	C	07/11/2024	Paydown	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				454,970	01/23/2031
05178T-AA-9	AURMIL 2011A 1I - ABS		07/15/2024	Paydown	XXX	30,269	30,269	30,219	28,049	50			50		30,269				1,355	07/15/2034
05377R-DD-3	AESOP 182 B - ABS		03/20/2024	Paydown	XXX	500,000	500,000	499,981	499,563	437			437		500,000		-	-	3,558	03/20/2025
05377R-DE-1	AESOP 182 C - ABS		03/20/2024	Paydown	XXX	1,562,500	1,562,500	1,561,965	1,562,740	(240)			(240)		1,562,500		-	-	12,891	03/20/2025
054561-AM-7	EQUITABLE HOLDINGS INC		06/04/2024	GOLDMAN, SACHS & CO	XXX	2,575,974	2,829,000	2,487,596	2,488,124	2,894			2,894		2,491,018		84,956	84,956	88,406	04/20/2048
05525B-AA-8	BAMLL 2013-WBRK A - CMBS		12/03/2024	BREAN CAPITAL, LLC	XXX	97,266	100,000	102,031	100,138	(186)			(186)		99,952		(2,687)	(2,687)	3,624	03/12/2037

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
05551C-AA-3	BIBCARD 191 NOTES - ABS		10/07/2024	Paydown	XXX	2,687,683	2,687,686	2,687,686	2,687,686						2,687,686		(3)	(3)	59,050	01/07/2030
05683H-AS-4	BCC 2017-2 CR2 - CDO	C	07/12/2024	Paydown	XXX	490,000	490,000	490,000	490,000						490,000				27,371	07/25/2034
05946X-S6-1	BAFC 2005-7 3A1 - CMO/RMBS		12/01/2024	Paydown	XXX	167,571	167,571	175,907	173,106		(5,535)		(5,535)		167,571		—	—	1,805	11/25/2035
05946X-Z3-0	BAFC 2005-8 3A3 - CMO/RMBS		12/01/2024	Paydown	XXX	60,423	60,423	62,785	61,028		(604)		(604)		60,423		—	—	1,429	01/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2024	Paydown	XXX	9,932	9,932	9,367	9,470		462		462		9,932		—	—	298	01/25/2036
05952H-CD-9	BOAMS 2007-1 217 - CMO/RMBS		12/01/2024	Paydown	XXX	12,934	22,937	21,204	20,574		2,364		2,364		22,937		(10,004)	(10,004)	397	01/25/2037
06368L-Q5-8	BANK OF MONTREAL		12/12/2024	HSBC SECURITIES INC.	XXX	837,680	800,000	808,000			(925)		(925)		807,075		30,605	30,605	47,056	05/26/2084
06759N-AA-7	BABSN 161R ER - CDO	C	04/23/2024	Paydown	XXX	3,800,000	3,800,000	3,735,540	3,819,311		(19,311)		(19,311)		3,800,000				224,571	07/23/2030
06760K-AA-0	BABSN 182 D - CDO	C	08/23/2024	Paydown	XXX	4,250,000	4,250,000	4,193,900	4,595,717		(345,717)		(345,717)		4,250,000				410,759	04/15/2030
06761M-AB-3	BMM 2018-I A2 - CDO	C	09/20/2024	Paydown	XXX	12,526,912	12,526,910	12,526,910	12,526,910						12,526,910		2	2	1,134,345	01/15/2031
06761M-AC-1	BMM 2018-I B - CDO	C	09/20/2024	Paydown	XXX	11,779,037	11,779,038	11,779,038	11,779,038						11,779,038		(1)	(1)	1,178,107	01/15/2031
06761M-AD-9	BMM 2018-I C - CDO	C	09/20/2024	Paydown	XXX	6,263,456	6,263,455	6,263,455	6,263,455						6,263,455		1	1	700,556	01/15/2031
06761N-AF-2	BMM 2018-I D - CDO	C	09/20/2024	Paydown	XXX	8,725,213	8,725,212	8,725,212	8,725,212						8,725,212		1	1	1,311,679	01/15/2031
06761P-AE-0	BABSN 2019-III ER - CDO	C	12/23/2024	Paydown	XXX	875,000	875,000	798,438	815,988		59,012		59,012		875,000				127,424	04/21/2031
06761T-AE-2	BMM 2019-I A2 - CDO	C	09/06/2024	Paydown	XXX	11,110,969	11,110,967	11,110,967	11,110,967						11,110,967		2	2	976,144	10/15/2031
06761T-AG-7	BMM 2019-I B - CDO	C	09/06/2024	Paydown	XXX	7,478,537	7,478,534	7,478,534	7,478,534						7,478,534		3	3	736,237	10/15/2031
06761T-AJ-1	BMM 2019-I C - CDO	C	09/06/2024	Paydown	XXX	3,995,676	3,995,677	3,995,677	3,995,677						3,995,677		(1)	(1)	444,150	10/15/2031
06761U-AB-5	BMM 2019-I D - CDO	C	09/06/2024	Paydown	XXX	7,478,538	7,478,534	7,478,534	7,478,534						7,478,534		4	4	1,116,478	10/15/2031
070101-D*-8	BASIN ELECTRIC POWER COOPERATIVE I		12/17/2024	Redemption @ 100.00	XXX	1,224,444	1,224,444	1,518,834	1,472,841		(10,100)		(10,100)		1,462,742		(238,297)	(238,297)	200,809	12/17/2038
075887-AV-1	BECTON DICKINSON AND CO		12/02/2024	MARKET TAXES CORP	XXX	624,570	600,000	612,156	608,606		(349)		(349)		608,257		16,313	16,313	37,800	05/15/2039
08181N-AA-1	BSP 14 E - CDO		09/24/2024	Paydown	XXX	2,000,000	2,000,000	1,890,600	2,018,909		(18,909)		(18,909)		2,000,000				206,863	04/20/2031
08182B-AQ-1	BSP XVII CR - CDO		10/15/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				78,538	07/15/2032
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	D	10/07/2024	Paydown	XXX	1,011,023	1,011,023	1,011,023	1,011,023						1,011,023		—	—	8,923	04/07/2028
09257W-AE-0	BLACKSTONE MORTGAGE TRUST INC		12/23/2024	Various	XXX	556,569	575,000	496,146	513,582		16,547		16,547		530,128		26,441	26,441	39,678	03/15/2027
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		12/16/2024	MUFG SECURITIES AMERICAS INC.	XXX	223,901	235,000	195,827	204,943		9,036		9,036		213,979		9,922	9,922	6,203	12/15/2026
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		12/10/2024	MUFG SECURITIES AMERICAS INC.	XXX	285,231	298,000	254,730	266,685		8,527		8,527		275,212		10,019	10,019	11,999	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND		07/30/2024	MUFG SECURITIES AMERICAS INC.	XXX	667,411	720,000	587,277	609,939		10,665		10,665		620,604		46,807	46,807	30,080	01/15/2029
09629D-AA-1	BLUEM 1 E - CDO		12/09/2024	Paydown	XXX	1,500,000	1,500,000	1,410,000	1,465,198		34,802		34,802		1,500,000				198,194	07/20/2029
09629L-AG-0	BLUEM 23 C - CDO	C	07/22/2024	Paydown	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				416,723	10/20/2031
09629R-AA-0	BLUEM 23 E - CDO	C	07/22/2024	Paydown	XXX	4,345,000	4,345,000	4,307,288	4,419,697		(74,697)		(74,697)		4,345,000				375,257	10/20/2031
10567M-AA-3	BRAVO 23NQM8 A1 - RMBS		12/01/2024	Paydown	XXX	38,449	38,449	38,719			(270)		(270)		38,449		—	—	1,264	10/25/2063
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS		12/01/2024	Paydown	XXX	123,502	123,502	123,501			2		2		123,502		—	—	3,425	03/25/2064
10570N-AA-6	BRAVO 24CES1 A1A - RMBS		12/01/2024	Paydown	XXX	155,053	155,053	155,052			—		—		155,053		—	—	3,923	03/25/2054
10570P-AA-1	BRAVO 24CES2 A1A - RMBS		12/25/2024	Paydown	XXX	30,198	30,198	30,198			—		—		30,198					09/25/2054
105925-AC-5	BRAVO 24NQM5 A3 - RMBS		12/01/2024	Paydown	XXX	22,213	22,213	22,213			—		—		22,213		—	—	403	06/25/2064
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		08/21/2024	PERSHING LLC	XXX	570,266	717,000	580,306	590,410		1,596		1,596		592,006		(21,740)	(21,740)	22,466	06/22/2047
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2024	Paydown	XXX	316,237	316,237	317,719	318,511		(2,274)		(2,274)		316,237		—	—	8,400	11/15/2032
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC		05/15/2024	FIRST TENNESSEE BANK BOND DIVI	XXX	2,147,780	2,000,000	2,444,610	2,244,610		(15,928)		(15,928)		2,228,683		(80,903)	(80,903)	90,750	03/15/2029
12464Y-AA-7	CBASS 2007-CB5 A1 - RMBS		12/26/2024	Paydown	XXX	5,748	5,748	3,466	3,560		2,188		2,188		5,748		—	—	83	04/25/2037
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2024	Paydown	XXX	147,576	147,576	147,576	147,576						147,576				4,127	07/15/2046
12505#-AA-9	CCHM PROPERTY HOLDINGS LP		12/31/2024	Paydown	XXX	240,838	240,838	262,883	254,136		(13,298)		(13,298)		240,838		—	—	12,797	09/30/2031
125094-AQ-5	CDP FINANCIAL INC		07/24/2024	Maturity @ 100.00	XXX	200,000	200,000	199,252	199,951		49		49		200,000				6,300	07/24/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2024	Paydown	XXX	10,645	10,645	10,638	10,643		2		2		10,645		—	—	211	02/15/2050
12510H-BA-7	CAUTO 243 A2 - ABS		12/15/2024	Paydown	XXX	2,344	2,344	2,262			82		82		2,344				13	10/15/2054
12543P-AC-7	CWHL 2006-21 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	8,014	24,950	14,565	14,565		10,385		10,385		24,950		(16,937)	(16,937)	600	02/25/2037
12544D-AX-7	CWHL 2007-14 A22 - CMO/RMBS		12/01/2024	Paydown	XXX	18,773	18,826	11,924	12,965		6,902	1,041	5,862		18,826		(53)	(53)	1,193	09/25/2037
12547G-AA-7	CIFC 2021-IV E - CDO	C	08/09/2024	Paydown	XXX	6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				653,157	07/15/2033
12547W-AA-2	CIFC 2018-I E - CDO	C	12/10/2024	Paydown	XXX	2,798,000	2,798,000	2,521,000	2,849,936		(51,936)		(51,936)		2,798,000				341,133	04/18/2031
12550G-AE-3	CIFC 185 B - CDO	C	07/25/2024	Paydown	XXX	7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				438,979	01/15/2032
12551X-AA-3	CIFC 185 D - CDO	C	07/25/2024	Paydown	XXX	1,100,000	1,100,000	1,090,430	1,146,341		(46,341)		(46,341)		1,100,000				101,655	01/15/2032
12553D-AN-7	CIFC 2019-1 CR - CDO	C	10/21/2024	Paydown	XXX	3,150,000	3,150,000	3,150,000	3,150,000						3,150,000				245,575	04/20/2032
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS		12/01/2024	Paydown	XXX	84,383	84,383	83,876	83,643		740		740		84,383		—	—	1,734	08/25/2048
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS		12/01/2024	Paydown	XXX	69,167	123,258	118,091	119,995		3,263		3,263		123,258		(54,092)	(54,092)	3,953	03/25/2037
12572G-AE-7	CIFC 225 C - CDO	C	02/09/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				55,598	07/18/2033
12591U-AL-7	COMM 2014-UBS2 C - CMBS		09/12/2024	Paydown	XXX	1,365,000	1,365,000	1,424,038	1,364,134		866		866		1,365,000				50,432	03/12/2047
12592G-BF-9	COMM 2014-CCRE19 AM - CMBS		07/12/2024	Paydown	XXX	1,000,000	1,000,000	1,044,922	1,002,608		(2,608)		(2,608)		1,000,000				21,076	08/12/2047
12592L-BP-6	COMM 2014-CCRE20 C - CMBS		12/01/2024	Paydown	XXX	490,151	490,151	496,261	495,033		(4,882)		(4,882)		490,151				20,829	11/12/2047
12592M-BQ-2	COMM 2014-LC17 C - CMBS		12/01/2024	Paydown	XXX	3,988,822	3,988,822	3,951,427	3,979,225		9,597		9,597		3,988,822		—	—	158,308	10/11/2047
12627H-AK-6	CSAB 2006-2 A6A - RMBS		12/01/2024	Paydown	XXX	151,490	151,490	54,253	60,990		97,237	6,737	90,500		151,490		—	—	968	09/25/2036
126378-AE-8	CSMC 2007-1 A2A - CMO/RMBS		12/01/2024	Paydown	XXX	96,475	96,475	28,439	29,009		68,036	570	67,466		96,475		—	—	599	02/25/2037
12654P-AA-6	CSMC 2018-RPL9 A1 - RMBS		12/01/2024	Paydown	XXX	71,693	71,693	71,794	71,433		260		260		71,693		—	—	1,499	09/25/2057
126650-BS-8	CVSPAS 2009-B CFT - CMBS		12/10/2024	Paydown	XXX	304,629	304,629	356,511	336,007		(31,377)		(31,377)		304,629		—	—	11,666	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - CMBS		12/10/2024	Paydown	XXX	50,467	50,467	59,759	55,483		(5,015)		(5,015)		50,467		—	—	3,085	01/10/2032
126650-BS-8	CVSPAS 2009-B CFT - ABS		08/10/2024	Paydown	XXX	11,492	11,492	12,785	12,056		(564)		(564)		11,492				326	01/10/2032
126650-CM-0	CVS HEALTH CORP		12/03/2024	Deutsche Bank	XXX	3,329,270	3,500,000	3,324,106	3,327,844		10,220		10,220		3,338,064		(8,794)	(8,794)	234,135	07/20/2035
12665L-AB-0	COLT 2024-2 A2 - RMBS		12/01/2024	Paydown	XXX	24,854	24,854	24,854			—		—		24,854				730	04/25/2069
126673-P2-2	CWL 2005-4 MF1 - RMBS		12/01/2024	Paydown	XXX	2,300,300	2,300,300	2,277,297	2,277,297		23,003		23,003		2,300,300		—	—	63,774	08/27/2035
126673-WE-8	CWL 2005-1 MF1 - RMBS		12/01/2024	Paydown	XXX	1,633,870	1,633,870	1,655,745	1,630,080		3,790		3,790		1,633,870		—	—	40,543	06/25/2035
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2024	Paydown	XXX	176	176	176	176		—		—		176		—	—	3	07/25/2035
12667G-JJ-3	CWALT 2005-11 CB 2A6 - CMO/RMBS		12/01/2024	Paydown	XXX	203,116	208,737	209,263	152,520		56,217		56,217		208,737		(5,621)	(5,621)	3,911	06/25/2025
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/16/2024	Paydown	XXX	6,947	6,947	5,498	6,363		584		584		6,947		—	—	223	07/15/2035
126685-AF-3	CWHEL 2005-D 2A - RMBS		12/16/2024	Paydown	XXX	2,692	2,692	2,154	2,521		172		172		2,692		—	—	74	11/15/2035
12668A-2M-6	CWALT 2005-70CB A3 - CMO/RMBS		12/01/2024	Paydown	XXX	142,294	137,827	108,450	110,634		29,377	2,184	27,193		137,827		4,467	4,467	3,749	12/25/2035
12668A-Z3-2	CWALT 2005-65CB 2A3 - CMO/RMBS		12/01/2024	Paydown	XXX	92,701	103,926	85,510	85,510		18,416		18,416		103,926		(11,225)	(11,225)	3,822	12/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2024	Paydown	XXX	6,103	5,968	5,662	4,193		1,775		1,775		5,968		134	134	196	01/25/2036
126698-AC-3	CWL 2007-13 2A1 - RMBS		12/03/2024	Various	XXX	216,313	235,971	197,257	238,968		3,418		3,418		242,386		(26,074)	(26,074)	8,484	02/25/2036
12702*-AA-4	CTL - CVS LEASE PASS THROUGH TRUST		12/10/2024	Paydown	XXX	382,635	382,635	382,635	382,635		20,327		20,327		402,962		(20,327)	(20,327)	8,034	10/10/2039
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2024	Paydown	XXX	137,829	137,828	137,828	137,828						137,828		—	—	2,899	11/10/2041
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		12/02/2024	BOFA SECURITIES INC	XXX	554,340	500,000	629,155	585,188		(6,009)		(6,009)		579,179		(24,839)	(24,839)	41,840	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		12/02/2024	Various	XXX	8,093,444	7,400,000	8,112,745	8,101,156		(19,734)		(19,734)		8,081,422		12,022	12,022	270,871	06/01/2036
13876L-AN-7	CANYC 2020-1 CR - CDO	C	12/31/2024	Paydown	XXX	4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				442,718	07/15/2034
13876M-AE-5	CANYC 2020-1 ER - CDO	C	12/31/2024	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				217,362	07/15/2034
140501-AB-3	CAPITAL SOUTHWEST CORP		12/09/2024	Call @ 100.00	XXX	564,000	564,000	575,900	569,332		(2,349)		(2,349)		566,984		(2,984)	(2,984)	34,475	01/31/2026

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
14066A-AA-7	CPMRK 2006A A1 - RMBS		01/10/2024	Paydown	XXX	30,331	30,331	35,463	35,100		(4,768)		(4,768)		30,331				932	07/10/2051
14066A-AA-7	CPMRK 2006A A1 - ABS		07/10/2024	Paydown	XXX	31,164	31,164	36,437	36,063		(4,899)		(4,899)		31,164				1,916	07/10/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS		12/10/2024	Paydown	XXX	11,854	11,854	11,357	11,407		447		447		11,854		-	-	372	02/10/2052
14070A-AA-1	CPMRK 2007A NT - ABS/MBS		12/10/2024	Paydown	XXX	22,102	22,102	21,806	21,847		255		255		22,102		-	-	733	10/10/2052
14070E-AA-3	CPMRK 2008A-1A A1A - ABS		12/10/2024	Various	XXX	22,469	22,469	28,754	27,933		(5,464)		(5,464)		22,469		-	-	849	07/10/2055
14070E-AC-9	CPMRK 2009A-1A A1A - ABS		12/10/2024	Paydown	XXX	2,290	2,290	2,640	2,583		(292)		(292)		2,290				100	07/10/2055
14311U-AU-2	CGMS 2016-3 CRR - CDO	C	12/11/2024	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				537,108	07/20/2034
14311Y-AA-8	CGMS 2018-1 D - CDO		03/11/2024	Paydown	XXX	6,495,000	6,495,000	6,346,894	6,527,325		(32,325)		(32,325)		6,495,000				293,956	04/21/2031
143122-AE-9	CGMS 2021-11 C - CDO	C	07/10/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				55,073	01/25/2033
14315J-AG-4	CGMS 172 B - CDO	C	06/14/2024	Paydown	XXX	10,000,000	10,000,000	9,931,250	10,755,031		(755,031)		(755,031)		10,000,000				530,187	07/20/2031
14448C-AS-3	CARRIER GLOBAL CORP.		08/13/2024	Call @ 77.40	XXX	2,324,292	3,003,000	2,326,735	2,342,549		7,524		7,524		2,350,073		(25,781)	(25,781)	78,971	04/05/2050
144539-AC-7	CARR 2006-NC5 A3 - RMBS		12/26/2024	Paydown	XXX	1,282,925	1,282,925	1,151,305	1,153,087		129,837	(1)	129,838		1,282,925		-	-	23,962	10/27/2036
14686C-AE-5	CARVL II ER - CDO	C	12/11/2024	Paydown	XXX	3,400,000	3,400,000	3,331,875	3,524,646		(124,646)		(124,646)		3,400,000				476,879	04/20/2032
14686J-AC-4	CRVNA 2022-P2 A3 - ABS		12/10/2024	Paydown	XXX	467,639	467,639	467,585	467,619		20		20		467,639				10,210	04/12/2027
14855J-AB-1	CLAST 161 A - ABS		10/01/2024	Paydown	XXX	6,982											6,982	6,982		08/15/2041
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2024	Paydown	XXX	18,179	18,179	18,179	18,179		-		-		18,179		-	-	374	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2024	Paydown	XXX	1,392,134	1,392,134	1,377,628	1,380,342		11,792		11,792		1,392,134				12,576	06/15/2043
14856E-AA-3	CLAST 151R A - ABS		10/01/2024	Paydown	XXX														(41,355)	03/15/2034
14856G-AA-8	CLAST 2021-1 A - ABS		12/15/2024	Paydown	XXX	196,805	196,805	196,799	196,801		4		4		196,805		-	-	1,964	01/15/2046
14856G-AB-6	CLAST 2021-1 B - ABS		12/15/2024	Paydown	XXX	486,711	486,711	486,696	486,930		(219)		(219)		486,711				4,578	01/15/2046
14988#-AA-1	CEAMER FINANCE LLC - ABS		09/30/2024	Paydown	XXX	395,009	562,187	550,944	565,979		(3,791)		(3,791)		562,187		(167,178)	(167,178)	23,826	03/22/2031
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS		11/15/2024	Paydown	XXX	612,133	609,350	609,350	609,350						609,350		2,783	2,783	30,500	05/15/2038
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2024	Paydown	XXX	1,366,016	1,366,016	1,414,829	1,403,103		(37,087)		(37,087)		1,366,016				41,177	02/01/2038
161546-FV-3	CFAB 2003-4 1A5 - RMBS		12/01/2024	Paydown	XXX	110,806	110,806	112,166	112,235		(1,430)		(1,430)		110,806		-	-	2,592	07/25/2036
16163Y-AE-4	CMO/RMBS		12/01/2024	Paydown	XXX	204,502	204,502	195,797	199,995		4,507		4,507		204,502		-	-	4,214	04/25/2045
161929-AS-3	CHASE 2024-2 A9 - RMBS		12/01/2024	Paydown	XXX	257,922	257,922	257,519			403		403		257,922		-	-	8,249	02/25/2055
170255-AN-3	CWHL 2007-1 A4 - CMO/RMBS		11/01/2024	Paydown	XXX	74,790	71,114	40,009	40,009		31,105		31,105		71,114		3,676	3,676	3,516	03/25/2037
171232-AE-1	CHUBB INA HOLDINGS LLC		05/15/2024	WELLS FARGO SECURITIES LLC	XXX	5,536,550	5,000,000	6,203,615	5,801,494		(32,352)		(32,352)		5,769,142		(232,592)	(232,592)	171,889	11/15/2031
17180Y-AA-9	CIFC 2018-2 D - CDO	C	10/11/2024	Paydown	XXX	6,450,000	6,450,000	6,346,968	6,559,183		(109,183)		(109,183)		6,450,000				730,254	04/21/2031
17309A-AA-7	CMALT 2006-A1 1A1 - CMO/RMBS		12/01/2024	Paydown	XXX	12,959	11,624	10,084	10,494		1,130		1,130		11,624		1,335	1,335	258	04/25/2036
17309A-AD-1	CMALT 2006-A1 1A4 - CMO/RMBS		12/01/2024	Paydown	XXX	113,761	102,045	99,643	101,537		508		508		102,045		11,716	11,716	3,400	04/25/2036
17309N-AG-6	CRMSI 2006-1 M1 - RMBS		12/01/2024	Paydown	XXX	2,080,903	2,080,903	2,101,468	2,074,358		6,544		6,544		2,080,903		-	-	51,413	07/25/2036
17322V-AX-4	CGCMT 2014-GC23 C - CMBS		12/01/2024	Paydown	XXX	400,881	400,881	412,885	401,113		(232)		(232)		400,881		-	-	13,551	07/10/2047
19423D-AD-2	CASL 2018-A C - ABS		12/25/2024	Paydown	XXX	399,185	399,185	399,095	399,131		54		54		399,185		-	-	11,923	12/26/2047
195869-AG-7	COLONIAL PIPELINE CO		05/15/2024	BANK OF AMERICA - SECURITIES	XXX	5,062,331	4,435,000	5,826,379	5,383,216		(35,844)		(35,844)		5,347,371		(285,041)	(285,041)	156,976	04/15/2032
20030N-AM-3	COMCAST CORP		12/02/2024	MARKET TAXES CORP	XXX	249,086	225,000	228,702	227,520		(117)		(117)		227,403		21,683	21,683	17,657	03/15/2037
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2024	Various	XXX	150,839	150,839	150,839	150,839						150,839		-	-	5,884	04/29/2026
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2024	Paydown	XXX	135,550	135,550	135,550	135,570		(20)		(20)		135,550				6,988	01/01/2044
224044-BT-3	COX COMMUNICATIONS INC		12/02/2024	MARKET TAXES CORP	XXX	372,642	350,000	374,171	367,483		(704)		(704)		366,779		5,863	5,863	24,460	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC		12/02/2024	GOLDMAN	XXX	572,081	475,000	502,437	495,311		(753)		(753)		494,558		77,522	77,522	49,948	03/01/2039
224044-CF-2	COX COMMUNICATIONS INC		12/02/2024	MARKET TAXES CORP	XXX	931,890	1,000,000	884,180	918,882		4,962		4,962		923,844		8,046	8,046	64,267	02/01/2035
225458-5R-5	CSFB 2005-9 2A1 - CMO/RMBS		11/01/2024	Paydown	XXX	17,115	17,115	10,579	10,904		6,536	325	6,211		17,115		-	-	434	10/25/2035
225458-F7-8	CSFB 2005-7 2A4 - CMO/RMBS		11/01/2024	Paydown	XXX	70,395	118,490	65,038	75,087		53,453	10,050	43,403		118,490		(48,095)	(48,095)	4,019	08/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
225655-20-8	CRESCENT CAPITAL BDC INC		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	616,721	630,950	630,950	630,950						630,950		(14,229)	(14,229)	30,832	05/25/2026
22757C-AE-2	CROSS 24H7 A3 - RMBS		12/01/2024	Paydown	XXX	13,804	13,804	13,804		-			-		13,804	-	-	-	120	11/25/2069
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC		08/01/2024	Various	XXX	5,514,423	5,500,000	5,500,000	5,500,000						5,500,000		14,423	14,423	245,343	05/15/2028
233046-AK-7	DNKN 2019-1 A22 - ABS		11/20/2024	Paydown	XXX	5,625	5,625	5,410			215		215		5,625				113	05/20/2049
233046-AL-5	DNKN 2019-1 A23 - ABS		11/20/2024	Paydown	XXX	7,410	7,410	7,256	7,309		101		101		7,410				202	05/20/2049
23305J-AJ-1	DBUBS 2017-BR BK D - CMBS		10/10/2024	Paydown	XXX	1,299,000	1,299,000	1,260,030	1,285,755		13,245		13,245		1,299,000				38,849	10/13/2034
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/05/2024	RBC CAPITAL MARKETS, LLC	XXX	1,009,500	1,000,000	1,005,410	1,005,057		(41)		(41)		1,005,016		4,484	4,484	34,805	02/10/2034
254687-DX-1	WALT DISNEY CO		06/26/2024	Various	XXX	9,007,560	7,200,000	9,771,048	9,033,940	(64,160)			(64,160)		8,969,781		37,779	37,779	550,658	08/01/2034
254687-EB-8	WALT DISNEY CO		12/02/2024	BOFA SECURITIES INC.	XXX	562,280	500,000	492,312	495,157		254		254		495,411		66,869	66,869	30,933	12/15/2035
25654#-AB-8	DODGER TICKETS LLC		03/31/2024	Paydown	XXX	516,192	516,193	573,726	555,719	(39,527)			(39,527)		516,193	-	-	-	31,333	03/31/2032
25755T-AH-3	DPABS 2017-1 A23 - ABS		12/04/2024	Various	XXX	922,138	943,875	943,880	943,877		(2)		(2)		943,875		(21,738)	(21,738)	43,050	07/25/2047
25755T-AK-6	DPABS 2018-1 A22 - ABS		12/04/2024	Various	XXX	465,136	475,000	475,000	475,000						475,000		(9,864)	(9,864)	22,796	07/27/2048
25755T-AL-4	DPABS 2019-1 A2 - ABS		12/03/2024	Various	XXX	448,944	481,250	481,250	481,250						481,250		(32,306)	(32,306)	19,525	10/25/2049
26078J-AE-0	DUPONT DE NEMOURS INC.		06/15/2024	Call @ 105.65	XXX	418,365	396,000	395,477	395,556		9		9		395,565		22,799	22,799	11,227	11/15/2038
262431-AE-9	DRSLF 50 C - CDO	C	12/09/2024	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	4,012,440	4,000,000	3,960,000	4,296,337		(47,865)		(47,865)		4,248,473		(236,033)	(236,033)	362,804	07/15/2030
26245R-AG-5	DRSLF 58 C - CDO		12/09/2024	BARCLAYS CAPITAL INC	XXX	1,503,375	1,500,000	1,483,500	1,617,501		(20,516)		(20,516)		1,596,984		(93,609)	(93,609)	127,827	07/17/2031
26251B-AU-0	DRSLF XXVIII B2R - CDO		05/15/2024	FIXED INC	XXX	2,670,000	2,670,000	2,670,771	2,809,148	(139,148)			(139,148)		2,670,000				162,727	08/15/2030
264399-DK-9	DUKE ENERGY CAROLINAS LLC		12/02/2024	MARKET TAXES CORP	XXX	261,998	250,000	241,555	246,880		514		514		247,394		14,603	14,603	15,083	12/01/2028
26442C-AA-2	DUKE ENERGY CAROLINAS LLC		12/02/2024	MARKET TAXES CORP	XXX	535,500	500,000	472,695	481,422		828		828		482,249		53,251	53,251	30,669	06/01/2037
26931@-AA-5	EXTELL - HARD ROCK NYC		09/01/2024	Paydown	XXX	364,615	364,615	364,615	364,615						364,615		-	-	11,668	03/01/2050
29001L-AQ-4	ELMW2 II CR - CDO	C	11/08/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				80,890	04/20/2034
290408-AB-9	ELWOOD ENERGY LLC		07/05/2024	Paydown	XXX	16,627	16,627	18,622	17,328		(701)		(701)		16,627				729	07/05/2026
290876-AD-3	EMERA INC		12/23/2024	Various	XXX	2,279,184	2,275,000	2,345,625	2,285,161		(8,071)		(8,071)		2,277,091		2,093	2,093	121,758	06/15/2076
291011-BB-9	EMERSON ELECTRIC CO		12/02/2024	MORGAN STANLEY & CO. LLC	XXX	384,731	350,000	357,669	355,585		(213)		(213)		355,371		29,359	29,359	24,296	04/15/2039
292554-A#-9	ENCORE CAPITAL GROUP INC.		08/11/2024	Various	XXX	100,000	150,000	150,000	150,000						150,000		(50,000)	(50,000)	4,180	08/11/2024
29274F-AF-1	ENEL AMERICAS SA	C	05/15/2024	INTL FCStone Financial Inc.	XXX	1,594,762	1,660,000	1,574,128	1,626,339		4,217		4,217		1,630,556		(35,794)	(35,794)	37,258	10/25/2026
29444G-AJ-6	EQUITABLE HOLDINGS INC		05/15/2024	US Bank	XXX	1,063,500	1,000,000	1,137,474	1,069,644		(5,546)		(5,546)		1,064,098		(598)	(598)	43,944	04/01/2028
30190A-20-3	F&G ANNUITIES & LIFE INC		08/13/2024	Various	XXX	197,826	190,750	190,750	190,750						190,750		7,076	7,076	7,961	12/15/2053
30227X-AA-9	EXTNT 191 A2 - ABS		08/01/2024	Paydown	XXX	250,000	250,000	235,625	247,965		2,035		2,035		250,000				4,650	07/26/2049
30262S-AR-9	FREMF 2015-K42 B - CMBS		12/26/2024	Paydown	XXX	250,000	250,000	257,013	250,157		(157)		(157)		250,000				9,713	01/27/2048
30286X-AN-9	FREMF 2015-K43 B - CMBS		12/01/2024	Various	XXX	100,000	100,000	100,522	99,811		189		189		100,000				3,785	02/25/2048
30292G-AN-8	FREMF 2014-K39 B - CMBS		07/25/2024	Paydown	XXX	250,000	250,000	265,527	250,266		(266)		(266)		250,000				5,987	08/26/2047
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2024	Paydown	XXX	126,900	126,900	126,900	126,900						126,900				4,856	06/30/2039
30605Y-AB-7	FLCON 171 A - ABS	D	12/15/2024	Paydown	XXX	216,107	224,979	225,769	225,296		(316)		(316)		224,979		(8,873)	(8,873)	6,645	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS	D	12/15/2024	Paydown	XXX	62,917	62,917	62,829	62,889		28		28		62,917		-	-	1,413	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	12/15/2024	Paydown	XXX	164,226	164,226	163,964	163,999		227		227		164,226				3,102	09/15/2039
31572L-AC-0	EFMT 212 A3 - CMO/RMBS		12/04/2024	Various	XXX	245,290	288,923	288,920	288,921		(73)		(73)		288,848		(43,558)	(43,558)	3,601	06/25/2066
31574X-AC-2	EFMT 2021-1 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	6,071	6,071	6,076	6,078		(6)		(6)		6,071				36	02/25/2066
31684F-AA-2	FIGRE 24HE5 A - RMBS		12/25/2024	Paydown	XXX	6,318	6,318	6,263			55		55		6,318				43	10/26/2054
31684F-AC-8	FIGRE 24HE5 C - RMBS		12/25/2024	Paydown	XXX	10,530	10,530	10,515			14		14		10,530				75	10/26/2054
31684G-AB-8	FIGRE 24HE3 B - CMO/RMBS		12/25/2024	Paydown	XXX	18,568	18,568	18,567			-		-		18,568		-	-	277	07/25/2054
31684H-AA-8	FIGRE 24HE1 A - RMBS		12/25/2024	Paydown	XXX	199,161	199,161	199,160			2		2		199,161				4,868	03/25/2054
32028P-AF-2	FFML 2006-FF11 2A4 - RMBS		12/26/2024	Paydown	XXX	673,244	673,244	642,220	642,220		31,024		31,024		673,244		-	-	16,453	08/25/2036
337932-AJ-6	FIRSTENERGY CORP		12/02/2024	GOLDMAN	XXX	448,605	500,000	598,830	589,226		(2,313)		(2,313)		586,914		(138,309)	(138,309)	34,796	07/15/2047
33882G-AJ-7	FLAT 17 CR - CDO		08/07/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				55,406	05/15/2030

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
346845-AK-6	FORT BENNING FAMILY CMNTYS LLC		07/15/2024	Paydown	XXX	27,735	27,735	36,133	35,022		(7,286)		(7,286)		27,735		—	—	1,273	01/15/2051
347469-AA-6	FORT JACKSON HSG LLC - ABS		11/15/2024	Paydown	XXX	8,446	8,446	8,446	8,446						8,446				449	11/15/2055
347508-AA-1	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2024	Paydown	XXX	16,821	16,821	15,262	15,546		1,275		1,275		16,821		—	—	535	02/15/2052
347508-AC-7	FORT KNOX MILITARY HOUSING PRIVATIZATION		12/15/2024	Paydown	XXX	12,643	12,643	11,719	11,891		752		752		12,643		—	—	409	02/15/2052
34961W-AJ-4	FCO 11 BT - CDO		11/18/2024	Paydown	XXX	300,000	300,000	300,000	300,000						300,000				24,068	04/15/2031
360271-AJ-9	FULTON FINANCIAL CORP		11/15/2024	Maturity @ 100.00	XXX	48,000	48,000	47,729	47,971		29		29		48,000				2,160	11/15/2024
36173M-AA-4	GPIM 1 A - CDO		10/15/2024	Paydown	XXX	2,441,859	2,235,807	2,235,807	2,235,807						2,235,807		206,053	206,053	24,187	12/15/2060
36173M-AB-2	GPIM 1 B - CDO		10/15/2024	Paydown	XXX	1,501,815	1,384,071	1,384,071	1,384,071						1,384,071		117,744	117,744	16,886	12/15/2060
36186E-AA-7	GMACN 2003A CTF - ABS		12/10/2024	Paydown	XXX	72,568	72,568	84,434	81,635		(9,067)		(9,067)		72,568				2,478	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS		12/10/2024	Paydown	XXX	5,926	5,926	6,542	6,489		(563)		(563)		5,926				198	08/10/2052
36188A-AA-3	GMACN 2008A CTF - ABS		12/01/2024	Paydown	XXX	12,762	12,762	12,756	12,756		6		6		12,762		—	—	507	04/10/2047
36190C-AA-5	GNL QUINTERO SA	C	07/31/2024	Paydown	XXX	246,960	246,960	243,256	245,154		1,806		1,806		246,960				8,583	07/31/2029
36191Y-AE-8	GSMS 2011-GC5 AS - CMBS		12/01/2024	Paydown	XXX	140,023	140,023	155,115	141,730		(1,707)		(1,707)		140,023		—	—	3,783	08/12/2044
3622E8-AC-9	GSAA 2006-15 F3A - CMO/RMBS		12/01/2024	Paydown	XXX	145,063	145,063	82,831	56,049		89,013		89,013		145,063		—	—	1,115	09/25/2036
362341-ST-7	GSAA 2005-12 AF5 - RMBS		12/01/2024	Paydown	XXX	351,839	351,839	264,622	272,722		87,217	8,100	79,117		351,839		—	—	6,632	09/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2024	Paydown	XXX	197,687	197,687	197,687	197,687						197,687		—	—	3,606	09/10/2029
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/26/2024	Paydown	XXX	27,948	27,948	24,180	27,303		645		645		27,948		—	—	491	07/25/2037
36319T-AQ-9	GALXY XXIII B1R - CDO	C	02/23/2024	Paydown	XXX	600,000	600,000	600,000	600,000						600,000				14,214	04/24/2029
36321L-AE-9	GALXY 26 C - CDO		05/22/2024	Paydown	XXX	1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				64,735	11/24/2031
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2024	Paydown	XXX	166,900	166,900	166,900	166,900						166,900				3,632	09/30/2040
36831C-AB-8	GCAT 24NQM2 A2 - RMBS		12/01/2024	Paydown	XXX	18,728	18,728	18,728	18,728		—		—		18,728				393	06/25/2059
36831C-AC-6	GCAT 24NQM2 A3 - RMBS		12/01/2024	Paydown	XXX	18,728	18,728	18,728	18,728		—		—		18,728				399	06/25/2059
37045V-AT-7	GENERAL MOTORS CO		04/25/2024	JEFFERIES LLC	XXX	14,215,440	15,250,000	14,234,675	14,241,033		5,260		5,260		14,246,294		(30,854)	(30,854)	524,261	04/01/2049
372546-AS-0	GEORGE WASHINGTON UNIVERSITY		12/03/2024	BARCLAYS CAPITAL INC	XXX	220,943	250,000	216,175	222,659		754		754		223,414		(2,471)	(2,471)	13,301	09/15/2043
37269#-AB-0	GEORGETOWN 11TH AVE BR LLC CLASS B		07/15/2024	Paydown	XXX	25,434	25,434	25,434	25,434						25,434				885	07/15/2046
37362@-AA-0	GEORGIA TRANSMISSION CORP		12/30/2024	Paydown	XXX	460,000	460,000	499,582	483,302		(23,302)		(23,302)		460,000				16,197	06/30/2030
37513#-AB-4	GIES LLC		12/20/2024	Paydown	XXX	3,655,575	3,655,575	3,655,575	3,655,575						3,655,575		—	—	131,709	02/07/2032
376546-80-0	GLADSTONE INVESTMENT CORP		12/31/2024	Ladenburg Thalmann & Co. Inc	XXX	582,031	590,075	590,081	590,075		1		1		590,076		(8,045)	(8,045)	29,504	05/01/2026
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR		12/20/2024	Paydown	XXX	643,041	643,009	643,009	643,009						643,009		32	32	29,906	12/30/2051
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10		12/30/2024	Paydown	XXX	439,209	439,209	439,209	439,209						439,209		—	—	25,200	12/30/2059
37677@-AE-2	GLAM 3 MILHSG FEE LLC SENIOR		12/30/2024	Paydown	XXX	158,297	158,278	158,278	158,278						158,278		19	19	12,603	12/30/2050
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB		06/30/2024	Paydown	XXX		2,052	2,052	2,052						2,052		(2,052)	(2,052)	113	12/30/2025
38011W-AA-4	GMACN 2002A CTF - ABS		12/10/2024	Paydown	XXX	192,350	192,350	232,227	222,186		(29,835)		(29,835)		192,350		—	—	6,912	05/10/2037
38011X-AA-2	GMACN 2003A CTF - CMBS		12/10/2024	Paydown	XXX	34,031	34,031	37,287	36,214		(2,183)		(2,183)		34,031		—	—	1,170	09/10/2036
38012D-AB-3	GMAC COMMERCIAL MILIARTY HSG TR XIX - CM		12/10/2024	Paydown	XXX	17,677	17,677	18,910	18,707		(1,030)		(1,030)		17,677		—	—	542	05/10/2050
38013A-AB-8	GMACN 2011A CTF - ABS		12/10/2024	Paydown	XXX	13,219	13,219	13,218	12,816		404		404		13,219		—	—	404	05/10/2050
38137H-BY-3	GLD11 XI CR2 - CDO	C	05/16/2024	Paydown	XXX	2,500,000	2,500,000	2,481,250	2,663,477		(163,477)		(163,477)		2,500,000				107,782	01/21/2031
38138D-AS-5	GLM 5R CR - CDO	C	08/05/2024	Paydown	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				308,591	10/20/2032
38141E-C2-3	GOLDMAN SACHS GROUP INC		07/08/2024	Maturity @ 100.00	XXX	1,000,000	1,000,000	998,680	999,956		82		82		1,000,000				38,500	07/08/2024
38237B-AA-8	GOOD 2024-1 A - ABS		12/20/2024	Paydown	XXX	8,941	8,941	9,212			(271)		(271)		8,941				47	06/20/2057

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
390320-88-5	GREAT ELM CAPITAL CORP		09/09/2024	Ladenburg Thalmann & Co. Inc.	XXX	690	675	660			—		—		661		29	29		04/30/2029
39121J-A@-9	GREAT RIVER ENERGY		07/01/2024	Direct	XXX	1,481,481	1,481,481	1,614,916	1,490,709		(9,227)		(9,227)		1,481,481				89,778	07/01/2026
39862D-AA-4	GRIPP 1 E - CDO	C	09/24/2024	Paydown	XXX	1,850,000	1,850,000	1,767,305	1,826,520		23,480		23,480		1,850,000				197,464	01/22/2030
40170F-AA-4	GPIM 2018-1 A1 - CDO	C	10/15/2024	Paydown	XXX	12,255,327	12,255,327	12,255,327	12,255,327						12,255,327		—	—	512,402	01/15/2031
404280-AT-6	HSBC HOLDINGS PLC	C	06/05/2024	BNY MELLON/BARCLAYS BANK PLC FIRM	XXX	2,186,800	2,200,000	2,185,538	2,186,824		109		109		2,186,933		(133)	(133)	95,838	12/29/2049
404280-EJ-4	HSBC HOLDINGS PLC	C	12/12/2024	RBC CAPITAL MARKETS, LLC	XXX	101,960	100,000	100,625			(12)		(12)		100,613		1,347	1,347	1,776	12/31/2049
40437C-AA-0	HLM 1812 D - CDO	C	04/22/2024	Paydown	XXX	1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				75,440	07/18/2031
40437J-AA-5	HLM 8-2016 ER - CDO		11/14/2024	Paydown	XXX	2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				312,131	07/22/2030
40480*-AA-3	HS WILDCAT LLC		10/25/2024	Paydown	XXX	5,838	5,838	5,838	5,838						5,838		—	—	152	12/31/2050
409322-AD-6	HAMPTON ROADS PPV LLC		06/17/2024	Call @ 100.00	XXX	100,000	100,000	116,830	116,178		(103)		(103)		116,075		(16,075)	(16,075)	3,311	06/15/2053
41154X-AL-9	HARB 1 C - CDO		05/03/2024	Paydown	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				231,375	01/21/2031
413831-AA-6	HARRINGTON REINSURANCE HOLDINGS LIMITED	C	07/01/2024	Call @ 102.00	XXX	10,200,000	10,000,000	9,800,000	9,837,222		8,235		8,235		9,845,457		354,543	354,543	362,516	06/29/2031
427096-AJ-1	HERCULES CAPITAL INC		12/17/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	563,055	590,000	507,597	531,045		17,267		17,267		548,311		14,744	14,744	28,099	01/20/2027
437920-AE-1	HOMES 24AFC2 A3 - RMBS		12/25/2024	Paydown	XXX	6,564	6,564	6,564			—		—		6,564				40	10/27/2059
438516-AT-3	HONEYWELL		12/02/2024	MORGAN STANLEY & CO. LLC	XXX	531,935	500,000	510,275	506,956		(340)		(340)		506,617		25,318	25,318	34,675	03/15/2037
440405-AE-8	HORZN 181 A - ABS		12/15/2024	Paydown	XXX	885,453	885,453	725,186	725,186		160,267		160,267		885,453		—	—	13,537	12/15/2038
44040J-AA-6	HORZN 2019-2 A - ABS	C	12/15/2024	Paydown	XXX	312,013	312,013	312,005	312,007		6		6		312,013		—	—	6,868	11/15/2039
44328B-AD-0	HASC 2006-HE2 2A2 - RMBS		12/26/2024	Paydown	XXX	12,256	12,256	3,651	3,651		8,605		8,605		12,256		—	—	69	12/25/2036
44329H-AT-1	HP CMNTYS LLC		09/15/2024	Paydown	XXX	9,743	9,743	11,112	10,679		(936)		(936)		9,743		—	—	289	09/15/2034
44974A-AY-3	IMTT 2017-APTS BFX - CMBS		06/17/2024	Paydown	XXX	1,125,000	1,125,000	1,103,906	1,122,315		2,685		2,685		1,125,000				19,996	06/15/2034
45073D-AA-6	IXIS 2007-HE1 A1 - RMBS		12/26/2024	Paydown	XXX	12,178	12,178	3,611	3,611		8,567		8,567		12,178				52	05/25/2037
45254N-JW-8	IMM 2004-6 2A - RMBS		12/01/2024	Paydown	XXX	105,163	105,164	111,048	110,734		(5,570)		(5,570)		105,164		—	—	2,297	10/25/2034
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/26/2024	Paydown	XXX	270,340	289,055	279,515	279,515		9,541		9,541		289,055		(18,715)	(18,715)	10,385	08/25/2036
456866-AL-6	TRANE TECHNOLOGIES CO LLC		06/03/2024	Call @ 100.00	XXX	52,000	52,000	58,307	53,260		(364)		(364)		52,896		(896)	(896)	1,872	06/01/2025
46284V-AL-5	IRON MOUNTAIN INC.		11/22/2024	Various	XXX	13,595,645	14,000,000	13,995,313	13,996,427		302		302		13,996,728		(401,083)	(401,083)	1,051,431	07/15/2032
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS		12/01/2024	Paydown	XXX	215,760	207,863	207,863	207,863						207,863		7,897	7,897	3,802	07/15/2040
46590U-AA-0	HENDR 182 A - ABS		12/16/2024	Paydown	XXX	791,742	791,742	790,521	790,741		1,001		1,001		791,742		—	—	16,999	10/15/2075
46590U-AB-8	HENDR 182 B - ABS		12/15/2024	Paydown	XXX	36,097	36,097	36,085	36,094		3		3		36,097		—	—	874	10/15/2077
46590X-AY-2	JBS USA HOLDING LUX SARL	C	06/28/2024	Call @ 100.00	XXX	68,671	68,000	67,033	67,135		35		35		67,170		830	830	2,212	04/01/2033
465972-AG-2	JPMCC 2022-DATA D - CMBS		08/01/2024	BOFA SECURITIES, INC	XXX	2,761,875	3,200,000	2,750,004	2,799,046		21,930		21,930		2,820,976		(59,101)	(59,101)	85,277	06/12/2042
46616P-AB-9	HENDR 2011-1 B - ABS		12/15/2024	Paydown	XXX	18,772	18,772	20,855	20,694		(1,922)		(1,922)		18,772		—	—	735	10/15/2058
46616Q-AA-9	HENDR 2011-2 A - ABS		12/15/2024	Paydown	XXX	10,904	10,904	10,898	10,904		1		1		10,904		—	—	297	09/15/2056
46616V-AA-8	HENDR 2012-1 A - ABS		12/16/2024	Paydown	XXX	580,421	580,421	585,140	589,333		(8,912)		(8,912)		580,421				12,445	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - ABS		12/15/2024	Paydown	XXX	91,481	91,481	90,894	91,136		345		345		91,481		—	—	1,746	10/15/2059
46617J-AA-4	HENDR 2013-2 A - ABS		12/15/2024	Paydown	XXX	23,208	23,208	23,203	23,214		(6)		(6)		23,208		—	—	541	03/15/2062
46617L-AA-9	HENDR 133 A - ABS		12/16/2024	Paydown	XXX	5,988	5,988	5,983	5,989		(1)		(1)		5,988		—	—	125	01/17/2073
46627M-AU-1	JPALT 2005-S1 2A9 - CMO/RMBS		12/01/2024	Paydown	XXX	89,327	108,529	91,577	91,577		16,951		16,951		108,529		(19,202)	(19,202)	3,615	12/25/2035
46642E-BE-5	JPMBB 2014-C21 C - CMBS		12/01/2024	Paydown	XXX	423,105	423,105	432,245	422,875		230		230		423,105		—	—	12,913	08/16/2047
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2024	Paydown	XXX	60,775	60,775	60,872	60,848		(73)		(73)		60,775				1,306	04/15/2044
46651T-AA-9	HENDR 181 A - ABS		12/15/2024	Paydown	XXX	152,758	152,758	148,622	149,349		3,408		3,408		152,758		—	—	3,160	10/17/2072
46651T-AB-7	HENDR 181 B - ABS		12/15/2024	Paydown	XXX	15,727	15,727	15,295	15,374		353		353		15,727		—	—	409	10/15/2074
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		12/01/2024	Paydown	XXX	13,104	13,104	12,592	12,604		500		500		13,104		—	—	196	07/25/2052
46659A-AU-8	JPMMT 2024-11 A9A - RMBS		12/01/2024	Paydown	XXX	20,316	20,316	20,202			114		114		20,316				102	04/26/2055
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/08/2024	Redemption @ 100.00	XXX	106,768	106,768	106,768	106,768						106,768				7,865	01/08/2027
47048T-AA-9	JTWN 16 E - CDO	C	12/10/2024	Paydown	XXX	2,000,000	2,000,000	1,960,000	2,067,562		(67,562)		(67,562)		2,000,000				290,026	07/25/2034
47232X-AA-6	JMHT 2010-A A - ABS		12/10/2024	Paydown	XXX	11,339	11,339	11,096	11,143		196		196		11,339		—	—	418	06/10/2055

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/19/2024	Various	XXX	2,715,900	2,869,170	2,869,170	2,869,170						2,869,170		(153,270)	(153,270)	115,652	05/15/2034
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2024	Paydown	XXX	1,867,995	1,867,995	1,410,374	1,410,374		457,622		457,622		1,867,995		—	—	61,059	12/15/2042
48249V-AS-0	KKR 131R BR - CDO		05/09/2024	Paydown	XXX	800,000	800,000	800,000	800,000						800,000				36,682	04/16/2029
48249X-AG-2	KKR 131R DR - CDO		05/09/2024	Paydown	XXX	1,100,000	1,100,000	1,047,875	1,078,686		21,314		21,314		1,100,000				73,601	04/16/2029
48251M-AW-6	KKR 15R CR - CDO	C	08/14/2024	Paydown	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				488,893	01/18/2032
48254W-AA-9	KKR 40 E - CDO	C	06/06/2024	Paydown	XXX	1,425,000	1,425,000	1,401,488	1,431,267		(6,267)		(6,267)		1,425,000				121,260	10/20/2034
48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	C	11/27/2024	Various	XXX	929,828	929,828	929,828	929,828						929,828		—	—	31,403	08/12/2031
48661A-AN-6	RAD 1R CR - CDO		04/26/2024	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				19,741	07/15/2031
48661X-AE-6	RAD III ER - CDO		07/09/2024	Paydown	XXX	825,000	825,000	766,219	782,344		42,656		42,656		825,000				74,084	04/15/2032
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2024	Paydown	XXX	10,147	10,147	8,850	9,480		667		667		10,147				466	05/15/2033
50200Y-AU-2	LCM 30 CR - CDO	C	07/30/2024	DEUTSCHE BANK ALEX BROWN	XXX	2,201,760	2,200,000	2,200,000	2,200,000						2,200,000		1,760	1,760	132,589	04/21/2031
50219Q-AC-8	LNSTR 2016-4 A2 - CMBS		12/01/2024	Paydown	XXX	17,200	17,200	16,681	17,200						17,200		—	—	234	03/12/2049
55037L-AA-2	LUNRR 2020-1 A - ABS	C	12/03/2024	Various	XXX	440,939	454,013	454,008	454,010						454,011		(13,072)	(13,072)	13,395	02/15/2045
552747-AC-1	MFRA 2021-INV1 A3 - RMBS		12/01/2024	Paydown	XXX	28,396	28,396	28,429	28,415		(19)		(19)		28,396		—	—	187	01/25/2056
55275R-AD-4	MABS 2006-NC3 A4 - RMBS		12/26/2024	Paydown	XXX	431,554	431,554	230,992	233,947		200,562	2,954	197,608		431,554		—	—	4,023	10/25/2036
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2024	Paydown	XXX	579,699	579,699	578,603	578,784		915		915		579,699		—	—	7,696	03/15/2044
55446M-AA-5	MAACH 1 A - ABS	C	12/03/2024	Various	XXX	547,026	565,362	565,343	565,354		4		4		565,358		(18,332)	(18,332)	17,416	10/15/2039
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2024	Paydown	XXX	57,590	54,103	54,103	54,103						54,103		3,487	3,487	1,848	03/15/2037
55817A-AU-8	MDPK XXXII CR - CDO	C	08/09/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				61,504	01/22/2031
55817C-AE-0	MDPK XXXII ER - CDO	C	08/09/2024	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				286,362	01/22/2031
55819A-AL-6	MDPK XVII ER - CDO		12/09/2024	Paydown	XXX	3,425,000	3,425,000	3,367,000	3,532,750		(107,750)		(107,750)		3,425,000				468,679	07/22/2030
55819D-AJ-5	MDPK XXXI C - CDO		06/20/2024	Paydown	XXX	6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				337,957	01/23/2031
55819E-AA-2	MDPK XXXI E - CDO		06/20/2024	Paydown	XXX	975,000	975,000	958,035	1,004,669		(29,669)		(29,669)		975,000				73,212	01/23/2031
55819T-AU-5	MDPK 20R CR - CDO	C	10/21/2024	Paydown	XXX	3,000,000	3,000,000	2,985,000	3,241,573		(241,573)		(241,573)		3,000,000				224,616	07/29/2030
55819U-AG-3	MDPK 20R ER - CDO	C	10/21/2024	Paydown	XXX	2,700,000	2,700,000	2,608,875	2,883,036		(183,036)		(183,036)		2,700,000				293,954	07/29/2030
55820H-AE-4	MDPK XXXIV ER - CDO	C	09/12/2024	Paydown	XXX	1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				131,839	04/26/2032
55954D-AE-1	MAGNE XXII ER - CDO	C	07/31/2024	Paydown	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				239,929	04/15/2031
56081*-AA-2	MLB INFRASTRUCTURE FACILITY		12/10/2024	Paydown	XXX	95,856	95,838	95,838	95,838						95,838		17	17	3,196	12/10/2043
56578L-AA-5	MCLO XII D - CDO		10/18/2024	Paydown	XXX	4,900,000	4,900,000	4,753,000	5,246,575		(346,575)		(346,575)		4,900,000				576,202	04/18/2031
57643L-NW-2	MABS 2006-AB1 A3B - RMBS		12/01/2024	Paydown	XXX	91,736	91,736	66,357	68,683		25,379	2,326	23,053		91,736		—	—	1,676	02/25/2036
59020U-AB-1	MLMI 2004-A1 2A1 - CMO/RMBS		12/01/2024	Paydown	XXX	9,810	9,810	9,328	9,568		241		241		9,810		—	—	361	02/25/2034
59156R-AV-0	METLIFE INC.		12/12/2024	GOLDMAN SACHS & CO.	XXX	1,588,306	1,175,000	1,836,100	1,679,003		(34,572)		(34,572)		1,644,430		(56,124)	(56,124)	172,627	08/01/2069
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	C	12/06/2024	Paydown	XXX	128,216	128,216	127,735	127,895		321		321		128,216				5,289	12/06/2032
595620-AE-5	MIDAMERICAN ENERGY CO		12/02/2024	MARKET TAXES CORP	XXX	426,500	400,000	386,299	391,156		471		471		391,627		34,873	34,873	25,044	11/01/2035
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO		12/02/2024	UBS FINANCIAL SERVICES INC.	XXX	539,085	500,000	484,100	489,947		518		518		490,464		48,621	48,621	35,899	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO		12/02/2024	MORGAN STANLEY & CO. LLC	XXX	347,588	325,000	311,818	316,249		393		393		316,642		30,946	30,946	20,304	05/15/2037
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO		12/02/2024	MARKET TAXES CORP	XXX	358,651	325,000	322,228	323,223		77		77		323,300		35,351	35,351	25,702	09/15/2037
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LLC		12/30/2024	Paydown	XXX	375,348	375,348	406,641	396,162		(20,813)		(20,813)		375,348		—	—	18,458	06/30/2032
61744C-MH-6	MSAC 2005-NC1 A2C - RMBS		03/25/2024	Paydown	XXX	5,313	5,313	3,666	5,313		—		—		5,313				40	01/25/2035
61746B-DQ-6	MORGAN STANLEY		04/29/2024	Maturity @ 100.00	XXX	1,000,000	1,000,000	991,240	999,908		341		341		1,000,000				19,375	04/29/2024
61747Y-EH-4	MORGAN STANLEY		11/18/2024	Various	XXX	13,203,437	15,827,000	12,783,734	12,885,620		192,979		192,979		13,078,599		124,838	124,838	327,429	10/20/2032
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/26/2024	Paydown	XXX	605,493	605,493	569,042	569,042		36,451		36,451		605,493				14,928	04/25/2036
61761D-AH-5	MSBAM 2012-C6 C - CMBS		05/01/2024	Paydown	XXX	244,607	244,607	243,422	244,607						244,607				4,029	11/17/2045

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
61762T-AK-2	MSBAM 2013-C11 C - CMBS		07/01/2024	Paydown	XXX	(201,032)											(201,032)	(201,032)		08/17/2046
61762X-AX-5	MSBAM 2013-C12 B - CMBS		05/20/2024	Paydown	XXX	397,257	397,257	404,507	397,257						397,257				8,558	10/17/2046
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		03/01/2024	Paydown	XXX	1,413	1,413	1,427	1,415		(2)		(2)		1,413				11	05/17/2049
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2024	Paydown	XXX	12,682	12,682	12,681	12,671		11		11		12,682		—	—	264	06/22/2043
63172D-AA-9	CFOZ 2019 A - CDO		11/15/2024	Paydown	XXX	367,837	367,837	367,837	367,837						367,837		—	—	9,639	08/31/2034
63942B-AA-2	NAVSL 2021-A A - ABS		12/15/2024	Paydown	XXX	19,093	19,093	19,090	19,090		3		3		19,093		—	—	85	05/15/2069
63943B-AB-9	NAVTR 2021-1 B - ABS	C	12/15/2024	Paydown	XXX	21,869	21,869	21,826	21,839		30		30		21,869		—	—	275	11/15/2046
64032E-AJ-6	NSLT 2007-1 B2 - ABS		12/10/2024	Call @ 100.00	XXX	1,775,000	1,775,000	1,619,688	1,775,000						1,775,000				70,579	08/25/2037
64128Y-AF-5	NEUB XVIII DR2 - CDO		12/18/2024	Paydown	XXX	1,375,000	1,375,000	1,354,364	1,442,582		(67,582)		(67,582)		1,375,000				184,023	10/21/2030
64130H-AQ-4	NEUB 24 CR - CDO	C	08/22/2024	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				32,293	04/19/2030
64130Q-AA-9	NEUB 28 E - CDO	C	09/19/2024	Paydown	XXX	1,250,000	1,250,000	1,229,125	1,295,680		(45,680)		(45,680)		1,250,000				130,306	04/22/2030
64130X-AJ-5	NEUB 29 A2 - CDO		04/19/2024	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				53,490	10/20/2031
64131F-AA-2	NEUB 29 E - CDO		12/12/2024	Paydown	XXX	1,125,000	1,125,000	1,103,906	1,175,984		(50,984)		(50,984)		1,125,000				145,708	10/20/2031
64133H-AL-2	NEUB 37 ER - CDO	C	10/25/2024	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				350,582	07/20/2031
64318@-AA-9	NEW CARDINALS STADIUM LLC		06/30/2024	Paydown	XXX	695,700	695,700	758,610	738,220		(42,520)		(42,520)		695,700				42,998	06/30/2032
644188-BG-8	NEW ENGLAND POWER CO		07/15/2024	BARCLAYS CAPITAL INC	XXX	2,862,413	4,676,000	2,631,325	2,665,595		16,604		16,604		2,682,199		180,214	180,214	102,087	10/06/2050
652526-60-9	NEWTEKONE INC		08/01/2024	Maturity @ 25.00	XXX	17,625	17,625	17,401	17,532		93		93		17,625				761	08/01/2024
652526-70-8	NEWTEKONE INC		11/07/2024	Various	XXX	1,056,075	1,074,375	1,078,689	1,072,175		839		839		1,073,013		(16,939)	(16,939)	50,986	02/01/2026
65487@-AA-1	CTL- NOAA - ALPENA MI (GSA)		09/01/2024	Various	XXX														3,213	07/15/2025
656531-AM-2	EQUINOR ASA	C	05/15/2024	PERSHING LLC	XXX	3,204,030	3,000,000	3,741,504	3,339,127		(31,914)		(31,914)		3,307,213		(103,183)	(103,183)	141,375	09/23/2027
67059T-AH-8	NUSTAR LOGISTICS LP		07/16/2024	Various	XXX	4,855,886	4,750,000	4,767,500	4,762,731		(926)		(926)		4,761,804		94,082	94,082	239,587	10/01/2030
67103B-AA-8	OFS CAPITAL CORP		11/13/2024	Oppenheimer	XXX	122,535	126,000	110,411	115,268		4,187		4,187		119,455		3,080	3,080	7,548	02/10/2026
67109F-AN-5	OAKC 11R CR - CDO		05/20/2024	Paydown	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				413,942	01/20/2032
67118L-AD-3	OBX 22NQM9 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	8,822	8,822	8,863			(41)		(41)		8,822		—	—	280	08/25/2062
67118T-AA-2	OBX 24-NQM4 A1 - RMBS		12/01/2024	Paydown	XXX	65,884	65,884	66,216			(332)		(332)		65,884				2,241	01/25/2064
67118T-AB-0	OBX 24-NQM4 A2 - RMBS		12/01/2024	Paydown	XXX	24,706	24,706	24,834			(128)		(128)		24,706				861	01/25/2064
67118X-AB-1	OBX 24NQM6 A2 - RMBS		12/01/2024	Paydown	XXX	15,082	15,082	15,082			—		—		15,082		—	—	453	02/25/2064
67118X-AC-9	OBX 24NQM6 A3 - RMBS		12/01/2024	Paydown	XXX	30,165	30,165	30,165			—		—		30,165		—	—	927	02/25/2064
67119E-AB-2	OBX 24NQ11 A2 - RMBS		12/01/2024	Paydown	XXX	22,215	22,215	22,214			—		—		22,215		—	—	361	06/25/2064
67119F-AB-9	OBX 24NQM7 A2 - RMBS		12/01/2024	Paydown	XXX	14,501	14,501	14,501							14,501		—	—	442	03/25/2064
67119F-AC-7	OBX 24NQM7 A3 - RMBS		12/01/2024	Paydown	XXX	14,501	14,501	14,501							14,501		—	—	452	03/25/2064
67119M-AC-2	OBX 24NM10 A3 - RMBS		12/01/2024	Paydown	XXX	152,884	152,884	152,882			2		2		152,884		—	—	3,238	05/27/2064
67120G-AE-8	OBX 24NQ16 A3 - RMBS		12/01/2024	Paydown	XXX	15,224	15,224	15,224			—		—		15,224				106	10/27/2064
67190A-AD-8	OAKIG 2021-1 A4 - ABS		12/20/2024	Paydown	XXX	9,167	9,167	9,403	9,349		(183)		(183)		9,167				174	01/20/2051
67389M-AE-1	OAKS 2015-1 A5 - CMO/RMBS		12/01/2024	Paydown	XXX	861	861	854	851		10		10		861				17	04/25/2046
673911-AD-5	OBX 24NQ17 A2 - RMBS		12/01/2024	Paydown	XXX	1,934	1,934	1,934			—		—		1,934				9	11/25/2064
673911-AE-3	OBX 24NQ17 A3 - RMBS		12/01/2024	Paydown	XXX	3,868	3,868	3,868			—		—		3,868				19	11/25/2064
67448N-AB-4	OBX 24NQM5 A2 - RMBS		12/01/2024	Paydown	XXX	46,581	46,581	46,825			(244)		(244)		46,581		—	—	1,395	01/25/2064
67448N-AC-2	OBX 24NQM5 A3 - RMBS		12/01/2024	Paydown	XXX	44,009	44,009	44,703			(694)		(694)		44,009		—	—	1,864	01/25/2064
67449C-AB-7	OBX 23NQ10 A2 - RMBS		12/25/2024	Paydown	XXX	34,607	34,607	34,791			(184)		(184)		34,607		—	—	922	10/25/2063
67449D-AC-3	OBX 24NQ15 A3 - RMBS		12/01/2024	Paydown	XXX	11,130	11,130	11,130			—		—		11,130		—	—	75	10/27/2064
67576R-AE-3	OCT42 42 ER - CDO	C	07/31/2024	Paydown	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				595,095	07/17/2034
67591X-AA-9	OCT38 38 D - CDO		09/06/2024	Paydown	XXX	5,195,000	5,195,000	5,069,762	5,545,041		(350,041)		(350,041)		5,195,000				525,294	07/22/2030
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2024	Paydown	XXX	43,641	43,641	40,411	40,996		2,645		2,645		43,641				1,937	10/01/2051
677071-AU-6	OHANA 2007A I - ABS		10/01/2024	Paydown	XXX	54,558	54,558	48,940	35,161		4,507		4,507		54,558		—	—	2,468	10/01/2051
677071-AV-4	OHANA 2007A II - ABS		10/01/2024	Paydown	XXX	9,375	9,375	8,919	9,011		364		364		9,375				434	10/01/2051
677071-AW-2	OHANA MILITARY CMNTYS LLC - RMBS		10/01/2024	Paydown	XXX	3,781	3,781	4,128	4,016		(235)		(235)		3,781		—	—	152	10/01/2051
683453-AA-2	OP-IG FD ALTERNATIVE INVT CO LLC - ABS		12/30/2024	Unknown	XXX	74,850,000	74,850,000	74,850,000	74,850,000						74,850,000				3,277,934	11/08/2067

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
691205-AC-2	BLUE OWL TECHNOLOGY FINANCE CORP		12/06/2024	MUFG SECURITIES AMERICAS INC.	XXX	1,884,045	1,905,000	1,756,751	1,806,750		45,287		45,287		1,852,037		32,008	32,008	88,979	12/15/2025
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP		12/10/2024	BARCLAYS	XXX	1,554,552	1,610,000	1,421,662	1,445,644		59,078		59,078		1,504,722		49,830	49,830	59,369	06/17/2026
691205-AG-3	BLUE OWL TECHNOLOGY FINANCE CORP		10/08/2024	GOLDMAN SACHS AND CO.	XXX	832,860	900,000	738,135	781,798		27,664		27,664		809,463		23,397	23,397	27,750	01/15/2027
69120V-AP-6	BLUE OWL CREDIT INCOME CORP		12/11/2024	Various	XXX	4,139,428	3,945,000	3,932,868	3,935,905		1,958		1,958		3,937,863		201,564	201,564	365,619	09/16/2027
69121K-AE-4	BLUE OWL CAPITAL CORP		10/01/2024	Adjustment	XXX													29		07/15/2026
69121K-AG-9	BLUE OWL CAPITAL CORP		10/08/2024	JP MORGAN	XXX	1,288,338	1,420,000	1,092,934	1,148,334		40,594		40,594		1,188,928		99,410	99,410	33,794	06/11/2028
691543-88-8	OXFORD LANE CAPITAL CORP		12/23/2024	Ladenburg Thalmann & Co. Inc.	XXX	63,029	66,675	65,507	65,810		260		260		66,069		(3,040)	(3,040)	3,334	01/31/2027
69181V-30-5	OXFORD SQUARE CAPITAL CORP		09/23/2024	Ladenburg Thalmann & Co. Inc.	XXX	7,756	7,825	7,029	7,437		113		113		7,550		205	205	367	04/30/2026
69291W-AC-6	PFP 2411 AS - CMBS	C	10/15/2024	Paydown	XXX	27,435	27,435	27,366			69		69		27,435				419	09/19/2039
69291W-AE-2	PFP 2411 B - CMBS	C	10/15/2024	Paydown	XXX	1,118	1,118	1,115			3		3		1,118				18	09/19/2039
69403W-AE-7	PACBEA 2006 - A AE - ABS		07/15/2024	Paydown	XXX	4,350	4,350	4,048	4,104		246		246		4,350				184	07/15/2051
69403W-AG-2	PACBEA 2006 - A AG - ABS		07/15/2024	Paydown	XXX	19,791	19,791	16,502	16,466		3,325		3,325		19,791				848	07/15/2051
69700T-AA-2	PFIXD 2019-1 A - CDO	C	10/20/2024	Paydown	XXX	104,960	104,960	104,960	104,960						104,960				4,870	04/20/2037
69916Y-AA-1	PARL 191 E - CDO	C	05/16/2024	Various	XXX	882,000	900,000	868,500	927,642		(916)		(916)		926,725		(44,725)	(44,725)	65,268	07/20/2032
70017X-AA-9	PAIA 2019-1 D - CDO	C	10/04/2024	Paydown	XXX	1,850,000	1,850,000	1,776,000	1,903,743		(53,743)		(53,743)		1,850,000				206,701	05/17/2032
70338C-10-9	PATRNL 2004-I A - ABS		04/04/2024	Paydown	XXX		(388,861)	(328,588)	(362,014)		(26,847)		(26,847)		(388,861)		388,861	388,861	(4,325)	05/04/2054
708696-BV-0	FIRSTENERGY PENNSYLVANIA ELECTRIC CO		12/02/2024	KEYBANC CAPITAL MARKETS INC.	XXX	424,272	400,000	399,140	399,493		20		20		399,513		24,759	24,759	28,837	10/01/2038
72349C-AB-8	CCIPT 2009-1 A2 - ABS		12/01/2024	Paydown	XXX	120,000	120,000	152,552	130,460		(10,460)		(10,460)		120,000				5,850	08/15/2030
72353P-AA-4	PION 1 A - ABS	C	12/15/2024	Various	XXX	868,723	892,598	892,593	892,551		47		47		892,598		(23,875)	(23,875)	29,119	06/15/2044
72703P-AC-7	PLNT 191 A2 - ABS		12/05/2024	Paydown	XXX	6,060	6,060	6,060	6,060						6,060				146	12/05/2049
73102Q-AA-4	POLAR TANKERS INC		11/10/2024	Paydown	XXX	760,045	760,045	849,486	821,170		(61,125)		(61,125)		760,045				34,089	05/10/2037
73688F-AC-6	PORTMAN RIDGE FINANCE CORP		12/23/2024	Various	XXX	8,711,199	9,085,000	8,880,588	8,983,607		27,619		27,619		9,011,226		(300,027)	(300,027)	369,212	04/30/2026
74389B-AA-9	PFMT 2024-1 A1 - RMBS		12/01/2024	Paydown	XXX	21,390	21,390	20,929			461		461		21,390				150	12/28/2054
74390F-AA-7	PRPM 2024-RCF6 A1 - RMBS		12/25/2024	Paydown	XXX	10,299	10,299	9,966			333		333		10,299				34	10/27/2064
74432Q-AH-8	PRUDENTIAL FINANCIAL INC		12/04/2024	WELLS FARGO SECURITIES LLC	XXX	14,401,100	14,000,000	14,988,022	14,756,859		(47,171)		(47,171)		14,709,688		(308,588)	(308,588)	739,200	06/13/2035
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		12/04/2024	JP MORGAN SECURITIES INC.	XXX	5,292,050	5,000,000	5,685,685	5,541,980		(29,098)		(29,098)		5,512,882		(220,832)	(220,832)	277,875	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCIAL INC		12/06/2024	MERRILL LYNCH,PIERCE,FENNER & SMITH	XXX	8,512,350	7,500,000	9,266,565	8,927,787		(69,683)		(69,683)		8,858,104		(345,754)	(345,754)	507,917	12/01/2037
74432Q-CE-3	PRUDENTIAL FINANCIAL INC		12/04/2024	MARKETAXESS CORPORATION	XXX	431,185	500,000	498,815	498,913		21		21		498,934		(67,749)	(67,749)	27,792	02/25/2050
74728G-AE-0	QBE INSURANCE GROUP LTD	C	02/07/2024	UBS SECURITIES LLC	XXX	788,000	800,000	806,024	801,806		(138)		(138)		801,668		(13,668)	(13,668)	11,358	12/29/2049
74922L-AG-8	RALI 2006-QS16 A7 - CMO/RMBS		12/01/2024	Paydown	XXX	103,796	147,403	130,930	136,400		11,003		11,003		147,403		(43,607)	(43,607)	4,233	11/25/2036
74929C-CG-9	RBSSP 2010-2 132 - CMO/RMBS		12/01/2024	Paydown	XXX	104,629	114,576	113,452	114,130		446		446		114,576		(9,946)	(9,946)	3,792	04/26/2036
74929G-AF-4	RBSSP 2010-5 2A2 - CMO/RMBS		12/01/2024	Paydown	XXX	20,783	20,852	14,063	14,063		6,790		6,790		20,852		(69)	(69)	1,268	09/28/2037
74939F-AB-3	RCKT 2024-CES4 A1B - RMBS		12/01/2024	Paydown	XXX	7,236	7,236	7,236			-		-		7,236				170	06/27/2044
749580-AD-8	RFMSI 2007-S5 A4 - CMO/RMBS		12/01/2024	Paydown	XXX	119,481	123,244	117,127	119,978		3,266		3,266		123,244		(3,762)	(3,762)	4,263	05/25/2037
74958A-AJ-3	RFMSI 2006-S7 A9 - CMO/RMBS		12/01/2024	Paydown	XXX	44,771	118,941	114,377	117,027		1,913		1,913		118,941		(74,170)	(74,170)	2,957	08/25/2036
74979R-AA-0	RRAM 5 D - CDO	C	05/16/2024	Paydown	XXX	4,875,000	4,875,000	4,859,709	4,917,729		(42,729)		(42,729)		4,875,000				327,729	10/15/2031
74988L-AJ-3	RRAM 3 BR2 - CDO		12/12/2024	Paydown	XXX	4,375,000	4,375,000	4,336,719	4,696,807		(321,807)		(321,807)		4,375,000				375,426	01/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
74988M-AA-0	RRAM 3 DR2 - CDO		12/12/2024	Paydown	XXX	2,575,000	2,575,000	2,500,969	2,614,966		(39,966)		(39,966)		2,575,000				329,888	01/15/2030
75114T-AC-5	RALI 2006-QS5 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	70,776	88,739	82,012	84,938		3,801		3,801		88,739		(17,963)	(17,963)	2,447	05/25/2036
75574U-60-6	READY CAPITAL CORP		12/31/2024	Various	XXX	366,852	375,100	381,386	375,100						375,100		(8,248)	(8,248)	21,568	02/15/2026
75574U-AC-5	READY CAPITAL CORP		10/15/2024	PERFORMANCE TRUST	XXX	21,706	22,000	20,680	20,832		517		517		21,349		357	357	1,053	04/30/2025
75888L-AN-2	REG12 XII ER - CDO	C	10/15/2024	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				181,682	10/15/2032
75970N-AG-2	RAMC 2005-2 AV3 - RMBS		12/03/2024	Various	XXX	183,188	209,068	177,773	192,516		2,120		2,120		194,637		(11,449)	(11,449)	7,102	08/25/2035
759950-CV-8	RAMC 2004-2 AF6 - RMBS		12/01/2024	Paydown	XXX	12,629	12,629	12,489	12,348		281		281		12,629				272	07/25/2034
761136-AJ-9	RAST 2007-A1 A9 - CMO/RMBS		01/01/2024	Paydown	XXX	—	—	—	—		—		—		—		—	—	—	03/25/2037
762009-AR-9	RFMSI 2007-S6 116 - CMO/RMBS		11/01/2024	Paydown	XXX	78,014	111,383	105,180	107,315		4,068		4,068		111,383		(33,369)	(33,369)	2,451	06/25/2037
76202@-AA-2	CTL - HOME DEPOT TREXLERTOWN PA		12/15/2024	Paydown	XXX	26,616	27,144	27,144	27,144						27,144		(528)	(528)	1,596	01/15/2039
780099-CK-1	NATWEST GROUP PLC	C	02/08/2024	UBS SECURITIES LLC	XXX	803,440	800,000	842,320	810,625		(760)		(760)		809,865		(6,425)	(6,425)	23,467	12/29/2049
78163D-30-8	RUNWAY GROWTH FINANCE CORP		10/02/2024	Ladenburg Thalmann & Co. Inc.	XXX	6,944	6,850	6,741	6,760		14		14		6,774		170	170	409	12/31/2027
78403D-AH-3	SBATOW 2014-2 2C - ABS		10/11/2024	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				16,121	10/15/2049
78433X-AB-6	SALTT 211 A - ABS		12/15/2024	Paydown	XXX	140,921	140,921	140,921	140,841		81		81		140,921				1,672	02/28/2033
78590A-40-6	Ladenburg Thalmann & Co. Inc.		09/18/2024	Ladenburg Thalmann & Co. Inc.	XXX	9,280	9,225	8,697	8,917		119		119		9,036		244	244	715	09/30/2025
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2024	Paydown	XXX	1,038,056	1,038,056	764,424	764,424		273,632		273,632		1,038,056		—	—	28,665	12/15/2040
80349A-80-2	SARATOGA INVESTMENT CORP		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	41,205	41,800	41,064	41,281		111		111		41,392		(186)	(186)	2,009	04/30/2027
80349A-86-9	SARATOGA INVESTMENT CORP		12/31/2024	Ladenburg Thalmann & Co. Inc.	XXX	99,527	96,925	95,180	95,346		245		245		95,591		3,936	3,936	6,444	04/15/2028
81377A-AD-4	SABR 2006-HE2 A2C - RMBS		12/26/2024	Paydown	XXX	517,218	517,218	220,754	224,016		296,464	3,262	293,202		517,218		—	—	4,033	07/25/2036
81743C-AV-7	SEMT 2024-5 A20 - RMBS		12/01/2024	Paydown	XXX	87,982	87,982	86,855			1,127		1,127		87,982				1,997	06/25/2054
81746Q-AG-6	SEMT 182 A7 - CMO/RMBS		12/01/2024	Paydown	XXX	22,015	22,015	21,962	21,964		51		51		22,015		—	—	391	02/25/2048
82323M-AA-7	SAIL 2018-1 CN - ABS		06/01/2024	Paydown	XXX	(375)	(338)				(338)		(338)		(338)		(37)	(37)	37	09/15/2065
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP NV	C	02/12/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	4,989,875	5,500,000	5,068,048	5,072,172		1,371		1,371		5,073,543		(83,668)	(83,668)	51,761	05/27/2045
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/05/2024	Various	XXX	664,937	705,831	705,829	705,830		—		—		705,831		(40,893)	(40,893)	26,052	07/15/2044
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2024	Paydown	XXX	415,374	415,374	423,536	421,293		(5,919)		(5,919)		415,374				38,948	06/30/2035
83546D-AQ-1	SONIC 2021-1 A22 - ABS		12/20/2024	Paydown	XXX	3,583	3,583	3,368	2,500		216		216		3,583				47	08/21/2051
83611X-AC-8	SVHE 2006-EQ2 A3 - RMBS		12/26/2024	Paydown	XXX	516,290	516,290	397,125	403,504		119,165	6,379	112,786		516,290		—	—	8,905	01/25/2037
83715R-AG-7	SCSLC 2014 B - ABS		12/02/2024	Paydown	XXX	1,728,367	1,728,367	1,756,453	1,874,450		(146,083)		(146,083)		1,728,367		—	—	114,016	08/01/2035
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2024	Paydown	XXX	4,833	4,833	4,845	4,843		(10)		(10)		4,833		—	—	122	08/15/2031
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2024	Various	XXX	480,023	486,883	486,862	486,873		5		5		486,878		(6,855)	(6,855)	17,624	03/15/2044
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2024	Paydown	XXX	1,250	1,250	1,249	1,250		—		—		1,250		—	—	20	06/20/2051
86212V-AD-6	STR 2018-1 A1 - ABS		04/22/2024	Paydown	XXX	1,158,763	1,158,763	1,158,463	1,158,717		46		46		1,158,763		—	—	15,021	10/20/2048
86212V-AE-4	STR 2018-1 A2 - ABS		12/20/2024	Paydown	XXX	(2,862)	9,375	9,274	7,499		100		100		9,375		(12,237)	(12,237)	206	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		04/22/2024	Paydown	XXX	6,832,917	6,832,917	6,935,121	6,976,146		(143,230)		(143,230)		6,832,917		—	—	98,419	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2024	Paydown	XXX	81,200	81,200	84,024	83,193		(1,993)		(1,993)		81,200		—	—	2,085	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2024	Various	XXX	403,451	476,709	476,703	476,702		2		2		476,705		(73,253)	(73,253)	16,599	11/22/2049
86212X-AG-5	STR 231 A2 - ABS		12/20/2024	Paydown	XXX	1,875	1,875	1,904			(29)		(29)		1,875				54	06/20/2053
86212X-AN-0	STR 241 A3 - ABS		12/20/2024	Paydown	XXX	333	333	332			1		1		333				8	05/20/2054
86212X-AP-5	STR 241 A4 - ABS		12/20/2024	Paydown	XXX	1,000	1,000	998			2		2		1,000				23	05/20/2054
86217R-AC-2	STKPK 1 A2 - CDO	C	09/23/2024	Paydown	XXX	1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				55,336	10/15/2035
86359B-LE-9	SARM 2004-1 4A1 - CMO/RMBS		12/01/2024	Paydown	XXX	4,645	4,645	4,463	4,641		4		4		4,645		—	—	136	03/25/2034
86359B-UF-6	SASC 2004-11XS A5B - RMBS		12/01/2024	Paydown	XXX	61,235	61,235	61,250	60,640		595		595		61,235				1,392	06/25/2034
86359B-XK-2	SASC 2004-16XS A3B - RMBS		12/03/2024	Various	XXX	356,397	369,230	326,592	326,592		4,640		4,640		331,232		25,165	25,165	17,253	08/25/2034

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
86668@-AA-8	SCA 2019-1 A		12/15/2024	Paydown	XXX	88,547	88,547	88,547	88,548		—		—		88,547				2,816	12/15/2027
86745J-AA-5	SNVA 181 A - ABS		07/20/2024	Paydown	XXX	363,895	363,895	363,818	363,831		64		64		363,895		—	—	13,032	07/20/2048
				Ladenburg Thalmann & Co.																
86887Q-20-8	SURO CAPITAL CORP		10/04/2024	Inc.	XXX	4,840,821	4,892,925	4,785,281	4,824,810		13,630		13,630		4,838,440		2,381	2,381	237,224	12/30/2026
869504-AC-4	SPSS 2011-1 B - ABS		12/15/2024	Paydown	XXX	114,333	114,333	114,331	114,335		(2)		(2)		114,333		—	—	4,658	11/15/2058
869507-AA-1	SPSS 2017-1 A - ABS		11/15/2024	Paydown	XXX	11,299	11,299	11,293	11,319		(20)		(20)		11,299		—	—	157	01/15/2071
869509-AA-7	SPSS-121-A - ABS		11/15/2024	Paydown	XXX	32,737	32,737	31,612	31,807		930		930		32,737				881	11/15/2052
87248M-AD-2	TICP 161R ER - CDO	C	07/17/2024	Paydown	XXX	4,900,000	4,900,000	4,743,309	5,001,778		(101,778)		(101,778)		4,900,000				423,564	07/17/2031
87248X-AE-6	SIXST 8R DR - CDO	C	12/09/2024	Paydown	XXX	1,700,000	1,700,000	1,701,063	1,754,944		(54,944)		(54,944)		1,700,000				238,272	10/20/2034
87249L-AG-6	WINDR 2017-4 C - CDO	C	02/20/2024	Paydown	XXX	2,000,000	2,000,000	1,980,000	2,144,176		(144,176)		(144,176)		2,000,000				37,713	11/20/2030
				DEUTSCHE BANK SECURITIES, INC.																
87264J-AA-4	TMSQ 2014-1500 A - CMBS		12/03/2024		XXX	321,500	400,000	411,970	400,754		(754)		(754)		400,000		(78,500)	(78,500)	14,843	10/10/2036
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		11/05/2024	Paydown	XXX	81,134	81,134	81,134	81,134						81,134				2,637	11/05/2057
87302@-AC-4	DDL		11/05/2024	Paydown	XXX	7,882	7,882	7,882	7,882						7,882		—	—	251	11/05/2057
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2024	Paydown	XXX	197,029	197,029	156,611	162,554		34,475		34,475		197,029				4,054	12/15/2044
	TERRAFORM GLOBAL OPERATING LP		11/04/2024	CROSS	XXX	3,650,000	3,650,000	3,669,375	3,649,546		174		174		3,649,720		280	280	267,654	03/01/2026
88315L-AL-2	TMCL 211 A - ABS	C	12/20/2024	Paydown	XXX	20,000	20,000	16,625	17,253		2,747		2,747		20,000		—	—	182	02/20/2046
88433B-AS-6	WINDR 2016-2 BR - CDO	C	08/01/2024	Paydown	XXX	8,200,000	8,200,000	8,200,000	8,200,000						8,200,000				461,756	11/03/2031
88433B-AU-1	WINDR 2016-2 C1R - CDO	C	08/01/2024	Paydown	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				294,878	11/03/2031
88576V-AA-8	HENDR 2008-3 A1 - ABS		12/15/2024	Paydown	XXX	203,253	203,253	225,666	225,392		(22,139)		(22,139)		203,253		—	—	11,492	06/15/2045
88576X-AA-4	HENDR 2010-1 A - ABS		12/15/2024	Paydown	XXX	58,750	58,750	58,734	59,137		(388)		(388)		58,750				1,845	07/15/2059
88576X-AB-2	HENDR 2010-1 B - ABS		12/15/2024	Paydown	XXX	68,620	68,620	68,587	68,783		(163)		(163)		68,620		—	—	3,608	07/15/2061
886065-AA-9	TBOLT 2018 A - ABS	C	12/15/2024	Paydown	XXX	179,313	179,313	179,309	179,313		—		—		179,313				4,777	09/15/2038
	TIME WARNER CABLE ENTERPRISES LLC		12/02/2024	GOLDMAN	XXX	372,986	325,000	398,378	366,164		(2,966)		(2,966)		363,198		9,789	9,789	37,653	07/15/2033
				MORGAN STANLEY & CO. LLC																
88732J-AJ-7	TIME WARNER CABLE LLC		12/02/2024	LLC	XXX	198,578	200,000	246,598	231,891		(1,602)		(1,602)		230,289		(31,711)	(31,711)	14,264	05/01/2037
889175-BD-6	TOLEDO EDISON CO		12/02/2024	BARCLAYS CAPITAL INC.	XXX	543,170	500,000	612,065	587,761		(4,542)		(4,542)		583,219		(40,049)	(40,049)	32,288	05/15/2037
89117F-8Z-5	TORONTO-DOMINION BANK		12/12/2024	Various	XXX	1,463,730	1,400,000	1,400,000	1,400,000						1,400,000		63,730	63,730	98,222	10/31/2082
89183G-AB-2	TPMT 244 A1B - RMBS		12/01/2024	Paydown	XXX	6,136	6,136	5,976			160		160		6,136		—	—	36	10/27/2064
89255#-AA-9	VUMC 2018-1 LOAN - ABS		12/01/2024	Paydown	XXX	89,696	89,696	90,046	90,010		(313)		(313)		89,696		—	—	2,671	07/01/2048
896442-50-6	TRINITY CAPITAL INC		05/17/2024	Call @ 25.00	XXX	100,650	100,650	104,676	100,650						100,650				3,531	01/16/2025
89655Y-AA-4	TRL 2009-1 A - ABS		05/31/2024	Paydown	XXX	837,131	837,131	918,752	878,816		(41,685)		(41,685)		837,131				29,721	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - ABS		12/16/2024	Paydown	XXX	338,434	338,434	350,888	345,253		(6,818)		(6,818)		338,434		—	—	10,220	10/16/2040
89854D-A*2	TSGE 2017-1 NOTE - ABS		01/30/2024	Paydown	XXX	11,923,600	11,923,600	11,923,600	11,923,600						11,923,600				22,810	09/25/2031
90139A-AA-0	CL-DAL 2020 A - ABS		10/01/2024	Paydown	XXX	—											—	—	(21,254)	12/15/2045
90139A-AB-8	CL-DAL 2020 B - ABS		10/01/2024	Paydown	XXX														(138,161)	12/15/2045
				STIFEL NICOLAUS & COMPANY INC.																
907818-CU-0	UNION PACIFIC CORP		11/14/2024		XXX	2,158,720	2,000,000	2,392,146	2,288,943		(19,560)		(19,560)		2,269,383		(110,663)	(110,663)	129,861	05/01/2034
	UNITED AIRLINES PASS THROUGH TRUST 2013		08/15/2024	Paydown	XXX	201,939	201,939	194,317	195,456		6,484		6,484		201,939				6,513	08/15/2025
909319-AA-3	THROUGH TRUST 2013		08/25/2024	Paydown	XXX	4,625	4,625	4,891	4,872		(247)		(247)		4,625				144	08/25/2031
90931C-AA-6	UAL AA - ABS																			
	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2024	Paydown	XXX	26,383	26,383	26,383	26,383						26,383				683	01/07/2030
90931M-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2024	Paydown	XXX	461,834	461,834	433,551	436,163		25,670		25,670		461,834		—	—	12,981	03/03/2028
90932Q-AA-4	PASS THROUGH TRUS		09/15/2024	Paydown	XXX	2,675	2,675	2,261	2,333		342		342		2,675		—	—	113	09/15/2051
90983V-AA-1	UNITED COMMUNITIES LLC			HSBC SECURITIES (USA) INC.																
911312-AJ-5	UNITED PARCEL SERVICE INC		12/02/2024	INC.	XXX	221,406	200,000	204,316	202,978		(129)		(129)		202,849		18,557	18,557	17,153	01/15/2038
913017-BJ-7	RTX CORP		12/02/2024	MARKET TAXES CORP	XXX	514,095	500,000	451,770	469,942		1,747		1,747		471,690		42,405	42,405	29,400	05/01/2035
913017-BP-3	RTX CORP		12/02/2024	MARKET TAXES CORP	XXX	406,155	375,000	407,749	397,773		(972)		(972)		396,801		9,354	9,354	31,773	07/15/2038
92212K-AA-4	VDC 2019-1 A2 - ABS		06/25/2024	Paydown	XXX	717,500	717,500	717,500	717,500						717,500		—	—	11,264	07/15/2044

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in 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
92332R-AA-4	VENTR 39 E - CDO	C	04/15/2024	Paydown	XXX	6,500,000	6,500,000	6,426,510	6,813,820		(313,820)		(313,820)		6,500,000				435,278	04/15/2033
92537K-AB-0	VERUS 2019-4 A2 - CMO/RMBS		10/25/2024	Paydown	XXX	71,010	71,010	71,009	71,880		(869)		(869)		71,010		-	-	1,930	10/27/2059
92539D-AC-2	VERUS 232 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	13,004	13,004	13,069			(65)		(65)		13,004				368	03/26/2068
92539N-AC-0	VERUS 2022-7 A3 - CMO/RMBS		12/04/2024	Various	XXX	865,838	870,566	849,052	864,976		(2,891)		(2,891)		862,084		3,754	3,754	44,940	07/25/2067
92539Y-AB-8	VERUS 2023-7 A2 - CMO/RMBS		12/01/2024	Paydown	XXX	16,402	16,402	16,917			(515)		(515)		16,402		-	-	708	10/25/2068
92540H-AC-0	VERUS 2024-5 A3 - RMBS		12/01/2024	Paydown	XXX	120,519	120,519	120,851			(333)		(333)		120,519		-	-	2,439	06/25/2069
92558D-AA-2	VIBR VII D - CDO		11/01/2024	Paydown	XXX	3,350,000	3,350,000	3,214,692	3,532,597		(182,597)		(182,597)		3,350,000				424,033	09/16/2030
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS		12/20/2024	Paydown	XXX	3,119,255	3,119,255	3,119,255	3,119,255						3,119,255		1	1	80,297	11/30/2029
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS		11/20/2024	Paydown	XXX	10,268,282	10,268,282	10,242,611	10,254,800		13,483		13,483		10,268,282		-	-	213,233	02/20/2030
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO		12/02/2024	MORGAN STANLEY & CO. LLC	XXX	531,375	500,000	530,295	519,288		(1,070)		(1,070)		518,218		13,157	13,157	41,500	01/15/2036
92839H-AA-4	VSTA 24CES1 A1 - RMBS		12/01/2024	Paydown	XXX	124,969	124,969	124,998			(29)		(29)		124,969		-	-	3,449	05/26/2054
92841Y-AA-3	VSTA 24CES2 A1 - RMBS		12/01/2024	Paydown	XXX	3,086	3,086	3,050			36		36		3,086				14	10/26/2054
92857T-AH-0	VODAFONE GROUP PLC	C	08/14/2024	Call @ 100.00	XXX	2,380,088	2,031,000	2,695,838	2,394,666		(32,417)		(32,417)		2,362,249		(331,249)	(331,249)	466,867	02/15/2030
92913U-AS-5	VOYA 2015-3 A3R - CDO		05/20/2024	Paydown	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				433,311	10/20/2031
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2024	Paydown	XXX	26,957	34,063	34,063	34,064		(1)		(1)		34,063		(7,106)	(7,106)	741	06/30/2033
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2024	Paydown	XXX	3,148	3,540	1,699	2,454		1,086		1,086		3,540		(392)	(392)	66	01/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2024	Paydown	XXX	6,237	14,494	11,293	9,649		4,846		4,846		14,494		(8,258)	(8,258)	377	10/25/2035
93935E-AC-8	WMALT 2006-8 A3A - RMBS		12/03/2024	Various	XXX	140,875	315,350	190,738	190,738		5,106		5,106		195,844		(54,969)	(54,969)	5,260	10/25/2036
93935H-AH-0	WMALT 2006-7 A5 - RMBS		12/01/2024	Paydown	XXX	13,140	13,140	7,638	3,957		9,183		9,183		13,140		-	-	85	09/25/2036
94353W-AA-3	WAAV 171 A - ABS		12/15/2024	Paydown	XXX	100,585	100,585	100,585	100,916		(330)		(330)		100,585		-	-	2,529	11/15/2042
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2024	Various	XXX	995,897	1,033,992	1,014,434	1,020,282		13,698		13,698		1,033,980		(38,084)	(38,084)	30,035	09/15/2044
94950A-AS-9	WELF 2020-2 CR - CDO	C	07/30/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	3,829,208	3,825,000	3,825,000	3,825,000						3,825,000		4,208	4,208	242,730	07/17/2034
94951D-AJ-2	WELF 2018-3 A2 - CDO		12/04/2024	Paydown	XXX	12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				1,051,820	01/20/2032
95058X-AE-8	WEN 2018-1 A22 - ABS		12/15/2024	Paydown	XXX	5,061	5,061	4,823	4,939		122		122		5,061		-	-	123	03/16/2048
95058X-AL-2	WEN 211 A22 - ABS		12/15/2024	Paydown	XXX	750	750	614			136		136		750		-	-	10	06/15/2051
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2024	Paydown	XXX	39,133	39,133	40,500	40,371		(1,237)		(1,237)		39,133		-	-	1,992	03/15/2057
96524V-40-3	WHITEHORSE FINANCE INC		09/19/2024	Inc.	XXX	2,911	2,850	2,804	2,807		6		6		2,812		99	99	166	09/15/2028
96525X-AA-9	WITEH 10 E - CDO		10/17/2024	Paydown	XXX	742,271	742,271	545,409	735,584		8,195		8,195		742,271				55,840	04/19/2027
96928*-CF-2	CTL - WALGREENS POOL II		12/15/2024	Paydown	XXX	27,273	27,273	26,412	26,726		547		547		27,273		-	-	3,413	06/15/2034
96928*-DD-6	CTL - WALGREENS (BETHEL PARK PA)		12/15/2024	Paydown	XXX	29,556	29,718	29,718	29,718		-		-		29,718		(162)	(162)	1,235	10/15/2034
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/25/2024	Paydown	XXX	82,576	82,576	82,576	82,576						82,576		-	-	4,467	10/15/2031
97315T-AG-7	WINDR 2017-1 CR - CDO		07/30/2024	Various	XXX	3,903,120	3,900,000	3,900,000	3,900,000						3,900,000		3,120	3,120	240,930	04/18/2036
97316L-AE-8	WINDR 2017-3 CR - CDO	C	07/30/2024	GOLDMAN SACHS & CO. LLC	XXX	2,810,640	2,800,000	2,800,000	2,800,000						2,800,000		10,640	10,640	182,181	04/16/2035
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	3,114	3,114	3,156	3,268		(155)		(155)		3,114		-	-	79	09/20/2044
97770*-AA-2	WOLFENT 2021-1 A - ABS		11/21/2024	Paydown	XXX	122,022	122,022	122,022	122,022						122,022		-	-	3,029	05/20/2045
983024-AL-4	WYETH LLC		07/11/2024	BANK OF AMERICA SECURITIES	XXX	2,982,265	2,750,000	2,990,405	2,985,776		(7,575)		(7,575)		2,978,201		4,064	4,064	149,875	02/15/2036
983024-AN-0	WYETH LLC		12/02/2024	WELLS FARGO SECURITIES LLC	XXX	215,096	200,000	198,642	199,161		40		40		199,201		15,895	15,895	13,949	04/01/2037
98625F-AA-3	GNRT 7 E - CDO	C	03/19/2024	Paydown	XXX	2,470,000	2,470,000	2,403,032	2,544,455		(74,455)		(74,455)		2,470,000				124,280	01/24/2033
98625W-AE-8	GNRT 4R ER - CDO		07/22/2024	Paydown	XXX	2,655,000	2,655,000	2,479,239	2,531,420		123,580		123,580		2,655,000				251,690	04/20/2032
9AMBDK-UF-7	LOGAN RIDGE FIN CV 5.250% 4/01/32		10/08/2024	Various	XXX	470,748	470,374	437,448	441,844		1,322		1,322		443,166		27,582	27,582	14,293	04/01/2032

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2024	Paydown	XXX	3,657	3,388	3,520	3,509		(121)		(121)		3,388		269	269	158	08/20/2043
BGH5TU-1X-4	CTL - AMAZON FORT WORTH FUNDED		12/10/2024	Paydown	XXX	7,679	6,510	7,511	7,396		(886)		(886)		6,510		1,168	1,168	399	11/10/2039
G0685*AA-3	AVOLON 2017-2 LOANS - ABS	D	10/01/2024	Adjustment	XXX														(8,460)	05/31/2025
G1981*AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	12/31/2024	Paydown	XXX	2,298,418	2,298,418	2,277,270	2,278,716		19,702		19,702		2,298,418		—	—	89,992	09/30/2045
G2978#AE-3	ELECTRICITY SUPPLY BOARD	D	12/15/2023	Maturity @ 100.00	XXX														605,000	12/15/2023
N0431#AL-4	ARUBA	C	05/06/2024	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,234,717	3,016,203		(16,203)		(16,203)		3,000,000				274,500	05/06/2024
P00173-AA-5	ATLANTICA TRANSMISION SUR SA	D	10/31/2024	Paydown	XXX	44,634	44,634	49,454	48,616		(3,982)		(3,982)		44,634				2,319	04/30/2043
P4909L-AA-8	GNL QUINTERO SA	D	07/31/2024	Paydown	XXX	365,971	365,971	360,482	363,320		2,651		2,651		365,971				12,719	07/31/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	D	04/30/2024	Paydown	XXX	778,000	778,000	760,573	771,659		6,341		6,341		778,000				16,533	04/30/2028
Q9396#AJ-0	VICTORIA POWER NETWORKS FINANCE	C	11/12/2024	CitiGroup	XXX	12,000,000	12,000,000	12,041,368	12,005,669		(5,441)		(5,441)		12,000,228		(228)	(228)	438,000	11/25/2024
T6827#AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2024	Paydown	XXX	1,428,064	1,428,064	1,428,064	1,428,064						1,428,064		—	—	69,051	10/01/2045
T6827#AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON	C	10/01/2024	Paydown	XXX	67,526	67,526	67,526	67,526						67,526		—	—		10/01/2045
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						937,836,836	938,013,909	937,330,836	939,808,355		(2,826,766)	44,577	(2,871,343)		939,851,609		(2,364,533)	(2,364,533)	57,464,875	XXX
Bonds: Hybrid Securities																				
007924-AJ-2	AEGON LTD	C	05/21/2024	SG AMERICAS SECURITIES, LLC	XXX	963,750	1,000,000	966,860	969,533		230		230		969,763		(6,013)	(6,013)	33,917	04/11/2048
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC		12/12/2024	Various	XXX	595,576	630,000	630,000	630,000						630,000		(34,424)	(34,424)	29,934	02/15/2062
04621X-AK-4	ASSURANT INC		12/12/2024	GOLDMAN SACHS & CO.	XXX	967,457	940,000	958,420	949,657		(1,936)		(1,936)		947,721		19,737	19,737	79,691	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	05/01/2024	Adjustment	XXX	(33,750)											(33,750)	(33,750)	33,750	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC		12/12/2024	GOLDMAN SACHS & CO.	XXX	759,536	800,000	800,000	800,000						800,000		(40,464)	(40,464)	55,316	01/15/2040
05565A-GF-4	BNP PARIBAS SA	C	11/01/2024	Various	XXX	802,960	800,000	826,820	813,315		(2,065)		(2,065)		811,250		(8,290)	(8,290)	60,822	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	05/22/2024	Various	XXX	1,374,988	1,450,000	1,445,350	1,445,543		30		30		1,445,573		(70,586)	(70,586)	19,902	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA																			
05946K-AG-6	ARGENTARIA SA	C	03/04/2024	BARCLAYS CAPITAL INC.	XXX	394,560	400,000	400,000	400,000						400,000		(5,440)	(5,440)	6,572	12/29/2049
060505-FL-3	BANK OF AMERICA CORP		08/15/2024	UBS SECURITIES LLC	XXX	511,138	515,000	535,280	515,000						515,000		(3,863)	(3,863)	27,819	12/29/2049
125896-BU-3	MIZUHO SECURITIES USA INC.		12/17/2024		XXX	1,043,129	1,094,000	1,103,865	1,100,736		(927)		(927)		1,099,809		(56,680)	(56,680)	54,419	06/01/2050
225313-AJ-4	CREDIT AGRICOLE SA	C	12/12/2024	Various	XXX	2,856,910	2,800,000	3,043,148	2,878,214		(30,908)		(30,908)		2,847,307		9,603	9,603	195,745	12/29/2049
23380Y-AC-1	DAIICHI LIFE HOLDINGS INC	C	10/28/2024	Call @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				12,750	12/29/2049
26441C-CG-8	DUKE ENERGY CORP		12/11/2024	BARCLAYS CAPITAL INC.	XXX	181,783	178,000	178,000							178,000		3,783	3,783	3,508	09/01/2054
29250N-AN-5	MORGAN STANLEY & CO. LLC		12/04/2024		XXX	1,584,160	1,600,000	1,526,313	1,527,121		167		167		1,527,288		56,872	56,872	133,333	01/15/2077
29250N-AS-4	ENBRIDGE INC		06/24/2024	BROADCORT CAPITAL CORP FIXED I	XXX	212,690	225,000	197,213	197,266		31		31		197,297		15,394	15,394	11,688	07/15/2077
29250N-AW-5	ENBRIDGE INC		06/25/2024	BNP PARIBAS SECURITIES BOND	XXX	481,050	500,000	486,150	486,312		14		14		486,326		(5,276)	(5,276)	25,608	03/01/2078
30767E-AD-1	FARM CREDIT BANK OF TEXAS		02/13/2024																	
30767E-AD-1	BOFA SECURITIES, INC				XXX	1,004,500	1,025,000	1,027,625	1,025,941		(65)		(65)		1,025,876		(21,376)	(21,376)	9,738	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP	C	02/28/2024	J.P. MORGAN SECURITIES LLC	XXX	646,196	515,000	765,275	653,566		(3,505)		(3,505)		650,061		(3,865)	(3,865)	35,083	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC	C	10/31/2024	Various	XXX	1,002,190	1,000,000	1,017,740	1,008,396		(1,468)		(1,468)		1,006,928		(4,738)	(4,738)	65,542	12/29/2049
4042Q1-AA-5	HSBC BANK USA NA		12/02/2024	BNP PARIBAS SECURITIES CORP	XXX	236,529	225,000	227,478	226,485		(94)		(94)		226,391		10,138	10,138	14,394	11/01/2034
456837-AR-4	ING GROEP NV	C	09/10/2024	SG AMERICAS SECURITIES, LLC	XXX	786,200	800,000	800,000	800,000						800,000		(13,800)	(13,800)	37,694	12/29/2049

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1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
46115H-AU-1	INTESA SANPAOLO SPA	C	12/12/2024	BOFA SECURITIES, INC	XXX	404,640	400,000	396,500	396,718		40		40		396,758		7,882	7,882	38,158	12/29/2049
48124B-AC-9	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	750,000	750,000	753,750	750,000						750,000				33,571	12/29/2049
48126H-AA-8	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	648,000	648,000	651,240	648,000						648,000				29,168	12/29/2049
48128B-AQ-4	JPMORGAN CHASE & CO		12/12/2024	GOLDMAN SACHS & CO.	XXX	1,052,830	1,000,000	1,000,000							1,000,000		52,830	52,830	51,755	12/31/2049
539439-AG-4	LLOYDS BANKING GROUP PLC	C	03/13/2024	Jefferies LLC	XXX	1,000,110	1,000,000	1,023,380	1,002,351		(974)		(974)		1,001,377		(1,267)	(1,267)	16,250	12/31/2049
539439-AU-3	LLOYDS BANKING GROUP PLC	C	12/12/2024	Various	XXX	2,401,575	2,400,000	2,449,996	2,422,798		(8,597)		(8,597)		2,414,201		(12,626)	(12,626)	105,813	12/27/2066
53944Y-AV-5	LLOYDS BANKING GROUP PLC	C	05/03/2024	MORGAN STANLEY & CO. LLC	XXX	396,000	400,000	400,000	400,000						400,000		(4,000)	(4,000)	11,556	12/29/2049
59156R-BT-4	METLIFE INC.		04/03/2024	BROADCORT CAPITAL CORP FIXED I	XXX	371,599	375,000	386,046	380,600		(310)		(310)		380,289		(8,691)	(8,691)	12,240	12/31/2049
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC.		11/21/2024	BNP PARIBAS SECURITIES BOND	XXX	1,117,500	1,130,000	1,128,149	1,126,895		(301)		(301)		1,126,594		(9,094)	(9,094)	66,256	05/01/2079
65559C-AA-9	NORDEA BANK ABP	C	12/12/2024	RBC CAPITAL MARKETS, LLC	XXX	503,550	500,000	500,000	500,000						500,000		3,550	3,550	40,210	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC		12/02/2024	Call @ 100.00	XXX	115,000	115,000	115,000	115,000						115,000				10,022	12/29/2049
744320-BF-8	PRUDENTIAL FINANCIAL INC		07/18/2024	MORGAN STANLEY & CO. LLC	XXX	886,192	900,000	917,625	909,739		(1,053)		(1,053)		908,687		(22,494)	(22,494)	43,154	09/15/2048
744320-BK-7	PRUDENTIAL FINANCIAL INC		08/15/2024	Various	XXX	2,365,237	2,370,000	2,388,517	2,386,538		(929)		(929)		2,385,610		(20,372)	(20,372)	103,163	09/01/2052
76025L-AB-0	SCENTRE GROUP TRUST 2	C	12/12/2024	Various	XXX	2,351,582	2,400,000	2,432,400	2,424,163		(3,117)		(3,117)		2,421,046		(69,464)	(69,464)	139,145	09/24/2080
808513-BD-6	CHARLES SCHWAB CORP		01/23/2024	Sumridge Partners	XXX	983,350	1,000,000	1,000,000	1,000,000						1,000,000		(16,650)	(16,650)	8,063	12/29/2049
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		06/06/2024	Call @ 100.00	XXX	500,000	500,000	500,750	500,000						500,000				29,673	08/01/2049
857477-AQ-6	STATE STREET CORP		03/15/2024	Call @ 100.00	XXX	33,000	33,000	33,000	33,000						33,000				771	12/29/2049
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	02/22/2024	MORGAN STANLEY & CO. LLC	XXX	390,000	400,000	400,000	400,000						400,000		(10,000)	(10,000)	8,000	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		12/12/2024	Various	XXX	2,726,496	2,786,000	2,807,366	2,775,385		(2,273)		(2,273)		2,773,111		(46,615)	(46,615)	147,953	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		12/23/2024	BNP PARIBAS SECURITIES BOND	XXX	1,104,978	1,150,000	1,150,962	1,150,610		(92)		(92)		1,150,518		(45,541)	(45,541)	80,644	09/15/2079
949746-NL-1	WELLS FARGO & CO		09/04/2024	GOLDMAN SACHS & CO.	XXX	1,039,510	1,000,000	1,080,810	1,064,810		(2,424)		(2,424)		1,062,386		(22,876)	(22,876)	42,972	12/01/2086
95002Y-AC-7	WELLS FARGO & CO		12/12/2024	GOLDMAN SACHS & CO.	XXX	895,135	862,000	862,000							862,000		33,135	33,135	22,963	12/29/2049
F5616K-AC-8	LA MONDIALE SAM	D	05/22/2024	PARBFRPP	XXX	784,000	800,000	787,900	788,988		90		90		789,077		(5,077)	(5,077)	38,906	01/26/2047
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC	D	06/25/2024	Various	XXX	447,366	450,000	455,900	451,401		(623)		(623)		450,778		(3,412)	(3,412)	16,595	12/29/2049
H4209B-AD-0	UBS GROUP AG	D	03/01/2024	MLILGB3LECL MRL LY INTL LONDON	XXX	987,100	1,000,000	1,002,020	997,505		(189)		(189)		997,316		(10,216)	(10,216)	39,722	12/29/2049
N4578E-LM-8	ING GROEP NV	D	12/12/2024	ECLR 25830	XXX	723,345	700,000	700,000	700,000						700,000		23,345	23,345	56,875	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	02/22/2024	MSNYUS33 MORGAN STANLEY NY	XXX	985,000	1,000,000	994,340	993,434		(28)		(28)		993,406		(8,406)	(8,406)	11,260	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD	D	01/30/2024	JEFFUS33 JEFFERIES JERSEY CITY	XXX	1,598,096	1,600,000	1,682,340	1,612,291		(1,134)		(1,134)		1,611,157		(13,061)	(13,061)	17,700	12/02/2044
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB	D	12/12/2024	JANE STREET EXECUTION SERVICES LLC	XXX	407,048	400,000	400,900	400,664		(167)		(167)		400,497		6,551	6,551	40,181	12/29/2049
1309999999 – Bonds: Hybrid Securities						44,589,790	44,816,000	45,586,428	43,007,975		(62,577)		(62,577)		44,985,398		(395,608)	(395,608)	2,209,961	XXX
Bonds: Unaffiliated Bank Loans																				
44956@-AB-8	IEQ CAPITAL, LLC 1 LIEN DELAYED DRAW TER		12/31/2024	Various	XXX	22,907	22,907	22,696	22,740		17		17		22,757		150	150	1,393	12/22/2028
44956@-AA-0	IEQ CAPITAL, LLC 1 LIENTERM LOAN		12/31/2024	Various	XXX	101,852	101,852	99,974	100,517		133		133		100,651		1,201	1,201	8,085	12/22/2028
05603Q-AB-8	BR Financial Holdings, LLC Revolver 8/20		09/17/2024	Redemption @ 100.00	XXX														110,276	08/18/2027
05603Q-AC-6	BR Financial Holdings, LLC Term Loan 8/2		12/18/2024	Redemption @ 100.00	XXX	6,227,335	6,224,373	6,068,763	6,082,958		30,448		30,448		6,113,406		113,929	113,929	644,603	08/18/2027

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
81104B-AC-4	Term Loan B : HealthChannels Inc		02/01/2024	DIRECT FROM ISSUER	XXX	628,274	937,722	664,025	664,025						664,025		(35,751)	(35,751)	10,902	04/03/2025
94847K-AA-3	WEDGEWOOD INC		12/30/2024	Redemption @ 100.00	XXX	151,515	151,515	148,485	149,278		577		577		149,856		1,659	1,659	12,131	06/30/2027
99LNPQ-MY-7	Metropolitan Financing VI Senior Secured		01/05/2024	Various	XXX	584,004	572,990	572,990	572,990						572,990		11,014	11,014	19,315	08/02/2024
9TERM7-2L-7	BREAKWATER CREDIT 0.00001% 6/30/25		11/12/2024	Redemption @ 100.00	XXX	3,572,608	3,572,608	3,536,882	3,559,081		3,444		3,444		3,562,525		10,083	10,083	177,700	06/30/2025
9TERM7-4E-1	TERRA INCOME FUND 6 6.000% 4/09/25		03/28/2024	Redemption @ 100.00	XXX	5,798,969	5,798,969	5,798,969	5,798,969		-		-		5,798,969		-	-	184,378	04/09/2025
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		06/01/2024	Redemption @ 100.00	XXX														(106,250)	04/24/2025
BGH745-KW-3	CCRР PARENT INC 1L TLB CL		12/31/2024	Redemption @ 100.00	XXX	1,000	1,000	995	997		-		-		997		3	3	63	03/06/2028
1909999999 - Bonds: Unaffiliated Bank Loans						17,088,465	17,383,936	16,913,779	16,951,556		34,620		34,620		16,986,176		102,289	102,289	1,062,596	XXX
2509999997 - Subtotals - Bonds - Part 4						1,069,188,265	1,076,942,953	1,069,138,901	1,069,645,917		(2,583,610)		(2,628,187)		1,072,945,438		(4,458,441)	(4,458,441)	63,459,298	XXX
2509999998 - Summary Item from Part 5 for Bonds						11,815,216	11,692,300	11,618,342			71,217		71,217		11,689,559		125,657	125,657	421,147	XXX
2509999999 - Subtotals - Bonds						1,081,003,481	1,088,635,253	1,080,757,243	1,069,645,917		(2,512,393)		(2,556,970)		1,084,634,996		(4,332,784)	(4,332,784)	63,880,445	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
020002-83-8	ALLSTATE CORP		09/26/2024	J.P. MORGAN SECURITIES LLC	17,565.000	433,633		439,125	372,554	66,571			66,571		439,125		(5,492)	(5,492)	16,797	XXX
038923-87-6	ARBOR REALTY TRUST INC		10/30/2024	Ladenburg Thalmann & Co. Inc	35,476.000	697,328		886,900	631,473	255,427			255,427		886,900		(189,572)	(189,572)	44,243	XXX
03939A-10-7	ARCH CAPITAL GROUP LTD	C	05/22/2024	J.P. MORGAN SECURITIES LLC	23,586.000	537,649		535,001	560,168	(25,166)			(25,166)		535,001		2,648	2,648	16,068	XXX
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		12/12/2024	GOLDMAN SACHS & CO.	400,000.000	403,446		400,000	400,000						400,000		3,446	3,446	30,591	XXX
19075Q-AE-2	COBANK ACB		12/12/2024	GOLDMAN SACHS & CO.	810,000.000	826,978		810,000	785,700	24,300			24,300		810,000		16,978	16,978	52,245	XXX
25746U-DM-8	DOMINION ENERGY INC		05/06/2024	Various	823,000.000	782,503		824,624	729,767	94,857			94,857		824,624		(42,121)	(42,121)	8,113	XXX
281020-AS-6	EDISON INTERNATIONAL		07/18/2024	MIZUHO SECURITIES USA INC.	1,030,000.000	1,027,204		1,030,000	1,030,000						1,030,000		(2,796)	(2,796)	27,681	XXX
281020-AT-4	EDISON INTERNATIONAL		06/25/2024	Various	1,000,000.000	957,792		1,012,851	931,104	81,747			81,747		1,012,851		(55,059)	(55,059)	20,150	XXX
29273V-40-7	ENERGY TRANSFER LP		02/09/2024	Call @ 25.00	42,522.000	1,063,050		1,075,807	1,075,807	(124,522)			(124,522)		951,285		111,765	111,765	25,830	XXX
29273V-60-5	ENERGY TRANSFER LP		03/07/2024	Various	17,307.000	434,256		428,238	430,858	(2,619)			(2,619)		428,238		6,018	6,018	6,106	XXX
29273V-AN-0	ENERGY TRANSFER LP		07/30/2024	MORGAN STANLEY & CO. LLC	640,000.000	644,782		640,000	608,179	31,821			31,821		640,000		4,782	4,782	20,800	XXX
29359U-10-9	ENSTAR GROUP LTD	C	07/29/2024	J.P. MORGAN SECURITIES LLC	10.000	241		261	252	9			9		261		(20)	(20)	9	XXX
29452E-20-0	EQUITABLE HOLDINGS INC		11/01/2024	J.P. MORGAN SECURITIES LLC	1,471.000	33,745		33,722	31,524	2,198			2,198		33,722		23	23	1,448	XXX
360271-30-8	FULTON FINANCIAL CORP		10/28/2024	J.P. MORGAN SECURITIES LLC	25,450.000	505,880		636,250	425,015	211,235			211,235		636,250		(130,370)	(130,370)	28,284	XXX
376536-88-4	GLADSTONE COMMERCIAL CORP		06/28/2024	J.P. MORGAN SECURITIES LLC	3,499.000	68,498		87,475	68,021	19,454			19,454		87,475		(18,977)	(18,977)	2,624	XXX
48128B-AF-8	JPMORGAN CHASE & CO		08/01/2024	Call @ 100.00	2,750,000.000	2,750,000		2,750,000	2,699,856	50,144			50,144		2,750,000				137,500	XXX
50149X-AA-2	KUVARE US HOLDINGS INC		12/31/2024	Seaport Global Securities LLC	960,000.000	987,129		960,000	960,000						960,000		27,129	27,129	62,421	XXX
534187-88-5	LINCOLN NATIONAL CORP		08/21/2024	J.P. MORGAN SECURITIES LLC	9,552.000	260,159		238,800	260,388	(21,588)			(21,588)		238,800		21,359	21,359	15,693	XXX
570535-AW-4	MARKEL GROUP INC		09/17/2024	WELLS FARGO SECURITIES LLC	4,500,000.000	4,580,250		4,500,000	4,500,000						4,500,000		80,250	80,250	135,000	XXX
61762V-60-6	MORGAN STANLEY		03/04/2024	JPMSUS3X JP MORGAN SEC NY	38,250.000	956,725		971,887	927,180	44,707			44,707		971,887		(15,162)	(15,162)	13,985	XXX
61762V-83-8	MORGAN STANLEY		12/12/2024	J.P. MORGAN SECURITIES LLC	42,345.000	1,127,281		1,058,625							1,058,625		68,656	68,656	14,611	XXX
674001-40-9	BROOKFIELD OAKTREE HOLDINGS LLC		07/01/2024	Adjustment		(28,715)											(28,715)	(28,715)	2,180	XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		07/25/2024	MORGAN STANLEY & CO. LLC	595,000.000	593,310		595,000	563,473	31,527			31,527		595,000		(1,690)	(1,690)	17,850	XXX
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC		07/24/2024	Various	1,705,000.000	1,702,825		1,705,796	1,657,666	48,131			48,131		1,705,796		(2,972)	(2,972)	52,855	XXX
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		12/12/2024	GOLDMAN SACHS & CO. Ladenburg Thalmann & Co. Inc.	920,000.000	932,098		917,450	857,594	59,856			59,856		917,450		14,648	14,648	57,181	XXX
75574U-88-7	READY CAPITAL CORP		09/20/2024		49,296.000	936,430		1,232,400	1,107,148	125,252			125,252		1,232,400		(295,970)	(295,970)	60,079	XXX
7591EP-70-4	REGIONS FINANCIAL CORP		12/18/2024	Various	34,241.000	838,016		856,025	730,703	125,322			125,322		856,025		(18,009)	(18,009)	48,793	XXX
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	03/22/2024	JPMSUS3X JP MORGAN SEC NY	48,308.000	1,186,522		1,199,865	1,154,561	45,304			45,304		1,199,865		(13,343)	(13,343)	13,980	XXX
80620A-20-8	SCE TRUST VIII		06/28/2024	Various	6,968.000	179,346		174,200							174,200		5,146	5,146		XXX
808513-CB-9	CHARLES SCHWAB CORP		11/21/2024	Various	2,101,000.000	2,055,811		2,104,159	1,896,714	207,445			207,445		2,104,159		(48,348)	(48,348)	78,788	XXX
857477-60-8	STATE STREET CORP		03/15/2024	Call @ 25.00	12,000.000	300,000		300,000	300,360	(360)			(360)		300,000				4,425	XXX
938824-30-7	WAFD INC		09/11/2024	Various	24,048.000	421,796		601,200	366,732	234,468			234,468		601,200		(179,404)	(179,404)	21,981	XXX
949746-46-5	WELLS FARGO & CO		03/15/2024	Call @ 25.00	60,475.000	1,511,875		1,677,010	1,519,132	157,878			157,878		1,677,010		(165,135)	(165,135)	25,040	XXX
94988U-65-6	WELLS FARGO & CO		03/05/2024	JPMSUS3X JP MORGAN SEC NY	23,600.000	569,751		599,685	563,568	36,117			36,117		599,685		(29,934)	(29,934)	8,089	XXX
95002Y-AA-1	WELLS FARGO & CO		12/12/2024	GOLDMAN SACHS & CO.	1,500,000.000	1,534,735		1,518,160	1,573,967	(55,807)			(55,807)		1,518,160		16,575	16,575	166,867	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						31,812,327	XXX	32,675,993	29,719,459	1,723,709			1,723,709		32,675,993		(863,666)	(863,666)	1,238,308	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
008252-82-7	AFFILIATED MANAGERS GROUP INC		05/01/2024	Adjustment	9,108.000	232,674		227,700							227,700		4,974	4,974		XXX
020002-30-9	ALLSTATE CORP		07/29/2024	J.P. MORGAN SECURITIES LLC	13,006.000	336,898		326,910	326,910						326,910		9,988	9,988	18,420	XXX
025932-80-7	AMERICAN FINANCIAL GROUP INC		10/30/2024	Various	22,859.000	568,681		571,475	571,475						571,475		(2,794)	(2,794)	25,407	XXX
025932-87-2	AMERICAN FINANCIAL GROUP INC		07/18/2024	J.P. MORGAN SECURITIES LLC	6,058.000	145,834		151,450	151,450						151,450		(5,616)	(5,616)	4,084	XXX
125896-84-5	CMS ENERGY CORP		03/15/2024	JPMSUS3X JP MORGAN SEC NY	49,000.000	1,213,643		1,227,577	1,225,096	(141)			(141)		1,224,955		(11,312)	(11,312)	20,801	XXX
125896-85-2	CMS ENERGY CORP		03/22/2024	JPMSUS3X JP MORGAN SEC NY	13,501.000	334,800		335,076	334,979		1		1		334,981		(181)	(181)	8,868	XXX
125896-86-0	CMS ENERGY CORP		04/05/2024	Various	20,730.000	507,377		500,173	496,834	11			11		496,845		10,532	10,532	7,288	XXX
75574U-40-8	READY CAPITAL CORP		12/31/2024	Various	2,856.000	69,868		73,140	73,140						73,140		(3,272)	(3,272)	4,427	XXX
816851-BK-4	SEMPRA		01/19/2024	MORGAN STANLEY & CO. LLC	920,000.000	913,686		920,000	920,000						920,000		(6,314)	(6,314)		XXX
896442-50-6	TRINITY CAPITAL INC		05/17/2024	Call @ 25.00	32,844.000	821,100		829,311	829,311						829,311		(8,211)	(8,211)	28,885	XXX
91529Y-60-1	UNUM GROUP		12/18/2024	J.P. MORGAN SECURITIES LLC	15,000.000	373,799		377,310	375,000						375,000		(1,201)	(1,201)	23,438	XXX
G1624R-10-7	BROOKFIELD PROPERTY PREFERRED LP	C	04/03/2024	Various	16,000.000	244,648		396,800	397,050		29		29		397,080		(152,432)	(152,432)	7,250	XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						5,763,007	XXX	5,936,921	5,701,245	(99)			(99)		5,928,846		(165,839)	(165,839)	148,867	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						37,575,334	XXX	38,612,914	35,420,704	1,723,709	(99)		1,723,610		38,604,839		(1,029,505)	(1,029,505)	1,387,176	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks						1,757,122	XXX	1,703,467							1,703,467		53,655	53,655	252	XXX
4509999999 – Subtotals - Preferred Stocks						39,332,456	XXX	40,316,381	35,420,704	1,723,709	(99)		1,723,610		40,308,306		(975,849)	(975,849)	1,387,427	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
902685-10-6	UDEMY ORD		01/02/2024	SIDCO/VIRTU AMERICAS	109.000	1,518	XXX	1,663	1,606	58			58		1,663		(146)	(146)		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,518	XXX	1,663	1,606	58			58		1,663		(146)	(146)		XXX
5989999997 – Subtotals - Common Stocks - Part 4						1,518	XXX	1,663	1,606	58			58		1,663		(146)	(146)		XXX
5989999998 – Summary Item from Part 5 for Common Stocks						30,806	XXX	31,730							31,730		(924)	(924)	140	XXX
5989999999 – Subtotals - Common Stocks						32,323	XXX	33,393	1,606	58			58		33,393		(1,070)	(1,070)	140	XXX
5999999999 – Subtotals - Preferred and Common Stocks						39,364,779	XXX	40,349,774	35,422,310	1,723,766	(99)		1,723,668		40,341,698		(976,919)	(976,919)	1,387,567	XXX
6009999999 – Totals						1,120,368,260	XXX	1,121,107,016	1,105,068,227	1,723,766	(2,512,492)	44,577	(833,303)		1,124,976,695		(5,309,703)	(5,309,703)	65,268,012	XXX

Annual Statement for the Year 2024 of the WILTON REASSURANCE COMPANY

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book / Adjusted Carrying Value at Disposal	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		05/28/2024	DIRECT LOAN FUND	10/29/2024	Call @ 100.00	2,223,300	2,223,300	2,223,300	2,223,300									91,339	
03755D-AA-0	APEXC 192 E - CDO	C	07/30/2024	Various	12/27/2024	Paydown	2,436,000	2,366,016	2,436,000	2,436,000		69,984		69,984					182,417	9,820
12547W-AA-2	CIFC 2018-I E - CDO	C	10/02/2024	SMBC NIKKO SECURITIES AMERICA, INC.	12/10/2024	Paydown	475,000	474,525	475,000	475,000		475		475					19,584	11,405
14686C-AE-5	CARVL II ER - CDO	C	03/21/2024	Merrill Lynch Pierce Fenner Smith	12/11/2024	Paydown	155,000	154,205	155,000	155,000		795		795					16,783	3,296
404280-EJ-4	HSBC HOLDINGS PLC	C	09/04/2024	Various	12/12/2024	RBC CAPITAL MARKETS, LLC	600,000	600,700	611,760	600,686		(14)		(14)			11,074	11,074	10,657	
446150-BF-0	HUNTINGTON BANCSHARES INC		11/12/2024	Various	11/19/2024	Various	340,000	340,282	343,981	340,282		—		—			3,699	3,699	70	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							6,229,300	6,159,028	6,245,041	6,230,268		71,240		71,240			14,772	14,772	320,849	24,520
Bonds: Hybrid Securities																				
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	C	07/08/2024	Various	12/12/2024	GOLDMAN SACHS & CO.	580,000	580,375	602,869	580,373		(2)		(2)			22,497	22,497	17,020	
03769M-AD-8	APOLLO GLOBAL MANAGEMENT INC		10/03/2024	J.P. MORGAN SECURITIES LLC	11/21/2024	Various	350,000	350,000	349,526	350,000							(474)	(474)	2,173	
04686J-AJ-0	ATHENE HOLDING LTD		11/01/2024	J.P. MORGAN SECURITIES LLC	12/12/2024	GOLDMAN SACHS & CO.	590,000	582,920	593,546	582,988		68		68			10,558	10,558	6,840	2,606
21871X-20-8	COREBRIDGE FINANCIAL INC		11/19/2024	WELLS FARGO SECURITIES, LLC	12/12/2024	J.P. MORGAN SECURITIES LLC	550,000	550,000	561,090	550,000							11,090	11,090		
25746U-DV-8	DOMINION ENERGY INC		11/14/2024	Various	12/12/2024	GOLDMAN SACHS & CO.	870,000	870,500	895,291	870,497		(3)		(3)			24,793	24,793	4,003	
26441C-CG-8	DUKE ENERGY CORP		08/19/2024	Various	12/11/2024	BARCLAYS CAPITAL INC.	335,000	336,793	342,119	336,757		(36)		(36)			5,362	5,362	6,602	
654579-AN-1	NIPPON LIFE INSURANCE CO	C	04/09/2024	J.P. MORGAN SECURITIES LLC	11/21/2024	Various	1,000,000	1,000,000	1,008,063	1,000,000							8,063	8,063	21,727	
65473P-AT-2	NISOURCE INC		09/03/2024	GOLDMAN SACHS & CO.	12/12/2024	GOLDMAN SACHS & CO.	410,000	410,000	412,050	410,000							2,050	2,050	6,825	
744320-BP-6	PRUDENTIAL FINANCIAL INC		03/06/2024	WELLS FARGO SECURITIES, LLC	12/12/2024	GOLDMAN SACHS & CO.	640,000	640,000	662,317	640,000							22,317	22,317	31,431	
95002Y-AC-7	WELLS FARGO & CO		07/16/2024	Various	12/12/2024	GOLDMAN SACHS & CO.	138,000	138,726	143,305	138,675		(51)		(51)			4,630	4,630	3,676	
1309999999 – Bonds: Hybrid Securities							5,463,000	5,459,314	5,570,175	5,459,291		(23)		(23)			110,885	110,885	100,298	2,606
2509999998 – Subtotals - Bonds							11,692,300	11,618,342	11,815,216	11,689,559		71,217		71,217			125,657	125,657	421,147	27,126
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
172967-PJ-4	CITIGROUP INC		02/28/2024	CITIGROUP GLOBAL MARKETS INC.	04/23/2024	Various	350,000.000	350,000	353,775	350,000							3,775	3,775		
61762V-83-8	MORGAN STANLEY		07/23/2024	Various	12/12/2024	J.P. MORGAN SECURITIES LLC	729.000	18,611	19,407	18,611							796	796	252	
857477-CM-3	STATE STREET CORP		07/17/2024	GOLDMAN SACHS & CO.	12/12/2024	GOLDMAN SACHS & CO.	850,000.000	850,000	898,552	850,000							48,552	48,552		
89832Q-AD-1	TRUIST FINANCIAL CORP		10/31/2024	BOFA SECURITIES, INC	12/12/2024	GOLDMAN SACHS & CO.	480,000.000	484,855	485,388	484,855							533	533		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								1,703,467	1,757,122	1,703,467							53,655	53,655	252	
4509999998 – Subtotals – Preferred Stocks								1,703,467	1,757,122	1,703,467							53,655	53,655	252	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
541098-10-9	LOGAN RIDGE FINANCE ORD		02/06/2024	DIRECT FROM ISSUER	03/27/2024	Various	1,371.257	31,730	30,806	31,730							(924)	(924)	140	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								31,730	30,806	31,730							(924)	(924)	140	
5989999998 – Subtotals - Common Stocks								31,730	30,806	31,730							(924)	(924)	140	
5999999999 – Subtotals - Preferred and Common Stocks								1,735,196	1,787,928	1,735,196							52,731	52,731	391	
6009999999 – Totals								13,353,538	13,603,143	13,424,755		71,217		71,217			178,388	178,388	421,538	27,126

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	10	11
									Number of Shares	% of Outstanding
Common Stocks, U.S. Life Insurer										
000000-00-0	WILTON REASSURANCE LIFE COMPANY OF NEW YORK		60704	95-1516991	8bi	422,000,618	116,565,501	17,366,927	550,000.000	100.000
000000-00-0	TEXAS LIFE INSURANCE COMPANY		69396	74-0940890	8bi	232,928,174			684,016.000	100.000
000000-00-0	WILCAC LIFE INSURANCE COMPANY		62413	36-0947200	8bi	260,152,207			21,830,865.000	100.000
1299999 – Common Stocks, U.S. Life Insurer						915,080,999	116,565,501	17,366,927	XXX	XXX
Common Stocks, Other Affiliates										
000000-00-0	REDDING REASSURANCE COMPANY 3 LLC		16399	82-5159810	8bi	–	–	–	–	–
000000-00-0	REDDING REASSURANCE COMPANY 4 LLC		17705	99-5125547	8bi	–	–	–	–	–
1899999 – Subtotals – Common Stocks						915,080,999	116,565,501	17,366,927	XXX	XXX
1999999 – Totals – Preferred and Common Stocks						915,080,999	116,565,501	17,366,927	XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
				Number of Shares	% of Outstanding
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1		
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book / Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 – Total Short-Term Investments											XXX				XXX	XXX	XXX		

NONE

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																	
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$											
	1B	2A \$	2B \$	2C \$															
	1C	3A \$	3B \$	3C \$															
	1D	4A \$	4B \$	4C \$															
	1E	5A \$	5B \$	5C \$															
	1F	6 \$																	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing-house	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 (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book / Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
Swaps, Other, Interest Rate																						
FSWP: USD 1.525000 12/1/2051				PNC	11/19/2021	12/01/2051	1	100,000,000	4.54161 / 1.592			(7,856,059)	(36,810,900)		(36,810,900)	(4,318,460)				2,594,088		
FSWP: USD 1.592000 12/1/2051				USB	11/19/2021	12/01/2051	1	175,000,000	4.54161 / 1.382			(13,513,603)	(62,292,475)		(62,292,475)	(6,768,814)				4,539,655		
FSWP: USD 1.382000 12/1/2061				USB	11/19/2021	12/01/2061	1	375,000,000	3.05 / 1.525				(89,682,750)		(89,682,750)	(11,222,643)				11,392,408		
FSWP: USD 1.634000 12/1/2051				S-BNSDV	11/22/2021	12/01/2051	1	100,000,000	4.54161 / 1.634			(7,638,059)	(35,250,100)		(35,250,100)	(4,022,259)				2,594,088		
SWP: OIS 3.413000 9/1/2053 SOF				BANK OF NOVA SCOTIA	08/30/2023	09/01/2053	1	400,000,000	4.28 / 3.413			(8,095,721)	(29,902,400)		(29,902,400)	(40,130,215)				10,708,508		
SWP: OIS 3.349000 9/1/2053 SOF				PNC FINANCIAL SERVIC	08/30/2023	09/01/2053	1	200,000,000	4.28 / 3.349			(4,178,705)	(18,107,600)		(18,107,600)	(19,385,752)				5,354,254		
REC 3.057 / PAY US-SOFR 5/20/2025				Wells Fargo	12/19/2024	05/20/2055	1	500,000,000	0.0 / 3.057				(60,187,600)		(60,187,600)	(60,187,600)				13,780,262		
1299999999 – Swaps, Other, Interest Rate												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX
1349999999 – Swaps, Subtotal - Other												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX
1359999999 – Subtotal - Interest Rate												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX
1409999999 – Subtotal - Total Swaps												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX
1739999999 – Subtotal - Other												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX
1759999999 – Totals												(41,282,145)	(332,233,825)	XXX	(332,233,825)	(146,035,743)				50,963,264	XXX	XXX

(a)	Code	

(b)	Code	

NONE

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book / Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book / Adjusted Carrying Value > 0	Contracts With Book / Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Over-The-Counter, Total NAIC 2 Designation												
BANK OF NOVA SCOTIA	Y	N				(29,902,400)	—		(29,902,400)	—	10,708,508	
PNC	Y	N				(36,810,900)	—		(36,810,900)	—	2,594,088	
PNC FINANCIAL SERVIC	Y	N				(18,107,600)	—		(18,107,600)	—	5,354,254	
S-BNSDV	Y	N				(35,250,100)	—		(35,250,100)	—	2,594,088	
USB	Y	N				(151,975,225)	—		(151,975,225)	—	15,932,063	
Wells Fargo	Y	N				(60,187,600)	—		(60,187,600)	—	13,780,262	
0399999999 – Over-The-Counter, Total NAIC 2 Designation						(332,233,825)	—		(332,233,825)	—	50,963,264	
0999999999 – Gross Totals						(332,233,825)	—		(332,233,825)	—	50,963,264	
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64						(332,233,825)						

SCHEDULE DB - PART D - SECTION 2
Collateral for Derivative Instruments Open December 31 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)
BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	Cash	CSHBNS-IH-2	MONEY MARKET MUTUAL FUND	64,820,000	64,820,000	64,820,000	12/31/2049	IV
PNC BANK, N.A. AD6GFRVSDT01YPT1CS68	Cash	CSHPNC-UY-5	MONEY MARKET MUTUAL FUND	53,590,000	53,590,000	53,590,000	12/31/2049	IV
U.S. BANK, N.A. 6BYL5QZYBDK8S7L73M02	Cash	CSHUSB-JB-4	MONEY MARKET MUTUAL FUND	159,010,000	159,010,000	159,010,000	12/31/2049	IV
WELLS FARGO BANK KB1H1DSPRFMYMCUFXT09	Cash	CSHWFG-TG-1	MONEY MARKET MUTUAL FUND	59,720,000	59,720,000	59,720,000	12/31/2049	IV
0199999999 – Total Collateral Pledged by Reporting Entity				337,140,000	337,140,000	337,140,000	XXX	XXX

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)
0299999999 – Total Collateral Pledged to Reporting Entity						XXX	XXX	XXX

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Citibank –					293,838,715	XXX
FHLB Des Moines –	RF				1,206,406	XXX
Key Bank –			220,887		12,218,805	XXX
M&T Bank –			962,594		40,294,443	XXX
US Bank –					27,825,449	XXX
Wells Fargo Bank –			829,094		16,723,741	XXX
State Deposits –					7,031	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			2,012,575		392,114,590	XXX
0399999 – Total Cash on Deposit			2,012,575		392,114,590	XXX
0599999 – Total Cash			2,012,575		392,114,590	XXX

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

1. January	280,887,440	4. April	173,631,472	7. July	221,569,162	10. October	270,237,147
2. February	275,974,083	5. May	106,317,369	8. August	194,202,281	11. November	362,425,343
3. March	171,658,792	6. June	178,395,698	9. September	270,954,147	12. December	392,114,591

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations								
XXX	COLORADO BRDG ENTERPRISE REV		12/19/2024	6.078	12/01/2040	1,948,252	9,548	(115,962)
XXX	FEDERAL HOME LOAN BANKS		12/31/2024		01/02/2025	20,197,699		2,300
XXX	FEDERAL HOME LOAN MORTGAGE CORP		12/31/2024		01/02/2025	7,799,133		867
0819999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						29,945,085	9,548	(112,795)
0909999999 – Bonds: Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						29,945,085	9,548	(112,795)
2419999999 – Subtotals – Issuer Obligations						29,945,085	9,548	(112,795)
2509999999 – Subtotals – Total Bonds						29,945,085	9,548	(112,795)
Sweep Accounts								
XXX	BNY CASH RESERVE FUND	C	12/31/2024	2.400		7,880,681		57,766
XXX	U.S. BANK MONEY MARKET ACCOUNT FUND		12/02/2024			11,707,857		507
8109999999 – Sweep Accounts						19,588,538		58,273
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	SD	10/31/2024	4.140	XXX	280,000	1,024	10,773
38142B-50-0	GOLDMAN:FS TRS I INST	C	12/31/2024	4.240	XXX	919,732	9,610	
38142B-50-0	GOLDMAN:FS TRS I INST		12/03/2024	4.240	XXX	3,131	12	155
61747C-58-2	MORG STAN I LQ:TRS I		12/31/2024	4.230	XXX	152,418,822	612,607	69,617
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						153,621,685	623,252	80,544
All Other Money Market Mutual Funds								
31846V-62-5	FIRST AMER:INS PRM OBL Z	C	12/30/2024	4.280	XXX	11,426,421	32,776	38,381
825252-87-7	INVESCO GOV&AGENCY PRVT		11/04/2024	3.990	XXX	3		
8309999999 – All Other Money Market Mutual Funds						11,426,424	32,776	38,381
8609999999 – Total Cash Equivalents						214,581,732	665,576	64,403

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A	\$27,996,833	1B	\$1,948,252	1C	\$	1D \$
	1B	2A	\$	2B	\$	2C	\$	1E \$
	1C	3A	\$	3B	\$	3C	\$	1F \$
	1D	4A	\$	4B	\$	4C	\$	1G \$
	1E	5A	\$	5B	\$	5C	\$	
	1F	6	\$					

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
States, Etc.		Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama	AL					
2.	Alaska	AK					
3.	Arizona	AZ					
4.	Arkansas	AR	O Life Insurance	157,059	155,127		
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL					
11.	Georgia	GA	B Life Insurance	50,024	51,575		
12.	Hawaii	HI					
13.	Idaho	ID					
14.	Illinois	IL					
15.	Indiana	IN					
16.	Iowa	IA					
17.	Kansas	KS					
18.	Kentucky	KY					
19.	Louisiana	LA					
20.	Maine	ME					
21.	Maryland	MD					
22.	Massachusetts	MA					
23.	Michigan	MI					
24.	Minnesota	MN	B Life Insurance	5,422,073	5,392,566		
25.	Mississippi	MS					
26.	Missouri	MO					
27.	Montana	MT					
28.	Nebraska	NE					
29.	Nevada	NV					
30.	New Hampshire	NH					
31.	New Jersey	NJ					
32.	New Mexico	NM	B Life Insurance	524,289	517,647		
33.	New York	NY					
34.	North Carolina	NC	O Life Insurance	450,031	447,842		
35.	North Dakota	ND					
36.	Ohio	OH					
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC					
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA					
48.	Washington	WA					
49.	West Virginia	WV					
50.	Wisconsin	WI					
51.	Wyoming	WY					
52.	American Samoa	AS					
53.	Guam	GU					
54.	Puerto Rico	PR					
55.	US Virgin Islands	VI					
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX			16,580,096,027	14,541,280,957
59.	Totals	XXX	XXX	6,603,477	6,564,758	16,580,096,027	14,541,280,957
Details of Write-Ins							
5801.	.....					10,000,000	10,000,000
5802.	.....					3,142	3,142
5803.	.....					60,262,400	53,654,186
5898.	Summary of remaining write-ins for Line 58 from overflow page					16,509,830,485	14,477,623,629
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)					16,580,096,027	14,541,280,957