

ANNUAL STATEMENT

of the

WILTON REASSURANCE LIFE
COMPANY OF NEW YORK

of

RYE BROOK

in the

STATE OF NEW YORK

to the

INSURANCE DEPARTMENT

of the

state of

2024

For the Year Ended
December 31, 2024

Life, Accident, and Health/Fraternal
Life, Accident and Health

2024



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

NAIC Group Code 4213, 4213 NAIC Company Code 60704 Employer's ID Number 94-1516991
(Current) (Prior)
Organized under the Laws of NY State of Domicile or Port of Entry NY
Country of Domicile US
Licensed as business type: Life, Accident and Health
Incorporated/Organized 03/24/1955 Commenced Business 11/09/1956
Statutory Home Office 800 WESTCHESTER AVENUE SUITE 641 NORTH RYE BROOK, NY, US 10573
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 Mary Taylor 203-423-4031
(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
Dmitri Evgenievich Ponomarev, Chairman
Robert Lester Buckner, VP, Valuation Actuary
Steven Daniel Lash, SVP, Group Chief Financial Officer

DIRECTORS OR TRUSTEES
Dmitri Evgenievich Ponomarev
Perry Howard Braun
John Joseph Quinn
Steven Daniel Lash
James Robert Dwyer
Enrico John Treglia#
Herman David Overbeeke
Scott David Sheefel
Susan Elizabeth Moser

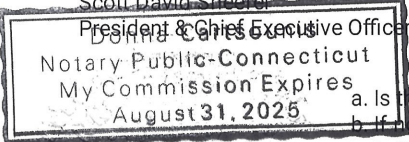
State of Connecticut
County of Fairfield SS

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

x [Signature]



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)	4,964,389,984		4,964,389,984	5,148,045,643
2.	Stocks (Schedule D):				
2.1	Preferred stocks	121,793,756		121,793,756	131,198,179
2.2	Common stocks	12,703,407		12,703,407	11,675,503
3.	Mortgage loans on real estate (Schedule B):				
3.1	First liens	334,054,248		334,054,248	376,669,627
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 (\$.....14,417,687, Schedule E - Part 1), cash equivalents (\$.....129,043,359, Schedule E - Part 2) and short-term investments (\$.....1, Schedule DA)	143,461,047		143,461,047	135,461,383
6.	Contract loans (including \$..... premium notes)	29,253,942	90,742	29,163,200	28,379,965
7.	Derivatives (Schedule DB)	10,584,721		10,584,721	11,452,708
8.	Other invested assets (Schedule BA)	772,272,142		772,272,142	712,348,180
9.	Receivables for securities	4,285,268		4,285,268	11,201,938
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)	6,392,798,515	90,742	6,392,707,773	6,566,433,125
13.	Title plants less \$..... charged off (for Title insurers only)				
14.	Investment income due and accrued	46,652,790	160,969	46,491,821	47,895,206
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection	4,445,455	9,840	4,435,615	5,561,507
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums)	1,450		1,450	1,728
15.3	Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....)				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers	4,651,968	90,531	4,561,437	4,262,533
16.2	Funds held by or deposited with reinsured companies				
16.3	Other amounts receivable under reinsurance contracts	2,148,661		2,148,661	(484,464)
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	17,629,544		17,629,544	22,329,663
19.	Guaranty funds receivable or on deposit	21,316		21,316	12,938
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	325,409		325,409	
24.	Health care (\$.....) and other amounts receivable	59,385		59,385	(113,842)
25.	Aggregate write-ins for other-than-invested assets	53,869,061	52,216,128	1,652,933	1,868,209
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,522,603,554	52,568,210	6,470,035,344	6,647,766,603
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	365,211,126		365,211,126	353,751,271
28.	Total (Lines 26 and 27)	6,887,814,680	52,568,210	6,835,246,470	7,001,517,874
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.	NEGATIVE IMR	52,089,930	52,089,930	—	
2502.	PREPAID REINSURANCE - NYDFS ALLOWED UNDER CIRC LETTER 11	1,650,656		1,650,656	1,850,283
2503.	ACCOUNTS RECEIVABLE	2,277		2,277	17,926
2598.	Summary of remaining write-ins for Line 25 from overflow page	126,198	126,198	—	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	53,869,061	52,216,128	1,652,933	1,868,209

LIABILITIES, SURPLUS AND OTHER FUNDS

			1	2
			Current Year	Prior Year
1.	Aggregate reserve for life contracts \$.....1,982,255,914 (Exhibit 5, Line 9999999) less \$..... included in Line 6.3 (including \$.....2,996,464 Modco Reserve).....		1,982,255,914	2,176,740,653
2.	Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....		16,180	13,788
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$..... Modco Reserve).....		27,076,407	25,788,952
4.	Contract claims:			
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6).....		35,956,384	37,509,641
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6).....		33,076	9,184
5.	Policyholders' dividends/refunds to members \$..... and coupons \$..... due and unpaid (Exhibit 4, Line 10).....		2	2
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).....		14,876	18,494
6.2	Policyholders' dividends and refunds to members not yet apportioned (including \$..... Modco).....			
6.3	Coupons and similar benefits (including \$..... Modco).....		35,016	35,016
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 \$.....59 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....		25,438	43,880
9.	Contract liabilities not included elsewhere:			
9.1	Surrender values on canceled contracts.....		8,609	8,506
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 \$..... assumed and \$.....9,381,753 ceded.....		9,381,753	13,687,071
9.4	Interest Maintenance Reserve (IMR, Line 6).....		-	
10.	Commissions to agents due or accrued-life and annuity contracts \$.....271,975, accident and health \$..... and deposit-type contract funds \$.....		271,975	302,612
11.	Commissions and expense allowances payable on reinsurance assumed.....		(20,057)	(24,574)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....		30,133,177	25,562,578
13.	Transfers to Separate Accounts due or accrued (net) (including \$.....420,742 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		(45,410,938)	(19,497,295)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....		(20,349)	771,881
15.1	Current federal and foreign income taxes, including \$.....165,112 on realized capital gains (losses).....		8,084,515	8,745,297
15.2	Net deferred tax liability.....			
16.	Unearned investment income.....		43,527	42,500
17.	Amounts withheld or retained by reporting entity as agent or trustee.....		8,971	(162,905)
18.	Amounts held for agents' account, including \$.....755,875 agents' credit balances.....		755,875	725,135
19.	Remittances and items not allocated.....		17,733,245	(12,355,984)
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).....		113,974,417	97,293,347
24.02	Reinsurance in unauthorized and certified (\$.....0) companies.....		2,008,741	2,348,738
24.03	Funds held under reinsurance treaties with unauthorized and certified (\$.....) reinsurers.....		3,888,774,430	3,928,229,068
24.04	Payable to parent, subsidiaries and affiliates.....		99,076	3,485,418
24.05	Drafts outstanding.....			
24.06	Liability for amounts held under uninsured plans.....			
24.07	Funds held under coinsurance.....			
24.08	Derivatives.....		6,561,975	7,317,714
24.09	Payable for securities.....		70,112,079	27,577,774
24.10	Payable for securities lending.....			
24.11	Capital notes \$..... and interest thereon \$.....			
25.	Aggregate write-ins for liabilities.....		16,685,920	11,875,519
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25).....		6,164,600,234	6,336,092,010
27.	From Separate Accounts statement.....		365,211,126	353,751,271
28.	Total liabilities (Lines 26 and 27).....		6,529,811,360	6,689,843,281
29.	Common capital stock.....		2,502,500	2,502,500
30.	Preferred capital stock.....			
31.	Aggregate write-ins for other-than-special surplus funds.....			
32.	Surplus notes.....			
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....		208,946,662	208,946,662
34.	Aggregate write-ins for special surplus funds.....		53,770,294	61,984,880
35.	Unassigned funds (surplus).....		40,215,654	38,240,551
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 \$.....0 in Separate Accounts Statement).....		302,932,610	309,172,093
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55).....		305,435,110	311,674,593
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....		6,835,246,470	7,001,517,874
Details of Write-Ins				
2501.	ABANDONED PROPERTY.....		13,921,365	10,011,270
2502.	CONTINGENCY RESERVE.....		2,701,613	1,842,757
2503.	ACCOUNTS PAYABLE.....		62,942	21,492
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....		16,685,920	11,875,519
3101.	.....			
3102.	.....			
3103.	.....			
3198.	Summary of remaining write-ins for Line 31 from overflow page.....			
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....			
3401.	TRANSFER OF NON-ADMITTED IMR.....		46,477,265	53,230,122
3402.	UNAMORTIZED GAIN - REINSURANCE.....		7,293,029	8,754,758
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page.....			
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....		53,770,294	61,984,880

SUMMARY OF OPERATIONS

		1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts.....	83,203,307	61,210,742
2.	Considerations for supplementary contracts with life contingencies.....	1,748,313	929,666
3.	Net investment income (Exhibit of Net Investment Income, Line 17).....	295,160,275	292,620,548
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5).....	(9,398,996)	(8,769,942)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	(186,743)	528,364
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1).....	25,801,372	26,871,931
7.	Reserve adjustments on reinsurance ceded.....	(30,540,139)	(25,315,672)
8.	Miscellaneous Income:		
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,471,986	1,362,765
8.2	Charges and fees for deposit-type contracts.....		—
8.3	Aggregate write-ins for miscellaneous income.....	(989,997)	(512,467)
9.	Totals (Lines 1 to 8.3).....	366,269,378	348,925,935
10.	Death benefits.....	57,731,105	53,010,680
11.	Matured endowments (excluding guaranteed annual pure endowments).....	29,736	39,938
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1).....	64,137,319	34,547,832
13.	Disability benefits and benefits under accident and health contracts.....	1,486,525	1,054,881
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	—	(27,258)
15.	Surrender benefits and withdrawals for life contracts.....	244,419,337	176,901,851
16.	Group conversions.....	—	—
17.	Interest and adjustments on contract or deposit-type contract funds.....	1,234,706	2,338,573
18.	Payments on supplementary contracts with life contingencies.....	2,920,100	2,074,452
19.	Increase in aggregate reserves for life and accident and health contracts.....	(194,482,353)	(140,754,275)
20.	Totals (Lines 10 to 19).....	177,476,475	129,186,674
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1).....	3,345,385	3,597,762
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1).....	102,586	(143,165)
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6).....	33,162,429	32,853,550
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5).....	4,326,685	5,831,913
25.	Increase in loading on deferred and uncollected premiums.....	(177)	1,955,292
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(58,647,614)	(65,538,327)
27.	Aggregate write-ins for deductions.....	171,243,159	160,224,145
28.	Totals (Lines 20 to 27).....	331,008,928	267,967,844
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	35,260,450	80,958,091
30.	Dividends to policyholders and refunds to members.....	71,670	44,905
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	35,188,780	80,913,186
32.	Federal and foreign income taxes incurred (excluding tax on capital gains).....	7,920,453	18,356,324
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).....	27,268,327	62,556,862
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(4,504,613) (excluding taxes of \$.....4,669,725 transferred to the IMR).....	1,616,765	(10,979,850)
35.	Net income (Line 33 plus Line 34).....	28,885,092	51,577,012
Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).....	311,674,593	289,432,547
37.	Net income (Line 35).....	28,885,092	51,577,012
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....632,347.....	3,276,211	538,418
39.	Change in net unrealized foreign exchange capital gain (loss).....	(897,380)	628,165
40.	Change in net deferred income tax.....	(4,067,772)	7,194,084
41.	Change in nonadmitted assets.....	28,120,034	(4,685,250)
42.	Change in liability for reinsurance in unauthorized and certified companies.....	339,997	(494,238)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease.....		(396)
44.	Change in asset valuation reserve.....	(16,681,070)	(16,553,467)
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.....		
51.2	Transferred to capital (Stock Dividend).....		
51.3	Transferred from capital.....		
51.4	Change in surplus as a result of reinsurance.....	(8,214,596)	(7,462,283)
52.	Dividends to stockholders.....	(37,000,000)	(8,500,000)
53.	Aggregate write-ins for gains and losses in surplus.....		—
54.	Net change in capital and surplus for the year (Lines 37 through 53).....	(6,239,484)	22,242,046
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38).....	305,435,109	311,674,593
Details of Write-Ins			
08.301.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11.....	(199,626)	(746,820)
08.302.	MODCO INVESTMENT INCOME.....	(158,169)	(140,922)
08.303.	MISCELLANEOUS INCOME.....	(632,202)	375,275
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).....	(989,997)	(512,467)
2701.	FUNDS WITHHELD INTEREST CEDED.....	170,362,507	158,611,237
2702.	FINES AND PENALTIES.....	16,284	4,948
2703.	CONTINGENCY RESERVE.....	862,856	1,607,960
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	1,512	
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	171,243,159	160,224,145
5301.	.....		
5302.	.....		
5303.	.....		
5398.	Summary of remaining write-ins for Line 53 from overflow page.....		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above).....		—

CASH FLOW

		1	2
		Current Year	Prior Year
Cash from Operations			
1.	Premiums collected net of reinsurance	86,080,468	66,645,914
2.	Net investment income	284,565,794	285,063,736
3.	Miscellaneous income	22,201,390	30,122,586
4.	Total (Lines 1 to 3)	392,847,652	381,832,236
5.	Benefit and loss related payments	408,408,017	296,096,718
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(32,733,971)	(49,628,414)
7.	Commissions, expenses paid and aggregate write-ins for deductions	207,565,017	192,566,801
8.	Dividends paid to policyholders	75,288	32,496
9.	Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses)	8,746,347	14,035,589
10.	Total (Lines 5 through 9)	592,060,698	453,103,190
11.	Net cash from operations (Line 4 minus Line 10)	(199,213,046)	(71,270,954)
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds	500,445,253	655,219,271
12.2	Stocks	18,974,028	27,063,646
12.3	Mortgage loans	41,076,586	41,365,509
12.4	Real estate		
12.5	Other invested assets	25,554,203	3,616,050
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments		(1)
12.7	Miscellaneous proceeds	50,372,827	28,478,272
12.8	Total investment proceeds (Lines 12.1 to 12.7)	636,422,897	755,742,747
13.	Cost of investments acquired (long-term only):		
13.1	Bonds	302,544,187	297,873,676
13.2	Stocks	7,458,339	55,344,964
13.3	Mortgage loans		948,206
13.4	Real estate		
13.5	Other invested assets	87,880,816	260,472,795
13.6	Miscellaneous applications	—	172,176
13.7	Total investments acquired (Lines 13.1 to 13.6)	397,883,342	614,811,817
14.	Net increase / (decrease) in contract loans and premium notes	680,039	670,949
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	237,859,516	140,259,981
Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		
16.1	Surplus notes, capital notes		
16.2	Capital and paid in surplus, less treasury stock	—	—
16.3	Borrowed funds		
16.4	Net deposits on deposit-type contracts and other insurance liabilities	1,287,455	12,874,646
16.5	Dividends to stockholders	37,000,000	8,500,000
16.6	Other cash provided (applied)	5,065,739	(57,050,466)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(30,646,806)	(52,675,820)
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)	7,999,665	16,313,207
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year	135,461,383	119,148,176
19.2	End of year (Line 18 plus Line 19.1)	143,461,048	135,461,383

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

20.0001. INVESTMENT TRANSFERS	52,086,063	
20.0002. PAID IN KIND INTEREST	6,942,835	
20.0003. UNAMORTIZED REINSURANCE GAIN	1,461,729	1,738,120
20.0004. CONTINGENCY RESERVE	858,856	1,601,234
20.0005. PREPAID REINSURANCE	199,626	746,820
20.0006. INVESTMENT RECLASSIFICATIONS		14,988,155

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	83,203,307	73,623,580	1,936	9,493,969	121,499	(37,677)			—
2.	Considerations for supplementary contracts with life contingencies	1,748,313	XXX	XXX	1,748,313		XXX	XXX		XXX
3.	Net investment income	295,160,275	71,286,600	39	216,768,455	7,104,390	791			—
4.	Amortization of Interest Maintenance Reserve (IMR)	(9,398,997)	(3,401,831)	(3)	(5,470,968)	(526,136)	(59)			—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(186,743)	(92,887)		(93,856)			XXX		—
6.	Commissions and expense allowances on reinsurance ceded	25,801,370	6,390,181		18,193,074	14,526	1,203,589	XXX		—
7.	Reserve adjustments on reinsurance ceded	(30,540,139)	(202,065)		(21,525,905)	(8,812,169)		XXX		—
8.	Miscellaneous Income:									
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,471,986	1,254,656		217,330			XXX		—
8.2	Charges and fees for deposit-type contracts						XXX	XXX		—
8.3	Aggregate write-ins for miscellaneous income	(990,001)	(580,231)		(409,770)					—
9.	Totals (Lines 1 to 8.3)	366,269,371	148,278,003	1,972	218,920,642	(2,097,890)	1,166,644			—
10.	Death benefits	57,731,105	57,735,352		(288)	(3,959)	XXX	XXX		—
11.	Matured endowments (excluding guaranteed annual pure endowments)	29,736	29,736		—		XXX	XXX		—
12.	Annuity benefits	64,137,324	XXX	XXX	54,174,179	9,963,145	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	1,486,525	1,427,804		—		58,721	XXX		—
14.	Coupons, guaranteed annual pure endowments and similar benefits	—	—		—			XXX		—
15.	Surrender benefits and withdrawals for life contracts	244,419,337	21,037,824		207,619,856	15,761,657	XXX	XXX		—
16.	Group conversions	—	—		—			XXX		—
17.	Interest and adjustments on contract or deposit-type contract funds	1,234,706	520,859		669,329	44,518		XXX		—
18.	Payments on supplementary contracts with life contingencies	2,920,100	—		2,865,825	54,275	XXX	XXX		—
19.	Increase in aggregate reserves for life and accident and health contracts	(194,482,353)	10,898,493	2,464	(184,531,972)	(20,851,115)	(223)	XXX		—
20.	Totals (Lines 10 to 19)	177,476,480	91,650,068	2,464	80,796,929	4,968,521	58,498	XXX		—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,345,385	2,363,266	21	620,747	(3,823)	365,174			XXX
22.	Commissions and expense allowances on reinsurance assumed	102,586	102,586		—			XXX		—
23.	General insurance expenses and fraternal expenses	33,162,430	11,929,730	10	19,185,897	1,845,083	201,710			—
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,326,684	1,565,979	1	2,518,473	242,199	32			—
25.	Increase in loading on deferred and uncollected premiums	(177)	(177)		—			XXX		—
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(58,647,614)	(5,733,280)		(44,105,128)	(8,809,206)		XXX		—
27.	Aggregate write-ins for deductions	171,243,157	26,991,048		144,133,634	118,475				—
28.	Totals (Lines 20 to 27)	331,008,931	128,869,220	2,496	203,150,552	(1,638,751)	625,414			—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	35,260,440	19,408,783	(524)	15,770,090	(459,139)	541,230			—
30.	Dividends to policyholders and refunds to members	71,670	71,670					XXX		—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35,188,770	19,337,113	(524)	15,770,090	(459,139)	541,230			—
32.	Federal income taxes incurred (excluding tax on capital gains)	7,920,453	4,359,740	(118)	3,542,391	(103,135)	121,575			—
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)	27,268,317	14,977,373	(406)	12,227,699	(356,004)	419,655			—
34.	Policies/certificates in force end of year	217,636	164,965	23	24,262	5,024	23,362	XXX		—
Details of Write-Ins										
08.301.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11	(199,627)	8,007		(207,634)					
08.302.	MODCO INVESTMENT INCOME	(158,169)			(158,169)					
08.303.	MISCELLANEOUS INCOME	(632,205)	(588,238)		(43,967)					
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)	(990,001)	(580,231)		(409,770)					
2701.	FUNDS WITHHELD INTEREST CEDED	170,362,506	26,117,858		144,126,173	118,475				
2702.	FINES AND PENALTIES	16,283	12,787		3,496					
2703.	CONTINGENCY RESERVE	862,857	858,892		3,965					
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,511	1,511							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	171,243,157	26,991,048		144,133,634	118,475				

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)	73,623,576	—	6,308,639	22,421,395	5,777,235	11,749,417	25,069,945	—	2,242,320	—	54,625	—
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	71,286,600	—	6,969,031	13,960,249	2,781,688	22,336,053	25,104,028	—	133,077	—	2,474	—
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,401,831)	—	(324,395)	(665,089)	(122,733)	(1,166,715)	(1,112,690)	—	(10,023)	—	(186)	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(92,887)	—	—	—	—	—	—	—	(92,887)	—	—	—
6.	Commissions and expense allowances on reinsurance ceded	6,390,181	—	616,275	1,143,878	255,344	2,601,530	1,772,801	—	353	—	—	—
7.	Reserve adjustments on reinsurance ceded	(202,065)	—	(202,065)	—	—	—	—	—	—	—	—	—
8.	Miscellaneous Income:												
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,254,656	—	—	—	—	—	—	—	1,254,656	—	—	—
8.2	Charges and fees for deposit-type contracts	—	—	—	8,844	37	2,514	287	—	—	—	—	—
8.3	Aggregate write-ins for miscellaneous income	(580,231)	—	(612,473)	—	—	—	—	—	20,560	—	—	—
9.	Totals (Lines 1 to 8.3)	148,277,999	—	12,755,012	36,869,277	8,691,571	35,522,799	50,834,371	—	3,548,056	—	56,913	—
10.	Death benefits	57,735,352	—	1,995,305	10,584,171	645,311	21,240,631	22,793,154	—	301,775	—	175,005	—
11.	Matured endowments (excluding guaranteed annual pure endowments)	29,736	—	15,582	12,154	—	—	—	—	—	—	2,000	—
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	1,427,804	—	535,972	299,598	4,100	496,624	91,510	—	—	—	—	—
14.	Coupons, guaranteed annual pure endowments and similar benefits	—	—	—	—	—	—	—	—	—	—	—	—
15.	Surrender benefits and withdrawals for life contracts	21,037,824	—	1,886,602	299,883	1,816,713	8,747,056	6,259,769	—	2,027,801	—	—	—
16.	Group conversions	—	—	—	—	—	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds	520,859	—	25,561	52,253	2,607	247,144	189,213	—	2,730	—	1,351	—
18.	Payments on supplementary contracts with life contingencies	—	—	—	—	—	—	—	—	—	—	—	—
19.	Increase in aggregate reserves for life and accident and health contracts	10,898,493	—	2,030,012	(6,807,072)	2,411,823	(14,940,845)	28,343,723	—	(137,403)	—	(1,745)	—
20.	Totals (Lines 10 to 19)	91,650,068	—	6,489,034	4,440,987	4,880,554	15,790,610	57,677,369	—	2,194,903	—	176,611	—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,363,266	—	368,939	(48,370)	192,079	993,493	739,017	—	118,011	—	97	XXX
22.	Commissions and expense allowances on reinsurance assumed	102,586	—	—	41,083	—	53,707	332	—	—	—	7,464	—
23.	General insurance expenses	11,929,730	—	1,137,606	2,332,372	430,406	4,091,501	3,902,044	—	35,148	—	653	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,565,979	—	149,330	306,163	56,498	537,079	512,209	—	4,614	—	86	—
25.	Increase in loading on deferred and uncollected premiums	(177)	—	(177)	—	—	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,733,280)	—	—	—	—	—	—	—	(633,764)	—	(5,099,516)	—
27.	Aggregate write-ins for deductions	26,991,048	—	2,639,630	5,116,325	1,152,070	7,753,045	10,329,978	—	—	—	—	—
28.	Totals (Lines 20 to 27)	128,869,220	—	10,784,362	12,188,560	6,711,607	29,219,435	73,160,949	—	1,718,912	—	(4,914,605)	—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	19,408,779	—	1,970,650	24,680,717	1,979,964	6,303,364	(22,326,578)	—	1,829,144	—	4,971,518	—
30.	Dividends to policyholders and refunds to members	71,670	—	71,670	—	—	—	—	—	—	—	—	—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	19,337,109	—	1,898,980	24,680,717	1,979,964	6,303,364	(22,326,578)	—	1,829,144	—	4,971,518	—
32.	Federal income taxes incurred (excluding tax on capital gains)	4,359,740	—	426,610	5,543,800	444,839	1,432,758	(5,016,172)	—	410,954	—	1,116,951	—
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)	14,977,369	—	1,472,370	19,136,917	1,535,125	4,870,606	(17,310,406)	—	1,418,190	—	3,854,567	—
34.	Policies/certificates in force end of year	164,965	—	15,731	32,252	5,952	56,577	53,958	—	486	—	9	—
Details of Write-Ins													
08.301.	MISCELLANEOUS INCOME	(588,238)	—	(612,473)	837	37	2,514	287	—	20,560	—	—	—
08.302.	MODCO INVESTMENT INCOME	—	—	—	—	—	—	—	—	—	—	—	—
08.303.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11	8,007	—	—	8,007	—	—	—	—	—	—	—	—
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)	(580,231)	—	(612,473)	8,844	37	2,514	287	—	20,560	—	—	—
2701.	FUNDS WITHHELD INTEREST CEDED	26,117,858	—	2,661,789	5,129,345	1,152,070	6,844,676	10,329,978	—	—	—	—	—
2702.	FINES AND PENALTIES	12,788	—	12,788	—	—	—	—	—	—	—	—	—
2703.	CONTINGENCY RESERVE	858,891	—	(36,458)	(13,020)	—	908,369	—	—	—	—	—	—
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,511	—	1,511	—	—	—	—	—	—	—	—	—
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	26,991,048	—	2,639,630	5,116,325	1,152,070	7,753,045	10,329,978	—	—	—	—	—

(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)	1,936		1,936						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	39		39						
4.	Amortization of Interest Maintenance Reserve (IMR)	(3)		(3)						
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									
9.	Totals (Lines 1 to 8.3)	1,972		1,972						
10.	Death benefits									
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									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	2,464		2,464						
20.	Totals (Lines 10 to 19)	2,464		2,464						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	21		21						XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	10		10						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1		1						
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	2,496		2,496						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(524)		(524)						
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)	(524)		(524)						
32.	Federal income taxes incurred (excluding tax on capital gains)	(118)		(118)						
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)	(406)		(406)						
34.	Policies/certificates in force end of year	23	—	23						
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		
			Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total						
1.	Premiums for individual annuity contracts	9,493,970	1,752,895	—	—	—	7,013,170	727,905
2.	Considerations for supplementary contracts with life contingencies	1,748,313	XXX	XXX	XXX	XXX	1,748,313	XXX
3.	Net investment income	216,768,455	71,549,818	—	106,722	—	129,116,125	15,995,790
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,470,968)	(5,388,690)	—	(8,038)	—	(74,240)	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(93,856)	—	—	(93,856)	—	—	—
6.	Commissions and expense allowances on reinsurance ceded	18,193,074	—	—	398,543	—	15,831,648	1,962,883
7.	Reserve adjustments on reinsurance ceded	(21,525,905)	—	—	(17,453,255)	—	(4,072,650)	—
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	217,330			217,330			
8.2	Charges and fees for deposit-type contracts							
8.3	Aggregate write-ins for miscellaneous income	(409,770)	(207,534)	—	—	—	(202,236)	—
9.	Totals (Lines 1 to 8.3)	218,920,643	67,706,489	—	(16,832,554)	—	149,360,130	18,686,578
10.	Death benefits	(288)	(288)	—	—	—	—	—
11.	Matured endowments (excluding guaranteed annual pure endowments)	—	—	—	—	—	—	—
12.	Annuity benefits	54,174,179	52,557,939	—	525,485	—	944,924	145,831
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	207,619,856	206,230,554	—	1,289,272	—	—	100,030
16.	Group conversions	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds	669,329	(37,592)	—	572	—	(838,889)	1,545,238
18.	Payments on supplementary contracts with life contingencies	2,865,825	—	—	—	—	2,582,297	283,528
19.	Increase in aggregate reserves for life and accident and health contracts	(184,531,972)	(193,671,276)	—	7,272	—	7,773,645	1,358,387
20.	Totals (Lines 10 to 19)	80,796,929	65,079,337	—	1,822,601	—	10,461,977	3,433,014
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	620,747	109,613	—	392,058	—	119,080	(4)
22.	Commissions and expense allowances on reinsurance assumed	—	—	—	—	—	—	—
23.	General insurance expenses	19,185,897	18,897,361	—	28,187	—	260,349	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,518,473	2,480,598	—	3,700	—	34,175	—
25.	Increase in loading on deferred and uncollected premiums	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(44,105,128)	(20,971,549)	—	(18,856,036)	—	(4,277,543)	—
27.	Aggregate write-ins for deductions	144,133,634	3,496	—	—	—	128,134,348	15,995,790
28.	Totals (Lines 20 to 27)	203,150,552	65,598,856	—	(16,609,490)	—	134,732,386	19,428,800
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	15,770,091	2,107,633	—	(223,064)	—	14,627,744	(742,222)
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)	15,770,091	2,107,633	—	(223,064)	—	14,627,744	(742,222)
32.	Federal income taxes incurred (excluding tax on capital gains)	3,542,391	473,432	—	(50,106)	—	3,176,351	(57,286)
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)	12,227,700	1,634,201	—	(172,958)	—	11,451,393	(684,936)
34.	Policies/certificates in force end of year	24,262	23,897	—	36	—	329	—
Details of Write-Ins								
08.301.	MISCELLANEOUS INCOME	(43,967)	100	—	—	—	(44,067)	—
08.302.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11	(207,634)	(207,634)					
08.303.	MODCO INVESTMENT INCOME	(158,169)					(158,169)	
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)	(409,770)	(207,534)	—	—	—	(202,236)	—
2701.	FUNDS WITHHELD INTEREST CEDED	144,126,173					128,130,383	15,995,790
2702.	FINES AND PENALTIES	3,496	3,496					
2703.	CONTINGENCY RESERVE	3,965					3,965	
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	144,133,634	3,496				128,134,348	15,995,790

(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	121,499	121,500				(1)	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	7,104,390	6,948,976	—	—	—	155,414	
4.	Amortization of Interest Maintenance Reserve (IMR)	(526,136)	(523,354)	—	—	—	(2,782)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	14,526			110		14,416	
7.	Reserve adjustments on reinsurance ceded	(8,812,169)			(6,782,801)		(2,029,368)	
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)	(2,097,890)	6,547,122	—	(6,782,691)	—	(1,862,321)	
10.	Death benefits	(3,959)	(3,959)					
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	9,963,145	9,938,776				24,369	
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	15,761,657	15,761,657					
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	44,518	302					44,216
18.	Payments on supplementary contracts with life contingencies	54,275					54,275	
19.	Increase in aggregate reserves for life and accident and health contracts	(20,851,115)	(20,803,471)				(47,644)	
20.	Totals (Lines 10 to 19)	4,968,521	4,893,305				31,000	44,216
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	(3,823)	(1,023)		110		(2,910)	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	1,845,083	1,835,327	—	—	—	9,756	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	242,199	240,918	—	—	—	1,281	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(8,809,206)			(6,782,801)		(2,026,405)	
27.	Aggregate write-ins for deductions	118,475					118,475	
28.	Totals (Lines 20 to 27)	(1,638,751)	6,968,527	—	(6,782,691)	—	(1,868,803)	44,216
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(459,139)	(421,405)	—	—	—	6,482	(44,216)
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)	(459,139)	(421,405)	—	—	—	6,482	(44,216)
32.	Federal income taxes incurred (excluding tax on capital gains)	(103,135)	(94,659)	—	—	—	1,456	(9,932)
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)	(356,004)	(326,746)	—	—	—	5,026	(34,284)
34.	Policies/certificates in force end of year	5,024	4,997	—	—	—	27	—
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.	FUNDS WITHHELD INTEREST CEDED	118,475					118,475	
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)	118,475					118,475	

(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
		Total	2	3	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
			Individual	Group										
1.	Premiums for accident and health contracts.....	(37,677)												(37,677)
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.....	791	43	571	—	—	—	—	—	—	—	—	—	177
4.	Amortization of Interest Maintenance Reserve (IMR).....	(59)	(3)	(43)	—	—	—	—	—	—	—	—	—	(13)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....													
6.	Commissions and expense allowances on reinsurance ceded.....	1,203,589												1,203,589
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).....	1,166,644	40	528	—	—	—	—	—	—	—	—	—	1,166,076
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.....	58,721	(69,207)											127,928
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.....													
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.....	(223)	(72)	(191)										40
20.	Totals (Lines 10 to 19).....	58,498	(69,279)	(191)										127,968
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	365,174												365,174
22.	Commissions and expense allowances on reinsurance assumed.....													
23.	General insurance expenses.....	201,710	10,928	145,709										45,073
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	32	2	23										7
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).....	625,414	(58,349)	145,541										538,222
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	541,230	58,389	(145,013)	—	—	—	—	—	—	—	—	—	627,854
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).....	541,230	58,389	(145,013)	—	—	—	—	—	—	—	—	—	627,854
32.	Federal income taxes incurred (excluding tax on capital gains).....	121,575	13,116	(32,574)	—	—	—	—	—	—	—	—	—	141,033
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).....	419,655	45,273	(112,439)	—	—	—	—	—	—	—	—	—	486,821
34.	Policies/certificates in force end of year.....	23,362	1,266	16,876	—	—	—	—	—	—	—	—	—	5,220
Details of Write-Ins														
08.301.	MISCELLANEOUS 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.	.....													
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 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.....	787,844,680		75,128,005	154,030,876	28,424,209	270,204,535	257,692,736		2,321,167		43,152	
2. Tabular net premiums or considerations.....	92,410,841		5,752,443	32,368,348	15,989,430	8,936,187	27,080,009		2,234,911		49,513	
3. Present value of disability claims incurred.....	—		—	—	—	—	—		—		—	
4. Tabular interest.....	34,101,483		2,892,917	6,253,062	1,298,894	12,614,123	10,905,926		133,848		2,713	
5. Tabular less actual reserve released.....	158,973		177,798	12,650	—	(31,475)	—		—		—	
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).....	14,827,004		—	(172,996)	—	—	15,000,000		—		—	
8. Totals (Lines 1 to 7).....	929,342,981		83,951,163	192,491,940	45,712,533	291,723,370	310,678,671		4,689,926		95,378	
9. Tabular cost.....	75,961,972		3,222,434	29,364,997	12,913,643	17,478,101	10,809,180		2,121,180		52,437	
10. Reserves released by death.....	12,800,348		435,436	406,033	62,511	9,477,414	2,387,340		30,712		902	
11. Reserves released by other terminations (net).....	42,000,576		2,954,800	15,361,671	1,900,347	9,360,800	11,445,693		976,633		632	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	461,888		180,476	135,586	—	145,826	—		—		—	
13. Net transfers to or (from) Separate Accounts.....	(622,363)		—	—	—	—	—		(622,363)		—	
14. Total deductions (Lines 9 to 13).....	130,602,421		6,793,146	45,268,287	14,876,501	36,462,141	24,642,213		2,506,162		53,971	
15. Reserve December 31 of current year.....	798,740,560		77,158,017	147,223,653	30,836,032	255,261,229	286,036,458		2,183,764		41,407	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year.....	461,611,157	37,082,980	11,058,161	28,564,413	246,060,322	136,795,132			2,008,902		41,247	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	417,555,845	35,367,555	9,997,546	9,997,546	232,067,663	129,781,892			302,396		41,247	

(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.....	684	684							
2. Tabular net premiums or considerations.....	—	—							
3. Present value of disability claims incurred.....									
4. Tabular interest.....	24	24							
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).....	708	708							
9. Tabular cost.....	(2,437)	(2,437)							
10. Reserves released by death.....	—	—							
11. Reserves released by other terminations (net).....	—	—							
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).....	(2,437)	(2,437)							
15. Reserve December 31 of current year.....	3,145	3,145							
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.

(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.....	1,267,045,179	1,248,088,650		1,861,611		17,094,918	
2. Tabular net premiums and considerations	10,514,377	1,752,895		—		8,761,482	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	52,940,195	52,024,107		100,938		815,150	
5. Tabular less actual reserve released	978,511	(153,752)		270,498		861,765	
6. Increase in reserve on account of change in valuation basis	—	—		—		—	
7. Other increases (net)	(7,000,000)	(7,000,000)		—		—	
8. Totals (Lines 1 to 7)	1,324,478,262	1,294,711,900		2,233,047		27,533,315	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	207,999,126	206,709,854		1,289,272		—	
12. Annuity, supplementary contract, and disability payments involving life contingencies	56,395,632	53,004,324		525,484		2,865,824	
13. Net transfers to or (from) Separate Accounts	(22,422,141)	(20,971,549)		(1,450,592)		—	
14. Total deductions (Lines 9 to 13)	241,972,617	238,742,629		364,164		2,865,824	
15. Reserve December 31 of current year	1,082,505,645	1,055,969,271		1,868,883		24,667,491	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	949,595,815	947,726,930		1,868,885		—	
17. Amount Available for Policy Loans Based upon Line 16 CSV	947,308,895	945,440,010		1,868,885		—	

(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.....	121,850,108	121,205,810				644,298	
2. Tabular net premiums and considerations.....	121,500	121,500		—		—	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	5,426,501	5,409,839		—		16,662	
5. Tabular less actual reserve released.....	(661,568)	(597,261)		—		(64,307)	
6. Increase in reserve on account of change in valuation basis.....	—	—		—		—	
7. Other increases (net).....	—	—		—		—	
8. Totals (Lines 1 to 7).....	126,736,541	126,139,888		—		596,653	
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	15,791,211	15,791,211		—		—	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	9,938,776	9,938,776		—		—	
13. Net transfers to or (from) Separate Accounts.....	—	—		—		—	
14. Total deductions (Lines 9 to 13).....	25,729,987	25,729,987		—		—	
15. Reserve December 31 of current year.....	101,006,554	100,409,901		—		596,653	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year.....	100,788,948	100,788,948		—		—	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	100,788,948	100,788,948		—		—	

(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) 7,322,579	7,304,354
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 217,619,873	210,877,969
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 7,882,601	7,709,747
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		1,600,885
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 14,402,585	14,252,370
4.	Real estate	(d)	
5.	Contract loans		2,095,334
6.	Cash, cash equivalents and short-term investments	(e) 3,485,053	3,648,870
7.	Derivative instruments	(f) 2,047,714	2,047,714
8.	Other invested assets		53,164,034
9.	Aggregate write-ins for investment income	1,008	1,008
10.	Total gross investment income	309,074,159	302,702,285
11.	Investment expenses		(g) 7,244,060
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		297,950
16.	Total deductions (Lines 11 through 15)		7,542,010
17.	Net investment income (Line 10 minus Line 16)		295,160,275
Details of Write-Ins			
0901.	Misc income	1,008	1,008
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,008	1,008
1501.	Funds Held - Interest Ceded		297,950
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)		297,950

- (a) Includes \$12,667,291 accrual of discount less \$3,823,449 amortization of premium and less \$658,962 paid for accrued interest on purchases.
- (b) Includes \$865 accrual of discount less \$(18,953) 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 \$ accrual of discount less \$ amortization of premium and less \$ 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	40,536		40,536		
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)	(1,402,602)	(207,020)	(1,609,622)	27,816	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(657,073)		(657,073)	3,412,534	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	376,177	(2,020)	374,157	(10,265)	
2.21	Common stocks of affiliates					
3.	Mortgage loans	(59,980)		(59,980)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		—	—		
7.	Derivative instruments				(122,998)	
8.	Other invested assets	(50,085)		(50,085)	601,471	(897,380)
9.	Aggregate write-ins for capital gains (losses)		21,311,007	21,311,007		
10.	Total capital gains (losses)	(1,753,027)	21,101,966	19,348,940	3,908,557	(897,380)
Details of Write-Ins						
0901.	RGL on IGR asset transfers		21,299,221	21,299,221		
0902.	FX Rate Change RGL		11,786	11,786		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		21,311,007	21,311,007		

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.....								
2.	Deferred and accrued.....								
3.	Deferred, accrued and uncollected:								
3.1	Direct.....								
3.2	Reinsurance assumed.....								
3.3	Reinsurance ceded.....								
3.4	Net (Line 1 + Line 2).....								
4.	Advance.....								
5.	Line 3.4 - Line 4.....								
6.	Collected during year:								
6.1	Direct.....	1,200,135	108,816		814,012	277,307			
6.2	Reinsurance assumed.....	46,930	46,930						
6.3	Reinsurance ceded.....	69,823	69,823						
6.4	Net.....	1,177,242	85,923		814,012	277,307			
7.	Line 5 + Line 6.4.....	1,177,242	85,923		814,012	277,307			
8.	Prior year (uncollected + deferred and accrued - advance).....								
9.	First year premiums and considerations:								
9.1	Direct.....	1,200,135	108,816		814,012	277,307			
9.2	Reinsurance assumed.....	46,930	46,930						
9.3	Reinsurance ceded.....	69,823	69,823						
9.4	Net (Line 7 - Line 8).....	1,177,242	85,923		814,012	277,307			
SINGLE									
10.	Single premiums and considerations:								
10.1	Direct.....	8,270,205	137,866		7,834,181	298,158			
10.2	Reinsurance assumed.....	—	—		—	—			
10.3	Reinsurance ceded.....	460,198	68,933		93,107	298,158			
10.4	Net.....	7,810,007	68,933		7,741,074	—			
RENEWAL									
11.	Uncollected.....	4,525,280	4,530,691				(5,411)		
12.	Deferred and accrued.....	2,037	2,037						
13.	Deferred, accrued and uncollected:								
13.1	Direct.....	8,588,291	8,379,891	1,009			207,391		
13.2	Reinsurance assumed.....	654,274	654,274	—			—		
13.3	Reinsurance ceded.....	4,715,246	4,501,435	1,009			212,802		
13.4	Net (Line 11 + Line 12).....	4,527,317	4,532,728				(5,411)		
14.	Advance.....	25,438	25,379				59		
15.	Line 13.4 - Line 14.....	4,501,879	4,507,349				(5,470)		
16.	Collected during year:								
16.1	Direct.....	187,438,934	175,655,771	1,936	2,023,949	183,119	9,574,159		
16.2	Reinsurance assumed.....	1,939,798	1,939,798	—	—	—	—		
16.3	Reinsurance ceded.....	115,627,501	104,645,272	—	1,085,066	338,927	9,558,236		
16.4	Net.....	73,751,231	72,950,297	1,936	938,883	(155,808)	15,923		
17.	Line 15 + Line 16.4.....	78,253,110	77,457,646	1,936	938,883	(155,808)	10,453		
18.	Prior year (uncollected + deferred and accrued - advance).....	4,037,052	3,988,922	—	—	—	48,130		
19.	Renewal premiums and considerations:								
19.1	Direct.....	185,233,262	173,517,053	1,936	2,023,949	183,119	9,507,205		
19.2	Reinsurance assumed.....	1,548,291	1,548,291	—	—	—	—		
19.3	Reinsurance ceded.....	112,565,496	101,596,621	—	1,085,066	338,927	9,544,882		
19.4	Net (Line 17 - Line 18).....	74,216,058	73,468,724	1,936	938,883	(155,808)	(37,677)		
TOTAL									
20.	Total premiums and annuity considerations:								
20.1	Direct.....	194,703,602	173,763,735	1,936	10,672,142	758,584	9,507,205		
20.2	Reinsurance assumed.....	1,595,221	1,595,221	—	—	—	—		
20.3	Reinsurance ceded.....	113,095,517	101,735,377	—	1,178,173	637,085	9,544,882		
20.4	Net (Lines 9.4 + 10.4 + 19.4).....	83,203,307	73,623,580	1,936	9,493,969	121,499	(37,677)		

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.....	291	291						
22. All other.....	68,954	68,954						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded.....	11,258	11,258						
23.2 Reinsurance assumed.....	40,672	40,672						
23.3 Net ceded less assumed.....	(29,414)	(29,414)						
24. Single:								
24.1 Reinsurance ceded.....	391,899			391,789	110			
24.2 Reinsurance assumed.....								
24.3 Net ceded less assumed.....	391,899			391,789	110			
25. Renewal:								
25.1 Reinsurance ceded.....	25,398,215	6,378,924	—	17,801,286	14,416	1,203,589		
25.2 Reinsurance assumed.....	61,914	61,914	—	—	—	—		
25.3 Net ceded less assumed.....	25,336,301	6,317,010	—	17,801,286	14,416	1,203,589		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6).....	25,801,372	6,390,182	—	18,193,075	14,526	1,203,589		
26.2 Reinsurance assumed (Page 6, Line 22).....	102,586	102,586	—	—	—	—		
26.3 Net ceded less assumed.....	25,698,786	6,287,596	—	18,193,075	14,526	1,203,589		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single).....	22,515	22,515	—	—	—	—		
28. Single.....	401,671	—	—	401,561	110	—		
29. Renewal.....	2,921,199	2,340,751	21	219,186	(3,933)	365,174		
30. Deposit-type contract funds.....	—	—	—	—	—	—		
31. Totals (to agree with Page 6, Line 21).....	3,345,385	2,363,266	21	620,747	(3,823)	365,174		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7			
		1	Accident and Health		4						
			2	3							
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total			
1.	Rent	292,344		2				292,346			
2.	Salaries and wages	18,374,329		132				18,374,461			
3.11	Contributions for benefit plans for employees	1,051,900		8				1,051,908			
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	613,621		4				613,625			
4.2	Medical examination fees	-		-				-			
4.3	Inspection report fees	-		-				-			
4.4	Fees of public accountants and consulting actuaries	3,430,470		25				3,430,495			
4.5	Expense of investigation and settlement of policy claims	-	201,473	-				201,473			
5.1	Traveling expenses	176,896		1				176,897			
5.2	Advertising	6,424		-				6,424			
5.3	Postage, express, telegraph and telephone	19,774		-				19,774			
5.4	Printing and stationery	88,490		1				88,491			
5.5	Cost or depreciation of furniture and equipment	81,441		1				81,442			
5.6	Rental of equipment	20,735		-				20,735			
5.7	Cost or depreciation of EDP equipment and software	2,733,573		20				2,733,593			
6.1	Books and periodicals	50,207		-				50,207			
6.2	Bureau and association fees	288,064		2				288,066			
6.3	Insurance, except on real estate	27,419		-				27,419			
6.4	Miscellaneous losses	-		-				-			
6.5	Collection and bank service charges	474,301		3				474,304			
6.6	Sundry general expenses	360,185		3				360,188			
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					7,244,060		7,244,060			
9.3	Aggregate write-ins for expenses	4,870,546		35				4,870,581			
10.	General expenses incurred	32,960,719	201,473	237		7,244,060	(b)	(a) 40,406,489			
11.	General expenses unpaid December 31, prior year	24,049,078				1,513,500		25,562,578			
12.	General expenses unpaid December 31, current year	28,632,177				1,501,000		30,133,177			
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)	28,377,620	201,473	237		7,256,560		35,835,890			
Details of Write-Ins											
09.301.	TPA FEES	4,812,151		35				4,812,186			
09.302.	CONVERSION FEES	58,395						58,395			
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)	4,870,546		35				4,870,581			
(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	930,635	7				930,642
3.	State taxes on premiums	769,378	6				769,384
4.	Other state taxes, incl. \$..... for employee benefits	2,533,029	18				2,533,047
5.	U.S. Social Security taxes	-	-				-
6.	All other taxes	93,611	1				93,612
7.	Taxes, licenses and fees incurred	4,326,653	32				4,326,685
8.	Taxes, licenses and fees unpaid December 31, prior year	771,881					771,881
9.	Taxes, licenses and fees unpaid December 31, current year	(20,349)	-				(20,349)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	5,118,883	32				5,118,915

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	291	
2.	Applied to shorten the endowment or premium-paying period	-	
3.	Applied to provide paid-up additions	68,954	
4.	Applied to provide paid-up annuities	-	
5.	Total Lines 1 through 4	69,245	
6.	Paid-in cash	2,502	
7.	Left on deposit	3,592	
8.	Aggregate write-ins for dividend or refund options	(51)	
9.	Total Lines 5 through 8	75,288	
10.	Amount due and unpaid	2	
11.	Provision for dividends or refunds payable in the following calendar year	49,892	
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	49,894	
16.	Total from prior year	53,512	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	71,670	
Details of Write-Ins			
0801.	Dividend to loan reduction	(51)	
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)	(51)	

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					
41 CSO 2.50% NLP ANB IDB 1957-1962	211,590	—	211,590	—	—
41 CSO 2.75% NLP ANB IDB 1958-1962	88,681	—	88,681	—	—
41 CSO 3.00% CRVM ALB IPC 1957-1960	190,053	—	190,053	—	—
41 CSO 3.00% NLP ALB IPC 1958-1960	14,753	—	14,753	—	—
41 CSO 3.00% NLP ANB IDB 1957-1962	42,680	—	42,680	—	—
58 CET 2.25% NLP ALB IDB 1983-1984	36,403	—	36,403	—	—
58 CET 2.50% CRVM ANB IDB 1983-1985	8,314	—	8,314	—	—
58 CET 3.00% CNF 1966-1984	26,777	—	26,777	—	—
58 CET 3.00% NLP ANB IDB 1963-1983	23,151	—	23,151	—	—
58 CET 3.00% NLP ANB IPC 1961-1972	378,618	—	378,618	—	—
58 CET 3.50% CNF 1984-1987	2,956	—	2,956	—	—
58 CET 3.50% NJ ANB IDB 1982-1987	8,753	—	8,753	—	—
58 CET 3.50% NLP ALB IDB 1974-1985	13,092	—	13,092	—	—
58 CET 3.50% NLP ANB IDB 1982-1982	21,130	—	21,130	—	—
58 CET 3.50% NLP ANB IPC 1973-1979	317,887	—	317,887	—	—
58 CET 4.00% NLP ANB IDB 1996-2007	27,933	—	27,933	—	—
58 CET 4.00% NLP ANB IPC 1980-1980	70,838	—	70,838	—	—
58 CET 4.5%/20/2% NLP ANB IPC 1981-1983	334,669	—	334,669	—	—
58 CET 4.50% CRVM ALB IDB 1983-1983	293	—	293	—	—
58 CET 4.50% CRVM ANB IDB 1984-1984	—	—	—	—	—
58 CET 4.50% NJ ANB IDB 1987-1987	7,380	—	7,380	—	—
58 CET 4.50% NLP ALB IDB 1985-1985	7,373	—	7,373	—	—
58 CET 4.50% NLP ANB IPC 1984-1989	320,514	—	320,514	—	—
58 CSO 2.25% CRVM ALB IDB 1981-1985	71,489	—	71,489	—	—
58 CSO 2.25% NLP ALB IDB 1980-1982	3,412	—	3,412	—	—
58 CSO 2.50% CRVM ANB IDB 1982-1986	167,930	—	167,930	—	—
58 CSO 2.50% NLP ANB CRF 1971-1975	313,912	—	313,912	—	—
58 CSO 2.50% NLP ANB IDB 1970-1980	13,340	—	13,340	—	—
58 CSO 3%/20/2.5% CRVM ANB CRF 1973-1975	345,639	—	345,639	—	—
58 CSO 3%/20/2.5% NLP MOD ANB CRF 1971-1975	66,597	—	66,597	—	—
58 CSO 3.00% CRVM ANB CRF 1968-1975	55,952	—	55,952	—	—
58 CSO 3.00% CRVM ANB IPC 1961-1972	5,413,014	—	5,413,014	—	—
58 CSO 3.00% NJ CNF 1966-1967	51,477	—	51,477	—	—
58 CSO 3.00% NLP ALB IDB 1979-1979	3,384	—	3,384	—	—
58 CSO 3.00% NLP ANB IDB 1962-1987	4,065,240	—	4,065,240	—	—
58 CSO 3.00% NLP ANB IPC 1961-1972	202,814	—	202,814	—	—
58 CSO 3.00% NLP CNF 1973-1985	173,785	—	173,785	—	—
58 CSO 3.50% CRVM ALB IDB 1970-1987	723,542	—	723,542	—	—
58 CSO 3.50% CRVM ANB CRF 1972-1972	23,459	—	23,459	—	—
58 CSO 3.50% CRVM ANB IDB 1984-1984	17,026	—	17,026	—	—
58 CSO 3.50% CRVM ANB IPC 1973-1979	6,574,343	—	6,574,343	—	—
58 CSO 3.50% CRVM CNF 1968-1988	866,797	—	866,797	—	—
58 CSO 3.50% MOD ANB IDB 1979-1985	130,247	—	130,247	—	—
58 CSO 3.50% NJ ANB IDB 1980-1987	217,291	—	217,291	—	—
58 CSO 3.50% NLP ALB IDB 1979-1987	130,904	—	130,904	—	—
58 CSO 3.50% NLP ANB IDB 1970-1987	1,043,005	—	1,043,005	—	—
58 CSO 3.50% NLP ANB IPC 1973-1979	250,449	—	250,449	—	—
58 CSO 4.00% CRVM ALB CNF ISL 1985-1988	3,590,367	—	3,590,367	—	—
58 CSO 4.00% CRVM ALB IDB 1978-2001	1,568,724	—	1,565,648	—	3,076
58 CSO 4.00% CRVM ANB IDB ISL 1983-1986	1,605,545	—	1,605,545	—	—
58 CSO 4.00% CRVM ANB IPC 1980-1980	1,257,911	—	1,257,911	—	—
58 CSO 4.00% NLP ALB IDB 1980-1980	3,729	—	3,729	—	—
58 CSO 4.00% NLP ANB IDB 1983-1986	17,045	—	17,045	—	—
58 CSO 4.00% NLP ANB IPC 1980-1980	17,272	—	17,272	—	—
58 CSO 4.5%/20/2% CRVM MOD ANB IPC 1981-1983	6,476,384	—	6,476,384	—	—
58 CSO 4.5%/20/2% NLP ANB IPC 1981-1983	96,471	—	96,471	—	—
58 CSO 4.50% CRVM ALB IDB 1981-1988	8,934,509	—	8,934,509	—	—
58 CSO 4.50% CRVM ANB IDB 1982-1999	258,496	—	258,496	—	—
58 CSO 4.50% CRVM ANB IDB ISL 1983-1988	17,465,344	—	17,465,344	—	—
58 CSO 4.50% CRVM ANB IPC 1984-1990	4,430,271	—	4,430,271	—	—
58 CSO 4.50% NJ ANB IDB 1982-1988	120,236	—	120,236	—	—
58 CSO 4.50% NLP ANB IDB 1985-1985	449	—	449	—	—
58 CSO 4.50% NLP ANB IPC 1984-2000	13,830	—	13,830	—	—
58 CSO 5.50% CRVM ANB CRF ISL 1987-1995	17,361,736	—	17,361,736	—	—
58 CSO 6.00% CRVM ANB CRF ISL 1984-1995	10,703,086	—	10,703,086	—	—
80 CET 4.50% ALB CNF 1995-1998	10,370	—	10,370	—	—
80 CET 4.50% CRVM ALB 1990-1990	20	—	20	—	—
80 CET 4.50% CRVM ALB IDB 1999-1999	3,222	—	3,222	—	—
80 CET 4.50% CRVM ANB IDB 1997-2002	43,328	—	43,328	—	—
80 CET 4.50% NLP ANB IDB 1988-1999	9,065	—	9,065	—	—
80 CET 4.50% NLP ANB IPC 1989-2000	451,347	—	451,347	—	—
80 CET 5.00% ALB CNF 1993-1995	8,214	—	8,214	—	—
80 CET 5.00% CRVM ANB IDB 1989-1994	25,001	—	25,001	—	—
80 CET 5.50% ALB CNF 1988-1992	9,194	—	9,194	—	—
80 CET 5.50% CRVM ANB IDB 1988-1999	52,468	—	52,468	—	—
80 CET 5.50% NLP ALB IDB 1989-1989	925	—	925	—	—
80 CSO 4.00% CRVM ALB CNF 1992-2000	113,427	—	113,427	—	—
80 CSO 4.00% CRVM ALB CNF ISL 2005-2008	4,253,903	—	4,253,903	—	—
80 CSO 4.00% CRVM ALB CRF ISL 2006-2017	102,904,696	—	102,904,696	—	—
80 CSO 4.00% CRVM ALB CRF ISL 2006-2007	84,997	—	84,997	—	—
80 CSO 4.00% CRVM ALB IPC 2006-2007	36,624,061	—	36,624,061	—	—
80 CSO 4.00% CRVM ANB CNF 2006-2007	314,339	—	314,339	—	—
80 CSO 4.00% CRVM ANB IDB 1992-1992	2	—	2	—	—
80 CSO 4.00% NLP ALB IDB 2008-2008	1,515	—	1,515	—	—
80 CSO 4.50% CRVM ALB 1989-1992	9,413	—	9,413	—	—
80 CSO 4.50% CRVM ALB CNF 2002-2005	230,998	—	230,998	—	—

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 CSO 4.50% CRVM ALB CNF ISL 2002-2005	3,584,706	—	3,584,706	—	—
80 CSO 4.50% CRVM ALB CRF ISL 1995-2019	253,380,481	—	253,380,481	—	—
80 CSO 4.50% CRVM ALB IPC 1994-2008	63,304,093	—	63,304,093	—	—
80 CSO 4.50% CRVM ANB CNF 2001-2005	1,378,335	—	1,378,335	—	—
80 CSO 4.50% CRVM ANB CRF ISL 1995-1997	27,547	—	27,547	—	—
80 CSO 4.50% CRVM ANB IDB 1994-2012	1,058,646	—	1,058,646	—	—
80 CSO 4.50% CRVM ANB IDB ISL 1988-2005	101,172,995	—	101,172,995	—	—
80 CSO 4.50% CRVM ANB IPC 1985-2015	8,651,549	—	8,651,549	—	—
80 CSO 4.50% NLP ANB IDB 1988-2003	667	—	667	—	—
80 CSO 5.00% CRVM ALB CRF ISL 1994-2012	4,734,841	—	4,734,841	—	—
80 CSO 5.00% CRVM ALB IDB 1993-1993	1,822	—	1,822	—	—
80 CSO 5.00% CRVM ALB IDB ISL 1993-1993	69,619	—	69,619	—	—
80 CSO 5.00% CRVM ANB CRF ISL 1993-2010	17,725,091	—	17,725,091	—	—
80 CSO 5.00% CRVM ANB IDB 1987-1995	831,715	—	831,715	—	—
80 CSO 5.00% CRVM ANB IDB ISL 1985-1994	72,429,024	—	72,429,024	—	—
80 CSO 5.00% NLP ALB IDB 1988-1992	7,641	—	7,641	—	—
80 CSO 5.00% NLP ANB IDB 1993-1995	32,941	—	32,941	—	—
80 CSO 5.50% ALB CRVM CNF 1984-1992	10,281	—	—	—	10,281
80 CSO 5.50% CRVM ALB IDB 1987-1991	9,882	—	9,882	—	—
80 CSO 5.50% CRVM ALB IDB ISL 1987-1992	6,426,972	—	6,426,972	—	—
80 CSO 5.50% CRVM ANB CRF ISL 1987-2021	52,843,592	—	52,843,592	—	—
80 CSO 5.50% CRVM ANB IDB 1988-2002	1,686,805	—	1,686,805	—	—
80 CSO 5.50% CRVM ANB IDB ISL 1990-1992	9,157,571	—	9,157,571	—	—
80 CSO 5.50% NLP ANB IDB 1987-1992	71,424	—	71,424	—	—
80 CSO 6.00% ALB CRVM CNF 1984-1985	2,291	—	—	—	2,291
80 CSO 6.00% CRVM ANB CRF ISL 1984-2001	9,227,171	—	9,227,171	—	—
80 CSO 6.00% CRVM ANB IDB 1972-1986	32,834	—	32,834	—	—
80 CSO 6.00% NLP ANB IDB 1986-1986	32	—	32	—	—
80 CSO ALB 4.50% CRVM CNF 1995-2000	305,454	—	305,454	—	—
80 CSO ALB 5.00% CRVM CNF 1993-1994	128,194	—	128,194	—	—
80 CSO ALB 5.50% CRVM CNF 1984-1992	240,120	—	240,120	—	—
80 CSO S/U 4%/10/4.5% CRVM ALB CNF ISL 1996-2001	1,456,096	—	1,456,096	—	—
80 CSO S/U 4.00% CRVM ALB CNF ISL 1986-2001	4,073,789	—	4,073,789	—	—
80 CSO S/U 4.00% CRVM ANB IDB 2006-2017	3,880	—	3,880	—	—
80 CSO S/U 4.00% CRVM ANB IDB ISL 1996-2009	11,130,106	—	11,130,106	—	—
80 CSO S/U 4.50% CRVM ALB 1985-1992	1,225,846	—	1,225,846	—	—
80 CSO S/U 4.50% CRVM ALB CNF ISL 1988-2001	11,059,759	—	11,059,759	—	—
80 CSO S/U 4.50% CRVM ALB IDB 1944-2005	1,165,290	—	1,165,290	—	—
80 CSO S/U 4.50% CRVM ALB IDB ISL 2003-2004	1,265,518	—	1,265,518	—	—
80 CSO S/U 4.50% CRVM ANB IDB 1989-2005	11,797,951	—	11,797,951	—	—
80 CSO S/U 4.50% CRVM ANB IDB ISL 1998-2005	57,001,783	—	57,001,783	—	—
80 CSO S/U 5.00% CRVM ALB IDB 1989-1994	26,029	—	26,029	—	—
80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	5,005	—	5,005	—	—
80 CSO S/U 5.50% CRVM ALB IDB 1987-1992	48,890	—	48,890	—	—
80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	7,619	—	7,619	—	—
80 CSO S/U 6.00% CRVM ALB IDB 1986-1986	6,486	—	6,486	—	—
80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	2,349	—	2,349	—	—
80 CSO S/U VM-20 4.00% NPR ANB IDB 2020-2020	4,408	—	4,408	—	—
2001 CSO 3.50% CRVM ALB CNF 2013-2019	869,092	—	869,092	—	—
2001 CSO 3.50% CRVM ALB CNF ISL 2013-2019	8,754,929	—	8,754,929	—	—
2001 CSO 3.50% CRVM ALB CRF ISL 2013-2022	120,948,037	—	120,948,037	—	—
2001 CSO 3.50% CRVM ALB IPC 2013-2019	170,779,527	—	170,779,527	—	—
2001 CSO 3.50% CRVM ANB CNF 2013-2019	135,689	—	135,689	—	—
2001 CSO 3.50% CRVM ANB CNF ISL 2013-2019	331,285	—	331,285	—	—
2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,535,527	—	1,535,527	—	—
2001 CSO 3.75% CRVM ALB IPC 2013-2019	2,208,936	—	2,208,936	—	—
2001 CSO 4.00% CRVM ALB CNF 2008-2012	958,648	—	958,648	—	—
2001 CSO 4.00% CRVM ALB CNF ISL 2008-2012	4,753,325	—	4,753,325	—	—
2001 CSO 4.00% CRVM ALB CRF ISL 2007-2023	318,337,797	—	318,337,797	—	—
2001 CSO 4.00% CRVM ALB IPC 2006-2012	136,303,562	—	136,303,562	—	—
2001 CSO 4.00% CRVM ANB CNF 2010-2012	46,408	—	46,408	—	—
2001 CSO 4.00% CRVM ANB CNF ISL 2012-2012	76,421	—	76,421	—	—
2001 CSO 4.00% CRVM ANB IDB 2009-2012	548,187	—	548,187	—	—
2001 CSO 4.00% CRVM ANB IPC 2012-2012	30	—	30	—	—
2001 CSO 4.25% CRVM ALB IPC 2011-2012	61,478	—	61,478	—	—
2001 CSO 4.50% CRVM ALB IPC 2000-2000	28,363	—	28,363	—	—
2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	67,181	—	67,181	—	—
2001 CSO S/U 4.00% CRVM ANB IDB 2006-2012	9,477	—	9,477	—	—
2001 CSO S/U 4.50% CRVM ANB IDB 2004-2005	480,568	—	480,568	—	—
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 ANB IDB 2020-2020	13,275	—	13,275	—	—
2017 CSO 3.50% CRVM ALB CRF ISL 2018-2019	15,739	—	15,739	—	—
2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2023	5,600,758	—	5,600,758	—	—
2017 CSO VM-20 3.00% NPR ALB CNF 2021-2024	14,729	—	14,729	—	—
2017 CSO VM-20 3.00% NPR ALB CRF ISL 2020-2022	2,995,682	—	2,995,682	—	—
2017 CSO VM-20 3.00% NPR ALB IPC 2021-2023	3,210,135	—	3,210,135	—	—
2017 CSO VM-20 3.00% NPR ANB CNF ISL 2021-2024	13,587	—	13,587	—	—
2017 CSO VM-20 3.00% NPR ANB IDB 2021-2022	76,671	—	76,671	—	—
2017 CSO VM-20 3.50% NPR ALB CNF 2020-2020	29,424	—	29,424	—	—
2017 CSO VM-20 3.50% NPR ALB CRF ISL 2019-2022	5,671,635	—	5,671,635	—	—
2017 CSO VM-20 3.50% NPR ALB IPC 2019-2020	3,382,899	—	3,382,899	—	—
2017 CSO VM-20 3.50% NPR ANB CNF ISL 2020-2020	1,586	—	1,586	—	—
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	105,646	—	105,646	—	—
2017 CSO VM-20 4.00% NPR ALB IPC 2021-2021	2,580	—	2,580	—	—
2017 CSO VM-20 4.50% NPR ALB IPC 2019-2020	759,680	—	759,680	—	—
2017 CSO VM-20 4.75% NPR ALB IPC 2019-2020	11,085	—	11,085	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
2017 CSO VM-20 4.75% NPR ANB IPC 2019-2020	13,898	—	13,898	—	—
Cash Value 1959-2020	2,158	—	2,158	—	—
Factors 1978-2013	194,529	—	194,529	—	—
Fund Value 1985-2000	1,225,023	—	1,225,023	—	—
Unearned COI 1985-2008	17,669	—	17,669	—	—
Unearned Premium 1980-2021	1,803	—	1,803	—	—
UNEARNED PREMIUM CRVM 1983-2020	64,923	—	64,923	—	—
UNEARNED PREMIUM NPR 2019-2022	3,534	—	3,534	—	—
VM-20 DET/STO 2019-2021	4,184,002	—	4,184,002	—	—
0199997 – Totals (Gross)	1,745,837,044	—	1,745,821,396	—	15,648
0199998 – Reinsurance ceded	1,003,853,901	—	1,003,841,329	—	12,572
0199999 – Totals (Net)	741,983,143	—	741,980,067	—	3,076
Annuitants (excluding supplementary contracts with life contingencies):					
37 SA Imm 1985-1985	22,966	XXX	22,966	XXX	—
71 GAM 6.00% Def 1976-1979	258,293	XXX	258,293	XXX	—
71 GAM 7.50% Def 1980-1982	16,902	XXX	16,902	XXX	—
71 IAM 10.00% Def 1982-1982	6,143,874	XXX	6,143,874	XXX	—
71 IAM 3.50% Def FI 1979-1983	110,353	XXX	110,353	XXX	—
71 IAM 5.50% CARVM Def NFI 1981-1981	3,945	XXX	3,945	XXX	—
71 IAM 5.50% Def 1980-1981	15,785,960	XXX	15,785,960	XXX	—
71 IAM 6.00% Def 1977-1979	8,570,523	XXX	8,570,523	XXX	—
71 IAM 8.00% Def 1984-1984	3,361,770	XXX	3,323,490	XXX	38,280
71 IAM 8.25% CARVM Def NFI 1983-1983	5,170,429	XXX	5,170,429	XXX	—
71 IAM 8.25% Def 1983-1983	1,047,572	XXX	1,029,330	XXX	18,242
71 IAM 8.50% Def 1984-1984	9,840,749	XXX	9,840,749	XXX	—
71 IAM 8.75% Def 1983-1983	4,610,310	XXX	4,610,310	XXX	—
71 IAM 9.25% Def 1982-1982	883,872	XXX	785,486	XXX	98,386
83 GAM 5.50% Def FI 1985-1987	133,408	XXX	—	XXX	133,408
83 GAM 5.75% Def 1993-1993	33,137	XXX	33,137	XXX	—
83 GAM 6.25% Def 1992-1992	3,125,302	XXX	3,125,302	XXX	—
83 GAM 6.50% Def 1990-1990	477,906	XXX	477,906	XXX	—
83 GAM 6.75% Def 1991-1991	1,088,097	XXX	1,088,097	XXX	—
83 GAM 7.00% Def 1988-1989	805,784	XXX	805,784	XXX	—
83a 4.25% Imm SS 2012-2012	3,291,565	XXX	3,291,565	XXX	—
83a 4.50% CARVM Def NFI 1994-1996	2,104,932	XXX	2,104,932	XXX	—
83a 4.75% CARVM Def NFI 1993-1995	5,310,597	XXX	5,310,597	XXX	—
83a 5.00% CARVM Def NFI 1998-1999	10,012,114	XXX	788,955	XXX	9,223,159
83a 5.00% Def 1998-1999	1,508,097	XXX	1,508,097	XXX	—
83a 5.00% Imm SS 2011-2011	9,463,804	XXX	9,463,804	XXX	—
83a 5.25% CARVM DEF NFI 1996-1997	631,936	XXX	631,936	XXX	—
83a 5.25% Def 1994-1999	32,536,068	XXX	32,536,068	XXX	—
83a 5.25% Imm SS 2005-2010	131,887,579	XXX	131,887,579	XXX	—
83a 5.50% CARVM DEF NFI 1994-1997	916,792	XXX	916,792	XXX	—
83a 5.50% Def 1993-1997	77,308,782	XXX	77,308,782	XXX	—
83a 5.50% Def FI 1994-1999	50,311	XXX	50,311	XXX	—
83a 5.50% Imm FI 1990-1994	79,587	XXX	79,587	XXX	—
83a 5.50% Imm SS 1900-2009	2,034,795,307	XXX	2,034,795,307	XXX	—
83a 5.75% CARVM DEF NFI 1993-2000	75,638	XXX	75,638	XXX	—
83a 5.75% Def 1993-1995	32,209,083	XXX	32,209,083	XXX	—
83a 6.00% CARVM DEF NFI 1992-1992	1,639,935	XXX	1,639,935	XXX	—
83a 6.00% Def 1992-1995	27,622,070	XXX	27,622,070	XXX	—
83a 6.25% CARVM Def NFI 1987-1992	9,073,087	XXX	9,073,087	XXX	—
83a 6.25% Def 1987-1992	32,719,232	XXX	32,695,036	XXX	24,196
83a 6.50% CARVM Def NFI 1989-1989	1,323,740	XXX	1,323,740	XXX	—
83a 6.50% Def 1987-1990	40,506,671	XXX	40,506,671	XXX	—
83a 6.50% Imm 1994-1994	4,379	XXX	4,379	XXX	—
83a 6.75% CARVM Def NFI 1986-1991	9,147,983	XXX	9,147,983	XXX	—
83a 6.75% Def 1986-1991	34,779,904	XXX	34,697,809	XXX	82,095
83a 6.75% Imm 1996-1996	10,601	XXX	10,601	XXX	—
83a 7.00% CARVM NFI 1982-1983	214,668	XXX	214,668	XXX	—
83a 7.00% Def 1988-1989	36,491,711	XXX	36,491,711	XXX	—
83a 7.00% Imm 1993-1993	6,279	XXX	6,279	XXX	—
83a 7.25% Def 1986-1986	19,993,717	XXX	19,993,717	XXX	—
83a 7.25% Imm 1995-1999	66,633	XXX	66,633	XXX	—
83a 7.75% Imm 1992-1992	234,455	XXX	234,455	XXX	—
83a 8.00% CARVM Def NFI 1984-1985	6,055,398	XXX	6,055,398	XXX	—
83a 8.00% Def 1985-1985	1,695,156	XXX	1,524,728	XXX	170,428
83a 8.00% Imm 1986-1993	273,928	XXX	273,928	XXX	—
83a 8.25% IMM 1982-1991	933,148	XXX	933,148	XXX	—
83a 8.50% Def 1985-1985	18,321,917	XXX	18,321,917	XXX	—
83a 8.75% Imm 1989-1989	697,176	XXX	697,176	XXX	—
a-2000 3.75% Def 2013-2013	27,828	XXX	27,828	XXX	—
a-2000 4.00% Def FI 2013-2013	625,006	XXX	476,678	XXX	148,328
a-2000 4.00% Imm FI 2013-2013	1,801,456	XXX	1,801,456	XXX	—
a-2000 4.25% CARVM Def NFI 2010-2011	821,979	XXX	821,979	XXX	—
a-2000 4.25% Def FI 2012-2012	586,503	XXX	396,765	XXX	189,738
a-2000 4.25% Imm FI 2012-2012	1,132,534	XXX	1,125,020	XXX	7,514
a-2000 4.50% CARVM Def NFI 2005-2008	359,136,364	XXX	359,136,364	XXX	—
a-2000 4.50% Def 2005-2005	183,176	XXX	183,176	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	731,909	XXX	642,567	XXX	89,342
a-2000 4.75% CARVM Def NFI 2003-2004	132,071,302	XXX	81,253,637	XXX	50,817,665
a-2000 4.75% Def 2003-2004	5,238,722	XXX	5,238,722	XXX	—
a-2000 5.00% CARVM Def NFI 1999-2009	11,020,015	XXX	10,990,323	XXX	29,692
a-2000 5.00% Def 2003-2003	7,287,064	XXX	7,287,064	XXX	—
a-2000 5.00% Def FI 2011-2011	384,457	XXX	317,023	XXX	67,434
a-2000 5.00% Imm FI 2011-2011	538,435	XXX	309,570	XXX	228,865

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
a-2000 5.25% CARVM Def NFI 2001-2002	44,033,167	XXX	11,961,885	XXX	32,071,282
a-2000 5.25% Def 2001-2002	3,873,454	XXX	3,873,454	XXX	—
a-2000 5.25% Def FI 2005-2010	1,325,960	XXX	1,141,108	XXX	184,852
a-2000 5.25% Imm FI 2005-2010	224,963	XXX	201,607	XXX	23,356
a-2000 5.50% CARVM Def NFI 2000-2000	8,865,540	XXX	1,029,061	XXX	7,836,479
a-2000 5.50% Def 2000-2002	11,644,364	XXX	11,644,364	XXX	—
a-2000 5.50% Def FI 2002-2009	1,448,917	XXX	1,217,414	XXX	231,503
a-2000 5.50% Imm FI 2003-2009	554,138	XXX	545,260	XXX	8,878
a-2000 5.75% Def 2000-2000	3,870,925	XXX	3,870,925	XXX	—
a-2000 6.00% IMM FI 2003-2009	40,266	XXX	3,288	XXX	36,978
a-2000 6.25% Imm 1998-1998	18,476	XXX	18,476	XXX	—
2012 IAR 3.00% Imm 1998-1998	30,067	XXX	30,067	XXX	—
2012 IAR 3.25% Imm 1981-2017	9,851,823	XXX	9,851,823	XXX	—
2012 IAR 3.75% Def 2022-2022	860	XXX	860	XXX	—
2012 IAR 3.75% Def FI 2017-2018	5,696,398	XXX	5,142,836	XXX	553,562
2012 IAR 4.00% Def FI 2015-2016	3,010,744	XXX	2,725,531	XXX	285,213
2012 IAR 4.00% IMM FI 2015-2022	1,532,315	XXX	1,321,550	XXX	210,765
2012 IAR VM-21 CARVM DEF NFI 1989-2018	88,420,631	XXX	29,367,161	XXX	59,053,470
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	783,451	XXX	700,542	XXX	82,909
2012 IAR VM-22 Non-Jumbo 1.00%-5.25% IMM FI 2018-2024	10,782,617	XXX	7,465,476	XXX	3,317,141
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2005-2022	2,074,550	XXX	1,893,761	XXX	180,789
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2020-2022	1,094,932	XXX	1,029,582	XXX	65,350
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm 2020-2020	3,680	XXX	3,680	XXX	—
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2022	720,005	XXX	598,370	XXX	121,635
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2022	445,098	XXX	369,830	XXX	75,268
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2022	2,345,627	XXX	2,019,963	XXX	325,664
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2022	688,339	XXX	616,803	XXX	71,536
2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Def FI 2023-2024	8,848,086	XXX	8,801,918	XXX	46,168
2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Def FI 2023-2024	659,913	XXX	515,606	XXX	144,307
Fund Value 1985-1992	133,578	XXX	133,578	XXX	—
0299997 – Totals (Gross)	3,381,280,679	XXX	3,214,885,474	XXX	166,395,205
0299998 – Reinsurance ceded	2,307,427,634	XXX	2,242,038,988	XXX	65,388,646
0299999 – Totals (Net)	1,073,853,045	XXX	972,846,486	XXX	101,006,559
Supplementary Contracts with Life Contingencies:					
a-2000 1.25% Imm 2020-2022	140,741	—	140,741	—	—
a-2000 1.50% Imm 2020-2021	78,665	—	78,665	—	—
a-2000 1.75% Imm 2020-2022	362,155	—	362,155	—	—
a-2000 2.25% Imm 2020-2022	112,006	—	112,006	—	—
a-2000 2.50% Imm 2019-2022	49,752	—	49,752	—	—
a-2000 2.75% Imm 2018-2018	54,958	—	54,958	—	—
a-2000 3.00% Imm 2018-2019	156,048	—	156,048	—	—
a-2000 3.50% Imm 2018-2022	32,841	—	32,841	—	—
a-2000 3.75% Imm 2015-2022	231,367	—	231,367	—	—
a-2000 4.00% IMM 2015-2019	124,172	—	124,172	—	—
a-2000 4.25% Imm 2022-2022	138,893	—	138,893	—	—
a-2000 4.50% IMM 2023-2023	144,728	—	144,728	—	—
a-2000 4.75% Imm 2024-2024	304,531	—	304,531	—	—
a-2000 5.00% Imm 2022-2024	1,287,625	—	1,287,625	—	—
a-2000 5.25% Imm 2024-2024	412,584	—	412,584	—	—
2012 IAR 2.75% Imm 2010-2010	8,758	—	8,758	—	—
2012 IAR 3.00% Imm 2006-2017	450,170	—	450,170	—	—
2012 IAR 3.25% Imm 1991-2017	4,150,611	—	4,150,611	—	—
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm 2021-2021	29,751	—	29,751	—	—
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm 2021-2021	103,511	—	103,511	—	—
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm 2019-2022	1,594,611	—	1,594,611	—	—
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm 2018-2022	475,461	—	475,461	—	—
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm 2022-2022	121,865	—	121,865	—	—
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm 2018-2019	188,570	—	188,570	—	—
2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm 2023-2023	57,813	—	57,813	—	—
2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Imm 2023-2024	988,917	—	988,917	—	—
Fund Value 2015-2023	858,058	—	858,058	—	—
0399997 – Totals (Gross)	12,659,162	—	12,659,162	—	—
0399998 – Reinsurance ceded					
0399999 – Totals (Net)	12,659,162	—	12,659,162	—	—
Accidental Death Benefits:					
59 ADB W/ 01 CSO 3.50% ALB 2013-2019	7,475	—	7,475	—	—
59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2013-2019	1,536	—	1,536	—	—
59 ADB W/ 01 CSO 4.00% ALB 2007-2012	7,455	—	7,455	—	—
59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2007-2012	2,454	—	2,454	—	—
59 ADB W/ 17 CSO 3.50% ANN CRF ALB 2019-2019	14	—	14	—	—
59 ADB W/ 17 CSO VM-20 3.00% NPR ALB 2021-2021	1	—	1	—	—
59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	29	—	29	—	—
59 ADB W/ 58 CSO 3.00% ANB 1969-1972	484	—	484	—	—
59 ADB W/ 58 CSO 3.00% ANN CRF 2011-2013	18,099	—	18,099	—	—
59 ADB W/ 58 CSO 3.50% ANB 1973-1979	1,989	—	1,989	—	—
59 ADB W/ 58 CSO 4.00% ANB 1980-1980	871	—	871	—	—
59 ADB W/ 58 CSO 4.50% ANB 1981-1988	10,183	—	10,183	—	—
59 ADB W/ 58 CSO 5.50% ANN ANB CRF 1987-1998	100	—	100	—	—
59 ADB W/ 58 CSO 6.00% ANN ANB CRF 1984-1986	14	—	14	—	—
59 ADB W/ 80 CSO 4.00% ANN CRF ALB 2006-2011	1,068	—	1,068	—	—
59 ADB W/ 80 CSO 4.50% ALB 1994-2008	46,705	—	46,705	—	—
59 ADB W/ 80 CSO 4.50% ANB 1985-2000	4,005	—	4,005	—	—
59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2012	6,853	—	6,853	—	—
59 ADB W/ 80 CSO 4.50% CRVM ANB 1989-1997	1,532	—	1,532	—	—
59 ADB W/ 80 CSO 5.00% ANN ANB CRF 1993-2003	774	—	774	—	—
59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-2004	211	—	211	—	—

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/ 80 CSO 5.50% ANN ANB CRF 1987-2009	1,330	—	1,330	—	—
59 ADB W/ 80 CSO 6.00% ANN ANB CRF 1984-1996	84	—	84	—	—
59 ADB / 58 CSO 2.50% ALB 1985-1992	381	—	381	—	—
59 ADB / 58 CSO 2.50% ANB 1981-2000	19,789	—	19,789	—	—
59 ADB / 58 CSO 3.00% ALB 1975-1982	41	—	41	—	—
59 ADB / 58 CSO 3.00% ANB 1971-1989	3,401	—	3,401	—	—
59 ADB / 58 CSO 3.50% ANB 1979-1984	201	—	201	—	—
59 ADB / 58 CSO 4.50% ANB 1987-1987	67	—	67	—	—
59 ADB / 80 CSO 4.00% ANB 2011-2011	3	—	3	—	—
59 ADB / 80 CSO 4.50% ANB 2004-2005	552	—	552	—	—
Unearned COI 2005-2005	323	—	323	—	—
Unearned Premium 1991-1991	10	—	10	—	—
0499997 – Totals (Gross)	138,034	—	138,034	—	—
0499998 – Reinsurance ceded	67,652	—	67,652	—	—
0499999 – Totals (Net)	70,382	—	70,382	—	—
Disability-Active Lives:					
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.00% ANB 1962-1972	334	—	334	—	—
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.50% ANB 1971-1979	1,148	—	1,148	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.00% ANB 1980-1980	698	—	698	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.50% ANB 1981-1988	13,370	—	13,370	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.00% ALB 2006-2007	740,891	—	740,891	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ALB 1988-2008	494,045	—	494,045	—	—
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANB 1984-2000	4,445	—	4,445	—	—
52 INTERCO DISA PER 2, W/ 01 CSO 3.50% ANN CRF ISL 2013-2019	3,708	—	3,708	—	—
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% 2011-2013	961,363	—	961,363	—	—
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% ANN CRF ISL 2007-2014	3,723	—	3,723	—	—
52 INTERCO DISA PER 2, W/ 17 CSO 3.50% ANN CRF ISL 2019-2019	27	—	27	—	—
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.00% NPR ISL 2021-2021	258	—	258	—	—
52 INTERCO DISA PER 2, W/ 17 CSO VM-20 3.50% NPR ISL 2019-2020	322	—	322	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 4.00% ANN CRF ISL 2006-2013	1,357	—	1,357	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 4.50% ANN CRF ISL 1995-2008	12,738	—	12,738	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 5.00% ANN CRF ISL 1993-2004	1,166	—	1,166	—	—
52 INTERCO DISA PER 2, W/ 80 CSO 5.50% ANN CRF ISL 1989-2002	1,085	—	1,085	—	—
52 INTERCO DISA Per. 2, Ben 5 2.50% ALB 1975-1993	651	—	651	—	—
52 INTERCO DISA W/ 01 CSO 3.50% ALB 2000-2019	2,002,078	—	2,002,078	—	—
52 INTERCO DISA W/ 01 CSO 4.00% ALB 1996-2012	1,409,715	—	1,409,715	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB 1988-2023	13,890	—	13,890	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	5,876	—	5,876	—	—
52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB 2021-2021	37,119	—	37,119	—	—
52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB 2019-2020	106,804	—	106,804	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1983-1983	49	—	49	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1979-2005	670,689	—	670,673	—	16
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1985-2001	65,084	—	65,084	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ALB 1987-2001	3,542	—	3,542	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1988-1998	12,446	—	12,446	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1994-1999	24,298	—	24,298	—	—
85 CIDA / 80 CSO 4.50% ANB 1992-2008	173,742	—	173,742	—	—
Unearned COI 1983-2008	3,903	—	3,903	—	—
0599997 – Totals (Gross)	6,770,564	—	6,770,548	—	16
0599998 – Reinsurance ceded	4,101,789	—	4,101,773	—	16
0599999 – Totals (Net)	2,668,775	—	2,668,775	—	—
Disability-Disabled Lives:					
52 INTERCO DISA PER 2, BEN 5 3.00% 1962-2023	149,437	—	149,437	—	—
52 INTERCO DISA PER 2, BEN 5 3.50% 1971-2020	1,965,520	—	1,965,520	—	—
52 INTERCO DISA PER 2, BEN 5 4.00% 1966-2012	2,909,199	—	2,909,199	—	—
52 INTERCO DISA PER 2, BEN 5 4.50% 1981-2020	6,412,232	—	6,412,232	—	—
52 INTERCO DISA PER 2, BEN 5 5.00% 1993-1994	768,056	—	768,056	—	—
52 INTERCO DISA PER 2, BEN 5 5.50% 1989-1992	1,868,254	—	1,868,254	—	—
52 INTERCO DISA Per. 2, Ben 5 2.50% ALB 1988-1992	4,756	—	4,756	—	—
52 INTERCO DISA w/ 58 CSO 3.00% 2002-2022	21,102	—	21,102	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1986-1986	16,558	—	16,558	—	—
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1967-2012	4,797,001	—	4,797,001	—	—
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1984-1985	96,955	—	96,955	—	—
52 INTERCO DISA w/ 58 CSO 4.50% ANB 1988-1988	1,509	—	1,509	—	—
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1997-2000	10,907	—	10,907	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1986-1998	456,906	—	456,906	—	—
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1994-2005	528,735	—	528,735	—	—
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1987-1994	1,648,859	—	1,648,859	—	—
85 CIDA / 80 CSO 4.50% ANB 1994-2001	170,665	—	170,665	—	—
0699997 – Totals (Gross)	21,826,651	—	21,826,651	—	—
0699998 – Reinsurance ceded	13,262,991	—	13,262,991	—	—
0699999 – Totals (Net)	8,563,660	—	8,563,660	—	—
Miscellaneous Reserves					
Asset Adequacy Reserves	907,000,000	—	907,000,000	—	—
Deficiency Reserve	56,271,374	—	56,271,374	—	—
For Guaranteed Benefits Under Variable Annuities	2,233,056	—	1,991,210	—	241,846
Guaranteed Minimum Death Benefit Reserve for VUL Policies	241,485	—	241,485	—	—
Immediate Payment of Claims	28,018	—	28,018	—	—
Nondeduction of Deferred Premium Reserve	4,643,464	—	4,643,464	—	—
Refund of Premium on Death Reserve	1,912,281	—	1,912,212	—	69
SUBSTANDARD	659	—	659	—	—
0799997 – Totals (Gross)	972,330,337	—	972,088,422	—	241,915
0799998 – Reinsurance ceded	829,872,590	—	829,630,744	—	241,846
0799999 – Totals (Net)	142,457,747	—	142,457,678	—	69

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
9999999 – Totals (Net)-Page 3, Line 1	1,982,255,914	–	1,881,246,210	–	101,009,704

(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 \$46,155,806; Supplementary Contracts with Life Contingencies \$; Accidental Death Benefits \$; Disability – Active Lives \$; Disability – Disabled Lives \$; Miscellaneous Reserves \$.

EXHIBIT 5 - INTERROGATORIES

- 1.1

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

YES
- 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:

Non-Participating
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.

YES
4.

Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:

NO
- 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										
	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
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	236,207	30,789	544	—	—	—	—	—	—	—	17,948	—	186,926
2. Additional contract reserves (b)	21,935,110	1,195	9,226	—	—	—	—	—	—	—	2,626,985	—	19,297,704
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)	22,171,317	31,984	9,770	—	—	—	—	—	—	—	2,644,933	—	19,484,630
8. Reinsurance ceded	22,155,137	31,309	—	—	—	—	—	—	—	—	2,644,933	—	19,478,895
9. Totals (Net)	16,180	675	9,770	—	—	—	—	—	—	—	—	—	5,735
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	116,134	—	—	—	—	—	—	—	—	—	106,431	—	9,703
11. Additional actuarial reserves-Asset/ Liability analysis	—	—	—	—	—	—	—	—	—	—	—	—	—
12. Reserve for future contingent benefits	—	—	—	—	—	—	—	—	—	—	—	—	—
13. Aggregate write-ins for reserves													
14. Totals (Gross)	116,134	—	—	—	—	—	—	—	—	—	106,431	—	9,703
15. Reinsurance ceded	116,134	—	—	—	—	—	—	—	—	—	106,431	—	9,703
16. Totals (Net)	—	—	—	—	—	—	—	—	—	—	—	—	—
17. TOTAL (Net)	16,180	675	9,770	—	—	—	—	—	—	—	—	—	5,735
18. TABULAR FUND INTEREST	337	26	147	—	—	—	—	—	—	—	—	—	164
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.....	407,972,503		395,339,825	12,608,797	23,564	317
2.	Deposits received during the year.....	6,384,496		5,233,224	1,144,041	7,184	47
3.	Investment earnings credited to the account.....	20,503,075		19,429,312	1,081,768	(8,005)	
4.	Other net change in reserves.....	4,811,387		4,811,387			
5.	Fees and other charges assessed.....						
6.	Surrender charges.....						
7.	Net surrender or withdrawal payments.....	61,249,285		58,603,355	2,644,484	1,434	12
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).....	378,422,176		366,210,393	12,190,122	21,309	352
10.	Reinsurance balance at the beginning of the year.....	(382,183,551)		(382,193,427)	21,658	(11,783)	1
11.	Net change in reinsurance assumed.....	1,033,012		857,367	175,645		
12.	Net change in reinsurance ceded.....	(29,804,770)		(30,101,882)	298,240	(1,128)	
13.	Reinsurance balance at the end of the year (Lines 10+11-12).....	(351,345,769)		(351,234,178)	(100,937)	(10,655)	1
14.	Net balance at the end of current year after reinsurance (Lines 9+13).....	27,076,407		14,976,215	12,089,185	10,654	353

- (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.....								
	2.13 Reinsurance ceded.....								
	2.14 Net.....		(b)	(b)	(b)				
	2.2 Other								
	2.21 Direct.....	61,602,674	57,066,148	(1)	4,383,726	47,688	105,113		
	2.22 Reinsurance assumed.....	803,835	803,835	—	—	—	—		
	2.23 Reinsurance ceded.....	33,048,314	32,959,543	—	(47,688)	47,688	88,771		
	2.24 Net.....	29,358,195	(b) 24,910,440	(b) (1)	(b) 4,431,414	—	(b) 16,342		
3.	Incurred but unreported:								
	3.1 Direct.....	19,560,395	17,936,107	2,970	—	—	1,621,318		
	3.2 Reinsurance assumed.....	294,465	294,465	—	—	—	—		
	3.3 Reinsurance ceded.....	13,223,595	11,617,507	1,504	—	—	1,604,584		
	3.4 Net.....	6,631,265	(b) 6,613,065	(b) 1,466	(b) —	—	(b) 16,734		
4.	TOTALS								
	4.1 Direct.....	81,163,069	75,002,255	2,969	4,383,726	47,688	1,726,431		
	4.2 Reinsurance assumed.....	1,098,300	1,098,300	—	—	—	—		
	4.3 Reinsurance ceded.....	46,271,909	44,577,050	1,504	(47,688)	47,688	1,693,355		
	4.4 Net.....	35,989,460	(a) 31,523,505	(a) 1,465	4,431,414	—	33,076		

(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 \$ 8,563,660 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	383,767,548	190,220,099	—	171,621,303	15,656,203	6,269,943		
1.2 Reinsurance assumed	1,305,005	1,026,488	—	278,517	—	—		
1.3 Reinsurance ceded	257,163,930	130,708,069	—	114,578,004	5,642,743	6,235,114		
1.4 Net	(c) 127,908,623	60,538,518	—	57,321,816	10,013,460	34,829		
2. Liability December 31, current year from Part 1:								
2.1 Direct	81,163,069	75,002,255	2,969	4,383,726	47,688	1,726,431		
2.2 Reinsurance assumed	1,098,300	1,098,300	—	—	—	—		
2.3 Reinsurance ceded	46,271,909	44,577,050	1,504	(47,688)	47,688	1,693,355		
2.4 Net	35,989,460	31,523,505	1,465	4,431,414	—	33,076		
3. Amounts recoverable from reinsurers December 31, current year	4,651,968	4,682,923	(30,955)					
4. Liability December 31, prior year:								
4.1 Direct	79,567,684	72,890,223	2,562	4,677,194	47,688	1,950,017		
4.2 Reinsurance assumed	921,847	921,847	—	—	—	—	—	
4.3 Reinsurance ceded	42,970,706	41,013,165	1,097	(32,077)	47,688	1,940,833		
4.4 Net	37,518,825	32,798,905	1,465	4,709,271	—	9,184	—	
5. Amounts recoverable from reinsurers December 31, prior year	4,577,492	4,608,447	(30,955)					
6. Incurred benefits:								
6.1 Direct	385,362,933	192,332,131	407	171,327,835	15,656,203	6,046,357		
6.2 Reinsurance assumed	1,481,458	1,202,941	—	278,517	—	—	—	
6.3 Reinsurance ceded	260,539,609	134,346,430	407	114,562,393	5,642,743	5,987,636		
6.4 Net	126,304,782	59,188,642	—	57,043,959	10,013,460	58,721	—	

(a) 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.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$262,741 in Line 1.1, \$29,736 in Line 1.4.
\$262,741 in Line 6.1 and \$29,736 in Line 6.4.

(c) Includes \$1,225,720 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.....			
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.....	90,742	193,938	103,196
7.	Derivatives (Schedule DB).....			
8.	Other invested assets (Schedule BA).....			
9.	Receivables for securities.....		536,423	536,423
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).....	90,742	730,361	639,619
13.	Title plants (for Title insurers only).....			
14.	Investment income due and accrued.....	160,969	445,604	284,635
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	9,840	30,783	20,943
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.....	90,531	314,959	224,428
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.....			
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.....	52,216,128	79,166,537	26,950,409
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	52,568,210	80,688,244	28,120,034
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	52,568,210	80,688,244	28,120,034
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.	ACCOUNTS RECEIVABLE.....	126,198	110,549	(15,649)
2502.	NEGATIVE INTEREST MAINTENANCE RESERVE.....	52,089,930	79,055,988	26,966,058
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	52,216,128	79,166,537	26,950,409

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilton Reassurance Life Company of New York (the Company) are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the Department).

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 the Company to record a write-in asset of \$1,650,656and \$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 the Company by the reinsurer in the event of policy termination.

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

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 28,885,092	\$ 51,577,012
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Premiums	61R	4	1	—	4,498,100
Increase in loading on deferred and uncollected premium	61R	4	25	—	4,801,121
Prepaid Reinsurance - NYDFS allowed under Circ Letter 11	61R	4	8.301	(199,627)	(746,820)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 29,084,719</u>	<u>\$ 43,024,611</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 305,435,110	\$ 311,674,593
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Prepaid Reinsurance - NYDFS allowed under Circ Letter 11	61R	2	2506	1,650,656	1,850,283
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 303,784,454</u>	<u>\$ 309,824,310</u>

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 did not hold any investments in subsidiary, controlled and affiliated (SCA) entities.
- (8) The Company has minor ownership 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.

Notes to the Financial Statements

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

- (9) All derivatives are 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.
- (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.
- (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 - Not Applicable
- B. Statutory Merger - Not Applicable
- C. Assumption Reinsurance - Not Applicable
- D. Impairment Loss - Not Applicable
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - Not Applicable

4. Discontinued Operations - 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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	334,054,248	\$	334,054,248
(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	\$	\$	\$	\$	109,201,352	\$	109,201,352
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	376,669,627	\$	376,669,627
(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	\$	\$	\$	\$	21,200,954	\$	21,200,954

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

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.

(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

(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
..50188CAB8..	\$..... 1,294,920	\$..... 1,087,900	\$..... 207,020	\$..... 1,087,900	\$..... 1,087,900	09/30/2024.....
Total.....			<u>\$..... 207,020</u>			

(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..... \$..... 6,974,682

2. 12 months or longer..... 108,354,757
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months..... \$.... 156,042,865

2. 12 months or longer..... 512,998,271

(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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Gross (Admitted & Nonadmitted) Restricted											
Current Year							Current Year				
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	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.....	985,000	.....	.....	.....	985,000	.....	985,000	.....	985,000	0.014	0.014
j. On deposit with states.....	9,932,527	.....	.....	.....	9,932,527	9,121,879	810,648	.....	9,932,527	0.144	0.145
k. On deposit with other regulatory bodies.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
l. Pledged as collateral to FHLB (including assets backing funding agreements).....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
m. Pledged as collateral not captured in other categories.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
n. Other restricted assets.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
o. Total restricted assets (Sum of a through n).....	\$ 10,917,527	\$	\$	\$	\$ 10,917,527	\$ 9,121,879	\$ 1,795,648	\$	\$ 10,917,527	0.159 %	0.160 %

- (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) - Not Applicable
- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable
- (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.....	3	.....
(2) Aggregate amount of investment income.....	\$ 37,011	\$

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	22,110,840	22,110,840	
(9)	Other Qualifying Investments			
	a. Affiliated			
	b. Unaffiliated			
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated			
	b. Unaffiliated			
(11)	Total	\$ 22,110,840	\$ 22,110,840	\$

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets
- The Company had no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.
- B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies
- The Company did not recognize any impairment write downs for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the current statement period.

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		\$ 46,652,790
2. Nonadmitted		\$ 160,969
3. Admitted		\$ 46,491,821

- D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	\$ 1,148,344

- 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	\$ 15,977,871

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The credit risk of call options is the risk that the seller of the option will not pay the in-the-money value of the option, if any, when exercised. The Company limits this risk by monitoring its counterparty exposure, utilizing multiple counterparties and purchasing options from dealers we believe to be creditworthy. The Company includes option exposures with its securities holdings in determining compliance with the single issuer limitations in its investment guidelines. Since the option holder is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.
- (2) The Company purchases and writes option contracts to hedge the equity exposure contained in equity indexed life product contracts that offer equity returns to contract holders.
- (3) The purchased and written option contracts are accounted for as fair value hedges. The change in the fair value of purchased/written option contracts is reported as net investment income, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in net investment income. If the purchased/written option contract expires without being exercised, the premiums paid/received are reported in net investment income and the corresponding asset/liability previously recorded is reversed.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - None
- (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 - None
- (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	\$ 70,526,813	\$ 237,410	\$ 70,764,223	\$ 62,034,069	\$ 2,987,997	\$ 65,022,066	\$ 8,492,744	\$ (2,750,587)	\$ 5,742,157
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	70,526,813	237,410	70,764,223	62,034,069	2,987,997	65,022,066	8,492,744	(2,750,587)	5,742,157
(d) Deferred tax assets nonadmitted									
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 70,526,813	\$ 237,410	\$ 70,764,223	\$ 62,034,069	\$ 2,987,997	\$ 65,022,066	\$ 8,492,744	\$ (2,750,587)	\$ 5,742,157
(f) Deferred tax liabilities	36,526,058	16,608,619	53,134,677	42,692,401	—	42,692,401	(6,166,343)	16,608,619	10,442,276
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 34,000,755	\$ (16,371,209)	\$ 17,629,546	\$ 19,341,668	\$ 2,987,997	\$ 22,329,665	\$ 14,659,087	\$ (19,359,206)	\$ (4,700,119)

- (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)	17,629,546		17,629,546	22,329,664		22,329,664	(4,700,118)		(4,700,118)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	17,629,546		17,629,546	22,329,664		22,329,664	(4,700,118)		(4,700,118)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	43,071,717	XXX	XXX	44,049,850	XXX	XXX	(978,133)
(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	52,897,266	16,608,619	69,505,885	42,692,401	—	42,692,401	10,204,865	16,608,619	26,813,484
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total 2(a) + 2(b) + 2(c))	\$ 70,526,812	\$ 16,608,619	\$ 87,135,431	\$ 65,022,065	\$ —	\$ 65,022,065	\$ 5,504,747	\$ 16,608,619	\$ 22,113,366

- (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:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2024		2023			
(a) Ratio percentage used to determine recovery period and threshold limitation	1,122.070	%	1,017.758	%		
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 294,045,050		\$ 289,344,932			
(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)	\$ 70,526,813	\$ 237,410	\$ 62,034,069	\$ 2,987,997	\$ 8,492,744	\$ (2,750,587)
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)	\$ 70,526,813	\$ 237,410	\$ 62,034,069	\$ 2,987,997	\$ 8,492,744	\$ (2,750,587)
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

As of December 31, 2017, the Company had a balance of approximately \$5,275,079 in its policyholder surplus account under the provisions of the Internal Revenue Code of 1986, as amended. On December 22, 2017, the Tax Cuts & Jobs Act of 2017 repealed IRC section 815, making the remaining balance in the policyholder surplus account taxable. The tax is included in the current payable and is being paid in eight annual installments.

C. Major Components of Current Income Taxes Incurred

	(1)	(2)	(3)
	2024	2023	Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 7,920,451	\$ 18,356,323	\$ (10,435,872)
(b) Foreign			
(c) Subtotal (1a+1b)	\$ 7,920,451	\$ 18,356,323	\$ (10,435,872)
(d) Federal income tax on net capital gains	165,112	—	165,112
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	\$ 8,085,563	\$ 18,356,323	\$ (10,270,760)

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	37,348,911	32,595,025	4,753,886
(4) Investments			
(5) Deferred acquisition costs	13,694,029	10,974,848	2,719,181
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	6,175,389	5,351,993	823,396
(9) Pension accrual			
(10) Receivables - nonadmitted			
(11) Net operating loss carry-forward	12,722,988	12,722,988	—
(12) Tax credit carry-forward			
(13) Other	585,496	389,215	196,281
(99) Subtotal (Sum of 2a1 through 2a13)	\$ 70,526,813	\$ 62,034,069	\$ 8,492,744
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 70,526,813	\$ 62,034,069	\$ 8,492,744
(e) Capital			
(1) Investments	\$	\$	\$
(2) Net capital loss carry-forward	237,410	2,987,997	(2,750,587)
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ 237,410	\$ 2,987,997	\$ (2,750,587)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	237,410	2,987,997	(2,750,587)
(i) Admitted deferred tax assets (2d + 2h)	\$ 70,764,223	\$ 65,022,066	\$ 5,742,157
	(1) 2024	(2) 2023	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 36,117,908	\$ 42,284,193	\$ (6,166,285)
(2) Fixed assets			
(3) Deferred and uncollected premium	408,150	408,208	(58)
(4) Policyholder reserves			
(5) Other		—	—
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 36,526,058	\$ 42,692,401	\$ (6,166,343)
(b) Capital			
(1) Investments	\$ 16,608,619	\$ —	\$ 16,608,619
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	\$ 16,608,619	\$ —	\$ 16,608,619
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 53,134,677	\$ 42,692,401	\$ 10,442,276
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 17,629,546	\$ 22,329,665	\$ (4,700,119)

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	\$ 70,764,222	\$ 65,022,065	\$ 5,742,157
Total deferred tax liabilities	53,134,676	42,692,401	10,442,275
Net deferred tax assets (liabilities)	17,629,546	22,329,664	(4,700,118)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	17,629,546	22,329,664	(4,700,118)
Tax effect of unrealized gains (losses)			632,347
Change in net deferred income tax			\$ (4,067,771)

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 \$5,662,872, other permanent differences of (\$1,174,869), ceding commission adjustment of (\$306,963), and partnership basis true up \$208,458, all resulting in a rate increase of 11.87% from the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

(1) As of December 31, 2024 and 2023, the Company had \$60,585,655 and \$60,585,655, respectively, of net operating loss carry-forwards.

As of December 31, 2024 and 2023, the Company had \$1,130,522 and \$10,944,783, respectively, 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 2023 or 2024.

(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 with its parent, Wilton Reassurance Company. Companies included in the consolidated return 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. Allocation is 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 annually.

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 Reassurance Company (WRAC or Parent) which, in turn, 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 deemed the ultimate parent corporation in the Company's holding company system.

B. An ordinary dividend in the amount of \$37,000,000 was declared on December 3, 2024 and was paid on December 17, 2024, by the Company. The Department acknowledged receipt of our intention to pay the dividend on December 10, 2024. As this was an ordinary dividend, no approval was required. The dividend was paid out of unassigned funds.

An ordinary dividend in the amount of \$8,500,000 was declared on November 29, 2023 and was paid on December 16, 2023, by the Company. The Department acknowledged receipt of our intention to pay the dividend on December 6, 2023. As this was an ordinary dividend, no approval was required. The dividend was paid out of unassigned funds.

In a series of transactions that occurred on September 29th, 2023 and October 2, 2023, limited partnership investments with a statement value and market value of \$155,193,136 were transferred from WRAC to the Company in exchange for cash of the same amount.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. At December 31, 2024 and 2023, the Company reported \$99,076 and \$3,485,418 respectively, due to parents, subsidiaries and affiliates related to administrative services performed by its affiliates on behalf of the Company. The Company expects to generally settle these costs within ninety days of year 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 \$26,698,205 and \$22,303,745 respectively.

The Company settled \$5,014,423 and \$4,383,373 with WRSI related to the vested incentive awards as of December 31, 2024, and in 2023, respectively.

F. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

G. All outstanding shares of the Company are owned by Wilton Reassurance Company.

Notes to the Financial Statements

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

- H. Amount Deducted for Investment in Upstream Company - Not Applicable
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable
- 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 - 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) In Q1 2024, the Company became a member of the Federal Home Loan Bank of New York (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 the FHLB consistent with relevant statutory accounting principles. The Company has determined the actual/estimated maximum borrowing capacity as \$137,538,236. The maximum amount of credit available may be limited by the Company's availability of qualifying collateral.

(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	985,000	985,000	
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 985,000	\$ 985,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 137,538,236		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B			
(c) Activity stock			
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$	\$	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$		

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

	(1)	(2)	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
Membership Stock						
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 985,000	\$ 985,000	\$	\$	\$	\$

- (3) Collateral pledged to FHLB - Not Applicable
- (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 - Not Applicable

Notes to the Financial Statements

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

- A. The Company has 1,100,000 shares authorized with 550,000 shares issued and outstanding as a Capital Contribution with a par value of \$4.55 per share.
- B. Dividend Rate of Preferred Stock - Not Applicable
- C. The maximum amount of dividends which can be paid by New York domiciled insurance companies to shareholders in any twelve month period is subject to restrictions as per the New York Insurance Code.
- D. The Company paid an ordinary dividend to its Parent in the amount of \$37,000,000 on December 17, 2024.

The Company paid an ordinary dividend to its Parent in the amount of \$8,500,000 on December 16, 2023.
- E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders.
- F. Surplus Restrictions - Not Applicable
- G. Surplus Advances - Not Applicable
- H. Stock Held for Special Purposes - Not Applicable
- I. The Company had \$7,293,029 and \$8,754,758 of special surplus funds at December 31, 2024 and December 31, 2023, respectively. This represents an increase in surplus resulting from the reinsurance agreement, dated October 1, 2021, pursuant to which the Company cedes to Wilton Reassurance Company an inforce block of life and accident and health policies and 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 acquired.

The Company had \$46,477,265 and \$53,230,122 of special surplus related to transfer of nonadmitted IMR related to funds withheld at December 31, 2024 and December 31, 2023, respectively. This represents an increase in surplus resulting from the funds withheld reinsurance agreement, dated October 1, 2022, pursuant to which the Company cedes to Wilton Reassurance Company an inforce block of individual life and individual and group annuities. The Company transferred a portion of its non-admission of negative IMR related to the funds withheld assets.
- 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 2023, respectively was \$28,295,176 and \$24,680,111, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective date of Quasi-Reorganization was October 1, 2021.

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments

The company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2024, the company has committed \$823,485,407 for investment and funded \$637,326,988

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company
Total contingent liability is \$186,158,419 as of December 31, 2024

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable
- B. Assessments

The Company has established a liability for guaranty fund assessments on several insolvencies in the amount of \$31,226. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals \$21,316and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.
- 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.

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

15. Leases - None

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

The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

Notes to the Financial Statements

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

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk:

	Assets		Liabilities	
	2024	2023	2024	2023
a. Swaps	\$	\$	\$	\$
b. Futures				
c. Options	82,830,000	80,097,500	88,065,000	85,250,000
d. Total (a+b+c)	\$ 82,830,000	\$ 80,097,500	\$ 88,065,000	\$ 85,250,000

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements.

2. The Company has in force equity-indexed universal life products that provide a guaranteed base rate of return and a higher potential return linked to the performance of the S&P 500 index. One-year call options are purchased in an effort to hedge potential increases to policyholder benefits resulting from increases in the S&P 500 Index to which the policy's return is linked. The Company's hedges are categorized as fair value hedges. During 2024, the S&P 500 index call options have met the criteria of a highly effective hedge and are therefore valued and reported using hedge accounting.
3. Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.
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
- 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 be 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 - Not Applicable

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

The Company's aggregate amount of direct written premium written through multiple third-party administrators (TPAs) was \$2,340,966 and \$1,238,069 for the twelve months ending December 31, 2024 and December 31, 2023, respectively, which was less than 5% of the Company surplus. These premiums relate to TPAs and were ceded to external reinsurers.

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 held and reported at fair value at December 31, 2024 comprise the following:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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	\$ 129,043,360		\$	\$	\$ 129,043,360
	Bonds		55,000			55,000
	Preferred Stock		83,972,943	32,796,400		116,769,343
	Common Stock	43,346	985,000	11,675,061		12,703,407
	Derivative Instruments		10,584,721			10,584,721
	Separate Accounts Assets	258,002,667	105,126,420	2,082,039		365,211,126
	Total assets at fair value/NAV	\$ 387,089,373	\$ 200,724,084	\$ 46,553,500	\$	\$ 634,366,957
b.	Liabilities at fair value					
	Derivative Instruments	\$	6,561,975	\$	\$	\$ 6,561,975
	Total liabilities at fair value	\$	6,561,975	\$	\$	\$ 6,561,975

(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 period 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	\$ 33,087,275	\$	\$	\$	\$ (290,875)	\$	\$	\$	\$	\$ 32,796,400
Common Stock	11,675,061									11,675,061
Other Invested Assets	31			(375)	344					-
Separate Accounts Assets	2,060,507			542	(36,998)	306,929		(248,941)		2,082,039
Total assets	\$ 46,822,874	\$	\$	\$ 167	\$ (327,529)	\$ 306,929	\$	\$ (248,941)	\$	\$ 46,553,500
b. Liabilities										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

- (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.
- (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.)
- (5) As of December 31, 2024 the reported net fair value of the Company's investment in Level 2 options was \$4,022,746. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

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	\$ 4,249,391,256	\$ 4,964,389,984	\$ 157,156,058	\$ 3,666,188,224	\$ 426,046,974	\$	\$
Preferred Stocks	121,271,968	121,793,756		88,475,568	32,796,400		
Common Stock	12,703,407	12,703,407	43,346	985,000	11,675,061		
Cash & Short-term Investments	143,811,554	143,461,047	143,811,554				
*Other Invested Assets	156,251,743	164,709,319		90,244,908	66,006,835		
Derivatives, net	4,022,746	4,022,746		4,022,746			
Policy Loans	29,253,942	29,163,200			29,253,942		
Commercial Mortgage Loans	307,449,045	334,054,248			307,449,045		
Separate Accounts	365,211,126	365,211,126	258,002,667	105,126,420	2,082,039		

*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. At the end of 2023, discussions to define the scope of the exam resumed and continue to be ongoing.

Notes to the Financial Statements

21. Other Items (Continued)

Effective August 13, 2023, the NAIC adopted Interpretation 23-01 Net Negative (Disallowed) Interest Maintenance Reserve (INT 23-01), a short-term solution related to the accounting treatment of an insurer’s negative IMR balance. INT 23-01 allows an insurer with a ratio of total adjusted capital to authorized control level risk-based capital greater than 300% to admit negative IMR up to 10% of its general account capital and surplus, subject to certain restrictions and reporting obligations. As of December 31, 2024 and December 31, 2023, respectively, the Company did not report any portion of its negative IMR balance as an admitted asset.

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.
- 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.....	\$..... 8,852,388	\$..... 8,894,073	\$..... 7,179,687	\$.....
b. Commercial mortgage-backed securities.....				
c. Collateralized debt obligations.....				
d. Structured securities.....	 1,281,537	 1,281,758	 1,178,169	
e. Equity investment in SCAs.....				
f. Other assets.....				
g. Total (a+b+c+d+e+f).....	<u>\$..... 10,133,925</u>	<u>\$..... 10,175,831</u>	<u>\$..... 8,357,856</u>	<u>\$.....</u>

(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) - Not Applicable

Notes to the Financial Statements

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of this financial statement, February 25, 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 recoverables 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.

C. Commutation of Reinsurance Reflected in Income and Expenses

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

- 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 - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

As of December 31, 2024, less than one-half of one percent of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividend in accordance with SSAP No. 51 - Life Contracts. The Company paid dividends of \$75,288 and \$32,494 in 2024 and 2023, respectively, to participating policyholders and did not allocate additional income. All of the Company's accident and health contracts were nonparticipating.

Notes to the Financial Statements

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.

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 2023, the Company had \$2,324,560,625 and \$2,597,908,466 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 \$56,271,375 and \$58,541,345at yearend 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

At December 31, 2024 and December 31, 2023, the Company recorded gross asset adequacy reserves of \$908,500,000 and \$881,000,000, respectively. After reinsurance, the net asset adequacy reserves were \$112,000,000 and \$104,000,000, respectively for 2024 and 2023. The change in this net reserve, included in the Summary of Operations, was a \$8,000,000 increase and a \$33,000,000 decrease for 2024 and 2023, respectively.

The details for other reserve increases:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Adjustment for Modco Reserves	\$ (172,996)	\$	\$ (172,996)	\$	\$	\$	\$	\$
Change in Asset Adequacy Testing Reserves	8,000,000		15,000,000	(7,000,000)				
Total	<u>\$ 7,827,004</u>	<u>\$</u>	<u>\$ 14,827,004</u>	<u>\$ (7,000,000)</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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	\$ 4,983,590	\$ 57,774,208	\$	\$ 62,757,798	 1.825 %
b.	At book value less current surrender charge of 5% or more	1,164,315			1,164,315	 0.034 ...
c.	At fair value	1,195,321		147,570,711	148,766,032	 4.327 ...
d.	Total with market value adjustment or at fair value (total of a through c)	7,343,226	57,774,208	147,570,711	212,688,145	 6.186 ...
e.	At book value without adjustment (minimal or no charge or adjustment)	974,441,347	1,252,705		975,694,052	 28.379 ...
(2)	Not subject to discretionary withdrawal	2,245,760,061		3,923,040	2,249,683,101	 65.435 ...
(3)	Total (gross: direct + assumed)	\$ 3,227,544,634	\$ 59,026,913	\$ 151,493,751	\$ 3,438,065,298	.. 100.000 %
(4)	Reinsurance ceded	2,242,038,988		—	2,242,038,988	
(5)	Total (net) (3 - 4)	\$ 985,505,646	\$ 59,026,913	\$ 151,493,751	\$ 1,196,026,310	
(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:	\$ 1,104,123	\$	\$	\$ 1,104,123	

Notes to the Financial Statements

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

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	\$ 18,854,457	\$	\$	\$ 18,854,457	7.705 %
b. At book value less current surrender charge of 5% or more	1,570,130			1,570,130	0.642 %
c. At fair value	—		76,227,056	76,227,056	31.153 %
d. Total with market value adjustment or at fair value (total of a through c)	20,424,587		76,227,056	96,651,643	39.500 %
e. At book value without adjustment (minimal or no charge or adjustment)	139,084,954			139,084,954	56.841 %
(2) Not subject to discretionary withdrawal	6,885,662		2,067,639	8,953,301	3.659 %
(3) Total (gross: direct + assumed)	\$ 166,395,203	\$	\$ 78,294,695	\$ 244,689,898	100.000 %
(4) Reinsurance ceded	65,388,646			65,388,646	
(5) Total (net) (3 - 4)	\$ 101,006,557	\$	\$ 78,294,695	\$ 179,301,252	
(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)	353			353	— %
(2) Not subject to discretionary withdrawal	378,592,362			378,592,362	99.999 %
(3) Total (gross: direct + assumed)	\$ 378,597,821	\$	\$	\$ 378,597,821	100.000 %
(4) Reinsurance ceded	351,521,414			351,521,414	
(5) Total (net) (3 - 4)	\$ 27,076,407	\$	\$	\$ 27,076,407	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

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

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 1,073,853,045
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	12,659,162
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	27,076,407
(4) Subtotal (1+2+3)	\$ 1,113,588,614
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	288,815,360
(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)	\$ 288,815,360
(12) Combined Total (4+11)	\$ 1,402,403,974

Notes to the Financial Statements

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	\$ —	\$ 17,993,439	\$ 20,912,838
b. Universal Life	566,219,927	574,307,476	608,954,691
c. Universal Life with Secondary Guarantees	360,596,660	311,023,540	569,000,620
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	77,723,090	57,128,826	62,066,529
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	7,324,613	8,966,729
h. Variable Life	—	—	—
i. Variable Universal Life	2,686,371	2,656,374	2,116,604
j. Miscellaneous Reserves	—	64,755,528	110,610,954
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	363,208,080
b. Accidental Death Benefits	XXX	XXX	138,035
c. Disability – Active Lives	XXX	XXX	6,770,564
d. Disability – Disabled Lives	XXX	XXX	21,826,650
e. Miscellaneous Reserves	XXX	XXX	972,330,338
(3) Total (gross: direct + assumed)	1,007,226,048	1,035,189,796	2,746,902,632
(4) Reinsurance Ceded	562,743,943	573,578,638	1,851,158,923
(5) Total (net) (3) - (4)	\$ 444,482,105	\$ 461,611,158	\$ 895,743,709

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$	\$	\$
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life	25,761,917	24,873,336	25,072,884
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	—
b. Accidental Death Benefits	XXX	XXX	—
c. Disability – Active Lives	XXX	XXX	—
d. Disability – Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	304,123
(3) Total (gross: direct + assumed)	25,761,917	24,873,336	25,377,007
(4) Reinsurance Ceded			
(5) Total (net) (3) - (4)	\$ 25,761,917	\$ 24,873,336	\$ 25,377,007

Notes to the Financial Statements

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

D. Reconciliation of Total Life Insurance Reserves

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	\$ 741,983,143
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	70,382
3. Exhibit 5, Disability – Active Lives Section, Total (net)	2,668,775
4. Exhibit 5, Disability – Disabled Lives Section, Total (net)	8,563,660
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	142,457,748
6. Subtotal (1+2+3+4+5)	\$ 895,743,708
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	25,072,884
8. Exhibit 3, Line 0499999, Column 2	–
9. Exhibit 3, Line 0599999, Column 2	304,123
10. Subtotal (7+8+9)	\$ 25,377,007
11. Combined Total (6+10)	\$ 921,120,715

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	4,437,065	4,437,065
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals (1+2+3+4+5+6)	\$ 4,437,065	\$ 4,437,065

35. Separate Accounts

A. Separate Account Activity

- (1) Separate Accounts are used for individual policies and do not have any minimum guarantees. The investment risks associated with market value changes are borne by the policyholders. The assets in the accounts, carried at estimated fair value, consist of mutual funds.
- (2) Separate account assets legally insulated from the general account claims

In accordance with the products/transactions recorded within the separate account all assets are considered legally insulated from the general account. The assets legally insulated from the general account as of December 31, 2024, are attributed to the following product/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Universal Life	\$ 25,756,650	\$
Variable Annuities	230,257,455	
Modified Guaranteed Annuities		109,197,021
Total	\$ 256,014,105	\$ 109,197,021

- (3) Separate account products that have guarantees backed by the general account

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five years:

Some of the Separate Account liabilities are guaranteed by the General Account. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

a. 2024	\$ 444,075
b. 2023	\$ 430,317
c. 2022	\$ 487,705
d. 2021	\$ 618,865
e. 2020	\$ 472,771

The amount paid by the General Account for Separate Account guarantees for variable annuity products was \$85,760, \$826,163, \$190,883, \$119,519, and \$121,022 in 2024, 2023, 2022, 2021, 2020, respectively.

- (4) Discussion of securities lending transactions within the separate account - Not Applicable

B. General Nature and Characteristics of Separate Accounts Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios, and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

Notes to the Financial Statements

35. Separate Accounts (Continued)

The Separate Account for Modified Guaranteed Annuity (MGA) products provides the opportunity for the contractholder to invest in one or any combination of up to ten interest rate guarantee periods. Amounts withdrawn from the contract in excess of the free withdrawal amount are subject to market value adjustments. MGA business is included in the Nonindexed Guarantee Less than/equal to 4% or the Nonindexed Guarantees More than 4% column of the following tables.

In connection with the disposal of certain of the Company's variable annuity contracts to Prudential Insurance Company of America (Prudential), there is a modified coinsurance reinsurance agreement under which those Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the summary of operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R. The Separate Accounts balances related to the modified coinsurance reinsurance were \$288,815,360 and \$306,092,670 as of December 31, 2024 and 2023, respectively. The General Account ceded reserve balances reinsured to Prudential under the coinsurance reinsurance were \$102,625,584 and \$153,674,598 as of December 31, 2024 and 2023, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2024.....	\$	\$	\$	\$ 2,115,869	\$ 2,115,869
(2) Reserves at 12/31/2024 for accounts with assets at:					
a. Fair value.....		59,026,914		230,673,461	289,700,375
b. Amortized cost.....					
c. Total reserves (a+b).....	<u>\$</u>	<u>\$ 59,026,914</u>	<u>\$</u>	<u>\$ 230,673,461</u>	<u>\$ 289,700,375</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment.....	\$	\$ 57,774,208	\$	\$	\$ 57,774,208
2. At book value without market value adjustment and with current surrender charge of 5% or more.....					
3. At fair value.....				224,682,782	224,682,782
4. At book value without market value adjustment and with current surrender charge less than 5%.....		1,252,705			1,252,705
5. Subtotal (1+2+3+4).....	<u>\$</u>	<u>\$ 59,026,913</u>	<u>\$</u>	<u>\$ 224,682,782</u>	<u>\$ 283,709,695</u>
b. Not subject to discretionary withdrawal.....					
c. Total (a+b).....	<u>\$</u>	<u>\$ 59,026,913</u>	<u>\$</u>	<u>\$ 224,682,782</u>	<u>\$ 283,709,695</u>
(4) Reserves for asset default risk in lieu of AVR.....	\$	\$	\$	\$	\$
C. Reconciliation of Net Transfers To or (From) Separate Accounts					
(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement					
a. Transfers to Separate Accounts (Page 4, Line 1.4).....				\$ 2,115,869	
b. Transfers from Separate Accounts (Page 4, Line 10).....				60,776,486	
c. Net transfers to or (from) Separate Accounts (a) - (b).....				<u>\$ (58,660,617)</u>	
(2) Reconciling adjustments					
a. Other.....				\$ 13,003	
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement					
(1c) + (2) = (Page 4, Line 26).....					\$ (58,647,614)

36. Loss/Claim Adjustment Expenses - Not Applicable

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?

NEW YORK

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).

06/14/2022

3.4.

By what department or departments?

NEW YORK STATE DEPARTMENT OF FINANICAL SERVICES

3.5.

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

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 STREET 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, MAA OFFICER OF THE REPORTING ENTITY 20 GLOVER AVE, 4TH FLOOR 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.....\$ 985,000
26.28. On deposit with states.....\$ 9,932,527
26.29. On deposit with other regulatory bodies.....\$
26.30. Pledged as collateral - excluding collateral pledged to an FHLB.....\$
26.31. Pledged as collateral to FHLB - including assets backing funding agreements.....\$
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
BANK OF NEW YORK MELLON.....	240 GREENWICH, 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?.....NO

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

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
APOLLO INSURANCE SOLUTIONS GROUP LP.....	U.....
GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC.....	U.....
COHEN & STEERS CAPITAL MANAGEMENT, INC.....	U.....
HILDENE CAPITAL MANAGEMENT, LLC.....	U.....
VOYA INVESTMENT MANAGEMENT COMPANY, 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
294320.....	APOLLO INSURANCE SOLUTIONS GROUP LP.....	549300L3R6C4MA4YKN89.....	SEC.....	OS.....
137432.....	GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC.....	549300XWQLVNUK615E79.....	SEC.....	OS.....
106494.....	COHEN & STEERS CAPITAL MANAGEMENT, INC.....	FW2FPJ6GDBIAYMEK6K90.....	SEC.....	OS.....
160415.....	HILDENE CAPITAL MANAGEMENT, LLC.....	549300NF7JWY0W6ZDK26.....	SEC.....	OS.....
106494.....	VOYA INVESTMENT MANAGEMENT COMPANY, LLC.....	L1XJE5NM4QE6WXSJ2J24.....	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.....	\$..... 4,964,389,984	\$..... 4,249,391,256	\$..... (714,998,728)
31.2. Preferred Stocks.....	 121,793,756	 121,271,968	 (521,788)
31.3. Totals.....	\$..... 5,086,183,739	\$..... 4,370,663,224	\$..... (715,520,516)

31.4. Describe the sources or methods utilized in determining the fair values:
THE MAJORITY OF PRICES ARE OBTAINED ELECTRONICALLY FROM PRICING SERVICES AND INDEX PROVIDERS 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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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?.....NO.....

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.

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?.....\$..... 238,650 ..

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
FITCH RATINGS INC	\$..... 89,363 ..

41.1. Amount of payments for legal expenses, if any?.....\$..... 450,300 ..

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

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 LP	\$..... 180,738
LOCKE LORD LLP.....	162,039

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	\$ 83,203,307	\$ 61,210,742
2.3	Premium Ratio (2.1/2.2)	%	%
2.4	Reserve Numerator	\$ 269,283	\$ 265,709
2.5	Reserve Denominator	\$ 2,018,261,554	\$ 2,214,273,266
2.6	Reserve Ratio (2.4/2.5)	0.013 %	0.012 %

3.1

Does this reporting entity have Separate Accounts?

YES

3.2

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

YES

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?

\$ 853,920

3.4

State the authority under which Separate Accounts are maintained:

NEW YORK

3.5

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

YES

3.6

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

NO

3.7

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

\$

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?

N/A

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

\$ 173,239,673
- 7.2 Total Incurred Claims

\$ 188,192,876
- 7.3 Number of Covered Lives

161,305

*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	\$ -
10.02 Individual and Industrial Life - Modified Coinsurance Ceded Reserves	\$ 2,996,464

Individual and Industrial Life Policies With Pricing Flexibility	Amount of Risk
10.03 Net Amount (Direct + Assumed – Ceded) in Force	\$ 1,133,828,743
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 244,355,276
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ -
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ -
10.07 Life Reserves (10.04 + 10.05 + 10.06)	\$ 244,355,276
10.08 Life Net Amount at Risk (10.03 – 10.07)	\$ 889,473,467

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount of Risk
10.09 Net Amount (Direct + Assumed – Ceded) in Force	\$ 8,195,040,473
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 124,397,645
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$ -
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ (21,518)
10.13 Life Reserves (10.10 + 10.11 + 10.12)	\$ 124,376,127
10.14 Life Net Amount at Risk (10.09 – 10.13)	\$ 8,070,664,346

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	\$	125,000
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$	3,076
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)	\$	3,076
10.34	Life Net Amount at Risk (10.29 – 10.33)	\$	121,924

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

\$10,766,876

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:

\$868,099,792
14. Total dividends paid stockholders since organization of the reporting entity:

14.11 Cash

\$210,481,540

14.12 Stock

\$750,000
- 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.

NO
- 15.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement?
- 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			
15.33 Claim liability and reserve (beginning of year)			
15.34 Claim liability and reserve (end of year)			
15.35 Incurred claims			

- 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		
15.43 \$100,000 – 249,999		
15.44 \$250,000 – 999,999		
15.45 \$1,000,000 or more		

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

\$

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?
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)	13,924,378	14,433,192	13,626,634	12,799,352	14,495,331
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	21,219,301	25,104,000	29,538,728	34,293,366	35,623,464
3. Credit life (Line 21, Col. 6)	—	—			
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	338	377	377	500	508
5. Industrial (Line 21, Col. 2)	—	—			
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	35,144,017	39,537,569	43,165,739	47,093,218	50,119,303
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	2,087,490	2,419,581	1,400,678		
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	525	5,918	29,126	369,265	462,052
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	—	—	2,896	564,844	1,350,080
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)	525	5,918	32,022	934,109	1,812,132
Premium Income-Lines of Business (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2)	73,623,580	58,487,693	76,026,238	(564,134,964)	160,554,213
15. Group life (Line 20.4, Col. 3)	1,936	2,248	3,438	7,239	9,788
16. Individual annuities (Line 20.4, Col. 4)	9,493,969	2,518,042	3,568,193	(3,422,303,432)	2,999,726
17. Group annuities (Line 20.4, Col. 5)	121,499	135,031	257,651	(9,479,779)	389,638
18. Accident & Health (Line 20.4, Col. 6)	(37,677)	67,728	16,958	(4,116,965)	17,312,641
19. Other lines of business (Line 20.4, Col. 8)		—	—		
20. Total	83,203,307	61,210,742	79,872,478	(4,000,027,901)	181,266,006
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	6,470,035,344	6,647,766,603	6,754,987,297	7,086,241,877	6,574,174,814
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	6,164,600,234	6,336,092,010	6,465,554,750	6,758,626,090	5,926,367,663
23. Aggregate life reserves (Page 3, Line 1)	1,982,255,914	2,176,740,653	2,317,495,089	2,390,803,213	5,245,505,259
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	4,184,002	2,107,779	—		
24. Aggregate A & H reserves (Page 3, Line 2)	16,180	13,788	13,232	18,489	14,334,938
25. Deposit-type contract funds (Page 3, Line 3)	27,076,407	25,788,952	12,914,306	12,433,678	325,202,820
26. Asset valuation reserve (Page 3, Line 24.01)	113,974,417	97,293,347	80,739,881	115,720,784	152,439,036
27. Capital (Page 3, Lines 29 & 30)	2,502,500	2,502,500	2,502,500	2,502,500	2,502,500
28. Surplus (Page 3, Line 37)	302,932,610	309,172,093	286,930,047	325,113,286	645,303,857
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	(199,213,046)	(71,270,954)	(96,711,035)	(77,076,323)	(31,755,407)
Risk-Based Capital Analysis					
30. Total adjusted capital	419,416,965	408,977,187	370,175,470	443,336,570	800,252,229
31. Authorized control level risk-based capital	37,378,852	40,184,117	40,180,435	39,998,871	104,700,605
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)	77.7	78.4	82.7	83.3	75.8
33. Stocks (Lines 2.1 and 2.2)	2.1	2.2	1.7	1.6	4.5
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	5.2	5.7	6.3	6.6	9.8
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	2.2	2.1	1.8	2.5	2.3
37. Contract loans (Line 6)	0.5	0.4	0.4	0.4	0.8
38. Derivatives (Page 2, Line 7)	0.2	0.2	0.1	0.1	0.1
39. Other invested assets (Line 8)	12.1	10.8	6.8	5.5	6.6
40. Receivables for securities (Line 9)	0.1	0.2	0.2	—	—
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)					
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		—	—		1,085,359
50. Total of above Lines 44 to 49		—	—		1,085,359
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)	52,568,210	80,688,244	76,002,994	1,985,999	53,791,508
53. Total admitted assets (Page 2, Line 28, Col. 3)	6,835,246,470	7,001,517,874	7,110,908,862	7,515,761,505	7,021,442,194
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	295,160,275	292,620,548	303,461,915	295,704,477	308,405,253
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	1,616,765	(10,979,850)	(8,345,806)	138,064,554	(17,937,283)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	3,276,211	538,418	(38,233,578)	(39,985,212)	(4,929,648)
57. Total of above Lines 54, 55 and 56	300,053,251	282,179,116	256,882,531	393,783,819	285,538,322
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)	367,745,306	265,614,683	230,026,298	331,211,564	379,333,586
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	58,721	(86,764)	(75,904)	4,624,797	11,322,191
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	10,898,493	(16,783,539)	(10,927,283)	(688,490,933)	17,049,577
61. Increase in A & H reserves (Line 19, Col. 6)	(223)	3,171	(5,259)	(14,316,449)	(4,170,693)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	71,670	44,905	(16,383)	66,792	28,454
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	13.0	15.4	9.2	(5.5)	27.1
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	11.7	8.5	8.1	7.0	5.6
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	(701.9)	(102.8)	(327.3)	(240.9)	41.5
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	(542.6)	24.5	131.8	0.3	0.2
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	2,257.4	(1,334.1)	(1,505.8)	78.5	27.5
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)		—	—	XXX	XXX
69. Prior years' claim liability and reserve- comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)				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)	67,905	(74,660)	(63,268)	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)	9,184	12,104	12,636	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)	—	—			
73. Individual whole life (Page 6.1, Col. 3)	1,472,370	(408,090)	3,673,202	1,046,672	(297,274)
74. Individual term life (Page 6.1, Col. 4)	19,136,917	20,065,740	10,526,620	8,603,322	60,255,632
75. Individual indexed life (Page 6.1, Col. 5)	1,535,125	2,432,230	3,033,673	5,123,361	
76. Individual universal life (Page 6.1, Col. 6)	4,870,606	5,746,789	13,482,063	169,478	38,408
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(17,310,406)	28,151,055	20,321,160	2,570,877	
78. Individual variable life (Page 6.1, Col. 8)	—	—			
79. Individual variable universal life (Page 6.1, Col. 9)	1,418,190	367,914	(437,277)	740,428	
80. Individual credit life (Page 6.1, Col. 10)	—	—			
81. Individual other life (Page 6.1, Col. 11)	3,854,567	5,354,342	(107,502)	(168,568)	(358,118)
82. Individual YRT mortality risk only (Page 6.1, Col. 12)	—	—			
83. Group whole life (Page 6.2, Col. 2)		3,622	3,004	5,357	11,661
84. Group term life (Page 6.2, Col. 3)	(406)	—			
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)	1,634,201	(8,013,597)	(10,524,820)	(7,131,389)	(132,983,982)
92. Individual deferred indexed annuities (Page 6.3, Col. 3)	—	—			
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(172,958)	389,811	89,752	(318,971)	
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)	11,451,393	2,425,509	15,467,372	(1,063,213,290)	4,700,849
96. Individual other annuities (Page 6.3, Col. 7)	(684,936)	3,893,394	(6,945,060)	(19,917,161)	154,060
97. Group deferred fixed annuities (Page 6.4, Col. 2)	(326,746)	1,107,730	1,711,166	1,738,309	1,978,646
98. Group deferred indexed annuities (Page 6.4, Col. 3)	—	—			
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	—	—		(1)	
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)	5,026	253,716	217,412	(254,227)	
102. Group other annuities (Page 6.4, Col. 7)	(34,284)	(17,252)			
103. A & H-comprehensive individual (Page 6.5, Col. 2)	45,273	94,131	102,315	228,196	351,155
104. A & H-comprehensive group (Page 6.5, Col. 3)	(112,439)	(9,002)	3,594	1,556	3,079
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)		250,406	188,723	(516,277)	
113. A & H-long-term care (Page 6.5, Col. 12)	—	—			
114. A & H-other (Page 6.5, Col. 13)	486,821	468,421	235,214	1,996,602	6,521,416
115. Aggregate of all other lines of business (Page 6, Col. 8)		—	—		
116. Fraternal (Page 6, Col. 7)		—			
117. Total (Page 6, Col. 1)	27,268,314	62,556,869	51,040,611	(1,069,295,726)	(59,624,468)

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: 60704

		1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
				3	4	5	6	7	8	9	10	11	12
Line of Business		Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life													
1.	Industrial	-	-	-	-	-	-	-	-	-	-	-	-
2.	Whole	12,747,859	-	12,189	582	137,908	(102)	150,577	4,933,854	74,617	3,769,833	839,624	9,617,928
3.	Term	52,042,242	-	-	-	-	-	-	34,016,836	19,234	338,149	744,081	35,118,300
4.	Indexed	11,881,355	-	-	-	-	-	-	1,500,000	-	3,654,427	8,199	5,162,625
5.	Universal	45,963,293	-	-	-	-	-	-	105,874,988	166,890	20,786,902	1,005,923	127,834,703
6.	Universal with secondary guarantees	48,358,421	-	-	-	-	-	-	40,497,788	-	11,868,561	180,353	52,546,702
7.	Variable	-	-	-	-	-	-	-	-	-	-	-	-
8.	Variable universal	2,241,639	-	-	-	-	-	-	292,000	-	2,003,686	-	2,295,686
9.	Credit	-	-	-	-	-	-	-	-	-	-	-	-
10.	Other	4,866	-	-	-	-	-	-	-	2,000	-	-	2,000
11.	Total Individual Life	173,239,673	-	12,189	582	137,908	(102)	150,577	187,115,466	262,741	42,421,559	2,778,179	232,577,945
Group Life													
12.	Whole	341	-	-	-	-	-	-	308	-	6,086	-	6,394
13.	Term	4,580	-	-	-	-	-	-	(308)	-	-	-	(308)
14.	Universal	-	-	-	-	-	-	-	-	-	-	-	-
15.	Variable	-	-	-	-	-	-	-	-	-	-	-	-
16.	Variable universal	-	-	-	-	-	-	-	-	-	-	-	-
17.	Credit	-	-	-	-	-	-	-	-	-	-	-	-
18.	Other	-	-	-	-	-	-	-	-	-	-	-	-
19.	Total Group Life	4,921	-	-	-	-	-	-	-	-	6,086	-	6,086
Individual Annuities													
20.	Fixed	2,529,211	-	-	-	-	-	-	58,614,834	527,509	225,184,714	-	284,327,057
21.	Indexed	-	-	-	-	-	-	-	-	-	-	-	-
22.	Variable with guarantees	83,951	-	-	-	-	-	-	4,150,867	-	26,207,695	-	30,358,562
23.	Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
24.	Life contingent payout	7,453,648	-	-	-	-	-	-	107,824,877	-	-	-	107,824,877
25.	Other	-	-	-	-	-	-	-	566,929	-	200,060	-	766,989
26.	Total Individual Annuities	10,066,810	-	-	-	-	-	-	171,157,507	527,509	251,592,469	-	423,277,485
Group Annuities													
27.	Fixed	-	-	-	-	-	-	-	10,519,586	-	-	-	10,519,586
28.	Indexed	-	-	-	-	-	-	-	-	-	-	-	-
29.	Variable with guarantees	297,088	-	-	-	-	-	-	2,602,099	-	17,253,499	-	19,855,597
30.	Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
31.	Life contingent payout	338,926	-	-	-	-	-	-	2,534,518	-	-	-	2,534,518
32.	Other	-	-	-	-	-	-	-	-	-	-	-	-
33.	Total Group Annuities	636,014	-	-	-	-	-	-	15,656,203	-	17,253,499	-	32,909,702
Accident and Health													
34.	Comprehensive individual (d)	-	-	-	-	-	-	-	XXX	XXX	XXX	102,835	102,835
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)	3,212,277	-	-	-	-	-	-	XXX	XXX	XXX	1,283,770	1,283,770
44.	Long-term care (d)	-	-	-	-	-	-	-	XXX	XXX	XXX	-	-
45.	Other health (d)	6,311,330	-	-	-	-	-	-	XXX	XXX	XXX	4,883,337	4,883,337
46.	Total Accident and Health	9,523,607	-	-	-	-	-	-	XXX	XXX	XXX	6,269,943	6,269,943
47.	Total	193,471,025 (c)	-	12,189	582	137,908	(102)	150,577	373,929,176	790,249	311,273,612	9,048,122	695,041,160

Annual Statement for the Year 2024 of the WILTON REASSURANCE LIFE COMPANY OF NEW YORK

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 Incurred During Current Year	Claims Settled During Current Year								22 Unpaid December 31, Current Year	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 Number of Pols/Certs	24 Amount	25 Number of Pols/Certs	26 Amount	27 Number of Pols/Certs	28 Amount
			14 Number of Pols/Certs	15 Amount	16 Number of Pols/Certs	17 Amount	18 Number of Pols/Certs	19 Amount	20 Number of Pols/Certs	21 Amount							
Individual Life																	
1.	Industrial	(238,603)	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
2.	Whole	2,405,176	548	5,008,471	—	—	—	—	548	5,008,471	10,253,085	2	525	(1,078)	(62,108,318)	18,681	1,254,298,739
3.	Term	40,364,575	311	34,036,070	—	—	—	—	311	34,036,070	4,619,257	—	—	(14,328)	(3,454,126,157)	54,517	21,062,950,712
4.	Indexed	1,412,000	12	1,500,000	—	—	—	—	12	1,500,000	—	—	—	(367)	(85,652,789)	6,640	1,595,442,325
5.	Universal	103,457,941	1,056	106,041,879	—	—	—	—	1,056	106,041,879	39,422,823	—	—	(3,890)	(401,866,398)	50,426	4,843,797,233
6.	Universal with secondary guarantees	40,497,788	242	40,497,788	—	—	—	—	242	40,497,788	—	—	—	(1,326)	(221,043,933)	29,575	5,634,673,043
7.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
8.	Variable universal	292,000	2	292,000	—	—	—	—	2	292,000	—	—	—	65	(14,761,689)	1,468	359,144,054
9.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
10.	Other	2,000	2	2,000	—	—	—	—	2	2,000	—	—	—	—	—	—	—
11.	Total Individual Life	188,192,876	2,173	187,378,207	—	—	—	—	2,173	187,378,207	54,295,165	2	525	(20,924)	(4,239,559,283)	161,307	34,750,306,106
Group Life																	
12.	Whole	308	1	308	—	—	—	—	1	308	—	—	—	(2)	(9,588)	3	12,166
13.	Term	(308)	—	(308)	—	—	—	—	—	(308)	—	—	—	(2)	(30,000)	7	325,000
14.	Universal	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
15.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
16.	Variable universal	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
17.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	(a)
18.	Other	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
19.	Total Group Life	—	1	—	—	—	—	—	1	—	—	—	—	(4)	(39,588)	10	337,166
Individual Annuities																	
20.	Fixed	58,848,875	402	59,142,343	—	—	—	—	402	59,142,343	4,431,414	—	—	(2,799)	(208,765,100)	15,855	1,001,890,339
21.	Indexed	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
22.	Variable with guarantees	4,150,867	7	4,150,867	—	—	—	—	7	4,150,867	—	—	—	(243)	(3,244,715)	2,017	181,384,108
23.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
24.	Life contingent payout	107,824,877	6	107,824,877	—	—	—	—	6	107,824,877	(47,688)	—	—	(2,883)	(321,664,225)	3,467	3,001,361,156
25.	Other	566,929	—	566,929	—	—	—	—	—	566,929	—	33	—	2,417	350,598,764	2,450	350,598,764
26.	Total Individual Annuities	171,391,548	415	171,685,016	—	—	—	—	415	171,685,016	4,383,726	33	—	(3,508)	(183,075,277)	23,789	4,535,234,367
Group Annuities																	
27.	Fixed	10,519,586	—	10,519,586	—	—	—	—	—	10,519,586	—	—	—	(511)	(20,359,478)	3,196	100,927,130
28.	Indexed	—	—	—	—	—	—	—	—	—	—	—	—	(1)	—	—	—
29.	Variable with guarantees	2,602,099	—	2,602,099	—	—	—	—	—	2,602,099	—	—	—	(227)	(7,301,311)	1,842	135,280,526
30.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
31.	Life contingent payout	2,534,518	—	2,534,518	—	—	—	—	—	2,534,518	47,688	—	—	(186)	(4,008,698)	222	7,079,373
32.	Other	—	—	—	—	—	—	—	—	—	—	—	—	113	2,491,822	113	2,491,822
33.	Total Group Annuities	15,656,203	—	15,656,203	—	—	—	—	—	15,656,203	47,688	—	—	(812)	(29,177,666)	5,373	245,778,851
Accident and Health																	
34.	Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
35.	Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
36.	Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
37.	Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
38.	Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
39.	Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
40.	Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
41.	Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
42.	Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
43.	Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(691)	(527,498)	3,942	3,075,072
44.	Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—
45.	Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(2,513)	(771,868)	19,326	6,361,768
46.	Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	(3,204)	(1,299,366)	23,268	9,436,840
47.	Total	375,240,626	2,589	374,719,426	—	—	—	—	2,589	374,719,426	58,726,579	35	525	(28,452)	(4,453,151,179)	213,747	39,541,093,329

(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: \$727,905 Group: \$— Total: \$727,905

(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		—	182,229	39,537,192		—	23	14	377	39,537,569
2.	Issued during year			2	525						525
3.	Reinsurance assumed			31	236						236
4.	Revived during year			465	126,605						126,605
5.	Increased during year (net)			—	5,206						5,206
6.	Subtotals, Lines 2 to 5			498	132,572						132,572
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)		—	182,727	39,669,764		—	23	14	377	39,670,141
Deductions during year:											
10.	Death			1,545	147,014			XXX	1		147,014
11.	Maturity			168	2,403			XXX			2,403
12.	Disability			—	—			XXX			—
13.	Expiry			41	5,238				1	20	5,258
14.	Surrender			4,768	1,110,604				2	19	1,110,623
15.	Lapse			11,240	3,255,132						3,255,132
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				5,694						5,694
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			17,762	4,526,085				4	39	4,526,124
21.	In force end of year (b) (Line 9 minus Line 20)		—	164,965	35,143,679		—	23	10	338	35,144,017
22.	Reinsurance ceded end of year	XXX		XXX	21,394,295	XXX		XXX	XXX	212	21,394,507
23.	Line 21 minus Line 22	XXX	—	XXX	13,749,384	XXX	(a)	XXX	XXX	126	13,749,510
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	2,000
25. Other paid-up insurance			5,456	199,982
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			54,749	21,199,544
29. Other term insurance-decreasing	XXX		XXX	
30. Other term insurance	XXX		XXX	36
31. Totals, (Lines 27 to 30)			54,749	21,199,580
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	1,293	19,721
34. Totals, whole life and endowment	2	525	108,922	13,924,378
35. Totals (Lines 31 to 34)	2	525	164,964	35,143,679

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	525		35,142,608	1,070
38. Credit Life (Group and Individual)				
39. Group			337	
40. Totals (Lines 36 to 39)	525		35,142,945	1,070

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	482,161
---	---------

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			17,921	2,392,528			1	100
49. Disability Income			454	125				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	18,375	(a) 2,392,653		(a)	1	(a) 100

(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	284	249		
2. Issued during year	44	22		
3. Reinsurance assumed	1	31		
4. Increased during year (net)	1	8		
5. Totals (Lines 1 to 4)	330	310		
Deductions during year:				
6. Decreased (net)	35	108		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	35	108		
9. In force end of year (line 5 minus line 8)	295	202		
10. Amount on deposit	1,677,420	(a) 4,107,670		(a)
11. Income now payable	266	187		
12. Amount of income payable	(a) 1,179,306	(a) 1,253,254	(a)	(a)

ANNUITIES				
	Ordinary		Group	
	1	2	3	4
	Immediate	Deferred	Contracts	Certificates
1. In force end of prior year	5,969	18,534	15	4,134
2. Issued during year	33	79	—	1,493
3. Reinsurance assumed	32	—	—	—
4. Increased during year (net)	—	—	—	—
5. Totals (Lines 1 to 4)	6,034	18,613	15	5,627
Deductions during year:				
6. Decreased (net)	141	741	—	603
7. Reinsurance ceded	—	—	—	—
8. Totals (Lines 6 and 7)	141	741	—	603
9. In force end of year (line 5 minus line 8)	5,893	17,872	15	5,024
Income now payable:				
10. Amount of income payable	(a) 2,573,272	XXX	XXX	(a) 1,073,115
Deferred fully paid:				
11. Account balance	XXX	(a) 1,183,274,446	XXX	(a) 236,207,656
Deferred not fully paid:				
12. Account balance	XXX	(a) —	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	1,597	9,333	—		24,974	69,378
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	1,597	XXX	—	XXX	24,974	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	253	XXX		XXX	2,956	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	253	XXX		XXX	2,956	XXX
10. In force end of year (line 5 minus line 9)	1,344	(a) 8,661	—	(a)	22,018	(a) 63,289

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	47	230
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	47	230
Deductions during year:		
6. Decreased (net)	12	30
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	12	30
9. In force end of year (line 5 minus line 8)	35	200
10. Amount of account balance	(a)	(a)

(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.....	(79,055,987)
2.	Current year's realized pre-tax capital gains/(losses) of \$.....22,236,787 transferred into the reserve net of taxes of \$.....4,669,725.....	17,567,061
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).....	(61,488,926)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	(9,398,996)
6.	Reserve as of December 31, current year (Line 4 minus Line 5).....	(52,089,930)

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.....	(9,566,217)	167,221		(9,398,996)
2.	2025.....	(8,786,913)	413,355		(8,373,558)
3.	2026.....	(8,009,911)	472,494		(7,537,417)
4.	2027.....	(7,141,785)	590,171		(6,551,614)
5.	2028.....	(5,898,712)	709,939		(5,188,773)
6.	2029.....	(5,023,442)	841,211		(4,182,231)
7.	2030.....	(4,051,161)	894,732		(3,156,429)
8.	2031.....	(3,109,730)	852,454		(2,257,276)
9.	2032.....	(1,872,449)	807,913		(1,064,536)
10.	2033.....	(1,254,670)	764,339		(490,331)
11.	2034.....	(1,171,694)	711,730		(459,964)
12.	2035.....	(1,368,751)	692,743		(676,008)
13.	2036.....	(1,525,150)	701,866		(823,284)
14.	2037.....	(1,777,083)	722,783		(1,054,300)
15.	2038.....	(1,849,013)	733,189		(1,115,824)
16.	2039.....	(1,720,470)	746,584		(973,886)
17.	2040.....	(1,591,740)	737,739		(854,001)
18.	2041.....	(1,431,782)	707,990		(723,792)
19.	2042.....	(1,209,802)	679,948		(529,854)
20.	2043.....	(1,153,283)	647,058		(506,225)
21.	2044.....	(1,259,806)	615,876		(643,930)
22.	2045.....	(1,322,530)	572,504		(750,026)
23.	2046.....	(1,425,209)	533,118		(892,091)
24.	2047.....	(1,492,251)	482,404		(1,009,847)
25.	2048.....	(1,412,386)	438,246		(974,140)
26.	2049.....	(1,131,140)	389,315		(741,825)
27.	2050.....	(816,794)	328,483		(488,311)
28.	2051.....	(505,373)	260,521		(244,852)
29.	2052.....	(176,536)	192,559		16,023
30.	2053.....	(203)	118,933		118,730
31.	2054 and Later.....		39,643		39,643
32.	Total (Lines 1 to 31).....	(79,055,986)	17,567,061		(61,488,925)

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	42,378,953	3,630,643	46,009,596	1,314,340	49,969,410	51,283,750	97,293,347
2.	Realized capital gains/(losses) net of taxes-General Account	(822,128)		(822,128)	304,895	(146,473)	158,422	(663,706)
3.	Realized capital gains/(losses) net of taxes-Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes-General Account	3,261,764		3,261,764	(8,109)	(242,364)	(250,473)	3,011,291
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	9,680,578	503,573	10,184,151	—	69,912	69,912	10,254,063
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	54,499,167	4,134,216	58,633,384	1,611,126	49,650,485	51,261,611	109,894,995
9.	Maximum reserve	47,778,772	2,824,019	50,602,791	2,290,891	109,724,475	112,015,366	162,618,157
10.	Reserve objective	27,902,548	2,171,642	30,074,190	2,287,345	109,524,339	111,811,684	141,885,874
11.	20% of (Line 10 - Line 8)	(5,319,324)	(392,515)	(5,711,839)	135,244	11,974,771	12,110,015	6,398,176
12.	Balance before transfers (Lines 8 + 11)	49,179,843	3,741,702	52,921,545	1,746,370	61,625,256	63,371,626	116,293,171
13.	Transfers							
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero	(1,401,071)	(917,683)	(2,318,754)				(2,318,754)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	47,778,772	2,824,019	50,602,791	1,746,370	61,625,256	63,371,626	113,974,417

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.....	277,875,665	XXX	XXX	277,875,665	—	—	—	—	—	—
2.1	1	NAIC Designation Category 1.A.....	522,411,730	XXX	XXX	522,411,730	0.0002	104,482	0.0007	365,688	0.0013	679,135
2.2	1	NAIC Designation Category 1.B.....	269,505,628	XXX	XXX	269,505,628	0.0004	107,802	0.0011	296,456	0.0023	619,863
2.3	1	NAIC Designation Category 1.C.....	122,864,731	XXX	XXX	122,864,731	0.0006	73,719	0.0018	221,157	0.0035	430,027
2.4	1	NAIC Designation Category 1.D.....	211,308,014	XXX	XXX	211,308,014	0.0007	147,916	0.0022	464,878	0.0044	929,755
2.5	1	NAIC Designation Category 1.E.....	416,386,932	XXX	XXX	416,386,932	0.0009	374,748	0.0027	1,124,245	0.0055	2,290,128
2.6	1	NAIC Designation Category 1.F.....	712,715,639	XXX	XXX	712,715,639	0.0011	783,987	0.0034	2,423,233	0.0068	4,846,466
2.7	1	NAIC Designation Category 1.G.....	533,859,245	XXX	XXX	533,859,245	0.0014	747,403	0.0042	2,242,209	0.0085	4,537,804
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7).....	2,789,051,920	XXX	XXX	2,789,051,920	XXX	2,340,057	XXX	7,137,865	XXX	14,333,178
3.1	2	NAIC Designation Category 2.A.....	612,292,852	XXX	XXX	612,292,852	0.0021	1,285,815	0.0063	3,857,445	0.0105	6,429,075
3.2	2	NAIC Designation Category 2.B.....	719,825,335	XXX	XXX	719,825,335	0.0025	1,799,563	0.0076	5,470,673	0.0127	9,141,782
3.3	2	NAIC Designation Category 2.C.....	403,453,076	XXX	XXX	403,453,076	0.0036	1,452,431	0.0108	4,357,293	0.0180	7,262,155
3.4	2	Subtotal NAIC 2 (3.1 + 3.2 + 3.3).....	1,735,571,263	XXX	XXX	1,735,571,263	XXX	4,537,809	XXX	13,685,411	XXX	22,833,012
4.1	3	NAIC Designation Category 3.A.....	32,633,778	XXX	XXX	32,633,778	0.0069	225,173	0.0183	597,198	0.0262	855,005
4.2	3	NAIC Designation Category 3.B.....	35,116,079	XXX	XXX	35,116,079	0.0099	347,649	0.0264	927,064	0.0377	1,323,876
4.3	3	NAIC Designation Category 3.C.....	54,298,473	XXX	XXX	54,298,473	0.0131	711,310	0.0350	1,900,447	0.0500	2,714,924
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3).....	122,048,329	XXX	XXX	122,048,329	XXX	1,284,132	XXX	3,424,709	XXX	4,893,805
5.1	4	NAIC Designation Category 4.A.....	21,648,589	XXX	XXX	21,648,589	0.0184	398,334	0.0430	930,889	0.0615	1,331,388
5.2	4	NAIC Designation Category 4.B.....	10,847,066	XXX	XXX	10,847,066	0.0238	258,160	0.0555	602,012	0.0793	860,172
5.3	4	NAIC Designation Category 4.C.....	1,306,645	XXX	XXX	1,306,645	0.0310	40,506	0.0724	94,601	0.1034	135,107
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3).....	33,802,300	XXX	XXX	33,802,300	XXX	697,000	XXX	1,627,503	XXX	2,326,668
6.1	5	NAIC Designation Category 5.A.....	2,621,497	XXX	XXX	2,621,497	0.0472	123,735	0.0846	221,779	0.1410	369,631
6.2	5	NAIC Designation Category 5.B.....	3,419,010	XXX	XXX	3,419,010	0.0663	226,680	0.1188	406,178	0.1980	676,964
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).....	6,040,507	XXX	XXX	6,040,507	XXX	350,415	XXX	627,957	XXX	1,046,595
7	6	NAIC 6.....		XXX	XXX		0.0000		0.2370		0.2370	
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).....	4,964,389,984	XXX	XXX	4,964,389,984	XXX	9,209,414	XXX	26,503,445	XXX	45,433,258
		PREFERRED STOCKS										
10	1	Highest Quality.....	861,372	XXX	XXX	861,372	0.0005	431	0.0016	1,378	0.0033	2,843
11	2	High Quality.....	112,516,536	XXX	XXX	112,516,536	0.0021	236,285	0.0064	720,106	0.0106	1,192,675
12	3	Medium Quality.....	8,415,758	XXX	XXX	8,415,758	0.0099	83,316	0.0263	221,334	0.0376	316,432
13	4	Low Quality.....	—	XXX	XXX	—	0.0245	—	0.0572	—	0.0817	—
14	5	Lower Quality.....	—	XXX	XXX	—	0.0630	—	0.1128	—	0.1880	—
15	6	In or Near Default.....	90	XXX	XXX	90	0.0000	—	0.2370	21	0.2370	21
16		Affiliated Life with AVR.....		XXX	XXX		0.0000		0.0000		0.0000	
17		Total Preferred Stocks (Sum of Lines 10 through 16).....	121,793,756	XXX	XXX	121,793,756	XXX	320,031	XXX	942,840	XXX	1,511,972

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	4,022,746	XXX	XXX	4,022,746	0.0005	2,011	0.0016	6,436	0.0033	13,275
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	4,022,746	XXX	XXX	4,022,746	XXX	2,011	XXX	6,436	XXX	13,275
34		Total (Lines 9+ 17 + 25 + 33)	5,090,206,485	XXX	XXX	5,090,206,485	XXX	9,531,457	XXX	27,452,721	XXX	46,958,504

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	287,118,590		XXX	287,118,590	0.0011	315,830	0.0057	1,636,576	0.0074	2,124,678
44		Commercial Mortgages – All Other – CM2 – High Quality	46,935,658		XXX	46,935,658	0.0040	187,743	0.0114	535,067	0.0149	699,341
45		Commercial Mortgages – All Other – CM3 – Medium Quality			XXX		0.0069		0.0200		0.0257	
46		Commercial Mortgages – All Other – CM4 – Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47		Commercial Mortgages – All Other – CM5 – Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages – Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages			XXX		—		0.1942		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)	334,054,248		XXX	334,054,248	XXX	503,573	XXX	2,171,642	XXX	2,824,019
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	334,054,248		XXX	334,054,248	XXX	503,573	XXX	2,171,642	XXX	2,824,019

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	43,346	XXX	XXX	43,346	—	—	0.2431 (a)	10,538	0.2431 (a)	10,538
2		Unaffiliated Private	11,675,061	XXX	XXX	11,675,061	—	—	0.1945	2,270,799	0.1945	2,270,799
3		Federal Home Loan Bank	985,000	XXX	XXX	985,000	—	—	0.0061	6,009	0.0097	9,555
4		Affiliated Life with AVR		XXX	XXX		—	—	—	—	—	—
		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)	12,703,407			12,703,407	XXX	—	XXX	2,287,345	XXX	2,290,891
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	86,158,043	XXX	XXX	86,158,043	0.0005	43,079	0.0016	137,853	0.0033	284,322
31	2	High Quality	12,534,991	XXX	XXX	12,534,991	0.0021	26,323	0.0064	80,224	0.0106	132,871
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)	98,693,034	XXX	XXX	98,693,034	XXX	69,403	XXX	218,077	XXX	417,192
		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	689,442	XXX	XXX	689,442	—	—	0.2431 (a)	167,603	0.2431 (a)	167,603
66		Unaffiliated Private	458,655,059	XXX	XXX	458,655,059	—	—	0.1945	89,208,409	0.1945	89,208,409
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)	459,344,501	XXX	XXX	459,344,501	XXX	—	XXX	89,376,012	XXX	89,376,012
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home Office Property (General Account only)					—	—	0.0912	—	0.0912	—
72		Investment Properties	208,197,201			208,197,201	—	—	0.0912	18,987,585	0.0912	18,987,585
73		Properties Acquired in Satisfaction of Debt					—	—	0.1337	—	0.1337	—
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	208,197,201			208,197,201	XXX	—	XXX	18,987,585	XXX	18,987,585
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
RESIDUAL TRANCHEs OR INTERESTS												
81		Fixed Income Instruments – Unaffiliated		XXX			—	—	0.1580		0.1580	
82		Fixed Income Instruments – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
83		Common Stock – Unaffiliated		XXX	XXX		—	—	0.1580		0.1580	
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	81,000	XXX	XXX	81,000	—	—	0.1580	12,798	0.1580	12,798
92		Other – Affiliated		XXX	XXX		—	—	0.1580		0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	81,000			81,000	XXX	—	XXX	12,798	XXX	12,798
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	5,956,403	XXX		5,956,403	—	—	0.1580	941,112	0.1580	941,112
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)	5,956,403	XXX		5,956,403	XXX	—	XXX	941,112	XXX	941,112
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	772,272,138	XXX	XXX	772,272,138	XXX	69,403	XXX	109,535,583	XXX	109,734,699

(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	(37,677)	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	(37,128)	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	58,721	(158.2)	(69,207)											
4.	Cost containment expenses	201,472	(542.6)	330											
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	260,193	(700.8)	(68,877)		97									
6.	Increase in contract reserves	413	(1.1)												
7.	Commissions (a)	(838,415)	2,258.2												
8.	Other general insurance expenses	238	(0.6)	–		–									
9.	Taxes, licenses and fees	32	(0.1)	–		–									
10.	Total other expenses incurred	(838,146)	2,257.4	–		–									
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	540,410	(1,455.5)	68,876		(97)									
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	540,410	(1,455.5)	68,876		(97)									
Details of Write-Ins															
1101.	Misc Income														
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)														

		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		XXX	(37,677)	XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX	(37,128)	XXX
3.	Incurred claims							–		–		127,928	(344.6)
4.	Cost containment expenses							26,470				174,575	(470.2)
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							26,470		–		302,503	(814.8)
6.	Increase in contract reserves											413	(1.1)
7.	Commissions (a)											(838,415)	2,258.2
8.	Other general insurance expenses							31				206	(0.6)
9.	Taxes, licenses and fees							4				28	(0.1)
10.	Total other expenses incurred							35				(838,181)	2,257.5
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							(26,506)		–		498,137	(1,341.7)
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(26,506)		–		498,137	(1,341.7)
Details of Write-Ins													
1101.	Misc Income												
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	1,378												1,378
2. Advance premiums	59												59
3. Reserve for rate credits													
4. Total premium reserves, current year	1,437												1,437
5. Total premium reserves, prior year	(6,879)												(6,879)
6. Increase in total premium reserves	8,316												8,316
B. Contract Reserves:													
1. Additional reserves (a)	12,275												12,275
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	12,275												12,275
4. Total contract reserves, prior year	11,862												11,862
5. Increase in contract reserves	413												413
C. Claim Reserves and Liabilities:													
1. Total current year	33,076												33,076
2. Total prior year	9,184										-	-	9,184
3. Increase	23,892										-	-	23,892

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	34,829	(69,207)											104,036
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	33,076												33,076
2.2. On claims incurred during current year													
3. Test:													
3.1. Lines 1.1 and 2.1	67,905	(69,207)											137,112
3.2. Claim reserves and liabilities, December 31, prior year	9,184										-	-	9,184
3.3. Line 3.1 minus Line 3.2	58,721	(69,207)									-	-	127,928

PART 4 - REINSURANCE

A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	9,544,882												9,544,882
2. Premiums earned	9,557,996												9,557,996
3. Incurred claims	5,963,318										791,203		5,172,115
4. Commissions	1,203,589												1,203,589

(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	(69,207)									791,203		5,300,043	6,022,039
	2. Beginning Claim Reserves and Liabilities										62,714		2,027,755	2,090,469
	3. Ending Claim Reserves and Liabilities										242,085		1,600,480	1,842,565
	4. Claims Paid	(69,207)									611,832		5,727,318	6,269,943
B.	Assumed Reinsurance:													
	1. Incurred Claims													
	2. Beginning Claim Reserves and Liabilities													
	3. Ending Claim Reserves and Liabilities													
	4. Claims Paid													
C.	Ceded Reinsurance:													
	1. Incurred Claims										791,203		5,172,115	5,963,318
	2. Beginning Claim Reserves and Liabilities										62,439		2,018,846	2,081,285
	3. Ending Claim Reserves and Liabilities										245,454		1,564,035	1,809,489
	4. Claims Paid										608,188		5,626,926	6,235,114
D.	Net:													
	1. Incurred Claims	(69,207)									—		127,928	58,721
	2. Beginning Claim Reserves and Liabilities										276		8,908	9,184
	3. Ending Claim Reserves and Liabilities										(3,369)		36,445	33,076
	4. Claims Paid	(69,207)									3,645		100,391	34,829
E.	Net Incurred Claims and Cost Containment Expenses:													
	1. Incurred Claims and Cost Containment Expenses	(68,877)	97								26,470	—	302,503	260,193
	2. Beginning Reserves and Liabilities										276		8,908	9,184
	3. Ending Reserves and Liabilities										4,346		28,730	33,076
	4. Paid Claims and Cost Containment Expenses	(68,877)	97								22,400	—	282,681	236,301

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, U.S. Non-Affiliates												
61492	44-0188050	01/16/2003	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	10,420,000	24,513	49,759	276,212	-	-
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	OA	-	187,646	-	-	-	-
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	VA	-	481,879	-	-	-	-
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	FA	-	3,631,065	76,375	-	-	-
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	OL	4,179,767	1,860,649	102,175	146,539	-	-
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	XXXL	104,178,114	1,920,392	739,923	159,892	-	-
0899999 - General Account, Non-Affiliates, U.S. Non-Affiliates							118,777,881	8,106,144	968,232	582,643	-	-
General Account, Non-Affiliates, Non-U.S. Non-Affiliates												
00000	AA-3190773	08/15/2003	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	YRT/I	OL	274,594,985	1,189,529	626,988	515,657	-	-
0999999 - General Account,Non-Affiliates, Non-U.S. Non-Affiliates							274,594,985	1,189,529	626,988	515,657	-	-
1099999 - General Account, Total Non-Affiliates							393,372,866	9,295,673	1,595,220	1,098,300	-	-
1199999 - Total General Account							393,372,866	9,295,673	1,595,220	1,098,300	-	-
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							118,777,881	8,106,144	968,232	582,643	-	-
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							274,594,985	1,189,529	626,988	515,657	-	-
9999999 - Total (Sum of 1199999 and 2299999)							393,372,866	9,295,673	1,595,220	1,098,300	-	-

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
9999999 – Total (Sum of 0799999 and 1099999)												

NONE

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., Other						
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	—	9,411,402
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	1,399,083	15,323,787
0299999 – Life and Annuity, Affiliates, U.S., Other					1,399,083	24,735,189
0399999 – Life and Annuity, Affiliates, U.S., Total					1,399,083	24,735,189
0799999 – Life and Annuity, Total Affiliates					1,399,083	24,735,189
Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						
90611	41-1366075	06/03/2002	ALLIANZ LIFE INS CO OF N AMER	MN	10,045	—
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	—	447,890
80624	13-1851754	01/01/1978	AMERICAN PROGRESSIVE L&H INS OF NY	NY	12,598	83,842
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	—	14,975
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP.	KS	5,844	(1,449)
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP.	KS	14,721	—
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	163,177	81,250
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	—	40,500
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	—	1,449
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	—	525,000
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	—	1,351,269
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	—	473,059
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	275,998	—
93777	38-2341728	02/01/2005	REVOL ONE INS CO	MI	156,664	50,000
93572	43-1235868	02/15/1999	RGA REINS CO	MO	—	9,000
93572	43-1235868	10/02/2000	RGA REINS CO	MO	27,067	—
93572	43-1235868	04/20/2001	RGA REINS CO	MO	(8)	44,820
93572	43-1235868	06/03/2002	RGA REINS CO	MO	160,881	55,000
93572	43-1235868	06/03/2002	RGA REINS CO	MO	—	100,000
93572	43-1235868	07/22/2002	RGA REINS CO	MO	67,500	—
93572	43-1235868	04/18/2011	RGA REINS CO	MO	46,064	99,995
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	(14,721)	—
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	18,044	—
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	—	6,703
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	—	40,000
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	667,357	16
87572	23-2038295	06/03/2002	SCOTTISH RE US INC	DE	(75,566)	—
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	270,779	—
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	(9,330)	—
87572	23-2038295	12/08/2003	SCOTTISH RE US INC	DE	9,880	—
87572	23-2038295	05/14/2004	SCOTTISH RE US INC	DE	53,481	—
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	27,067	67,500
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	(29,939)	115,296
68713	84-0499703	06/03/2002	SECURITY LIFE OF DENVER INS CO	CO	10,416	—
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	32,958	—
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	45,000	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	6,468	5,165
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	—	50,000
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	28,028	45,442
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	28,028	(12,204)
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	—	9,000
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	63,155	90,000
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	105,486	—
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	—	26,078
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	(12,779)	184,399
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	20,066	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	30,076	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	—	5,000
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	225,000	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	708,074	475,000
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	—	475,000
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	19,555	—
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	(8)	22,342
70688	36-6071399	05/01/1987	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	7,097
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	1,018
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	67,500
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	31,645	—
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	76	25,000
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	502,500
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	700,000
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	45,000	—
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	40,000
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	—	1,750,000
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	—	31,500
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	—	18,401
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	—	100,000
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	9,038	—
0899999 – Life and Annuity, Non-Affiliates, U.S. Non-Affiliates					3,252,885	8,224,353
1099999 – Life and Annuity, Total Non-Affiliates					3,252,885	8,224,353

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
1199999 – Total Life and Annuity					4,651,968	32,959,542
Accident and Health, Non-Affiliates, U.S. Non-Affiliates						
..... 60534	..59-0781901	...10/01/2021...	AMERICAN HERITAGE LIFE INS CO	 FL	 –	 88,748
..... 68560	..11-2857098	...01/01/1997...	BANKERS CONSECO LIFE INS CO	 NY	 –	 23
1999999 – Accident and Health, Non-Affiliates, U.S. Non-Affiliates					 –	 88,771
2199999 – Accident and Health, Non-Affiliates, Total Non-Affiliates					 –	 88,771
2299999 – Total Accident and Health					 –	 88,771
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					4,651,968	33,048,313
9999999 – Total (Sum of 1199999 and 2299999)					4,651,968	33,048,313

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates														
80624	13-1851754	01/01/1978	AMERICAN PROGRESSIVE L&H INS OF NY	NY	MCO/I	OL	4,842,307	—	—	43,731	—	—	2,939,729	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	AXXX	3,732,404	19,575	18,144	1,372	—	—	—	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	1,028,000	2,822	2,622	31,918	—	—	—	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	2,027,217	14,220	98,371	215,181	—	—	—	—
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	CO/I	FA	—	214,668	206,390	—	—	—	—	—
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	CO/I	OA	—	227,314	259,383	—	—	—	—	—
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	CO/G	OL	212,166	12,588	19,570	2,582	—	—	—	—
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	CO/I	OL	2,606,975	1,824,871	2,044,773	62,052	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	AXXX	4,438,556	22,824	21,702	(163)	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	1,186,000	3,106	2,882	17,206	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	11,127,003	558,499	681,433	260,793	—	—	—	—
88340	59-2859797	07/02/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	1,186,800	3,943	3,553	1,932	—	—	—	—
88340	59-2859797	07/02/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	—	—	—	796	—	—	—	—
88340	59-2859797	07/02/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXL	12,768,200	26,316	27,600	9,229	—	—	—	—
66168	41-0417830	03/15/1978	MINNESOTA LIFE INS CO	MN	CO/I	OL	32,842	2,088	1,958	392	—	—	—	—
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	FA	—	54,973	187,260	—	—	—	—	—
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	OL	3,351,790	86,330	86,694	4,355	—	—	—	—
88099	75-1608507	10/01/1983	OPTIMUM RE INS CO	TX	YRT/I	OL	2,191,646	81	147	50,881	—	—	—	—
88099	75-1608507	11/01/2000	OPTIMUM RE INS CO	TX	YRT/I	OL	5,335,993	27,447	28,843	41,960	—	—	—	—
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	MCO/G	VA	—	63,218,155	74,297,595	248,194	—	—	—	—
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	MCO/I	VA	—	60,939,572	79,377,004	152,600	—	—	—	—
93572	43-1235868	01/01/1970	RGA REINS CO	MO	CO/I	XXXL	—	—	517	(1,023)	—	—	—	—
93572	43-1235868	11/01/1987	RGA REINS CO	MO	YRT/I	XXXLO	1,000,000	4,904	4,384	—	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	AXXX	529,138	1,857	1,708	—	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	OL	270,420	1,754	2,156	34,834	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	OL	—	—	—	31,024	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	XXXL	1,906,580	14,893	20,338	—	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	XXXL	41,585	5,858	5,904	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	1,190,506	51,128	47,582	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	832,434	9,182	8,433	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	CO/I	OL	—	—	—	55,739	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	OL	—	—	—	61,337	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	OL	—	—	—	6,349	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	CO/I	XXXL	5,632,505	105,791	109,066	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXL	878,634	9,869	11,110	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXLO	302,000	395	482	—	—	—	—	—
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	AXXX	15,456,298	27,902	30,965	—	—	—	—	—
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	OL	20,744	21	18	174,733	—	—	—	—
93572	43-1235868	12/20/2001	RGA REINS CO	MO	CO/I	OL	—	—	—	(156)	—	—	—	—
93572	43-1235868	12/20/2001	RGA REINS CO	MO	CO/I	XXXL	560,000	12,655	15,095	2,088	—	—	—	—
93572	43-1235868	02/14/2002	RGA REINS CO	MO	CO/I	OL	—	—	—	(3,016)	—	—	—	—
93572	43-1235868	02/14/2002	RGA REINS CO	MO	CO/I	XXXL	1,245,000	5,518	17,571	6,046	—	—	—	—

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		
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	AXXX	45,474,956	246,177	236,481	56,229	-	-	-	-
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	OL	8,725,749	23,922	22,220	332,888	-	-	-	-
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	XXXL	362,637,112	6,615,075	9,390,528	1,026,263	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	444,297	24,647	22,568	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	217,932	4,332	3,980	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	CO/I	OL	-	-	-	22,223	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	OL	-	-	-	46,535	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	OL	-	-	-	3,460	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	CO/I	XXXL	5,155,295	239,359	246,149	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXL	155,250	11,818	15,221	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXLO	338,400	1,166	1,183	-	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	AXXX	439,904	3,463	3,326	-	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	OL	-	-	-	(38,229)	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	OL	-	-	-	5,999	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	XXXL	26,511,665	811,837	1,372,599	-	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	XXXL	31,164	5,577	20,108	-	-	-	-	-
93572	43-1235868	05/14/2004	RGA REINS CO	MO	YRT/I	AXXX	2,746,675	4,964	4,624	-	-	-	-	-
93572	43-1235868	05/14/2004	RGA REINS CO	MO	YRT/I	OL	-	-	-	33,178	-	-	-	-
93572	43-1235868	01/17/2005	RGA REINS CO	MO	YRT/I	AXXX	18,140,549	402,083	360,575	183,970	-	-	-	-
93572	43-1235868	04/04/2008	RGA REINS CO	MO	YRT/I	AXXX	9,060,204	14,123	10,994	2,669	-	-	-	-
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	AXXX	5,655,626	6,168	6,016	3,296	-	-	-	-
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	OL	1,789,156	1,172	1,128	29,969	-	-	-	-
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	XXXL	50,182,441	179,344	211,480	71,548	-	-	-	-
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	AXXX	5,901,702	25,602	24,590	5,215	-	-	-	-
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	OL	41,695,209	38,035	49,669	12,913	-	-	-	-
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	XXXLO	77,901,654	131,902	131,006	28,838	-	-	-	-
87017	62-1003368	10/12/2009	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	1,186,800	3,943	3,553	1,652	-	-	-	-
87017	62-1003368	10/12/2009	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	-	-	-	800	-	-	-	-
87017	62-1003368	10/12/2009	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXLO	14,553,200	35,257	35,681	13,893	-	-	-	-
87017	62-1003368	02/01/2011	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	10,653,516	103,623	89,136	44,907	-	-	-	-
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	4,150,921	21,722	20,707	2,818	-	-	-	-
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	1,100,500	2,982	2,793	33,061	-	-	-	-
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	2,393,126	16,412	122,403	216,644	-	-	-	-
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	2,520,017	16,357	16,197	6,927	-	-	-	-
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	140,000	582	530	4,096	-	-	-	-
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	5,514,383	103,981	120,670	6,412	-	-	-	-
87572	23-2038295	06/03/2002	SCOTTISH RE US INC	DE	CO/I	AXXX	-	-	-	(1,664)	-	-	-	-
87572	23-2038295	06/03/2002	SCOTTISH RE US INC	DE	CO/I	OL	-	-	-	(3,463)	-	-	-	-
87572	23-2038295	06/03/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	-	-	-	(26,927)	-	-	-	-
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	450,000	7,885	6,813	308,396	-	-	-	-
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	25,973,117	193,558	205,103	-	-	-	-	-
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	38,365,002	67,427	75,430	-	-	-	-	-
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	51,861	52	46	351,249	-	-	-	-
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	-	-	-	201,719	-	-	-	-

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		
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	47,620,945	2,551,797	2,618,403	—	—	—	—	—
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	—	—	—	(39,609)	—	—	—	—
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	57,948,663	2,902,842	3,627,880	—	—	—	—	—
82627	06-0839705	12/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	60,152	—	—	—	—
82627	06-0839705	10/15/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	5,247	—	—	—	—
82627	06-0839705	11/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	200,000	1,950	1,855	7,522	—	—	—	—
82627	06-0839705	02/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	—	661	—	—	—	—	—
82627	06-0839705	02/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,950,842	3,048	4,079	113,472	—	—	—	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	2,277	2,929	—	—	—	—	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,114,013	11,496	13,623	47,469	—	—	—	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,570,000	16,020	15,207	37,561	—	—	—	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	687,554	27,508	27,494	9,640	—	—	—	—
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	744,606	25,082	25,300	9,793	—	—	—	—
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	11	19	—	—	—	—	—
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,363,000	59,045	59,224	41,226	—	—	—	—
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	4,167	5,042	—	—	—	—	—
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	4,309	5,721	—	—	—	—	—
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,730,247	36,406	40,114	219,436	—	—	—	—
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	20,504,010	37,135	40,965	228,799	—	—	—	—
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	716	1,216	—	—	—	—	—
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	400,000	1,404	1,370	3,870	—	—	—	—
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,174,957	2,508	3,062	28,957	—	—	—	—
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	2,145,000	14,632	80,110	8,928	—	—	—	—
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	8,315,054	280,241	299,478	95,878	—	—	—	—
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	529,138	1,857	1,708	—	—	—	—	—
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	270,420	1,754	2,156	63,301	—	—	—	—
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	31,074	—	—	—	—
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,545,330	20,421	25,293	—	—	—	—	—
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	52,835	5,860	5,907	—	—	—	—	—
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	781,927	325	294	—	—	—	—	—
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	33,750	50	47	36,380	—	—	—	—
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	2,733	—	—	—	—
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	3,043,420	17,064	16,316	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	ADB	—	2,305	2,628	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	4,873,808	166,154	156,141	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	3,763,922	38,866	35,812	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,026,471	17,262	15,909	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	360,000	6,308	5,451	421,275	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	240,297	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	31,596	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	16,401	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	11,196	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	38,655,316	352,643	372,489	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	4,701,478	52,728	62,071	—	—	—	—	—

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	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	17,135	9,527	10,149	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	1,465,375	3,061	3,558	—	—	—	—	—
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	1,153	1,657	—	—	—	—	—
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	7,103,502	16,321	17,709	75,644	—	—	—	—
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	62,142,329	112,432	124,821	—	—	—	—	—
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,978	83	74	599,497	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	6,209,573	64,048	62,655	26,430	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	106,000	687	624	25,786	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,790,600	20,137	110,671	185,834	—	—	—	—
82627	06-0839705	06/07/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	11,000	2	2	97	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,615,375	92,752	84,968	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	139,492	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	125,012	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	34,744,580	1,839,588	1,890,830	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	661,500	76,711	91,134	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	1,209,600	4,182	4,256	—	—	—	—	—
82627	06-0839705	07/30/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	900,000	6,822	25,254	1,959	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	33,169,781	132,957	123,945	76,309	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	5,269,250	10,655	9,874	81,073	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	696,653,248	11,388,109	13,119,750	310,724	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	8,940,200	27,287	26,500	7,518	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,257,500	5,446	5,092	20,756	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	160,443,844	573,963	559,335	196,882	—	—	—	—
82627	06-0839705	10/12/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,967,000	9,857	8,884	6,881	—	—	—	—
82627	06-0839705	10/12/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	10,496	—	—	—	—
82627	06-0839705	10/12/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	31,830,500	70,961	74,305	51,990	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	314,999	531	463	1,281	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	314,999	597	545	9,380	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	58,779,999	685,200	699,419	34,546	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	350,000	844	6,894	2,013	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	5,400,707	55,159	52,210	15,551	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	33,750	219	199	3,863	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	10,650	156	143	56	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	6,795,156	58,687	54,468	8,911	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	46,226,916	48,751	54,172	8,031	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	71,501,657	134,773	128,392	10,582	—	—	—	—
70688	36-6071399	04/01/1981	TRANSAMERICA FINANCIAL LIFE INS CO	NY	MCO/I	OL	2,110,000	—	—	39,436	—	—	56,735	—
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	2,701,649	455	818	85,945	—	—	—	—
70688	36-6071399	10/01/1985	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	—	—	—	495	—	—	—	—
70688	36-6071399	10/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,875,000	11,594	13,446	28,920	—	—	—	—
70688	36-6071399	05/01/1987	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	411,289	—	—	15,858	—	—	—	—
70688	36-6071399	01/01/1988	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	20,450	7,725	7,925	28	—	—	—	—
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	418,725	—	—	6,902	—	—	—	—
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	5,555,779	2,969	2,979	83,264	—	—	—	—

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		
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	597,269	255	231	—	—	—	—	—
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	33,750	50	47	29,877	—	—	—	—
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	14,331	—	—	—	—
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	2,376,050	13,257	12,664	—	—	—	—	—
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	1,900,000	457	420	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	1,418,778	57,942	54,125	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	2,537,537	27,606	25,443	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	90,000	1,577	1,363	266,654	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	76,100	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	19,792	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	26,773,709	244,461	259,798	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	1,500,111	14,384	16,774	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	12,240	6,805	7,249	—	—	—	—	—
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	581,588	1,120	1,307	—	—	—	—	—
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	AXXX	176,957,521	933,436	872,678	269,032	—	—	—	—
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	33,359,852	86,849	80,962	975,640	—	—	—	—
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	2,118,297,679	57,132,336	68,176,209	2,361,873	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	368,017	21,175	19,422	—	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	—	—	—	18,567	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	39,147	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	1,520	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	5,864,765	340,670	348,670	—	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	112,500	4,225	7,597	—	—	—	—	—
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	266,400	925	945	—	—	—	—	—
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	340,758	2,851	2,738	—	—	—	—	—
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	—	—	—	(28,730)	—	—	—	—
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	—	—	—	4,886	—	—	—	—
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	26,414,347	999,264	1,389,255	—	—	—	—	—
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	29,613	5,014	19,262	—	—	—	—	—
70688	36-6071399	08/15/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	2,113,726	30,391	26,797	2,338	—	—	—	—
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	AXXX	68,567,333	302,299	280,937	139,663	—	—	—	—
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	11,331,750	24,070	22,454	163,198	—	—	—	—
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	1,225,330,382	19,014,662	22,110,033	701,060	—	—	—	—
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	7,002,576	12,199	13,754	—	—	—	—	—
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	10,372	10	9	70,006	—	—	—	—
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	—	—	—	4,151	—	—	—	—
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	—	—	—	1,566	—	—	—	—
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	23,736,217	200,760	465,839	150,178	—	—	—	—
80659	82-4533188	10/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	—	—	—	2,184	—	—	—	—
80659	82-4533188	10/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	710,898	6,727	5,654	—	—	—	—	—
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	146,329	994	945	—	—	—	—	—
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	—	—	—	18,044	—	—	—	—
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	—	—	—	2,228	—	—	—	—
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	14,091,523	684,690	791,459	—	—	—	—	—

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		
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	6,687	788	4,798	—	—	—	—	—
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	AXXX	9,978,189	38,816	37,733	9,518	—	—	—	—
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	1,848,951	5,249	4,985	20,944	—	—	—	—
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	119,965,835	7,670,708	7,921,985	64,782	—	—	—	—
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	1,373,334	2,482	2,312	—	—	—	—	—
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	—	—	—	14,945	—	—	—	—
80659	82-4533188	01/17/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	10,735,397	274,815	250,227	123,821	—	—	—	—
80659	82-4533188	01/17/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	—	—	—	155	—	—	—	—
80659	82-4533188	04/04/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	4,606,456	11,693	9,153	2,512	—	—	—	—
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							6,254,098,866	247,192,274	298,675,087	14,070,473	—	—	2,996,464	—
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							6,254,098,866	247,192,274	298,675,087	14,070,473	—	—	2,996,464	—
1199999 – Total General Account Authorized							6,254,098,866	247,192,274	298,675,087	14,070,473	—	—	2,996,464	—
General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates														
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	FA	—	22,832	—	—	—	—	—	—
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	3,040,296	1,278,747	1,303,987	31,155	—	—	—	—
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	413,400,181	23,373,523	22,916,738	3,006,696	—	—	—	—
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	622,775	287	260	—	—	—	—	—
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	OL	33,750	50	47	32,614	—	—	—	—
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	—	—	—	2,461	—	—	—	—
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	2,536,630	14,271	15,597	—	—	—	—	—
60186	36-2554642	01/01/1984	EVERLAKE LIFE INS CO	IL	YRT/I	OL	223,363	1,227	1,112	(1,546)	—	—	—	—
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	—	—	—	(1,747)	—	—	—	—
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	31,712,500	178,414	394,508	247,959	—	—	—	—
88340	59-2859797	02/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	61,857	63	57	2,317	—	—	—	—
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	FA	—	2,160,894	3,028,818	—	—	—	—	—
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	OL	5,873,124	7,031,450	7,270,165	37,589	—	—	—	—
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	99,739	4,577	4,168	—	—	—	—	—
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	2,712,972	7,179	8,988	217,941	—	—	—	—
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	2,381,123	8,359	7,686	—	—	—	—	—
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	1,216,890	7,892	9,702	156,651	—	—	—	—
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	—	—	—	139,998	—	—	—	—
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	8,528,987	66,813	91,333	—	—	—	—	—
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	243,513	28,522	28,846	—	—	—	—	—
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	672,900	344	312	—	—	—	—	—
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	56,250	83	79	42,460	—	—	—	—
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	—	—	—	3,041	—	—	—	—
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	2,936,240	16,426	18,088	—	—	—	—	—
65676	35-0472300	02/28/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	—	—	—	(5,027)	—	—	—	—
65676	35-0472300	02/28/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,175,000	2,376	4,892	6,413	—	—	—	—
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	—	—	—	(9,350)	—	—	—	—
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	35,332,500	67,898	278,639	560,740	—	—	—	—
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	—	—	—	(182)	—	—	—	—
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	—	—	—	(264,307)	—	—	—	—

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		
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,697,500	2,925	3,729	28,576	-	-	-	-
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	16,500,000	40,587	447,658	101,248	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	YRT/I	DIS	-	1,484	1,954	-	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	DIS	-	7,828	23,430	-	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	-	-	-	327	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	-	-	-	892	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	-	-	-	5,104	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	182,104	113	102	-	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	121,685	49	48	-	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	800,503	2,628	2,405	-	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	-	-	-	657	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	-	-	-	768	-	-	-	-
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	-	-	-	16,922	-	-	-	-
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	AXXX	13,096,158	327,147	303,030	-	-	-	-	-
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	AXXX	1,927,496	44,835	79,301	-	-	-	-	-
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	OL	139,667,536	525,053	578,801	5,035,160	-	-	-	3,124,923
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL	6,109,720	29,980	32,516	158,382	-	-	-	-
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	XXXL	1,189,500	5,097	4,721	-	-	-	-	-
66974	36-2428931	09/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	AXXX	1,689,752	3,128	2,835	-	-	-	-	-
66974	36-2428931	09/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	-	-	-	10,997	-	-	-	-
66974	36-2428931	05/09/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL	-	-	-	216,153	-	-	-	-
66974	36-2428931	05/09/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	XXXL	20,729,025	394,329	425,764	-	-	-	-	-
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	CO/I	OL	25,000	266	240	754	-	-	-	-
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	YRT/I	OL	22,020	37	34	-	-	-	-	-
93777	38-2341728	02/01/2005	REVOL ONE INS CO	MI	CO/I	OL	-	-	-	(874)	-	-	-	-
93777	38-2341728	02/01/2005	REVOL ONE INS CO	MI	CO/I	XXXL	15,856,250	89,207	197,254	123,980	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	794,680	341	309	-	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	33,750	50	47	37,557	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	-	-	-	2,874	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	3,119,210	17,548	18,764	-	-	-	-	-
87017	62-1003368	12/19/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	-	-	-	87	-	-	-	-
87017	62-1003368	12/19/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	90,000	213	1,395	(431)	-	-	-	-
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS	-	358	938	-	-	-	-	-
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	635,328	1,300	1,681	7,040	-	-	-	-
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	420,000	6,373	12,074	11,388	-	-	-	-
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	31,462,103	505,904	780,093	245,434	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	597,269	255	231	-	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	33,750	50	47	29,377	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	2,180	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	2,308,550	12,658	12,155	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	790,357	34,224	30,869	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	935,854	14,329	13,146	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	-	-	-	48,459	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	22,680	-	-	-	-

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		
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	8,390	—	—	—	—
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	4,448,148	74,433	76,718	—	—	—	—	—
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	312,905	2,910	3,593	—	—	—	—	—
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	7,344	4,084	4,350	—	—	—	—	—
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXLO	473,250	672	797	—	—	—	—	—
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	DIS	—	22	26	—	—	—	—	—
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	—	—	—	12,084	—	—	—	—
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	4,950,000	397,155	402,798	8,072	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	136,578	85	77	—	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	300,862	156	173	—	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1,218,686	3,958	3,624	—	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	319	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	1,585	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	15,247	—	—	—	—
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	3,662,235	6,619	6,165	—	—	—	—	—
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	33,925	—	—	—	—
97071	13-3126819	12/15/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	255,172	91	83	10,286	—	—	—	—
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	423,069	21,379	21,493	5,594	—	—	—	—
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	YRT/I	OL	—	—	—	(15)	—	—	—	—
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	—	—	—	—	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	1,851,985	6,501	5,978	—	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	946,470	6,138	7,546	121,839	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	—	—	—	108,888	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	6,633,653	51,965	71,037	—	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	189,401	22,183	22,437	—	—	—	—	—
1999999 – General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates							799,505,448	36,938,872	38,986,489	10,637,780	—	—	—	3,124,923
General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates														
	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	AXXX	593,400	1,971	1,777	1,110	—	—	—	—
	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	OL	—	—	—	452	—	—	—	—
	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	XXXLO	4,634,100	8,357	9,611	3,758	—	—	—	—
2099999 – General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							5,227,500	10,328	11,388	5,319	—	—	—	—
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							804,732,948	36,949,200	38,997,876	10,643,100	—	—	—	3,124,923
2299999 – Total General Account Unauthorized							804,732,948	36,949,200	38,997,876	10,643,100	—	—	—	3,124,923
General Account, Certified, Affiliates, U.S., Other														
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	ADB	—	(2,305)	(2,628)	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	AXXX	184,980,677	47,346,216	47,613,815	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	OL	1,398,873,038	170,476,437	181,375,379	14,718,508	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXL	85,714,180	4,378,016	4,582,856	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXLO	3,745,887	21,178	20,990	—	—	—	—	—
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	AXXX	2,970,091,106	294,799,785	282,178,082	24,670,270	—	—	—	—
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/G	FA	—	—	—	—	—	—	—	2,446,777
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	FA	—	3,314,332,564	3,341,959,391	10,227	—	—	—	3,222,064,660
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	OL	2,527,943,340	230,395,634	225,537,677	18,361,721	—	—	—	661,138,070

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		
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	XXXL	7,164,327,043	164,218,970	164,873,434	20,996,184	-	-	-	-
2499999 – General Account, Certified, Affiliates, U.S., Other							14,335,675,270	4,225,966,496	4,248,138,997	78,756,910	-	-	-	3,885,649,507
2599999 – General Account, Certified, Affiliates, U.S., Total							14,335,675,270	4,225,966,496	4,248,138,997	78,756,910	-	-	-	3,885,649,507
2999999 – General Account, Certified, Total Certified Affiliates							14,335,675,270	4,225,966,496	4,248,138,997	78,756,910	-	-	-	3,885,649,507
3399999 – Total General Account Certified							14,335,675,270	4,225,966,496	4,248,138,997	78,756,910	-	-	-	3,885,649,507
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							21,394,507,084	4,510,107,970	4,585,811,960	103,470,483	-	-	2,996,464	3,888,774,430
Separate Accounts, Authorized, Non-Affiliates, U.S. Non-Affiliates														
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	MCO/G	VA	-	-	-	25,181	-	-	78,294,695	-
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	MCO/I	VA	-	-	-	54,971	-	-	128,603,274	-
5399999 – Separate Accounts, Authorized, Non-Affiliates, U.S. Non-Affiliates							-	-	-	80,152	-	-	206,897,969	-
5599999 – Separate Accounts, Authorized, Total Authorized Non-Affiliates							-	-	-	80,152	-	-	206,897,969	-
5699999 – Total Separate Accounts Authorized							-	-	-	80,152	-	-	206,897,969	-
9099999 – Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							-	-	-	80,152	-	-	206,897,969	-
9199999 – Total U.S.							21,389,279,584	4,510,097,641	4,585,800,572	103,545,316	-	-	209,894,433	3,888,774,430
9299999 – Total Non-U.S.							5,227,500	10,328	11,388	5,319	-	-	-	-
9999999 – Total (Sum of 4599999 and 9099999)							21,394,507,084	4,510,107,970	4,585,811,960	103,550,635	-	-	209,894,433	3,888,774,430

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates													
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY	QA/I	OH	61,600	29,924	7,882	-	-	-	-
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	QA/I	OH	390	173	4,940	-	-	-	-
86258	13-2572994	07/04/2003	GENERAL RE LIFE CORP	CT	QA/I	LTDI	13,626	2,030	31,309	-	-	-	-
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	QA/I	LTDI		633	-	-	-	-	-
87572	23-2038295	01/01/2004	SCOTTISH RE US INC	DE	QA/I	OH	3,435	-	-	-	-	-	-
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	QA/I	OH	-	102	88	-	-	-	-
41211	59-2174734	01/01/2004	TRITON INS CO	TX	QA/I	OH	470,846	60,105	-	-	-	-	-
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							549,897	92,967	44,219	-	-	-	-
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							549,897	92,967	44,219	-	-	-	-
1199999 – Total General Account Authorized							549,897	92,967	44,219	-	-	-	-
General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates													
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	QA/G	OH	581,940	2,727	1,860,767	-	-	-	-
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	QA/I	SD	8,413,045	139,134	20,133,983	-	-	-	-
1999999 – General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates							8,994,985	141,861	21,994,750	-	-	-	-
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							8,994,985	141,861	21,994,750	-	-	-	-
2299999 – Total General Account Unauthorized							8,994,985	141,861	21,994,750	-	-	-	-
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							9,544,882	234,828	22,038,969	-	-	-	-
9199999 – Total U.S.							9,544,882	234,828	22,038,969	-	-	-	-
9999999 – Total (Sum of 4599999 and 9099999)							9,544,882	234,828	22,038,969	-	-	-	-

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, Non-Affiliates, U.S. Non-Affiliates														
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	1,300,406	—	—	1,300,406	—	0	—	—	—	—	—
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	47,635,513	—	—	47,635,513	—	0	48,034,700	—	—	—	47,635,513
68276	48-1024691	05/17/2000	EMPLOYERS REASSURANCE	14,608	5,844	14,244	34,696	—	0	—	—	—	1,390	1,390
60186	36-2554642	01/01/1984	EVERLAKE LIFE INSURANCE COMPANY	1,227	—	—	1,227	—	0	—	—	—	—	—
65056	38-1659835	01/01/2000	JACKSON NATIONAL	9,109,514	—	—	9,109,514	—	0	10,633,705	—	—	—	9,109,514
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	216,755	565,500	508,790	1,291,045	—	0	7,085,485	—	—	(50,609)	1,291,045
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	12,102	—	1,189	13,291	—	0	—	—	42,580	12,007	13,291
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	1,329,568	1,824,328	134,407	3,288,303	—	0	—	3,124,923	—	537,398	3,288,303
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	27,831	—	—	27,831	100,000	1	—	—	—	—	27,831
93777	38-2341728	02/01/2005	REVOL ONE INS CO	89,207	125,339	51,200	265,746	—	0	666,311	—	—	3,638	265,746
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	18,151	—	25,228	43,379	—	0	—	—	30,240	1,559	31,799
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	1,087,015	24,747	168,097	1,279,859	—	0	—	—	1,017,507	52,211	1,069,718
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	5,723,561	257,881	425,911	6,407,353	—	0	—	—	5,955,272	—	5,955,272
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	94,513	31,500	8,913	134,926	350,000	2	—	—	—	6,939	134,926
0899999 – General Account, Life and Annuity, Non-Affiliates, U.S. Non-Affiliates				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348
1099999 – General Account, Life and Annuity, Total Non-Affiliates				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348
1199999 – General Account, Total Life and Annuity				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348
2399999 – Total General Account				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348
3599999 – Total U.S.				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348
9999999 – Total (Sum of 2399999 and 3499999)				66,659,971	2,835,139	1,337,979	70,833,089	450,000	XXX	66,420,201	3,124,923	7,045,599	564,533	68,824,348

(a)	Issuing or Confirming Bank Reference Number		Letters of Credit Code		American Bankers Association (ABA) Routing Number		Issuing or Confirming Bank Name					Letters of Credit Amount		
	0001		1		071025661		BANK OF MONTREAL					100,000		
	0002		1		266086554		CITIBANK, N.A.					350,000		

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
															16	17	18	19	20	21	22				
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, U.S., Other																									
66133	41-1760577	01/01/2012	Wilton Reassurance Company	MN	3	07/11/2011	20.000	222,219,542	14,367,696	2,172,151	238,759,389	12,574,107	226,185,282	45,237,056				54,069,550	—		54,069,550	23.905	100.000	226,185,282	—
66133	41-1760577	10/01/2021	Wilton Reassurance Company	MN	3	07/11/2011	20.000	3,228,746,953	21,660,014	(2,876,264)	3,247,530,703	19,717,326	3,227,813,377	645,562,675					3,885,649,508		3,885,649,508	120.380	100.000	3,227,813,377	—
0299999 – General Account, Life and Annuity, Affiliates, U.S., Other								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
0399999 – General Account, Life and Annuity, Affiliates, U.S., Total								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
0799999 – General Account, Life and Annuity, Total Affiliates								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
1199999 – General Account, Total Life and Annuity								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
2399999 – Total General Account								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
3599999 – Total U.S.								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—
9999999 – Total (Sum of 2399999 and 3499999)								3,450,966,495	36,027,710	(704,113)	3,486,290,092	32,291,433	3,453,998,659	690,799,732			XXX	54,069,550	3,885,649,508		3,939,719,058	XXX	XXX	3,453,998,659	—

(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	113,096	105,037	134,282	4,230,742	53,273
2.	Commissions and reinsurance expense allowances	25,801	26,872	26,483	(172,702)	3,145
3.	Contract claims	260,540	450,174	266,547	190,056	125,752
4.	Surrender benefits and withdrawals for life contracts					21,633
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(30,540)	(25,316)	(18,213)	(34,198)	(22,583)
7.	Increase in aggregate reserves for life and accident and health contracts					102,653
B.	BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,715	7,788	18,549	17,191	7,427
9.	Aggregate reserves for life and accident and health contracts	4,180,858	4,216,837	4,509,110	4,825,328	2,083,549
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	46,272	42,971	27,233	30,708	15,409
12.	Amounts recoverable on reinsurance	4,561	4,263	1,585	2,958	5,272
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					194
16.	Unauthorized reinsurance offset	2,009	2,349	1,855	2,499	2,220
17.	Offset for reinsurance with Certified Reinsurers	-	-	-		
C.	UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,125	2,985	3,758	3,297	2,940
19.	Letters of credit (L)	450	450	450	450	600
20.	Trust agreements (T)	66,420	63,949	54,852	60,669	1,596,041
21.	Other (O)	7,046	7,776	1,881	2,191	6,957
D.	REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	3,885,649,508	3,925,244,157	3,941,711,507	3,980,055,793	
24.	Letters of credit (L)					
25.	Trust agreements (T)	54,069,550	74,079,370	69,231,409	75,460,584	79,449,948
26.	Other (O)		-			

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)	6,392,707,773		6,392,707,773
2. Reinsurance (Line 16)	6,710,098	(6,710,098)	—
3. Premiums and considerations (Line 15)	4,437,065		4,437,065
4. Net credit for ceded reinsurance	XXX	4,701,357	4,701,357
5. All other admitted assets (balance)	66,180,408		66,180,408
6. Total assets excluding Separate Accounts (Line 26)	6,470,035,344	(2,008,741)	6,468,026,603
7. Separate Account assets (Line 27)	365,211,126		365,211,126
8. Total assets (Line 28)	6,835,246,470	(2,008,741)	6,833,237,729
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	1,982,272,094		1,982,272,094
10. Liability for deposit-type contracts (Line 3)	27,076,407		27,076,407
11. Claim reserves (Line 4)	35,989,460		35,989,460
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	49,894		49,894
13. Premium & annuity considerations received in advance (Line 8)	25,438		25,438
14. Other contract liabilities (Line 9)	9,390,362		9,390,362
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,008,741	(2,008,741)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	3,888,774,430		3,888,774,430
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	—		—
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	219,013,408		219,013,408
20. Total liabilities excluding Separate Accounts (Line 26)	6,164,600,234	(2,008,741)	6,162,591,493
21. Separate Account liabilities (Line 27)	365,211,126		365,211,126
22. Total liabilities (Line 28)	6,529,811,360	(2,008,741)	6,527,802,619
23. Capital & surplus (Line 38)	305,435,110	XXX	305,435,110
24. Total liabilities, capital & surplus (Line 39)	6,835,246,470	(2,008,741)	6,833,237,729
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	6,710,098	XXX	XXX
32. Other ceded reinsurance recoverables		XXX	XXX
33. Total ceded reinsurance recoverables	6,710,098	XXX	XXX
34. Premiums and considerations		XXX	XXX
35. Reinsurance in unauthorized companies	2,008,741	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	2,008,741	XXX	XXX
41. Total net credit for ceded reinsurance	4,701,357	XXX	XXX

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			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)	Deposit-Type Contracts
1.	Alabama	AL	L	94,136	100,492	1,124		195,752	—
2.	Alaska	AK	L	17,281	—	604		17,885	—
3.	Arizona	AZ	L	542,343	—	11,667		554,010	—
4.	Arkansas	AR	L	33,921	—	666		34,587	—
5.	California	CA	L	977,058	42,802	18,139		1,037,999	—
6.	Colorado	CO	L	192,340	1,950	2,683		196,973	—
7.	Connecticut	CT	L	2,919,868	118,257	58,670		3,096,795	—
8.	Delaware	DE	L	378,718	18,912	9,207		406,837	—
9.	District of Columbia	DC	L	50,762	—	374		51,136	—
10.	Florida	FL	L	8,604,040	310,802	114,195		9,029,037	364,506
11.	Georgia	GA	L	1,166,634	32,665	11,889		1,211,188	—
12.	Hawaii	HI	L	19,640	—	520		20,160	—
13.	Idaho	ID	L	17,076	—	424		17,500	—
14.	Illinois	IL	L	226,727	—	1,942		228,669	—
15.	Indiana	IN	L	160,181	180	1,726		162,087	—
16.	Iowa	IA	L	41,591	23,412	902		65,905	—
17.	Kansas	KS	L	22,437	20,754	847		44,038	—
18.	Kentucky	KY	L	161,169	109,281	910		271,360	—
19.	Louisiana	LA	L	59,158	—	320		59,478	—
20.	Maine	ME	L	94,148	—	4,980		99,128	—
21.	Maryland	MD	L	470,542	114,895	4,594		590,031	—
22.	Massachusetts	MA	L	575,087	42,400	8,317		625,804	—
23.	Michigan	MI	L	125,634	2,795	1,585		130,014	—
24.	Minnesota	MN	L	236,068	—	1,513		237,581	—
25.	Mississippi	MS	L	40,086	92,390	2,134		134,610	—
26.	Missouri	MO	L	121,019	—	2,236		123,255	—
27.	Montana	MT	L	14,719	—	113		14,832	—
28.	Nebraska	NE	L	19,648	—	790		20,438	—
29.	Nevada	NV	L	279,638	50	3,551		283,239	—
30.	New Hampshire	NH	L	144,044	—	2,962		147,006	—
31.	New Jersey	NJ	L	5,739,344	232,669	195,318		6,167,331	—
32.	New Mexico	NM	L	45,680	—	629		46,309	—
33.	New York	NY	L	139,948,950	9,143,035	8,870,114		157,962,099	363,399
34.	North Carolina	NC	L	2,117,677	14,101	36,861		2,168,639	—
35.	North Dakota	ND	L	5,368	—	—		5,368	—
36.	Ohio	OH	L	342,653	179,810	5,398		527,861	—
37.	Oklahoma	OK	L	63,380	—	43		63,423	—
38.	Oregon	OR	L	89,864	—	1,341		91,205	—
39.	Pennsylvania	PA	L	2,705,093	10,006	71,091		2,786,190	—
40.	Rhode Island	RI	L	74,825	712	981		76,518	—
41.	South Carolina	SC	L	1,401,595	37,676	29,200		1,468,471	—
42.	South Dakota	SD	L	17,243	—	1,048		18,291	—
43.	Tennessee	TN	L	316,912	50	9,533		326,495	—
44.	Texas	TX	L	1,102,957	24,307	13,522		1,140,786	—
45.	Utah	UT	L	47,513	—	1,281		48,794	—
46.	Vermont	VT	L	71,996	—	3,185		75,181	—
47.	Virginia	VA	L	742,094	2,000	10,247		754,341	—
48.	Washington	WA	L	207,115	7,137	3,264		217,516	—
49.	West Virginia	WV	L	85,883	—	631		86,514	—
50.	Wisconsin	WI	L	47,037	—	160		47,197	—
51.	Wyoming	WY	L	8,692	—	176		8,868	—
52.	American Samoa	AS	N	—	—	—		—	—
53.	Guam	GU	N	—	—	—		—	—
54.	Puerto Rico	PR	N	27,690	—	—		27,690	—
55.	U.S. Virgin Islands	VI	L	17,146	—	—		17,146	—
56.	Northern Mariana Islands	MP	N	—	—	—		—	—
57.	Canada	CAN	N	39,479	—	—		39,479	—
58.	Aggregate Other Alien	OT	XXX	172,695	19,284	—		191,979	—
59.	Subtotal		XXX	173,244,594	10,702,824	9,523,607		193,471,025	727,905
90.	Reporting entity contributions for employee benefits plans		XXX	—	—	—		—	—
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	68,954	—	—		68,954	—
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	2,590,840	—	50,552		2,641,392	—
94.	Aggregate other amounts not allocable by State		XXX	—	—	—		—	—
95.	Totals (Direct Business)		XXX	175,904,388	10,702,824	9,574,159		196,181,371	727,905
96.	Plus Reinsurance Assumed		XXX	1,910,352	—	—		1,910,352	—
97.	Totals (All Business)		XXX	177,814,740	10,702,824	9,574,159		198,091,723	727,905
98.	Less Reinsurance Ceded		XXX	104,784,028	1,815,258	9,558,236		116,157,522	—
99.	Totals (All Business) less Reinsurance Ceded		XXX	73,030,712	8,887,566	(c) 15,923		81,934,201	727,905
Details of Write-Ins									
58001.	ZZZ - Other Alien		XXX	172,695	19,284	—		191,979	—
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	172,695	19,284	—		191,979	—
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
2. R – Registered – Non-domiciled RRGs
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state
- 52
4. Q – Qualified - Qualified or accredited reinsurer
5. N – None of the above - Not allowed to write business in the state
-
- 5

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
PREMIUMS ARE GENERALLY ALLOCATED TO THOSE STATES WHERE THE INSURED RISKS RESIDE.

(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	94,136	100,492			—	194,628
2.	Alaska	AK	17,281	—			—	17,281
3.	Arizona	AZ	542,343	—			—	542,343
4.	Arkansas	AR	33,921	—			—	33,921
5.	California	CA	977,058	42,802			—	1,019,860
6.	Colorado	CO	192,340	1,950			—	194,290
7.	Connecticut	CT	2,919,868	118,257			—	3,038,125
8.	Delaware	DE	378,718	18,912			—	397,630
9.	District of Columbia	DC	50,762	—			—	50,762
10.	Florida	FL	8,604,040	310,802			364,506	9,279,348
11.	Georgia	GA	1,166,634	32,665			—	1,199,299
12.	Hawaii	HI	19,640	—			—	19,640
13.	Idaho	ID	17,076	—			—	17,076
14.	Illinois	IL	226,727	—			—	226,727
15.	Indiana	IN	160,181	180			—	160,361
16.	Iowa	IA	41,591	23,412			—	65,003
17.	Kansas	KS	22,437	20,754			—	43,191
18.	Kentucky	KY	161,169	109,281			—	270,450
19.	Louisiana	LA	59,158	—			—	59,158
20.	Maine	ME	94,148	—			—	94,148
21.	Maryland	MD	470,542	114,895			—	585,437
22.	Massachusetts	MA	575,087	42,400			—	617,487
23.	Michigan	MI	125,634	2,795			—	128,429
24.	Minnesota	MN	236,068	—			—	236,068
25.	Mississippi	MS	40,086	92,390			—	132,476
26.	Missouri	MO	121,019	—			—	121,019
27.	Montana	MT	14,719	—			—	14,719
28.	Nebraska	NE	19,648	—			—	19,648
29.	Nevada	NV	279,638	50			—	279,688
30.	New Hampshire	NH	144,044	—			—	144,044
31.	New Jersey	NJ	5,739,344	232,669			—	5,972,013
32.	New Mexico	NM	45,680	—			—	45,680
33.	New York	NY	139,948,950	9,143,035			363,399	149,455,384
34.	North Carolina	NC	2,117,677	14,101			—	2,131,778
35.	North Dakota	ND	5,368	—			—	5,368
36.	Ohio	OH	342,653	179,810			—	522,463
37.	Oklahoma	OK	63,380	—			—	63,380
38.	Oregon	OR	89,864	—			—	89,864
39.	Pennsylvania	PA	2,705,093	10,006			—	2,715,099
40.	Rhode Island	RI	74,825	712			—	75,537
41.	South Carolina	SC	1,401,595	37,676			—	1,439,271
42.	South Dakota	SD	17,243	—			—	17,243
43.	Tennessee	TN	316,912	50			—	316,962
44.	Texas	TX	1,102,957	24,307			—	1,127,264
45.	Utah	UT	47,513	—			—	47,513
46.	Vermont	VT	71,996	—			—	71,996
47.	Virginia	VA	742,094	2,000			—	744,094
48.	Washington	WA	207,115	7,137			—	214,252
49.	West Virginia	WV	85,883	—			—	85,883
50.	Wisconsin	WI	47,037	—			—	47,037
51.	Wyoming	WY	8,692	—			—	8,692
52.	American Samoa	AS	—	—			—	—
53.	Guam	GU	—	—			—	—
54.	Puerto Rico	PR	27,690	—			—	27,690
55.	U.S. Virgin Islands	VI	17,146	—			—	17,146
56.	Northern Mariana Islands	MP	—	—			—	—
57.	Canada	CAN	39,479	—			—	39,479
58.	Aggregate Other Alien	OT	172,695	19,284			—	191,979
59.	Totals		173,244,594	10,702,824			727,905	184,675,323

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	UIP	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	UDP	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	RE	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?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	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?	NO
28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	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?	NO
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?	YES
April Filing		
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO

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?	NO
43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?.....	YES
44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?.....	YES
45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES
46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES
47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?.....	YES

August Filing

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

SUPPLEMENTAL EXHIBIT AND SCHEDULE INTERROGATORIES

Explanation	Barcode
1.	
2.	
3.	
4.	
5.	
6.	DOES NOT APPLY. COMPANY DOES NOT HAVE ANY DIRECT PREMIUM
7.	
8.	
9.	
10.	 6 0 7 0 4 2 0 2 4 4 2 0 0 0 0 0 0
11.	 6 0 7 0 4 2 0 2 4 3 6 0 0 0 0 0 0
12.	 6 0 7 0 4 2 0 2 4 4 9 0 0 0 0 0 0
13.	
14.	
15.	
16.	 6 0 7 0 4 2 0 2 4 4 4 3 0 0 0 0 0
17.	 6 0 7 0 4 2 0 2 4 4 4 4 0 0 0 0 0
18.	 6 0 7 0 4 2 0 2 4 4 4 5 0 0 0 0 0
19.	 6 0 7 0 4 2 0 2 4 4 4 6 0 0 0 0 0
20.	 6 0 7 0 4 2 0 2 4 4 4 7 0 0 0 0 0
21.	 6 0 7 0 4 2 0 2 4 4 4 8 0 0 0 0 0
22.	
23.	
24.	 6 0 7 0 4 2 0 2 4 4 5 1 0 0 0 0 0
25.	 6 0 7 0 4 2 0 2 4 4 5 2 0 0 0 0 0
26.	 6 0 7 0 4 2 0 2 4 4 5 3 0 0 0 0 0
27.	 6 0 7 0 4 2 0 2 4 4 5 4 0 0 0 0 0
28.	 6 0 7 0 4 2 0 2 4 4 9 5 0 0 0 0 0
29.	
30.	 6 0 7 0 4 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 COMMITTEE WHICH HAS A MAJORITY OF INDEPENDENT MEMBERS.
34.	
35.	 6 0 7 0 4 2 0 2 4 4 7 5 0 0 0 0 0
36.	
37.	
38.	 6 0 7 0 4 2 0 2 4 3 0 6 0 0 0 0 0
39.	 6 0 7 0 4 2 0 2 4 2 3 0 0 0 0 0 0
40.	
41.	 6 0 7 0 4 2 0 2 4 2 1 6 0 0 0 0 0
42.	 6 0 7 0 4 2 0 2 4 4 3 5 0 0 0 0 0
43.	
44.	
45.	
46.	
47.	
48.	THE COMPANY'S DIRECT WRITTEN AND ASSUMED PREMIUMS IN THE CURRENT YEAR ARE BELOW THE THRESHOLD REQUIREMENT FOR THE MANAGEMENT'S REPORT OF INTERNAL CONTROL OVER FINANCIAL REPORTING AND THEREFORE IT IS NOT SUBJECT TO MODEL AUDIT RULE SECTION 16.

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.....	126,198	126,198	—	
2597. Summary of remaining write-ins for Line 25 from overflow page.....	126,198	126,198	—	

SUMMARY OF OPERATIONS		
	1	2
	Current Year	Prior Year
08.397. Summary of remaining write-ins for Line 8.3 from overflow page.....		
2704. OVERPAYMENT LOSSES.....	1,512	
2797. Summary of remaining write-ins for Line 27 from overflow page.....	1,512	
5397. Summary of remaining write-ins for Line 53 from overflow page.....		

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
08.397. Summary of remaining write-ins for Line 8.3 from overflow page.....									
2704. OVERPAYMENT LOSSES.....	1,511	1,511							
2797. Summary of remaining write-ins for Line 27 from overflow page.....	1,511	1,511							

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
08.397. Summary of remaining write-ins for Line 8.3 from overflow page.....												
2704. OVERPAYMENT LOSSES.....	1,511		1,511									
2797. Summary of remaining write-ins for Line 27 from overflow page.....	1,511		1,511									

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	277,875,665	4.3	277,875,665		277,875,665	4.3
1.02	All other governments	6,071,096	0.1	6,071,096		6,071,096	0.1
1.03	U.S. states, territories and possessions, etc. guaranteed	30,611,712	0.5	30,611,712		30,611,712	0.5
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed	36,259,743	0.6	36,259,743		36,259,743	0.6
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	693,868,646	10.9	693,868,646		693,868,646	10.9
1.06	Industrial and miscellaneous	3,863,921,245	60.4	3,863,921,245		3,863,921,245	60.4
1.07	Hybrid securities	53,162,222	0.8	53,162,222		53,162,222	0.8
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds						
1.10	Unaffiliated bank loans	2,619,656	0.0	2,619,656		2,619,656	0.0
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	4,964,389,984	77.7	4,964,389,984		4,964,389,984	77.7
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	121,793,756	1.9	121,793,756		121,793,756	1.9
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	121,793,756	1.9	121,793,756		121,793,756	1.9
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	43,346	0.0	43,346		43,346	0.0
3.02	Industrial and miscellaneous Other (Unaffiliated)	12,660,061	0.2	12,660,061		12,660,061	0.2
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other						
3.05	Mutual funds						
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds						
3.09	Total common stocks	12,703,407	0.2	12,703,407		12,703,407	0.2
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages	334,054,248	5.2	334,054,248		334,054,248	5.2
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans	334,054,248	5.2	334,054,248		334,054,248	5.2
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)	14,417,687	0.2	14,417,687		14,417,687	0.2
6.02	Cash equivalents (Schedule E, Part 2)	129,043,360	2.0	129,043,359		129,043,359	2.0
6.03	Short-term investments (Schedule DA)			1		1	—
6.04	Total cash, cash equivalents and short-term investments	143,461,047	2.2	143,461,046		143,461,046	2.2
7.	Contract loans	29,253,942	0.5	29,163,200		29,163,200	0.5
8.	Derivatives (Schedule DB)	10,584,721	0.2	10,584,721		10,584,721	0.2
9.	Other invested assets (Schedule BA)	772,272,142	12.1	772,272,142		772,272,142	12.1
10.	Receivables for securities	4,285,268	0.1	4,285,268		4,285,268	0.1
11.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	6,392,798,515	100.0	6,392,707,772		6,392,707,772	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		376,669,628
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		104,782
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		(59,980)
7.	Deduct amounts received on disposals, Part 3, Column 15		41,076,586
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,583,595
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		
	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		334,054,250
11.			
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		334,054,250
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		334,054,250

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		712,348,180
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	65,834,359	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	73,078,770	138,913,129
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		(1,985,123)
5.	Unrealized valuation increase / (decrease):		
5.1	Totals, Part 1, Column 13.....	531,317	
5.2	Totals, Part 3, Column 9.....	70,153	601,471
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(50,085)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		76,586,516
8.	Deduct amortization of premium and depreciation.....		71,533
9.	Total foreign exchange change in book / adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(897,380)	
9.2	Totals, Part 3, Column 14.....		(897,380)
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).....		772,272,142
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		772,272,142

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		5,290,919,325
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		317,999,111
3.	Accrual of discount.....		12,668,156
4.	Unrealized valuation increase / (decrease):		
4.1	Part 1, Column 12.....	(8,250)	
4.2	Part 2, Section 1, Column 15.....	1,661,523	
4.3	Part 2, Section 2, Column 13.....	(10,281)	
4.4	Part 4, Column 11.....	1,787,092	3,430,084
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(1,644,982)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		520,510,042
7.	Deduct amortization of premium.....		3,804,495
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.....	304,444	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	(97,424)	207,020
	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q,		
10.	Line 2.....		37,011
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		5,098,887,148
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		5,098,887,148

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	277,875,665	174,011,084	268,068,887	435,460,269
2. Canada				
3. Other Countries	6,071,096	5,778,866	6,043,105	6,100,000
4. Totals	283,946,761	179,789,950	274,111,992	441,560,269
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	30,611,712	35,460,900	30,844,700	30,000,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	36,259,743	35,288,001	35,796,011	38,568,845
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	693,868,646	577,165,073	676,179,237	723,166,086
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	3,306,049,656	2,882,407,320	3,294,414,223	3,408,153,177
9. Canada	225,366,223	191,611,469	225,519,256	227,374,293
10. Other Countries	388,287,243	347,668,509	384,861,874	393,249,598
11. Totals	3,919,703,122	3,421,687,298	3,904,795,353	4,028,777,068
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	4,964,389,984	4,249,391,221	4,921,727,294	5,262,072,268
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States	117,120,443	116,698,615	126,510,003	XXX
15. Canada	326,624	226,664	336,875	XXX
16. Other Countries	4,346,690	4,346,690	5,852,295	XXX
17. Totals	121,793,756	121,271,968	132,699,173	XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks	121,793,756	121,271,968	132,699,173	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States	12,703,407	12,703,407	13,083,028	XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals	12,703,407	12,703,407	13,083,028	XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks	12,703,407	12,703,407	13,083,028	XXX
26. Total Stocks	134,497,163	133,975,376	145,782,201	XXX
27. Total Bonds and Stocks	5,098,887,147	4,383,366,597	5,067,509,495	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	111,133	9,756,791	2,299,521	3,630,149	262,078,071	XXX	277,875,665	5.6	276,321,170	5.4	277,875,665	
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	111,133	9,756,791	2,299,521	3,630,149	262,078,071	XXX	277,875,665	5.6	276,321,170	5.4	277,875,665	
2.	All Other Governments												
2.1	NAIC 1	360,000	240,000		973,531		XXX	1,573,531	0.0	1,772,342	0.0		1,573,531
2.2	NAIC 2	4,497,565					XXX	4,497,565	0.1	4,494,542	0.1		4,497,565
2.3	NAIC 3						XXX						
2.4	NAIC 4						XXX						
2.5	NAIC 5						XXX						
2.6	NAIC 6						XXX						
2.7	Totals	4,857,565	240,000		973,531		XXX	6,071,096	0.1	6,266,884	0.1		6,071,096
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1				30,611,712		XXX	30,611,712	0.6	30,635,656	0.6	30,611,712	
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				30,611,712		XXX	30,611,712	0.6	30,635,656	0.6	30,611,712	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	NAIC 1	13,103,422	459,488	1,033,425	7,427,294	3,144,710	XXX	25,168,338	0.5	27,085,446	0.5	21,970,894	3,197,444
4.2	NAIC 2	2,781,944	1,474,144	1,842,681	3,685,361	1,307,274	XXX	11,091,405	0.2	14,824,668	0.3		11,091,405
4.3	NAIC 3						XXX						
4.4	NAIC 4						XXX						
4.5	NAIC 5						XXX						
4.6	NAIC 6						XXX						
4.7	Totals	15,885,366	1,933,632	2,876,105	11,112,656	4,451,984	XXX	36,259,743	0.7	41,910,115	0.8	21,970,894	14,288,849
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1	6,958,021	10,682,343	87,556,606	395,520,607	190,462,828	XXX	691,180,404	13.9	750,960,133	14.6	682,143,925	9,036,479
5.2	NAIC 2	30,768	140,960	224,189	872,024	1,420,301	XXX	2,688,242	0.1	2,715,329	0.1		2,688,242
5.3	NAIC 3						XXX						
5.4	NAIC 4						XXX						
5.5	NAIC 5						XXX						
5.6	NAIC 6						XXX						
5.7	Totals	6,988,789	10,823,303	87,780,794	396,392,631	191,883,128	XXX	693,868,646	14.0	753,675,462	14.6	682,143,925	11,724,721

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.....	71,890,839	427,537,723	387,948,939	332,971,092	812,671,804	XXX	2,033,020,397	41.0	1,962,538,700	38.1	960,322,656	1,072,697,741
6.2	NAIC 2.....	36,560,620	264,577,819	420,619,255	296,062,640	659,891,232	XXX	1,677,711,566	33.8	1,840,547,294	35.8	1,208,202,095	469,509,470
6.3	NAIC 3.....	2,723,316	77,641,946	20,563,127	11,205,302	1,212,783	XXX	113,346,475	2.3	119,291,483	2.3	11,416,519	101,929,956
6.4	NAIC 4.....	111,958	17,673,054	2,589,572	7,413,444	6,014,272	XXX	33,802,300	0.7	41,919,631	0.8	9,556,189	24,246,111
6.5	NAIC 5.....	—	2,505,840	2,197,674	1,271,641	65,353	XXX	6,040,507	0.1	3,071,222	0.1	1,494,116	4,546,391
6.6	NAIC 6.....						XXX			897,327	0.0		
6.7	Totals.....	111,286,733	789,936,382	833,918,567	648,924,118	1,479,855,445	XXX	3,863,921,245	77.8	3,968,265,655	77.1	2,190,991,575	1,672,929,670
7.	Hybrid Securities												
7.1	NAIC 1.....			650,000	4,000,000	227,881	XXX	4,877,881	0.1	10,033,896	0.2	450,000	4,427,881
7.2	NAIC 2.....	1,514,874	15,857,864	5,748,180	1,021,676	15,439,892	XXX	39,582,486	0.8	51,521,623	1.0	34,722,050	4,860,437
7.3	NAIC 3.....	198,380	2,454,050	3,105,244	693,416	2,250,764	XXX	8,701,854	0.2	6,795,525	0.1	5,919,836	2,782,018
7.4	NAIC 4.....						XXX						
7.5	NAIC 5.....						XXX						
7.6	NAIC 6.....						XXX						
7.7	Totals.....	1,713,254	18,311,914	9,503,425	5,715,091	17,918,537	XXX	53,162,222	1.1	68,351,044	1.3	41,091,885	12,070,337
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.....	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	2,619,656	0.1		2,619,656
10.2	NAIC 2.....						XXX						
10.3	NAIC 3.....						XXX						
10.4	NAIC 4.....						XXX						
10.5	NAIC 5.....						XXX						
10.6	NAIC 6.....						XXX						
10.7	Totals.....	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	2,619,656	0.1		2,619,656
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

		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)
12.	Total Bonds Current Year												
12.1	NAIC 1.....	(d) 92,528,551	449,096,892	480,014,175	776,185,752	1,269,102,216		3,066,927,584	61.8	XXX	XXX	1,973,374,851	1,093,552,733
12.2	NAIC 2.....	(d) 45,385,771	282,050,788	428,434,304	301,641,701	678,058,699		1,735,571,263	35.0	XXX	XXX	1,242,924,145	492,647,118
12.3	NAIC 3.....	(d) 2,921,697	80,095,997	23,668,371	11,898,718	3,463,547		122,048,329	2.5	XXX	XXX	17,336,354	104,711,975
12.4	NAIC 4.....	(d) 111,958	17,673,054	2,589,572	7,413,444	6,014,272		33,802,300	0.7	XXX	XXX	9,556,189	24,246,111
12.5	NAIC 5.....	(d) —	2,505,840	2,197,674	1,271,641	65,353		(c) 6,040,507	0.1	XXX	XXX	1,494,116	4,546,391
12.6	NAIC 6.....	(d)						(c)		XXX	XXX		
12.7	Totals.....	140,947,976	831,422,569	936,904,096	1,098,411,256	1,956,704,087		(b) 4,964,389,984	100.0	XXX	XXX	3,244,685,655	1,719,704,328
12.8	Line 12.7 as a % of Col. 7.....	2.8	16.7	18.9	22.1	39.4		100.0	XXX	XXX	XXX	65.4	34.6
13.	Total Bonds Prior Year												
13.1	NAIC 1.....	78,867,766	564,861,736	516,582,739	714,558,491	1,187,096,267		XXX	XXX	3,061,966,999	59.5	2,090,983,031	970,983,968
13.2	NAIC 2.....	34,343,808	384,080,454	456,451,732	322,287,476	716,939,987		XXX	XXX	1,914,103,457	37.2	1,320,391,861	593,711,596
13.3	NAIC 3.....	903,995	80,936,481	28,359,115	9,543,457	6,343,959		XXX	XXX	126,087,008	2.4	19,110,807	106,976,201
13.4	NAIC 4.....	3,677,897	25,000,656	6,538,961	6,702,117			XXX	XXX	41,919,631	0.8	5,850,514	36,069,117
13.5	NAIC 5.....	66,458	2,475,638	518,937	10,189			XXX	XXX	(c) 3,071,222	0.1	1,060,050	2,011,172
13.6	NAIC 6.....	892,625		4,702				XXX	XXX	(c) 897,327	0.0		897,327
13.7	Totals.....	118,752,548	1,057,354,965	1,008,456,185	1,053,101,730	1,910,380,214		XXX	XXX	(b) 5,148,045,643	100.0	3,437,396,263	1,710,649,379
13.8	Line 13.7 as a % of Col. 9.....	2.3	20.5	19.6	20.5	37.1		XXX	XXX	100.0	XXX	66.8	33.2
14.	Total Publicly Traded Bonds												
14.1	NAIC 1.....	34,643,784	173,400,440	250,623,550	589,552,293	925,154,783		1,973,374,851	39.8	2,090,983,031	40.6	1,973,374,851	XXX
14.2	NAIC 2.....	21,324,857	185,855,828	254,437,089	208,070,180	573,236,190		1,242,924,145	25.0	1,320,391,861	25.6	1,242,924,145	XXX
14.3	NAIC 3.....	93,056	12,115,340	3,119,768	693,416	1,314,776		17,336,354	0.3	19,110,807	0.4	17,336,354	XXX
14.4	NAIC 4.....	22,785	2,519,131	1,000,000		6,014,272		9,556,189	0.2	5,850,514	0.1	9,556,189	XXX
14.5	NAIC 5.....		1,494,116					1,494,116	0.0	1,060,050	0.0	1,494,116	XXX
14.6	NAIC 6.....												XXX
14.7	Totals.....	56,084,482	375,384,856	509,180,407	798,315,890	1,505,720,021		3,244,685,655	65.4	3,437,396,263	66.8	3,244,685,655	XXX
14.8	Line 14.7 as a % of Col. 7.....	1.7	11.6	15.7	24.6	46.4		100.0	XXX	XXX	XXX	100.0	XXX
14.9	Line 14.7 as a % of Line 12.7, Col. 7, Section 12.....	1.1	7.6	10.3	16.1	30.3		65.4	XXX	XXX	XXX	65.4	XXX
15.	Total Privately Placed Bonds												
15.1	NAIC 1.....	57,884,766	275,696,452	229,390,624	186,633,459	343,947,432		1,093,552,733	22.0	970,983,968	18.9	XXX	1,093,552,733
15.2	NAIC 2.....	24,060,914	96,194,959	173,997,215	93,571,521	104,822,509		492,647,118	9.9	593,711,596	11.5	XXX	492,647,118
15.3	NAIC 3.....	2,828,641	67,980,657	20,548,603	11,205,302	2,148,771		104,711,975	2.1	106,976,201	2.1	XXX	104,711,975
15.4	NAIC 4.....	89,172	15,153,923	1,589,572	7,413,444			24,246,111	0.5	36,069,117	0.7	XXX	24,246,111
15.5	NAIC 5.....	—	1,011,723	2,197,674	1,271,641	65,353		4,546,391	0.1	2,011,172	0.0	XXX	4,546,391
15.6	NAIC 6.....									897,327	0.0	XXX	
15.7	Totals.....	84,863,494	456,037,714	427,723,689	300,095,366	450,984,066		1,719,704,328	34.6	1,710,649,379	33.2	XXX	1,719,704,328
15.8	Line 15.7 as a % of Col. 7.....	4.9	26.5	24.9	17.5	26.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9	Line 15.7 as a % of Line 12.7, Col. 7, Section 12.....	1.7	9.2	8.6	6.0	9.1		34.6	XXX	XXX	XXX	XXX	34.6

(a) Includes \$1,357,237,751 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$13,070,112 current year of bonds with Z designations and \$27,260,373 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 \$— 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 \$; 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		9,079,005	257,000		246,010,788	XXX	255,346,793	5.1	252,186,702	4.9	255,346,793	
1.02	Residential Mortgage-Backed Securities	(290,834)	(480,907)	941,956	2,665,709	16,045,790	XXX	18,881,714	0.4	18,540,606	0.4	18,881,714	
1.03	Commercial Mortgage-Backed Securities	385,205	1,146,591	1,100,565		21,493	XXX	3,618,294	0.1	5,556,185	0.1	3,618,294	
1.04	Other Loan-Backed and Structured Securities	16,761	12,102				XXX	28,863	0.0	37,676	0.0	28,863	
1.05	Totals	111,133	9,756,791	2,299,521	3,630,149	262,078,071	XXX	277,875,665	5.6	276,321,170	5.4	277,875,665	
2.	All Other Governments												
2.01	Issuer Obligations	4,857,565	240,000		973,531		XXX	6,071,096	0.1	6,266,884	0.1		6,071,096
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	4,857,565	240,000		973,531		XXX	6,071,096	0.1	6,266,884	0.1		6,071,096
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations				30,611,712		XXX	30,611,712	0.6	30,635,656	0.6	30,611,712	
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				30,611,712		XXX	30,611,712	0.6	30,635,656	0.6	30,611,712	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations	15,885,366	1,933,632	2,876,105	11,112,656	4,451,984	XXX	36,259,743	0.7	41,910,115	0.8	21,970,894	14,288,849
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	15,885,366	1,933,632	2,876,105	11,112,656	4,451,984	XXX	36,259,743	0.7	41,910,115	0.8	21,970,894	14,288,849
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	4,464,122	10,248,932	64,062,485	230,985,016	44,030,253	XXX	353,790,807	7.1	445,037,146	8.6	352,357,419	1,433,388
5.02	Residential Mortgage-Backed Securities	61,092	(10,121,390)	(10,379,495)	124,222,011	144,812,356	XXX	248,594,575	5.0	215,832,964	4.2	248,594,575	
5.03	Commercial Mortgage-Backed Securities	2,355,724	10,196,854	33,288,571	35,517,566	734,904	XXX	82,093,618	1.7	83,275,909	1.6	77,712,496	4,381,122
5.04	Other Loan-Backed and Structured Securities	107,851	498,908	809,234	5,668,038	2,305,615	XXX	9,389,645	0.2	9,529,444	0.2	3,479,434	5,910,211
5.05	Totals	6,988,789	10,823,303	87,780,794	396,392,631	191,883,128	XXX	693,868,646	14.0	753,675,462	14.6	682,143,925	11,724,721
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	70,482,207	537,218,301	686,306,938	562,045,488	1,460,813,175	XXX	3,316,866,109	66.8	3,429,560,718	66.6	2,155,827,314	1,161,038,795
6.02	Residential Mortgage-Backed Securities	4,003,488	11,105,189	6,479,737	21,727,350	8,131,209	XXX	51,446,972	1.0	43,393,675	0.8	727,435	50,719,537
6.03	Commercial Mortgage-Backed Securities	5,590,114	32,553,621	3,326,560	2,188,069	1,157,028	XXX	44,815,392	0.9	44,677,335	0.9	17,179,996	27,635,396
6.04	Other Loan-Backed and Structured Securities	31,210,924	209,059,271	137,805,332	62,963,212	9,754,033	XXX	450,792,772	9.1	450,633,927	8.8	17,256,830	433,535,942
6.05	Totals	111,286,733	789,936,382	833,918,567	648,924,118	1,479,855,445	XXX	3,863,921,245	77.8	3,968,265,655	77.1	2,190,991,575	1,672,929,670
7.	Hybrid Securities												
7.01	Issuer Obligations	1,713,254	18,311,914	9,503,425	5,715,091	15,238,133	XXX	50,481,818	1.0	65,672,441	1.3	38,411,481	12,070,337
7.02	Residential Mortgage-Backed Securities						XXX						
7.03	Commercial Mortgage-Backed Securities						XXX						
7.04	Other Loan-Backed and Structured Securities					2,680,404	XXX	2,680,404	0.1	2,678,604	0.1	2,680,404	
7.05	Totals	1,713,254	18,311,914	9,503,425	5,715,091	17,918,537	XXX	53,162,222	1.1	68,351,044	1.3	41,091,885	12,070,337
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	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	2,619,656	0.1		2,619,656
10.03	Totals	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	2,619,656	0.1		2,619,656
11.	Unaffiliated Certificates of Deposit												
11.01	Totals						XXX						
12.	Total Bonds Current Year												
12.01	Issuer Obligations	97,402,513	577,031,784	763,005,952	841,443,494	1,770,544,333	XXX	4,049,428,077	81.6	XXX	XXX	2,854,525,613	1,194,902,464
12.02	Residential Mortgage-Backed Securities	3,773,746	502,892	(2,957,802)	148,615,070	168,989,355	XXX	318,923,262	6.4	XXX	XXX	268,203,725	50,719,537
12.03	Commercial Mortgage-Backed Securities	8,331,043	43,897,066	37,715,696	38,670,074	1,913,425	XXX	130,527,305	2.6	XXX	XXX	98,510,786	32,016,518
12.04	Other Loan-Backed and Structured Securities	31,335,537	209,570,281	138,614,566	68,631,250	14,740,052	XXX	462,891,684	9.3	XXX	XXX	23,445,531	439,446,153
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	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	XXX	XXX		2,619,656
12.08	Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09	Totals	140,947,976	831,422,569	936,904,096	1,098,411,256	1,956,704,087		4,964,389,984	100.0	XXX	XXX	3,244,685,655	1,719,704,328
12.10	Lines 12.09 as a % Col. 7	2.8	16.7	18.9	22.1	39.4		100.0	XXX	XXX	XXX	65.4	34.6
13.	Total Bonds Prior Year												
13.01	Issuer Obligations	79,455,197	825,918,888	801,449,257	830,258,733	1,734,187,587	XXX	XXX	XXX	4,271,269,662	83.0	3,073,044,115	1,198,225,547
13.02	Residential Mortgage-Backed Securities	1,699,471	(1,217,993)	10,680,667	109,031,530	157,573,570	XXX	XXX	XXX	277,767,245	5.4	235,286,817	42,480,429
13.03	Commercial Mortgage-Backed Securities	4,138,333	48,177,176	27,800,619	51,289,398	2,103,903	XXX	XXX	XXX	133,509,429	2.6	104,277,531	29,231,898
13.04	Other Loan-Backed and Structured Securities	33,358,466	184,072,574	168,020,242	61,511,270	15,917,098	XXX	XXX	XXX	462,879,650	9.0	24,787,801	438,091,850
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	101,080	404,320	505,400	1,010,800	598,056	XXX	XXX	XXX	2,619,656	0.1		2,619,656
13.08	Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09	Totals	118,752,548	1,057,354,965	1,008,456,185	1,053,101,730	1,910,380,214		XXX	XXX	5,148,045,643	100.0	3,437,396,263	1,710,649,379
13.10	Line 13.09 as a % of Col. 9	2.3	20.5	19.6	20.5	37.1		XXX	XXX	100.0	XXX	66.8	33.2
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations	49,206,880	355,856,131	479,963,613	633,397,659	1,336,101,330	XXX	2,854,525,613	57.5	3,073,044,115	59.7	2,854,525,613	XXX
14.02	Residential Mortgage-Backed Securities	(42,174)	(10,196,837)	(9,349,782)	126,933,917	160,858,600	XXX	268,203,725	5.4	235,286,817	4.6	268,203,725	XXX
14.03	Commercial Mortgage-Backed Securities	6,207,918	22,333,109	35,687,791	33,688,907	593,060	XXX	98,510,786	2.0	104,277,531	2.0	98,510,786	XXX
14.04	Other Loan-Backed and Structured Securities	711,858	7,392,452	2,878,785	4,295,406	8,167,030	XXX	23,445,531	0.5	24,787,801	0.5	23,445,531	XXX
14.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06	Affiliated Bank Loans						XXX						XXX
14.07	Unaffiliated Bank Loans						XXX						XXX
14.08	Unaffiliated Certificates of Deposit						XXX						XXX
14.09	Totals	56,084,482	375,384,856	509,180,407	798,315,890	1,505,720,021		3,244,685,655	65.4	3,437,396,263	66.8	3,244,685,655	XXX
14.10	Line 14.09 as a % of Col. 7	1.7	11.6	15.7	24.6	46.4		100.0	XXX	XXX	XXX	100.0	XXX
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.1	7.6	10.3	16.1	30.3		65.4	XXX	XXX	XXX	65.4	XXX
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations	48,195,634	221,175,652	283,042,340	208,045,835	434,443,003	XXX	1,194,902,464	24.1	1,198,225,547	23.3	XXX	1,194,902,464
15.02	Residential Mortgage-Backed Securities	3,815,920	10,699,729	6,391,980	21,681,153	8,130,755	XXX	50,719,537	1.0	42,480,429	0.8	XXX	50,719,537
15.03	Commercial Mortgage-Backed Securities	2,123,124	21,563,957	4,981,167	1,320,365	2,027,905	XXX	32,016,518	0.6	29,231,898	0.6	XXX	32,016,518
15.04	Other Loan-Backed and Structured Securities	30,623,679	202,177,829	135,735,781	64,335,844	6,573,021	XXX	439,446,153	8.9	438,091,850	8.5	XXX	439,446,153
15.05	SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
15.06	Affiliated Bank Loans						XXX						XXX
15.07	Unaffiliated Bank Loans	105,137	420,547	525,683	1,051,367	516,922	XXX	2,619,656	0.1	2,619,656	0.1	XXX	2,619,656
15.08	Unaffiliated Certificates of Deposit						XXX						XXX
15.09	Totals	84,863,494	456,037,714	427,723,689	300,095,366	450,984,066		1,719,704,328	34.6	1,710,649,379	33.2	XXX	1,719,704,328
15.10	Line 15.09 as a % of Col. 7	4.9	26.5	24.9	17.5	26.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.7	9.2	8.6	6.0	9.1		34.6	XXX	XXX	XXX	XXX	34.6

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.....	1	1			
2.	Cost of short-term investments acquired.....	132,707	132,707			
3.	Accrual of discount.....					
4.	Unrealized valuation increase / (decrease).....					
5.	Total gain (loss) on disposals.....					
6.	Deduct consideration received on disposals.....	132,707	132,707			
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).....	1	1			
11.	Deduct total nonadmitted amounts.....					
12.	Statement value at end of current period (Line 10 minus Line 11).....	1	1			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book / Adjusted Carrying Value, December 31, prior year (Line 10, prior year)		4,134,990
2.	Cost Paid/(Consideration Received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,115,365	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3,461,916	6,577,281
3.	Unrealized Valuation increase / (decrease):		
3.1	Section 1, Column 17	907,381	
3.2	Section 2, Column 19	(1,030,379)	(122,998)
4.	SSAP No. 108 adjustments		
5.	Total Gain (Loss) on Termination Recognized, Section 2, Column 22		2,047,714
6.	Considerations Received/(Paid) on Terminations, Section 2, Column 15		8,614,245
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)		4,022,742
11.	Deduct Nonadmitted Assets		
12.	Statement Value at End of Current Period (Line 10 minus Line 11)		4,022,742

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.....	4,022,746	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		4,022,746
4.	Part D, Section 1, Column 6.....	10,584,721	
5.	Part D, Section 1, Column 7.....	(6,561,975)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		—
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	4,022,746	
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		4,022,746
10.	Part D, Section 1, Column 9.....	10,584,721	
11.	Part D, Section 1, Column 10.....	(6,561,975)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		—
		Potential Exposure Check	
13.	Part A, Section 1, Column 21.....		
14.	Part B, Section 1, Column 20.....		
15.	Part D, Section 1, Column 12.....		
16.	Total (Line 13 plus Line 14 minus Line 15).....		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year.....	85,628,236	6,798,102	85,628,238	(6,798,104)
2.	Cost of cash equivalents acquired	1,078,120,013		1,078,010,013	110,000
3.	Accrual of discount				
4.	Unrealized valuation increase / (decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals	1,034,704,891		1,034,594,891	110,000
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).....	129,043,359	6,798,102	129,043,361	(6,798,104)
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11)	129,043,359	6,798,102	129,043,361	(6,798,104)

(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		10/02/2023	4.93	42,401,508		61,521				76,998,671	02/23/2022
000000000		New York	NY		10/02/2023	8.01	9,951,215		52,932				81,179,591	02/23/2022
001231320		ROCHESTER	MN		02/01/2008	6.32	3,766,966						32,750,000	12/18/2007
001232620		WYCKOFF	NJ		08/13/2021	3.56	29,933,926		(193,903)				65,400,000	04/10/2011
001233280		ST. LOUIS	MO		08/13/2021	3.38	7,779,466		(48,965)				21,600,000	07/15/2011
001234830		LOS ANGELES	CA		08/13/2021	6.58	21,891,701		100,234				40,000,000	10/01/2013
001235230		PISCATAWAY	NJ		08/13/2021	2.69	34,238,950		(447,554)				41,300,000	02/23/2015
001235310		MINNEAPOLIS SAN	MN		08/13/2021	2.98	9,192,873		(66,406)				17,200,000	02/25/2015
001235450		FRANCISCO	CA		08/13/2021	3.83	17,845,445		(80,364)				40,720,000	10/08/2015
001235480		ENCINO	CA		11/10/2015	3.97	5,561,773		15,660				25,100,000	10/19/2015
001235630		SAN JOSE	CA		06/30/2016	4.38	3,325,969						8,200,000	09/06/2006
001235790		COVINGTON	WA		08/13/2021	2.95	21,348,497		(114,291)				40,000,000	08/26/2016
001235820		BEAVERTON	OR		08/13/2021	3.35	23,743,076		(31,964)				42,000,000	08/26/2016
001236140		NATIONAL CITY	CA		11/30/2017	4.19	7,350,603						23,200,000	10/04/2017
001236530		WILSONVILLE	OR		03/20/2019	4.82	8,017,414						14,900,000	02/25/2019
001236710		PLEASANT GROVE	UT		08/13/2021	3.54	31,694,132		(9,277)				55,500,000	08/23/2019
001236730		LINTHICUM	MD		09/27/2019	4.00	8,622,868						22,000,000	09/16/2019
001236820		GALLATIN	TN		08/13/2021	3.59	15,092,742		(57,786)				59,300,000	11/21/2019
001236890		AUSTIN	TX		08/13/2021	4.27	12,074,480		7,863				21,000,000	02/18/2020
29857		Lincolnton	NC		09/25/2019	3.95	2,325,517						4,586,400	07/09/2019
29876		Woodlands	TX		10/29/2019	3.65	1,686,070						4,777,500	09/03/2019
29879			TX		11/06/2019	3.35	6,098,446						13,927,368	09/17/2019
29959		Mt. Pleasant	SC		02/13/2020	3.78	2,805,828						5,152,679	12/27/2019
30161					03/10/2022	3.09	7,304,783						36,615,385	01/18/2022
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							334,054,248		(812,301)				793,407,594	XXX
0899999 – Total Mortgages in Good Standing							334,054,248		(812,301)				793,407,594	XXX
3399999 – Total Mortgages							334,054,248		(812,301)				793,407,594	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 with partial repayments																	
001231320	ROCHESTER	MN		02/01/2008		181,934							181,934	181,934		—	—
001232620	WYCKOFF	NJ		08/13/2021		1,803,094		(171,661)			(171,661)		1,631,433	1,631,433		—	—
001233280	ST. LOUIS	MO		08/13/2021		918,752		(60,484)			(60,484)		858,268	858,268		—	—
001234830	LOS ANGELES	CA		08/13/2021		654,994		(380)			(380)		654,614	604,187		(50,427)	(50,427)
001235230	PISCATAWAY	NJ		08/13/2021		880,506		(17,087)			(17,087)		863,419	863,419		—	—
001235310	MINNEAPOLIS	MN		08/13/2021		295,868		(4,034)			(4,034)		291,834	291,834		—	—
001235450	SAN FRANCISCO	CA		08/13/2021		449,344		(5,494)			(5,494)		443,850	443,850		—	—
001235480	ENCINO	CA		11/10/2015		121,806		64			64		121,871	121,871		—	—
001235630	SAN JOSE	CA		06/30/2016		93,780							93,780	93,780		—	—
001235790	COVINGTON	WA		08/13/2021		453,412		(10,099)			(10,099)		443,313	443,313		—	—
001235820	BEAVERTON	OR		08/13/2021		617,588		(5,688)			(5,688)		611,900	611,900		—	—
001236140	NATIONAL CITY	CA		11/30/2017		174,110							174,110	189,566		15,456	15,456
001236530	WILSONVILLE	OR		03/20/2019		173,156							173,156	173,156		—	—
001236710	PLEASANT GROVE	UT		08/13/2021		1,049,506		(22,463)			(22,463)		1,027,043	1,027,043		—	—
001236730	LINTHICUM	MD		09/27/2019		284,460							284,460	284,460		—	—
001236820	GALLATIN	TN		08/13/2021		247,286		(6,389)			(6,389)		240,897	240,897		—	—
001236890	AUSTIN	TX		08/13/2021		503,347		(483)			(483)		502,864	502,864		—	—
29857	Lincolnton	NC		09/25/2019		113,415							113,415	113,415		—	—
29876	Woodlands	TX		10/29/2019		138,718							138,718	138,718		—	—
29879	Various	TX		11/06/2019		406,172							406,172	406,172		—	—
29959	Mt. Pleasant	SC		02/13/2020		54,573							54,573	54,573		—	—
30161				03/10/2022		267,433							267,433	267,433		—	—
BGH7S7P65	New York	NY		10/02/2023		15		(15)			(15)					—	—
BGH7S7PB4	New York	NY		10/02/2023		8		(8)			(8)					—	—
0299999 – Mortgages with partial repayments						9,883,278		(304,221)			(304,221)		9,579,057	9,544,086		(34,971)	(34,971)
Mortgages disposed																	
001235110	SALT LAKE CITY	UT		08/13/2021	10/30/2024	31,919,799		(362,291)			(362,291)		31,557,508	31,557,242		(267)	(267)
001236180	LOS ANGELES	CA		08/13/2021	10/01/2024									(24,742)		(24,742)	(24,742)
0399999 – Mortgages disposed						31,919,799		(362,291)			(362,291)		31,557,508	31,532,499		(25,009)	(25,009)
0599999 – Total						41,803,077		(666,512)			(666,512)		41,136,565	41,076,586		(59,980)	(59,980)

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	14,232,436	14,684,278	14,684,278	(747,473)					1,710,754	1,130,996	0.360
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		09/20/2018	1	4,223,987	2,845,660	2,845,660	29,607					39,528	644,550	0.700
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018	1	5,605,877	5,252,514	5,252,514	(291,383)					455,824	892,752	0.360
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.		03/15/2019	1	5,374,337	5,571,487	5,571,487	(1,279,288)					1,144,563	582,547	0.140
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.		WILMINGTON	DE	Global Infrastructure Investors IV, LLC		02/01/2019	1	19,022,147	21,240,559	21,240,559	1,807,068					655,882	4,493,475	0.090
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGTON	CYM	FCO Fund V GP LLC		04/30/2019	1	21,366,116	21,366,116	21,366,116	(770,845)					3,109,291	10,663,508	2.210
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.		04/05/2019	1	5,950,750	7,771,495	7,771,495	266,845					648,559	639,276	0.140
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners Inc.		03/29/2019	1	4,232,390	2,738,894	2,738,894	(206,377)					187,251	798,460	0.350
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)		GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.		04/29/2019	1	22,583,524	22,290,466	22,290,466	(1,234,003)					14,741	2,672,297	0.270
000000-00-0	WCAS XIII, L.P.		NEW YORK	DE	WCAS XIII ASSOCIATES LLC		06/21/2019	1	6,996,571	7,229,199	7,229,199	(381,902)					1,170,072	543,664	0.180
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.		07/01/2019	1	3,278,289	3,959,923	3,959,923	(1,361,679)					2,237,667	2,145,902	0.310
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC		08/16/2019	1	9,225,021	12,895,506	12,895,506	304,717						420,766	0.150
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.		WILMINGTON	DE	BXLS V LLC		09/30/2023	1	3,128,163	3,679,763	3,679,763	508,056					122,073	2,314,757	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	DE	INSIGHT ASSOCIATES XI L.P.		12/17/2019	1	2,919,000	4,322,939	4,322,939	82,043					237,432	93,491	0.030
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.		09/01/2020	1	8,167,294	8,708,061	8,708,061	268,507					123,653	1,654,318	0.060
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.		09/01/2020	1	13,509,304	18,426,580	18,426,580	2,966,463					34,088	1,530,757	0.150
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.		09/01/2020		13,663,965	17,329,728	17,329,728	1,752,534					54,559	871,837	1.270
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP			DE	WHITEHORSE LIQUIDITY PARTNERS INC		09/01/2020		8,975,703	7,956,132	7,956,132	(130,485)					190,073	2,378,845	0.340
000000-00-0	BAIN CAPITAL FUND XIII, L.P.			DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC		11/01/2020		14,295,603	14,374,773	14,374,773	(90,102)					1,695,101	2,641,959	0.160
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.			DE	GENSTAR CAPITAL X, L.P.		04/01/2021		7,083,881	7,474,566	7,474,566	175,711					222,782	146,830	0.070
000000-00-0	T-VIII CELESTIAL CO-INVEST LP			DE	TRIDENT CAPITAL VIII, L.P.		04/01/2021		7,006,349	8,393,893	8,393,893	2,660,207						271,111	0.440
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV			GBR	EQUISTONE PARTNERS EUROPE		02/20/2012		485,299	330,298	330,298	(359,357)				(28,012)	252,876	75,343	0.260
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS		10/09/2018		1,421,615	1,418,177	1,418,177	(185,413)					229,813	237,052	0.100
000000-00-0	EXCELLERE CAPITAL FUND II		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2011		588,876	828,770	828,770	(1,233,433)					185,248	875,581	0.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014		1,499,256	1,049,021	1,049,021	(63,360)					363,292	338,614	0.110
000000-00-0	SYCAMORE PARTNERS II, LP		NEW YORK	NY	SYCAMORE PARTNERS		05/15/2014		2,589,639	3,752,254	3,752,254	331,680						536,404	0.240
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP			LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017		3,479,066	3,666,318	3,666,318	221,861				(220,237)	9,815	462,423	0.100
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP			NY	ODYSSEY PARTNERS		04/20/2020		1,442,934	1,683,304	1,683,304	21,833					239,599	451,835	0.050
000000-00-0	HKW CAPITAL PARTNERS IV LP			NY	HKW MANAGEMENT		04/28/2014		3,183,571	4,106,817	4,106,817	5,526					372,814	271,880	3.290
000000-00-0	HKW CAPITAL PARTNERS V LP			NY	HKW MANAGEMENT		07/26/2018		1,326,046	1,767,874	1,767,874	107,434					42,883	4,177	0.370

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	
000000-00-0	QUANTUM ENERGY PARTNERS VII LP			TX	QUANTUM ENERGY PARTNERS		08/22/2017		11,376,349	9,603,201	9,603,201	(1,690,737)					1,791,383	1,274,760	0.060	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP			CA	PLATINUM EQUITY PARTNERS		11/28/2016		2,975,712	2,811,849	2,811,849	(701,846)					643,053	215,974	0.060	
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP			NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018		1,436,135	2,303,623	2,303,623	108,016						63,894	0.040	
000000-00-0	SILVER LAKE PARTNERS IV, LP			CA	SILVER LAKE PARTNERS		10/22/2013		1,158,576	2,696,398	2,696,398	(239,106)					634,752	54,741	0.020	
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP			MA	ARCLIGHT PARTNERS		08/14/2015		6,353,239	4,087,746	4,087,746	185,524					18,279	1,681,145	0.080	
000000-00-0	TRIDENT VI LP		GRAND CAYMAN	CYM	STONE POINT CAPITAL		09/12/2014		1,140,620	1,293,105	1,293,105	(1,277,637)					1,537,082	206,585	0.130	
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.			NY	HKW MANAGEMENT		06/30/2014		(397,753)	3,208,181	3,208,181	(11,856)					264,108	46,356	24.800	
000000-00-0	SK CAPITAL PARTNERS III LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS		08/26/2011		58,879	971,033	971,033	(609,363)						77,558	0.520	
000000-00-0	EIG ENERGY FUND XVI			DE	EIG GLOBAL ENERGY PARTNERS		12/13/2013		7,434,406	6,009,875	6,009,875	(990,914)					111,442	3,356,384	0.130	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V			GBR	EQUISTONE PARTNERS EUROPE		06/26/2015		3,176,114	2,116,153	2,116,153	(600,136)				(204,898)	401,828	316,794	0.270	
000000-00-0	THOMA BRAVO XII			DE	THOMA BRAVO PARTNERS		05/31/2016		2,960,190	4,126,510	4,126,510	146,411					445,111	876,475	0.090	
000000-00-0	EXCELLERE CAPITAL FUND III		DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016		4,939,815	4,453,992	4,453,992	(1,007,476)					2,237,170	36,028	0.860	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI			GBR	EQUISTONE PARTNERS EUROPE		07/09/2018		1,907,599	1,171,537	1,171,537	(422,173)				(121,293)	621,685	317,989	0.070	
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP			CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018		962,153	800,474	800,474	(2,382)					11,948	193,768	0.200	
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		WILMINGTON	DE	MACQUARIE INFRASTRUCTURE PARTNERS		02/13/2015		2,862,394	6,810,725	6,810,725	(720,842)					1,272,002	812,352	0.250	
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		GRAND CAYMAN	CYM	INSIGHT VENTURE PARTNERS		07/10/2013		(347,674)	2,922,456	2,922,456	99,348					393,262	183,811	0.120	
000000-00-0	FRANCISCO PARTNERS III, LP			DE	FRANCISCO PARTNERS		12/22/2011		(50,419)	1,231,557	1,231,557	(24,948)						259,500	0.150	
000000-00-0	ASTORG V			FRA	ASTORG PARTNERS		12/28/2011											—	—	
000000-00-0	FITNESS CAPITAL PARTNERS			FL	Fitness Capital Partners		05/28/2014											—	—	
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP		GRAND CAYMAN	CYM	SUMMIT PARTNERS LP		03/17/2020		664,365	907,863	907,863	31,684					31,972	251,725	0.020	
000000-00-0	CARLYLE POWER PARTNERS II, L.P.			DE	CARLYLE POWER PARTNERS		02/20/2015		3,893,137	3,432,563	3,432,563	(637,974)					334,019	557,141	0.300	
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE			GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015		2,150,084	2,080,532	2,080,532	(423,254)				(129,852)	8,474	703,532	0.490	
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP			DE	BROOKFIELD ASSET MANAGEMENT		07/07/2016		3,282,308	3,890,620	3,890,620	28,523					452,175	328,047	0.030	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.			CA	PLATINUM EQUITY PARTNERS		08/05/2013		(169,027)	444,925	444,925	(237,094)					202,712	1,073,595	0.130	
000000-00-0	SYCAMORE PARTNERS III, LP			NY	SYCAMORE PARTNERS		04/10/2018		1,472,751	1,531,176	1,531,176	60,107					166,452	649,001	0.030	
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS		10/14/2011		772,426	3,570,672	3,570,672	(56,751)						665,831	0.180	
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP			DE	FRAZIER HEALTHCARE PARTNERS		02/27/2019		1,124,263	1,571,397	1,571,397	(210,327)					504,285	43,938	0.190	
000000-00-0	SILVER LAKE PARTNERS V LP			CA	SILVER LAKE PARTNERS		06/12/2018		2,857,586	3,462,275	3,462,275	(65,057)					471,218	430,990	0.020	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV			DE	ARES MANAGEMENT LLC		11/05/2012		376,885	272,630	272,630	(59,280)					40,368	29,250	0.040	
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP			DE	ADVENT INTERNATIONAL		10/31/2012		220,213	99,668	99,668	(16,771)					21,127	36,000	0.030	
000000-00-0	CCMP CAPITAL INVESTORS III LP			DE	CCMP CAPITAL ADVISORS		01/17/2014		202,536	4,455	4,455	(14,494)					9,219	196,612	0.050	
000000-00-0	LS POWER FUND IV			DE	LS POWER		11/27/2018		1,021,644	1,292,085	1,292,085	(90,348)					490,199	254,517	0.050	
000000-00-0	SK CAPITAL PARTNERS IV-A LP		GRAND CAYMAN	CYM	SK CAPITAL PARTNERS		02/16/2015		3,188,818	4,333,516	4,333,516	(2,246,847)					2,597,090	107,014	0.700	
000000-00-0	ENERGY SPECTRUM PARTNERS VII			DE	ENERGY SPECTRUM PARTNERS		12/04/2014		3,875,431	4,249,691	4,249,691	200,769					66,227	305,830	0.330	
000000-00-0	EPIRIS FUND II B LP			JEY	EPIRIS GROUP		03/12/2018		2,887,846	3,696,096	3,696,096	(439,763)				(47,923)	88,957	253,985	0.290	

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
000000-00-0	INSIGHT PARTNERS XII, LP			CYM	INSIGHT ASSOCIATES XII, LP		08/01/2021		10,428,000	10,236,055	10,236,055	838,680						1,812,000	0.070
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED				HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		3,827,212	6,138,545	3,827,212						485,695	—	
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.			DE	GENERAL ATLANTIC GP 2021, LLC		10/01/2023		25,755,247	27,119,236	27,119,236	1,363,989					300,714	4,816,983	0.390
000000-00-0	TRIDENT IX, L.P.			CYM	TRIDENT CAPITAL IX, LP		12/01/2021		6,373,075	7,759,733	7,759,733	1,150,765					321,890	3,948,815	0.200
000000-00-0	THOMA BRAVO FUND XV, L.P.			DE	THOMA BRAVO UGP XV, LLC		11/01/2022		31,895,288	40,523,265	40,523,265	7,151,780						8,013,905	0.460
000000-00-0	WCAS XIV, L.P.			NY	WCAS XIV Associates LLC		12/01/2022		14,133,875	12,900,350	12,900,350	265,541						25,479,663	0.830
000000-00-0	General Atlantic Investment Partners 2022, L.P.			DE	General Atlantic GP 2022, LLC		02/01/2023		8,201,596	8,479,813	8,479,813	511,117					99,731	16,884,986	1.050
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.			CYM	CD&R Associates XII, L.P.		02/02/2023		2,858,357	3,161,983	3,161,983	303,626					219,942	7,361,585	
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 4 - ABS				GPAM PDFNI 2017 LLC INTEREST 4 - ABS	2.B	05/11/2017		553,738	56,850	85,266	(170,555)					453,192	—	
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 5 - ABS				GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		476,008	48,869	73,297	(146,613)					389,576	—	
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 2 - ABS				GPAM PDFNI 2016 LLC INTEREST 2 - ABS	2.B	07/08/2016		811,332	83,295	123,658	(251,146)					664,013	—	
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 3 - ABS				GPAM PDFNI 2016 LLC INTEREST 3 - ABS	2.B	08/26/2016		632,594	64,945	97,408	(194,843)					517,729	—	
95MSC9-3K-6	IVIRON FUNDING EQUITY FUNDED				IVIRON FUNDING EQUITY FUNDED	2.B	12/28/2022		3,543,068	4,056,951	3,543,068							—	
AURORA-LP-3	AURORA EQUITY PARTNERS V LP			DE	AURORA CAPITAL GROUP		06/10/2016		2,732,169	2,498,667	2,498,667	(633,027)					672,087	276,233	0.260
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1 - ABS				GPAM PDFNI 2016 LLC INTEREST 1 - ABS	2.B	04/12/2016		2,032,710	208,688	309,813	(629,220)					1,663,616	—	
BGH8B5-21-1	GLAM 3 MILHSG FEE LLC RESIDUAL				GLAM 3 MILHSG FEE LLC RESIDUAL	2.B	02/16/2022			3,673,510							360,979	—	
EIGCOH-V-5	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.			DE	EIG GLOBAL ENERGY PARTNERS		03/31/2015											—	
GPEVII-B-4	ADVENT INTERNATIONAL GPE VIII-B LP			DE	ADVENT INTERNATIONAL		09/26/2016		1,128,109	1,743,135	1,743,135	(401,703)					434,880	—	0.080
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II			CAN	INC		10/21/2019		656,711	704,953	704,953	35,955					5,616	9,424	0.060
LIVBRI-LP-4	LIVINGBRIDGE 6 LP			GBR	LIVINGBRIDGE EP LLP		11/16/2016		2,271,277	2,439,022	2,439,022	(413,281)				(39,969)	490,373	136,707	0.270
LJFUND-IV-4	LITTLEJOHN FUND IV			DE	LITTLEJOHN & CO.		06/18/2010		204,286	178,371	178,371	(663,261)					719,149	187,928	0.330
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP			JEY	NORDIC CAPITAL		12/31/2018		1,765,294	2,303,574	2,303,574	(183,445)				(105,196)	275,843	260,352	0.040
SYCAMO-RE-6	SYCAMORE PARTNERS, LP			NY	SYCAMORE PARTNERS		07/10/2012		109,037	896,918	896,918	107,335					29,210	52,030	0.130
TRIDEN-TV-9	TRIDENT V		GRAND CAYMAN	CYM	STONE POINT CAPITAL		12/20/2010		1,402,819	1,293,387	1,293,387	(393,004)					630,390	185,937	0.180
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP			CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017		946,333	472,375	472,375	(117,911)					65,861	213,380	0.990
1999999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									415,362,748	465,616,433	459,344,501	161,158	(1,392,377)			(897,380)	40,418,318	126,286,456	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated																			
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.		GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.		06/20/2018	2	17,211,335	17,367,637	17,367,637	(188,162)					515,101	2,888,612	3.540
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC		07/30/2019	2	1,275,256	1,071,238	1,071,238	(134,489)						30,740	0.440
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGTON	DE	SDOF II GP, LP		11/07/2019	2	17,886,365	19,247,963	19,247,963	1,238,824					1,047,834	3,894,892	6.440
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP		12/20/2019	2	18,562,962	18,175,739	18,175,739	(769,759)					2,985,655	8,050,119	3.100
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP		08/31/2020	2	19,531,985	18,428,146	18,428,146	(1,639,611)					752,934	9,006,934	1.020
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGTON	DE	SSO FUND GP, L.P.		09/01/2020	2	16,784,466	16,961,751	16,961,751	430,470						2,663,900	4.120

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
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	4,586,740	4,347,794	4,347,794	(182,966)					289,133	—	0.200
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.		11/01/2020	2	2,815,704	2,337,787	2,337,787	(402,869)					3,975	194,165	0.260
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.		11/01/2020	2	2,462,560	2,288,655	2,288,655	(134,836)					14,055	215,332	0.180
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		WILMINGTON	DE	MREI V GP, LLC		09/30/2023		15,748,616	15,982,964	15,982,964	234,348					208,361	1,729,967	2.280
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.		DOVER	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,		09/30/2023		16,046,678	17,754,914	17,754,914	1,596,380					247,500	2,434,426	0.690
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021		09/30/2023		13,287,779	13,287,779	13,287,779						265,484	15,667,881	2.700
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CARLYLE SLP LTD.		10/01/2022		9,068,986	8,864,812	8,864,812	294,115					77,692	11,008,844	0.250
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC		Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	2.B	03/16/2023		5,859,483	5,329,856	5,859,483						17,315		
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED		Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED	2.B	03/16/2023		6,043,131	6,207,686	6,043,131						29,036		
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED		San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	2.B	03/16/2023		6,534,644	6,381,570	6,534,644						63,549		
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC		De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	2.B	03/16/2023		5,581,729	5,853,894	5,581,729						95,561		
BGH86Z-W0-0	GRE-SPRUCE FUNDING LLC FUNDED		Duncan, Kansas City, New Hudson		GRE-SPRUCE FUNDING LLC FUNDED	2.B	03/16/2023		5,789,334	5,640,455	5,789,334						230,954		
LONESHI-3	LONE STAR REAL ESTATE FUND III LP		WILMINGTON	DE	LONE STAR FUNDS		05/20/2014		286,426	160,862	160,862	28,715						2,086,151	1.010
2199999 – Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated									185,364,179	185,691,501	186,086,361	370,160					6,844,137	59,871,963	XXX
Surplus Debentures, etc., Unaffiliated																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA			MI	ACCIDENT FUND INSURANCE COMPANY OF AMERI	2.B FE	08/04/2023		5,456,813	5,293,004	5,456,322		(455)				463,250		
309588-AC-5	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	02/17/2010		396,744	361,902	378,669		(7,640)				24,675		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II			CA	FARMERS EXCHANGE CAPITAL II	2.A FE	10/29/2013		1,000,000	960,472	1,000,000						61,510		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III			CA	FARMERS EXCHANGE CAPITAL III	2.A FE	10/01/2014		700,000	630,731	700,000						38,178		
309601-AG-7	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/02/2024		5,000,000	5,154,835	5,000,000								
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	10/01/2009		697,788	790,147	699,816		189				51,994		
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/10/2021		10,980,547	8,029,869	10,401,616		(192,982)				590,188		
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	01/17/2012		2,692,415	2,421,621	2,693,598		227				145,125		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		1,500,000	1,305,770	1,500,000						76,155		
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		5,704,978	3,410,819	5,706,818		601				184,000		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		21,955,865	18,097,952	21,382,805		(195,872)				1,174,550		
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		5,060,685	5,124,075	4,944,238		(38,875)				428,400		
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		492,500	422,943	492,764		42				26,250		

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
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	11/21/2011		11,380,569	8,664,350	10,760,704		(200,279)				637,500		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		498,835	374,135	498,933		23				21,750		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		496,390	386,383	496,595		24				22,250		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/23/2010		2,000,000	2,047,934	2,000,000						121,260		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	07/24/2024		989,898	974,055	992,863		2,965				25,025		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	12/16/2021		1,353,625	857,865	1,346,434		(2,448)				64,688		
71909V-AA-2	PHOENIX LIFE INSURANCE CO			CT	PHOENIX LIFE INSURANCE CO	3.A FE	08/04/2011		5,146,605	7,619,419	5,956,403		109,335				578,793		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	11/10/2021		11,627,478	8,566,481	11,101,289		(174,308)				529,094		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/07/2020		10,052,747	7,862,599	10,144,190		35,070				389,400		
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	01/17/2019		994,870	887,546	995,380		95				51,500		
2799999 – Surplus Debentures, etc., Unaffiliated									106,179,349	90,244,908	104,649,437		(664,286)				5,705,533		XXX
Collateral Loans, Unaffiliated																			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND				HYPNOS HOLDCO COLLATERAL LOAN FUND	2.B	10/22/2021		11,481,635	11,481,635	11,481,635						576,028		
BGH81G-7H-8	GRE-IVIRON FUNDING CL FUNDED			NJ	GRE-IVIRON FUNDING CL FUNDED	2.B	12/28/2022		10,629,204	10,629,204	10,629,204								
2999999 – Collateral Loans, Unaffiliated									22,110,840	22,110,840	22,110,840						576,028		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments, Unaffiliated																			
BGH7SX-87-5	RECEIVABLE - CRKST CL A - ABS			IRL	RECEIVABLE - CRKST CL A - ABS	2.B	03/01/2022			56									
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										285									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		81,000	150,450	81,000								
5699999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of Other, Unaffiliated									81,000	150,450	81,000								XXX
6099999 – Subtotals, Unaffiliated									729,098,116	763,814,417	772,272,138	531,317	(2,056,664)			(897,380)	53,544,017	186,158,419	XXX
6299999 – Totals									729,098,116	763,814,417	772,272,138	531,317	(2,056,664)			(897,380)	53,544,017	186,158,419	XXX

1.

Line Number

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A

1A \$

1B \$

1C \$4,835,892

1D \$42,247,326

1E \$

1F \$995,380

1G \$38,079,444

1B

2A \$7,078,669

2B \$65,435,204

2C \$

1C

3A \$5,956,403

3B \$

3C \$

1D

4A \$

4B \$

4C \$

1E

5A \$

5B \$

5C \$

1F

6 \$

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
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		459,726		0.360
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	1		60,764		0.700
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1		382,701		0.360
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1		962,986		0.140
000000-00-0	Global Infrastructure Partners IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Investors IV, LLC.	02/01/2019	1		634,353		0.090
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	1		2,535,081		2.210
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1		183,160		0.140
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	1		98,641		0.350
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	1		1,159,692		0.270
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	1		519,675		0.180
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1		56,512		0.150
000000-00-0	BLACKSTONE LIFE SCIENCES V LP	WILMINGTON	DE	BXLS V LLC	09/30/2023	1		840,600		0.110
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	1		319,612		0.060
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1		2,337,430		0.150
000000-00-0	STERLING GROUP PARTNERS V LP	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020			2,853,967		1.270
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020			929,368		0.340
000000-00-0	BAIN CAPITAL FUND XIII, L.P		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020			2,428,142		0.160
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.		DE	GENSTAR CAPITAL X, L.P.	04/01/2021			408,033		0.070
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		GBR	EQUISTONE PARTNERS EUROPE	02/20/2012			51,150		0.260
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS	10/09/2018			103,328		0.100
000000-00-0	EXCELLERE CAPITAL FUND II		CO	EXCELLERE PARTNERS LLC	10/03/2011			23,495		0.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NY	ODYSSEY PARTNERS	07/07/2014			12,512		0.110
000000-00-0	SYCAMORE PARTNERS II, LP		NY	SYCAMORE PARTNERS	05/15/2014			36,671		0.240
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NY	ODYSSEY PARTNERS	04/20/2020			72,630		0.050
000000-00-0	HKW CAPITAL PARTNERS IV LP		NY	HKW MANAGEMENT	04/28/2014			774,097		3.290
000000-00-0	HKW CAPITAL PARTNERS V LP		NY	HKW MANAGEMENT	07/26/2018			41,942		0.370
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		TX	QUANTUM ENERGY PARTNERS	08/22/2017			1,539,919		0.060
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		CA	PLATINUM EQUITY PARTNERS	11/28/2016			6,865		0.060
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018			34,653		0.040
000000-00-0	SILVER LAKE PARTNERS IV, LP		CA	SILVER LAKE PARTNERS	10/22/2013			12,276		0.020
000000-00-0	TRIDENT VI LP	GRAND CAYMAN	CYM	STONE POINT CAPITAL	09/12/2014			26,432		0.130
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		NY	HKW MANAGEMENT	06/30/2014			85,938		24.800
000000-00-0	SK CAPITAL PARTNERS III LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS	08/26/2011			10,688		0.520
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		GBR	EQUISTONE PARTNERS EUROPE	06/26/2015			195,642		0.270
000000-00-0	EXCELLERE CAPITAL FUND III		CO	EXCELLERE PARTNERS LLC	10/03/2016			74,959		0.860
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		GBR	EQUISTONE PARTNERS EUROPE	07/09/2018			213,560		0.070
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018			16,387		0.200
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		DE	MACQUARIE INFRASTRUCTURE PARTNERS	02/13/2015			81,313		0.250
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP	GRAND CAYMAN	CYM	SUMMIT PARTNERS LP	03/17/2020			892		0.020
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		DE	CARLYLE POWER PARTNERS	02/20/2015			222,449		0.300
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015			136,226		0.490
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		DE	BROOKFIELD ASSET MANAGEMENT	07/07/2016			77,450		0.030
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		CA	PLATINUM EQUITY PARTNERS	08/05/2013			1,296		0.130
000000-00-0	SYCAMORE PARTNERS III, LP		NY	SYCAMORE PARTNERS	04/10/2018			291,609		0.030
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	GRAND CAYMAN	CYM	VISTA EQUITY PARTNERS	10/14/2011			33,635		0.180
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		DE	FRAZIER HEALTHCARE PARTNERS	02/27/2019			10,688		0.190
000000-00-0	SILVER LAKE PARTNERS V LP		CA	SILVER LAKE PARTNERS	06/12/2018			30,456		0.020
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		DE	ARES MANAGEMENT LLC	11/05/2012			7,135		0.040
000000-00-0	LS POWER FUND IV		DE	LS POWER	11/27/2018			30,713		0.050
000000-00-0	SK CAPITAL PARTNERS IV-A LP	GRAND CAYMAN	CYM	SK CAPITAL PARTNERS	02/16/2015			76,666		0.700
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DE	ENERGY SPECTRUM PARTNERS	12/04/2014			18,068		0.330
000000-00-0	EPIRIS FUND II B LP		JEY	EPIRIS GROUP	03/12/2018			6,099		0.290
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021			1,128,000		0.070
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021		23,496,885	7,284,771		0.390
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021			1,732,777		0.200
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE	THOMA BRAVO UGP XV, LLC	11/01/2022			3,458,876		0.460

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	WCAS XIV, LP		NY	WCAS XIV Associates LLC	12/01/2022			4,086,176		0.830
000000-00-0	General Atlantic Investment Partners 2022, L.P.		DE	General Atlantic GP 2022, LLC	02/01/2023			5,965,113		1.050
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/02/2023			2,877,135		
95MSC9-3K-6	IVIRON FUNDING EQUITY FUNDED			IVIRON FUNDING EQUITY FUNDED	12/28/2022		1,923,347			
AURORA-LP-3	AURORA EQUITY PARTNERS V LP		DE	AURORA CAPITAL GROUP	06/10/2016			118,277		0.260
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019			22,853		0.060
LIVBRI-LP-4	LIVINGBRIDGE 6 LP		GBR	LIVINGBRIDGE EP LLP	11/16/2016			49,696		0.270
LJFUND-IV-4	LITTLEJOHN FUND IV		DE	LITTLEJOHN & CO.	06/18/2010			3,279		0.330
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP		JEY	NORDIC CAPITAL	12/31/2018			70,747		0.040
SYCAMO-RE-6	SYCAMORE PARTNERS, LP		NY	SYCAMORE PARTNERS	07/10/2012			4,984		0.130
TRIDEN-TV-9	TRIDENT V	GRAND CAYMAN	CYM	STONE POINT CAPITAL	12/20/2010			165		0.180
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017			15,588		0.990
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							25,420,232	48,346,718		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated										
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	06/20/2018	2		3,133,363		3.540
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	2		52,082		0.440
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	2		4,127,733		3.100
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	2		455,035		1.020
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2		178,633		0.260
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	2		140,326		0.180
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP	WILMINGTON	DE	MREI V GP, LLC	05/31/2021		14,868,373	1,643,036		2.280
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.	DOVER	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	09/30/2023			6,120,000		0.690
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.	WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021		12,667,055	3,560,694		2.700
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CARLYLE SLP LTD	10/01/2022			5,321,150		0.250
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC	Bakersfield, Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC	03/16/2023		55,795			
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED	Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED	03/16/2023		149,681			
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED	San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED	03/16/2023		412,413			
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC	De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC	03/16/2023		500,869			
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							28,654,186	24,732,052		XXX
Surplus Debentures, etc., Unaffiliated										
309601-AG-7	FARMERS INSURANCE EXCHANGE		CA	FARMERS INSURANCE EXCHANGE	10/02/2024		5,000,000			
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	07/24/2024		989,898			
2799999 – Surplus Debentures, etc., Unaffiliated							5,989,898			XXX
Collateral Loans, Unaffiliated										
BGH81G-7H-8	GRE-IVIRON FUNDING CL FUNDED		NJ	GRE-IVIRON FUNDING CL FUNDED	12/28/2022		5,770,042			
2999999 – Collateral Loans, Unaffiliated							5,770,042			XXX
6099999 – Subtotals, Unaffiliated							65,834,359	73,078,770		XXX
6299999 – Totals							65,834,359	73,078,770		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: Common Stocks, Unaffiliated																			
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC.	09/20/2018	12/24/2024	496,564							496,564	496,564				
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	10/10/2024	395,340							395,340	395,340				
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	12/31/2024	7,368,754							7,368,754	7,368,754				
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	12/27/2024	354,403							354,403	354,403				
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	10/01/2023	05/23/2024	29,481							29,481	29,481				
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	11/27/2024	250,842							250,842	250,842				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC.	09/01/2020	12/31/2024	1,126,981							1,126,981	1,126,981				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		GBR	EQUISTONE PARTNERS EUROPE	02/20/2012	12/23/2024	35,931							35,931	35,931				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NY	ODYSSEY PARTNERS	07/07/2014	11/22/2024	113,380							113,380	113,380				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/23/2024	1,949,525							1,949,525	1,949,525				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		MA	ARCLIGHT PARTNERS	08/14/2015	01/11/2024	177,635							177,635	177,635				
000000-00-0	EIG ENERGY FUND XVI		DE	EIG GLOBAL ENERGY PARTNERS	12/13/2013	06/28/2024	225,042							225,042	225,042				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		GBR	EQUISTONE PARTNERS EUROPE	06/26/2015	07/12/2024	514,625							514,625	514,625				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	12/12/2024	266,524							266,524	266,524				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	12/24/2024	141,506							141,506	141,506				
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		DE	CARLYLE POWER PARTNERS	02/20/2015	07/24/2024	606,324							606,324	606,324				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP		DE	HARRISON STREET ADVISORS LLC	01/03/2018	06/24/2024		(14,591)				(14,591)		(14,591)			14,591	14,591	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		DE	ARES MANAGEMENT LLC	11/05/2012	11/13/2024	12,779							12,779	12,779				
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP		DE	ADVENT INTERNATIONAL	10/31/2012	03/25/2024	10,373							10,373	10,373				
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, LP		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021	09/30/2024	23,391,712	441,481				441,481		23,833,193	23,833,193				234,943

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
000000-00-0	General Atlantic Investment Partners 2022, L.P.		DE	General Atlantic GP 2022, LLC	02/01/2023	11/25/2024	1,299,420							1,299,420	1,299,420				
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/02/2023	09/30/2024	18,778							18,778	18,778				
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED			Adjustment WHITEHORSE LIQUIDITY PARTNERS I LP	07/19/2021	01/01/2024									(21,814)		(21,814)	(21,814)	
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN		02/17/2017	12/24/2024	114,499							114,499	114,499				
1999999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks, Unaffiliated							38,900,418	426,890				426,890		39,327,308	39,320,086		(7,223)	(7,223)	234,943
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated																			
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	10/01/2023	12/31/2024	407,741							407,741	407,741				
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	SDOF II GP, LP	09/30/2023	08/30/2024	1,913,572							1,913,572	1,913,572				
000000-00-0	SCULPTOR REAL ESTATE FUND IV LP	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	12/19/2024	4,243,820							4,243,820	4,243,820				
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	09/30/2023	07/15/2024	1,149,240							1,149,240	1,149,240				
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V LP	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	05/15/2024	25,739							25,739	25,739				
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	163,764							163,764	163,764				
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP	WILMINGTON	DE	MREI V GP, LLC	05/31/2021	09/30/2024	15,036,917	(168,544)				(168,544)		14,868,373	14,868,373				586,589
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.	WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021	12/13/2024	12,855,593	(188,538)				(188,538)		12,809,337	12,809,337				381,503
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CARLYLE SLP LTD.	10/01/2022	10/10/2024	228,328							228,328	228,328				
2199999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate, Unaffiliated							36,024,714	(357,082)				(357,082)		35,809,914	35,809,914				968,092
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated																			
193903-3#-6	COLLEGE & UNIVERSITY FAC TRUST 1 - ABS			COLLEGE & UNIVERSITY FAC TRUST 1 - ABS	12/01/1989	05/31/2024									(200,000)		(200,000)	(200,000)	52
99B001-07-3	AUDAX MEZZANINE FUND LP			AUDAX MEZZANINE FUND L.P.	04/13/2006	12/18/2024	31	345				345		375		(375)	(375)	(375)	
2599999 – Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other, Unaffiliated							31	345				345		375	(200,000)		(200,375)	(200,375)	52
Surplus Debentures, etc., Unaffiliated																			
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	07/14/2014	07/15/2024	300,000							300,000	300,000				12,891
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	12/11/2009	03/25/2024	1,198,995		8			8		1,199,003	1,356,516		157,513	157,513	23,062
2799999 – Surplus Debentures, etc., Unaffiliated							1,498,995		8			8		1,499,003	1,656,516		157,513	157,513	35,953

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
6099999 – Subtotals, Unaffiliated							76,424,158	70,153	8			70,162		76,636,601	76,586,516		(50,085)	(50,085)	1,239,039
6299999 – Totals							76,424,158	70,153	8			70,162		76,636,601	76,586,516		(50,085)	(50,085)	1,239,039

Annual Statement for the Year 2024 of the WILTON REASSURANCE LIFE COMPANY OF NEW YORK

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																					
911759-MP-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL			2	1.A	257,000	90.208	231,835	257,000	257,000					3.600	3.600	FA	3,855	9,252	05/18/2015	08/01/2032
912803-GE-7	UNITED STATES TREASURY	@			1.A	110,167,620	27.293	74,919,400	274,500,000	119,518,531		3,342,537				3.087	N/A			05/05/2022	02/15/2052
912810-EZ-7	UNITED STATES TREASURY	SD			1.A	488,984	105.189	525,944	500,000	498,330		709			6.625	6.797	FA	12,512	33,125	06/30/1997	02/15/2027
912810-FE-3	UNITED STATES TREASURY	SD			1.A	79,619	104.185	83,348	80,000	79,913		21			5.500	5.533	FA	1,662	4,400	05/01/1999	08/15/2028
912810-FF-0	UNITED STATES TREASURY	SD			1.A	129,375	103.150	128,938	125,000	125,995		(228)			5.250	5.021	MN	852	6,563	12/04/1998	11/15/2028
912810-SX-7	UNITED STATES TREASURY				1.A	2,688,281	62.882	1,572,038	2,500,000	2,672,742		(4,910)			2.375	2.035	MN	7,709	59,375	10/01/2021	05/15/2051
912810-SZ-2	UNITED STATES TREASURY				1.A	123,713,438	57.141	71,426,223	125,000,000	123,819,514		33,069			2.000	2.046	FA	944,293	2,500,000	10/01/2021	08/15/2051
91282C-JF-9	UNITED STATES TREASURY	SD			1.A	8,380,986	101.798	8,500,168	8,350,000	8,374,767		(5,304)			4.875	4.789	AO	81,905	394,875	10/31/2023	10/31/2028
0019999999 – U.S. Governments, Issuer Obligations						245,905,304	XXX	157,387,893	411,312,000	255,346,793		3,365,894			XXX	XXX	XXX	1,052,789	3,007,590	XXX	XXX
U.S. Governments, Residential Mortgage-Backed Securities																					
36200U-NQ-4	GN 572899 - RMBS			4	1.A	1,279	101.099	1,278	1,264	1,273		(3)			6.500	6.172	MON	7	82	01/10/2002	01/15/2032
36202E-XV-6	G2 004292 - RMBS			4	1.A	22,584	103.661	23,287	22,465	22,542		28			6.500	6.408	MON	122	1,460	10/28/2008	11/20/2038
36206F-VF-6	GN 410214 - RMBS			4	1.A	322	99.897	320	320	319		–			8.000	7.970	MON	2	26	03/01/2000	12/15/2025
36207K-A8-3	GN 433931 - RMBS			4	1.A	1,109	102.981	1,143	1,110	1,106		–			6.500	6.610	MON	6	72	07/22/1998	08/15/2028
36208M-ZD-0	GN 455340 - RMBS			4	1.A	306	101.131	304	300	302		(1)			7.000	6.569	MON	2	21	11/06/1998	11/15/2027
36208T-4W-7	GN 460837 - RMBS			4	1.A	1,223	100.217	1,206	1,204	1,205		(1)			7.000	6.834	MON	7	84	06/01/1998	06/15/2028
36208V-2E-4	GN 462573 - RMBS			4	1.A	2,855	101.108	2,883	2,852	2,845		–			6.500	6.562	MON	15	185	03/30/2001	03/15/2028
36209C-HW-9	GN 467445 - RMBS			4	1.A	3,774	101.054	3,924	3,883	3,845		14			6.000	6.853	MON	19	233	12/20/2000	01/15/2029
36209E-NE-8	GN 469389 - RMBS			4	1.A	7,624	102.204	7,732	7,566	7,560		(4)			6.500	6.450	MON	41	492	03/22/2001	03/15/2028
36209W-4J-8	GN 484225 - RMBS			4	1.A	309	100.649	274	273	278		(5)			6.500	2.807	MON	1	18	07/22/1998	08/15/2028
36210C-MG-5	GN 488259 - RMBS			4	1.A	886	101.538	930	916	902		3			6.500	7.294	MON	5	60	07/13/1999	08/15/2029
36210J-TS-7	GN 493861 - RMBS			4	1.A	2,076	101.735	2,212	2,175	2,135		8			6.500	7.489	MON	12	141	09/01/1999	04/15/2029
36210W-DM-8	GN 504208 - RMBS			4	1.A	2,009	100.040	2,033	2,032	2,013		(4)			7.000	7.643	MON	12	142	07/14/1999	06/15/2029
36210Y-2R-5	GN 506684 - RMBS			4	1.A	7,121	100.480	7,237	7,203	7,155		7			7.000	7.316	MON	42	504	07/14/1999	04/15/2029
36211C-QY-1	GN 509071 - RMBS			4	1.A	3,828	101.094	4,058	4,014	3,964		13			6.500	7.315	MON	22	261	12/08/1999	05/15/2029
36211J-LG-0	GN 514327 - RMBS			4	1.A	3,346	101.956	3,526	3,458	3,377		19			6.500	7.817	MON	19	225	07/13/1999	07/15/2029
36211Q-WQ-0	GN 520055 - RMBS			4	1.A	586	101.773	590	579	586		(2)			6.500	6.037	MON	3	38	01/10/2002	07/15/2031
36212C-R3-7	GN 529806 - RMBS			4	1.A	70,776	101.149	70,207	69,409	69,665		(76)			7.000	6.831	MON	405	4,859	03/19/2001	02/15/2031
36212M-6W-4	GN 538285 - RMBS			4	1.A	418	102.585	424	413	422		(1)			6.500	5.617	MON	2	27	01/10/2002	12/15/2031
36212M-CJ-6	GN 537473 - RMBS			4	1.A	804	103.483	822	795	799		(1)			6.500	6.233	MON	4	52	01/10/2002	05/15/2031
36212P-VU-3	GN 539827 - RMBS			4	1.A	1,328	101.193	1,328	1,312	1,313		(1)			6.500	6.408	MON	7	85	01/10/2002	06/15/2031
36213D-FY-9	GN 551083 - RMBS			4	1.A	3,813	102.501	3,862	3,768	3,805		(10)			6.500	6.050	MON	20	245	01/10/2002	11/15/2031
36213J-ET-8	GN 555546 - RMBS			4	1.A	116	103.581	119	115	117		–			6.500	5.723	MON	1	7	01/10/2002	10/15/2031
36213J-HX-6	GN 555646 - RMBS			4	1.A	95	101.037	95	94	95		–			6.500	5.862	MON	1	6	01/10/2002	12/15/2031
36213J-PH-2	GN 555824 - RMBS			4	1.A	57	101.148	57	56	57		–			6.500	6.028	MON	–	4	01/10/2002	06/15/2031
36213S-MT-9	GN 562970 - RMBS			4	1.A	5,318	102.466	5,385	5,255	5,313		(15)			6.500	6.021	MON	28	342	01/10/2002	05/15/2031
36213T-WG-4	GN 564147 - RMBS			4	1.A	11,687	104.191	12,033	11,549	11,622		(21)			6.500	6.230	MON	63	751	01/10/2002	07/15/2031
36213W-GK-6	GN 566402 - RMBS			4	1.A	6,233	100.650	6,360	6,319	6,281		11			6.000	6.493	MON	32	379	08/16/2001	09/15/2031
36225A-T3-4	GN 780570 - RMBS			4	1.A	355	101.469	366	361	359		1			7.000	7.519	MON	2	25	09/25/2000	05/15/2027
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS			4	1.A	184,853	99.781	187,435	187,847	186,616		41			5.500	5.698	MON	861	10,332	01/06/2004	04/16/2033
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS			4	1.A	750,619	101.117	771,420	762,896	757,390		110			5.500	5.713	MON	3,497	41,959	11/14/2003	11/16/2033
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS			4	1.A	156,422	99.545	168,693	169,465	165,329		265			5.000	5.772	MON	706	8,473	03/26/2004	03/16/2034
38382X-VY-8	GNR 2021-140 BL - CMO/RMBS			4	1.A	448,047	52.544	262,721	500,000	452,249		1,315			2.000	2.523	MON	833	10,000	10/08/2021	08/20/2051
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS			4	1.A	962,826	46.190	492,073	1,065,326	974,357		3,459			2.000	2.372	MON	1,776	21,077	10/22/2021	10/20/2051
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS			4	1.A	5,719,705	51.989	3,033,278	5,834,500	5,733,360		4,412			2.500	2.587	MON	12,155	143,906	11/16/2021	11/20/2051
38383P-LR-0	GNR 2022-050 ZK - CMO/RMBS			4	1.A	891,300	61.076	663,221	1,085,887	909,794		6,873			3.000	3.757	MON	2,715	32,053	04/21/2022	03/20/2052
38383P-V3-2	GNR 2022-069 HZ - CMO/RMBS			4	1.A	2,002,373	69.048	1,515,856	2,195,357	2,024,546		8,090			3.500	3.921	MON	6,403	75,400	04/28/2022	04/20/2052
38383R-HE-0	GNR 2022-066 HZ - CMO/RMBS			4	1.A	1,624,860	66.383	1,258,333	1,895,563	1,657,584		9,775			3.000	3.739	MON	4,739	55,953	04/27/2022	04/20/2052
38383R-NI2-9	GNR 2022-089 NZ - CMO/RMBS			4	1.A	5,721,616	77.115	4,999,287	5,859,230		45,210				3.000	3.908	MON	16,207	191,362	04/27/2022	05/20/2052
0029999999 – U.S. Governments, Residential Mortgage-Backed Securities						18,624,858	XXX	13,516,312	20,340,767	18,881,714		79,507			XXX	XXX	XXX	50,794	601,343	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in 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, Commercial Mortgage-Backed Securities																					
37611C-AE-6	GNR 2007-075 Z - CMBS			4	1.A	199,959	99.721	239,698	240,370	218,469		(437)			4.500	7.287	MON	901	10,817	11/06/2007	01/16/2049
38373M-J5-0	GNR 2007-052 Z - CMBS			4	1.A	33,815	99.722	41,077	41,191	36,889		347			4.350	7.780	MON	149	1,792	11/06/2007	01/16/2048
38373M-VY-3	GNR 2006-039 Z - CMBS			4	1.A	225,605	99.704	241,218	241,934	232,117		596			5.643	6.983	MON	1,138	13,652	06/12/2007	07/16/2046
38374G-CG-5	GNR 2004-023 Z - CMBS			4	1.A	420,401	98.647	416,729	422,445	421,436		71			5.770	5.799	MON	2,031	24,310	03/31/2004	03/16/2044
38376G-VS-6	GNR 2010-123 Z - CMBS			4	1.A	111,694	89.971	120,359	133,775	119,603		703			3.900	7.005	MON	435	5,217	08/04/2010	10/16/2052
38378B-SJ-9	GNR 2012-045 Z - CMBS			4	1.A	1,088,288	85.837	978,128	1,139,520	1,104,824		1,475			3.080	3.847	MON	2,925	35,439	04/19/2012	01/16/2055
38378B-WL-9	GNR 2012-079 Z - CMBS			4	1.A	1,117,726	62.679	758,040	1,209,404	1,147,149		2,592			2.832	3.317	MON	2,854	33,735	06/22/2012	05/16/2054
38378K-GY-9	GNR 2013-057 D - CMBS			4	1.A	312,375	80.556	281,944	350,000	337,808		1,402			2.350	3.206	MON	685	8,225	05/29/2013	06/16/2046
0039999999	U.S. Governments, Commercial Mortgage-Backed Securities					3,509,862	XXX	3,077,192	3,778,639	3,618,294		6,750			XXX	XXX	XXX	11,119	133,188	XXX	XXX
U.S. Governments, Other Loan-Backed and Structured Securities																					
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	28,863	102.851	29,686	28,863	28,863					6.770	6.756	MN	326	1,954	11/04/2008	11/01/2028
0049999999	U.S. Governments, Other Loan-Backed and Structured Securities					28,863	XXX	29,686	28,863	28,863					XXX	XXX	XXX	326	1,954	XXX	XXX
0109999999	Subtotals - U.S. Governments					268,068,887	XXX	174,011,084	435,460,269	277,875,665		3,452,151			XXX	XXX	XXX	1,115,027	3,744,074	XXX	XXX
All Other Governments, Issuer Obligations																					
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIOR SNC		C	1	2.B FE	1,994,380	99.516	1,990,318	2,000,000	1,999,483		636			4.375	4.409	AO	18,715	87,500	10/06/2015	10/14/2025
141844-AF-7	CARIBBEAN DEVELOPMENT BANK		C		1.B FE	600,000	98.427	590,560	600,000	600,000					4.375	4.385	MN	3,792	26,250	11/06/2012	11/09/2027
268317-AS-3	ELECTRICITE DE FRANCE SA		C	1.2	2.A FE	2,478,875	99.032	2,475,811	2,500,000	2,498,081		2,386			3.625	3.726	AO	19,635	90,625	10/07/2015	10/13/2025
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	969,850	72.218	722,178	1,000,000	973,531		1,189			2.875	3.078	AO	5,750	28,750	10/06/2021	10/19/2041
0219999999	All Other Governments, Issuer Obligations					6,043,105	XXX	5,778,866	6,100,000	6,071,096		4,212			XXX	XXX	XXX	47,892	233,125	XXX	XXX
0309999999	Subtotals - All Other Governments					6,043,105	XXX	5,778,866	6,100,000	6,071,096		4,212			XXX	XXX	XXX	47,892	233,125	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
13063A-5G-5	CALIFORNIA STATE			1	1.C FE	30,844,700	118.203	35,460,900	30,000,000	30,611,712		(23,944)			7.550	7.317	AO	566,250	2,265,000	05/05/2009	04/01/2039
0419999999	U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations					30,844,700	XXX	35,460,900	30,000,000	30,611,712		(23,944)			XXX	XXX	XXX	566,250	2,265,000	XXX	XXX
0509999999	Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)					30,844,700	XXX	35,460,900	30,000,000	30,611,712		(23,944)			XXX	XXX	XXX	566,250	2,265,000	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
088023-QC-3	BEVERLY HILLS CALIF UNI SCH DIST			2	1.B FE	1,962,020	83.190	1,663,800	2,000,000	1,965,461		1,334			3.850	3.988	FA	32,083	77,000	03/25/2022	08/01/2042
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	770,259	55.691	640,447	1,150,000	829,013		19,921				2.447	N/A			12/16/2021	06/15/2038
250375-MC-3	DESERT CALIF CMNTY COLLEGE DIST			2	1.C FE	1,000,000	79.452	794,520	1,000,000	1,000,000					2.978	2.978	FA	12,408	29,780	11/24/2021	08/01/2037
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	486,719	85.050	385,763	453,572	484,195		(513)			6.090	5.594	JJ	12,737	27,623	04/10/2019	01/15/2051
357155-CA-6	FREMONT CALIF UNI SCH DIST			2	1.C FE	475,280	72.276	361,380	500,000	478,115		997			2.750	3.089	FA	5,729	13,750	01/25/2022	08/01/2041
442403-FR-7	ALAMEDA CNTY			2	1.B FE	13,000,000	100.117	13,015,210	13,000,000	13,000,000					6.168	6.167	FA	302,917	801,840	10/22/2009	02/15/2034
44563@-AE-5	HOUSTON TEX INDPT SCH DIST			5	1.F PL	992,194	100.510	997,254	992,194	992,194					6.200	6.200	JD	5,126	61,516	11/27/2019	12/01/2055
44563@-AF-2	HUNT MH BORROWER LLC FEE II			5	1.F PL	1,900,406	100.510	1,910,098	1,900,406	1,901,135		(11)			6.200	6.197	JD	9,819	117,825	09/29/2021	12/01/2055
44563@-AG-0	HUNT FEE III 2021-2			5	1.F PL	301,954	100.510	346,173	344,417	304,116		847			4.250	4.997	JD	1,179	21,354	05/11/2022	12/01/2055
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002			2	1.E FE	500,000	71.071	355,355	500,000	500,000					3.114	3.114	JD	1,298	15,570	10/14/2021	12/01/2044
50207#-AA-0	LMH FEE			2.5	2.B PL	2,413,408	100.400	2,423,062	2,413,408	2,413,408					5.900	5.900	JD	3,955	142,391	06/08/2015	06/21/2048
50208@-AA-1	LMH FEE II			2	2.B PL	6,406,634	97.310	6,935,471	7,127,193	6,430,216		15,215			4.350	5.067	JD	8,612	310,033	06/02/2023	06/21/2048
50208@-AA-1	LMH FEE II			2.5	2.B PL	1,756,774	97.310	1,900,129	1,952,656	1,763,585		4,131			4.350	5.059	JD	2,359	84,941	06/02/2023	06/21/2048
515390-NR-9	LANE CNTY ORE SCH DIST NO 052 BETHEL	@		3	1.B FE	110,283	41.952	104,880	250,000	122,505		4,645				3.903	N/A			04/05/2022	06/15/2043
616871-MF-3	MORENO VALLEY CALIF UNI SCH DIST			2	1.D FE	500,000	80.100	400,500	500,000	500,000					3.819	3.819	FA	7,956	19,095	02/16/2022	08/01/2044

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
672325-P4-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.E FE	247,578	79.576	198,940	250,000	247,986		143			2.974	3.057	FA	3,098	7,435	01/18/2022	08/01/2036
672325-P5-0	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.E FE	500,000	76.091	380,455	500,000	500,000					3.115	3.115	FA	6,490	15,575	10/21/2021	08/01/2040
692039-SV-3	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	250,000	74.964	187,410	250,000	250,000					3.177	3.177	FA	3,309	7,943	10/22/2021	08/01/2043
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST				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
796720-PQ-7	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			2	1.B FE	1,986,575	66.508	1,662,700	2,500,000	2,015,693		11,224			2.856	4.116	FA	29,750	71,400	04/26/2022	08/01/2049
891381-G5-8	TORRANCE CALIF UNI SCH DIST	@			1.C FE	188,367	61.619	579,219	940,000	516,318		31,292				6.351	N/A			10/16/2009	08/01/2034
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						35,796,011	XXX	35,288,001	38,568,845	36,259,743		88,915			XXX	XXX	XXX	449,007	1,827,234	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						35,796,011	XXX	35,288,001	38,568,845	36,259,743		88,915			XXX	XXX	XXX	449,007	1,827,234	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			1	1.F FE	419,666	96.469	434,109	450,000	433,388		1,343			5.870	6.438	JJ	12,180	26,415	07/22/2010	01/15/2038
00624Q-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1.B FE	350,000	100.910	353,185	350,000	350,000					5.250	5.250	JJ	8,473	18,375	09/20/2010	01/15/2026
010869-KA-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV			2	1.A	234,358	101.213	237,851	235,000	234,765		298			6.600	6.740	AO	3,878	15,510	01/29/1999	10/01/2029
032565-EB-5	ANAHEIM CALIF REDEV AGY TAX ALLOCATION			1	1.E FE	876,230	103.767	939,091	905,000	895,039		1,287			6.506	6.729	FA	24,533	58,879	12/13/2007	02/01/2031
13032U-C4-8	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	750,000	97.222	729,165	750,000	750,000					3.244	3.245	JD	2,028	24,330	03/30/2022	06/01/2027
13032U-D3-9	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	1,464,645	93.127	1,396,905	1,500,000	1,470,923		2,447			4.140	4.394	JD	5,175	62,100	04/27/2022	06/01/2034
13032U-D8-8	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	1,945,220	90.637	1,812,740	2,000,000	1,952,443		2,820			4.190	4.441	JD	6,983	83,800	04/27/2022	06/01/2037
13057M-AB-2	PUBLIC FINANCE AUTHORITY CENTRAL TEX REGL MOBILITY				1.A FE	1,000,000	73.699	736,990	1,000,000	1,000,000					3.150	3.195	MON	350	32,025	02/14/2022	03/01/2040
155498-MQ-8	AUTH REV			2	1.G FE	849,022	77.055	654,968	850,000	849,103		30			3.167	3.175	JJ	13,460	26,920	01/03/2022	01/01/2041
16768T-JG-0	CHICAGO ILL SALES TAX REV	@		2	1.A	1,899,858	61.394	5,482,484	8,930,000	5,021,433		311,147				6.500	N/A			10/08/2009	01/01/2034
167736-YU-5	CHICAGO ILL WTR REV			1	1.E FE	3,000,000	107.166	3,214,980	3,000,000	3,000,000					6.742	6.740	MN	33,710	202,260	11/05/2010	11/01/2040
19648G-KU-5	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	750,000	96.932	726,990	750,000	750,000					5.721	5.722	MN	7,151	12,396	06/18/2024	05/01/2046
198504-D8-2	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	68,739	72.974	72,974	100,000	71,547		1,079			2.807	5.494	FA	1,170	2,807	04/05/2022	02/01/2041
20364N-AN-7	COMMUNITY DEV ADMIN MD MULTIFAMILY DEV R				1.A FE	250,000	96.220	240,550	250,000	250,000					4.150	4.211	MON	173	10,548	07/27/2022	03/01/2043
20775H-3A-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	500,000	91.950	459,750	500,000	500,000					5.387	5.388	MN	3,442	3,816	09/11/2024	05/15/2051
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	12,740,475	86.669	11,050,298	12,750,000	12,740,921		168			4.507	4.511	MN	95,774	574,643	04/26/2022	11/01/2051
254845-TH-3	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1,2	1.C FE	500,000	78.209	391,045	500,000	500,000					3.526	3.526	AO	4,408	17,630	02/25/2022	10/01/2044
3130AQ-VP-5	FEDERAL HOME LOAN BANKS			2	1.B FE	1,750,000	81.088	1,419,032	1,750,000	1,750,000					3.000	3.000	FA	18,521	52,500	02/04/2022	02/24/2037
3130AQ-ZH-9	FEDERAL HOME LOAN BANKS			2	1.B FE	250,000	83.937	209,843	250,000	250,000					3.220	3.220	FA	2,818	8,050	02/14/2022	02/25/2037
3130AS-F9-5	FEDERAL HOME LOAN BANKS			2	1.B FE	999,000	95.270	952,698	1,000,000	999,078		32			5.000	5.008	JD	139	75,000	06/10/2022	06/30/2042
3130B3-VL-4	FEDERAL HOME LOAN BANKS			2	1.B FE	3,500,000	99.698	3,489,437	3,500,000	3,500,000					6.080	6.080	MN	21,280		11/21/2024	11/25/2044
3133EK-4T-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	3,103,934	76.248	2,459,007	3,225,000	3,119,375		5,579			2.740	3.016	MN	14,728	88,365	03/04/2022	11/01/2039
3133EM-6M-9	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	1,595,440	67.616	1,352,310	2,000,000	1,635,462		15,317			2.350	3.836	MS	12,272	47,000	04/13/2022	09/27/2041
3133EM-AP-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	3,056,640	64.904	2,596,159	4,000,000	3,157,694		38,667			1.990	3.778	MS	21,448	79,600	04/13/2022	09/24/2040

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
3133EN-GJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	2,496,875	73.577	1,839,421	2,500,000	2,497,245		124			2.900	2.908	JD	4,431	72,500	12/01/2021	12/09/2041
3133EN-NN-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	942,638	81.414	769,363	945,000	943,032		132			3.050	3.071	FA	10,728	28,823	03/04/2022	02/17/2037
3133EN-PV-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	84.191	8,419,110	10,000,000	10,000,000					3.360	3.360	FA	119,467	336,000	03/02/2022	02/23/2037
3133EN-QM-5	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	34,456,875	80.629	27,816,836	34,500,000	34,462,160		1,567			3.625	3.634	MS	409,927	1,250,625	02/25/2022	03/03/2042
3133EN-RN-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	26,000,000	86.183	22,407,562	26,000,000	26,000,000					3.540	3.540	MS	268,450	920,400	03/08/2022	03/16/2037
3133EN-RV-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	12,500,000	81.995	10,249,379	12,500,000	12,500,000					3.750	3.750	MS	135,417	468,750	03/10/2022	03/17/2042
3133EN-SP-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	12,000,000	90.887	10,906,417	12,000,000	12,000,000					3.300	3.300	MS	107,800	396,000	03/17/2022	03/23/2032
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	34,956,250	85.282	29,848,772	35,000,000	34,962,970		2,393			3.490	3.501	MS	325,733	1,221,500	03/21/2022	03/25/2037
3133EN-SR-2	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	19,975,000	81.425	16,284,996	20,000,000	19,977,472		922			3.700	3.709	MS	199,389	740,000	03/17/2022	03/24/2042
3133EN-TB-6	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	91.557	9,155,675	10,000,000	10,000,000					3.540	3.540	MS	90,467	354,000	03/23/2022	03/29/2032
3133EN-TF-7	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,250,000	84.756	8,687,461	10,250,000	10,250,000					4.000	4.000	AO	99,083	410,000	03/24/2022	04/04/2042
3133EN-TW-0	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	10,000,000	92.629	9,262,935	10,000,000	10,000,000					4.200	4.200	AO	98,000	420,000	03/30/2022	04/07/2036
3133EN-TX-8	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	18,000,000	92.945	16,730,045	18,000,000	18,000,000					3.800	3.800	AO	163,400	684,000	03/30/2022	04/05/2032
3133EN-YJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.B FE	998,750	99.446	994,455	1,000,000	998,850		41			4.980	4.990	JD	3,043	49,800	06/02/2022	06/09/2042
3134GW-6D-3	FEDERAL HOME LOAN MORTGAGE CORP			2	1.B FE	3,058,280	64.867	2,594,697	4,000,000	3,158,373		38,298			2.000	3.779	AO	13,778	80,000	04/13/2022	10/29/2040
386442-UJ-4	GRAND RIVER DAM AUTH OKLA REV			1	1.E FE	2,000,000	113.614	2,272,280	2,000,000	2,000,000					7.155	7.154	JD	11,925	143,100	11/18/2010	06/01/2040
409322-AC-8	HAMPTON RDS PPV LLC			1	2.C FE	1,000,000	83.353	833,532	1,000,000	1,000,000					6.171	6.170	JD	2,743	61,710	11/29/2007	06/15/2053
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	635,000	110.415	701,135	635,000	635,000					7.600	7.599	JD	2,145	48,260	12/16/2009	12/15/2039
45129Y-6T-8	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	249,530	99.923	249,808	250,000	249,527		(3)			5.945	5.959	JJ	1,940		12/19/2024	07/01/2055
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	5,000,000	104.110	5,205,500	5,000,000	5,000,000					6.184	6.183	JJ	154,600	309,200	05/12/2009	01/01/2034
546475-VS-0	LOUISIANA ST GAS & FUELS TAX REV			1,2	1.C FE	1,250,000	80.395	1,004,938	1,250,000	1,250,000					3.052	3.052	MN	6,358	38,150	01/13/2022	05/01/2038
57586N-YV-7	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	625,000	80.903	505,644	625,000	625,000					4.614	4.614	JD	2,403	28,838	03/18/2015	12/01/2053
57587G-P8-2	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	500,000	92.139	460,695	500,000	500,000					5.372	5.373	JD	2,238	5,521	09/11/2024	12/01/2049
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	5,243,943	77.428	4,064,970	5,250,000	5,244,643		246			2.823	2.831	FA	61,753	148,208	01/26/2022	08/01/2041
591745-8C-1	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO			2	1.A FE	2,249,895	71.267	1,603,508	2,250,000	2,249,905		3			2.981	2.981	JJ	33,536	67,073	01/03/2022	07/01/2045
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	500,000	63.619	318,095	500,000	500,000					2.250	2.283	MON	188	11,439	12/07/2021	07/01/2045
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS	@			1.E FE	8,189,410	37.125	6,311,250	17,000,000	9,006,286		271,562				3.085	N/A			11/16/2021	10/01/2045
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	11,219,250	41.084	8,627,640	21,000,000	12,216,793		330,533				2.762	N/A			11/16/2021	10/01/2044
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	850,000	87.519	743,912	850,000	850,000					4.671	4.671	MN	6,617	39,704	03/06/2015	11/01/2045

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
64966N-AC-1	NEW YORK N Y CITY HSG DEV CORP MILITARY				1.F FE	489,716	94.779	450,200	475,000	487,338		(215)			6.320	6.086	JD	2,502	30,020	06/07/2006	06/01/2049
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,250,000	69.861	873,263	1,250,000	1,250,000					2.878	2.878	MN	5,996	35,975	10/14/2021	11/01/2041
64990F-5T-7	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.A	2,570,544	90.553	2,404,182	2,655,000	2,582,662		3,725			3.999	4.288	MS	31,262	106,173	04/07/2022	03/15/2037
64990F-5U-4	NEW YORK ST DORM AUTH ST PERS INCOME TAX			2	1.B FE	334,026	88.479	305,253	345,000	335,600		586			3.999	4.288	MS	4,062	13,797	04/07/2022	03/15/2037
64990F-Z4-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX			1,2	1.B FE	750,000	89.443	670,823	750,000	750,000					3.849	3.849	MS	8,500	28,868	03/15/2022	03/15/2035
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	966,410	73.214	732,140	1,000,000	971,248		1,647			2.694	2.947	JJ	13,470	26,940	12/16/2021	07/01/2040
67232T-BQ-7	OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL			2	1.D FE	973,940	84.665	846,650	1,000,000	979,707		987			4.000	4.187	MS	13,333	40,000	05/10/2018	09/01/2039
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1.F FE	600,000	110.708	664,248	600,000	600,000					7.000	6.999	JD	3,500	42,000	01/29/2010	06/01/2040
73358X-DP-4	PORT AUTH N Y & N J			1,2	1.D FE	6,246,657	70.564	4,410,250	6,250,000	6,246,886		75			3.139	3.142	FA	74,115	196,188	12/29/2021	02/15/2051
76116E-GJ-3	RESOLUTION FUNDING CORP	@			1.A	123,733	93.345	2,025,583	2,170,000	1,913,984		149,941					8.327	N/A		07/02/1991	07/15/2026
76116E-GK-0	RESOLUTION FUNDING CORP	@			1.A	107,331	91.180	1,732,421	1,900,000	1,606,195		127,031					8.411	N/A		10/22/1991	01/15/2027
76116E-GN-4	RESOLUTION FUNDING CORP	@			1.A	89,743	85.284	1,284,371	1,506,000	1,141,372		85,999					7.989	N/A		01/01/1992	07/15/2028
76116E-HE-3	RESOLUTION FUNDING CORP	@			1.A	283,947	96.813	3,626,622	3,746,000	3,524,357		262,495					7.909	N/A		07/10/1992	10/15/2025
76116E-HF-0	RESOLUTION FUNDING CORP	@			1.A	7,257	94.303	99,018	105,000	94,872		7,177					8.052	N/A		06/04/1992	04/15/2026
76116E-HH-6	RESOLUTION FUNDING CORP	@			1.A	40,805	90.329	466,097	516,000	434,371		31,344					7.680	N/A		02/11/1993	04/15/2027
76116E-HM-5	RESOLUTION FUNDING CORP	@			1.A	61,165	82.237	1,069,080	1,300,000	921,344		70,288					8.193	N/A		06/17/1991	04/15/2029
76116E-HN-3	RESOLUTION FUNDING CORP	@			1.A	181,930	80.406	3,180,042	3,955,000	2,693,082		205,051					8.188	N/A		07/18/1991	10/15/2029
76116E-HP-8	RESOLUTION FUNDING CORP	@			1.A	53,289	78.289	704,598	900,000	605,495		43,118					7.638	N/A		07/30/1992	04/15/2030
798136-YE-1	SAN JOSE CALIF ARPT REV SUCCESSOR AGENCY TO THE			1,2	1.F FE	479,340	80.980	404,900	500,000	483,194		1,374			2.910	3.302	MS	4,850	14,550	02/09/2022	03/01/2035
798170-AL-0	REDEVELOPMENT AG			2	1.C FE	97,427	94.684	94,684	100,000	98,469		394			3.125	3.584	FA	1,302	3,125	04/05/2022	08/01/2028
798170-AM-8	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	192,922	93.518	187,036	200,000	195,337		914			3.250	3.809	FA	2,708	6,500	04/05/2022	08/01/2029
876392-AA-9	TARRANT COUNTY HOUSING FINANCE CORPORATI				1.A FE	1,000,000	77.196	771,960	1,000,000	1,000,000					2.587	2.623	MON	431	26,301	01/26/2022	03/01/2041
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	799,346	70.730	636,570	900,000	811,419		4,458			2.561	3.404	MN	3,842	23,049	04/20/2022	11/01/2041
880591-DZ-2	TENNESSEE VALLEY AUTHORITY				1.A	2,090,987	101.540	1,472,334	1,450,000	2,016,179		(10,158)			5.375	3.350	AO	19,484	77,938	09/08/2016	04/01/2056
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	778,896	101.961	611,763	600,000	718,523		(6,075)			5.250	3.518	MS	9,275	31,500	01/08/2013	09/15/2039
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1.A	3,637,240	81.448	2,443,437	3,000,000	3,615,972		(7,954)			4.250	3.302	MS	37,542	127,500	02/04/2022	09/15/2065
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	513,760	29.324	293,241	1,000,000	555,742		13,991					2.566	N/A		11/30/2021	01/15/2048
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	@			1.A	1,826,915	18.897	866,812	4,587,000	1,981,631		52,512					2.704	N/A		12/15/2021	04/01/2056
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	466,659	46.896	475,054	1,013,000	584,302		21,459					3.777	N/A		12/28/2018	09/15/2039
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	439,501	14.984	187,306	1,250,000	476,919		12,698					2.717	N/A		12/14/2021	09/15/2060
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	317,413	37.791	294,770	780,000	397,672		14,644					3.787	N/A		12/28/2018	12/15/2042
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	133,463	10.329	51,953	503,000	145,529		4,163					2.928	N/A		12/19/2022	09/15/2065
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.A FE	250,000	64.191	160,478	250,000	250,000					2.550	2.587	MON	106	6,481	12/16/2021	07/01/2042
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.A FE	2,000,000	69.104	1,382,080	2,000,000	2,000,000					2.350	2.384	MON	783	47,783	12/16/2021	07/01/2042
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV			1	1.D FE	10,000,000	107.153	10,715,300	10,000,000	10,000,000					6.918	6.916	JJ	345,900	691,800	06/25/2009	01/01/2034
91417K-5S-6	UNIVERSITY COLO ENTERPRISE SYS REV			2	1.B FE	788,570	70.901	709,010	1,000,000	807,705		7,391			2.611	4.176	JD	2,176	26,110	04/26/2022	06/01/2042
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	705,000	100.062	705,437	705,000	705,000					6.573	6.572	MN	7,723	46,340	10/15/2009	05/01/2039
940093-2L-0	WASHINGTON ST UNIV REVS			1	1.F FE	7,902,550	113.090	5,654,500	5,000,000	7,550,269		(117,009)			7.399	3.314	AO	92,488	369,950	11/10/2021	04/01/2041

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
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						336,550,402	XXX	303,946,052	381,611,000	353,790,807		2,008,085			XXX	XXX	XXX	3,335,001	11,875,453	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																					
31283G-2P-1	FH G00782 - RMBS			4	1.A	549		100.994	534	535		(3)			7.500	6.649	MON	3	40	09/10/1998	09/01/2027
31283H-HN-8	FH G01137 - RMBS			4	1.A	2,039		102.268	2,091	2,037		1			7.500	7.677	MON	13	153	12/01/2000	09/01/2030
31288F-W7-5	FH C76970 - RMBS			4	1.A	2,458		102.242	2,480	2,425		(8)			5.500	5.029	MON	11	133	01/27/2003	02/01/2033
3128M6-VB-1	FH G04810 - RMBS			4	1.A	77,009		99.777	74,693	77,205		(536)			5.000	4.070	MON	312	3,743	03/23/2009	10/01/2038
3128M6-VZ-8	FH G04832 - RMBS			4	1.A	96,184		99.777	93,918	94,128		(472)			5.000	4.331	MON	392	4,706	03/09/2009	10/01/2038
31292G-ZF-6	FH C00742 - RMBS			4	1.A	2,134		102.904	2,237	2,174		4			6.500	7.106	MON	12	141	12/06/2000	04/01/2029
31292H-F3-3	FH C01086 - RMBS			4	1.A	679		103.342	702	679		—			7.500	7.659	MON	4	51	11/01/2000	11/01/2030
31292H-GM-0	FH C01104 - RMBS			4	1.A	516		104.088	530	510		(1)			8.000	7.802	MON	3	41	12/01/2000	12/01/2030
31292H-S8-8	FH C01443 - RMBS			4	1.A	8,696		102.163	8,777	8,591		(19)			5.500	5.171	MON	39	472	01/13/2003	01/01/2033
31297Y-T9-3	FH C41476 - RMBS			4	1.A	1,020		99.789	1,013	1,015		(3)			8.000	7.833	MON	7	81	08/01/2000	08/01/2030
3132DT-FB-1	FH SD5562 - RMBS			4	1.A	9,368,871		98.964	9,316,957	9,414,473		390			5.500	5.582	MON	43,150	215,748	07/25/2024	05/01/2054
3132DW-G9-8	FH SD8324 - RMBS			4	1.A	1,747,291		98.839	1,713,098	1,733,226		(912)			5.500	5.358	MON	7,944	95,327	04/26/2023	05/01/2054
313398-QA-0	FHR 2335 PZ - CMO/RMBS			4	1.A	83,859		102.353	91,214	89,118		82			6.500	6.885	MON	483	5,793	05/09/2002	07/15/2031
313399-TE-7	FHR 2345 PZ - CMO/RMBS			4	1.A	64,604		103.094	70,549	68,431		93			6.500	7.025	MON	371	4,448	04/18/2002	08/15/2031
3133TE-3N-2	FHR 2054 PE - CMO/RMBS			4	1.A	10,173		101.337	10,699	10,558		16			6.250	6.836	MON	55	660	05/08/1998	05/15/2028
3136A5-T7-1	FNR 2012-49 QW - CMO/RMBS			4	1.A	197,205		92.596	178,968	193,279		193			3.500	3.352	MON	564	6,765	05/25/2012	05/25/2042
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS			4	1.A	74,095		86.109	64,048	74,380		5			4.000	4.036	MON	248	2,912	04/26/2012	06/25/2042
3136AA-L5-2	FNR 2012-137 UB - CMO/RMBS			4	1.A	247,188		82.329	205,821	250,000		61			3.000	3.072	MON	625	7,500	12/18/2012	12/25/2042
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS			4	1.A	12,314		66.938	8,486	12,678		23			3.000	3.340	MON	32	374	04/10/2013	02/25/2043
3136AC-5J-6	FNR 2013-28 MY - CMO/RMBS			4	1.A	213,281		91.488	228,719	250,000		1,872			2.750	4.007	MON	573	6,875	09/24/2013	04/25/2043
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS			4	1.A	44,185		65.709	29,802	45,355		409			3.000	3.526	MON	113	1,339	05/09/2013	06/25/2043
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS			4	1.A	1,060,030		51.177	553,885	1,082,296		915			2.500	2.588	MON	2,255	26,695	10/13/2021	11/25/2051
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS			4	1.A	1,062,296		53.527	579,323	1,082,296		506			2.500	2.577	MON	2,255	26,695	10/12/2021	11/25/2051
3136BK-X6-4	FNR 2021-94 GZ - CMO/RMBS			4	1.A	261,700		56.165	151,337	269,450		381			2.500	2.638	MON	561	6,646	01/04/2022	01/25/2052
3136BL-3U-2	FNR 2022-10 CZ - CMO/RMBS			4	1.A	1,380,773		65.764	910,155	1,383,981		12			3.500	3.526	MON	4,037	47,533	02/25/2022	02/25/2052
3136BL-TN-0	FNR 2022-7 GZ - CMO/RMBS			4	1.A	2,897,047		57.019	1,839,811	3,226,678		14,754			2.500	2.987	MON	6,722	79,585	02/18/2022	02/25/2052
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS			4	1.A	11,952,703		64.825	7,762,553	11,974,617		(8)			3.000	3.018	MON	29,937	353,468	02/01/2022	03/25/2052
3136BM-PV-4	FNR 2022-17 ZJ - CMO/RMBS			4	1.A	1,242,998		67.827	933,371	1,376,100		6,885			3.500	4.020	MON	4,014	47,263	04/26/2022	04/25/2052
3136BM-QE-1	FNR 2022-17 ZN - CMO/RMBS			4	1.A	1,263,615		70.643	972,115	1,376,100		4,060			3.500	3.914	MON	4,014	47,263	04/26/2022	04/25/2052
3136BM-TQ-1	FNR 2022-24 VZ - CMO/RMBS			4	1.A	2,148,795		77.448	1,723,006	2,224,732		4,155			4.000	4.204	MON	7,416	87,091	04/14/2022	05/25/2052
3136BM-UH-9	FNR 2022-25 AZ - CMO/RMBS			4	1.A	5,380,580		79.894	4,443,570	5,561,830		11,757			4.000	4.213	MON	18,539	217,727	04/18/2022	05/25/2052
3136BM-ZW-1	FNR 2022-22 KZ - CMO/RMBS			4	1.A	9,760,278		77.473	7,756,091	10,011,294		13,339			4.000	4.155	MON	33,371	391,909	04/13/2022	05/25/2052
3136BP-L8-2	FNR 2023-12 LZ - CMO/RMBS			4	1.A	3,193,379		84.656	2,771,395	3,273,732		3,211			5.000	5.147	MON	13,641	159,338	04/27/2023	04/25/2053
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS			4	1.A	1,013,103		96.468	1,000,627	1,037,260		654			5.500	5.684	MON	4,754	23,447	07/19/2024	05/25/2054
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS			4	1.A	7,060,189		97.835	6,937,519	7,091,058		102			6.000	6.078	MON	35,455	35,279	11/06/2024	07/25/2054
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS			4	1.A	2,976,982		97.594	2,918,114	2,990,064		21			6.000	6.088	MON	14,950		12/04/2024	12/25/2054
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS			4	1.A	1,956,525		88.737	1,871,241	2,108,750		693			5.000	5.495	MON	8,786		12/03/2024	12/25/2054
31371F-B4-3	FN 250359 - RMBS			4	1.A	64		103.619	68	65		—			7.000	7.621	MON	—	5	08/31/1995	10/01/2025
31371F-XS-6	FN 250989 - RMBS			4	1.A	1,080		103.619	1,153	1,113		5			7.000	8.023	MON	6	78	05/23/1997	07/01/2027
31371G-MR-8	FN 251568 - RMBS			4	1.A	304		103.199	315	305		9			6.500	14.095	MON	2	20	08/20/1998	03/01/2028
31371G-RS-1	FN 251697 - RMBS			4	1.A	121		102.905	124	121		—			6.500	6.344	MON	1	8	12/29/1998	05/01/2028
31371G-VN-7	FN 251821 - RMBS			4	1.A	2,588		102.238	2,729	2,669		6			6.000	6.594	MON	13	160	04/16/1998	06/01/2028
31371G-Z8-6	FN 251967 - RMBS			4	1.A	371		102.046	378	370		—			6.500	6.432	MON	2	24	12/29/1998	09/01/2028
31371K-Q8-7	FN 254379 - RMBS			4	1.A	8,672		103.619	8,619	8,318		(68)			7.000	6.030	MON	49	582	07/16/2002	07/01/2032
31374S-ZA-2	FN 323037 - RMBS			4	1.A	530		102.932	547	532		10			6.500	10.929	MON	3	35	08/20/1998	03/01/2028
31374T-V7-1	FN 323838 - RMBS			4	1.A	5,464		102.685	6,120	5,960		44			6.000	8.412	MON	30	358	12/21/1999	07/01/2029
31376K-EK-8	FN 357538 - RMBS			4	1.A	31,261		99.183	32,520	32,787		212			5.000	6.107	MON	137	1,639	12/03/2004	04/01/2034
31377E-KL-2	FN 374799 - RMBS			4	1.A	2,302		103.619	2,496	2,409		7			7.000	7.690	MON	14	169	04/11/1997	04/01/2027

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
31379F-PH-1	FN 418124 - RMBS			4	1.A	743	102.127	783	766	753		3			6.000	7.272	MON	4	46	04/16/1998	04/01/2028
31379J-RD-0	FN 420884 - RMBS			4	1.A	108	102.262	110	107	107		—			6.500	6.097	MON	1	7	12/29/1998	04/01/2028
31379W-KY-2	FN 431511 - RMBS			4	1.A	561	103.345	578	559	558		(1)			6.500	6.404	MON	3	36	12/29/1998	08/01/2028
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS			4	1.A	25,195	75.128	19,391	25,811	24,232		35			3.000	3.472	MON	65	762	03/07/2013	02/15/2043
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS			4	1.A	102,828	66.066	69,381	105,017	98,891		863			3.000	3.428	MON	263	3,100	05/07/2013	05/15/2043
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS			4	1.A	9,262,274	56.104	5,313,133	9,470,086	9,289,781		9,065			2.500	2.602	MON	19,729	233,577	10/19/2021	05/25/2051
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS			4	1.A	9,235,402	55.453	5,313,835	9,582,645	9,279,348		12,654			2.500	2.656	MON	19,964	236,353	10/20/2021	11/25/2051
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS			4	1.A	1,065,036	54.718	592,214	1,082,296	1,067,074		677			2.500	2.573	MON	2,255	26,695	12/28/2021	11/25/2051
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS			4	1.A	472,975	49.944	266,032	532,663	480,282		2,291			2.000	2.477	MON	888	10,539	10/13/2021	05/25/2051
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS			4	1.A	1,058,702	62.319	674,480	1,082,296	1,061,791		821			2.500	2.601	MON	2,255	26,695	10/12/2021	08/25/2051
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS			4	1.A	527,788	60.176	325,639	541,148	529,729		700			2.500	2.623	MON	1,127	13,347	10/08/2021	09/25/2051
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS			4	1.A	8,770,786	51.777	4,609,919	8,903,456	8,785,130		4,049			2.500	2.563	MON	18,549	219,601	11/09/2021	12/25/2051
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS			4	1.A	5,573,546	56.726	3,213,732	5,665,342	5,585,278		3,782			2.500	2.578	MON	11,803	139,734	11/18/2021	11/25/2051
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS			4	1.A	4,549,175	56.975	2,646,647	4,645,276	4,561,492		3,698			2.500	2.596	MON	9,678	114,574	11/22/2021	12/25/2051
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS			4	1.A	4,842,978	55.478	2,861,380	5,157,673	4,881,717		14,311			2.500	2.775	MON	10,745	127,213	01/07/2022	01/25/2052
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS			4	1.A	4,300,190	57.455	2,626,338	4,571,127	4,335,341		12,934			2.500	2.781	MON	9,523	112,746	01/07/2022	02/25/2052
3137H5-UE-5	FHR 5189 CZ - CMO/RMBS			4	1.A	1,560,956	60.608	977,815	1,613,339	1,567,966		2,138			2.500	2.660	MON	3,361	39,793	01/05/2022	02/25/2052
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS			4	1.A	8,284,047	64.645	5,552,067	8,588,533	8,326,027		14,490			3.000	3.189	MON	21,471	253,517	02/10/2022	03/25/2052
3137H6-CX-1	FHR 5200 ZA - CMO/RMBS			4	1.A	985,511	57.360	615,660	1,073,323	996,335		3,893			2.500	2.884	MON	2,236	26,473	02/03/2022	03/25/2052
3137H6-UE-3	FHR 5208 ZH - CMO/RMBS			4	1.A	9,233,112	73.067	6,762,122	9,254,699	9,233,096		(2)			3.500	3.526	MON	26,993	317,856	03/08/2022	03/25/2052
3137H6-ZE-8	FHR 5213 Z - CMO/RMBS			4	1.A	1,277,554	69.931	895,488	1,280,532	1,277,540		1			3.500	3.526	MON	3,735	43,980	02/18/2022	04/25/2052
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS			4	1.A	3,684,575	80.469	3,033,107	3,769,288	3,697,447		5,409			4.000	4.155	MON	12,564	147,555	04/12/2022	05/25/2052
3137H7-6E-8	FHR 5220 EZ - CMO/RMBS			4	1.A	10,991,238	79.906	8,888,416	11,123,660	11,008,837		7,629			4.000	4.088	MON	37,079	435,454	04/06/2022	05/25/2052
3137H7-GY-3	FHR 5223 BZ - CMO/RMBS			4	1.A	3,332,973	76.310	2,882,317		3,020,293		(112,724)			4.000	4.613	MON	12,590		04/07/2022	05/25/2052
3137H7-HG-1	FHR 5223 EZ - CMO/RMBS			4	1.A	2,252,214	77.176	1,787,896	2,316,646	2,261,189		3,464			4.000	4.170	MON	7,722	90,689	04/12/2022	05/25/2052
3137H7-KU-6	FHR 5225 KZ - CMO/RMBS			4	1.A	4,863,967	76.871	3,847,873	5,005,647	4,882,892		7,978			4.000	4.169	MON	16,685	195,954	04/14/2022	05/25/2052
3137H7-SH-7	FHR 5229 CZ - CMO/RMBS			4	1.A	2,113,122	76.624	1,699,004	2,217,341	2,127,278		5,417			4.000	4.258	MON	7,391	86,801	04/28/2022	06/25/2052
3137H9-RD-3	FHR 5295 ZJ - CMO/RMBS			4	1.A	5,186,010	97.050	5,071,351	5,225,501	5,188,808		843			5.500	5.591	MON	23,950	279,020	04/18/2023	03/25/2053
3137H9-XY-0	FHR 5305 GZ - CMO/RMBS			4	1.A	12,910,416	95.241	12,322,314	12,938,090	12,909,247		(522)			5.500	5.556	MON	59,300	690,841	04/14/2023	04/25/2053
3137HA-2T-2	FHR 5308 KZ - CMO/RMBS			4	1.A	9,826,773	96.291	9,496,122	9,861,929	9,827,184		83			5.500	5.562	MON	45,201	526,587	04/14/2023	05/25/2053
3137HA-3C-8	FHR 5307 ZB - CMO/RMBS			4	1.A	6,450,401	95.244	6,261,919	6,574,620	6,460,824		4,090			5.500	5.648	MON	30,134	351,058	04/19/2023	04/25/2053
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS			4	1.A	2,042,932	97.910	2,017,690	2,060,755	2,043,286		354			6.000	6.106	MON	10,304	50,755	07/02/2024	07/25/2054
31380B-E6-3	FN 434957 - RMBS			4	1.A	871	100.702	825	819	828		(4)			6.000	4.691	MON	4	49	09/24/1998	07/01/2028
31380K-P5-3	FN 442444 - RMBS			4	1.A	521	102.828	535	520	519		(1)			6.500	6.408	MON	3	34	12/29/1998	08/01/2028
31380L-KQ-0	FN 443203 - RMBS			4	1.A	285	102.724	292	285	284		—			6.500	6.363	MON	2	19	12/29/1998	10/01/2028
31380X-KW-1	FN 453109 - RMBS			4	1.A	703	102.677	720	701	699		—			6.500	6.464	MON	4	46	12/29/1998	01/01/2029
31381C-KW-6	FN 456709 - RMBS			4	1.A	1,445	102.081	1,495	1,464	1,454		1			6.000	6.270	MON	7	88	01/26/1999	12/01/2028
31383W-VV-0	FN 515528 - RMBS			4	1.A	18,784	100.101	18,925	18,906	18,799		9			7.500	7.687	MON	118	1,418	08/13/1999	09/01/2029
31386B-PZ-1	FN 558540 - RMBS			4	1.A	1,678	103.619	1,718	1,658	1,656		(3)			7.000	6.832	MON	10	116	03/20/2001	11/01/2030
31390F-BA-6	FN 644533 - RMBS			4	1.A	6,173	100.481	6,166	6,137	6,127		(3)			6.000	5.976	MON	31	368	07/16/2002	07/01/2032
31390X-VK-3	FN 659518 - RMBS			4	1.A	385	101.431	359	354	387		(9)			5.500	1.756	MON	2	20	03/01/2003	03/01/2033
313921-DF-2	FNR 0155B PC - CMO/RMBS			4	1.A	39,055	102.175	39,394	38,555	38,640		(14)			6.500	6.321	MON	209	2,506	04/30/2002	10/25/2031
31392U-EE-0	FHR 2504A Z - CMO/RMBS			4	1.A	8,877	102.738	9,052	8,811	8,804		(4)			6.000	6.002	MON	44	529	02/10/2006	09/15/2032
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS			4	1.A	392,956	100.712	395,783	392,987	392,802		19			5.042	4.877	MON	1,651	18,473	02/19/2003	10/25/2042
31393B-RG-2	FNR 0337C PE - CMO/RMBS			4	1.A	143,364	101.029	159,000	157,380	153,492		151			5.250	6.058	MON	689	8,262	05/06/2004	05/25/2033
31393U-4J-9	FNW 2004-W1 1A7 - CMO/RMBS			4	1.A	259,911	101.920	264,902	259,911	259,911					5.681	5.615	MON	1,230	14,766	01/08/2004	11/25/2043
31393W-HD-4	FHR 2643E PG - CMO/RMBS			4	1.A	126,842	100.444	130,213	129,637	128,533		(7)			5.000	5.265	MON	540	6,482	03/09/2004	07/15/2033
31393X-GN-1	FNW 2004-W2 1A4 - CMO/RMBS			4	1.A	174,253	98.826	173,109	175,166	174,064		55			6.000	6.184	MON	876	10,510	03/04/2004	02/25/2044
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS			4	1.A	134,860	100.307	144,540	144,097	141,349		110			5.000	5.568	MON	600	7,205	11/29/2005	03/25/2035
31394G-HV-8	FHR 2649C OE - CMO/RMBS			4	1.A	240,067	100.451	244,049	242,952	241,630		83			5.000	5.169	MON	1,012	12,148	07/02/2003	07/15/2033
31394L-Z8-8	FHR 2711 QD - CMO/RMBS			4,5	1.A	35,194	92.559	37,943	40,993	38,690		274			3.288	5.012	MON	60	1,075	10/23/2003	11/15/2033
31394L-ZD-7	FHR 2711 SA - CMO/RMBS			4,5	1.A	41,060	92.559	44,267	47,825	45,138		320			3.288	5.012	MON	70	1,254	10/23/2003	11/15/2033

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
31394L-ZE-5	FHR 2711 SC - CMO/RMBS			4,5	1.A	85,160	99.292	94,394	95,067	93,750		162			5.388	5.918	MON	228	4,489	11/12/2003	02/15/2033
31394M-R7-7	FHR 2722 UV - CMO/RMBS			4,5	1.A	324,450	99.071	363,905	367,315	355,958		1,320			4.688	5.743	MON	765	14,773	11/20/2003	08/15/2033
31394N-UJ-5	FHR 2733 PE - CMO/RMBS			4	1.A	90,117	100.439	97,326	96,900	95,135		(53)			5.000	5.547	MON	404	4,845	01/06/2004	01/15/2034
31394X-VL-7	FSPC T-060 A4D - CMO/RMBS			4	1.A	329,492	90.763	303,997	334,935	333,024		100			4.260	5.830	MON	1,189	14,114	05/04/2004	03/25/2044
31395W-NU-7	FHR 3000F BH - CMO/RMBS			4	1.A	3,047	101.557	3,084	3,037	3,035		(1)			6.000	5.985	MON	15	182	03/21/2006	07/15/2035
31396A-2S-2	FHR 3017 TA - CMO/RMBS			4	1.A	176,940	97.732	166,790	170,661	175,055		(1)			4.500	3.951	MON	640	7,680	03/27/2009	08/15/2035
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS			4	1.A	169,136	103.928	184,268	177,303	171,579		(309)			6.000	6.709	MON	887	10,638	11/09/2007	05/25/2037
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS			4	1.A	30,628	100.003	31,917	31,916	30,000		119			5.000	6.321	MON	133	1,596	04/20/2010	01/25/2040
31402D-MP-2	FN 725866 - RMBS			4	1.A	95,257	96.654	95,239	98,536	96,687		281			4.500	5.112	MON	370	4,434	12/22/2004	09/01/2034
31404L-JT-8	FN 771674 - RMBS			4	1.A	4,792	99.184	4,788	4,827	4,802		2			5.000	5.125	MON	20	241	12/03/2004	03/01/2034
31408H-5L-5	FN 852351 - RMBS			4	1.A	1,829	101.091	1,826	1,806	1,837		(1)			6.000	5.403	MON	9	108	01/12/2006	01/01/2036
31409C-WR-2	FN 867456 - RMBS			4	1.A	6,937	100.821	7,285	7,226	6,897		67			5.500	7.020	MON	33	397	07/18/2006	06/01/2036
31418E-7B-0	FN MA5389 - RMBS			4	1.A	2,043,350	100.616	2,062,063	2,049,434	2,043,396		46			6.000	6.051	MON	10,247	71,730	05/29/2024	06/01/2054
31418E-CS-7	FN MA4580 - RMBS			4	1.A	9,871,217	88.633	8,799,843	9,928,422	9,873,289		748			3.500	3.570	MON	28,958	347,495	03/25/2022	04/01/2052
31418E-ES-5	FN MA4644 - RMBS			4	1.A	13,054,193	91.645	11,974,796	13,066,443	13,052,600		(575)			4.000	4.009	MON	43,555	522,658	04/19/2022	05/01/2052
31418E-R8-5	FN MA5010 - RMBS			4	1.A	2,591,848	98.878	2,542,692	2,571,539	2,590,411		(893)			5.500	5.359	MON	11,786	141,435	04/26/2023	05/01/2053
31418E-S5-0	FN MA5039 - RMBS			4	1.A	2,630,487	98.780	2,579,039	2,610,906	2,628,840		(1,073)			5.500	5.369	MON	11,967	143,600	04/28/2023	06/01/2053
31418F-BM-8	FN MA5443 - RMBS			4	1.A	3,996,137	96.552	3,953,809	4,094,993	3,997,717		1,580			5.000	5.364	MON	17,062	85,312	07/25/2024	08/01/2054
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS			4	1.A	9,327,020	85.069	8,122,674	9,544,517	9,474,054		6,769			3.250	3.420	MON	25,860	297,129	04/06/2022	11/25/2061
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						248,161,513	XXX	198,992,296	249,648,457	248,594,575		80,548			XXX	XXX	XXX	834,772	8,469,900	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																					
3132WV-VF-8	FH WA2213 - CMBS/RMBS			4	1.A	3,879,604	83.138	3,235,029	3,891,156	3,877,010		(1,256)			2.850	2.847	MON	9,550	112,746	03/10/2022	12/01/2036
3132WW-A9-3	FH WA2531 - CMBS/RMBS			4	1.A	232,948	87.094	210,063	241,192	234,511		815			4.100	4.588	MON	824	10,054	07/19/2022	05/01/2052
3132WW-W5-7	FH WA3167 - CMBS/RMBS			4	1.A	3,016,452	78.909	2,478,710	3,141,242	3,034,547		(1,277)			2.470	2.825	MON	6,681	78,876	03/09/2022	11/01/2036
3132WW-YU-0	FH WA3222 - CMBS/RMBS			4	1.A	5,140,757	78.176	4,196,683	5,368,280	5,171,500		(2,102)			2.500	2.874	MON	11,557	136,444	03/09/2022	10/01/2037
3132XE-BY-6	FH WN0054 - CMBS/RMBS			4	1.A	5,201,747	81.166	4,224,697	5,205,000	5,196,117		(1,711)			2.850	2.824	MON	12,774	150,815	02/17/2022	11/01/2036
3132XE-BZ-3	FH WN0055 - CMBS/RMBS			4	1.A	7,762,468	79.712	6,272,879	7,869,444	7,770,494		(2,664)			2.950	3.040	MON	19,991	236,018	03/10/2022	01/01/2039
3132XF-HJ-0	FH WN1132 - CMBS/RMBS			4	1.A	4,792,003	80.148	3,843,097	4,795,000	4,786,812		(1,662)			2.850	2.824	MON	11,768	138,935	02/17/2022	11/01/2036
3137H6-L2-9	FMMV M-068 A - CMBS			4	1.B FE	2,437,781	85.782	2,050,190	2,390,000	2,429,676		(332)			3.150	2.989	MON	6,274	75,285	03/09/2022	10/15/2036
3138LN-T7-6	FN AN9573 - CMBS/RMBS			4	1.A	301,688	85.932	257,795	300,000	300,522		(117)			4.040	3.972	MON	1,044	12,322	05/21/2018	07/01/2048
3138LP-BB-1	FN AN9933 - CMBS/RMBS			4	1.A	402,529	86.876	340,859	392,353	398,924		(154)			4.280	4.070	MON	1,446	17,073	06/19/2018	08/01/2048
3140HT-FB-0	FN BL1961 - CMBS/RMBS			4	1.A	252,656	89.892	224,730	250,000	251,166		(230)			3.620	3.504	MON	779	9,201	02/27/2019	04/01/2034
3140HT-YC-7	FN BL2506 - CMBS/RMBS			4	1.A	175,765	84.434	146,483	173,488	174,841		(76)			3.830	3.711	MON	572	6,755	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS			4	1.A	376,639	84.434	313,892	371,760	374,659		(163)			3.830	3.711	MON	1,226	14,476	04/12/2019	05/01/2049
3140J2-3L-8	FN BL9802 - CMBS/RMBS			4	1.A	7,184,818	73.401	5,999,823	8,174,000	7,377,917		75,810			1.730	2.910	MON	12,177	143,767	03/09/2022	12/01/2035
3140LD-ZB-8	FN BS3437 - CMBS/RMBS			4	1.A	1,332,933	73.751	1,094,461	1,484,000	1,364,131		12,127			1.990	3.020	MON	2,543	30,024	03/10/2022	10/01/2036
3140LE-TY-3	FN BS4166 - CMBS/RMBS			4	1.A	237,037	76.999	181,609	235,858	236,501		(215)			2.490	2.401	MON	506	5,968	11/18/2021	12/01/2039
3140LE-UN-5	FN BS4188 - CMBS/RMBS			4	1.A	482,282	75.884	358,580	472,536	478,894		(1,850)			2.520	2.212	MON	1,025	12,106	01/07/2022	12/01/2041
3140LF-4K-7	FN BS5325 - CMBS/RMBS			4	1.A	7,101,868	72.364	5,100,949	7,049,000	7,084,596		(6,012)			3.310	3.210	MON	20,092	237,211	04/26/2022	04/01/2052
3140LF-YJ-7	FN BS5212 - CMBS/RMBS			4	1.A	28,033,562	79.945	22,100,746	27,644,807	27,902,820		(80,777)			2.970	2.740	MON	70,702	834,735	03/04/2022	05/01/2042
3140LH-HG-8	FN BS6530 - CMBS/RMBS			4	1.A	243,981	89.876	218,053	242,617	243,854		(68)			4.340	4.308	MON	907	10,705	08/03/2022	09/01/2052
3142AC-DN-6	FH WA4808 - CMBS/RMBS			4	1.A	2,900,511	79.997	2,335,826	2,919,901	2,900,015		(945)			2.950	2.979	MON	7,417	87,573	03/10/2022	01/01/2039
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS			4	1.A	333,973	5.671	276,347		306,963		(17,935)			0.700	7.150	MON	569	34,522	05/18/2022	11/26/2055
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS			4	1.A	214,742	4.788	177,114		197,149		(13,677)			0.700	6.688	MON	432	26,316	05/18/2022	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						82,038,746	XXX	65,638,615	82,611,633	82,093,618		(44,471)			XXX	XXX	XXX	200,853	2,421,925	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																					
196711-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	3,467,450	106.263	3,719,205	3,500,000	3,479,434		817			6.450	6.513	MS	66,471	225,750	07/16/2009	09/15/2039
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	2,857,461	86.392	2,296,416	2,658,136	2,804,092		(41,744)			4.635	4.197	MON	2,053	123,739	09/19/2018	11/26/2055

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
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.A	1,430,389	82.863	1,135,750	1,370,638	1,417,877		(3,066)			4.359	4.008	MON	996	59,165	05/21/2019	10/25/2052
59524E-AC-6	MIDATL 2005 3 - ABS			4	2.B FE	1,673,277	81.345	1,436,738	1,766,223	1,688,242		2,046			5.300	5.755	FA	39,004	93,610	10/07/2016	08/01/2050
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						9,428,577	XXX	8,588,109	9,294,996	9,389,645		(41,947)			XXX	XXX	XXX	108,524	502,264	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						676,179,237	XXX	577,165,073	723,166,086	693,868,646		2,002,215			XXX	XXX	XXX	4,479,150	23,269,542	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00032@-AA-8	LENDLEASE AAFHHC PRA TL 2021			2	1.E PL	511,000	88.730	453,410	511,000	511,000					4.720	4.720	JJ	12,328	24,387	04/13/2021	07/01/2056
00032@-AD-2	LENDLEASE AAFHHC PRA TL 2022			2	1.E PL	4,882,576	92.050	4,678,902	5,083,000	4,893,061		3,520			5.116	5.474	N/A	156,028	190,690	03/04/2022	07/01/2048
00032@-AE-0	LENDLEASE AAFHHC PRA TL 2023			2	1.E PL	4,066,000	110.290	4,484,391	4,066,000						8.288	8.289	JJ	172,239	399,116	10/04/2023	07/01/2056
00032@-AF-7	LENDLEASE AAFHHC PRA TL 2024			2	1.E Z	6,100,000	110.530	6,742,330	6,100,000	6,100,000					7.184	7.289	JJ	76,689		09/25/2024	07/01/2045
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,178,750	99.316	1,170,690	1,178,750	1,178,750					6.350	6.349	JJ	34,514	74,851	06/03/2014	07/15/2054
00108W-AJ-9	AEP TEXAS INC			1.2	2.A FE	6,049,631	75.495	5,112,526	6,772,000	6,084,029		14,550			4.150	4.867	MN	46,840	281,038	07/29/2022	05/01/2049
00108W-AN-0	AEP TEXAS INC			1.2	2.A FE	4,985,100	66.296	3,314,780	5,000,000	4,986,363		313			3.450	3.466	MN	22,042	172,500	05/04/2021	05/15/2051
00164V-AF-0	AMC NETWORKS INC			1.2	5.A FE	500,000	78.497	392,485	500,000	500,000					4.250	4.249	FA	8,028	21,250	01/25/2021	02/15/2029
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		C	2	1.G FE	600,000	100.401	602,406	600,000	600,000					5.548	5.547	FA	12,945	33,288	08/02/2022	08/11/2032
00206R-JH-6	AT&T INC			1	2.B FE	4,952,976	86.306	4,315,281	5,000,000	4,956,203		1,547			4.900	4.976	JD	10,889	245,000	06/05/2019	06/15/2042
00206R-KE-1	AT&T INC			1.2	2.B FE	2,998,260	66.392	1,991,764	3,000,000	2,998,603		32			3.300	3.303	FA	41,250	99,000	07/27/2020	02/01/2052
00206R-KF-8	AT&T INC			1.2	2.B FE	2,998,080	63.926	1,917,768	3,000,000	2,998,342		23			3.500	3.503	FA	43,750	105,000	07/27/2020	02/01/2061
00510R-AD-5	ACUITY BRANDS LIGHTING INC			1.2	2.B FE	2,992,110	85.144	2,554,306	3,000,000	2,995,216		745			2.150	2.179	JD	2,867	64,500	10/27/2020	12/15/2030
	ADVOCATE HEALTH AND																				
	HOSPITALS CORP			1.2	1.C FE	6,050,040	65.503	3,930,165	6,000,000	6,046,342		(1,240)			3.008	2.964	JD	8,021	180,480	10/20/2021	06/15/2050
00817Y-AF-5	AETNA INC			1	2.B FE	4,990,200	105.317	5,265,837	5,000,000	4,994,717		300			6.625	6.638	JD	14,722	331,250	06/06/2006	06/15/2036
010392-FV-5	ALABAMA POWER CO			1.2	1.F FE	7,976,560	65.714	5,257,087	8,000,000	7,978,846		505			3.125	3.140	JJ	115,278	250,000	06/07/2021	07/15/2051
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1.2	2.A FE	524,410	96.578	507,035	525,000	524,841		58			3.550	3.562	JJ	8,024	18,638	08/10/2017	07/26/2027
01626P-AN-6	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	4,980,450	71.701	3,585,073	5,000,000	4,982,646		407			3.800	3.822	JJ	82,333	190,000	01/22/2020	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	5,000,000	74.263	3,713,165	5,000,000	5,000,000					3.439	3.439	MN	22,927	171,950	05/10/2021	05/13/2041
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC			1.2	2.A FE	2,998,350	69.012	2,070,348	3,000,000	2,998,542		33			3.625	3.628	MN	14,500	108,750	05/10/2021	05/13/2051
017175-AF-7	ALLEGHANY CORP			1.2	1.E FE	1,567,300	67.212	1,344,239	2,000,000	1,585,593		7,809			3.250	4.609	FA	24,556	65,000	07/29/2022	08/15/2051
018522-E*-9	ALLETE INC				1.F	4,000,000	99.720	3,988,800	4,000,000	4,000,000					4.900	4.900	AO	41,378	196,000	06/10/2010	10/15/2025
02079K-AE-7	ALPHABET INC			1.2	1.C FE	4,968,550	65.326	3,266,295	5,000,000	4,974,547		1,383			1.900	1.938	FA	35,889	95,000	08/03/2020	08/15/2040
02124T-AA-1	ALT-2 STRUCTURED TRUST			2	1.D PL	848,301	90.112	769,205	853,610	850,060		498			2.950	3.022	FMAN	3,288	25,182	05/13/2021	05/14/2031
02209S-AM-5	ALTRIA GROUP INC				2.B FE	6,171,625	79.745	4,984,045	6,250,000	6,193,302		2,113			4.250	4.324	FA	104,774	265,625	08/06/2012	08/09/2042
023135-BC-9	AMAZON.COM INC			1.2	1.E FE	2,994,999	96.552	2,896,557	3,000,000	2,998,478		544			3.150	3.170	FA	33,863	94,500	06/11/2018	08/22/2027
023135-CK-0	AMAZON.COM INC			1.2	1.E FE	19,906,400	78.255	15,651,029	20,000,000	19,909,070		1,017			4.100	4.124	AO	177,667	820,000	04/11/2022	04/13/2062
02315J-AA-2	AMAZON CONSERVATION DAC		C		1.C FE	1,250,000	99.650	1,245,625	1,250,000	1,250,000					6.034	6.034	JAJO	3,143		12/10/2024	01/16/2042
023551-AJ-3	HESS CORP			1	2.C FE	441,760	111.058	444,230	400,000	422,970		(2,728)			7.300	6.228	FA	11,031	29,200	05/04/2016	08/15/2031
023586-C#5	AMERCO				2.B PL	176,016	82.369	164,738	200,000	181,953		2,277			2.630	4.180	MS	1,330	5,260	04/11/2022	09/30/2031
02361D-AJ-9	AMEREN ILLINOIS CO			1	1.F FE	11,933,880	108.731	13,047,720	12,000,000	11,961,037		2,199			6.700	6.741	JD	35,733	804,000	06/08/2006	06/15/2036
02361D-AS-9	AMEREN ILLINOIS CO			1.2	1.F FE	6,195,448	96.930	6,009,647	6,200,000	6,198,463		415			3.800	3.808	MN	30,104	235,600	05/23/2018	05/15/2028
	AMERICAN EAGLE NORTHWEST																				
	LLC			1	1.E FE	5,065,000	99.299	5,029,489	5,065,000	5,065,000					5.780	5.779	JD	13,011	292,757	01/27/2005	12/15/2028
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	7,086,723	97.627	6,931,513	7,100,000	7,091,339		1,793			4.050	4.081	MN	46,328	287,550	04/28/2022	05/03/2029
	AMERICAN HONDA FINANCE																				
	CORP			1	1.G FE	4,986,800	82.485	4,124,231	5,000,000	4,991,786		1,277			1.800	1.829	JJ	42,000	90,000	01/11/2021	01/13/2031
	AMERICAN INTERNATIONAL																				
	GROUP INC			1.2	2.B FE	15,151,075	82.641	12,396,161	15,000,000	15,143,705		(3,151)			4.375	4.312	JD	1,823	984,375	04/14/2022	06/30/2050
03027X-AY-6	AMERICAN TOWER CORP			1.2	2.B FE	1,086,239	72.411	999,989	1,381,000	1,100,434		5,550			3.700	5.162	AO	10,787	51,097	05/02/2022	10/15/2049
03027X-BD-1	AMERICAN TOWER CORP			1.2	2.B FE	2,039,440	64.144	1,282,869	2,000,000	2,035,658		(950)			3.100	2.998	JD	2,756	62,000	09/23/2020	06/15/2050
03027X-BW-9	AMERICAN TOWER CORP			1.2	2.B FE	994,910	92.755	927,547	1,000,000	996,106		457			4.050	4.113	MS	11,925	40,500	03/29/2022	03/15/2032

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
03028P-C*-5	AMERICAN TRANSMISSION SR NTS SER A				1.F	5,000,000	98.718	4,935,895	5,000,000	5,000,000					4.170	4.168	MS	61,392	312,750	08/18/2010	03/14/2026
03040W-AX-3	AMERICAN WATER CAPITAL CORP			1.2	2.A FE	4,989,700	69.016	3,450,790	5,000,000	4,990,933		221			3.450	3.461	MN	28,750	172,500	04/08/2020	05/01/2050
03040W-AY-1	AMERICAN WATER CAPITAL CORP			1.2	2.A FE	3,987,840	84.437	3,377,487	4,000,000	3,991,976		1,147			2.300	2.334	JD	7,667	92,000	05/10/2021	06/01/2031
03040W-AZ-8	AMERICAN WATER CAPITAL CORP			1.2	2.A FE	3,988,520	66.653	2,666,131	4,000,000	3,989,558		246			3.250	3.265	JD	10,833	130,000	05/10/2021	06/01/2051
03060N-AD-2	AMERICO LIFE INC			1.2	2.B FE	729,450	83.953	671,626	800,000	743,772		5,703			3.450	4.734	AO	5,827	24,150	10/28/2024	04/15/2031
03115A-AC-7	AMFAM HOLDINGS INC			1.2	2.C FE	533,250	60.362	301,809	500,000	531,131		(743)			3.833	3.465	MS	5,856	19,165	01/06/2022	03/11/2051
031162-BA-7	AMGEN INC			1	2.A FE	9,363,300	104.708	10,470,772	10,000,000	9,550,304		18,432			6.400	6.904	FA	266,667	640,000	03/24/2009	02/01/2039
031162-CZ-1	AMGEN INC			1.2	2.A FE	4,966,400	81.196	4,059,776	5,000,000	4,976,564		3,063			2.000	2.072	JJ	46,111	100,000	08/05/2021	01/15/2032
031162-DF-4	AMGEN INC			1.2	2.A FE	1,002,940	77.219	772,186	1,000,000	1,002,779		(58)			4.200	4.182	FA	15,050	42,000	02/17/2022	02/22/2052
032654-AN-5	ANALOG DEVICES INC			1.2	1.G FE	4,968,300	98.161	4,908,038	5,000,000	4,993,147		3,456			3.500	3.574	JD	12,639	175,000	11/30/2016	12/05/2026
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1.2	2.B FE	533,961	101.225	455,512	450,000	504,607		(9,998)			5.625	2.993	AO	6,328	25,313	12/16/2021	04/01/2030
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		C	1.2	2.B FE	1,738,660	94.891	1,660,586	1,750,000	1,742,819		1,543			3.875	3.982	MS	19,779	67,813	03/14/2022	03/16/2029
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		C	1.2	2.A FE	14,674,780	83.269	13,323,098	16,000,000	14,722,233		19,894			4.750	5.303	MS	221,667	760,000	07/29/2022	03/16/2052
036752-AT-0	ELEVANCE HEALTH INC			1.2	2.A FE	1,247,125	92.464	1,155,802	1,250,000	1,247,799		251			4.100	4.128	MN	6,549	51,250	04/26/2022	05/15/2032
036752-AU-7	ELEVANCE HEALTH INC			1.2	2.A FE	14,919,300	80.599	12,089,795	15,000,000	14,923,235		1,386			4.550	4.583	MN	87,208	682,500	04/26/2022	05/15/2052
03740L-AE-2	AON CORP			1.2	2.A FE	1,969,720	73.362	1,467,240	2,000,000	1,971,246		252			3.900	3.970	FA	26,650	78,000	02/23/2022	02/28/2052
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	5,842,680	103.709	4,692,818	4,525,000	5,456,025		(38,935)			5.850	4.116	JD	11,765	264,713	07/19/2012	06/15/2041
038336-AA-1	APTARGROUP INC			1.2	2.C FE	6,483,165	89.895	5,843,164	6,500,000	6,487,425		1,505			3.600	3.631	MS	68,900	234,000	03/02/2022	03/15/2032
03842*-AA-4	AQUA PENNSYLVANIA INC				1.G YE	2,500,000	100.388	2,509,700	2,500,000	2,500,000					5.950	5.950	N/A	186,351	148,750	03/15/2006	03/31/2034
03881N-AC-1	ARBOR REALTY SR INC			1.2	1.F PL	109,000	98.407	107,264	109,000	109,000					8.500	8.500	AO	1,956	9,265	10/06/2022	10/15/2027
03938L-AP-9	ARCELORMITTAL SA		C	1	2.C FE	1,805,313	106.406	1,862,099	1,750,000	1,792,196		(1,628)			7.000	6.738	AO	25,861	122,500	01/21/2015	10/15/2039
03939A-AA-5	ARCH CAPITAL GROUP LTD		C	1.2	2.A FE	1,649,580	71.252	1,425,041	2,000,000	1,665,124		6,621			3.635	4.778	JD	202	109,050	07/29/2022	06/30/2050
03990B-AB-7	ARES MANAGEMENT CORP			1.2	2.A FE	992,390	95.101	951,010	1,000,000	992,412		22			5.600	5.653	AO	12,444		10/09/2024	10/11/2054
039936-AA-7	ARES FINANCE CO IV LLC			1.2	2.A FE	5,378,065	70.012	3,850,631	5,500,000	5,384,966		2,408			3.650	3.774	FA	83,646	200,750	01/13/2022	02/01/2052
04015P-AA-7	ARGONAUT GROUP STAT TR VIII				3.C FE	2,501,465	90.650	2,258,544	2,491,499	2,499,982		(619)			5.959	5.912	N/A	3,711	228,919	07/27/2018	09/22/2034
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	470,817	95.825	450,375	470,000	470,280		(178)			4.125	4.083	JD	54	29,081	01/05/2022	06/30/2051
04035G-AA-3	ARIEL HLDGS LTD		C		3.C FE	986,714	89.760	924,528	1,030,000	1,001,015		2,286			3.366	3.694	MJSD	1,637	90,955	09/26/2018	09/15/2037
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	2.A FE	1,886,116	107.879	2,734,737	2,535,000	2,070,989		21,284			6.875	9.517	FA	72,617	174,281	04/20/2009	08/01/2036
040555-CW-2	ARIZONA PUBLIC SERVICE CO			1.2	2.A FE	999,310	95.232	952,317	1,000,000	999,810		67			2.950	2.957	MS	8,686	29,500	09/06/2017	09/15/2027
04250C-AB-8	ARMYHW 153A A			1.2	1.G FE	290,000	89.141	258,509	290,000	290,000					5.750	5.749	JD	741	16,675	04/15/2015	06/15/2050
04250G-AB-9	ARMYHW 153B 3B			1.2	1.G FE	300,000	89.068	267,204	300,000	300,000					5.750	5.749	JD	767	17,250	04/15/2015	06/15/2050
04317@-BE-7	ARTHUR J. GALLAGHER SR NT SER EE				2.A FE	5,000,000	93.448	4,672,380	5,000,000	5,000,000					4.440	4.439	N/A	11,100	222,000	04/17/2018	06/13/2030
04342J-AA-5	ASB BANK LTD		C	2	1.F FE	2,250,000	99.436	2,237,299	2,250,000	2,250,000					5.284	5.284	JD	4,624	118,890	06/08/2022	06/17/2032
04685A-3Z-2	ATHENE GLOBAL FUNDING				1.E FE	1,000,000	100.230	1,002,298	1,000,000	1,000,000					5.526	5.526	JJ	26,095		07/08/2024	07/11/2031
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC			1	1.G FE	893,525	89.774	802,153	893,525	893,525					5.343	5.343	JD	3,978	47,741	09/28/2005	12/01/2050
049560-AT-2	ATMOS ENERGY CORP			1.2	1.G FE	6,969,550	82.020	5,741,393	7,000,000	6,981,584		2,888			1.500	1.546	JJ	48,417	105,000	09/23/2020	01/15/2031
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	658,825	89.507	590,749	660,000	659,033		20			5.695	5.707	JD	1,671	37,587	12/16/2015	12/15/2047
05329W-AR-3	AUTONATION INC			1.2	2.C FE	88,335	89.901	89,901	100,000	93,003		1,779			1.950	4.068	FA	813	1,950	04/07/2022	08/01/2028
05329W-AS-1	AUTONATION INC			1.2	2.C FE	555,825	82.507	495,043	600,000	567,646		4,271			2.400	3.310	FA	6,000	14,400	04/11/2022	08/01/2031
053484-AB-7	AVALONBAY COMMUNITIES INC			1.2	1.G FE	2,996,430	82.796	2,483,876	3,000,000	2,997,470		331			2.050	2.063	JJ	28,358	61,500	09/08/2021	01/15/2032
05379B-AR-8	AVISTA CORP			1.2	1.G FE	10,496,220	74.677	7,841,037	10,500,000	10,496,576		69			4.000	4.002	AO	105,000	420,000	03/08/2022	04/01/2052
054561-AN-5	EQUITABLE HOLDINGS INC			1.2	2.A FE	812,768	97.448	779,580	800,000	808,029		(1,809)			4.572	4.289	FA	13,818	36,576	04/08/2022	02/15/2029
05508W-AB-1	B&G FOODS INC			1.2	5.B FE	995,446	95.263	946,913	994,000	994,116		(607)			5.250	5.176	MS	15,366	52,185	09/13/2019	09/15/2027
055298-AE-3	BCB BANCORP INC			2.5	2.A PL	500,000	104.670	523,350	500,000	500,000					9.250	9.249	MS	15,802		08/28/2024	09/01/2034
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS INC			1.2	4.B FE	1,429,688	89.250	1,338,750	1,500,000	1,467,469		9,195			4.000	4.740	MS	20,000	60,000	06/30/2020	03/01/2028
05565A-M3-4	BNP PARIBAS SA		C	2	2.C FE	1,204,250	102.228	1,226,730	1,200,000	1,203,061		(538)			7.750	7.682	FA	34,875	93,000	08/26/2022	12/31/2049
05565A-S2-0	BNP PARIBAS SA		C	2	2.C FE	519,825	106.731	533,654	500,000	512,419		(3,690)			9.250	8.256	MN	5,653	46,250	11/22/2022	12/29/2049
05565E-BX-2	BMW US CAPITAL LLC			1.2	1.F FE	5,988,060	82.179	4,930,730	6,000,000	5,991,886		1,138			1.950	1.972	FA	45,175	117,000	08/09/2021	08/12/2031
05583J-AM-4	BPCE SA		C	2.5	2.A FE	6,000,000	98.587	5,915,206	6,000,000	6,000,000					5.748	5.749	JJ	155,196	344,880	07/11/2022	07/19/2033

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
05602X-JC-3	BNP PARIBAS SA		C	2	2.C FE	402,080	99.278	397,113	400,000	402,067		(13)			7.375	7.298	MS	9,096		10/31/2024	12/31/2049
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	1,300,000	81.490	1,059,370	1,300,000	1,300,000					5.000	4.924	AO	16,250	65,000	09/18/2020	10/01/2055
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	700,000	81.490	570,430	700,000	700,000					5.000	4.999	AO	8,750	34,722	12/10/2020	10/01/2055
05682*-AG-9	BAIN CAPITAL HOLDINGS LP				1.D PL	11,200,000	72.767	8,149,870	11,200,000	11,200,000					3.720	3.720	N/A	97,216	624,960	01/07/2022	04/07/2042
06368F-AJ-8	BANK OF MONTREAL		A	1	1.F FE	6,486,415	95.987	6,239,132	6,500,000	6,493,893		2,746			2.650	2.695	MS	54,067	172,250	03/03/2022	03/08/2027
06368L-5Q-5	BANK OF MONTREAL			2	2.C FE	497,250	102.179	500,675	490,000	497,232		(18)			7.300	7.089	FMAN	3,478	7,586	12/17/2024	11/26/2084
06368L-Q5-8	BANK OF MONTREAL			2	2.C FE	1,037,862	103.751	1,068,630	1,030,000	1,036,871		(991)			7.700	7.519	FMAN	7,711	56,839	03/27/2024	05/26/2084
	BANK OF NEW YORK MELLON CORP			2	1.F FE	3,000,000	82.856	2,485,675	3,000,000	3,000,000					1.800	1.800	JJ	22,950	54,000	07/20/2021	07/28/2031
064159-8S-8	BANK OF NOVA SCOTIA			2	2.C FE	1,873,748	106.139	1,963,574	1,850,000	1,865,620		(5,163)			8.625	8.282	JAJO	28,367	159,563	12/27/2023	10/27/2082
064159-8V-1	BANK OF NOVA SCOTIA			2	2.C FE	202,806	105.227	210,453	200,000	202,407		(399)			8.000	7.652	JAJO	2,844	12,667	02/22/2024	01/27/2084
06417X-AD-3	BANK OF NOVA SCOTIA			1	1.F FE	1,999,120	94.511	1,890,216	2,000,000	1,999,632		171			1.950	1.959	FA	16,142	39,000	01/03/2022	02/02/2027
06417X-AG-6	BANK OF NOVA SCOTIA			1.2	2.A FE	12,499,625	91.939	11,492,353	12,500,000	12,500,111		(2)			4.588	4.587	MN	90,804	573,500	04/05/2022	05/04/2037
067316-AD-1	BACARDI LTD		C	1.2	2.C FE	4,981,350	96.540	4,827,022	5,000,000	4,996,837		1,986			2.750	2.792	JJ	63,403	137,500	07/07/2016	07/15/2026
06738E-BX-2	BARCLAYS PLC		C	2	3.A FE	1,000,000	103.457	1,034,574	1,000,000	1,000,000					8.000	8.000	MJSD	3,556	80,000	08/01/2022	12/29/2049
06738E-CN-3	BARCLAYS PLC		C	2	3.A FE	200,000	110.037	220,074	200,000	200,000					9.625	9.625	MJSD	856	20,480	11/15/2023	12/29/2049
06738E-CU-7	BARCLAYS PLC		C	1,2,5	2.A FE	1,250,000	98.038	1,225,477	1,250,000	1,250,000					4.942	4.944	MS	19,047		09/03/2024	09/10/2030
	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	810,145	98.450	984,496	1,000,000	842,293		4,000			5.750	7.327	MN	9,583	57,500	09/30/2013	05/01/2043
06849V-AA-1	BARRICK GOLD FINANCE CO			1	2.A FE	6,179,250	101.154	5,057,699	5,000,000	5,942,622		(78,673)			5.800	3.522	MN	37,056	290,000	11/10/2021	11/15/2034
	BASIN ELECTRIC POWER COOPERATIVE I				1.F	2,969,880	93.523	2,777,515	2,969,880	2,969,880					4.000	3.999	AO	29,699	118,795	10/19/2011	10/01/2031
071813-BQ-1	BAXTER INTERNATIONAL INC			1.2	2.B FE	4,995,200	96.665	4,833,269	5,000,000	4,999,189		484			2.600	2.610	FA	49,111	130,000	08/10/2016	08/15/2026
071813-CB-3	BAXTER INTERNATIONAL INC			1.2	2.B FE	9,990,600	81.210	8,120,976	10,000,000	9,994,229		868			1.730	1.740	AO	43,250	173,000	10/29/2020	04/01/2031
07272M-AA-5	BAYCOM CORP			2,5	2.B FE	487,500	98.500	492,500	500,000	489,075		1,575			5.250	5.764	MS	7,729		11/22/2024	09/15/2030
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE			1	1.F FE	484,092	91.739	366,955	400,000	476,079		(2,894)			5.259	3.794	MN	2,688	21,036	02/14/2022	11/15/2046
	BELL TELEPHONE COMPANY OF CANADA OR BELL			1.2	2.B FE	3,989,120	69.144	2,765,773	4,000,000	3,989,996		225			3.650	3.665	MS	42,178	146,000	03/12/2021	03/17/2051
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO			1.2	1.G FE	13,426,830	82.969	11,200,808	13,500,000	13,430,939		1,163			4.600	5.450	MN	103,500	621,000	04/19/2022	05/01/2053
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			1.2	1.C FE	9,949,300	82.743	8,274,327	10,000,000	9,956,274		1,062			4.200	4.229	FA	158,667	420,000	08/07/2018	08/15/2048
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1.2	1.C FE	7,971,760	75.703	6,056,226	8,000,000	7,973,242		549			3.850	3.870	MS	90,689	308,000	03/07/2022	03/15/2052
08658E-AA-5	CONOPCO INC				1.E FE	4,392,400	105.435	5,271,723	5,000,000	4,839,753		41,421			6.625	7.749	AO	69,931	331,250	10/19/2000	04/15/2028
	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1.2	1.G FE	787,980	60.951	609,509	1,000,000	798,286		3,978			3.080	4.373	JJ	15,400	30,800	04/26/2022	07/01/2051
09031W-AA-1	BIMBO BAKERIES USA INC			1.2	2.A FE	1,966,340	72.234	1,444,677	2,000,000	1,968,721		650			4.000	4.098	MN	9,778	80,000	05/12/2021	05/17/2051
090572-AQ-1	BIO RAD LABORATORIES INC			1.2	2.B FE	2,493,325	89.527	2,238,178	2,500,000	2,494,992		597			3.700	3.732	MS	27,236	92,500	02/23/2022	03/15/2032
09062X-AG-8	BIOGEN INC			1.2	2.A FE	11,474,006	63.056	8,105,208	12,854,000	11,539,327		25,930			3.150	3.742	MN	67,484	404,901	07/29/2022	05/01/2050
092114-AA-5	BLACK HILLS POWER INC			1	1.F FE	3,000,000	106.687	3,200,605	3,000,000	3,000,000					7.230	7.228	FA	81,940	216,900	08/08/2002	08/15/2032
092114-AB-3	BLACK HILLS POWER INC			1	1.F FE	4,996,550	101.971	5,098,534	5,000,000	4,998,246		71			6.125	6.129	MN	51,042	306,250	10/22/2009	11/01/2039
09247X-AR-2	BLACKROCK FINANCE INC			1.2	1.D FE	3,985,760	84.263	3,370,515	4,000,000	3,991,624		1,288			1.900	1.937	JJ	32,300	76,000	04/27/2020	01/28/2031
	BLACKSTONE HOLDINGS FINANCE CO LLC			1.2	1.E FE	13,767,585	65.257	10,278,012	15,750,000	13,857,772		34,758			3.200	3.896	JJ	211,400	504,000	05/02/2022	01/30/2052
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	1,062,330	76.869	768,692	1,000,000	1,056,547		(1,948)			3.650	3.266	MS	9,226	36,500	11/18/2021	03/31/2045
09581J-AS-5	BLUE OWL FINANCE LLC			1.2	2.B FE	15,046,221	92.728	14,187,405	15,300,000	15,107,178		22,759			4.375	4.583	FA	252,875	669,375	04/07/2022	02/15/2032
09659T-2C-4	BNP PARIBAS SA		C		2.A FE	5,000,000	67.880	3,394,008	5,000,000	5,000,000					2.824	2.824	JJ	60,794	141,200	01/19/2021	01/26/2041
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	3,225,886	84.987	2,762,075	3,250,000	3,229,002		1,985			2.871	2.941	AO	18,662	93,308	04/05/2022	04/19/2032
09659W-2U-7	BNP PARIBAS SA		C	2,5	1.G FE	500,000	85.240	426,200	500,000	500,000					3.132	3.132	JJ	7,004	15,660	01/12/2022	01/20/2033
096630-AJ-7	BOARDWALK PIPELINES LP			1.2	2.C FE	3,496,605	87.354	3,057,395	3,500,000	3,497,447		285			3.600	3.611	MS	42,000	126,000	02/09/2022	09/01/2032
097023-BL-8	BOEING CO			1.2	2.C FE	962,860	66.826	668,263	1,000,000	970,976		956			3.500	3.706	MS	11,667	35,000	02/18/2015	03/01/2045
097023-BR-5	BOEING CO			1.2	2.C FE	4,942,900	96.065	4,803,230	5,000,000	4,990,947		6,070			2.250	2.378	JD	5,000	112,500	05/16/2016	06/15/2026

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
097023-BX-2	BOEING CO			1.2	2.C FE	194,560	93.962	187,923	200,000	198,034		578			3.250	3.582	MS	2,167	6,500	05/23/2018	03/01/2028
097023-CA-1	BOEING CO			1.2	2.C FE	1,951,160	93.478	1,869,558	2,000,000	1,979,185		4,969			3.450	3.744	MN	11,500	69,000	10/30/2018	11/01/2028
097023-CR-4	BOEING CO			1.2	2.C FE	7,097,070	66.023	6,272,154	9,500,000	7,153,771		22,074			3.950	5.567	FA	156,354	375,250	05/02/2022	08/01/2059
097023-CV-5	BOEING CO			1.2	2.C FE	1,500,000	95.138	1,427,069	1,500,000	1,500,000					5.705	6.143	MN	14,263	85,575	04/30/2020	05/01/2040
097023-CW-3	BOEING CO			1.2	2.C FE	1,327,152	93.015	1,125,486	1,210,000	1,321,430		(2,184)			5.805	5.144	MN	11,707	70,241	03/15/2022	05/01/2050
097023-CX-1	BOEING CO			1.2	2.C FE	9,364,197	92.531	8,622,950	9,319,000	9,364,297		(390)			5.930	5.897	MN	92,103	552,617	07/29/2022	05/01/2060
100743-AM-5	BOSTON GAS CO			1.2	2.A FE	3,000,000	89.034	2,671,010	3,000,000	3,000,000					3.757	3.757	MS	32,874	112,710	03/11/2022	03/16/2032
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC			1.2	1.E FE	22,963,390	63.256	18,660,406	29,500,000	23,138,157		67,742			3.379	4.611	FA	395,953	996,805	05/02/2022	02/08/2061
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC			1.2	1.E FE	756,520	62.397	623,973	1,000,000	767,590		4,308			3.001	4.489	MS	8,670	30,010	05/02/2022	03/17/2052
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1.2	1.E FE	3,000,000	85.570	2,567,089	3,000,000	3,000,000					2.721	2.721	JJ	38,321	81,630	01/10/2022	01/12/2032
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	7,454,400	97.560	7,317,030	7,500,000	7,489,027		4,835			3.250	3.321	FA	83,958	243,750	02/22/2017	02/27/2027
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1.2	2.B FE	4,979,450	98.091	4,904,534	5,000,000	4,996,550		2,225			3.400	3.448	JD	1,889	170,000	06/21/2016	06/27/2026
11134L-AH-2	BROADCOM CORP			1.2	2.B FE	4,979,925	98.438	4,921,907	5,000,000	4,994,951		2,396			3.875	3.927	JJ	89,340	193,750	02/23/2018	01/15/2027
11135F-BG-5	BROADCOM INC			1.2	2.B FE	2,331,460	74.423	2,232,691	3,000,000	2,358,312		11,317			3.750	5.267	FA	42,500	112,500	08/18/2022	02/15/2051
11135F-BT-7	BROADCOM INC			1.2	2.B FE	1,496,715	93.773	1,406,594	1,500,000	1,497,479		291			4.150	4.177	AO	13,142	62,250	03/31/2022	04/15/2032
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	656,464	16.530	434,326	656,875	656,464		(66,577)			4.875	4.879	JAJO	5,426	32,023	12/09/2021	12/29/2049
11271L-AC-6	BROOKFIELD FINANCE INC			1.2	1.G FE	1,439,671	97.285	1,313,344	1,350,000	1,395,755		(15,467)			3.900	2.643	JJ	22,815	52,650	03/29/2022	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC			1.2	1.G FE	1,738,710	99.299	1,489,485	1,500,000	1,640,510		(33,226)			4.850	2.376	MS	18,592	72,750	12/16/2021	03/29/2029
11271L-AJ-1	BROOKFIELD FINANCE INC			1.2	1.G FE	20,482,445	69.568	14,689,250	21,115,000	20,515,716		12,006			3.625	3.791	FA	289,158	765,419	02/28/2022	02/15/2052
114259-AY-0	BROOKLYN UNION GAS CO			1.2	2.A FE	1,008,600	103.647	1,036,469	1,000,000	1,008,567		(33)			6.415	6.350	JJ	29,046		07/22/2024	07/18/2054
115236-AE-1	BROWN & BROWN INC			1.2	2.C FE	1,992,880	92.168	1,843,358	2,000,000	1,994,577		632			4.200	4.244	MS	24,267	84,000	03/14/2022	03/17/2032
115236-AF-8	BROWN & BROWN INC			1.2	2.C FE	12,328,875	85.381	10,672,638	12,500,000	12,336,329		2,771			4.950	5.039	MS	178,750	618,750	03/14/2022	03/17/2052
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	1,131,480	102.401	1,024,013	1,000,000	1,009,713		(9,633)			7.000	5.936	JD	3,111	70,000	02/25/2003	12/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	4,192,600	105.682	5,284,104	5,000,000	4,755,056		56,547			6.700	8.309	FA	139,583	335,000	10/18/2000	08/01/2028
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	499,565	106.854	534,268	500,000	499,793		11			6.150	6.155	MN	5,125	30,750	04/10/2007	05/01/2037
124857-AX-1	PARAMOUNT GLOBAL			1.2	2.C FE	984,457	94.145	941,445	1,000,000	993,755		1,680			3.700	3.897	JD	3,083	37,000	12/19/2018	06/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			1.2	3.C FE	1,521,250	95.543	1,433,147	1,500,000	1,510,095		(1,980)			5.375	5.202	JD	6,719	80,625	06/25/2019	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1.2	3.C FE	2,830,375	91.317	2,511,207	2,750,000	2,778,694		(10,685)			4.750	4.329	MS	43,542	130,625	07/30/2020	03/01/2030
1248EP-CN-1	CCO HOLDINGS LLC			1.2	3.C FE	517,500	86.016	430,081	500,000	512,695		(1,036)			4.500	4.180	MN	3,750	22,500	06/01/2020	05/01/2032
12503M-AA-6	CBOE GLOBAL MARKETS INC			1.2	1.G FE	2,507,217	98.173	2,454,331	2,500,000	2,501,652		(829)			3.650	3.614	JJ	42,837	91,250	01/10/2017	01/12/2027
12503M-AD-0	CBOE GLOBAL MARKETS INC			1.2	1.G FE	12,443,250	86.882	10,860,224	12,500,000	12,457,569		5,355			3.000	3.053	MS	109,375	375,000	03/02/2022	03/16/2032
12513G-BD-0	CDW LLC			1.2	2.C FE	500,000	96.903	484,515	500,000	500,000					4.250	4.250	AO	5,313	21,250	09/12/2019	04/01/2028
125523-CQ-1	CIGNA GROUP			1.2	2.A FE	1,500,860	65.226	1,304,517	2,000,000	1,522,101		8,736			3.400	5.056	MS	20,022	68,000	06/16/2022	03/15/2051
12572Q-AK-1	CME GROUP INC			1.2	1.D FE	8,970,930	86.173	7,755,589	9,000,000	8,978,362		2,694			2.650	2.687	MS	70,225	238,500	03/01/2022	03/15/2032
125896-BP-4	CMS ENERGY CORP			1.2	2.B FE	2,492,075	99.183	2,479,580	2,500,000	2,499,223		864			3.600	3.637	MN	11,500	90,000	11/04/2015	11/15/2025
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC			1	2.A FE	1,989,380	99.649	1,992,988	2,000,000	1,998,539		3,629			3.950	4.140	MN	8,339	79,000	05/17/2022	05/23/2025
12621E-AL-7	CNO FINANCIAL GROUP INC			1.2	2.C FE	311,772	99.296	297,887	300,000	307,577		(1,616)			5.250	4.577	MN	1,356	15,750	04/07/2022	05/30/2029
12621E-AM-5	CNO FINANCIAL GROUP INC			1.2	2.C FE	1,016,860	103.314	1,033,141	1,000,000	1,016,352		(508)			6.450	6.215	JD	2,867	37,983	06/18/2024	06/15/2034
126307-AQ-0	CSC HOLDINGS LLC			1.2	5.A FE	505,000	89.500	447,500	500,000	500,426		(1,175)			5.500	5.194	AO	5,806	27,500	09/13/2016	04/15/2027
126307-AZ-0	CSC HOLDINGS LLC			1.2	5.A FE	529,990	83.949	419,745	500,000	511,297		(5,207)			6.500	5.260	FA	13,542	32,500	06/03/2019	02/01/2029
126408-HL-0	CSX CORP			1.2	1.G FE	8,606,700	81.759	7,358,281	9,000,000	8,613,160		2,594			4.650	4.890	MS	139,500	418,500	07/21/2022	03/01/2068
126408-HR-7	CSX CORP			1.2	1.G FE	2,474,100	69.359	2,080,756	3,000,000	2,502,131		10,897			3.350	4.466	MS	29,592	100,500	05/02/2022	09/15/2049
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	2,498,213	96.351	2,408,767	2,500,000	2,498,852		237			4.050	4.062	AO	18,000	101,250	04/20/2022	04/27/2029
12661P-AF-6	CSL FINANCE PLC		C	1.2	1.G FE	30,256,290	86.170	25,850,848	30,000,000	30,250,060		(2,419)			4.950	4.901	AO	264,000	1,485,000	04/20/2022	04/27/2062
12685J-AC-9	CABLE ONE INC			1.2	4.B FE	375,000	83.558	313,342	375,000	375,000					4.000	4.000	MN	1,917	15,000	10/26/2020	11/15/2030

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
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST CALIFORNIA WATER SERVICE COMPANY				2.B	1,675,695	81.722	1,369,416	1,675,695	1,675,695					3.860	3.860	MON	3,773	80,852	09/18/2019	11/10/2041
130789-S*-2	CAMP PENDLETON & QUANTICO HOUSING LLC				1.D	2,000,000	108.356	2,167,124	2,000,000	2,000,000					7.110	7.109	N/A	23,700	142,200	04/22/2002	05/01/2032
131347-CN-4	CAMP PENDLETON & QUANTICO HOUSING LLC			1.2	4.A FE	1,000,000	96.980	969,796	1,000,000	1,000,000					5.125	5.124	MS	15,090	51,250	12/19/2019	03/15/2028
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	519,310	98.567	492,836	500,000	514,205		(417)			5.937	5.689	AO	7,421	29,685	01/30/2004	10/01/2043
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE	103,862	98.567	98,567	100,000	102,572		(75)			5.937	5.712	AO	1,484	5,937	01/30/2004	10/01/2043
134011-AE-5	CAMP PENDLETON & QUANTICO HSG LLC			1	2.C FE	1,988,208	85.482	1,367,715	1,600,000	1,933,716		(7,549)			5.586	4.220	AO	22,344	89,376	07/21/2016	10/01/2049
134429-BK-4	CAMPBELL'S CO			1.2	2.B FE	997,290	64.383	643,826	1,000,000	997,601		61			3.125	3.139	AO	5,816	31,250	04/20/2020	04/24/2050
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE			1.2	1.F FE	499,365	97.246	486,229	500,000	499,699		126			3.450	3.478	AO	4,025	17,250	03/30/2022	04/07/2027
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		A	1.2	1.F FE	880,839	58.095	522,856	900,000	882,973		474			2.450	2.552	MN	3,675	22,050	04/29/2020	05/01/2050
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO			1.2	2.A FE	150,713	97.321	145,982	150,000	150,272		(77)			4.000	3.940	JD	500	6,000	05/23/2018	06/01/2028
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO			1.2	2.B FE	4,960,400	70.941	3,547,049	5,000,000	4,964,389		858			3.500	3.543	MN	29,167	175,000	04/20/2020	05/01/2050
14040H-CN-3	CAPITAL ONE FINANCIAL CORP			2.5	2.A FE	7,252,258	92.454	6,702,907	7,250,000	7,251,414		(313)			3.273	3.268	MS	79,098	237,293	03/04/2022	03/01/2030
14149Y-BT-4	CARDINAL HEALTH INC			1.2	2.B FE	3,486,175	95.708	3,349,793	3,500,000	3,486,183		8			5.750	5.778	MN	21,802		11/13/2024	11/15/2054
14155#-AA-8	CARDINALS BALLPARK LLC				2.B	541,093	99.934	540,736	541,093	541,093					5.770	5.769	MS	7,892	31,221	11/25/2003	09/30/2027
14155#-AB-6	CARDINALS BALLPARK LLC			5	2.A	1,515,060	99.934	1,514,062	1,515,060	1,515,060					5.770	5.766	MS	22,098	87,419	11/24/2003	09/30/2027
141781-BJ-2	CARGILL INC			1.2	1.F FE	1,970,660	76.401	1,528,015	2,000,000	1,974,005		624			3.875	3.959	MN	8,181	77,500	05/20/2019	05/23/2049
141781-BW-3	CARGILL INC			1.2	1.F FE	99,339	92.639	92,639	100,000	99,495		57			4.000	4.079	JD	100	4,000	04/19/2022	06/22/2032
141781-BX-1	CARGILL INC			1.2	1.F FE	23,959,515	82.506	19,801,463	24,000,000	23,961,354		708			4.375	4.385	AO	201,250	1,050,000	04/19/2022	04/22/2052
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC			1.2	3.B FE	1,000,000	99.194	991,936	1,000,000	1,000,000					4.750	4.749	FA	19,792	47,500	01/16/2020	02/01/2028
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM			1.2	1.D FE	2,000,000	84.054	1,681,069	2,000,000	2,000,000					2.288	2.288	FA	17,287	45,760	11/17/2021	08/15/2031
15135B-AW-1	CENTENE CORP			1.2	2.C FE	500,000	86.290	431,448	500,000	500,000					3.000	3.000	AO	3,167	15,000	09/23/2020	10/15/2030
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	8,076,574	68.524	6,441,293	9,400,000	8,143,399		25,933			3.350	4.195	AO	78,725	314,900	05/02/2022	04/01/2051
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	2,998,050	97.849	2,935,470	3,000,000	2,999,223		161			5.050	5.057	MS	38,296	151,500	01/14/2019	03/30/2029
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	2,590,484	89.339	2,322,813	2,600,000	2,592,563		733			4.400	4.442	AO	28,600	114,400	03/10/2022	04/01/2033
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE	1,737,750	80.712	1,412,461	1,750,000	1,738,279		177			5.250	5.296	AO	22,969	91,875	03/10/2022	04/01/2053
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDINGS L			2	2.B FE	6,181,631	81.380	5,289,700	6,500,000	6,217,894		13,476			3.520	3.903	JD	636	343,200	03/15/2022	12/31/2039
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC			1.2	2.C FE	987,375	100.121	1,001,213	1,000,000	987,902		527			5.850	6.018	FA	29,088		06/26/2024	08/01/2034
171239-AJ-5	CHUBB INA HOLDINGS LLC			1.2	1.F FE	15,798,253	60.689	10,468,858	17,250,000	15,838,320		15,287			3.050	3.421	JD	23,383	526,125	05/02/2022	12/15/2061
17275R-BC-5	CISCO SYSTEMS INC			1	1.D FE	999,240	98.289	982,893	1,000,000	999,895		(52)			2.950	2.945	FA	10,079	29,500	02/22/2016	02/28/2026
17327C-AQ-6	CITIGROUP INC			1.2,5	1.G FE	3,000,000	85.904	2,577,128	3,000,000	3,000,000					3.057	3.057	JJ	39,741	91,710	01/18/2022	01/25/2033
18469L-AC-3	CLEAR STREET HOLDINGS LLC			1	1.G PL	1,875,000	98.662	1,849,912	1,875,000	1,875,000					8.250	8.249	AO	29,219		10/17/2024	10/30/2029
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	2,064,220	101.161	2,023,215	2,000,000	2,043,455		(2,271)			5.950	5.697	JD	5,289	119,000	08/01/2013	12/15/2036
18685@-BC-5	CLIFFWATER CORPORATE LENDING FUND				1.C PL	3,000,000	98.677	2,960,310	3,000,000	3,000,000					6.510	6.510	N/A	73,780		06/28/2024	08/15/2036
189054-AY-5	CLOROX CO			1.2	2.A FE	1,990,540	98.435	1,968,698	2,000,000	1,993,769		1,278			4.400	4.480	MN	14,667	88,000	05/05/2022	05/01/2029
18977W-2C-3	CNO GLOBAL FUNDING				1.G FE	1,997,080	90.405	1,808,093	2,000,000	1,998,260		405			2.650	2.673	JJ	25,764	53,000	01/03/2022	01/06/2029
191098-AK-8	COCA-COLA CONSOLIDATED INC			1.2	2.A FE	4,998,750	99.244	4,962,217	5,000,000	4,999,936		69			3.800	3.801	MN	19,000	190,000	11/20/2015	11/25/2025
191216-DC-1	COCA-COLA CO			1	1.E FE	8,944,740	58.622	5,275,961	9,000,000	8,950,586		1,318			2.500	2.529	MS	66,250	225,000	09/14/2020	03/15/2051
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1.2	1.G FE	2,969,160	89.548	2,686,439	3,000,000	2,983,373		3,014			2.750	2.869	JJ	36,438	82,500	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1.2	1.G FE	4,980,200	78.515	3,925,739	5,000,000	4,986,906		1,577			1.850	1.887	MS	30,833	92,500	08/26/2020	09/01/2032
195869-AJ-1	COLONIAL PIPELINE CO			1	1.G FE	2,997,810	106.303	3,189,085	3,000,000	2,999,386		(781)			6.580	6.554	FA	67,445	197,400	08/20/2002	08/28/2032

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
20030N-CU-3	COMCAST CORP			1.2	1.G FE	2,998,290	96.431	2,892,932	3,000,000	2,999,194		121			4.250	4.255	AO	26,917	127,500	10/02/2018	10/15/2030
20030N-DS-7	COMCAST CORP			1.2	1.G FE	15,049,200	60.145	12,028,952	20,000,000	15,286,127		90,866			2.887	4.391	MN	96,233	577,400	04/19/2022	11/01/2051
20030N-DU-2	COMCAST CORP			1.2	1.G FE	1,440,120	58.244	1,164,875	2,000,000	1,459,295		7,464			2.937	4.554	MN	9,790	58,740	05/02/2022	11/01/2056
20030N-DW-8	COMCAST CORP			1.2	1.G FE	2,793,223	56.438	2,240,028	3,969,000	2,820,400		10,569			2.987	4.591	MN	19,759	118,554	05/02/2022	11/01/2063
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		C	2	1.G FE	1,051,910	92.008	920,082	1,000,000	1,032,897		(6,473)			3.610	2.856	MS	10,930	36,100	12/16/2021	09/12/2034
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		1.G FE	602,630	85.216	596,514	700,000	628,219		9,829			2.688	4.611	MS	5,749	18,816	04/11/2022	03/11/2031
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		C		1.G FE	1,000,000	89.348	893,482	1,000,000	1,000,000					3.784	3.784	MS	11,247	37,840	03/03/2022	03/14/2032
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	9,591,900	104.255	10,425,524	10,000,000	9,756,987		14,685			5.900	6.204	MS	173,722	590,000	03/16/2007	03/15/2036
202795-JS-0	COMMONWEALTH EDISON CO			1.2	1.F FE	5,991,720	64.476	3,868,540	6,000,000	5,992,846		188			3.000	3.007	MS	60,000	180,000	02/18/2020	03/01/2050
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	6,933,010	82.895	5,802,646	7,000,000	6,953,691		6,411			1.875	1.981	MS	38,646	131,250	09/08/2021	09/15/2031
205887-CE-0	CONAGRA BRANDS INC.			1.2	2.C FE	9,686,559	90.710	8,824,240	9,728,000	9,689,259		783			5.400	5.430	MN	87,552	525,312	07/29/2022	11/01/2048
206201-C*4	UNITIL ENERGY SYSTEMS INC				1.F Z	4,000,000	103.083	4,123,312	4,000,000	3,999,669		131			6.960	6.963	N/A	23,200	382,800	06/29/1998	09/01/2028
207597-EN-1	CONNECTICUT LIGHT AND POWER CO			1.2	1.E FE	3,989,200	83.542	3,341,694	4,000,000	3,992,768		1,029			2.050	2.080	JJ	41,000	82,000	06/21/2021	07/01/2031
20826F-BE-5	CONOCOPHILLIPS CO			1.2	1.F FE	2,732,868	92.511	2,544,040	2,750,000	2,733,222		249			5.300	5.342	MN	18,624	145,750	05/09/2023	05/15/2053
20826F-BM-7	CONOCOPHILLIPS CO			1.2	1.F FE	747,518	95.090	713,175	750,000	747,529		11			5.500	5.522	JJ	2,979		11/25/2024	01/15/2055
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1.2	1.G FE	2,987,790	96.639	2,899,154	3,000,000	2,997,429		1,287			2.900	2.946	JD	7,250	87,000	11/10/2016	12/01/2026
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1.2	1.G FE	4,999,150	96.948	4,847,393	5,000,000	4,999,842		43			3.800	3.801	MN	24,278	190,000	05/07/2018	05/15/2028
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1.2	1.G FE	6,953,660	77.844	5,449,052	7,000,000	6,958,233		947			3.950	3.988	AO	69,125	276,500	03/26/2020	04/01/2050
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1.2	1.G FE	6,718,566	67.880	5,552,584	8,180,000	6,756,242		14,886			3.600	4.587	JD	13,088	294,480	07/29/2022	06/15/2061
21036P-AY-4	CONSTELLATION BRANDS INC.			1.2	2.B FE	3,992,280	96.070	3,842,813	4,000,000	3,997,417		768			3.600	3.622	FA	54,400	144,000	01/29/2018	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC.			1.2	2.B FE	1,822,100	77.530	1,550,592	2,000,000	1,843,507		3,708			4.100	4.656	FA	30,978	82,000	07/24/2018	02/15/2048
210371-AF-7	EXELON CORP			1	2.B FE	3,001,260	112.606	3,378,181	3,000,000	3,001,032		(104)			7.600	7.594	AO	57,000	228,000	05/16/2002	04/01/2032
210571-A@-4	AQUA ILLINOIS INC				1.E YE	3,000,000	101.472	3,044,166	3,000,000	2,990,294		13,773			7.630	8.143	N/A	76,300	228,900	05/09/1995	09/01/2025
21871X-AK-5	COREBRIDGE FINANCIAL INC			1.2	2.A FE	4,798,704	83.247	3,995,873	4,800,000	4,799,050		36			4.350	5.877	AO	49,880	208,800	03/31/2022	04/05/2042
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			5	1.C	2,240,405	115.290	2,582,963	2,240,405	2,240,405					8.000	8.000	JJ	89,616	159,629	10/02/2013	01/01/2044
224044-CJ-4	COX COMMUNICATIONS INC			1.2	2.B FE	5,473,710	96.680	5,317,396	5,500,000	5,492,353		2,736			3.500	3.556	FA	72,722	192,500	07/24/2017	08/15/2027
224044-CM-7	COX COMMUNICATIONS INC			1.2	2.B FE	2,975,700	58.052	1,741,548	3,000,000	2,978,102		559			2.950	2.991	AO	22,125	88,500	09/10/2020	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC			1.2	2.B FE	2,983,050	65.716	1,971,471	3,000,000	2,984,402		347			3.600	3.631	JD	4,800	108,000	05/18/2021	06/15/2051
22550L-2H-3	UBS AG (STAMFORD BRANCH)				1.E FE	1,997,520	99.800	1,995,998	2,000,000	1,999,872		912			3.700	3.747	FA	26,722	74,000	04/04/2022	02/21/2025
22822V-AH-4	CROWN CASTLE INC			1.2	2.B FE	3,997,200	96.975	3,878,987	4,000,000	3,999,272		256			3.650	3.657	MS	48,667	146,000	07/25/2017	09/01/2027
22822V-AW-1	CROWN CASTLE INC			1.2	2.B FE	4,977,300	82.766	4,138,307	5,000,000	4,985,482		2,152			2.100	2.150	AO	26,250	105,000	02/08/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INC			1.2	2.B FE	4,977,900	69.556	3,477,780	5,000,000	4,981,370		885			2.900	2.929	AO	36,250	145,000	02/08/2021	04/01/2041
22822V-AY-7	CROWN CASTLE INC			1.2	2.B FE	1,496,145	84.217	1,263,250	1,500,000	1,497,414		359			2.500	2.529	JJ	17,292	37,500	06/15/2021	07/15/2031
23330J-AA-9	DP WORLD LTD		C		2.B FE	9,991,100	108.839	10,883,920	10,000,000	9,995,439		225			6.850	6.855	JJ	340,597	685,000	06/21/2007	07/02/2037
23338V-AL-0	DTE ELECTRIC CO			1.2	1.F FE	2,998,800	64.958	1,948,738	3,000,000	2,999,043		25			2.950	2.952	MS	29,500	88,500	02/11/2020	03/01/2050
23345M-AC-1	DT MIDSTREAM INC			1.2	2.C FE	13,980,680	91.259	12,776,207	14,000,000	13,985,299		1,686			4.300	4.317	AO	127,089	602,000	03/30/2022	04/15/2032
23345M-AD-9	DT MIDSTREAM INC			1.2	2.C FE	599,670	100.704	604,223	600,000	599,673		3			5.800	5.807	JD	2,417		11/21/2024	12/15/2034
235851-AV-4	DANAHER CORP			1.2	1.G FE	1,979,400	59.527	1,190,536	2,000,000	1,981,504		496			2.600	2.650	AO	13,000	52,000	09/29/2020	10/01/2050
23918K-AT-5	DAVITA INC			1.2	3.C FE	1,000,000	86.526	865,260	1,000,000	1,000,000					3.750	3.750	FA	14,167	37,500	08/06/2020	02/15/2031
247361-ZX-9	DELTA AIR LINES INC			1	2.B FE	500,000	100.423	502,114	500,000	500,000					7.000	7.000	MN	5,833	35,000	04/27/2020	05/01/2025
250847-EA-4	DTE ELECTRIC CO			1	1.F FE	3,583,680	101.722	4,068,889	4,000,000	3,723,157		13,628			5.700	6.507	AO	57,000	228,000	05/07/2009	10/01/2037
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1.2	1.G FE	200,860	97.384	194,768	200,000	200,326		(94)			3.875	3.821	MN	926	7,750	05/23/2018	05/18/2028
254687-GA-8	WALT DISNEY CO			1.2	1.F FE	7,804,890	72.584	6,532,529	9,000,000	7,838,578		13,122			3.800	4.536	MN	45,600	342,000	05/02/2022	05/13/2060
25468P-DM-5	TWDC ENTERPRISES 18 CORP			1	1.G FE	4,405,365	96.007	4,320,329	4,500,000	4,483,853		9,985			1.850	2.082	JJ	34,919	83,250	07/07/2016	07/30/2026

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
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	11,051,628	69.966	9,018,635	12,890,000	11,129,511		30,592			4.650	5.672	MN	76,588	599,385	05/02/2022	05/15/2050
260003-AM-0	DOVER CORP			1,2	2.A FE	4,961,250	98.586	4,929,273	5,000,000	4,996,173		4,274			3.150	3.240	MN	20,125	157,500	10/29/2015	11/15/2025
260543-CV-3	DOW CHEMICAL CO			1,2	2.B FE	1,900,140	84.039	1,680,770	2,000,000	1,904,783		1,928			4.800	5.145	MN	12,267	96,000	07/29/2022	05/15/2049
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	1,246,488	96.029	1,200,362	1,250,000	1,248,998		361			3.150	3.182	FA	14,875	39,375	08/07/2017	08/15/2027
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	9,975,200	73.388	7,338,801	10,000,000	9,979,162		1,282			3.300	3.317	JD	14,667	330,000	06/07/2021	06/15/2041
26441C-BN-4	DUKE ENERGY CORP			1,2	2.B FE	4,998,150	67.469	3,373,436	5,000,000	4,998,477		35			3.500	3.502	JD	7,778	175,000	06/07/2021	06/15/2051
26442C-BH-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	2,990,610	70.435	2,113,057	3,000,000	2,991,161		190			3.550	3.567	MS	31,358	106,500	03/01/2022	03/15/2052
26443T-AC-0	DUKE ENERGY INDIANA LLC			1,2	1.F FE	3,995,080	60.399	2,415,962	4,000,000	3,995,718		116			2.750	2.756	AO	27,500	110,000	03/10/2020	04/01/2050
26746*-AA-2	DYAL III SERIES A ISSUER B			2	1.F PL	364,932	92.064	335,971	364,932	364,932					4.400	4.400	N/A	8,742	19,033	06/11/2020	06/15/2040
26746*-AC-8	DYAL III SERIES B ISSUER B			2	1.F PL	1,672,000	100.432	1,679,221	1,672,000	1,672,000					6.550	6.551	JD	4,867	82,441	03/01/2024	06/15/2044
26746@-AA-0	DYAL III ISSUER A			2	1.F PL	635,068	92.064	584,670	635,068	635,068					4.400	4.400	N/A	1,242	26,737	06/11/2020	06/15/2040
26746@-AC-6	DYAL III SERIES B ISSUER A			2	1.F PL	2,128,000	100.432	2,137,191	2,128,000	2,128,000					6.550	6.551	JD	6,195	93,720	03/01/2024	06/15/2044
26931@-AA-5	EXTELL - HARD ROCK NYC			2	1.F PL	24,110,308	80.440	19,394,332	24,110,308	24,110,384		69			4.000	4.000	MS	321,471	964,412	01/14/2022	03/01/2050
26969P-AB-4	EAGLE MATERIALS INC			1,2	2.B FE	247,745	85.025	212,562	250,000	248,472		213			2.500	2.603	JJ	3,125	6,250	06/23/2021	07/01/2031
277432-AD-2	EASTMAN CHEMICAL CO			1,2	2.B FE	3,023,880	104.188	3,125,648	3,000,000	3,004,389		(1,879)			7.600	7.523	FA	95,000	228,000	05/09/2002	02/01/2051
285512-AF-6	ELECTRONIC ARTS INC			1,2	2.A FE	4,973,300	62.666	3,133,298	5,000,000	4,975,693		608			2.950	2.977	FA	55,722	147,500	02/09/2021	02/15/2051
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRTICA			1	1.F FE	4,000,000	101.812	4,072,497	4,000,000	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
290876-AD-3	EMERA INC			2,5	3.A FE	379,928	100.519	396,044	394,000	380,031		27			6.750	7.005	JD	1,182	26,595	10/04/2022	06/15/2076
29103D-AT-3	EMERA US FINANCE LP			1,2	2.C FE	3,500,000	84.552	2,959,325	3,500,000	3,500,000					2.639	2.639	JD	4,105	92,365	05/25/2021	06/15/2031
29248H-AB-9	EMPOWER FINANCE 2020 LP			1,2	1.F FE	200,823	81.788	204,470	250,000	212,881		5,078			1.776	4.549	MS	1,283	4,440	07/15/2022	03/17/2031
29250N-BE-4	ENBRIDGE INC			1,2	2.A FE	1,995,080	66.870	1,337,408	2,000,000	1,995,581		101			3.400	3.413	FA	28,333	68,000	06/24/2021	08/01/2051
29273V-BB-5	ENERGY TRANSFER LP			1,2	2.B FE	2,486,525	97.870	2,446,757	2,500,000	2,486,346		(179)			6.050	6.090	MS	50,417	29,410	06/06/2024	09/01/2054
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	1,975,240	95.249	1,904,973	2,000,000	1,991,327		2,466			3.500	3.642	AO	16,528	70,000	10/03/2017	04/06/2028
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	1,510,125	97.352	1,489,491	1,530,000	1,514,413		1,801			5.000	5.166	JD	3,400	76,500	06/08/2022	06/15/2032
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	6,961,674	92.357	6,685,707	7,239,000	6,971,346		3,930			5.500	5.770	JD	17,695	398,145	07/29/2022	06/15/2052
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
29280H-AB-8	ENEL FINANCE AMERICA LLC			1,2	2.B FE	6,526,959	67.577	4,960,140	7,340,000	6,593,196		27,304			2.875	3.632	JJ	99,065	211,025	07/29/2022	07/12/2041
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.B FE	498,050	98.266	491,330	500,000	499,400		190			4.950	4.999	JD	2,063	24,750	05/22/2019	06/01/2029
29360A-AB-6	ENSTAR FINANCE LLC			1,2	2.C FE	250,448	95.489	238,723	250,000	250,197		(89)			5.500	5.457	JJ	6,340	13,750	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-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	499,755	96.132	480,661	500,000	499,939		22			3.120	3.125	MS	5,200	15,600	05/17/2017	09/01/2027
29365T-AK-0	ENTERGY TEXAS INC			1,2	1.G FE	2,988,900	82.409	2,472,274	3,000,000	2,993,190		1,031			1.750	1.789	MS	15,458	52,500	09/28/2020	03/15/2031
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	3,176,250	79.288	2,378,630	3,000,000	3,164,874		(4,196)			4.200	3.845	AO	31,500	126,000	03/02/2022	04/01/2049
29444U-BT-2	EQUINIX INC			1,2	2.B FE	4,958,900	67.677	3,383,868	5,000,000	4,962,674		822			3.400	3.443	FA	64,222	170,000	05/03/2021	02/15/2052
29882D-AA-1	EUSHI FINANCE INC			2	3.A FE	230,154	104.030	239,270	230,000	230,141		(13)			7.625	7.611	JD	779	8,623	06/10/2024	12/15/2054
29977G-AA-0	EVERBANK FINANCIAL CORP			2	2.B FE	500,000	99.593	497,963	500,000	500,000					5.750	5.749	JJ	14,295	28,750	06/26/2015	07/02/2025
30018M-AA-6	EVERGREEN BANCSHARES, INC.				2.A PL	461,250	92.500	462,500	500,000	461,479		229			5.250	6.875	MN	4,375		12/12/2024	11/01/2030
30036F-AA-9	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	9,959,100	69.098	6,909,767	10,000,000	9,963,488		891			3.450	3.472	AO	72,833	345,000	04/02/2020	04/15/2050
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.B FE	6,978,720	97.882	6,851,721	7,000,000	6,997,145		2,295			3.350	3.385	MS	69,047	234,500	03/07/2016	03/15/2026
30161N-BL-4	EXELON CORP			1,2	2.B FE	510,415	96.218	481,090	500,000	510,270		(114)			5.600	5.455	MS	8,244	28,000	04/18/2023	03/15/2053
30190A-20-3	F&G ANNUITIES & LIFE INC			2	2.C FE	315,425	26.190	330,439	315,425	315,425					7.950	7.950	MJSD	1,115	25,703	11/29/2023	12/15/2053
302445-AE-1	TELEDYNE FLIR LLC			1,2	2.B FE	206,875	87.383	218,458	250,000	218,282		4,791			2.500	5.143	FA	2,604	6,250	07/08/2022	08/01/2030
302635-AF-4	FS KKR CAPITAL CORP			1,2	2.C FE	3,000,000	100.521	3,015,617	3,000,000	3,000,000					8.625	8.627	MN	33,063	258,750	04/24/2020	05/15/2025
302635-AL-1	FS KKR CAPITAL CORP			1,2	2.C FE	3,974,720	94.851	3,794,021	4,000,000	3,987,743		4,559			3.250	3.377	JJ	59,944	130,000	01/10/2022	07/15/2027
30306V-A#6	FLNG LIQUEFACTION 3 LLC				2.C FE	751,245	79.451	667,627	840,300	761,626		3,961			3.080	3.934	JD	72	(7,851)	04/11/2022	06/30/2039
303075-AB-1	FACTSET RESEARCH SYSTEMS INC			1,2	2.C FE	3,984,240	88.246	3,529,828	4,000,000	3,988,172		1,433			3.450	3.497	MS	46,000	138,000	02/15/2022	03/01/2032
30321L-2C-5	F&G GLOBAL FUNDING				1.G FE	2,545,245	87.961	2,550,867	2,900,000	2,683,762		52,832			2.000	4.189	MS	16,272	58,000	04/11/2022	09/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30321L-2D-3	F&G GLOBAL FUNDING				1.G FE	2,184,525	93.723	2,061,897	2,200,000	2,192,746		3,014			2.300	2.449	AO	11,244	50,600	03/29/2022	04/11/2027
30321L-2E-1	F&G GLOBAL FUNDING				1.G FE	99,934	100.124	100,124	100,000	99,988		23			5.150	5.174	JJ	2,489	5,150	06/28/2022	07/07/2025
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD			1.2	2.B FE	221,352	89.186	222,964	250,000	228,147		2,958			3.375	5.042	MS	2,766	8,438	08/15/2022	03/03/2031
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD			1.2	2.B FE	998,560	101.144	1,011,442	1,000,000	998,917		111			5.625	6.444	FA	21,094	56,250	08/11/2022	08/16/2032
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD			1.2	2.B FE	3,485,475	98.657	3,452,983	3,500,000	3,485,171		(304)			6.100	6.131	MS	62,864	48,038	06/18/2024	03/15/2055
306279-B@-8	SOUTHERN UNION (FALL RIVER GAS)				2.A PL	6,219,767	104.459	6,267,552	6,000,000	6,046,760		(13,821)			7.240	6.944	N/A	19,307	434,400	09/18/1997	12/15/2027
31428X-AT-3	FEDEX CORP			1	2.B FE	1,969,600	77.775	1,555,490	2,000,000	1,978,230		843			3.875	3.962	FA	32,292	77,500	07/24/2012	08/01/2042
31428X-CA-2	FEDEX CORP			1.2	2.B FE	1,780,335	91.487	1,372,298	1,500,000	1,755,471		(5,792)			5.250	4.146	MN	10,063	78,750	05/05/2020	05/15/2050
31428X-CE-4	FEDEX CORP			1.2	2.B FE	3,432,930	73.145	2,560,058	3,500,000	3,440,320		2,555			3.250	3.383	MN	14,535	113,750	03/10/2022	05/15/2041
314890-AA-2	FERGUSON FINANCE PLC		C	1.2	2.A FE	1,494,750	97.785	1,466,768	1,500,000	1,497,785		522			4.500	4.543	AO	12,563	67,500	10/17/2018	10/24/2028
314890-AC-8	FERGUSON FINANCE PLC		C	1.2	2.A FE	1,994,040	98.440	1,968,794	2,000,000	1,997,102		1,176			4.250	4.317	AO	16,764	85,000	04/12/2022	04/20/2027
314890-AD-6	FERGUSON FINANCE PLC		C	1.2	2.A FE	4,476,555	95.361	4,291,249	4,500,000	4,481,854		2,042			4.650	4.716	AO	41,269	209,250	04/12/2022	04/20/2032
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	2,092,734	97.043	2,037,900	2,100,000	2,097,288		734			4.250	4.292	MN	11,404	89,250	05/14/2018	05/15/2028
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	998,410	99.712	997,119	1,000,000	999,149		309			4.700	4.736	JJ	21,672	47,000	07/06/2022	07/15/2027
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	2,104,920	96.053	1,921,065	2,000,000	2,101,124		(1,663)			5.625	5.272	JJ	51,875	112,500	07/29/2022	07/15/2052
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1.2	2.C FE	895,111	93.214	932,141	1,000,000	923,284		11,921			4.000	5.678	MN	5,111	40,000	07/11/2022	05/15/2030
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	400,000	96.991	387,963	400,000	400,000					4.300	4.300	AO	3,392	17,200	04/20/2017	04/20/2027
320817-AC-3	FIRST MERCHANTS CORP			2	2.A FE	1,000,000	94.635	946,348	1,000,000	1,000,000					7.936	7.199	AO	13,550	80,535	10/29/2013	10/30/2028
341081-GV-3	FLORIDA POWER & LIGHT CO			1.2	1.D FE	1,746,168	99.778	1,746,108	1,750,000	1,746,244		76			5.600	5.615	JD	4,356	52,267	05/28/2024	06/15/2054
34354P-AF-2	FLOWSERVE CORP			1.2	2.C FE	448,938	91.224	446,997	490,000	460,381		4,399			3.500	4.713	AO	4,288	17,150	04/11/2022	10/01/2030
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1.2	2.A FE	3,921,240	71.545	2,861,787	4,000,000	3,929,377		1,713			3.500	3.608	JJ	64,167	140,000	01/13/2020	01/16/2050
34490@-AC-8	NFL TRUST 20-XI				1.F FE	1,000,000	93.796	937,963	1,000,000	1,000,000					2.970	3.013	OCT	7,260	60,473	07/17/2020	10/05/2027
34490@-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF				1.F FE	1,000,000	85.060	850,598	1,000,000	1,000,000					3.330	3.378	OCT	8,140	67,803	07/17/2020	10/05/2032
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F TR CTF				1.F FE	2,432,277	75.968	1,877,174	2,471,000	2,436,867		1,540			3.850	3.970	OCT	22,726	193,702	03/15/2022	10/05/2040
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-I TR CTF				1.F FE	1,012,875	75.968	781,713	1,029,000	1,014,786		641			3.850	3.970	OCT	9,464	80,664	03/15/2022	10/05/2040
347382-AC-7	FORT GORDON HSG LLC			1	3.B FE	481,875	91.382	456,912	500,000	483,814		225			6.324	6.584	MN	4,040	31,620	10/18/2013	05/15/2051
347466-AG-9	FORT IRWIN LAND LLC				2.B FE	109,822	99.610	102,429	102,829	104,614		(1,812)			5.350	3.482	JD	245	5,501	01/04/2022	12/15/2025
34959J-AG-3	FORTIVE CORP			1.2	2.B FE	5,096,190	97.709	4,885,449	5,000,000	5,015,134		(12,083)			3.150	2.894	JD	7,000	157,500	06/21/2017	06/15/2026
34964C-AF-3	FORTUNE BRANDS INNOVATIONS INC			1.2	2.B FE	2,997,060	92.269	2,768,069	3,000,000	2,997,802		258			4.000	4.012	MS	32,000	120,000	03/22/2022	03/25/2032
34964C-AG-1	FORTUNE BRANDS INNOVATIONS INC			1.2	2.B FE	27,115,890	78.764	23,865,574	30,300,000	27,239,303		47,972			4.500	5.189	MS	363,600	1,363,500	05/02/2022	03/25/2052
35671D-CF-0	FREEPORT-MCMORAN INC			1.2	2.B FE	1,000,000	95.033	950,333	1,000,000	1,000,000					4.250	4.249	MS	14,167	42,500	02/19/2020	03/01/2030
35671D-CH-6	FREEPORT-MCMORAN INC			1.2	2.B FE	500,000	96.928	484,640	500,000	500,000					4.625	4.624	FA	9,635	23,125	07/13/2020	08/01/2030
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	503,475	102.422	512,111	500,000	485,971		368			8.250	8.547	JD	1,833	41,250	04/22/2009	12/15/2053
36143L-2H-7	GA GLOBAL FUNDING TRUST				1.F FE	3,037,547	83.767	2,554,884	3,050,000	3,040,557		1,142			2.900	2.948	JJ	42,997	88,450	06/09/2022	01/06/2032
361448-BE-2	GATX CORP			1.2	2.B FE	998,360	98.477	984,769	1,000,000	999,264		153			4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029
361448-BJ-1	GATX CORP			1.2	2.B FE	14,463,750	88.230	12,793,362	14,500,000	14,473,697		3,055			3.500	3.528	JD	42,292	507,500	03/02/2022	06/01/2032
361448-BL-6	GATX CORP			1.2	2.B FE	499,095	100.270	501,350	500,000	499,219		111			5.450	5.473	MS	8,024	27,250	05/01/2023	09/15/2033
361841-AH-2	GLP CAPITAL LP			1.2	2.C FE	495,188	100.002	475,007	475,000	477,723		(2,477)			5.375	4.808	AO	5,390	25,531	05/03/2016	04/15/2026
361841-AP-4	GLP CAPITAL LP			1.2	2.C FE	1,246,888	93.138	1,164,225	1,250,000	1,248,385		284			4.000	4.029	JJ	23,056	50,000	08/15/2019	01/15/2030

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
361841-AR-0	GLP CAPITAL LP			1.2	2.C FE	2,087,759	85.650	1,798,658	2,100,000	2,090,887			1,104		3.250	3.319	JJ	31,471	68,250	03/09/2022	01/15/2032
36256#-AA-9	GSRP PORTFOLIO I LLC				2.B PL	11,248,162	81.723	9,192,347	11,248,162	11,248,312			(5)		3.770	3.770	JD	146,621	494,564	12/10/2019	12/31/2044
36264F-AN-1	HALEON US CAPITAL LLC			1.2	2.A FE	8,098,530	77.150	8,364,885	8,250,000	8,106,386			2,830		4.000	4.107	MS	88,917	330,000	03/21/2022	03/24/2052
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	569,355	78.999	497,549	629,818	576,317			2,699		2.940	4.043	MS	4,681	18,517	04/05/2022	09/30/2040
369550-AZ-1	GENERAL DYNAMICS CORP			1.2	1.F FE	4,891,550	94.907	4,745,334	5,000,000	4,966,231			11,142		2.625	2.872	MN	16,771	131,250	09/11/2017	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1.2	1.F FE	199,486	97.052	194,105	200,000	199,811			52		3.750	3.780	MN	958	7,500	05/23/2018	05/15/2028
369550-BM-9	GENERAL DYNAMICS CORP			1.2	1.F FE	98,947	94.421	94,421	100,000	99,403			101		3.625	3.751	AO	906	3,625	03/23/2020	04/01/2030
369550-BQ-0	GENERAL DYNAMICS CORP			1.2	1.F FE	4,982,500	71.299	3,564,935	5,000,000	4,985,148			700		2.850	2.873	JD	11,875	142,500	05/03/2021	06/01/2041
370334-BZ-6	GENERAL MILLS INC			1.2	2.B FE	4,979,000	97.112	4,855,619	5,000,000	4,995,119			2,202		3.200	3.248	FA	62,667	160,000	01/09/2017	02/10/2027
37331N-AK-7	GEORGIA-PACIFIC LLC			1.2	1.G FE	8,988,840	87.458	7,871,186	9,000,000	8,993,861			1,072		2.300	2.314	AO	35,075	207,000	04/27/2020	04/30/2030
373334-KA-8	GEORGIA POWER CO			1	1.G FE	2,483,725	83.601	2,090,015	2,500,000	2,487,994			427		4.300	4.338	MS	31,653	107,500	03/12/2013	03/15/2043
373334-KQ-3	GEORGIA POWER CO			1.2	1.F FE	99,682	97.429	97,429	100,000	99,754			27		4.700	4.740	MN	601	4,700	05/02/2022	05/15/2032
373334-KR-1	GEORGIA POWER CO			1.2	1.F FE	14,890,500	92.767	13,915,102	15,000,000	14,895,184			1,714		5.125	5.173	MN	98,229	768,750	05/02/2022	05/15/2052
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	643,477	02/04/2022	02/07/2032
375558-BT-9	GILEAD SCIENCES INC			1.2	2.A FE	3,976,640	61.463	2,458,519	4,000,000	3,979,010			549		2.800	2.829	AO	28,000	112,000	09/23/2020	10/01/2050
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR			2	1.E PL	24,085,218	81.540	19,639,086	24,085,218	24,085,218					4.150	4.147	JD	30,541	1,409,518	02/16/2022	12/30/2051
37677@-AB-8	GLAM MILHSG FEE LLC SUB			2	2.A PL	3,384,000	91.220	3,086,885	3,384,000	3,384,000					4.150	4.149	JD	390	337,128	02/16/2022	06/30/2045
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10			2	1.E PL	12,230,426	91.610	11,204,294	12,230,426	12,230,426					5.100	5.171	JD	3,465	762,109	06/01/2022	12/30/2059
37677@-AE-2	GLAM 3 MILHSG FEE LLC SENIOR			2	1.E PL	38,673,000	100.690	38,939,844	38,673,000	38,673,000					6.000	5.009	JD	6,446	3,480,568	04/21/2023	12/30/2050
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB				2.A PL	1,881,556	104.640	1,968,860	1,881,556	1,881,544			(14)		7.000	7.108	JD	732	193,715	04/21/2023	12/30/2025
37940X-AH-5	GLOBAL PAYMENTS INC			1.2	2.C FE	4,984,950	85.527	4,276,327	5,000,000	4,989,167			1,405		2.900	2.935	MN	18,528	145,000	11/16/2021	11/15/2031
37959E-AB-8	GLOBE LIFE INC			1.2	2.A FE	1,245,900	96.353	1,204,409	1,250,000	1,246,830			346		4.800	4.841	JD	2,667	60,000	05/16/2022	06/15/2032
37959E-AC-6	GLOBE LIFE INC			1.2	2.A FE	1,746,483	100.562	1,759,826	1,750,000	1,746,638			155		5.850	5.876	MS	36,400		08/20/2024	09/15/2034
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1.2	2.B FE	4,988,700	85.781	4,289,063	5,000,000	4,992,160			1,080		3.125	3.152	JD	6,944	156,250	10/19/2021	06/15/2031
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	501,715	96.581	482,903	500,000	500,622			(379)		4.700	4.615	AO	4,961	23,500	01/03/2022	10/15/2051
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	305,553	104.600	319,031	305,000	305,483			(70)		7.950	7.906	AO	5,119	8,352	06/12/2024	10/15/2054
38141G-YC-2	GOLDMAN SACHS GROUP INC			1.2,5	2.A FE	7,000,000	72.872	5,101,025	7,000,000	7,000,000					3.210	3.210	AO	43,068	224,700	04/15/2021	04/22/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1.2,5	2.A FE	4,500,000	74.441	3,349,844	4,500,000	4,500,000					3.436	3.436	FA	54,547	154,620	01/19/2022	02/24/2043
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1.2,5	2.A FE	700,000	84.681	592,767	700,000	700,000					4.017	4.017	AO	4,765	28,119	10/24/2017	10/31/2038
393154-L@-6	GREEN MOUNTAIN/CENTRAL VERMONT PUB				1.E	8,000,000	104.025	8,322,000	8,000,000	8,000,000					6.830	6.828	MN	69,818	546,400	10/01/2012	05/15/2028
404119-BV-0	HCA INC			1.2	2.C FE	1,050,000	90.799	907,992	1,000,000	1,043,424			(1,046)		5.500	5.167	JD	2,444	55,000	06/26/2017	06/15/2047
404119-CA-5	HCA INC			1.2	2.C FE	991,875	90.820	908,201	1,000,000	995,156			757		3.500	3.595	MS	11,667	35,000	06/01/2020	09/01/2030
404119-CB-3	HCA INC			1.2	2.C FE	5,223,803	64.676	3,395,492	5,250,000	5,225,916			541		3.500	3.527	JJ	84,729	183,750	06/21/2021	07/15/2051
404119-CC-1	HCA INC			1.2	2.C FE	248,185	82.994	207,484	250,000	248,773			171		2.375	2.457	JJ	2,738	5,938	06/23/2021	07/15/2031
404119-CK-3	HCA INC			1.2	2.C FE	990,130	88.137	881,371	1,000,000	992,573			885		3.625	3.744	MS	10,674	36,250	03/02/2022	03/15/2032
404119-CL-1	HCA INC			1.2	2.C FE	4,495,590	78.038	3,511,714	4,500,000	4,496,020			72		4.625	4.631	MS	61,281	208,125	03/02/2022	03/15/2052
404280-EH-8	HSBC HOLDINGS PLC		C	2	2.C FE	200,000	99.543	199,086	200,000	200,000					6.875	6.874	MS	4,201		09/04/2024	12/29/2049
404280-EJ-4	HSBC HOLDINGS PLC		C	2	2.C FE	601,823	100.159	600,954	600,000	601,779			(43)		6.950	6.904	MS	12,742		09/10/2024	12/31/2049
410495-AB-1	HANMI FINANCIAL CORP			2,5	2.C FE	83,500	88.271	88,271	100,000	85,647			2,147		3.750	6.701	MS	1,250	1,875	07/15/2024	09/01/2031
418056-AU-1	HASBRO INC			1.2	2.C FE	4,554,880	86.736	4,187,634	4,828,000	4,572,098			7,228		5.100	5.550	MN	31,462	246,228	07/29/2022	05/15/2044
42218S-AH-1	HEALTH CARE SERVICE CORP MUT LEG RES CO			1.2	1.G FE	4,250,470	63.946	3,197,308	5,000,000	4,290,665			15,354		3.200	4.098	JD	13,333	160,000	05/02/2022	06/01/2050
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP			1.2	2.B FE	189,078	89.868	182,432	203,000	193,410			1,649		3.100	4.133	FA	2,377	6,293	04/07/2022	02/15/2030
431318-AS-3	HILCORP ENERGY I LP			1.2	3.B FE	200,643	96.840	193,681	200,000	200,290			(65)		6.250	6.207	MN	2,083	12,500	10/01/2018	11/01/2028
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN			1.2	1.C FE	9,000,000	75.797	6,821,706	9,000,000	9,000,000					3.803	3.803	JJ	157,825	342,270	03/23/2022	07/15/2052
437076-CC-4	HOME DEPOT INC			1.2	1.F FE	4,955,700	77.909	3,895,469	5,000,000	4,963,877			1,784		3.300	3.361	AO	34,833	165,000	03/26/2020	04/15/2040
437076-CD-2	HOME DEPOT INC			1.2	1.F FE	2,965,740	69.715	2,091,447	3,000,000	2,969,246			757		3.350	3.411	AO	21,217	100,500	03/26/2020	04/15/2050
43784*-AA-0	HOMESTEAD SPE ISSUER LLC			2	2.A PL	2,500,000	98.258	2,456,438	2,500,000	2,500,000					7.210	7.209	JAJ0	15,522		11/01/2024	04/01/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
438516-BL-9	HONEYWELL INTERNATIONAL INC.			1.2	1.F FE	2,371,750	96.522	2,413,047	2,500,000	2,472,945		14,159			2.500	3.113	MN	10,417	62,500	01/23/2017	11/01/2026
43942@-AA-7	HOPE GAS HOLDINGS LLC				2.C PL	2,500,000	89.765	2,244,125	2,500,000	2,500,000					4.950	4.946	JD	344	123,750	05/12/2022	12/31/2032
43942@-AB-5	HOPE GAS HOLDINGS LLC				2.C PL	1,000,000	88.284	882,838	1,000,000	1,000,000					5.100	5.096	JD	142	51,000	05/12/2022	12/31/2034
43942@-AC-3	HOPE GAS HOLDINGS LLC				2.C PL	700,000	95.767	670,366	700,000	700,000					5.990	5.990	MS	14,210		08/14/2024	09/01/2033
440327-AK-0	HORACE MANN EDUCATORS CORP			1.2	2.B FE	2,163,540	99.332	1,986,648	2,000,000	2,029,754		(43,901)			4.500	2.236	JD	7,500	90,000	11/10/2021	12/01/2025
44329H-AW-4	HP CMNTYS LLC				1.E FE	452,157	95.309	432,514	453,804	452,572		169			6.820	6.848	MS	9,113	30,949	06/09/2014	09/15/2053
443510-AH-5	HUBBELL INC			1.2	2.A FE	3,472,000	95.733	3,350,659	3,500,000	3,491,869		2,925			3.150	3.243	FA	41,650	110,250	07/31/2017	08/15/2027
443510-AJ-1	HUBBELL INC			1.2	2.A FE	4,971,900	96.058	4,802,882	5,000,000	4,990,322		2,881			3.500	3.566	FA	66,111	175,000	01/31/2018	02/15/2028
444859-BT-8	HUMANA INC			1.2	2.B FE	2,496,800	94.392	2,359,787	2,500,000	2,497,972		436			3.700	3.721	MS	25,181	92,500	03/21/2022	03/23/2029
448579-AJ-1	HYATT HOTELS CORP			1.2	2.C FE	214,186	102.107	204,215	200,000	209,842		(1,676)			5.750	4.647	AO	2,172	11,500	04/11/2022	04/23/2030
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	6,937,400	103.435	5,171,758	5,000,000	6,635,437		(100,072)			6.150	3.091	JJ	128,979	307,500	11/10/2021	01/31/2038
45138L-BF-9	IDAHO POWER CO			1.2	1.F FE	6,825,780	79.356	4,761,379	6,000,000	6,732,060		(21,139)			4.200	3.422	MS	84,000	252,000	03/31/2020	03/01/2048
452308-AX-7	ILLINOIS TOOL WORKS INC			1.2	1.E FE	1,202,413	97.107	1,213,836	1,250,000	1,239,800		5,223			2.650	3.103	MN	4,233	33,125	01/23/2017	11/15/2026
452327-AM-1	ILLUMINA INC			1.2	2.B FE	997,980	85.154	851,539	1,000,000	998,687		192			2.550	2.573	MS	6,942	25,500	03/16/2021	03/23/2031
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN				1.G YE	3,000,000	105.488	3,164,640	3,000,000	2,998,231		618			7.800	7.826	N/A	117,000	234,000	04/03/1997	07/01/2027
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	3,494,400	84.127	2,944,454	3,500,000	3,496,017		134			4.650	4.659	JD	13,563	162,750	06/03/2013	06/01/2043
456837-BB-8	ING GROEP NV		C	2.5	1.G FE	2,500,000	97.953	2,448,824	2,500,000	2,500,000					4.017	4.018	MS	25,943	100,425	03/21/2022	03/28/2028
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1.2	2.A FE	4,135,654	96.499	4,004,698	4,150,000	4,144,482		1,386			3.750	3.789	FA	56,198	155,625	05/23/2018	08/21/2028
458140-BJ-8	INTEL CORP			1.2	2.A FE	8,185,430	59.697	4,775,736	8,000,000	8,164,642		(4,584)			3.250	3.127	MN	33,222	260,000	02/10/2020	11/15/2049
458140-BK-5	INTEL CORP			1.2	2.A FE	1,986,820	53.377	1,067,537	2,000,000	1,987,786		189			3.100	3.129	FA	23,422	62,000	02/10/2020	02/15/2060
458140-BL-3	INTEL CORP			1.2	2.A FE	4,296,087	83.280	3,581,051	4,300,000	4,297,097		165			4.600	4.606	MS	52,747	197,800	03/20/2020	03/25/2040
458140-BR-0	INTEL CORP			1.2	2.A FE	1,297,335	93.690	1,217,967	1,300,000	1,298,526		250			3.900	3.924	MS	13,520	50,700	03/20/2020	03/25/2030
458140-BX-7	INTEL CORP			1.2	2.A FE	12,068,000	54.265	8,682,368	16,000,000	12,171,621		40,190			3.200	4.548	FA	197,689	512,000	05/02/2022	08/12/2061
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	2,031,780	86.328	1,726,558	2,000,000	2,018,876		(3,415)			2.100	1.909	JD	1,867	42,000	02/05/2021	06/15/2030
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	11,909,758	69.857	10,478,580	15,000,000	12,227,067		121,969			2.650	4.279	MS	117,042	397,500	04/14/2022	09/15/2040
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC			1.2	1.G FE	997,350	98.176	981,760	1,000,000	998,587		486			4.000	4.056	MS	11,778	40,000	05/12/2022	09/15/2027
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	996,650	98.668	986,681	1,000,000	999,575		362			3.450	3.489	FA	12,650	34,500	02/16/2016	02/19/2026
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP			1.2	1.G FE	4,499,145	68.190	3,068,548	4,500,000	4,499,219		17			3.430	3.431	FA	60,883	154,350	02/02/2022	02/09/2052
46590X-AL-0	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	500,000	99.816	499,079	500,000	500,000					5.500	5.499	JJ	12,681	27,507	07/23/2019	01/15/2030
46590X-AN-6	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	1,076,150	91.218	1,003,400	1,100,000	1,085,271		3,292			3.000	3.352	FA	13,658	33,015	03/29/2022	02/02/2029
46590X-AQ-9	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	7,497,525	75.365	5,652,343	7,500,000	7,497,845		77			4.375	4.377	FA	135,807	328,229	01/19/2022	02/02/2052
46590X-AX-4	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	987,260	101.722	1,017,222	1,000,000	987,705		151			6.500	6.597	JD	5,417	65,000	06/06/2022	12/01/2052
46590X-AY-2	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	358,824	99.542	362,332	364,000	359,757		390			5.750	5.931	AO	5,233	23,648	06/06/2022	04/01/2033
46590X-AZ-9	JBS USA HOLDING LUX SARL		C	1.2	2.C FE	743,993	99.300	744,747	750,000	746,540		1,013			5.125	5.289	FA	16,016	38,438	06/06/2022	02/01/2028
46647P-BV-7	JPMORGAN CHASE & CO			1.2,5	1.F FE	5,000,000	67.560	3,377,978	5,000,000	5,000,000					2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041
46647P-CD-6	JPMORGAN CHASE & CO			1.2	1.E FE	3,000,000	73.426	2,202,784	3,000,000	3,000,000					3.157	3.157	AO	18,153	94,710	04/15/2021	04/22/2042
46817M-AR-8	JACKSON FINANCIAL INC			1.2	2.B FE	100,000	100.430	100,430	100,000	100,000					5.170	5.170	JD	330	5,170	06/02/2022	06/08/2027
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC			1.2	2.B FE	1,668,808	84.369	1,476,465	1,750,000	1,690,836		7,705			2.625	3.183	AO	9,698	45,938	01/25/2022	10/15/2031
478160-CK-8	JOHNSON & JOHNSON			1.2	1.A FE	1,997,620	95.687	1,913,737	2,000,000	1,999,249		233			2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1.2	2.B FE	4,959,150	82.547	4,127,341	5,000,000	4,971,707		3,899			2.000	2.091	MS	29,167	100,000	09/13/2021	09/16/2031
48203R-AP-9	JUNIPER NETWORKS INC			1.2	2.B FE	4,990,550	83.556	4,177,806	5,000,000	4,994,215		908			2.000	2.021	JD	5,833	100,000	12/03/2020	12/10/2030
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1.2	1.F FE	842,017	68.925	585,862	850,000	842,709		172			3.500	3.551	FA	10,413	29,750	05/19/2021	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1.2	1.F FE	12,126,446	65.272	9,627,565	14,750,000	12,247,407		46,227			3.250	4.304	JD	21,306	479,375	05/02/2022	12/15/2051
483007-AJ-9	KAISER ALUMINUM CORP			1.2	3.C FE	1,496,250	94.023	1,410,344	1,500,000	1,498,354		474			4.625	4.663	MS	23,125	69,375	07/29/2020	03/01/2028
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.E FE	46,252	97.920	51,731	52,830	49,637		305			6.093	7.700	MN	411	3,219	10/13/2009	05/15/2033

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
488401-AD-2	KEMPER CORP			1.2	2.C FE	13,433,748	87.980	11,921,302	13,550,000	13,461,900		10,397			3.800	3.905	FA	183,076	514,900	03/15/2022	02/23/2032
489399-AM-7	KENNEDY WILSON INC			1.2	4.B FE	1,000,000	87.431	874,306	1,000,000	1,000,000					5.000	4.999	MS	16,667	50,000	01/28/2021	03/01/2031
49122*-AR-1	KENTUCKY-AMERICAN WATER CO				1.G YE	7,500,000	103.393	7,754,490	7,500,000	7,477,781		9,543			7.150	7.306	N/A	223,438	536,250	11/14/1996	02/01/2027
491674-BM-8	KENTUCKY UTILITIES CO			1.2	1.F FE	3,980,360	67.334	2,693,342	4,000,000	3,982,501		433			3.300	3.326	JD	11,000	132,000	05/19/2020	06/01/2050
49271V-AQ-3	KEURIG DR PEPPER INC			1.2	2.B FE	3,334,255	93.562	3,134,329	3,350,000	3,337,880		1,402			4.050	4.108	AO	28,643	135,675	04/07/2022	04/15/2032
49271V-AR-1	KEURIG DR PEPPER INC			1.2	2.B FE	26,758,620	82.210	22,196,647	27,000,000	26,769,343		4,207			4.500	4.555	AO	256,500	1,215,000	04/07/2022	04/15/2052
49456B-BA-8	KINDER MORGAN INC			1.2	2.B FE	1,741,985	97.697	1,709,695	1,750,000	1,741,794		(191)			5.950	5.984	FA	43,675		07/22/2024	08/01/2054
49549*-AB-1	KJ FDG SEC TL A-2				1.G PL	6,000,000	77.252	4,635,108	6,000,000	6,000,000					5.750	5.750	JD	810,750		09/01/2022	12/06/2056
50077L-AT-3	KRAFT HEINZ FOODS CO			1.2	2.B FE	1,991,020	98.952	1,979,042	2,000,000	1,996,107		848			4.625	4.678	JJ	38,799	92,500	07/24/2018	01/30/2029
501044-DW-8	KROGER CO			1.2	2.A FE	3,236,610	94.187	3,061,090	3,250,000	3,236,755		145			5.500	5.528	MS	61,569		08/20/2024	09/15/2054
521865-AZ-8	LEAR CORP			1.2	2.B FE	491,600	85.971	429,855	500,000	492,412		149			5.250	5.362	MN	3,354	26,250	04/29/2019	05/15/2049
521865-BA-2	LEAR CORP			1.2	2.B FE	1,993,820	96.151	1,923,013	2,000,000	1,997,080		596			4.250	4.287	MN	10,861	85,000	04/29/2019	05/15/2029
524660-AZ-0	LEGGETT & PLATT INC			1.2	2.C FE	993,910	93.548	935,484	1,000,000	997,165		602			4.400	4.475	MS	12,956	44,000	03/04/2019	03/15/2029
524660-BA-4	LEGGETT & PLATT INC			1.2	2.C FE	10,219,763	60.831	6,235,134	10,250,000	10,221,614		627			3.500	3.516	MN	45,840	358,750	11/16/2021	11/15/2051
524908-R4-4	LEHMAN BROTHERS HOLDINGS INC			1	2.B	270	0.000	3	2,700,000	331					6.875		JJ			03/09/2012	07/17/2037
52532X-AF-2	LEIDOS INC			1.2	2.B FE	248,713	95.684	239,209	250,000	249,099		146			4.375	4.451	MN	1,398	10,938	04/08/2022	05/15/2030
526057-CT-9	LENNAR CORP			1.2	2.B FE	740,863	100.494	753,703	750,000	748,105		1,255			5.250	5.438	JD	3,281	39,375	06/14/2018	06/01/2026
526602-AC-1	LEONARD WOOD FAMILY CMNTYS LLC			1	2.A FE	9,382,022	85.732	8,043,414	9,382,022	9,382,022					5.709	5.709	JJ	246,980	535,620	04/29/2005	07/15/2040
527298-BV-4	LEVEL 3 FINANCING INC			1.2	4.B FE	289,304	112.492	325,444	289,304	289,304					11.000	10.987	MN	4,066	137,473	03/18/2024	11/15/2029
527298-CD-3	LEVEL 3 FINANCING INC			1.2	5.A FE	615,000	82.915	829,153	1,000,000	648,768		33,768			4.500	14.224	JJ	22,500	21,938	03/22/2024	04/01/2030
527298-CH-4	LEVEL 3 FINANCING INC			1.2	5.A FE	438,750	78.750	590,625	750,000	461,006		22,256			4.000	13.219	JJ	13,833	14,651	03/22/2024	04/15/2031
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1.2	2.B FE	249,748	67.078	167,694	250,000	249,763		3			3.950	3.955	MN	1,262	9,875	04/28/2020	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC			1.2	2.B FE	13,593,465	92.207	12,447,971	13,500,000	13,591,110		(1,474)			5.500	5.452	JD	33,000	742,500	07/29/2022	06/15/2052
532457-BP-2	ELI LILLY AND CO			1.2	1.E FE	2,998,950	97.077	2,912,314	3,000,000	2,999,775		90			3.100	3.103	MN	11,883	93,000	05/04/2017	05/15/2027
534187-AW-9	LINCOLN NATIONAL CORP			1	2.B FE	7,354,550	104.067	7,805,058	7,500,000	7,402,467		4,579			6.300	6.448	AO	107,625	472,500	02/28/2008	10/09/2037
53636C-AA-2	LIQUIGLIDE LLC				1.F PL	1,220,000	96.680	1,179,496	1,220,000	1,220,000					5.500	5.581	MJSD	186	85,553	02/23/2022	02/24/2026
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.G FE	4,984,900	98.115	4,905,742	5,000,000	4,993,999		1,490			4.550	4.586	FA	85,313	227,500	08/09/2018	08/16/2028
53944Y-AS-2	LLOYDS BANKING GROUP PLC		C	2	1.G FE	2,000,000	97.315	1,946,295	2,000,000	2,000,000					3.750	3.749	MS	21,458	75,000	03/11/2022	03/18/2028
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-AW-9	LOCKHEED MARTIN CORP			1	1.F FE	3,765,417	102.846	4,265,010	4,147,000	3,868,223		10,367			5.720	6.413	JD	19,767	237,208	05/25/2010	06/01/2040
539830-BD-0	LOCKHEED MARTIN CORP			1.2	1.F FE	981,860	78.817	788,170	1,000,000	985,763		458			3.800	3.903	MS	12,667	38,000	02/19/2015	03/01/2045
539830-BT-5	LOCKHEED MARTIN CORP			1.2	1.F FE	20,841,870	79.275	16,647,663	21,000,000	20,845,219		1,629			4.300	4.340	JD	40,133	903,000	04/21/2022	06/15/2062
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	5,425,550	105.415	5,270,772	5,000,000	5,096,933		(27,360)			6.875	6.182	FA	129,861	343,750	05/26/2004	02/15/2028
548661-DU-8	LOWE'S COMPANIES INC			1.2	2.A FE	4,179,756	98.110	4,120,606	4,200,000	4,188,417		1,900			4.500	4.559	AO	39,900	189,000	03/24/2020	04/15/2030
548661-DV-6	LOWE'S COMPANIES INC			1.2	2.A FE	2,189,726	93.462	2,056,152	2,200,000	2,191,503		362			5.000	5.037	AO	23,222	110,000	03/24/2020	04/15/2040
548661-DZ-7	LOWE'S COMPANIES INC			1.2	2.A FE	3,574,945	62.170	2,985,420	4,802,000	3,629,607		23,280			3.000	4.632	AO	30,413	144,060	07/29/2022	10/15/2050
548661-EF-0	LOWE'S COMPANIES INC			1.2	2.A FE	9,152,200	77.454	7,745,403	10,000,000	9,170,770		7,671			4.450	4.939	AO	111,250	445,000	07/29/2022	04/01/2062
548661-EJ-2	LOWE'S COMPANIES INC			1.2	2.A FE	4,746,770	78.044	3,707,068	4,750,000	4,746,968		58			4.250	4.254	AO	50,469	201,875	03/22/2022	04/01/2052
55316U-AD-8	M1 BANCSHARES, INC				2.B FE	500,000	100.250	501,250	500,000	500,000					9.250	9.248	N/A	2,441		12/12/2024	12/30/2034
55608J-BE-7	MACQUARIE GROUP LTD		C	2.5	1.F FE	14,500,000	93.542	13,563,535	14,500,000	14,500,000					4.442	4.443	JD	17,891	644,090	03/15/2022	06/21/2033
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.A	226,604	94.270	213,619	226,604	226,604					6.020	6.020	MON	606	15,915	10/27/2011	03/15/2037
55903V-AL-7	WARNERMEDIA HOLDINGS INC			1.2	2.C FE	2,250,000	88.121	1,982,716	2,250,000	2,250,000					4.279	4.279	MS	28,348	96,278	03/09/2022	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1.2	2.C FE	19,015,883	80.288	15,254,762	19,000,000	19,014,771		(556)			5.050	7.306	MS	282,519	959,500	03/10/2022	03/15/2042
565130-AA-9	MAPLE GROVE FUNDING TRUST I			1.2	2.A FE	10,178,800	67.270	7,063,350	10,500,000	10,192,342		5,235			4.161	4.340	FA	165,053	436,905	04/27/2022	08/15/2051
570535-AT-1	MARKEL GROUP INC			1.2	2.B FE	229,345	86.993	187,034	215,000	228,550		(309)			5.000	4.564	MN	1,224	10,750	04/08/2022	05/20/2049
571676-AQ-8	MARS INC			1.2	1.E FE	11,434,565	55.793	6,416,153	11,500,000	11,441,772		1,618			2.450	2.477	JJ	129,135	281,750	07/13/2020	07/16/2050
571903-BD-4	MARRIOTT INTERNATIONAL INC			1.2	2.B FE	108,919	100.199	106,211	106,000	106,164		(646)			5.750	5.114	MN	1,016	6,095	04/15/2020	05/01/2025
571903-BE-2	MARRIOTT INTERNATIONAL INC			1.2	2.B FE	248,448	98.139	245,348	250,000	249,071		146			4.625	4.703	JD	514	11,563	05/28/2020	06/15/2030
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1.2	2.B FE	250,370	85.050	212,624	250,000	250,253		(36)			2.400	2.383	JJ	2,767	6,000	06/23/2021	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
573284-AX-4	MARTIN MARIETTA MATERIALS INC.			1,2	2.B FE	4,959,850	64.742	3,237,112	5,000,000	4,963,053		868			3.200	3.242	JJ	73,778	160,000	06/21/2021	07/15/2051
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	3,999,040	99.433	3,977,330	4,000,000	3,999,928		19			4.875	4.876	JD	4,875	195,000	06/20/2018	06/22/2028
574599-BQ-8	MASCO CORP			1,2	2.B FE	2,978,010	83.455	2,503,663	3,000,000	2,985,948		2,131			2.000	2.082	FA	22,667	60,000	02/18/2021	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	8,172,612	99.309	8,143,351	8,200,000	8,182,791		707			5.900	5.921	MN	61,819	483,800	11/10/2009	11/15/2039
57636Q-AJ-3	MASTERCARD INC			1,2	1.D FE	198,604	96.873	193,747	200,000	199,501		147			3.500	3.584	FA	2,431	7,000	05/23/2018	02/26/2028
57636Q-AL-8	MASTERCARD INC			1,2	1.D FE	1,997,100	75.440	1,508,808	2,000,000	1,997,537		62			3.650	3.658	JD	6,083	73,000	05/28/2019	06/01/2049
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	2,957,100	78.240	2,347,203	3,000,000	2,970,157		1,221			3.700	3.779	FA	41,933	111,000	02/02/2012	02/15/2042
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	198,332	97.322	194,643	200,000	199,384		175			3.800	3.902	AO	1,900	7,600	05/23/2018	04/01/2028
581557-AM-7	MCKESSON CORP			1	2.A FE	2,131,740	105.797	2,115,935	2,000,000	2,022,679		(9,412)			7.650	7.075	MS	51,000	153,000	08/26/2002	03/01/2027
582839-AF-3	MEAD JOHNSON NUTRITION CO			1	1.G FE	999,730	102.609	1,026,091	1,000,000	999,938		3			5.900	5.901	MN	9,833	59,000	10/29/2009	11/01/2039
587376-AE-4	MERCANTILE BANK CORP			2,5	2.C FE	89,650	93.250	107,238	115,000	91,994		2,344			3.250	7.076	JJ	1,568	1,625	08/05/2024	01/30/2032
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	463,074	133.434	386,959	290,000	404,260		(10,159)			10.750	5.414	FA	12,990	31,175	10/08/2019	08/01/2069
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	2,254,400	117.598	2,322,553	1,975,000	2,175,258		(18,264)			9.250	7.521	AO	42,120	182,688	08/25/2022	04/08/2068
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	4,989,700	90.309	4,515,465	5,000,000	4,994,282		990			2.950	2.974	AO	33,597	147,500	04/03/2020	04/09/2030
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	1.G FE	4,998,750	97.062	4,853,110	5,000,000	4,999,714		78			4.100	4.102	MN	26,194	205,000	05/07/2018	05/15/2028
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	1,901,740	98.075	1,858,511	1,895,000	1,899,159		(964)			4.625	4.563	AO	21,911	87,644	04/07/2022	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC				1.G PL	418,674	99.703	417,428	418,674	418,676		(1)			5.330	5.330	MJSD	62	33,473	07/20/2010	06/30/2027
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	21,525	100.398	21,084	21,000	21,077		(172)			8.125	6.987	MN	284	1,706	08/22/2019	05/01/2027
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	192,752	95.660	186,538	195,000	193,570		310			3.741	3.933	MS	2,310	7,295	04/07/2022	03/07/2029
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	694,770	85.805	643,534	750,000	708,129		5,099			2.852	3.659	JJ	9,626	21,390	03/15/2022	01/19/2033
60871R-AG-5	MOLSON COORS BEVERAGE CO			1,2	2.B FE	4,992,250	97.410	4,870,519	5,000,000	4,998,714		805			3.000	3.017	JJ	69,167	150,000	06/28/2016	07/15/2026
610202-BR-3	MONONGAHELA POWER CO			1,2	1.G FE	2,498,950	97.001	2,425,025	2,500,000	2,499,776		89			3.550	3.554	MN	11,340	88,750	05/09/2017	05/15/2027
615369-AV-7	MOODY'S CORP			1,2	2.A FE	9,645,190	69.054	7,078,016	10,250,000	9,709,346		22,858			2.750	3.144	FA	103,354	281,875	04/26/2022	08/19/2041
615369-AX-3	MOODY'S CORP			1,2	2.A FE	7,439,400	59.613	5,961,272	10,000,000	7,501,037		26,153			3.100	4.493	MN	27,556	310,000	07/29/2022	11/29/2061
615369-AY-1	MOODY'S CORP			1,2	2.A FE	1,719,525	73.507	1,286,371	1,750,000	1,721,162		594			3.750	3.848	FA	22,969	65,625	02/22/2022	02/25/2052
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	81.793	4,089,670	5,000,000	5,000,000					1.928	1.928	AO	16,870	96,400	01/20/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	61.072	3,053,581	5,000,000	5,000,000					2.802	2.802	JJ	60,710	140,100	01/20/2021	01/25/2052
61747Y-EL-5	MORGAN STANLEY			1,2,5	1.E FE	2,000,000	85.677	1,713,536	2,000,000	2,000,000					2.943	2.943	JJ	26,160	58,860	01/19/2022	01/21/2033
61769H-ZV-0	MORGAN STANLEY FIN LLC			5	1.E FE	5,047,900	79.610	4,179,525	5,250,000	5,116,629		25,409			0.500	1.031	JAJO	4,813	202,125	03/15/2022	10/23/2029
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.B FE	3,000,000	86.595	2,597,859	3,000,000	3,000,000					2.750	2.750	MN	8,479	82,500	05/10/2021	05/24/2031
62676#-AA-7	MURPHYS BOWL LLC				1.F PL	6,000,000	62.747	3,764,802	6,000,000	6,000,000					3.200	3.200	JD	533	328,000	10/22/2021	06/30/2056
62927#-AN-6	NFL VENTURES SR GTD NTS TRANCHE C				1.E FE	3,798,444	92.798	3,524,861	3,798,444	3,798,593		(12)			4.010	4.010	N/A	32,156	152,318	07/24/2018	04/15/2035
62954H-AU-2	NXP BV		C	1,2	2.A FE	4,962,900	73.074	3,653,698	5,000,000	4,968,097		1,452			3.250	3.301	MN	22,569	162,500	05/04/2021	05/11/2041
62983P-AB-1	NAKILAT INC		C	1	1.E FE	2,420,423	105.375	2,608,454	2,475,402	2,453,902		2,086			6.267	6.471	JD	431	232,700	03/29/2007	12/31/2033
631103-AM-0	NASDAQ INC			1,2	2.B FE	10,063,180	73.984	7,398,354	10,000,000	10,059,738		(1,269)			3.950	3.914	MS	125,083	395,000	03/04/2022	03/07/2052
63111X-AE-1	NASDAQ INC			1,2	2.B FE	10,000,000	67.142	6,714,224	10,000,000	10,000,000					2.500	2.500	JD	6,944	250,000	12/07/2020	12/21/2040
632525-AW-1	NATIONAL AUSTRALIA BANK LTD		C		1.G FE	867,555	67.144	671,439	1,000,000	882,421		5,328			2.648	3.621	JJ	12,284	26,480	02/07/2022	01/14/2041
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		C		1.G FE	440,470	86.427	432,134	500,000	455,713		5,845			2.990	4.607	MN	1,661	14,950	04/11/2022	05/21/2031
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		C	2	1.G FE	5,000,000	86.032	4,301,584	5,000,000	5,000,000					3.347	3.347	JJ	78,562	167,350	01/04/2022	01/12/2037
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	4,963,650	98.565	4,928,247	5,000,000	4,984,982		3,671			4.750	4.840	MS	79,167	237,500	08/08/2018	09/01/2028
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,985,300	96.017	4,800,870	5,000,000	4,995,035		1,493			3.400	3.434	FA	68,000	170,000	01/31/2018	02/07/2028
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,986,860	88.220	2,646,599	3,000,000	2,992,885		1,270			2.400	2.449	MS	21,200	72,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,987,400	80.285	4,014,227	5,000,000	4,992,315		1,181			1.350	1.376	MS	19,875	67,500	09/29/2020	03/15/2031

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
63861V-AH-0	NATIONWIDE BUILDING SOCIETY		C		1.E FE	1,998,160	100.059	2,001,183	2,000,000	1,998,999		357			4.850	4.871	JJ	41,494	97,000	07/20/2022	07/27/2027
64110L-AU-0	NETFLIX INC			1	2.A FE	408,750	101.925	382,219	375,000	392,985		(3,248)			5.375	4.274	JD	896	20,156	08/30/2019	11/15/2029
650119-AA-8	NEW YORK UNIVERSITY			1	1.D FE	4,185,000	99.861	4,179,189	4,185,000	4,185,000					5.236	5.235	JJ	109,563	229,939	10/29/2009	07/01/2032
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	2,964,240	105.226	3,156,785	3,000,000	2,974,951		1,005			6.250	6.338	AO	46,875	187,500	09/15/2009	10/01/2039
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,297,866	91.779	1,207,808	1,316,000	1,298,004		(13)			5.250	5.322	FA	23,606	69,090	04/18/2023	02/28/2053
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,740,560	62.362	1,540,338	2,470,000	1,771,485		13,354			3.025	5.000	JD	830	74,718	08/10/2022	06/27/2050
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,617,656	91.208	6,048,010	6,631,000	5,036,911		47,284			4.837	7.357	AO	80,185	320,741	09/15/2011	10/01/2041
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	996,620	97.676	976,764	1,000,000	999,458		360			2.900	2.938	JD	1,289	29,000	05/31/2016	06/15/2026
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,963,140	79.521	1,590,429	2,000,000	1,967,896		452			4.150	4.241	FA	28,358	83,000	07/30/2018	02/28/2048
655844-CL-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,920,600	61.598	6,159,813	10,000,000	9,926,603		1,794			2.900	2.940	FA	101,500	290,000	08/16/2021	08/25/2051
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	2,000,000	100.827	2,016,530	2,000,000	2,000,000					6.503	6.503	MON	5,780	130,060	07/25/2013	08/15/2043
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.G FE	3,999,320	78.863	3,154,504	4,000,000	3,999,673		8			4.300	4.301	JJ	79,311	172,000	07/12/2018	01/15/2049
665859-AP-9	NORTHERN TRUST CORP				1.F FE	7,886,494	99.395	7,285,621	7,330,000	7,380,528		(59,531)			3.950	3.098	AO	49,060	289,535	04/16/2015	10/30/2025
665859-AW-4	NORTHERN TRUST CORP			2	1.E FE	99,838	98.684	98,684	100,000	99,920		32			4.000	4.036	MN	567	4,000	05/05/2022	05/10/2027
66765R-CJ-3	NORTHWEST NATURAL GAS CO			1,2	1.F FE	9,661,297	70.273	6,816,525	9,700,000	9,665,535		828			3.600	3.622	MS	102,820	349,200	03/26/2020	03/15/2050
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	824,458	61.254	520,661	850,000	826,224		599			2.633	2.783	JJ	10,320	22,381	12/16/2021	07/15/2051
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	1,535,625	99.477	1,492,156	1,500,000	1,500,060		(4,462)			5.000	4.695	MN	12,500	75,000	06/10/2016	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP			1,2	3.C FE	422,500	97.163	485,817	500,000	468,866		11,248			5.250	8.144	JD	2,188	26,250	03/31/2020	06/01/2027
66989H-AH-1	NOVARTIS CAPITAL CORP			1	1.D FE	4,959,800	87.736	4,386,801	5,000,000	4,969,048		994			4.400	4.448	MN	33,611	220,000	02/18/2014	05/06/2044
66989H-AN-8	NOVARTIS CAPITAL CORP			1,2	1.D FE	2,973,270	96.962	2,908,871	3,000,000	2,993,067		2,768			3.100	3.202	MN	11,367	93,000	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	2,996,070	87.571	2,627,141	3,000,000	2,997,829		359			2.200	2.214	FA	25,117	66,000	02/11/2020	08/14/2030
67021C-AL-1	NSTAR ELECTRIC CO			1,2	1.G FE	4,982,600	97.259	4,862,931	5,000,000	4,997,294		1,852			2.700	2.739	JD	11,250	135,000	05/23/2016	06/01/2026
670346-AN-5	NUCOR CORP			1,2	1.G FE	1,997,880	94.983	1,899,651	2,000,000	1,998,566		45			5.200	5.206	FA	43,333	104,000	07/24/2013	08/01/2043
670346-AP-0	NUCOR CORP			1,2	1.G FE	6,989,640	97.113	6,797,922	7,000,000	6,996,326		1,013			3.950	3.967	MN	46,083	276,500	04/23/2018	05/01/2028
67066G-AF-1	NVIDIA CORP			1,2	1.D FE	2,988,870	91.642	2,749,253	3,000,000	2,993,817		1,078			2.850	2.893	AO	21,375	85,500	03/26/2020	04/01/2030
67103H-AK-3	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	4,493,523	82.015	3,752,991	4,576,000	4,523,496		7,904			1.750	1.947	MS	23,579	80,080	02/05/2021	03/15/2031
674599-EC-5	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	780,353	103.105	773,288	750,000	778,809		(1,544)			6.375	5.044	MS	15,938		10/24/2024	09/01/2028
677071-AC-6	OHANA MILITARY COMMUNITIES LLC			1	1.D FE	2,000,000	98.207	1,964,140	2,000,000	2,000,000					6.193	6.191	AO	30,965	123,860	04/22/2004	04/01/2049
677071-AK-8	OHANA MILITARY COMMUNITIES LLC				1.E FE	81,611	89.578	78,948	88,133	82,884		100			5.880	6.504	AO	1,296	5,182	02/14/2012	10/01/2051
677071-AU-6	OHANA 2007A I - ABS			1	1.D FE	697,413	99.591	806,677	809,988	719,506		1,610			6.000	7.231	AO	12,150	48,599	03/11/2010	10/01/2051
677415-CU-3	OHIO POWER CO			1,2	2.A FE	3,689,300	60.100	3,005,008	5,000,000	3,750,197		23,733			2.900	4.520	AO	36,250	145,000	05/02/2022	10/01/2051
67777J-AM-0	OHIOHEALTH CORP			1,2	1.B FE	4,497,820	70.350	3,869,266	5,500,000	4,591,938		36,371			2.834	4.211	MN	19,917	155,870	04/26/2022	11/15/2041
678858-BY-6	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	2,050,820	97.320	1,946,389	2,000,000	2,049,611		(758)			5.600	5.426	AO	28,000	112,000	04/18/2023	04/01/2053
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	1,208,970	70.316	1,065,291	1,515,000	1,221,035		5,131			3.850	5.210	JD	3,240	58,328	07/21/2022	06/11/2051
680665-AM-8	OLIN CORP			1,2	3.A FE	497,500	100.572	502,858	500,000	499,772		518			9.500	9.615	JD	3,958	47,500	05/14/2020	06/01/2025
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,912,450	88.687	4,434,344	5,000,000	4,944,648		8,009			3.375	3.579	FA	70,313	168,750	10/07/2020	02/01/2031
682142-AH-7	OMERS FINANCE TRUST			1,2	1.A FE	25,597,780	77.344	20,109,342	26,000,000	25,617,427		7,525			4.000	4.090	AO	208,000	1,040,000	04/11/2022	04/19/2052
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,995,139	79.083	3,954,172	5,000,000	4,996,044		96			4.100	4.105	MN	26,194	205,000	01/31/2019	11/15/2048
68235P-AH-1	ONE GAS INC			1,2	1.G FE	795,808	86.444	691,555	800,000	797,658		409			2.000	2.058	MN	2,044	16,000	04/29/2020	05/15/2030
682680-CF-8	ONEOK INC			1,2	2.B FE	3,240,868	94.031	3,055,990	3,250,000	3,241,041		173			5.700	5.719	MN	49,915		09/10/2024	11/01/2054
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	2,380,500	106.229	3,186,872	3,000,000	2,567,948		20,657			6.650	8.625	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,993,820	107.676	2,153,528	2,000,000	1,996,169		183			6.850	6.873	AO	28,922	137,000	09/25/2007	10/15/2037
682691-AA-8	ONEMAIN FINANCE CORP			1,2	3.B FE	500,000	88.876	444,381	500,000	500,000					4.000	4.000	MS	5,889	20,000	12/08/2020	09/15/2030
68389X-BG-9	ORACLE CORP			1,2	2.B FE	3,551,175	78.225	3,520,130	4,500,000	3,578,922		10,913			4.375	5.819	MN	25,156	196,875	05/02/2022	05/15/2055
68389X-BV-6	ORACLE CORP			1,2	2.B FE	2,996,910	90.271	2,708,134	3,000,000	2,998,322		292			2.950	2.962	AO	22,125	88,500	03/30/2020	04/01/2030

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
68389X-BW-4	ORACLE CORP			1.2	2.B FE	3,191,392	78.185	2,501,931	3,200,000	3,193,045		337			3.600	3.619	AO	28,800	115,200	03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1.2	2.B FE	10,862,286	70.061	7,636,643	10,900,000	10,866,373		805			3.600	3.619	AO	98,100	392,400	03/30/2020	04/01/2050
688239-AF-9	OSHKOSH CORP			1.2	2.B FE	2,997,780	98.676	2,960,278	3,000,000	2,999,278		194			4.600	4.608	MN	17,633	138,000	06/12/2018	05/15/2028
690742-AQ-4	OWENS CORNING			1.2	2.B FE	986,740	98.814	988,139	1,000,000	986,712		(28)			5.950	6.047	JD	2,644	32,229	05/29/2024	06/15/2054
693304-BC-0	PECO ENERGY CO			1.2	1.E FE	5,654,261	61.956	4,439,732	7,166,000	5,723,467		29,402			2.850	4.097	MS	60,135	204,231	07/29/2022	09/15/2051
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC			2.5	1.G FE	100,000	94.162	94,162	100,000	100,000					4.626	4.627	JD	321	4,626	06/01/2022	06/06/2033
693506-BP-1	PPG INDUSTRIES INC			1.2	2.A FE	147,582	96.598	144,897	150,000	149,112		256			3.750	3.949	MS	1,656	5,625	05/23/2018	03/15/2028
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	4,998,000	90.471	4,523,570	5,000,000	4,999,119		280			1.450	1.456	JJ	32,424	72,500	01/12/2021	01/20/2028
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC			1	1.D FE	930,000	95.439	887,581	930,000	930,000					5.912	5.911	JD	2,444	54,982	05/22/2014	06/15/2050
695114-BT-4	PACIFICORP			1	1.F FE	4,985,600	113.927	5,696,326	5,000,000	4,994,448		594			7.700	7.721	MN	49,194	385,000	11/16/2001	11/15/2031
701094-AJ-3	PARKER-HANNIFIN CORP			1.2	2.A FE	4,873,478	97.132	4,735,193	4,875,000	4,874,683		130			3.250	3.253	MS	52,813	158,438	12/14/2017	03/01/2027
70450Y-AM-5	PAYPAL HOLDINGS INC			1.2	1.G FE	996,770	92.397	923,974	1,000,000	996,954		51			5.050	5.071	JD	4,208	50,500	05/16/2022	06/01/2052
70450Y-AN-3	PAYPAL HOLDINGS INC			1.2	1.G FE	2,854,589	90.883	2,448,387	2,694,000	2,851,342		(1,494)			5.250	4.906	JD	11,786	141,435	07/29/2022	06/01/2062
708653-D#-4	PENNSYLVANIA-AMERICAN WATER CO				1.E YE	3,000,000	101.577	3,047,295	3,000,000	2,998,429		2,529			8.150	8.244	N/A	101,875	244,500	03/22/1995	08/01/2025
709599-BN-3	PENSKE TRUCK LEASING CO LP			1.2	2.B FE	2,493,075	98.708	2,467,707	2,500,000	2,496,429		1,322			4.400	4.461	JJ	55,000	110,000	06/02/2022	07/01/2027
712710-AC-6	PEOPLESBANCORP, MHC				2.C FE	500,000	100.500	502,500	500,000	500,000					8.000	7.999	N/A	1,444		12/18/2024	12/30/2034
713448-EU-8	PEPSICO INC			1.2	1.E FE	2,015,560	74.418	1,488,356	2,000,000	2,014,105		(351)			3.625	3.582	MS	20,542	72,500	03/23/2020	03/19/2050
714046-AJ-8	REVVITY INC			1.2	2.B FE	2,436,990	67.961	2,038,821	3,000,000	2,462,797		10,051			3.625	4.838	MS	32,021	108,750	05/02/2022	03/15/2051
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		C	1.2	2.B FE	3,000,000	82.203	2,466,084	3,000,000	3,000,000					4.950	4.950	JJ	68,475	148,500	07/12/2019	07/15/2039
717081-EA-7	PFIZER INC			1	1.F FE	3,965,920	97.292	3,891,692	4,000,000	3,992,596		3,623			3.000	3.098	JD	5,333	120,000	11/14/2016	12/15/2026
717081-EU-3	PFIZER INC			1.2	1.F FE	986,990	84.338	843,377	1,000,000	989,877		522			3.900	3.994	MS	11,483	39,000	03/04/2019	03/15/2039
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC			1.2	1.F FE	2,969,760	83.529	2,505,874	3,000,000	2,981,710		2,946			1.750	1.861	MN	8,750	52,500	10/29/2020	11/01/2030
718546-BA-1	PHILLIPS 66			1.2	2.A FE	5,459,465	64.319	3,537,531	5,500,000	5,461,883		851			3.300	3.339	MS	53,442	181,500	11/10/2021	03/15/2052
718547-AX-0	PHILLIPS 66 CO			1.2	2.A FE	2,746,755	92.067	2,531,845	2,750,000	2,746,782		27			5.500	5.508	MS	46,215		09/09/2024	03/15/2055
71951Q-AC-6	DOC DR LLC			1.2	2.A FE	1,496,835	84.511	1,267,658	1,500,000	1,497,769		294			2.625	2.649	MN	6,563	40,875	10/07/2021	11/01/2031
72284K-AB-7	PINE STREET TRUST III			1.2	2.A FE	1,500,000	100.911	1,513,657	1,500,000	1,500,000					6.223	6.223	MN	11,927	39,931	06/04/2024	05/15/2054
727665-AA-9	PLATINUM SECURITIES CAYMAN SPC LTD		C		1.C FE	1,001,100	82.330	823,300	1,000,000	1,000,917		(65)			3.600	4.394	AO	6,400	36,000	01/19/2022	10/27/2040
73102Q-AA-4	POLAR TANKERS INC			1	1.F FE	264,847	102.971	274,320	266,405	265,781		151			5.951	5.996	MN	2,246	15,854	01/13/2010	05/10/2037
740367-NL-7	PREFERRED BANK			5	2.A FE	567,285	91.000	610,610	671,000	574,102		6,817			3.375	6.117	JD	1,007	20,098	08/05/2024	06/15/2031
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	9,452,785	82.822	7,868,083	9,500,000	9,461,609		1,870			3.550	3.585	MS	89,933	337,250	03/23/2020	03/25/2040
743315-BA-0	PROGRESSIVE CORP			1.2	1.F FE	20,303,350	73.882	16,623,338	22,500,000	20,404,429		39,077			3.700	4.278	MS	245,125	832,500	05/02/2022	03/15/2052
74340X-CK-5	PROLOGIS LP			1.2	1.G FE	3,123,640	93.285	3,031,758	3,250,000	3,124,832		1,192			5.250	5.517	MS	50,240	109,010	07/18/2024	03/15/2054
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	6,993,070	84.207	5,894,459	7,000,000	6,995,823		690			1.737	1.748	MS	33,775	121,590	01/05/2021	09/21/2030
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING				1.D FE	533,340	90.476	542,858	600,000	560,449		10,313			1.900	3.928	JJ	5,542	11,400	04/07/2022	07/06/2028
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH			1.2	1.F FE	1,311,633	57.649	778,256	1,350,000	1,314,260		884			2.700	2.842	AO	9,113	36,450	12/16/2021	10/01/2051
74432Q-CF-0	PRUDENTIAL FINANCIAL INC			1.2	1.G FE	19,132,520	72.363	15,919,883	22,000,000	19,271,173		53,775			3.700	4.512	MS	244,200	814,000	05/02/2022	03/13/2051
744330-AB-7	PRUDENTIAL FUNDING (ASIA) PLC		C	1.2	1.F FE	1,990,700	90.455	1,809,103	2,000,000	1,992,979		835			3.625	5.350	MS	19,535	72,500	03/21/2022	03/24/2032
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1.2	1.F FE	4,982,700	76.418	3,820,881	5,000,000	4,988,053		475			3.600	3.618	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO			1.2	1.E FE	1,995,700	96.504	1,930,075	2,000,000	1,998,389		430			3.700	3.725	JD	3,289	74,000	06/14/2018	06/15/2028
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1.2	1.E FE	1,994,120	84.127	1,682,543	2,000,000	1,996,078		559			2.200	2.233	JD	1,956	44,000	06/01/2021	06/15/2031
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE	2,500,410	68.158	2,044,753	3,000,000	2,528,113		10,748			3.200	4.236	FA	40,000	96,000	05/02/2022	08/01/2049
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE	9,920,100	52.629	5,262,866	10,000,000	9,929,129		2,078			2.050	2.086	FA	85,417	205,000	08/04/2020	08/01/2050

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
745310-AN-2	PUGET ENERGY INC			1.2	2.C FE	2,000,000	91.403	1,828,052	2,000,000	2,000,000					4.224	4.224	MS	24,875	84,480	03/14/2022	03/15/2032
745867-AT-8	PULTEGROUP INC			1	2.B FE	1,522,544	102.190	1,379,565	1,350,000	1,481,612		(10,198)			6.000	4.757	FA	30,600	81,000	12/15/2021	02/15/2035
74834L-AX-8	QUEST DIAGNOSTICS INC			1.2	2.A FE	2,523,100	99.647	2,491,172	2,500,000	2,500,000		(2,923)			3.500	3.500	MS	22,118	87,500	04/21/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INC			1.2	2.A FE	7,479,225	98.363	7,377,215	7,500,000	7,496,732		2,217			3.450	3.482	JD	21,563	258,750	05/23/2016	06/01/2026
74841C-AB-7	ROCKET MORTGAGE LLC			1.2	3.A FE	500,000	87.130	435,648	500,000	500,000					3.875	3.875	MS	6,458	19,375	09/09/2020	03/01/2031
74949L-AE-2	RELX CAPITAL INC			1.2	2.A FE	991,210	97.390	973,902	1,000,000	993,119		759			4.750	4.862	MN	5,410	47,500	05/17/2022	05/20/2032
75508X-AA-4	RAYONIER LP			1.2	2.C FE	451,405	84.770	423,851	500,000	464,152		4,843			2.750	4.037	MN	1,681	13,750	04/05/2022	05/17/2031
75513E-CL-3	RTX CORP			1.2	2.A FE	9,989,800	60.573	6,057,323	10,000,000	9,990,921		226			2.820	2.825	MS	94,000	282,000	08/04/2021	09/01/2051
75513E-CM-1	RTX CORP			1.2	2.A FE	9,996,300	81.808	8,180,776	10,000,000	9,997,590		337			1.900	1.904	MS	63,333	190,000	08/04/2021	09/01/2031
75574U-83-8	READY CAPITAL CORP			2	2.A FE	2,000,000	25.220	2,017,600	2,000,000	2,000,000					9.000	9.000	MJSD	10,500		12/03/2024	12/15/2029
75932T-AA-9	REIGN EXCHANGE LLC NOTES		C		1.G IF	1,419,000	75.479	1,132,185	1,500,000	1,422,118		1,536			4.920	5.302	MN	6,355	74,661	10/27/2022	05/30/2049
760759-AR-1	REPUBLIC SERVICES INC			1.2	2.A FE	4,989,250	97.756	4,887,785	5,000,000	4,998,224		1,142			2.900	2.924	JJ	72,500	145,000	06/20/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1.2	2.A FE	2,495,800	96.686	2,417,145	2,500,000	2,498,706		423			3.375	3.394	MN	10,781	84,375	11/13/2017	11/15/2027
76161R-AA-3	REX - REAL ESTATE EXCHANGE, INC				1.E PL	205,000	99.710	204,405	205,000	205,000					6.000	6.000	MON	547	9,225	03/02/2022	03/15/2025
76209P-AB-9	RGa GLOBAL FUNDING				1.E FE	3,496,465	91.363	3,197,695	3,500,000	3,497,880		493			2.700	2.716	JJ	42,788	94,500	01/10/2022	01/18/2029
771196-BK-7	ROCHE HOLDINGS INC			1.2	1.C FE	4,950,200	97.603	4,880,154	5,000,000	4,992,534		5,282			2.625	2.737	MN	16,771	131,250	02/22/2016	05/15/2026
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP			1.2	1.F FE	499,015	95.639	478,196	500,000	499,743		101			3.100	3.122	JD	1,292	15,500	05/17/2017	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1.2	1.F FE	3,000,000	81.948	2,458,440	3,000,000	3,000,000					1.850	1.850	JD	4,625	55,500	11/16/2020	12/01/2030
775109-AX-9	ROGERS COMMUNICATIONS INC			1.2	2.C FE	7,484,197	83.033	6,651,804	8,011,000	7,522,318		16,165			4.500	5.015	MS	106,146	360,495	07/29/2022	03/15/2043
775109-AZ-4	ROGERS COMMUNICATIONS INC			1.2	2.C FE	994,010	93.905	939,046	1,000,000	995,337		140			5.450	5.490	AO	13,625	54,500	09/25/2013	10/01/2043
775109-BP-5	ROGERS COMMUNICATIONS INC			1.2	2.C FE	6,311,947	69.885	5,319,629	7,612,000	6,371,681		25,394			3.700	4.833	MN	35,988	281,644	07/29/2022	11/15/2049
775109-CH-2	ROGERS COMMUNICATIONS INC			1.2	2.C FE	2,095,317	89.930	1,888,530	2,100,000	2,096,526		412			3.800	3.827	MS	23,497	79,800	03/07/2022	03/15/2032
775109-CJ-8	ROGERS COMMUNICATIONS INC			1.2	2.C FE	9,404,715	84.452	8,022,953	9,500,000	9,413,981		3,236			4.500	4.577	MS	125,875	427,500	03/07/2022	03/15/2042
776743-AD-8	ROPER TECHNOLOGIES INC			1.2	2.A FE	4,999,200	98.436	4,921,818	5,000,000	4,999,964		18			3.800	3.800	JD	8,444	190,000	12/08/2016	12/15/2026
78081B-AM-5	ROYALTY PHARMA PLC			1.2	2.C FE	2,605,320	66.686	2,333,997	3,500,000	2,643,019		15,481			3.550	5.308	MS	41,072	124,250	07/29/2022	09/02/2050
78081B-AP-8	ROYALTY PHARMA PLC			1.2	2.C FE	7,039,560	63.473	6,212,754	9,788,000	7,144,864		44,903			3.350	5.241	MS	108,389	327,898	07/29/2022	09/02/2051
78355H-KU-2	RYDER SYSTEM INC			1.2	2.A FE	1,999,380	98.783	1,975,658	2,000,000	1,999,725		104			4.300	4.306	JD	3,822	86,000	05/10/2022	06/15/2027
78409V-AN-4	S&P GLOBAL INC			1.2	1.G FE	4,937,550	83.606	4,180,309	5,000,000	4,945,538		1,283			4.500	4.576	MN	28,750	225,000	05/03/2018	05/15/2048
78409V-AQ-7	S&P GLOBAL INC			1.2	1.G FE	992,400	69.146	691,455	1,000,000	993,270		172			3.250	3.290	JD	2,708	32,500	11/19/2019	12/01/2049
78409V-AR-5	S&P GLOBAL INC			1.2	1.G FE	1,476,405	50.082	751,228	1,500,000	1,478,096		389			2.300	2.361	FA	13,033	34,500	08/10/2020	08/15/2060
78409V-BL-7	S&P GLOBAL INC			1.2	1.G FE	5,903,880	74.624	4,477,448	6,000,000	5,908,904		1,897			3.700	5.190	MS	74,000	222,000	03/04/2022	03/01/2052
78440P-AC-2	SK TELECOM CO LTD		C		1.G FE	2,964,030	103.940	3,118,186	3,000,000	2,992,652		2,558			6.625	6.731	JJ	88,885	198,750	07/13/2007	07/20/2027
785592-A*-7	SABINE PASS LIQUEFACTION				2.A FE	2,150,000	94.646	2,034,891	2,150,000	2,150,000					5.000	5.000	MS	31,653	161,250	02/24/2017	09/15/2037
785931-AB-2	SAFEHOLD GL HOLDINGS LLC			1.2	1.G FE	1,482,423	97.575	1,463,625	1,500,000	1,482,645		222			5.650	5.802	JJ	11,065		11/13/2024	01/15/2035
78646U-AA-7	SAFEHOLD GL HOLDINGS LLC			1.2	1.G FE	865,306	85.381	853,807	1,000,000	899,545		13,089			2.800	4.618	JD	1,244	28,000	04/07/2022	06/15/2031
78646U-AB-5	SAFEHOLD GL HOLDINGS LLC			1.2	1.G FE	330,706	84.018	294,062	350,000	335,637		1,758			2.850	3.510	JJ	4,600	9,975	03/31/2022	01/15/2032
79466L-AJ-3	SALESFORCE INC			1.2	1.E FE	249,278	83.928	209,820	250,000	249,514		69			1.950	1.982	JJ	2,248	4,875	06/29/2021	07/15/2031
79466L-AK-0	SALESFORCE INC			1.2	1.E FE	6,961,360	70.444	4,931,044	7,000,000	6,966,805		1,568			2.700	2.736	JJ	87,150	189,000	06/29/2021	07/15/2041
79466L-AM-6	SALESFORCE INC			1.2	1.E FE	764,740	61.626	616,264	1,000,000	771,332		2,554			3.050	4.296	JJ	14,064	30,500	05/02/2022	07/15/2061
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE	2,700,000	95.740	2,584,973	2,700,000	2,700,000					7.000	6.999	AO	39,900	189,000	10/22/2013	10/15/2043
79588T-AE-0	SAMMONS FINANCIAL GROUP INC			1.2	2.A FE	16,584,230	91.478	15,185,270	16,600,000	16,587,896		1,431			4.750	4.762	AO	181,793	788,500	04/05/2022	04/08/2032
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO			1.2	1.F FE	4,993,350	67.539	3,376,926	5,000,000	4,994,194		145			3.320	3.327	AO	35,044	166,000	03/31/2020	04/15/2050
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1.2	1.F FE	4,991,300	83.856	4,192,782	5,000,000	4,994,857		846			1.700	1.719	AO	21,250	85,000	09/22/2020	10/01/2030
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO			1.2	1.F FE	4,968,400	64.288	3,214,390	5,000,000	4,970,841		709			2.950	2.982	FA	55,722	147,500	08/09/2021	08/15/2051
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		C	5	2.A FE	2,000,000	94.729	1,894,579	2,000,000	2,000,000					2.469	2.470	JJ	23,318	49,380	01/04/2022	01/11/2028
81373P-AA-1	SECURIAN FINANCIAL GROUP INC			1	1.G FE	1,002,970	84.286	842,859	1,000,000	1,002,691		(62)			4.800	4.781	AO	10,133	48,000	04/20/2018	04/15/2048
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1.2	2.B FE	999,690	90.981	909,810	1,000,000	999,775		4			5.375	5.377	MS	17,917	53,750	03/05/2019	03/01/2049
81708#-AA-9	SENECA GENERATION LLC				3.B PL	14,343,750	92.250	13,232,109	14,343,750	14,343,750					4.330	4.330	MJSD	1,725	778,030	04/18/2016	04/27/2026

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
817826-AG-5	7-ELEVEN INC			1.2	2.B FE	2,420,350	57.753	1,443,829	2,500,000	2,427,223		1,827			2.800	2.961	FA	27,417	70,000	02/05/2021	02/10/2051
82266#-AA-1	SHELL OIL CO				1.D YE	149,572	99.250	148,450	149,572	149,572		—			5.346	5.346	MON	644	7,972	08/25/2004	05/05/2025
824348-BM-7	SHERWIN-WILLIAMS CO			1.2	2.B FE	4,991,150	66.151	3,307,539	5,000,000	4,992,264		192			3.300	3.309	MN	21,083	165,000	03/03/2020	05/15/2050
826418-BE-4	SIERRA PACIFIC POWER CO			1	1.G FE	2,763,815	109.085	3,395,808	3,113,000	2,870,766		11,191			6.750	7.732	JJ	105,064	210,128	05/15/2009	07/01/2037
82967N-BC-1	SIRIUS XM RADIO INC			1.2	3.C FE	252,500	95.881	239,703	250,000	251,239		(238)			5.500	5.375	JJ	6,875	13,750	06/05/2019	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1.2	3.C FE	1,288,280	87.275	1,090,934	1,250,000	1,267,976		(4,882)			4.125	3.671	JJ	25,781	51,563	07/30/2020	07/01/2030
83088M-AL-6	SKYWORKS SOLUTIONS INC			1.2	2.C FE	87,848	85.659	85,659	100,000	90,951		1,188			3.000	4.648	JD	250	3,000	04/07/2022	06/01/2031
833034-AK-7	SNAP-ON INC			1.2	1.F FE	3,735,093	97.147	3,604,164	3,710,000	3,715,766		(2,826)			3.250	3.167	MS	40,192	120,575	02/16/2017	03/01/2027
83368R-AW-2	SOCIETE GENERALE SA		C		2.B FE	1,990,760	89.020	1,780,398	2,000,000	1,995,029		896			3.000	3.053	JJ	26,500	60,000	01/16/2020	01/22/2030
83368R-BJ-0	SOCIETE GENERALE SA		C	2.5	2.B FE	12,500,000	84.525	10,565,565	12,500,000	12,500,000					3.337	3.337	JJ	185,389	417,125	01/11/2022	01/21/2033
83370R-AC-2	SOCIETE GENERALE SA		C	2	3.B FE	1,068,280	103.949	1,039,486	1,000,000	1,044,963		(13,196)			9.375	7.606	MN	10,156	93,750	02/27/2024	12/29/2049
83371G-AA-9	SOCIETE GENERALE SA		C	2	3.B FE	200,000	106.611	213,223	200,000	200,000					10.000	9.998	MN	2,611	20,000	11/07/2023	12/29/2049
833794-AA-8	SODEXO INC			1.2	2.A FE	3,000,000	95.739	2,872,159	3,000,000	3,000,000					1.634	1.634	AO	10,213	49,020	04/12/2021	04/16/2026
835495-AJ-1	SONOCO PRODUCTS CO			1.2	2.C FE	2,976,270	98.266	2,947,971	3,000,000	2,983,372		875			5.750	5.804	MN	28,750	172,500	10/25/2010	11/01/2040
835495-AL-6	SONOCO PRODUCTS CO			1.2	2.C FE	998,880	90.005	900,046	1,000,000	999,387		104			3.125	3.138	MN	5,208	31,250	04/20/2020	05/01/2030
841383-AC-6	SOUTHEAST HSG LLC				2.C FE	1,059,835	83.707	975,189	1,165,000	1,045,775		1,838			6.225	7.065	JD	3,223	72,521	11/24/2015	12/15/2054
842400-HF-3	SOUTHERN CALIFORNIA EDISON CO			1.2	1.G FE	4,988,300	70.743	3,537,153	5,000,000	4,989,213		239			3.650	3.663	JD	15,208	182,500	06/09/2021	06/01/2051
842587-CV-7	SOUTHERN CO			1.2	2.A FE	4,981,900	97.939	4,896,926	5,000,000	4,996,976		1,935			3.250	3.292	JJ	81,250	162,500	05/19/2016	07/01/2026
845011-AD-7	SOUTHWEST GAS CORP			1.2	2.A FE	6,998,670	63.152	4,420,623	7,000,000	6,998,894		26			3.180	3.181	FA	84,093	222,600	08/18/2021	08/15/2051
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO			1.2	1.G FE	2,984,100	88.883	2,666,474	3,000,000	2,984,444		253			5.150	5.186	JD	12,875	154,500	05/23/2022	06/01/2052
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE CO			1.2	1.G FE	992,580	101.083	1,010,827	1,000,000	992,620		40			6.000	6.054	JD	5,000	29,167	06/03/2024	06/01/2054
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041				3.C PL	8,109,374	81.479	6,607,453	8,109,374	8,110,242		(19)			4.960	4.959	N/A	374,349	415,692	06/08/2018	12/31/2041
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.B FE	1,234,138	101.796	1,272,453	1,250,000	1,246,837		2,454			7.125	7.349	MS	26,224	89,063	02/20/2019	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP			1.2	3.B FE	1,412,250	101.238	1,265,475	1,250,000	1,315,090		(23,725)			6.625	4.433	JJ	38,186	82,813	07/30/2020	01/15/2028
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	718,125	106.148	796,112	750,000	735,296		3,172			6.875	7.468	MN	6,589	51,563	07/06/2018	11/15/2028
85238@-AA-1	STADCO LA LLC				2.C PL	500,000	67.471	337,357	500,000	500,000					3.750	3.750	FMAN	2,396	18,750	07/14/2021	05/15/2056
853254-BP-4	STANDARD CHARTERED PLC		C	2.5	1.G FE	500,000	96.004	480,020	500,000	500,000					4.305	4.305	MN	2,392	21,525	05/16/2019	05/21/2030
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1.2	3.B FE	261,250	91.621	229,052	250,000	256,172		(1,269)			4.375	3.760	JJ	5,043	10,938	10/06/2020	07/15/2030
854502-AJ-0	STANLEY BLACK & DECKER INC			1.2	2.A FE	3,496,080	85.142	2,979,969	3,500,000	3,496,836		69			4.850	4.856	MN	21,690	169,750	10/30/2018	11/15/2048
854502-AL-5	STANLEY BLACK & DECKER INC			1.2	2.A FE	996,670	86.674	866,739	1,000,000	998,202		322			2.300	2.337	MS	6,772	23,000	02/03/2020	03/15/2030
854502-AQ-4	STANLEY BLACK & DECKER INC			1.2	2.A FE	5,739,075	85.662	4,925,567	5,750,000	5,741,678		995			3.000	3.022	MN	22,042	172,500	02/22/2022	05/15/2032
858155-AE-4	STEELCASE INC			1.2	3.C FE	1,912,373	95.975	1,739,065	1,812,000	1,871,047		(14,584)			5.125	4.167	JJ	42,047	92,865	12/10/2021	01/18/2029
85917A-AC-4	WEBSTER FINANCIAL CORP			2.5	2.A FE	539,125	97.597	575,821	590,000	555,236		16,111			3.875	5.492	MN	3,810	11,431	06/25/2024	11/01/2030
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	1,000,000	74.687	746,872	1,000,000	1,000,000					3.200	3.200	FA	11,111	32,000	02/26/2021	02/26/2036
86562M-BC-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	2,000,000	97.066	1,941,324	2,000,000	2,000,000					3.944	3.943	JJ	35,496	78,880	07/12/2018	07/19/2028
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,000,000	91.829	4,591,464	5,000,000	5,000,000					3.040	3.040	JJ	69,667	152,000	07/08/2019	07/16/2029
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,000,000	81.942	4,097,099	5,000,000	5,000,000					1.710	1.710	JJ	40,138	85,500	01/04/2021	01/12/2031
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,000,000	66.422	1,992,655	3,000,000	3,000,000					2.296	2.296	JJ	32,335	68,880	01/04/2021	01/12/2041
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,000,000	73.475	2,204,258	3,000,000	3,000,000					3.050	3.050	JJ	42,446	91,500	01/05/2022	01/14/2042
86563V-BA-6	SUMITOMO MITSUI TRUST BANK LTD		C		1.F FE	5,994,420	95.987	5,759,212	6,000,000	5,997,496		1,141			2.800	2.820	MS	51,800	168,000	03/03/2022	03/10/2027
86668@-AA-8	SCA 2019-1 A				1.G PL	262,810	96.537	253,709	262,810	262,810					4.180	4.179	JD	488	16,503	11/19/2019	12/15/2027
87020P-AQ-0	SWEDBANK AB		C		1.D FE	5,000,000	99.669	4,983,446	5,000,000	5,000,000					3.356	3.356	AO	40,552	167,800	03/29/2022	04/04/2025
87162W-AH-3	TD SYNnex CORP			1.2	2.C FE	1,862,968	90.708	1,814,169	2,000,000	1,918,207		20,624			2.375	3.585	FA	18,736	47,500	04/11/2022	08/09/2028

SCHEDULE D - PART 1

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

E10.24

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
87164D-SE-1	SYNOVUS BANK			1.2	2.C FE	488,750	97.636	488,180	500,000	489,314		564			4.000	4.419	AO	3,444		12/13/2024	10/29/2030
871829-BR-7	SYSCO CORP			1.2	2.B FE	5,704,485	64.440	3,705,308	5,750,000	5,707,395		985			3.150	3.191	JD	8,553	181,125	12/02/2021	12/14/2051
87264A-BN-4	T-MOBILE USA INC			1.2	2.B FE	969,760	65.954	659,541	1,000,000	972,388		642			3.300	3.461	FA	12,467	33,000	10/19/2020	02/15/2051
87264A-BX-2	T-MOBILE USA INC			1.2	2.B FE	2,999,700	83.070	2,492,113	3,000,000	2,999,871		17			2.250	2.251	MN	8,625	67,500	10/19/2020	11/15/2031
87264A-CT-0	T-MOBILE USA INC			1.2	2.B FE	6,462,430	66.707	4,335,972	6,500,000	6,465,491		735			3.400	3.430	AO	46,656	221,000	12/01/2021	10/15/2052
87264A-CY-9	T-MOBILE USA INC			1.2	2.B FE	492,095	97.919	489,593	500,000	493,138		633			5.050	5.252	JJ	11,643	25,250	05/08/2023	07/15/2033
87264A-DB-8	T-MOBILE USA INC			1.2	2.B FE	497,975	97.566	487,827	500,000	497,971		27			5.750	5.779	JJ	13,257	28,750	05/08/2023	01/15/2054
872882-AG-0	TSMC GLOBAL LTD		C	1.2	1.D FE	6,935,810	82.357	5,764,982	7,000,000	6,962,059		6,301			1.375	1.474	MS	24,865	96,250	09/23/2020	09/28/2030
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI			2	1.D PL	36,874,884	73.220	26,999,790	36,874,884	36,874,983		95			4.000	4.000	MN	229,444	1,473,744	02/10/2022	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL			2	1.D PL	3,293,267	73.240	2,411,988	3,293,267	3,293,276		9			4.000	4.000	MN	20,491	131,731	01/24/2022	11/05/2057
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC			1.2	2.B FE	99,995	97.592	97,592	100,000	99,998		1			3.700	3.701	AO	791	3,700	04/07/2022	04/14/2027
874054-AH-2	TAKE-TWO INTERACTIVE SOFTWARE INC			1.2	2.B FE	2,996,820	92.293	2,768,787	3,000,000	2,997,563		283			4.000	4.013	AO	25,667	120,000	04/07/2022	04/14/2032
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1.2	2.A FE	2,000,000	64.781	1,295,622	2,000,000	2,000,000					3.175	3.175	JJ	30,339	63,500	06/29/2020	07/09/2050
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1.2	2.B FE	1,099,646	98.915	1,112,796	1,125,000	1,115,055		2,895			5.000	5.316	JJ	25,938	56,250	08/27/2019	01/15/2028
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1.2	2.B FE	549,692	102.344	511,722	500,000	511,681		(5,847)			6.875	5.554	JJ	15,851	34,375	01/23/2020	01/15/2029
87612G-AA-9	TARGA RESOURCES CORP			1.2	2.B FE	3,493,525	90.802	3,178,053	3,500,000	3,494,759		534			4.200	4.222	FA	61,250	147,000	03/23/2022	02/01/2033
87612K-AC-6	TARGA RESOURCES CORP			1.2	2.B FE	10,616,400	99.784	9,978,437	10,000,000	10,595,963		(8,980)			6.250	5.810	JJ	312,500	625,000	07/29/2022	07/01/2052
87901J-AH-8	TEGNA INC			1.2	3.A FE	1,502,450	93.523	1,402,842	1,500,000	1,501,449		(260)			5.000	4.976	MS	22,083	75,000	10/05/2020	09/15/2029
87971M-BW-2	TELUS CORP			1.2	2.B FE	11,466,995	88.194	10,142,339	11,500,000	11,476,397		2,775			3.400	3.432	MN	52,133	391,000	02/23/2022	05/13/2032
884903-BH-7	THOMSON REUTERS CORP			1	2.A FE	3,912,440	101.318	4,052,703	4,000,000	3,938,362		2,673			5.850	6.005	AO	49,400	234,000	03/23/2010	04/15/2040
88732J-AU-2	TIME WARNER CABLE LLC			1	2.C FE	5,290,150	98.009	4,900,436	5,000,000	5,204,671		(8,476)			6.750	6.314	JD	15,000	337,500	08/14/2009	06/15/2039
887389-AL-8	TIMKEN CO			1.2	2.B FE	1,820,164	91.660	1,695,716	1,850,000	1,827,156		2,638			4.125	4.325	AO	19,078	76,313	04/11/2022	04/01/2032
889175-BF-1	TOLEDO EDISON CO			1.2	1.F FE	340,356	91.919	343,778	374,000	354,396		5,363			2.650	4.358	MN	1,652	9,911	04/07/2022	05/01/2028
89055F-AB-9	TOPBUILD CORP			1.2	3.B FE	500,000	91.547	457,736	500,000	500,000					3.625	3.625	MS	5,337	18,125	02/24/2021	03/15/2029
89114T-ZV-7	TORONTO-DOMINION BANK		A	1	1.F FE	24,452,225	87.338	21,397,778	24,500,000	24,464,556		4,617			3.200	3.223	MS	241,733	784,000	03/07/2022	03/10/2032
89117F-8Z-5	TORONTO-DOMINION BANK			2	2.B FE	2,243,290	104.232	2,293,105	2,200,000	2,227,357		(8,460)			8.125	7.627	JAJO	30,288	178,750	02/15/2023	10/31/2082
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		C	1.2	2.A FE	4,996,800	84.365	4,218,229	5,000,000	4,998,095		281			2.450	2.457	MS	35,729	122,500	09/09/2020	03/16/2031
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD		C	1.2	2.C FE	725,952	95.824	766,591	800,000	774,052		19,222			2.050	4.682	AO	3,462	16,400	05/25/2022	04/15/2026
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		C	1.2	2.C FE	335,377	84.893	297,125	350,000	339,313		1,443			3.150	3.686	JD	490	11,025	03/03/2022	06/15/2031
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		C	1.2	2.C FE	996,000	84.665	846,651	1,000,000	997,070		356			3.250	3.296	MS	9,569	32,500	01/11/2022	03/15/2032
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC			1.2	2.B FE	16,628,730	91.352	15,301,389	16,750,000	16,656,999		10,488			4.625	4.716	AO	163,545	774,688	03/22/2022	04/15/2032
898813-AT-7	TUCSON ELECTRIC POWER CO			1.2	1.G FE	4,957,400	65.336	3,266,779	5,000,000	4,960,672		928			3.250	3.295	MN	27,083	162,500	05/06/2021	05/01/2051
902613-AP-3	UBS GROUP AG		C	2	1.G FE	1,750,000	99.375	1,739,068	1,750,000	1,750,000					4.751	4.749	MN	11,317	83,143	05/03/2022	05/12/2028
902613-BN-7	UBS GROUP AG		C	2	2.C FE	399,500	98.908	395,630	400,000	399,478		(22)			6.850	6.829	MS	8,448		10/30/2024	12/29/2049
907818-DT-2	UNION PACIFIC CORP			1.2	1.G FE	6,637,850	86.856	7,044,033	8,110,000	6,906,332		32,778			4.821	6.152	FA	162,910	390,983	01/23/2014	02/01/2044
907818-FK-9	UNION PACIFIC CORP			1.2	1.G FE	2,499,025	68.216	1,705,388	2,500,000	2,499,242		19			3.250	3.252	FA	32,951	81,250	01/28/2020	02/05/2050
907818-FT-0	UNION PACIFIC CORP			1.2	1.G FE	9,997,100	74.861	7,486,080	10,000,000	9,997,700		105			3.200	3.202	MN	36,444	320,000	05/17/2021	05/20/2041
907818-FV-5	UNION PACIFIC CORP			1.2	1.G FE	2,984,730	66.686	2,000,566	3,000,000	2,985,547		192			3.550	3.574	MN	12,129	106,500	05/17/2021	05/20/2061
907818-GA-0	UNION PACIFIC CORP			1.2	1.G FE	7,272,163	69.390	5,921,717	8,534,000	7,291,360		7,320			3.850	4.610	FA	125,035	328,559	05/02/2022	02/14/2072
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.F FE	5,426,898	112.171	5,608,530	5,000,000	5,016,960		(2,554)			7.620	7.536	AO	95,250	381,000	10/12/2000	04/01/2030
911312-BM-7	UNITED PARCEL SERVICE INC			1.2	1.F FE	2,041,062	96.110	1,970,255	2,050,000	2,047,189		923			3.050	3.100	MN	7,989	62,525	11/09/2017	11/15/2027
911684-88-4	UNITED STATES CELLULAR CORP			2	3.B FE	228,348	22.230	203,093	228,400	228,347		-			5.500	5.501	MJSD	1,047	12,562	05/28/2021	06/01/2070
913017-CR-8	RTX CORP			1.2	2.A FE	750,000	96.524	723,931	750,000	750,000					3.125	3.125	MN	3,711	23,438	05/01/2017	05/04/2027
91324P-EE-8	UNITEDHEALTH GROUP INC			1.2	1.F FE	3,982,800	72.188	2,887,505	4,000,000	3,985,314		681			3.050	3.079	MN	15,589	122,000	05/17/2021	05/15/2041
91324P-FL-1	UNITEDHEALTH GROUP INC			1.2	1.F FE	1,996,020	97.071	1,941,413	2,000,000	1,996,006		(14)			5.625	5.639	JJ	48,750		07/23/2024	07/15/2054
913260-A@-4	EXETER & HAMPTON ELECTRIC CO				1.F	4,000,000	103.386	4,135,452	4,000,000	4,001,015		(236)			6.960	6.952	N/A	23,200	348,000	06/29/1998	09/01/2028

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
91412N-BE-9	UNIVERSITY OF CHICAGO			1.2	1.C FE	4,199,095	64.022	3,041,023	4,750,000	4,247,863		17,483			2.547	3.269	AO	30,246	120,983	02/16/2022	04/01/2050
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1.2	1.C FE	545,904	63.764	382,583	600,000	549,334		1,236			2.805	3.294	AO	4,208	16,830	02/22/2022	10/01/2050
918453-AA-9	VZ IRVING TX REPACK TR				3.C PL	501,854	33.680	572,560	1,700,000	991,693		61,084			0.088	5.772	N/A	67	1,683	12/12/2016	08/20/2036
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	2,478,500	112.237	2,805,921	2,500,000	2,490,301		968			7.500	7.570	AO	39,583	187,500	04/10/2002	04/15/2032
91913Y-AV-2	VALERO ENERGY CORP			1.2	2.B FE	100,859	98.008	98,008	100,000	100,328		(93)			4.350	4.240	JD	363	4,350	05/23/2018	06/01/2028
91913Y-BD-1	VALERO ENERGY CORP			1.2	2.B FE	8,970,660	67.414	6,067,245	9,000,000	8,972,441		593			3.650	3.668	JD	27,375	328,500	11/18/2021	12/01/2051
91913Y-BE-9	VALERO ENERGY CORP			1.2	2.B FE	4,309,708	71.283	3,564,168	5,000,000	4,337,790		10,981			4.000	4.873	JD	16,667	200,000	05/02/2022	06/01/2052
92343V-FT-6	VERIZON COMMUNICATIONS INC			1.2	2.A FE	2,997,210	68.374	2,051,227	3,000,000	2,997,784		111			2.650	2.656	MN	9,054	79,500	11/10/2020	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS INC			1.2	2.A FE	5,011,796	61.418	4,118,663	6,706,000	5,088,830		32,781			2.875	4.454	MN	21,957	192,798	07/29/2022	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC			1.2	2.A FE	7,282,600	57.861	5,786,143	10,000,000	7,351,701		29,340			3.000	4.493	MN	34,167	300,000	07/29/2022	11/20/2060
92343V-GC-2	VERIZON COMMUNICATIONS INC			1.2	2.A FE	3,477,843	67.807	2,820,771	4,160,000	3,494,507		7,047			3.700	4.613	MS	42,328	153,920	07/29/2022	03/22/2061
92343V-GL-2	VERIZON COMMUNICATIONS INC			1.2	2.A FE	4,987,900	69.145	3,457,257	5,000,000	4,989,537		485			2.850	2.866	MS	46,708	142,500	09/01/2021	09/03/2041
925524-AX-8	PARAMOUNT GLOBAL			1	2.C FE	1,009,370	101.244	1,012,443	1,000,000	1,005,967		(341)			6.875	6.799	AO	11,649	68,750	03/27/2007	04/30/2036
92556H-AB-3	PARAMOUNT GLOBAL			1.2	2.C FE	2,940,316	93.350	2,610,060	2,796,000	2,887,669		(13,684)			4.950	4.304	JJ	63,819	138,402	04/12/2022	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1.2	2.C FE	866,309	75.242	519,169	690,000	854,365		(4,087)			4.950	3.507	MN	3,985	34,155	12/16/2021	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL			1.2	2.C FE	1,021,068	88.132	793,184	900,000	988,341		(11,106)			4.200	2.679	MN	4,410	37,800	12/16/2021	05/19/2032
92564R-AE-5	VICI PROPERTIES LP			1.2	2.C FE	500,000	92.917	464,583	500,000	500,000					4.125	4.124	FA	7,792	20,625	01/22/2020	08/15/2030
92564R-AH-8	VICI PROPERTIES LP			1.2	2.C FE	1,095,180	98.982	1,113,545	1,125,000	1,117,404		4,220			4.500	4.924	MS	16,875	50,625	11/15/2018	09/01/2026
92564R-AL-9	VICI PROPERTIES LP			1.2	2.C FE	500,000	94.229	471,146	500,000	500,000					3.875	3.874	FA	7,319	19,375	11/17/2020	02/15/2029
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1.2	3.C FE	1,017,500	93.795	937,945	1,000,000	1,008,271		(1,628)			5.500	5.286	MN	7,028	55,000	06/25/2019	05/15/2029
927804-GL-2	VIRGINIA ELECTRIC AND POWER CO			1.2	1.F FE	2,554,750	95.148	2,378,702	2,500,000	2,553,451		(834)			5.450	5.302	AO	34,063	136,250	04/18/2023	04/01/2053
92826C-AH-5	VISA INC			1.2	1.D FE	2,481,375	95.702	2,392,543	2,500,000	2,494,486		1,941			2.750	2.835	MS	20,243	68,750	09/06/2017	09/15/2027
92826C-AK-8	VISA INC			1.2	1.D FE	7,941,120	72.812	5,824,963	8,000,000	7,952,501		2,473			2.700	2.748	AO	45,600	216,000	03/31/2020	04/15/2040
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	1,981,540	104.993	2,099,861	2,000,000	1,988,778		603			6.150	6.216	FA	42,367	123,000	03/09/2007	02/27/2037
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	7,567,020	86.141	5,168,447	6,000,000	7,454,184		(37,356)			4.875	3.407	JD	9,750	292,500	11/10/2021	06/19/2049
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1.2	3.C FE	500,000	85.340	426,698	500,000	500,000					4.250	4.249	JJ	9,799	21,250	09/10/2020	01/31/2031
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	1.G FE	988,800	97.424	974,242	1,000,000	995,081		1,131			4.750	4.891	MN	6,333	47,500	11/07/2018	11/13/2028
928881-AD-3	VONTIER CORP			1.2	2.C FE	919,734	90.243	947,552	1,050,000	974,550		21,021			2.400	4.818	AO	6,300	25,200	04/07/2022	04/01/2028
929160-BD-0	VULCAN MATERIALS CO			1.2	2.B FE	3,480,470	97.073	3,397,567	3,500,000	3,480,518		48			5.700	5.739	JD	22,721		11/18/2024	12/01/2054
929218-AA-3	CTL - VZ REPACK TRUST				5.B PL	763,717	29.820	775,320	2,600,000	1,271,641		43,214				8.561	MAT		1,204	12/11/2015	05/20/2035
92933B-AR-5	WMG ACQUISITION CORP			1.2	2.C FE	487,613	87.277	436,383	500,000	492,082		1,150			3.000	3.288	FA	5,667	15,000	12/10/2020	02/15/2031
92939U-A*-7	WEC Energy Group Inc Junior Subordinated				2.B	3,800,000	99.336	3,774,776	3,800,000	3,800,000					6.690	6.690	JD	10,593		11/19/2024	06/15/2055
92939U-A@-5	WEC Energy Group Inc Junior Subordinated				2.C FE	5,500,000	98.564	5,420,995	5,500,000	5,500,000					6.740	6.740	JD	15,446		11/19/2024	06/15/2055
931142-DK-6	WALMART INC			2	1.C FE	993,040	90.601	906,014	1,000,000	994,669		173			4.750	4.793	AO	11,743	47,500	09/25/2013	10/02/2043
931142-EC-3	WALMART INC			1.2	1.C FE	6,974,210	82.143	5,749,973	7,000,000	6,977,699		525			4.050	4.071	JD	1,575	283,500	07/24/2018	06/29/2048
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1.2	4.A FE	5,966,030	61.821	4,327,495	7,000,000	6,014,272		18,848			4.100	5.097	AO	60,589	287,000	05/02/2022	04/15/2050
93884P-CR-9	WASHINGTON GAS LIGHT CO				1.G FE	5,000,000	100.932	5,046,580	5,000,000	4,980,157		5,923			6.570	6.721	MS	96,725	328,500	01/07/1998	01/12/2028
94106B-AD-3	WASTE CONNECTIONS INC			1.2	2.A FE	4,925,050	62.384	3,119,195	5,000,000	4,930,183		1,649			2.950	3.026	JJ	68,014	147,500	09/07/2021	01/15/2052
94106L-BB-4	WASTE MANAGEMENT INC			1.2	1.G FE	1,004,900	90.279	902,790	1,000,000	1,002,934		(247)			3.900	3.863	MS	13,000	39,000	02/19/2015	03/01/2035
95000U-2Z-5	WELLS FARGO & CO			1,2,5	2.A FE	25,000,000	83.499	20,874,756	25,000,000	25,000,000					4.611	4.611	AO	211,338	1,152,750	04/18/2022	04/25/2053
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	951,183	101.368	964,195	951,183	951,183					6.750	6.751	MS	18,905	64,205	03/06/2012	03/15/2057
959802-BA-6	WESTERN UNION CO			1.2	2.B FE	2,997,390	84.704	2,541,131	3,000,000	2,998,328		244			2.750	2.760	MS	24,292	82,500	02/23/2021	03/15/2031
961214-FG-3	WESTPAC BANKING CORP		C	2	1.G FE	2,000,000	98.350	1,967,000	2,000,000	2,000,000					5.405	5.404	FA	42,339	108,100	08/03/2022	08/10/2033
96145D-AD-7	WRKCO INC			1.2	2.B FE	999,616	96.214	962,135	1,000,000	999,889		39			3.375	3.379	MS	9,938	33,750	02/21/2019	09/15/2027
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	125,192	112.627	112,627	100,000	118,504		(2,576)			7.950	4.462	FA	3,003	7,950	04/08/2022	02/15/2031
962166-CA-0	WEYERHAEUSER CO			1.2	2.B FE	994,630	86.822	868,218	1,000,000	995,819		436			3.375	3.434	MS	10,500	33,750	02/23/2022	03/09/2033
962166-CB-8	WEYERHAEUSER CO			1.2	2.B FE	3,439,310	75.382	2,638,376	3,500,000	3,442,398		1,139			4.000	4.101	MS	43,556	140,000	02/23/2022	03/09/2052

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
963320-AX-4	WHIRLPOOL CORP			1.2	2.C FE	7,980,091	75.493	4,894,198	6,483,000	7,870,614		(36,001)			4.600	3.318	MN	38,106	298,218	08/15/2022	05/15/2050
963320-AZ-9	WHIRLPOOL CORP			1.2	2.C FE	990,610	93.252	932,517	1,000,000	992,696		809			4.700	4.819	MN	6,136	47,000	05/02/2022	05/14/2032
96926G-AF-0	RICE UNIVERSITY			1	1.A FE	1,180,530	62.590	938,851	1,500,000	1,200,027		7,501			2.598	3.890	MN	4,980	38,970	04/22/2022	05/15/2050
970648-AH-4	WILLIS NORTH AMERICA INC			1.2	2.B FE	11,731,500	88.185	7,936,602	9,000,000	11,517,190		(71,207)			5.050	3.313	MS	133,825	454,500	11/10/2021	09/15/2048
976826-BL-0	WISCONSIN POWER AND LIGHT CO			1.2	2.A FE	997,090	95.713	957,128	1,000,000	999,114		300			3.050	3.083	AO	6,439	30,500	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1.2	2.A FE	3,495,555	71.535	2,503,740	3,500,000	3,496,130		92			3.650	3.657	AO	31,938	127,750	03/30/2020	04/01/2050
98389B-AV-2	XCEL ENERGY INC			1.2	2.B FE	1,986,220	96.763	1,935,259	2,000,000	1,994,659		1,413			4.000	4.084	JD	3,556	80,000	06/20/2018	06/15/2028
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1.2	1.E FE	2,203,219	57.498	1,351,194	2,350,000	2,213,835		3,610			2.496	2.816	JJ	29,328	58,656	12/16/2021	07/01/2050
98462Y-AF-7	YAMANA GOLD INC.			1.2	2.C FE	221,048	84.154	210,385	250,000	228,374		2,786			2.630	4.137	FA	2,484	6,575	04/05/2022	08/15/2031
9AMBDL-P3-8	CBC HOLDINGS LLC SR 10.000% 3/04/27				3.A FE	1,967,227	98.130	1,981,426	2,019,184	1,979,998		16,974			10.000	11.031	MS	65,624	103,673	03/04/2024	03/04/2027
BGH5HY-VF-5	AAL 2018-1 A				1.E PL	735,645	96.457	709,583	735,645	735,645					4.140	4.139	JD	1,354	30,456	06/11/2018	06/15/2027
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	@	C		2.B	27,600	359.155	107,747	300	28,010		96				0.348	N/A			08/21/2020	09/30/2045
BGH704-UL-3	LENDLEASE AAFHHC PRA TL 2021			2	1.E PL	3,297,596	88.730	3,154,352	3,555,000	3,305,983		3,101			4.720	5.173	JJ	83,898	169,660	03/11/2022	07/01/2056
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC				2.C FE	6,403,377	79.451	5,507,921	6,932,475	6,467,767		23,892			3.080	3.681	JD	593	423,805	03/15/2022	06/30/2039
BGH7H9-UR-1	MURPHYS BOWL LLC				1.F PL	3,000,000	63.715	1,911,438	3,000,000	3,000,000					3.300	3.300	N/A	8,525	148,500	10/22/2021	06/30/2056
BGH7RX-T1-6	POTOMAC ELECTRIC POWER COMPANY				1.F	3,750,000	71.329	2,674,834	3,750,000	3,750,000					3.970	3.970	N/A	40,114	148,875	03/10/2022	03/24/2052
BGH7T6-BB-0	STAG INDUSTRIAL OPERATING PARTNERS				2.C	4,500,000	87.395	3,932,771	4,500,000	4,500,000					4.120	4.120	N/A	1,545	278,100	04/04/2022	06/28/2032
BGH8FM-BV-4	HUNT FEE IV 2023			2	1.F PL	60,791,646	100.510	61,128,681	60,818,506	60,794,507		368			6.200	6.203	N/A	314,229	3,770,747	10/05/2023	12/01/2050
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A			2	1.D PL	2,744,500	102.567	2,814,954	2,744,500	2,744,500					7.210	7.210	FA	70,906	189,634	08/23/2023	09/08/2043
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B			2	1.D PL	2,755,500	102.567	2,826,236	2,755,500	2,755,500					7.210	7.210	MS	62,913	190,394	08/23/2023	09/07/2043
BGH8QG-EF-7	DEER VALLEY-ALTERRA (EXTELL)			2	1.F PL	27,000,000	97.480	26,319,600	27,000,000	27,000,000					6.750	6.755	SEP	607,500	1,103,625	12/19/2023	09/01/2058
BGH922-AG-4	CENTINEL FUNDING MH SR TL 2024			2	1.E PL	69,000,000	100.000	69,000,000	69,000,000	69,000,000					6.750	6.797	N/A	905,625		06/28/2024	12/30/2059
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING FUND				1.C PL	2,300,000	99.888	2,297,413	2,300,000	2,300,000					6.400	6.400	N/A	55,609		06/28/2024	08/15/2031
BGH98H-ZC-7	HUNT FEE V 2024-1			2	1.F PL	12,000,000	94.240	11,308,800	12,000,000	12,000,000					6.600	6.600	JD	66,000	83,600	08/27/2024	12/01/2055
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING FUND			2	1.C Z	1,000,000	95.607	956,065	1,000,000	1,000,000					6.180	6.180	N/A			12/10/2024	01/15/2037
C8665*-AD-8	TFI INTERNATIONAL INC				2.B PL	1,000,000	81.723	817,230	1,000,000	1,000,000					3.350	3.350	N/A	8,003	41,875	10/23/2020	01/05/2033
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC		C		1.D PL	2,578,510	88.881	2,313,089	2,602,456	2,580,822		670			3.800	3.859	MJSD	275	148,340	08/21/2020	09/30/2045
G7S40C-AJ-2	ROTHESAY LIFE PLC		D	2	2.A FE	200,000	104.242	208,484	200,000	200,000					7.000	6.999	MS	4,278	3,500	06/04/2024	09/11/2034
N4578E-LV-8	ING GROEP NV		D	2	3.A FE	200,000	104.875	209,750	200,000	200,000					8.000	7.999	MN	2,000	12,178	02/05/2024	12/29/2049
Q5664*-AB-0	LONSDALE FINANCE PTY LIMITED SER B		C		2.B FE	5,000,000	92.481	4,624,055	5,000,000	5,000,000					4.270	4.270	N/A	53,375	213,500	06/29/2018	10/01/2030
T6827*-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		C	2	1.G PL	2,651,755	92.450	2,451,548	2,651,755	2,651,755					5.000	4.997	OCT	33,147	134,429	11/27/2019	10/01/2045
T6827*-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON		C	2	1.G PL	1,896,906	93.870	1,780,626	1,896,906	1,896,906					5.650	5.731	OCT	27,092	111,639	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	400,000	103.038	412,152	400,000	400,000					7.750	7.749	MS	8,956	18,428	02/06/2024	12/29/2049
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						3,311,006,581	XXX	2,859,339,204	3,400,521,934	3,316,866,109		1,721,206			XXX	XXX	XXX	33,596,336	135,306,345	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
05613J-AE-6	BRAVO 24NQM6 A3 - RMBS			4	1.F FE	483,861	99.435	481,130	483,865	483,928		67			5.580	5.618	MON	2,304	9,216	08/22/2024	08/25/2064
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS			4	1.A FM	46,490	78.384	51,681	65,934	46,549					5.750	8.071	MON	316	3,784	02/28/2008	03/25/2036
05949Q-AM-7	BAFC 2006-2 2A6 - CMO/RMBS			4	1.A FM	110,601	82.334	135,677	164,789	109,014		(11,457)			5.500	14.442	MON	755	9,061	02/28/2008	03/25/2036
05949Q-BR-5	BAFC 2006-2 6A4 - CMO/RMBS			4	1.A FM	49,356	96.658	70,566	73,006	45,340		1,112			5.500	19.555	MON	335	4,014	02/28/2008	03/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.A FM	45,681	96.151	46,571	48,436	46,625		3,368			5.750	8.559	MON	232	2,783	03/30/2012	01/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS			4	1.A	364,866	99.457	364,327	366,314	368,237		1,304			5.500	5.880	MON	1,679	20,147	08/29/2022	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS			4	1.B	361,879	99.346	363,919	366,314	365,755		1,649			5.500	6.090	MON	1,679	20,147	08/29/2022	07/25/2062
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
124860-CB-1	CBASS 1999-3 A - CMO/RMBS			4	1.A FM	3,043	99.779	3,080	3,087	3,087		3			4.055	7.500	MON	11	21	07/25/1999	02/03/2029
126685-AD-8	CWHEL 2005-C 2A - RMBS			4,5	1.A FM	12,651	92.228	14,741	15,983	15,052		411			4.692	8.617	MON	33	896	04/20/2010	07/15/2035
14070R-AA-4	CPMRK 2008A 1 - ABS/MB5			4	1.G FE	695,293	103.437	719,638	695,723	695,391		7			7.138	7.250	MON	2,897	49,661	12/19/2008	12/10/2053
19685E-AC-5	COLT 222 A3 - CMO/RMBS			4	1.F FE	2,846,037	88.305	2,513,228	2,846,064	2,846,242		(34)			3.454	3.440	MON	8,192	98,303	02/18/2022	02/25/2067
19688L-AC-6	COLT 2022-5 A3 - CMO/RMBS			2	1.F FE	1,472,629	94.196	1,413,948	1,501,073	1,474,216		744			4.550	4.864	MON	5,692	68,299	05/03/2022	04/25/2067
22757C-AD-4	CROSS 24H7 A2 - RMBS			2	1.A	490,790	99.766	489,648	490,797	490,930		139			5.818	5.925	MON	2,380	4,759	10/30/2024	11/25/2069
22757H-AC-5	CROSS 24H5 A3 - RMBS			2	1.A	235,338	99.812	234,898	235,340	235,395		56			6.158	6.169	MON	1,208	6,038	07/31/2024	08/26/2069
31684U-AC-5	FIGRE 24HE4 C - RMBS			4	1.G FE	95,022	97.710	92,846	95,022	95,022		—			5.301	5.360	MON	84	1,343	09/09/2024	09/25/2054
316927-AA-0	FIGRE 24HE2 A - RMBS			4	1.A FE	1,090,831	101.878	1,110,755	1,090,281	1,090,986		154			6.380	6.440	MON	1,159	39,580	07/18/2024	05/26/2054
316927-AB-8	FIGRE 24HE2 B - RMBS			4	1.D FE	130,831	101.370	132,627	130,834	130,877		46			6.630	6.709	MON	145	4,988	05/23/2024	05/26/2054
36186X-AB-3	GMACN 2005A-2 A2 - CMO			1	2.A FE	259,521	79.081	197,703	250,000	257,757		(246)			5.254	4.998	MON	766	13,135	05/20/2016	07/11/2050
36249B-AD-2	GSAA 2007-7 A4 - RMBS			4,5	1.A FM	24,812	94.835	27,125	28,602	28,115		226			4.993	4.310	MON	24	802	01/17/2013	07/25/2037
437920-AD-3	HOMES 24AFC2 A2 - RMBS			4	1.C FE	97,373	99.786	97,166	97,374	97,416		43			5.830	6.067	MON	95	946	10/29/2024	10/27/2059
45254N-DM-6	IMM 2002-9F M1 - RMBS			4	1.A FM	1,413	99.207	1,395	1,406	1,401		(1)			5.867	5.868	MON	7	82	01/07/2003	12/25/2032
452766-AC-2	IMPRL 2022-NQM1 A3 - RMBS			2	1.B	5,312,832	76.392	4,102,994	5,371,000	5,318,162		2,032			3.508	3.598	MON	15,701	188,415	04/12/2022	02/25/2067
45276P-AC-0	IMPRL 22NQM2 A3 - RMBS			4	1.B	1,281,537	91.228	1,178,169	1,291,459	1,281,758		(212)			4.200	4.314	MON	4,462	54,241	06/08/2022	03/25/2067
465976-AB-4	JPMMT 22LTV1 A2 - CMO/RMBS			4	1.B	2,403,326	85.014	2,094,210	2,463,381	2,403,673		197			3.520	3.816	MON	7,226	86,699	04/13/2022	07/25/2052
46641C-AV-3	JPMMT 2014-1 2A2 - CMO/RMBS			4	1.A	63,870	91.758	58,836	64,121	63,654		9			3.500	3.632	MON	187	2,244	05/12/2014	01/25/2044
46654W-AL-5	JPMMT 221 A5 - CMO/RMBS			4	1.A	1,643,747	64.265	1,124,644	1,750,000	1,658,527		8,218			2.500	2.831	MON	3,646	43,750	01/26/2022	07/25/2052
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS			2	1.A	1,189,841	79.303	981,940	1,238,208	1,192,173		1,184			2.500	2.936	MON	2,580	30,955	01/26/2022	07/25/2052
46655V-BU-5	JPMMT 228 A17 - CMO/RMBS			4	1.B	400,418	90.945	378,226	415,883	401,670		249			4.500	5.068	MON	1,560	18,715	07/27/2022	01/25/2053
46658R-AF-5	JPMMT 245 A6 - RMBS			4	1.A	754,967	100.314	762,859	760,469	757,175		2,207			6.000	6.101	MON	3,802	22,814	06/11/2024	11/25/2054
46659A-AT-1	JPMMT 2024-11 A9 - RMBS			4	1.B FE	783,747	99.626	780,817	783,747	783,747					6.225	6.198	MON	4,066	4,066	11/22/2024	04/26/2055
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
576434-BT-0	MALT 2002-3 M1 - RMBS			4	1.A FM	1,970	89.967	29,923	33,260	1,534					6.067	121.749	MON	168	1,777	01/13/2003	12/25/2032
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS			4	1.A	515,092	79.303	474,035	597,750	526,467		3,667			2.500	4.539	MON	1,245	14,944	04/13/2022	04/25/2051
64832B-AE-5	NRZT 24NQM2 A3 - RMBS			2	1.A	272,645	98.841	269,488	272,648	272,457		(188)			6.058	5.118	MON	1,232	4,927	09/09/2024	09/25/2064
67119D-AB-4	OBX 24NQM9 A2 - RMBS			2	1.A	442,805	100.592	445,425	442,806	442,749		(56)			6.284	6.320	MON	2,319	13,913	06/14/2024	01/25/2064
67119E-AC-0	OBX 24NQ11 A3 - RMBS			2	1.A	227,785	100.393	228,680	227,785	227,902		118			6.230	6.278	MON	1,183	5,912	07/23/2024	06/25/2064
67119M-AC-2	OBX 24NM10 A3 - RMBS			2	1.A	436,345	100.645	439,165	436,351	436,595		250			6.433	6.448	MON	2,339	14,035	06/27/2024	05/27/2064
673913-AC-3	OBX 24NQ18 A3 - RMBS			4	1.F FE	298,606	99.758	297,885	298,606	297,450		(1,156)			6.184	6.072	MON	308	1,459	12/05/2024	10/27/2064
67448P-AC-7	OBX 24NQ12 A3 - RMBS			4	1.A	93,141	99.763	92,920	93,141	93,190		48			5.830	5.908	MON	453	1,810	08/15/2024	07/25/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS			2	1.A	488,869	99.453	486,198	488,870	488,975		106			5.570	5.624	MON	2,269	4,538	10/18/2024	10/27/2064
73015C-BD-4	PMTLT 24INV2 A28 - RMBS			4	1.C FE	1,001,406	99.504	995,043	1,000,000	1,001,474		68			6.000	5.956	MON	5,000		12/16/2024	
74938F-AS-7	RCKT 2022-1 A17 - CMO/RMBS			2	1.A	1,920,927	63.878	1,277,561	2,000,000	1,931,257		3,562			2.500	2.789	MON	4,167	50,000	01/10/2022	01/25/2052
74938W-AT-8	RCKT 222 AX6 - CMO/RMBS			2	1.A	14,123,742	64.399	10,303,758	16,000,000	14,293,435		63,012			2.500	3.250	MON	33,333	400,000	02/17/2022	03/25/2052
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS			4,5	2.C FM	16,585	56.736	13,793	24,311	16,585					5.492	8.161	MON	82	1,534	05/21/2004	02/10/2036
75410R-AS-5	RATE 2022-J1 A17 - CMO/RMBS			2	1.A	1,223,753	79.303	1,008,307	1,271,456	1,229,132		1,449			2.500	2.953	MON	2,649	31,786	01/28/2022	01/25/2052
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS			2	1.A	836,644	82.715	701,121	847,637	839,994		129			3.000	3.108	MON	2,119	25,429	01/28/2022	01/25/2052
78433Q-AC-9	SGR 221 A3 - CMO/RMBS			4	1.F FE	2,347,143	89.224	2,192,073	2,456,826	2,369,513		3,517			3.677	4.263	MON	7,528	90,338	05/18/2022	03/27/2062
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS			4	1.A	26,015	84.297	24,516	29,082	27,361		96			2.325	3.334	MON	56	676	04/16/2014	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - RMBS			4	1.A	46,195	85.154	42,991	50,487	43,960		22			2.500	4.979	MON	105	1,262	04/11/2014	05/26/2043
86359B-RC-7	SASC 2004-9XS 1A5 - RMBS			4	1.A FM	365,993	98.669	357,545	362,370	362,485		(54)			5.430	5.072	MON	1,640	19,661	04/01/2004	05/25/2034
89183G-AB-2	TPMT 244 A1B - RMBS			4	1.B	475,025	96.383	470,088	487,728	475,728		703			4.310	5.887	MON	1,752	3,565	10/18/2024	10/27/2064
92538N-AA-5	VERUS 2022-4 A1 - RMBS			2	1.A	702,866	98.810	694,505	702,870	712,927		3,827			4.474	4.887	MON	2,621	31,446	04/22/2022	04/25/2067
92539L-AC-4	VERUS 2021-3 A3 - CMO/RMBS			2	1.A	95,010	84.514	93,914	111,123	96,804		1,350			1.437	4.662	MON	133	1,597	06/27/2022	06/25/2066
92540H-AB-2	VERUS 2024-5 A2 - RMBS			2	1.A	229,221	100.663	230,740	229,221	229,210		(11)			6.446	6.399	MON	1,231	7,388	06/10/2024	06/25/2069
92540H-AC-0	VERUS 2024-5 A3 - RMBS			2	1.A	459,406	100.807	462,143	458,442	459,286		(120)			6.648	6.500	MON	2,540	15,239	06/25/2024	06/25/2069
92540R-AE-4	VERUS 249 A3 - RMBS			2	1.F FE	549,993	99.510	547,303	550,000	549,984		(9)			5.894	5.889	MON	2,701		12/05/2024	11/25/2069

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
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1.A	29,207	92.515	26,654	28,811	30,729		(88)			3.500	2.209	MON	84	1,005	10/08/2014	09/20/2044
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						51,180,954	XXX	43,432,067	53,897,565	51,446,972		91,680			XXX	XXX	XXX	158,543	1,564,893	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
00500J-AG-8	ACRES 2021-FL2 C - CMBS			2,5	1.G FE	1,000,000	99.766	997,663	1,000,000	1,000,000					7.146	7.213	MON	2,978	81,490	12/07/2021	01/16/2037
00500J-AJ-2	ACRES 2021-FL2 D - CMBS			2,5	2.B FE	250,000	98.288	245,721	250,000	250,000					7.596	7.630	MON	791	21,522	12/07/2021	01/16/2037
05555M-AG-4	BDS 24FL13 C - CMBS			2,5	1.G FE	99,750	100.882	100,882	100,000	99,609		(141)			7.016	7.122	MON	253	1,743	09/05/2024	09/20/2039
055983-AJ-9	BSPRT 2022-FL8 D - CMBS		C	2,5	2.B FE	1,000,000	97.564	975,640	1,000,000	1,000,000					7.398	7.442	MON	3,288	82,194	01/28/2022	02/17/2037
05610H-AE-3	BX 22LP2 C - CMBS			4,5	1.A	1,394,019	99.625	1,394,750	1,400,000	1,403,477		(25,329)			5.959	5.842	MON	3,939	96,346	02/10/2022	02/15/2039
060352-AK-7	BANK 2017-BNK6 B - CMBS			4	1.D	1,987,422	92.717	1,854,340	2,000,000	1,993,873		1,119			3.964	4.061	MON	6,607	79,280	06/19/2018	07/16/2060
12433C-AE-5	BX 2024-AIRC C - CMBS			4,5	1.A	498,750	100.500	502,500	500,000	498,396		(354)			6.987	7.508	MON	1,650	12,799	07/23/2024	08/15/2041
12531W-BH-4	CFCRE 2016-C3 C - CMBS			4	1.E	1,959,947	95.154	1,998,226	2,100,000	2,036,545		6,598			4.742	5.415	MON	8,299	101,378	01/22/2016	01/10/2048
12592T-AN-5	COMM 2015-3BP E - CMBS			2	1.A	1,521,375	90.423	1,446,764	1,600,000	1,597,248		12,556			3.238	4.124	MON	4,318	52,678	03/01/2018	02/12/2035
12592X-BG-0	COMM 2015-CCRE22 B - CMBS			4	1.A	101,109	96.820	96,820	100,000	100,026		(52)			3.926	3.820	MON	327	3,926	10/14/2015	03/12/2048
12593A-BB-0	COMM 2015-CCRE23 XA - CMBS			3	1.B FE	251,260	0.074	2,692		6,489		(35,005)			0.775	250.000	MON	2,225	41,553	05/08/2015	05/12/2048
12593A-BD-6	COMM 2015-CCRE23 B - CMBS			4	1.A	1,596,455	96.958	1,502,848	1,550,000	1,550,798		(4,503)			4.183	3.864	MON	5,403	64,836	05/06/2015	05/12/2048
12593Q-BJ-8	COMM 2015-CCRE26 C - CMBS			4	1.E	2,065,594	88.323	1,943,115	2,200,000	2,185,726		17,150			4.463	5.415	MON	8,181	99,838	01/14/2016	10/13/2048
14069B-AA-2	CPMRK 2007A A1 - CMBS			4	2.C YE	504,333	84.679	473,201	558,818	507,045		1,197			5.746	6.824	MON	1,873	32,110	12/19/2012	02/10/2052
17291D-AF-0	CGCMT 2018-C5 AS - CMBS			4	1.A	257,483	95.871	239,677	250,000	252,721		(810)			4.408	4.062	MON	918	11,020	06/07/2018	06/12/2051
17325D-AH-6	CGCMT 2016-P5 C - CMBS			4	4.A	1,753,377	81.632	1,428,562	1,750,000	1,756,041		(3,184)			4.278	4.356	MON	6,234	76,083	09/30/2016	10/13/2049
30327M-AE-4	FSRIA 22FL5 B - CMBS			2,5	1.D FE	247,499	100.099	250,247	250,000	248,002		(3,260)			7.739	8.209	MON	699	21,781	06/03/2022	06/22/2037
30338W-AE-9	FSRIA 2024-FL9 C - CMBS			2,5	1.G FE	249,375	100.183	250,459	250,000	249,247		(128)			7.011	7.150	MON	633	3,003	10/03/2024	10/19/2039
33768N-AE-2	FKH 2022-SFR1 C - CMBS			4	1.G FE	2,999,955	97.773	2,933,196	3,000,000	2,996,881		(1,187)			4.642	4.641	MON	11,605	139,260	04/05/2022	05/19/2039
34706C-AC-3	FORT 2022-FL3 AS - CMBS			2,5	1.A FE	500,000	96.608	483,040	500,000	500,000					6.855	6.881	MON	857	37,791	02/16/2022	02/24/2039
34706C-AE-9	FORT 2022-FL3 B - CMBS			2,5	1.D FE	250,000	96.264	240,661	250,000	250,000					7.355	7.393	MON	460	20,156	02/16/2022	02/24/2039
36185T-AA-5	GMACN 02A A - CMBS			4	1.C FE	650,921	106.077	537,071	506,305	623,712		(8,041)			7.120	3.368	MON	2,103	36,049	11/16/2021	04/10/2037
36186T-AB-2	GMACN 2003A, 2003B B - CMBS			4	2.C FE	463,590	93.688	468,438	500,000	469,882		834			6.400	7.085	MON	2,667	32,000	04/03/2014	11/10/2043
36186Y-AF-2	GMACN 2007A CTF - CMBS			4	2.B YE	1,477,634	88.306	1,192,833	1,350,802	1,457,441		(2,859)			6.107	5.422	MON	4,812	82,493	10/07/2016	08/10/2052
36253P-AJ-1	GSMS 2017-GS6 C - CMBS			4	2.C	1,849,828	72.188	1,371,568	1,900,000	1,883,227		5,772			4.322	4.715	MON	6,843	82,118	05/22/2018	05/12/2050
36257U-AN-7	GSMS 2019-GC42 XA - CMBS			3	1.A FE	151,951	2.998	68,914		80,391		(10,914)			0.805	4.122	MON	1,787	20,361	09/17/2019	09/12/2052
38011S-AC-9	GMACN XVII A3 - CMBS			4	1.F YE	559,766	95.541	477,706	500,000	547,042		(1,964)			6.356	5.502	MON	1,854	31,780	05/11/2017	09/10/2044
	GMAC COMMERCIAL MILIARTY																				
38012D-AB-3	HSG TR XIX - CM			1	2.C FE	773,619	85.689	619,674	723,167	764,095		(1,220)			5.466	4.918	MON	2,306	39,519	05/20/2016	05/10/2050
43730N-AC-0	HPA 221 B - CMBS			4	1.D FE	946,007	97.867	935,106	955,483	949,945		1,453			4.330	4.563	MON	3,448	41,372	03/25/2022	04/19/2039
43730X-AB-0	HPA 2021-3 B - CMBS			4	1.C FE	907,722	90.137	818,233	907,764	907,330		(137)			2.649	2.643	MON	2,004	24,047	12/16/2021	01/18/2041
43730X-AC-8	HPA 2021-3 C - CMBS			4	1.F FE	1,134,670	89.285	1,013,125	1,134,705	1,134,146		(183)			2.799	2.793	MON	2,647	31,760	12/16/2021	01/18/2041
48275E-AE-6	KREF 2022-FL3 B - CMBS		C	2,5	1.D FE	500,000	99.691	498,457	500,000	500,000					6.466	6.512	MON	1,168	37,090	02/03/2022	02/22/2039
50184B-AJ-7	LCCM 2013-GCP B - CMBS			2	2.B	1,024,989	88.664	886,640	1,000,000	1,005,231		(2,034)			4.336	4.135	MON	3,613	43,361	03/08/2013	02/15/2036
53948H-AJ-5	LNCR 2021-CRE6 D - CMBS			2,5	2.B FE	750,293	98.574	739,308	750,000	753,322		(14,060)			7.362	7.078	MON	2,607	62,310	01/13/2022	11/15/2038
55283T-AJ-7	MF1 2021-FL6 D - CMBS			2,5	2.B FE	500,000	96.598	482,992	500,000	500,000					7.040	7.110	MON	1,369	39,979	06/10/2021	07/18/2036
55284J-AG-4	MF1 2022-FL8 C - CMBS			2,5	1.G FE	500,000	98.179	490,894	500,000	500,000					6.566	6.622	MON	1,186	37,598	01/07/2022	02/19/2037
55285B-AG-0	MF1 2022-FL10 C - CMBS			2,5	1.G FE	746,250	100.316	752,368	750,000	744,465		(8,470)			8.849	9.345	MON	2,397	73,805	07/26/2022	09/21/2037
61767Y-BC-3	MSC 2018-H3 AS - CMBS			4	1.A	1,956,993	96.267	1,829,069	1,900,000	1,920,466		(6,272)			4.429	4.075	MON	7,013	84,151	06/27/2018	07/17/2051
643821-AA-9	USRE 2021-1 A1 - CMBS			4	1.F FE	2,524,998	92.202	2,581,667	2,800,000	2,682,866		61,198			1.910	4.365	MON	1,634	53,480	05/10/2022	10/20/2061
69291W-AE-2	PFP 2411 B - CMBS		C	2,5	1.D FE	248,260	100.470	250,052	248,882	248,289		29			6.872	7.594	MON	762	6,948	07/26/2024	09/19/2039
74332Y-AE-9	PROG 22SFR5 C - CMBS			4	1.G FE	248,445	99.059	247,648	250,000	249,183		303			5.192	5.394	MON	433	12,980	06/10/2022	06/17/2039
76243N-AG-1	RIAL 22FL8 C - CMBS		C	2,5	1.G FE	500,000	100.222	501,108	500,000	500,000					8.155	8.300	MON	1,246	45,527	04/27/2022	01/21/2037
89616Q-AC-5	TCN 2022-SFR1 C - CMBS			2	1.F FE	1,249,977	97.173	1,214,661	1,250,000	1,248,762		(465)			4.303	4.299	MON	4,482	53,787	03/23/2022	04/19/2039
89616Q-AD-3	TCN 2022-SFR1 D - CMBS			2	2.A FE	999,999	97.243	972,432	1,000,000	1,000,011		(5)			4.750	4.797	MON	1,847	47,500	03/23/2022	04/19/2039
89616T-AC-9	TCN 2022-SFR2 C - CMBS			4	1.E FE	249,993	98.944	247,360	250,000	249,771		(94)			5.491	5.506	MON	1,144	13,728	06/27/2022	07/19/2040
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS			4	1.A	1,170,072	95.881	1,089,204	1,136,000	1,147,886		(3,757)			4.494	4.141	MON	4,255	51,056	05/23/2018	05/17/2051
94989Y-BE-2	WFCM 2016-C32 B - CMBS			4	1.A	2,019,047	98.817	1,877,528	1,900,000	1,912,354		(14,329)			4.730	4.020	MON	7,490	91,342	06/24/2016	01/17/2059

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
95001L-AY-8	WFCM 2018-C43 B - CMBS			4	1.A	360,498	94.230	329,805	350,000	353,452		(1,158)			4.253	3.902	MON	1,240	14,886	03/12/2018	03/17/2051
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						44,953,226	XXX	41,854,863	44,671,926	44,815,392		(41,707)			XXX	XXX	XXX	145,893	2,271,816	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
00028#AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS - ABS			4	1.F PL	513,071	99.657	511,313	513,071	513,006		250			2.930	2.969	MON	668	14,978	12/11/2017	05/15/2025
00037U-AF-7	AASET 183 C - ABS		C	4	5.B FE	65,326	83.415	334,205	400,653	65,353		27	97,424		6.901		MON			11/20/2018	12/15/2038
00086G-AQ-4	ABPCI VI AFR - CDO		C	2	1.A FE	1,500,000	97.868	1,468,023	1,500,000	1,500,000					4.305	4.327	JAJO	11,480	64,575	04/14/2022	04/27/2034
00110X-AA-2	AFN 211 A1 - ABS			2	1.A FE	235,928	88.889	239,332	269,248	248,146		5,108			2.210	4.765	MON	182	5,950	04/18/2022	05/20/2051
00176B-AH-6	AMMC 13R B2R - CDO			4,5	4.A FE	85,625	99.985	88,717	88,730	89,172		(1,217)			11.336	7.316	JAJO	1,928	10,854	01/09/2020	07/24/2029
00256D-AB-8	AASET 2019-1 B - ABS			4	4.A FE	24,851	65.000	80,766	124,256	3,405					4.948	25.160	MON	273	6,148	06/12/2019	05/15/2039
00258B-AB-0	AASET 2021-2 B - ABS			2	2.B FE	681,754	89.661	633,703	706,778	687,975		2,736			3.538	4.440	MON	1,111	25,006	04/19/2022	01/15/2047
008676-AA-6	AHG FUNDING 2024A1 - ABS			2	1.E Z	750,000	99.473	746,050	750,000	750,000					7.270	7.335	JAJO	1,060		12/20/2024	12/31/2044
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A			1	1.F FE	2,836,188	99.669	2,733,084	2,742,171	2,797,372		(12,463)			5.250	4.716	AO	35,991	143,964	07/13/2022	10/01/2030
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
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL												MON	266		04/22/2019	05/15/2034
01448T-AB-0	ALESC V A2 - CDO		C	4,5	1.B FE	368,944	91.210	367,773	403,217	387,085		(8,672)			5.249	5.947	MJSD	529	24,757	07/19/2021	12/23/2034
01449C-AH-3	ALESC VIII B1 - CDO		C	4,5	2.B FE	3,426,340	72.971	3,328,782	4,561,763	3,441,303		14,963			5.399	9.018	MJSD	6,157	140,956	06/27/2024	12/23/2035
01449T-AB-9	ALESC 9 A2A - CDO			4,5	1.B FE	791,775	81.248	828,733	1,020,000	912,135		(27,722)			5.049	6.430	MJSD	1,287	60,575	12/18/2019	06/23/2036
01449T-AD-5	ALESC 9 B1 - CDO			4,5	1.F FE	3,946,852	76.691	3,659,664	4,771,982	4,537,627		(174,614)			5.299	5.933	MJSD	6,322	295,391	02/04/2019	06/23/2036
01449W-AC-0	ALESC X B - CDO			4,5	2.B FE	4,676,035	75.487	4,442,222	5,884,726	5,063,814		73,281			5.249	7.060	MJSD	7,722	361,312	09/22/2022	09/23/2036
01450A-AC-4	ALESC XI B - CDO			4,5	1.D FE	2,299,597	73.539	2,401,694	3,265,875	2,541,248		(37,546)			5.199	8.206	MJSD	4,245	198,877	07/28/2022	12/23/2036
01450D-AD-6	ALESC XII B - CDO			4,5	2.C FE	3,522,500	71.541	3,426,823	4,790,000	3,594,325		55,275			5.518	7.913	JAJO	57,263	200,359	06/25/2024	07/15/2037
01450N-AC-6	ALESC XVII B - CDO			4,5	2.A FE	784,250	67.223	665,503	990,000	898,774		(33,611)			5.599	6.686	MJSD	1,386	64,269	02/04/2022	09/23/2038
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
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS			1	2.C FE	1,049,459	94.704	994,027	1,049,615	1,049,344		(618)			7.000	7.001	JD	204	110,210	07/14/2010	06/30/2035
03290A-AC-4	ANCHF 13 C1 - CDO		C	2	1.G FE	250,000	88.674	221,685	250,000	250,000					3.725	3.742	JAJO	1,656	9,313	05/25/2021	07/27/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	3,000,000	92.807	2,784,217	3,000,000	3,000,000					3.000	3.011	JAJO	17,500	90,000	11/16/2021	01/23/2040
033295-AC-0	ANCHF 14 B - CDO		C	2	1.D FE	500,000	90.110	450,550	500,000	500,000					3.250	3.263	JAJO	3,160	16,250	11/16/2021	01/23/2040
033295-AE-6	ANCHF 14 C - CDO		C	2	1.G FE	250,000	88.699	221,747	250,000	250,000					3.600	3.616	JAJO	1,750	9,000	11/16/2021	01/23/2040
03329M-AQ-2	ANCHF 2RER - CDO			4	3.A FE	483,750	91.455	457,276	500,000	488,054		1,161			7.044	7.518	AO	6,457	35,220	09/22/2021	04/26/2038
03329T-AJ-3	ANCHF 4 BR - CDO			2	1.D FE	2,545,400	90.252	2,346,539	2,600,000	2,563,941		5,334			3.123	3.452	JAJO	14,421	81,198	03/01/2022	04/27/2039
03330E-AN-4	ANCHF 3 BR - CDO			2	1.D FE	1,000,000	91.118	911,179	1,000,000	1,000,000					3.471	3.486	JAJO	6,074	34,710	01/11/2022	01/28/2039
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	1,485,000	98.241	1,458,875	1,485,000	1,485,000					4.723	05/28/2019	MJSD	5,065	70,137	05/28/2019	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - ABS			2	2.C FE	1,542,862	94.951	1,545,557	1,627,750	1,583,029		15,671			3.237	4.406	JAJO	8,928	52,690	05/13/2022	08/01/2050
04973P-AD-1	ATTN 3 B - CDO			4,5	2.C FE	663,000	72.972	744,312	1,020,000	713,401		(2,304)			5.620	9.954	JAJO	13,057	65,297	02/16/2022	10/11/2042
05551C-AA-3	BIBCARD 191 NOTES - ABS			4	1.G FE	989,837	92.974	920,294	989,837	989,837					3.500	3.515	JAJO	8,084	43,305	11/05/2019	01/07/2030
07134G-AC-2	BATLN XXV F - CDO		C	4,5	4.C FE	1,305,000	88.084	1,321,253	1,500,000	1,306,645		1,645			11.117	13.313	JAJO	33,352	108,932	09/12/2024	03/20/2037
07359B-AA-5	BEACN 211 A - ABS			4	1.F FE	156,286	90.351	154,350	170,833	159,985		1,409			2.250	4.330	MON	117	3,844	04/20/2022	10/22/2046
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LIMITED		D	4	1.G FE	166,446	98.240	163,516	166,446	166,446					4.080	4.101	JAJO	1,585	6,166	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		D	4	1.G FE	400,317	97.695	391,088	400,317	400,317					4.180	4.202	JAJO	3,904	16,310	03/02/2018	04/07/2028
09606B-AA-2	BSTRM 231 A2 - ABS			2	1.F FE	736,475	100.114	750,858	750,000	740,478		2,474			5.398	5.883	MON	1,237	40,485	04/25/2023	05/20/2053
09606B-AJ-3	BSTRM 241 B - ABS			2	2.C FE	100,000	99.977	99,977	100,000	100,000					6.043	6.043	MON	185	755	10/28/2024	11/15/2054
102104-AC-0	CLDCD 2024-2 A2 - ABS			4	1.F FE	750,000	99.283	744,619	750,000	750,000					5.923	5.996	MON	4,195		11/22/2024	11/22/2049
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.D FE	268,295	88.203	266,447	302,083	274,296		2,309			2.900	4.797	MJSD	389	8,760	04/11/2022	09/15/2036
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE			1	1.G FE	554,368	94.792	548,880	579,035	566,361		437			4.250	4.582	FMAN	3,144	24,609	07/13/2022	11/15/2032

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
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	1,533,545	87.574	1,342,993	1,533,545	1,533,545					5.250	5.284	JAJO	16,997	80,287	05/19/2016	07/15/2046
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	5,800,000	74.224	4,304,969	5,800,000	5,800,000					7.500	7.570	JAJO	91,833	433,792	05/19/2016	07/15/2046
12481L-AE-6	CBAM 2017-2 ER - CDO		C	4,5	3.C FE	277,240	96.444	279,687	290,000	283,335		(3,929)			12.009	12.646	JAJO	7,352	37,421	02/10/2022	07/17/2034
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS			4	1.F	8,015,955	102.521	6,722,778	6,557,490	7,112,338		(33,120)			6.510	4.662	MON	24,902	426,894	02/09/2009	01/10/2034
12510H-AH-3	CAUTO 2020-1 B2 - ABS			4	2.B FE	103,336	95.190	95,190	100,000	100,000		(617)			4.520	4.520	MON	188	4,533	11/30/2021	02/15/2050
12510H-AN-0	CAUTO 2021-1 A4 - ABS			4	1.E FE	83,974	82.844	82,033	99,021	87,651		1,435			2.760	4.870	MON	121	2,741	04/18/2022	08/15/2051
12510H-AP-5	CAUTO 2022-1 A1 - ABS			4	1.A FE	205,127	92.579	212,063	229,063	211,150		4,265			3.350	5.522	MON	320	7,698	05/02/2023	03/15/2052
12510H-AQ-3	CAUTO 2022-1 A2 - ABS			2	1.E FE	5,979,348	92.135	5,514,835	5,985,625	5,981,344		670			3.700	3.749	MON	9,228	222,272	04/18/2022	03/15/2052
12530M-AC-9	SORT 2020-1 B1 - ABS			2	1.G FE	207,787	96.938	217,978	224,863	221,736		5,615			2.280	4.956	MON	214	5,141	05/05/2022	07/15/2060
12530M-AD-7	SORT 2020-1 B2 - ABS			2	1.G FE	195,534	86.422	194,332	224,863	208,963		5,672			2.600	5.659	MON	260	5,863	05/26/2022	07/15/2060
12530M-AG-0	SORT 2021-1 B1 - ABS			2	1.G FE	443,962	93.225	452,475	485,360	471,642		10,849			1.980	4.428	MON	400	9,637	05/02/2022	03/15/2061
12563L-AN-7	CLIF 2020-1 A - ABS			2	1.F FE	260,906	91.643	260,679	284,451	267,646		2,611			2.080	4.330	MON	214	5,917	04/25/2022	09/18/2045
12565K-AE-7	CLIF 2022-1 A - ABS			2	1.F FE	947,191	89.806	851,061	947,667	947,300		40			2.720	2.745	MON	931	25,777	01/19/2022	01/18/2045
12571W-AA-1	CLIF 241 A - ABS			2	1.C FE	2,162,901	99.438	2,151,036	2,163,188	2,162,465		(436)			5.630	5.640	MON	10,149	47,700	07/23/2024	07/20/2049
12664C-AA-3	CQS 222 E1 - CDO		C	4,5	4.A FE	552,050	87.387	533,058	610,000	561,484		(3,498)			11.467	13.719	JAJO	13,990	75,778	08/19/2022	07/21/2031
12665U-AA-2	CVS HEALTH CORP - ABS			1,2	2.C FE	491,345	92.707	437,992	472,447	482,098		249			4.704	4.303	MON	1,296	22,224	07/01/2014	01/10/2036
14070E-AA-3	CPMRK 2008A-1A A1A - ABS			4	1.E FE	2,172,915	101.078	1,949,374	1,928,576	2,136,133		(4,742)			6.897	5.987	MON	7,759	133,014	05/25/2016	07/10/2055
14855M-AA-6	CLAST 2019-1 A - ABS			2	2.B FE	2,017,712	92.007	1,874,898	2,037,787	2,021,471		581			3.967	4.211	MON	3,593	80,839	02/16/2022	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS			4	2.A FE	412,858	95.000	392,512	413,169	413,031		16			4.125	4.182	MON	757	17,043	06/07/2018	06/15/2043
14988#-AA-1	CEAMER FINANCE LLC - ABS			2	2.B PL	310,446	94.823	300,381	316,781	313,473		(3,571)			3.690	4.091	MN	1,948	15,489	03/12/2021	03/22/2031
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS			4	2.B PL	3,532,703	99.890	3,528,800	3,532,703	3,537,367		4,583			6.920	7.731	MN	40,744	247,743	08/23/2022	05/15/2038
14990@-AA-9	CEAMER FINANCE III LLC - ABS			2	2.B Z	1,000,000	99.177	991,773	1,000,000	1,000,000					6.790	6.790	MN	3,961		11/22/2024	11/15/2039
15672Q-AE-7	CERB 37 C - CDO			2,5	1.G FE	500,000	100.282	501,411	500,000	500,000					7.806	7.526	JAJO	8,456	43,012	04/01/2022	04/17/2034
15672Q-AJ-6	CERB 37 A2 - CDO			2	1.A FE	2,000,000	97.852	1,957,030	2,000,000	2,000,000					4.020	4.040	JAJO	16,973	80,400	04/01/2022	04/17/2034
156945-AG-2	CERB 43R D - CDO			2,5	2.C FE	250,000	101.903	254,757	250,000	250,000					9.006	8.748	JAJO	4,878	7,799	05/23/2024	07/15/2036
20469A-AD-1	CMPDC 242 A1 - ABS			2	1.A FE	750,000	98.209	736,566	750,000	750,000					5.022	5.075	MON	628	12,137	08/22/2024	08/25/2049
22822R-BH-2	CROCAS 2018-2 C - ABS			4	1.F FE	2,000,000	96.268	1,925,355	2,000,000	2,000,000					4.241	4.279	MON	3,770	84,820	06/26/2018	07/15/2048
233046-AS-0	DNKN 2021-1 A23 - ABS			4	2.B FE	5,092,500	84.326	4,294,297	5,092,500	5,092,500					2.791	2.801	FMAN	16,187	142,132	10/15/2021	11/20/2051
25267T-AN-1	SHINE 2021-1 A - ABS			4	1.F FE	223,574	92.761	231,903	250,000	228,329		4,755			2.305	6.305	MON	176	3,361	05/29/2024	11/20/2051
26251E-AG-5	DRSLF 38 ER - CDO		C	4,5	3.C FE	536,200	97.464	545,799	560,000	577,434		(12,926)			10.518	9.737	JAJO	12,761	63,569	01/09/2020	07/15/2030
28000X-AA-6	EDGE 221 A2 - ABS			4	2.B FE	7,696,479	94.778	7,499,868	7,913,125	7,790,494		35,979			4.250	4.875	MON	5,605	336,308	04/08/2022	03/25/2052
30605Y-AB-7	FLCON 171 A - ABS		D	4	1.G FE	27,496	98.601	27,049	27,433	27,444		(10)			4.581	4.552	MON	56	1,257	02/01/2017	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS		D	4	2.C FE	97,201	97.601	95,706	98,059	97,738		86			6.300	6.783	MON	275	6,178	02/10/2021	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	337,197	94.493	318,638	337,210	337,201		1			3.597	3.625	MON	539	12,129	10/22/2019	09/15/2039
33830J-AE-5	GUY5 231 A2 - ABS			2	2.C FE	527,184	103.393	516,964	500,000	525,929		(1,254)			7.549	6.529	JAJO	6,920	9,436	08/19/2024	01/26/2054
36173M-AA-4	GPIM 1 A - CDO			4	3.C YE	481,025	162.795	783,086	481,025	481,025					1.500	1.503	JAJO	1,523	7,195	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	4.B YE	785,876	154.380	1,213,233	785,876	785,876					1.500	3.270	JAJO	2,489	14,670	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - ABS			4	1.E FE	1,211,952	99.944	1,171,540	1,172,192	1,200,464		(1,748)			6.240	5.932	MON	6,095	73,145	10/04/2016	10/10/2041
36188A-AA-3	GMACN 2008A CTF - ABS			4	1.C FE	5,486,278	103.973	5,156,827	4,959,756	5,459,972		(16,821)			7.260	6.184	MON	30,007	360,078	05/11/2023	04/10/2047
38013A-AB-8	GMACN 2011A CTF - ABS			4	1.G FE	179,301	85.678	153,633	179,314	179,306		6,449			5.587	5.653	MON	584	10,018	08/25/2011	05/10/2050
38175B-AE-4	GOCAP 36 C - CDO		C	2,5	1.F FE	245,950	100.062	250,155	250,000	249,373		(3,597)			6.916	6.900	FMAN	2,738	19,447	01/28/2022	02/05/2031
40168X-AA-9	GUGG 2023-5 A1 - CDO			2,5	1.A FE	5,250,000	100.340	5,267,847	5,250,000	5,250,000					7.276	7.141	MON	72,152	533,491	06/26/2023	07/25/2035
40168X-AC-5	GUGG 2023-5 A3 - CDO			2	1.A FE	50,000,000	100.247	50,123,570	50,000,000	50,000,000					7.000	7.140	MON	641,667	4,365,278	06/26/2023	07/25/2035
40169C-AG-1	GUGG 2021-4 C - CDO		C	2,5	1.F FE	250,000	100.297	250,742	250,000	250,000					7.918	7.642	JAJO	4,289	21,789	12/17/2021	01/17/2034
40436W-AA-7	HLM 11-2017 E - CDO		C	4,5	4.A FE	361,950	91.946	349,394	380,000	376,725		(459)			10.893	12.024	FMAN	6,439	45,098	01/12/2022	05/06/2030
43133A-AD-9	HITR 2018-1 B - CDO		C	4,5	2.C FE	5,576,960	96.418	5,492,956	5,697,000	5,811,881		(173,561)			8.978	7.472	JAJO	117,918	558,065	03/08/2021	10/11/2038
43133F-AB-2	HCOMF 1R D - CDO		C	4	4.A FE	6,348,100	69.609	4,441,077	6,380,000	6,365,166		4,568			7.000	7.153	FMAN	74,433	446,600	10/22/2020	11/01/2035
43133H-AA-0	HITR 2019-2 C - CDO		C	4,5	3.C FE	11,001,970	83.491	9,416,984	11,279,000	11,517,057		(347,358)			8.575	7.471	FMAN	107,469	1,022,799	10/16/2024	05/23/2039
43133K-AC-9	HCOMF 1 ARR - CDO		C	4	1.B FE	476,235	84.912	506,818	596,876	496,115		15,684			2.600	7.418	FMAN	2,586	15,519	11/14/2023	11/01/2035
43133R-AB-6	HITRR 2019-P10B B - CDO			4,5	3.C FE	3,630,625	96.111	3,772,365	3,925,000	4,009,596		(87,291)			7.548	7.146	JAJO	70,921	329,806	10/10/2019	07/11/2033
43133T-AB-2	HITRR 2019-P12B B - CDO			4,5	3.A FE	13,056,939	97.106	14,070,713	14,490,000	14,480,690		(245,825)			7.090	7.190	MJSD	23,606	1,475,912	05/29/2019	12/30/2033
43133X-AC-1	HITR 2020-3 CR - CDO		C	4,5	3.B FE	7,623,500	92.086	7,274,817	7,900,000	7,955,394		(70,023)			10.351	10.585	JAJO	143,100	890,284	08/10/2021	08/01/2039

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
43134E-AB-4	HITRR P18C B - CDO			4,5	3.C FE	3,475,000	82.892	4,144,574	5,000,000	3,565,220		90,220			6.360	13.901	JAJO	81,458	105,141	06/04/2024	10/04/2035
43134G-AB-9	HITRR A4B B - CDO			4,5	3.C FE	3,322,350	78.330	3,352,524	4,280,000	3,354,741		32,391			7.522	11.796	FMAN	44,712	229,961	03/12/2024	08/10/2034
43134P-AA-1	HITRR A12BC A - CDO			4,5	2.C FE	1,248,750	87.400	1,455,213	1,665,000	1,276,766		28,016			5.376	11.467	JAJO	22,838	32,726	06/18/2024	07/27/2037
44148J-AA-7	HWIRE 2021-1 A2 - ABS			4	1.F FE	89,781	94.519	94,519	100,000	95,452		2,251			2.311	4.888	MON	71	2,311	05/17/2022	11/20/2051
44148J-AK-5	HWIRE 241 B - ABS			4	2.B FE	150,000	101.102	151,652	150,000	150,000					6.672	6.765	MON	306	5,532	05/22/2024	06/22/2054
453247-AC-2	MMCFND 1 B1 - CDO			4,5	3.B FE	38,520	98.297	40,121	40,816	38,046		191			6.761	10.038	MJSD	230	3,135	10/17/2022	06/01/2033
453247-AD-0	MMCFND 1 B2 - CDO			4,5	3.B FE	44,023	98.297	45,853	46,647	43,467		204			6.761	10.054	MJSD	263	3,593	10/17/2022	06/01/2033
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	919,514	84.544	777,389	919,514	919,514					3.410	3.415	MON	2,613	39,182	02/19/2020	07/15/2040
46616P-AA-1	HENDR 2011-1 A - ABS			2	1.A FE	74,362	96.756	64,187	66,339	73,448		(496)			4.700	2.662	MON	139	3,118	12/08/2021	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - ABS			2	1.A FE	240,684	96.471	232,325	240,822	240,805		—			4.940	4.992	MON	529	11,897	12/01/2011	09/15/2056
46617J-AA-4	HENDR 2013-2 A - ABS			2	1.A FE	321,142	92.076	295,762	321,217	321,128		2			4.210	4.253	MON	563	13,571	07/30/2013	03/15/2062
46617L-AA-9	HENDR 133 A - ABS			2	1.A FE	423,614	92.728	393,125	423,958	423,659		5			4.080	4.127	MON	721	17,359	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	1.G FE	997,264	97.856	974,794	996,152	996,824		(174)			3.967	3.975	MON	1,756	39,517	03/17/2021	04/15/2044
46665R-AA-7	HENDR 2020-D A - ABS			4	1.F FE	176,368	85.138	150,156	176,368	176,368					3.250	3.273	MON	239	5,758	06/02/2020	01/01/2070
470170-AD-3	NCBJ 2016-1 A - ABS		C	2	2.C FE	206,795	100.223	207,256	206,795	206,795					5.625	5.625	JAJO	2,779	11,632	11/21/2016	01/08/2027
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS			1	2.B FE	2,255,944	93.986	2,081,565	2,214,756	2,248,559		(3,062)			4.000	3.667	MN	11,320	88,590	04/08/2022	05/15/2034
50011R-AC-6	KDIAK II A3 - CDO			4,5	3.A FE	821,250	80.678	806,779	1,000,000	825,954		4,704			5.484	8.484	FMAN	8,379	31,667	07/11/2024	11/07/2042
50181Q-AH-1	LCORA 01B B - ABS			1	2.C FE	5,240,092	99.000	4,682,074	4,729,368	4,729,368					6.800	6.854	MJSD	14,293	321,597	07/15/2004	09/15/2028
50188C-AB-8	LCORRT 1503 A - ABS	@		3	5.B PL	1,087,900	40.750	1,120,625	2,750,000	1,087,900		(383,716)	207,020				N/A			03/13/2015	09/16/2032
50246*-AG-4	LVNV 6.84 6/12/29 - ABS			4	1.F PL	250,000	100.282	250,705	250,000	250,000					6.840	7.014	MON	1,425	8,170	06/04/2024	06/12/2029
55283L-AA-3	MAPSL 191 A - ABS		C	2	2.C	352,050	94.503	332,704	352,056	352,054		1			4.458	4.500	MON	698	15,695	02/20/2019	03/15/2044
55283Y-AA-5	MACON 2021-1 A - ABS		D	2	1.F FE	2,796,010	92.189	2,577,685	2,796,082	2,796,034		8			2.627	2.642	MON	5,305	73,453	11/18/2021	11/05/2038
55288*-AA-5	MGE POWER LLC - ABS			4	1.E YE	2,892,438	99.301	2,862,687	2,882,830	2,885,902		(735)			5.680	5.718	MON	2,729	163,918	07/02/2003	09/25/2033
55292R-AA-9	MAPSL 211 A - ABS			4	1.E FE	54,973	92.245	56,344	61,081	54,286		(1,927)			2.521	7.526	MON	68	1,540	04/26/2022	06/15/2046
55320Q-AA-7	MP3 III ER - CDO			4,5	4.B FE	438,750	83.161	415,806	500,000	491,864		(7,629)			11.339	12.050	JAJO	11,339	61,459	01/07/2020	10/21/2030
55320T-AB-9	MP7 VII ERR - CDO		C	4,5	4.A FE	749,655	88.609	717,734	810,000	807,240		(22,217)			10.644	10.201	JAJO	17,962	93,356	01/23/2020	10/18/2028
55446M-AA-5	MAACH 1 A - ABS		C	2	2.A FE	414,970	96.054	400,342	416,789	415,419		(3,941)			3.474	3.605	MON	644	14,479	02/11/2022	10/15/2039
55656R-AA-8	MAPSL 2018-1 A - ABS		C	2	1.G FE	133,298	99.352	135,937	136,824	134,018		83			4.212	5.672	MON	256	5,763	04/19/2022	05/15/2043
60688H-AD-7	MMCFND XVIII C1 - CDO			4,5	3.B FE	104,303	64.923	120,107	185,000	102,584		(8,366)			5.636	10.502	MJSD	58	15,004	04/26/2023	12/26/2039
60689W-AR-2	VENTRII E - CDO			4,5	3.A FE	410,380	67.583	383,873	568,000	507,290		41			11.043	15.193	JAJO	12,207	68,022	11/22/2019	07/23/2030
63170N-AA-9	NCC 2018-I E - CDO			4,5	4.A FE	930,250	72.893	889,296	1,220,000	1,074,971		(7,898)			10.768	14.440	JAJO	28,462	141,583	12/21/2020	07/15/2031
63943B-AA-1	NAVTR 2021-1 A - ABS		C	4	1.F FE	178,131	91.890	179,480	195,320	184,199		2,424			2.771	4.955	MON	241	5,412	04/27/2022	11/15/2046
65251P-BA-0	NSLP 1R BR - CDO			2,5	1.A FE	1,500,000	100.070	1,501,048	1,500,000	1,500,000					6.737	6.784	JAJO	19,090	113,451	04/20/2018	04/25/2031
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	736,215	98.871	727,900	736,215	736,215					4.250	4.272	JAJO	6,258	31,289	05/24/2019	07/19/2037
69120J-AF-5	OR V C2 - CDO			4	1.F FE	3,000,000	96.245	2,887,335	3,000,000	3,000,000					5.100	5.132	JAJO	30,175	153,000	03/21/2022	04/20/2034
693342-AB-3	PCG 2022-A A2 - ABS			4	1.A FE	1,499,957	93.823	1,407,339	1,500,000	1,499,970		29			4.263	4.263	JD	5,329	63,945	05/03/2022	06/01/2038
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	4,999,828	88.776	4,438,793	5,000,000	4,999,892		107			4.674	4.674	JD	19,475	233,700	05/03/2022	12/01/2053
693342-AJ-6	PCG 2022-B A4 - ABS			4	1.A FE	999,986	95.769	957,685	1,000,000	1,000,344		13			5.212	5.209	JD	4,343	52,120	07/13/2022	12/01/2049
69403W-AH-0	PACBEA 2006 - A AH - ABS			2,5	2.C FE	362,790	70.160	613,333	874,194	522,355		13,288			5.318	10.264	JJ	23,393	53,306	12/04/2012	07/15/2051
69403W-AJ-6	PACBEA 2006 - A AG - ABS			4	2.A FE	572,020	87.856	601,936	685,136	579,614		14,752			5.628	7.377	JJ	17,780	38,559	10/17/2013	07/15/2051
70338C-10-9	PATRL 2004-I A - ABS			4	1.G FE	1,282,142	98.520	1,494,865	1,517,328	1,473,685		75,474			6.673	8.549	MON	7,594	103,376	04/11/2012	05/04/2054
74042C-AE-8	PRETSL XXVIII B - CDO		C	4,5	1.F FE	1,313,491	87.870	1,364,974	1,553,408	1,503,511		(9,217)			5.199	6.366	MJSD	2,019	96,885	04/15/2019	03/22/2038
74042C-AG-3	PRETSL XXVIII C1 - CDO		C	4,5	3.C FE	126,786	83.546	146,104	174,878	128,319		(4,188)			5.499	7.231	MJSD	240	11,442	08/09/2022	03/22/2038
74042D-AE-6	PRETSL XX B - CDO			4,5	2.B FE	746,612	74.911	756,091	1,009,320	726,919		(64,260)			5.270	9.375	MJSD	1,330	53,592	11/07/2024	03/22/2038
74042E-AC-8	PRETSL XVII B - CDO		C	4,5	1.G FE	7,854,222	75.017	6,928,824	9,236,340	8,780,963		(311,947)			5.410	6.051	MJSD	12,493	581,571	06/27/2024	06/23/2035
74042F-AC-5	PRETSL 25 B1 - CDO		C	4,5	3.A FE	552,752	74.920	586,365	782,655	587,276		(12,017)			5.120	8.587	MJSD	1,002	47,970	01/27/2023	06/22/2037
74042F-AE-1	PRETSL 25 B2 - CDO		C	4,5	3.A FE	133,002	72.477	159,332	219,839	153,319		(4,424)			5.120	9.532	MJSD	281	13,505	11/18/2020	06/22/2037
74042H-AD-9	PRETSL XIX B - CDO			4,5	1.D FE	2,786,011	76.768	2,607,652	3,396,815	3,210,795		(38,706)			5.199	6.988	MJSD	4,415	211,657	07/20/2022	12/22/2035
74042H-AE-7	PRETSL XIX C - CDO			4,5	3.A FE	591,818	76.690	597,037	778,507	560,160		(58,947)			5.799	5.681	MJSD	1,129	53,271	06/24/2022	12/22/2035
74042J-AC-7	PRETSL XXI B1 - CDO		C	4,5	2.A FE	737,691	70.908	745,025	1,050,697	873,169		(24,436)			5.270	7.634	MJSD	1,384	66,005	10/20/2021	03/22/2038
74042J-AJ-2	PRETSL XXI B2 - CDO		C	4,5	2.A FE	1,307,214	70.908	1,328,911	1,874,141	1,558,583		(47,204)			5.270	7.625	MJSD	2,469	117,734	10/29/2019	03/22/2038

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
74042Q-AB-3	PRETSL 26 A2 - CDO			4,5	1.F FE	73,256	88.191	80,576	91,365	73,237		(282)			4.969	7.613	MJSD	114	5,479	08/03/2023	09/22/2037
74042Q-AE-7	PRETSL 26 B2 - CDO			4,5	3.A FE	517,308	81.093	748,318	922,786	620,771		(14,640)			5.159	10.026	MJSD	1,190	57,240	10/12/2022	09/22/2037
74042T-AC-5	PRETSL XXVII A2 - CDO			4,5	1.D FE	126,388	77.376	122,887	158,819	126,727		(217)			4.999	7.629	MJSD	198	9,572	08/03/2023	12/22/2037
74042T-AE-1	PRETSL XXVII B - CDO			4,5	2.B FE	562,042	74.630	599,217	802,917	575,621		(3,354)			5.199	9.200	MJSD	1,044	50,030	09/22/2022	12/22/2037
74043A-AE-1	PRETSL XXIII A2 - CDO			4,5	1.A FE	1,739,111	78.185	1,793,284	2,293,640	2,175,604		30,451			5.010	8.782	MJSD	2,873	138,007	07/27/2020	12/22/2036
74043A-AG-6	PRETSL XXIII BFP - CDO			4,5	1.C FE	31,009	89.865	31,487	35,038	34,528		309			5.000	11.996	MJSD	44	2,105	01/27/2023	12/22/2036
74043A-AJ-0	PRETSL XXIII B1 - CDO			4,5	1.C FE	275,100	86.659	313,682	361,974	298,774		(6,374)			5.240	7.607	MJSD	474	22,629	05/14/2021	12/22/2036
74043C-AC-1	PRETSL 24 B1 - CDO		C	4,5	3.C FE	143,864	69.872	142,885	204,497	144,245		381			5.179	9.597	MJSD	265	6,187	06/27/2024	03/22/2037
74043C-AE-7	PRETSL 24 B2 - CDO		C	4,5	3.C FE	1,157,947	73.250	1,176,464	1,606,094	1,185,280		(7,830)			6.125	8.972	MJSD	2,460	87,456	06/27/2024	03/22/2037
75903A-AC-1	REGDIV 2005-1 A2 - CDO		C	4,5	1.E FE	84,278	99.000	99,328	100,331	77,955		(3,848)			5.387	9.348	JAJO	1,021	6,211	06/29/2021	01/25/2036
78403D-AX-8	SBATOW 2021-3 3C - ABS			4	1.F FE	6,750,000	82.272	5,553,382	6,750,000	6,750,000					2.593	2.608	MON	7,293	175,514	10/08/2021	10/16/2056
78449A-AA-0	SLAM 2021-1 A - ABS		C	2	1.F FE	340,432	90.842	354,829	390,600	357,629		7,373			2.434	5.642	MON	423	9,507	06/10/2022	06/15/2046
78520E-AC-0	SDCP 221 A2 - ABS			4	1.F FE	979,030	97.039	970,391	1,000,000	985,618		2,775			5.000	5.423	MON	1,528	50,000	07/01/2022	06/20/2031
78520E-AE-6	SDCP 231 A2 - ABS			4	1.F FE	749,687	101.028	757,712	750,000	749,782		58			6.250	6.342	MON	1,432	46,875	04/18/2023	04/20/2048
81761T-AC-9	SERV 2020-1 A22 - ABS			4	2.C FE	164,920	84.790	159,898	188,581	170,479		2,446			3.337	5.283	JAJO	1,066	6,293	04/19/2022	01/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	475,000	97.168	461,546	475,000	475,000					3.882	3.900	JAJO	3,381	18,440	09/17/2019	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS			1,2	2.C FE	2,732,827	90.104	2,738,940	3,039,750	2,858,582		48,368			2.394	4.389	JAJO	13,341	72,772	04/19/2022	04/25/2051
817743-AG-2	SPRO 221 A2 - ABS			4	2.C FE	4,862,500	91.050	4,427,299	4,862,500	4,862,500					3.127	3.139	JAJO	27,876	152,050	01/20/2022	01/25/2052
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
83438J-AC-0	SLOSO 2007-1 ALB - CDO			4,5	1.G FE	299,250	76.881	322,898	420,000	301,075		1,825			5.171	9.073	JAJO	5,189	12,506	06/27/2024	10/07/2037
83546D-AN-8	SONIC 2021-1 A21 - ABS			2	2.B FE	184,520	88.335	170,928	193,500	188,226		1,320			2.190	3.016	MON	129	4,238	02/01/2022	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - ABS			2	2.B FE	1,860,094	80.897	1,526,216	1,886,625	1,867,667		2,465			2.636	2.824	MON	1,520	49,731	10/18/2021	08/21/2051
83614A-AA-9	SNDPT 6RR E - CDO			4,5	4.A FE	1,055,300	66.981	817,163	1,220,000	1,155,746		(9,027)			10.969	12.797	JAJO	26,764	145,358	03/30/2021	10/20/2031
85236K-AM-4	SIDC 241 A2 - ABS			4	1.G FE	4,967,364	101.652	5,082,608	5,000,000	4,971,841		4,478			5.900	6.128	MON	4,917	225,347	03/15/2024	03/25/2049
85572R-AA-7	STARR 2018-1 A - ABS			2	1.F FE	250,067	97.357	258,310	265,324	252,001		1,290			4.089	5.891	MON	482	10,849	03/25/2022	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS		C	4	1.F FE	97,260	98.366	96,296	97,896	97,643		280			4.089	4.358	MON	178	4,003	02/08/2022	03/15/2044
85816E-AA-2	STCR 2018-1 E - CDO		C	4,5	4.A FE	948,860	80.234	882,571	1,100,000	1,038,522		(4,506)			10.668	12.592	JAJO	25,424	126,541	06/10/2021	04/15/2031
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.C FE	188,630	99.581	189,536	190,333	189,700		1,029			4.170	5.339	MON	243	5,953	06/24/2024	04/20/2045
864300-AC-2	SUBWAY 2024-1 A22 - ABS			4	2.B FE	1,000,000	101.735	1,017,354	1,000,000	1,000,000					6.268	6.317	JAJO	10,621	22,634	05/30/2024	07/30/2054
864300-AE-8	SUBWAY 2024-1 A23 - ABS			4	2.B FE	2,524,835	102.648	2,566,204	2,500,000	2,524,200		(635)			6.505	6.419	JAJO	27,556	58,726	07/24/2024	07/30/2054
864300-AL-2	SUBWAY 243 A23 - ABS			4	2.B FE	3,112,079	97.636	3,073,593	3,148,000	3,112,466		387			5.914	6.123	JAJO	31,546	11,582	11/07/2024	07/30/2054
871044-AA-1	SWTCH 2024-1 A2 - CMBS			4	1.G FE	9,912,239	101.434	10,143,362	10,000,000	9,924,410		12,171			6.280	6.573	MON	10,467	490,189	03/07/2024	03/25/2054
872480-AE-8	TIF 2021-1 A - ABS			4	1.E FE	910,747	88.377	910,559	1,030,313	943,070		12,361			1.650	4.312	MON	519	17,000	04/19/2022	02/20/2046
87249P-AA-0	WINDR 2014-3K E - CDO			4,5	4.A FE	1,194,310	79.676	1,035,789	1,300,000	1,252,819		(22,065)			11.008	11.800	JAJO	31,004	154,030	08/18/2021	10/15/2030
87268T-AA-8	TFINS 192 B - CDO			4,5	3.B FE	2,040,000	93.833	1,914,189	2,040,000	2,040,000					9.526	9.432	FMAN	17,813	214,019	12/18/2019	02/28/2039
87331V-AH-1	TBRNA VIII B - CDO			4,5	4.B FE	5,653,910	49.008	4,767,513	9,728,000	6,437,553		(109,198)			5.484	10.261	FMAN	80,021	618,185	11/16/2021	11/07/2037
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	2,808,906	95.009	2,700,247	2,842,096	2,863,590		(4,440)			3.967	3.756	MON	5,011	112,746	06/09/2022	12/15/2044
88315L-AL-2	TMCL 211 A - ABS		C	4	1.F FE	1,238,315	90.425	1,253,897	1,386,667	1,308,056		26,389			1.680	4.800	MON	712	23,296	04/19/2022	02/20/2046
88576N-AP-3	HENDR 2007-3 A - ABS			2	1.B FE	1,209,888	101.744	1,231,288	1,210,187	1,210,064		7			6.150	6.232	MON	3,308	74,427	09/20/2007	10/15/2048
88576R-AA-7	HENDR 2008-1 A - ABS			2	1.A FE	119,820	100.247	120,149	119,853	119,850		1			6.190	6.272	MON	330	7,419	03/06/2008	01/15/2044
88576R-AB-5	HENDR 2008-1 B - ABS			2	1.A FE	1,734,729	101.820	1,766,568	1,735,000	1,734,973		9			8.370	8.518	MON	6,454	145,220	03/06/2008	01/15/2046
88576R-AC-3	HENDR 2008-1 C - ABS			2	1.A FE	1,734,151	100.671	1,746,638	1,735,000	1,734,860		28			9.360	9.547	MON	7,218	162,396	03/06/2008	01/15/2048
88576R-AD-1	HENDR 2008-1 D - ABS			2	1.C FE	2,027,760	102.520	2,080,136	2,029,000	2,028,721		35			10.810	11.060	MON	9,748	219,335	03/06/2008	01/15/2050
88576U-AB-8	HENDR 2008-2 B - ABS			2	1.B FE	666,640	105.785	1,057,854	1,000,000	991,353		799			8.630	8.952	MON	3,836	86,300	01/02/2009	03/15/2040
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	3,982,068	84.891	3,380,413	3,982,068	3,982,068					4.920	4.971	MON	16,326	195,918	06/07/2018	07/01/2048
894135-AG-7	TRAP XIII B - CDO			4,5	1.F FE	228,800	70.223	224,714	320,000	233,802		(1,138)			5.383	8.998	FMAN	2,393	20,129	09/22/2022	11/09/2042
894135-AJ-1	TRAP XIII C1 - CDO			4,5	3.B FE	913,314	62.072	932,943	1,503,000	1,031,741		33,741			5.833	10.313	FMAN	12,177	101,475	06/24/2022	11/09/2042
89413A-AB-7	TRAP IX A2 - CDO			4,5	1.D FE	114,800	81.622	114,270	140,000	117,450		(581)			5.329	7.573	JAJO	1,347	8,615	07/28/2022	01/27/2040
89413A-AC-5	TRAP IX A3 - CDO			4,5	1.E FE	96,000	80.735	96,882	120,000	98,387		(444)			5.529	8.057	JAJO	1,198	7,629	07/28/2022	01/27/2040
89413C-AE-7	TRAP X B - CDO			4,5	1.G FE	339,788	73.641	375,570	510,000	349,265		(1,603)			5.501	9.887	JAJO	6,702	32,517	09/22/2022	07/06/2041

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
89708B-AD-5	TROPIC 5 A2L - CDO		C	4,5	4.A FE	133,106	66.174	152,199	230,000	153,027		(2,339)			5.518	10.205	JAJO	2,750	14,449	05/14/2021	07/15/2036
90341X-AA-4	USCAP IV A1 - CDO			4,5	3.A FE	889,068	81.913	958,239	1,169,826	968,274		(33,740)			5.081	7.552	MJSD	4,953	69,803	03/04/2021	12/01/2039
903428-AB-6	USCAP VI A2 - CDO			4,5	3.C FE	371,648	67.080	429,312	640,000	436,050		3,183			5.488	10.593	JAJO	8,097	40,031	05/14/2021	07/10/2043
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS			1	1.D FE	295,201	98.253	290,045	295,201	295,201					3.227	3.225	MN	1,244	9,526	05/06/2014	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.C FE	544,386	102.142	556,049	544,386	544,386					6.176	6.175	JJ	16,717	33,621	07/19/2007	01/02/2031
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	1,891,916	94.782	1,793,188	1,891,916	1,891,916					3.100	3.100	JJ	28,347	58,649	06/06/2016	01/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	1.E FE	169,198	88.359	172,834	195,604	173,684		1,991			2.700	5.066	MN	880	5,281	06/03/2022	11/01/2033
91823A-AW-1	VBTEL 2022-1 C22 - ABS			2	1.F FE	10,750,000	87.088	9,361,994	10,750,000	10,750,000					3.706	3.735	MON	17,706	398,395	02/18/2022	02/15/2057
91823A-AY-7	VBTEL 2022-1 D - ABS			2	2.C FE	2,385,057	96.049	2,329,178	2,425,000	2,403,150		7,416			4.288	4.693	MON	4,622	103,984	06/02/2022	02/15/2052
92326G-AL-2	VENTR 45 D1 - CDO		C	4,5	2.C FE	1,184,620	94.886	1,157,605	1,220,000	1,186,550		(21,583)			8.617	8.903	JAJO	21,026	116,110	04/18/2022	07/20/2035
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G PL	11,720,238	97.394	11,414,785	11,720,238	11,719,259		(996)			4.000	4.202	MON	37,765	522,416	12/13/2022	11/30/2029
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS			2	1.F PL	9,545,909	98.611	9,436,909	9,569,834	9,564,498		7,244			4.000	4.164	MON	11,696	430,277	02/22/2022	02/20/2030
92914Q-AG-9	VOYA 2015-1 DR - CDO			4,5	3.C FE	1,528,378	100.216	1,633,514	1,630,000	1,626,486		(24,266)			10.544	10.737	JAJO	35,806	186,207	02/10/2022	01/18/2029
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	2,501,053	93.731	2,378,984	2,538,097	2,506,889		626			3.597	3.959	MON	4,058	91,295	02/16/2022	09/15/2044
95058X-AL-2	WEN 211 A22 - ABS			4	2.B FE	465,761	85.085	410,533	482,498	470,251		1,654			2.775	3.239	MJSD	595	13,389	02/04/2022	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - ABS			4	2.B FE	9,992,712	93.036	9,296,570	9,992,484	9,992,659		(21)			4.535	4.560	MJSD	20,140	457,629	03/29/2022	03/15/2052
974153-AB-4	WSTOP 201 A2 - ABS			2	2.B FE	274,825	93.493	294,691	315,200	291,702		7,231			2.841	5.700	MJSD	647	8,955	08/30/2022	12/05/2050
974153-AD-0	WSTOP 221 A2 - ABS			4	2.B FE	4,710,750	93.489	4,407,405	4,714,375	4,712,106		495			3.734	3.764	MJSD	12,225	176,035	03/09/2022	03/05/2052
97770*-AA-2	WOLFENT 2021-1 A - ABS			2	2.B PL	162,910	99.234	166,109	167,390	165,572		1,409			2.990	5.410	FMAN	556	7,763	07/07/2022	05/20/2045
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS			4	1.G PL	15,434,948	92.000	14,200,152	15,434,948	15,435,001		(10)			5.500	5.498	MS	282,974	607,265	11/18/2024	03/01/2037
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS			2	1.G PL	15,481,745	92.000	14,243,205	15,481,745	15,481,757		1			5.500	5.498	MS	283,832	607,506	11/18/2024	03/01/2037
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						441,790,545	XXX	423,583,510	469,444,287	450,792,772		(1,693,183)	304,444		XXX	XXX	XXX	3,548,565	27,548,678	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						3,848,931,305	XXX	3,368,209,644	3,968,535,712	3,863,921,245		77,996	304,444		XXX	XXX	XXX	37,449,337	166,691,731	XXX	XXX
Hybrid Securities, Issuer Obligations																					
00130H-CK-9	AES CORP			2	3.B FE	202,033	102.712	207,477	202,000	202,033		–			7.600	7.597	JJ	9,382		05/16/2024	01/15/2055
00130H-CL-7	AES CORP			2	3.B FE	199,909	97.802	195,604	200,000	199,912		3			6.950	6.957	JJ	965		12/05/2024	07/15/2055
00774M-BK-0	AERCAP IRELAND CAPITAL DAC AFFILIATED MANAGERS GROUP INC		C	2	2.C FE	250,000	102.917	257,293	250,000	250,000					6.950	6.946	MS	8,205		07/08/2024	03/10/2055
008252-85-0	ALGONQUIN POWER & UTILITIES CORP			2	2.C FE	205,504	22.160	182,886	206,325	205,063		(47)			5.875	5.916	MJSD	34	14,819	04/22/2024	03/30/2059
015857-AH-8	ALLIANZ SE			1,2	3.A FE	516,144	93.892	484,481	516,000	516,063		(29)			4.750	4.742	JJ	11,098	24,510	01/12/2022	01/18/2082
018820-AC-4	ALTAS LTD		C	2	1.E FE	200,000	104.212	208,423	200,000						6.350	6.348	MS	4,057	12,700	08/30/2023	09/06/2053
021361-AD-2	AMERICAN ELECTRIC POWER COMPANY INC			2	3.B FE	336,840	100.547	336,832	335,000	336,783		(57)			7.200	7.120	AO	6,566		09/20/2024	10/15/2054
025537-AZ-4	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	350,000	103.607	362,623	350,000	350,000					7.050	7.052	JD	1,097	11,995	06/17/2024	12/15/2054
025537-BA-8	AMERICAN FINANCIAL GROUP INC			2	2.C FE	380,013	103.177	392,074	380,000	380,009		(5)			6.950	6.950	JD	1,174	12,838	06/17/2024	12/15/2054
025932-88-0	APOLLO GLOBAL MANAGEMENT INC			2	2.C FE	500,000	20.010	400,200	500,000	500,000					5.125	5.125	MJSD	1,139	25,625	11/21/2019	12/15/2059
03769M-20-5	ASSURANT INC			2	2.A FE	519,825	26.490	550,807	519,825	519,825					7.625	7.625	MJSD	70	39,637	08/16/2023	09/15/2053
04621X-AK-4	ATHENE HOLDING LTD			2,5	2.C FE	367,305	101.644	365,917	360,000	362,778		(793)			7.000	6.725	MS	6,580	25,200	10/18/2018	03/27/2048
04686J-AJ-0	BNP PARIBAS SA			1,2	2.B FE	247,000	99.441	248,601	250,000	247,043		43			6.625	6.794	AO	3,727		11/01/2024	10/15/2054
05565A-5R-0	BP CAPITAL MARKETS PLC		C	2	2.C FE	1,025,580	104.201	1,042,011	1,000,000	1,020,986		(4,487)			8.500	7.816	FA	32,347	85,000	01/30/2024	12/29/2049
05565A-AN-3			C	2	2.C FE	419,490	100.529	402,117	400,000	401,879		(2,990)			7.375	6.586	FA	10,817	29,500	03/18/2019	12/29/2049
05565Q-DW-5			C	2	1.G FE	450,000	102.731	462,290	450,000	450,000					6.450	6.449	MS	9,675	14,513	02/26/2024	12/29/2049

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
05964H-BH-7	BANCO SANTANDER SA		C	2	3.A FE	600,000	103.520	621,121	600,000	600,000					8.000	8.000	FMAN	8,000	12,000	07/29/2024	12/29/2049
05971K-AQ-2	BANCO SANTANDER SA		C	2	3.A FE	200,000	115.263	230,527	200,000	200,000					9.625	9.624	FMAN	2,139	19,250	11/16/2023	12/29/2049
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC			2	2.C FE	497,226	15.740	314,800	500,000	496,807		66			4.625	4.668	JAJO	3,918	23,125	05/05/2021	12/29/2049
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC			2	2.C FE	337,283	16.620	232,497	349,725	336,894		20			5.000	5.197	MJSD	49	21,858	09/08/2022	05/24/2081
11276B-AA-7	BROOKFIELD INFRASTRUCTURE FINANCE ULC			2	2.C FE	100,000	100.145	100,145	100,000	100,000					6.750	6.754	MS	600		11/21/2024	03/15/2055
126650-EG-1	CVS HEALTH CORP			2	3.A FE	170,455	98.054	166,691	170,000	170,453		(2)			6.750	6.712	JD	669		12/03/2024	12/10/2054
126650-EH-9	CVS HEALTH CORP			2	3.A FE	497,190	100.336	496,661	495,000	497,162		(28)			7.000	6.899	MS	2,021		12/04/2024	03/10/2055
14314C-10-5	CARLYLE FINANCE LLC			2	2.B FE	655,702	17.770	469,572	660,625	655,041		49			4.625	4.672	FMAN	3,904	30,554	06/04/2021	05/15/2061
15189T-BH-9	CENTERPOINT ENERGY INC.			2	2.C FE	130,000	102.862	133,721	130,000	130,000					7.000	7.000	FA	3,463		08/12/2024	02/15/2055
15189T-BP-1	CENTERPOINT ENERGY INC.			2	2.C FE	249,445	99.447	248,616	250,000	249,458		13			6.700	6.749	MN	2,838		10/31/2024	05/15/2055
17305H-AA-6	CITIGROUP CAPITAL III			2	2.C FE	207,000	109.792	219,585	200,000	206,789		(211)			7.625	7.196	JD	1,271	15,250	05/17/2024	12/01/2036
19075Q-AG-7	COBANK ACB			2	2.B FE	250,000	101.662	254,154	250,000	250,000					7.125	7.125	JAJO	1,781		11/21/2024	12/31/2049
21871X-20-8	COREBRIDGE FINANCIAL INC			2	2.C FE	170,800	25.450	173,874	170,800	170,800					6.375	6.375	MJSD	1,180		11/19/2024	12/15/2064
21871X-AP-4	COREBRIDGE FINANCIAL INC			1,2	2.C FE	4,146,329	102.622	4,284,467	4,175,000	4,150,825		2,399			6.875	7.056	JD	12,757	287,031	12/15/2022	12/15/2052
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	971,604	102.015	918,135	900,000	911,790		(11,344)			8.125	6.727	MJSD	1,625	73,125	12/10/2018	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	2.B	20,515	10.000	55,000	55,000	55,000	(8,250)				6.375		FA			08/14/2019	12/29/2049
25746U-DU-0	DOMINION ENERGY INC			2	2.C FE	210,000	105.598	221,757	210,000	210,000					7.000	7.000	JD	1,225	7,799	05/06/2024	06/01/2054
25746U-DV-8	DOMINION ENERGY INC.			2	2.C FE	375,213	101.666	381,249	375,000	375,211		(2)			6.625	6.617	MN	2,967		11/14/2024	05/15/2055
26441C-CG-8	DUKE ENERGY CORP			2	2.C FE	408,552	101.215	411,944	407,000	408,515		(37)			6.450	6.396	MS	9,407		08/20/2024	09/01/2054
281020-AZ-0	EDISON INTERNATIONAL			2	3.A FE	170,000	103.285	175,585	170,000	170,000					7.875	7.877	JD	595	13,685	12/04/2023	06/15/2054
28504K-AA-5	ELECTRICITE DE FRANCE SA		C	1,2	3.B FE	200,000	112.795	225,591	200,000	200,000					9.125	9.124	JD	811	18,250	06/08/2023	12/29/2049
29250N-AW-5	ENBRIDGE INC			2,5	2.C FE	45,450	98.794	44,457	45,000	45,192		(54)			6.250	6.096	MS	938	2,813	05/16/2019	03/01/2078
29250N-BN-4	ENBRIDGE INC			2	2.C FE	280,000	100.852	282,385	280,000	280,000					7.375	7.379	JJ	9,522	20,650	09/15/2022	01/15/2083
29250N-BP-9	ENBRIDGE INC			2	2.C FE	470,000	104.919	493,118	470,000	470,000					7.625	7.625	JJ	16,525	35,838	09/15/2022	01/15/2083
29250N-BS-3	ENBRIDGE INC			2	2.C FE	1,017,225	104.564	1,045,637	1,000,000	1,014,422		(2,803)			8.250	7.804	JJ	38,042	53,098	02/07/2024	01/15/2084
29250N-BT-1	ENBRIDGE INC			2	2.C FE	370,000	111.065	410,942	370,000	370,000					8.500	8.499	JJ	14,502	25,335	09/18/2023	01/15/2084
29250N-CF-0	ENBRIDGE INC			2	2.C FE	290,163	102.793	298,101	290,000	290,157		(6)			7.200	7.193	JD	232	10,440	06/24/2024	06/27/2054
29250N-CG-8	ENBRIDGE INC			2	2.C FE	150,000	103.840	155,760	150,000	150,000					7.375	7.374	MS	3,257	2,397	06/24/2024	03/15/2055
29273V-AM-2	ENERGY TRANSFER LP			2	3.A FE	705,158	100.360	712,557	710,000	705,339		63			7.125	7.181	MN	6,464	50,588	03/24/2022	12/29/2049
29273V-AX-8	ENERGY TRANSFER LP			2	3.A FE	220,000	104.795	230,549	220,000	220,000					8.000	8.000	MN	2,249	14,178	01/10/2024	05/15/2054
29364G-AQ-6	ENTERGY CORP			2	2.C FE	315,000	101.923	321,057	315,000	315,000					7.125	7.126	JD	1,870	11,721	05/20/2024	12/01/2054
30034W-AE-6	EVERGY INC			2	2.C FE	200,150	99.971	199,943	200,000	200,148		(2)			6.650	6.634	JD	961		12/02/2024	06/01/2055
37959E-30-0	GLOBE LIFE INC			2	2.C FE	552,820	15.690	376,560	600,000	552,901		440			4.250	4.694	MJSD	1,133	25,500	04/05/2022	06/15/2061
404280-DT-3	HSBC HOLDINGS PLC		C	2	2.C FE	400,000	104.906	419,624	400,000	400,000					8.000	7.999	MS	10,133	32,000	02/28/2023	12/29/2049
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3.C FE	198,250	100.002	200,004	200,000	198,380		21			7.700	7.773	MS	4,449	15,400	07/17/2019	12/29/2049
48128B-AQ-4	JPMORGAN CHASE & CO			2	2.B FE	1,241,096	104.424	1,284,413	1,230,000	1,239,668		(1,429)			6.875	6.666	MJSD	7,047	60,839	03/21/2024	12/31/2049
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	458,694	18.200	333,715	458,400	458,467		(51)			4.625	4.614	JAJO	5,300	21,201	04/20/2021	04/01/2061
514666-AN-6	LAND O LAKES INC.			2	3.B FE	301,313	81.058	243,175	300,000	301,223		(18)			7.000	6.965	MJSD	933	21,000	10/04/2018	12/29/2049
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC			2	2.B	398	0.070	2,783	3,975,000	398					5.857		FMAN			03/09/2012	12/29/2049
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	205,000	100.787	201,573	200,000	201,206		(1,547)			7.500	6.656	MJSD	167	15,000	05/26/2022	12/27/2066
53944Y-AV-5	LLOYDS BANKING GROUP PLC		C	2	2.C FE	400,000	103.815	415,260	400,000	400,000					8.000	8.000	MJSD	356	32,000	03/06/2023	12/29/2049
556079-AD-3	MACQUARIE BANK LTD		C	2	2.A FE	428,903	85.501	427,507	500,000	439,676		4,104			3.052	4.433	MS	5,002	15,260	04/07/2022	03/03/2036
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE	372,775	109.069	327,206	300,000	341,311		(5,205)			7.875	5.697	JD	1,050	23,625	05/03/2019	12/15/2067
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			2	2.A FE	600,000	103.177	619,060	600,000	600,000					7.125	7.124	MS	12,588	42,750	05/17/2023	09/15/2053
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	609,852	101.779	620,854	610,000	609,788		(64)			6.700	6.705	MS	13,623	20,435	03/07/2024	09/01/2054
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	732,791	102.448	747,872	730,000	732,686		(105)			6.750	6.696	JD	2,190	25,733	06/07/2024	06/15/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	223,750	84.366	210,915	250,000	227,881		3,124			2.750	3.256	JJ	3,056	6,875	04/08/2022	01/21/2051
65473P-AR-6	NISOURCE INC			2	2.C FE	360,000	101.811	366,519	360,000	360,000					6.950	6.951	MN	2,155	13,483	05/13/2024	11/30/2054
65473P-AT-2	NISOURCE INC			2	2.C FE	180,000	99.546	179,182	180,000	180,000					6.375	6.373	MS	3,570		09/03/2024	03/31/2055
665859-AQ-7	NORTHERN TRUST CORP			2,5	2.A FE	1,150,000	97.895	1,125,788	1,150,000	1,150,000					4.600	4.600	AO	13,225	52,900	08/01/2016	12/29/2049
743863-AA-0	PROVIDENT FINANCING TRUST I				3.A FE	299,863	106.031	268,258	253,000	293,416		(2,016)			7.405	5.670	MS	5,516	18,735	02/18/2022	03/15/2038
744320-BJ-0	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	4,493,438	95.162	4,282,301	4,500,000	4,493,664		98			5.125	5.134	FA	77,516	230,625	02/24/2022	03/01/2052
744320-BK-7	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	750,000	100.131	750,982	750,000	750,000					6.000	5.999	MS	15,000	45,000	08/08/2022	09/01/2052
744320-BL-5	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	190,000	104.307	198,182	190,000	190,000					6.750	6.749	MS	4,275	12,825	02/22/2023	03/01/2053
744320-BP-6	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	280,000	102.847	287,970	280,000	280,000					6.500	6.499	MS	5,359	9,302	03/06/2024	03/15/2054
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	262,625	90.665	249,328	275,000	263,112		135			7.000	7.370	MN	2,567	19,250	01/04/2021	12/29/2049
816851-BS-7	SEMPRA			2	2.C FE	880,672	101.117	889,828	880,000	880,647		(25)			6.875	6.855	AO	15,125	33,107	03/13/2024	10/01/2054
816851-BT-5	SEMPRA			2	2.C FE	250,045	99.153	247,881	250,000	250,031		(14)			6.400	6.397	AO	4,978		09/16/2024	10/01/2054
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	221,195	102.527	225,559	220,000	221,132		(64)			7.625	7.497	MS	5,731		08/14/2024	03/01/2055
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN			2	3.B FE	261,420	103.402	268,846	260,000	261,388		(31)			7.500	7.422	MS	6,663		08/14/2024	03/01/2055
853254-BX-7	STANDARD CHARTERED PLC		C	2	3.A FE	200,000	87.019	174,037	200,000	200,000					4.750	4.750	JJ	4,407	9,500	01/05/2021	12/29/2049
853254-DA-5	STANDARD CHARTERED PLC		C	2	3.A FE	400,000	103.874	415,497	400,000	400,000					7.875	7.874	MS	9,888	15,750	02/28/2024	12/29/2049
872652-10-2	TPG OPERATING GROUP II LP			2	2.C FE	360,000	25.480	366,912	360,000	360,000					6.950	6.950	MJSD		19,530	02/28/2024	03/15/2064
89356B-AE-8	TRANSCANADA TRUST			2,5	2.C FE	643,206	96.097	610,217	635,000	639,391		(808)			5.500	5.330	MS	10,283	34,925	09/24/2019	09/15/2079
89356B-AG-3	TRANSCANADA TRUST			2	2.C FE	841,868	94.822	808,834	853,000	841,771		(37)			5.600	5.667	MS	15,127	47,768	07/19/2022	03/07/2082
902613-AL-2	UBS GROUP AG		C	2	1.G FE	4,000,000	72.029	2,881,157	4,000,000	4,000,000					3.179	3.179	FA	49,451	127,200	01/04/2022	02/11/2043
902613-BE-7	UBS GROUP AG		C	2	2.C FE	1,080,300	114.593	1,145,931	1,000,000	1,075,503		(4,797)			9.250	8.033	MN	12,333	92,500	03/01/2024	12/29/2049
902613-BF-4	UBS GROUP AG		C	2	2.C FE	617,140	108.107	648,643	600,000	614,291		(2,777)			9.250	8.503	MN	7,400	55,500	02/07/2024	12/29/2049
92857W-BQ-2	VODAFONE GROUP PLC		C	2	3.A FE	547,591	102.407	552,998	540,000	543,724		(788)			7.000	6.798	AO	9,135	37,800	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	2.C FE	607,501	105.276	631,658	600,000	601,694		(384)			7.758	7.663	MS	13,706	46,548	09/13/2023	12/29/2049
95002Y-AC-7	WELLS FARGO & CO			2	2.B FE	776,790	103.215	799,917	775,000	776,648		(142)			6.850	6.796	MJSD	2,359	20,940	07/17/2024	12/29/2049
D1706C-KE-3	COMMERZBANK AG		D	2	3.B FE	200,000	99.938	199,875	200,000	200,000					7.500	7.502	APR	3,458		10/01/2024	12/31/2049
F1876N-BV-3	CNP ASSURANCES SA		D	2	2.B FE	403,250	88.375	353,500	400,000	402,132		(311)			4.875	4.767	AO	4,607	19,500	04/08/2021	12/29/2049
G5361W-AB-0	LANCASHIRE HOLDINGS LTD		D	1,2,5	3.A FE	400,000	92.500	370,000	400,000	400,000					5.625	5.623	MS	6,438	22,500	03/11/2021	09/18/2041
G7S40C-AG-8	ROTHESAY LIFE PLC		D	2	2.B FE	600,200	92.994	557,964	600,000	600,088		(36)			4.875	4.867	AO	6,338	29,250	10/26/2021	12/29/2049
N4578E-LM-8	ING GROEP NV		D	2	3.A FE	600,000	102.157	612,941	600,000	600,000					7.500	7.499	MN	5,625	45,000	02/07/2023	12/29/2049
N4578E-MC-9	ING GROEP NV		D	2	3.A FE	401,800	100.450	401,802	400,000	401,734		(66)			7.250	7.187	MN	3,625	5,156	09/09/2024	12/29/2049
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB		D	2	2.C FE	200,900	100.625	201,250	200,000	200,490		(175)			6.875	6.767	JD	38	20,625	05/31/2022	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	200,000	90.250	180,500	200,000	200,000					4.750	4.749	MAR	7,917	9,500	09/29/2020	12/29/2049
1219999999 - Hybrid Securities, Issuer Obligations						50,585,546	XXX	48,706,731	54,896,700	50,481,818	(8,250)	(33,205)			XXX	XXX	XXX	667,164	2,497,655	XXX	XXX
Hybrid Securities, Other Loan-Backed and Structured Securities																					
91731K-AA-8	USB CAPITAL IX			2,5	2.B FE	2,658,846	86.264	2,350,704	2,725,000	2,680,404		1,800			5.938	6.151	JAJO	35,056	183,294	11/20/2007	10/29/2049
1249999999 - Hybrid Securities, Other Loan-Backed and Structured Securities						2,658,846	XXX	2,350,704	2,725,000	2,680,404		1,800			XXX	XXX	XXX	35,056	183,294	XXX	XXX
1309999999 - Subtotals - Hybrid Securities						53,244,392	XXX	51,057,435	57,621,700	53,162,222	(8,250)	(31,405)			XXX	XXX	XXX	702,220	2,680,949	XXX	XXX
Unaffiliated Bank Loans - Acquired																					
49549*-AA-3	KJ FDG SEC TL				1.E PL	2,619,656	92.387	2,420,219	2,619,656	2,619,656					4.800	4.800	JD	26,145	26,114	07/20/2018	12/01/2049
1829999999 - Unaffiliated Bank Loans - Acquired						2,619,656	XXX	2,420,219	2,619,656	2,619,656					XXX	XXX	XXX	26,145	26,114	XXX	XXX
1909999999 - Subtotals - Unaffiliated Bank Loans						2,619,656	XXX	2,420,219	2,619,656	2,619,656					XXX	XXX	XXX	26,145	26,114	XXX	XXX
2419999999 - Subtotals - Issuer Obligations						4,016,731,649	XXX	3,445,907,647	4,323,010,480	4,049,428,077	(8,250)	7,131,162			XXX	XXX	XXX	39,714,440	157,012,402	XXX	XXX
2429999999 - Subtotals - Residential Mortgage-Backed Securities						317,967,325	XXX	255,940,675	323,886,789	318,923,262		251,735			XXX	XXX	XXX	1,044,108	10,636,135	XXX	XXX
2439999999 - Subtotals - Commercial Mortgage-Backed Securities						130,501,834	XXX	110,570,671	131,062,198	130,527,305		(79,427)			XXX	XXX	XXX	357,865	4,826,929	XXX	XXX
2449999999 - Subtotals - Other Loan-Backed and Structured Securities						453,906,831	XXX	434,552,010	481,493,146	462,891,684		(1,733,330)	304,444		XXX	XXX	XXX	3,692,471	28,236,191	XXX	XXX
2479999999 - Subtotals - Unaffiliated Bank Loans						2,619,656	XXX	2,420,219	2,619,656	2,619,656					XXX	XXX	XXX	26,145	26,114	XXX	XXX
2509999999 - Subtotals - Total Bonds						4,921,727,294	XXX	4,249,391,221	5,262,072,268	4,964,389,984	(8,250)	5,570,140	304,444		XXX	XXX	XXX	44,835,028	200,737,770	XXX	XXX

Annual Statement for the Year 2024 of the WILTON REASSURANCE LIFE COMPANY OF NEW YORK

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
	1A	1A \$800,287,395	1B \$269,505,628	1C \$122,864,731	1D \$211,308,014	1E \$416,386,932	1F \$712,715,639	1G \$533,859,245	
	1B	2A \$612,292,852	2B \$719,825,335	2C \$403,453,075					
	1C	3A \$32,633,778	3B \$35,116,079	3C \$54,298,473					
	1D	4A \$21,648,589	4B \$10,847,066	4C \$1,306,645					
	1E	5A \$2,621,497	5B \$3,419,010	5C \$					
	1F	6 \$							

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																				
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			15,200.000	25.00		334,856	22.030	334,856	380,000		29,925		3,496			3,496		2.C PL	05/14/2021
020002-78-8	ALLSTATE CORP			15,582.000	25.00		413,235	26.520	413,235	390,705	7,182	28,729		(8,804)			(8,804)		2.C FE	05/16/2023
020002-83-8	ALLSTATE CORP			10,324.000	25.00		225,786	21.870	225,786	216,607	3,291	13,163		6,814			6,814		2.C FE	03/20/2020
02005N-BM-1	ALLY FINANCIAL INC			200,000.000	1,000.00	93.317	186,633	93.317	186,633	200,000				36,621			36,621		3.C FE	04/19/2021
02005N-BN-9	ALLY FINANCIAL INC			640,000.000	1,000.00	87.393	559,318	87.393	559,318	640,000		30,080		125,105			125,105		3.C FE	05/25/2021
02665T-86-8	AMERICAN HOMES 4 RENT			7,673.000	25.00	24.420	187,375	24.420	187,375	202,387		11,989		(7,826)			(7,826)		3.A FE	11/04/2019
038923-85-0	ARBOR REALTY TRUST INC			16,000.000	25.00		365,440	22.840	365,440	387,200				64,640			64,640		2.A PL	01/31/2022
038923-86-8	ARBOR REALTY TRUST INC			9,661.000	25.00		180,178	18.650	180,178	241,525		15,095		9,661			9,661		2.A PL	08/04/2021
038923-87-6	ARBOR REALTY TRUST INC			11,200.000	25.00		206,416	18.430	206,416	280,000		17,850		7,056			7,056		2.A PL	05/25/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		C	31,526.000	25.00		669,612	21.240	669,612	716,565		53,693		(79,130)			(79,130)		2.B FE	07/26/2022
03939A-40-4	ARCH CAPITAL GROUP LTD		C	60,000.000	25.00		1,080,600	18.010	1,080,600	1,500,000		85,313		(120,000)			(120,000)		2.B FE	06/02/2021
04651L-30-5	AT&T MOBILITY II LLC			32,500.000	1,000.00		32,796,400	1,009.120	32,796,400	32,500,000		2,210,000		(290,875)			(290,875)		2.A PL	06/13/2023
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		C	8,200.000	25.00		167,690	20.450	167,690	165,179	2,819	11,275		(5,904)			(5,904)		2.C FE	08/04/2023
05554M-10-0	BIP BERMUDA HOLDINGS I LTD		C	11,800.000	25.00		198,063	16.785	198,063	295,022		18,898		(312)			(312)		2.C FE	01/12/2022
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C	200,000.000	1,000.00	89.754	179,508	89.754	179,508	200,000		13,250		9,408			9,408		3.C FE	11/17/2021
060505-19-5	BANK OF AMERICA CORP			18,844.000	25.00		465,447	24.700	465,447	486,919	6,919	27,677		188			188		2.B FE	03/09/2022
06055H-87-1	BANK OF AMERICA CORP			400,000.000	25.00		8,320,000	20.800	8,320,000	10,000,000		475,000							2.B FE	01/27/2022
064058-AL-4	BANK OF NEW YORK MELLON CORP			13,500,000.000	1,000.00		12,758,511	94.507	12,758,511	13,500,000		506,250		1,090,031			1,090,031		2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			19,600.000	25.00	18.810	368,676	18.810	368,676	490,000		26,338		980			980		3.A FE	11/10/2020
12542R-80-3	CHS INC			19,570.000	25.00	25.550	500,014	25.550	500,014	533,528		36,694		5,284			5,284		3.A	10/25/2018
172967-PE-5	CITIGROUP INC			920,000.000	1,000.00	104.183	958,487	104.183	958,487	922,079		80,673		19,075			19,075		3.A FE	09/14/2023
172967-PK-1	CITIGROUP INC			110,000.000	1,000.00	101.858	112,044	101.858	112,044	110,000		3,614		2,044			2,044		3.A FE	05/21/2024
172967-PM-7	CITIGROUP INC			420,000.000	1,000.00	105.458	442,922	105.458	442,922	420,430		8,575		22,491			22,491		3.A FE	07/23/2024
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			330,000.000	1,000.00	99.274	327,604	99.274	327,604	330,000		25,238		(2,396)			(2,396)		3.A FE	10/22/2018
19075Q-86-2	COBANK ACB			3,200.000	100.00		320,000	100.000	320,000	337,920	4,960	19,840		(17,920)			(17,920)		2.B FE	10/15/2018
19075Q-AD-4	COBANK ACB			2,000,000.000	1,000.00		1,903,849	95.192	1,903,849	2,000,000	21,250	85,000		303,849			303,849		2.B FE	12/02/2021
19075Q-AE-2	COBANK ACB			2,330,000.000	1,000.00		2,336,748	100.290	2,336,748	2,330,000	37,571	150,285		76,648			76,648		2.B FE	08/16/2022
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			500,000.000	1,000.00		472,372	94.474	472,372	450,039		16,875		82,372			82,372		1.F FE	06/27/2022
28852N-30-7	ELLINGTON FINANCIAL INC			46,952.000	25.00		1,085,530	23.120	1,085,530	1,173,800	18,341	73,363		164,802			164,802		2.A PL	12/08/2021
29359U-10-9	ENSTAR GROUP LTD		C	16,842.000	25.00		338,777	20.115	338,777	416,579		29,474		(84,968)			(84,968)		2.C FE	07/06/2023
29452E-20-0	EQUITABLE HOLDINGS INC			6,906.000	25.00		141,159	20.440	141,159	158,315		9,064		(6,837)			(6,837)		2.C FE	06/30/2020
30767E-AE-9	FARM CREDIT BANK OF TEXAS			159,000.000	25.00		166,980	105.019	166,980	159,222		6,914		7,758			7,758		2.B FE	05/21/2024
33616C-69-6	FIRST REPUBLIC BANK			151,000.000	25.00		60	0.001	60	1,510				(13,530)			(13,530)		6. *	12/16/2021
33616C-74-6	FIRST REPUBLIC BANK			30,000.000	25.00	0.001	18	0.001	18	300				(2,682)			(2,682)		6. *	04/08/2022
33616C-76-1	FIRST REPUBLIC BANK			28,800.000	25.00		12	0.001	12	288				(2,580)			(2,580)		6. *	03/15/2022
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			500,000.000	1,000.00	97.183	485,916	97.183	485,916	500,000		28,500		(14,084)			(14,084)		3.A FE	09/09/2020
38141G-A3-8	GOLDMAN SACHS GROUP INC			810,000.000	1,000.00	105.468	854,290	105.468	854,290	811,344		59,400		7,926			7,926		3.A FE	08/14/2023
38141G-A7-9	GOLDMAN SACHS GROUP INC			640,000.000	1,000.00	104.321	667,657	104.321	667,657	640,225		26,267		27,432			27,432		3.A FE	04/16/2024
48128B-54-9	JPMORGAN CHASE & CO			8,000.000	25.00		166,560	20.820	166,560	169,680		9,250		(480)			(480)		2.B FE	04/08/2022
48128B-58-0	JPMORGAN CHASE & CO			34,000.000	25.00		693,600	20.400	693,600	716,620		38,675		(3,740)			(3,740)		2.B FE	04/08/2022
50149X-AA-2	KUVARE US HOLDINGS INC			196,000.000	1,000.00		196,245	100.125	196,245	196,000		12,732		245			245		2.C FE	02/11/2021

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
534187-88-5	LINCOLN NATIONAL CORP			32,619.000	25.00		888,215	27.230	888,215	851,243		73,393		(979)			(979)		2.C FE	12/08/2022
534187-BR-9	LINCOLN NATIONAL CORP			220,000.000	1,000.00		240,202	109.183	240,202	231,006		20,350		(3,148)			(3,148)		2.C FE	02/27/2024
55025L-20-7	LUMENT FINANCE TRUST INC			33,325.000	25.00		776,473	23.300	776,473	833,125		65,609		126,298			126,298		2.B PL	04/28/2021
55261F-86-4	M&T BANK CORP			23,524.000	25.00		625,268	26.580	625,268	600,397		18,550		24,871			24,871		2.C FE	12/23/2024
55261F-AL-8	M&T BANK CORP			292,000.000	1,000.00		290,152	99.367	290,152	299,795				(9,643)			(9,643)		2.C FE	12/17/2024
59156R-BT-4	METLIFE INC			900,000.000	1,000.00		895,252	99.472	895,252	900,000		52,875		13,129			13,129		2.B FE	03/20/2018
61761J-40-6	MORGAN STANLEY			22,450.000	25.00		561,699	25.020	561,699	597,731	9,144	35,780		5,388			5,388		2.C FE	02/23/2022
61762V-20-0	MORGAN STANLEY			27,442.000	25.00		692,362	25.230	692,362	716,803	12,492	48,526		3,655			3,655		2.C FE	02/26/2024
61762V-83-8	MORGAN STANLEY			32,580.000	25.00		863,696	26.510	863,696	816,300	13,490	11,242		47,395			47,395		2.C FE	07/23/2024
61762V-86-1	MORGAN STANLEY			4,000.000	25.00		73,520	18.380	73,520	83,840	1,063	4,250		(2,680)			(2,680)		2.C FE	03/29/2022
61763E-20-7	MORGAN STANLEY			45,060.000	25.00		1,132,808	25.140	1,132,808	1,161,369	19,792	75,379		2,518			2,518		2.C FE	02/27/2024
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			17,000.000	25.00		362,440	21.320	362,440	422,110		25,500		(43,180)			(43,180)		2.B FE	05/16/2019
66661N-30-8	NORTHPOINTE BANCSHARES INC			47,375.000	25.00		1,054,094	22.250	1,054,094	1,184,375		122,139		(87,644)			(87,644)		2.A PL	12/30/2020
674001-30-0	BROOKFIELD OAKTREE HOLDINGS LLC			11,839.000	25.00		258,445	21.830	258,445	299,616		19,608		1,315			1,315		2.B FE	06/24/2022
674001-40-9	BROOKFIELD OAKTREE HOLDINGS LLC			34,610.000	25.00		718,850	20.770	718,850	874,510		56,674		(20,766)			(20,766)		2.B FE	06/24/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			3,000,000.000	1,000.00		2,994,235	99.808	2,994,235	3,000,000		180,000		153,196			153,196		2.B FE	04/21/2022
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC			370,000.000	1,000.00		373,483	100.941	373,483	368,867		31,347		28,581			28,581		2.B FE	02/27/2023
70931T-50-9	PENNYMAC MORTGAGE INVESTMENT TRUST			40,750.000	25.00		770,175	18.900	770,175	1,018,750		68,766		(26,895)			(26,895)		2.C PL	08/17/2021
74460W-42-0	PUBLIC STORAGE			660,000.000	25.00		11,121,000	16.850	11,121,000	16,500,000		660,000		(871,200)			(871,200)		2.A FE	11/09/2021
74460W-55-2	PUBLIC STORAGE			20,000.000	25.00		389,000	19.450	389,000	500,000		23,125		(38,800)			(38,800)		1.C FE	06/08/2020
7591EP-70-4	REGIONS FINANCIAL CORP			9,530.000	25.00	24.260	231,198	24.260	231,198	238,250		13,580		27,828			27,828		3.A FE	04/23/2019
783892-20-1	SCE TRUST VII			17,200.000	25.00		444,620	25.850	444,620	430,000		34,310		(4,300)			(4,300)		2.C FE	11/16/2023
78397D-AC-2	SBL HOLDINGS INC			390,000.000	1,000.00	87.057	339,521	87.057	339,521	390,000				99,671			99,671		3.B FE	06/17/2021
80620A-20-8	SCE TRUST VIII			11,394.000	25.00		289,749	25.430	289,749	284,850		11,658		4,899			4,899		2.C FE	05/07/2024
808513-BJ-3	CHARLES SCHWAB CORP			1,500,000.000	1,000.00		1,294,952	86.330	1,294,952	1,394,000		60,000		110,237			110,237		2.C FE	02/14/2022
808513-CB-9	CHARLES SCHWAB CORP			11,000,000.000	1,000.00		10,678,385	97.076	10,678,385	11,000,000		550,000		747,947			747,947		2.C FE	03/02/2022
857477-CH-4	STATE STREET CORP			860,000.000	1,000.00		876,990	101.976	876,990	860,472		50,418		16,518			16,518		2.A FE	01/24/2024
857477-CM-3	STATE STREET CORP			370,000.000	1,000.00		377,598	102.054	377,598	370,000		9,778		7,598			7,598		2.A FE	07/17/2024
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC			9,142.000	25.00	19.400	177,355	19.400	177,355	226,410		13,142		7,406			7,406		3.C FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP			19,600.000	25.00		378,280	19.300	378,280	490,201		23,275		(17,640)			(17,640)		2.C FE	08/03/2020
89832Q-AD-1	TRUIST FINANCIAL CORP			450,000.000	1,000.00		447,561	99.458	447,561	455,417				(7,856)			(7,856)		2.C FE	11/21/2024
95002Y-AA-1	WELLS FARGO & CO			2,040,000.000	1,000.00		2,164,692	106.112	2,164,692	2,059,162		155,549		24,098			24,098		2.B FE	08/01/2023
95082P-30-3	WESCO INTERNATIONAL INC			16,200.000	25.00	25.520	413,424	25.520	413,424	474,696		53,789		(14,580)			(14,580)		3.C FE	06/15/2022
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		C	18,000.000	25.00		306,540	17.030	306,540	450,000		23,063		8,820			8,820		2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP			1,475.000	25.00		26,624	18.050	26,624	36,875		1,936		1,357			1,357		2.C FE	02/19/2020
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	85,000.000	25.00		1,405,900	16.540	1,405,900	2,108,950		89,250		(63,750)			(63,750)		2.B FE	12/16/2021
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							116,769,343	XXX	116,769,343	127,699,109	158,313	7,037,566		1,661,523			1,661,523		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																				
008252-82-7	AFFILIATED MANAGERS GROUP INC			8,187.000	25.00		204,686	24.630	201,646	204,689		10,745			(3)		(3)		2.C FE	03/18/2024

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
008252-84-3	AFFILIATED MANAGERS GROUP INC			9,600.000	25.00		240,000	18.010	172,896	240,000	32	14,250							2.C FE	09/17/2020
020002-30-9	ALLSTATE CORP			20,000.000	25.00		500,000	25.330	506,600	500,000	10,328	44,536							2.C FE	01/03/2013
025932-80-7	AMERICAN FINANCIAL GROUP INC			8,415.000	25.00		210,613	22.450	188,917	210,613		15,449							2.C FE	03/29/2022
025932-87-2	AMERICAN FINANCIAL GROUP INC			5,391.000	25.00		134,775	21.640	116,661	134,775	632	7,581							2.B FE	05/21/2020
04621X-30-6	ASSURANT INC			11,200.000	25.00	20.020	280,036	20.020	224,224	280,160	3,103	14,700			(33)		(33)		3.A FE	11/16/2020
11271L-10-2	BROOKFIELD FINANCE INC			12,000.000	25.00		300,000	16.670	200,040	300,000	2,891	13,875							2.B FE	10/08/2020
125896-85-2	CMS ENERGY CORP			13,471.000	25.00		329,763	22.870	308,082	331,762	4,177	19,786			831		831		2.C FE	08/04/2022
12621E-30-1	CNO FINANCIAL GROUP INC			6,800.000	25.00	19.250	170,000	19.250	130,900	170,000	871	8,713							3.A FE	11/18/2020
759351-80-2	REINSURANCE GROUP OF AMERICA INC			21,936.000	25.00		548,400	24.590	539,406	548,400		31,533							2.B FE	06/01/2016
759351-88-5	REINSURANCE GROUP OF AMERICA INC			21,200.000	25.00		530,000	25.800	546,960	530,000	9,441	37,763							2.B FE	09/15/2022
842587-80-0	SOUTHERN CO			24,092.000	25.00		602,357	20.700	498,704	604,379	5,052	29,814			(714)		(714)		2.B FE	01/31/2022
911684-70-2	UNITED STATES CELLULAR CORP			9,200.000	25.00	23.100	230,060	23.100	212,520	230,436	1,198	14,375			(90)		(90)		3.B FE	08/25/2020
911684-80-1	UNITED STATES CELLULAR CORP			15,600.000	25.00	22.350	390,000	22.350	348,660	390,000	1,788	21,450							3.B FE	11/30/2020
91529Y-60-1	UNUM GROUP			13,011.000	25.00	23.550	353,722	23.550	306,409	324,850	904	20,330			19,905		19,905		3.A FE	10/12/2018
4029999999 – Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							5,024,413	XXX	4,502,625	5,000,064	40,415	304,899			19,896		19,896		XXX	XXX
4109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)							121,793,756	XXX	121,271,968	132,699,173	198,728	7,342,465			1,661,523	19,896		1,681,419	XXX	XXX
4509999999 – Total Preferred Stocks							121,793,756	XXX	121,271,968	132,699,173	198,728	7,342,465			1,661,523	19,896		1,681,419	XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$	1H \$	1I \$	1J \$	1K \$	1L \$	1M \$	1N \$	1O \$	1P \$	1Q \$	1R \$	1S \$
	1B	2A \$60,822,157	2B \$28,188,698	2C \$23,505,681																
	1C	3A \$5,939,940	3B \$959,581	3C \$1,516,237																
	1D	4A \$	4B \$	4C \$																
	1E	5A \$	5B \$	5C \$																
	1F	6 \$90																		

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																	
24703L-20-2	DELL TECHNOLOGIES CL C ORD			317,000	36,531	115,240	36,531	45,959		282		(9,428)		(9,428)		06/13/2024	XXX
81730H-10-9	SENTINELONE CL A ORD			307,000	6,815	22,200	6,815	7,669				(853)		(853)		12/20/2024	XXX
5019999999 – Industrial and Miscellaneous (Unaffiliated), Publicly Traded					43,346	XXX	43,346	53,628		282		(10,281)		(10,281)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other																	
000000-00-0	Stone Point Credit Corp			603,303.104	11,675,061	19,352	11,675,061	12,044,400		1,538,423						09/28/2023	XXX
31339#-11-1	FEDERAL HOME LOAN BANK OF NEW YORK	RF		9,850,000	985,000	100,000	985,000	985,000		56,783						04/05/2024	XXX
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other					12,660,061	XXX	12,660,061	13,029,400		1,595,206						XXX	XXX
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)					12,703,407	XXX	12,703,407	13,083,028		1,595,488		(10,281)		(10,281)		XXX	XXX
5989999999 – Total Common Stocks					12,703,407	XXX	12,703,407	13,083,028		1,595,488		(10,281)		(10,281)		XXX	XXX
5999999999 – Total Preferred and Common Stocks					134,497,163	XXX	133,975,376	145,782,201	198,728	8,937,953		1,651,242		1,671,138		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								
38378B-SJ-9	GNR 2012-045 Z - CMBS		10/01/2024	Direct	XXX	29,645	29,645	
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2024	Direct	XXX	33,735	33,735	
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS		12/01/2024	Morgan Stanley & Co. LLC	XXX	21,077	21,077	
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	143,906	143,906	
38383P-LR-0	GNR 2022-050 ZK - CMO/RMBS		12/01/2024	BANK OF AMERICA SECURITIES	XXX	32,053	32,053	
38383P-V3-2	GNR 2022-069 HZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	75,400	75,400	
38383R-HE-0	GNR 2022-066 HZ - CMO/RMBS		12/01/2024	Mizuho Securities USA, Inc.	XXX	55,953	55,953	
38383R-N2-9	GNR 2022-089 NZ - CMO/RMBS		12/01/2024	FHN FINANCIAL SECURITIES CORP.	XXX	191,362	191,362	
0109999999 – Bonds: U.S. Governments						583,133	583,133	
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
19648G-KU-5	COLORADO HOUSING AND FINANCE AUTHORITY		06/18/2024	JEFFERIES LLC	XXX	750,000	750,000	
20775H-3A-9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		09/11/2024	J.P. Morgan Securities LLC	XXX	500,000	500,000	
3130B3-VL-4	FEDERAL HOME LOAN BANKS		11/21/2024	RBC CAPITAL MARKETS, LLC	XXX	3,500,000	3,500,000	
3132DT-FB-1	FH SD5562 - RMBS		07/25/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	9,560,797	9,607,333	36,695
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS		12/01/2024	Direct	XXX	2,912	2,912	
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS		12/01/2024	PERSHING LLC	XXX	374	374	
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS		12/01/2024	PERSHING LLC	XXX	1,339	1,339	
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS		12/01/2024	Morgan Stanley & Co. LLC	XXX	26,695	26,695	
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS		12/01/2024	Morgan Stanley & Co. LLC	XXX	26,695	26,695	
3136BK-X6-4	FNR 2021-94 GZ - CMO/RMBS		12/01/2024	Cantor Fitzgerald & Co.	XXX	6,646	6,646	
3136BL-3U-2	FNR 2022-10 CZ - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	47,533	47,533	
3136BL-TN-0	FNR 2022-7 GZ - CMO/RMBS		12/01/2024	BANK OF AMERICA SECURITIES	XXX	79,585	79,585	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	353,468	353,468	
3136BM-PV-4	FNR 2022-17 ZJ - CMO/RMBS		12/01/2024	BANK OF AMERICA SECURITIES	XXX	47,263	47,263	
3136BM-QE-1	FNR 2022-17 ZN - CMO/RMBS		12/01/2024	BANK OF AMERICA SECURITIES	XXX	47,263	47,263	
3136BM-TQ-1	FNR 2022-24 VZ - CMO/RMBS		12/01/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	87,091	87,091	
3136BM-UH-9	FNR 2022-25 AZ - CMO/RMBS		12/01/2024	AMHERST PIERPONT SECURITIES	XXX	217,727	217,727	
3136BM-ZW-1	FNR 2022-22 KZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	391,909	391,909	
3136BP-L8-2	FNR 2023-12 LZ - CMO/RMBS		12/01/2024	PERSHING LLC	XXX	159,338	159,338	
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS		12/01/2024	BARCLAYS CAPITAL INC.	XXX	1,013,103	1,037,260	3,562
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	7,060,189	7,091,058	12,936
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS		12/04/2024	BMO Capital Markets Corp.	XXX	2,976,982	2,990,064	3,987
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS		12/03/2024	BARCLAYS CAPITAL INC.	XXX	1,956,525	2,108,750	1,464
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS		12/01/2024	US CLEARING INSTITUTIONAL TRAD.	XXX	762	762	
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS		12/01/2024	CANTOR FITZGERALD + CO.	XXX	3,100	3,100	
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		12/01/2024	NOMURA SECURITIES INTL INC.	XXX	233,577	233,577	
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		12/01/2024	Mizuho Securities USA, Inc.	XXX	236,353	236,353	
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	26,695	26,695	
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS		12/01/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	10,539	10,539	
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS		12/01/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	26,695	26,695	
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS		12/01/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	13,347	13,347	
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS		12/01/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	219,601	219,601	
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS		12/01/2024	NOMURA SECURITIES INTL INC.	XXX	139,734	139,734	
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	114,574	114,574	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	127,213	127,213	
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS		12/01/2024	Mizuho Securities USA, Inc.	XXX	112,746	112,746	
3137H5-UE-5	FHR 5189 CZ - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	39,793	39,793	

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
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS		12/01/2024	STONEX FINANCIAL INC.	XXX	253,517	253,517	
3137H6-CX-1	FHR 5200 ZA - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	26,473	26,473	
3137H6-UE-3	FHR 5208 ZH - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	317,856	317,856	
3137H6-ZE-8	FHR 5213 Z - CMO/RMBS		12/01/2024	AMHERST PIERPONT SECURITIES	XXX	43,980	43,980	
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	147,555	147,555	
3137H7-6E-8	FHR 5220 EZ - CMO/RMBS		12/01/2024	TRUIST SECURITIES, INC.	XXX	435,454	435,454	
3137H7-HG-1	FHR 5223 EZ - CMO/RMBS		12/01/2024	JEFFERIES LLC	XXX	90,689	90,689	
3137H7-KU-6	FHR 5225 KZ - CMO/RMBS		12/01/2024	BMO Capital Markets Corp.	XXX	195,954	195,954	
3137H7-SH-7	FHR 5229 CZ - CMO/RMBS		12/01/2024	Various	XXX	86,801	86,801	
3137H9-RD-3	FHR 5295 ZJ - CMO/RMBS		12/01/2024	MUFG SECURITIES AMERICAS INC.	XXX	279,020	279,020	
3137H9-XY-0	FHR 5305 GZ - CMO/RMBS		12/01/2024	WELLS FARGO SECURITIES LLC	XXX	690,841	690,841	
3137HA-2T-2	FHR 5308 KZ - CMO/RMBS		12/01/2024	STONEX FINANCIAL INC.	XXX	526,587	526,587	
3137HA-3C-8	FHR 5307 ZB - CMO/RMBS		12/01/2024	J.P. Morgan Securities LLC	XXX	351,058	351,058	
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS		12/01/2024	GOLDMAN, SACHS & CO.	XXX	2,042,932	2,060,755	1,340
31418E-7B-0	FN MA5389 - RMBS		05/29/2024	DAIWA CAPITAL MARKETS AMERICA INC.	XXX	2,253,291	2,260,000	10,923
31418F-BM-8	FN MA5443 - RMBS		07/25/2024	Morgan Stanley & Co. LLC	XXX	4,079,092	4,180,000	14,514
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS		01/01/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	3,870	3,870	
45129Y-6T-8	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		12/19/2024	FHN FINANCIAL SECURITIES CORP	XXX	249,530	250,000	1,486
57587G-P8-2	MASSACHUSETTS ST HSG FIN AGY HSG REV		09/11/2024	Morgan Stanley & Co. LLC	XXX	500,000	500,000	
64990F-5T-7	NEW YORK STATE DORMITORY AUTHORITY		03/04/2024	SIEBERT WILLIAMS SHANK & CO LLC	XXX	2,578,938	2,655,000	49,843
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						45,271,600	45,740,441	136,750
Bonds: Industrial and Miscellaneous (Unaffiliated)								
008676-AA-6	AHG FUNDING 2024A1 - ABS		12/20/2024	DIRECT LOAN FUND	XXX	750,000	750,000	
01449C-AH-3	ALESC VIII B1 - CDO	C	06/27/2024	BOFA SECURITIES, INC	XXX	3,426,340	4,561,763	3,249
01450D-AD-6	ALESC XII B - CDO		06/25/2024	BOFA SECURITIES, INC	XXX	2,393,600	3,200,000	42,919
01983K-AG-9	ALLO 241 A2 - ABS		07/12/2024	GOLDMAN, SACHS & CO.	XXX	250,000	250,000	
02315J-AA-2	AMAZON CONSERVATION DAC	C	12/10/2024	BANK OF AMERICA SECURITIES	XXX	1,250,000	1,250,000	
03060N-AD-2	AMERICO LIFE INC		10/28/2024	GOLDMAN, SACHS & CO.	XXX	83,878	100,000	134
03990B-AB-7	ARES MANAGEMENT CORP		10/09/2024	Morgan Stanley & Co. LLC	XXX	992,390	1,000,000	
04685A-3Z-2	ATHENE GLOBAL FUNDING		07/08/2024	Morgan Stanley & Co. LLC	XXX	1,000,000	1,000,000	
055298-AC-7	BCB BANCORP INC.		08/28/2024	REORG	XXX	500,000	500,000	
05555M-AG-4	BDS 24FL13 C - 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	402,080	400,000	2,090
05613J-AE-6	BRAVO 24NQM6 A3 - RMBS		08/22/2024	BARCLAYS CAPITAL INC.	XXX	499,996	500,000	2,222
06368L-5Q-5	BANK OF MONTREAL		12/17/2024	Various	XXX	497,250	490,000	892
06368L-Q5-8	BANK OF MONTREAL		03/27/2024	Various	XXX	1,037,862	1,030,000	2,800
064159-8V-1	BANK OF NOVA SCOTIA		02/22/2024	BROADCORT CAPITAL CORP FIXED I	XXX	202,806	200,000	1,956
06738E-CU-7	BARCLAYS PLC	C	09/03/2024	BARCLAYS CAPITAL INC.	XXX	1,250,000	1,250,000	
07134G-AC-2	BATLN XXV F - CDO	C	09/12/2024	BOFA SECURITIES, INC	XXX	1,305,000	1,500,000	90,255
07272M-AA-5	BAYCOM CORP		11/22/2024	PERSHING LLC	XXX	487,500	500,000	5,104
09606B-AJ-3	BSTRM 241 B - ABS		10/28/2024	BARCLAYS CAPITAL INC.	XXX	100,000	100,000	
102104-AC-0	CLDCD 2024-2 A2 - ABS		11/22/2024	GUGGENHEIM SECURITIES, LLC	XXX	750,000	750,000	
105925-AC-5	BRAVO 24NQM5 A3 - RMBS		07/31/2024	BANK OF AMERICA SECURITIES	XXX	249,998	250,000	1,497
114259-AY-0	BROOKLYN UNION GAS CO		07/22/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,008,600	1,000,000	891
12433C-AE-5	BX 24AIRC C - CMBS		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	498,750	500,000	
12571W-AA-1	CLIF 241 A - ABS		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	2,249,702	2,250,000	
12621E-AM-5	CNO FINANCIAL GROUP INC		06/18/2024	JEFFERIES LLC	XXX	1,016,860	1,000,000	6,629
14149Y-BT-4	CARDINAL HEALTH INC		11/13/2024	BANK OF AMERICA SECURITIES	XXX	3,486,175	3,500,000	

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
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS		05/15/2024	DIRECT LOAN FUND	XXX	—	—	
156945-AG-2	CERB 43R D - CDO		05/23/2024	BANK OF AMERICA SECURITIES	XXX	250,000	250,000	
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		06/26/2024	Various	XXX	987,375	1,000,000	
18469L-AC-3	CLEAR STREET HOLDINGS LLC		10/17/2024	PIPER JAFFRAY INC	XXX	1,875,000	1,875,000	
20469A-AD-1	CMPDC 242 A1 - ABS		08/22/2024	GUGGENHEIM SECURITIES, LLC	XXX	750,000	750,000	
20826F-BM-7	CONOCOPHILLIPS CO		11/25/2024	TD SECURITIES (USA) LLC	XXX	747,518	750,000	
22757C-AD-4	CROSS 24H7 A2 - RMBS		10/30/2024	GOLDMAN, SACHS & CO.	XXX	499,993	500,000	2,424
22757H-AC-5	CROSS 24H5 A3 - RMBS		07/31/2024	GOLDMAN, SACHS & CO.	XXX	249,998	250,000	1,540
23345M-AD-9	DT MIDSTREAM INC		11/21/2024	BARCLAYS CAPITAL INC	XXX	599,670	600,000	
25267T-AN-1	SHINE 2021-1 A - RMBS		05/29/2024	CROSS TRADE	XXX	223,574	250,000	240
26746*-AC-8	DYAL III SERIES B ISSUER B		03/01/2024	DIRECT LOAN FUND	XXX	1,672,000	1,672,000	
26746@-AC-6	DYAL III SERIES B ISSUER A		03/01/2024	DIRECT LOAN FUND	XXX	2,128,000	2,128,000	
29273V-BB-5	ENERGY TRANSFER LP		06/06/2024	TD SECURITIES (USA) LLC	XXX	2,486,525	2,500,000	
29882D-AA-1	EUSHI FINANCE INC		06/10/2024	Various	XXX	230,154	230,000	
30018M-AA-6	EVERGREEN BANCSHARES, INC.		12/12/2024	PIPER JAFFRAY INC	XXX	461,250	500,000	3,354
30338W-AE-9	FSRIA 24FL9 C - CMBS		10/03/2024	WELLS FARGO SECURITIES LLC	XXX	249,375	250,000	
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD		06/18/2024	BANK OF AMERICA SECURITIES	XXX	3,485,475	3,500,000	
31684U-AC-5	FIGRE 24HE4 C - RMBS		09/09/2024	GOLDMAN, SACHS & CO.	XXX	99,999	100,000	
316927-AA-0	FIGRE 24HE2 A - RMBS		07/18/2024	Various	XXX	1,248,153	1,247,544	268
316927-AB-8	FIGRE 24HE2 B - RMBS		05/23/2024	JEFFERIES LLC	XXX	149,997	150,000	
33830J-AE-5	GUYS 231 A2 - ABS		08/19/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	527,184	500,000	2,621
341081-GV-3	FLORIDA POWER & LIGHT CO		05/28/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	1,746,168	1,750,000	
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR		12/30/2024	Direct	XXX	—	—	
37959E-AC-6	GLOBE LIFE INC		08/20/2024	BANK OF AMERICA SECURITIES	XXX	1,746,483	1,750,000	
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		06/12/2024	Various	XXX	305,553	305,000	20
404280-EH-8	HSBC HOLDINGS PLC	C	09/04/2024	HSBC SECURITIES INC.	XXX	200,000	200,000	
404280-EJ-4	HSBC HOLDINGS PLC	C	09/10/2024	Various	XXX	601,823	600,000	
410495-AB-1	HANMI FINANCIAL CORP		07/15/2024	Cantor Fitzgerald & Co.	XXX	83,500	100,000	1,406
43133H-AA-0	HITR 2019-2 C - CDO	C	10/16/2024	PERSHING LLC	XXX	620,830	686,000	9,799
43134E-AB-4	HITRR P18C B - CDO		06/04/2024	Unmatched Counter Party	XXX	3,475,000	5,000,000	
43134G-AB-9	HILDENE TRUPS RESECURITIZATION A4B LLC -		03/12/2024	HITRR A4B	XXX	3,322,350	4,280,000	
43134P-AA-1	HILDENE TRUPS RESECURITIZATION A12BC, LL		06/18/2024	HITRR A12BC	XXX	1,248,750	1,665,000	
437920-AD-3	HOMES 24AFC2 A2 - RMBS		10/29/2024	J.P. Morgan Securities LLC	XXX	99,999	100,000	551
43942@-AC-3	HOPE GAS HOLDINGS LLC		08/14/2024	BANK OF AMERICA SECURITIES	XXX	700,000	700,000	
44148J-AK-5	HWIRE 241 B - ABS		05/22/2024	BARCLAYS CAPITAL INC	XXX	150,000	150,000	
46658R-AF-5	JPMMT 245 A6 - RMBS		06/11/2024	J.P. Morgan Securities LLC	XXX	992,766	1,000,000	4,500
46659A-AT-1	JPMMT 2024-11 A9 - RMBS		11/22/2024	J.P. Morgan Securities LLC	XXX	800,000	800,000	3,048
46659A-AU-8	JPMMT 2024-11 A9A - RMBS		11/22/2024	J.P. Morgan Securities LLC	XXX	994,375	1,000,000	4,667
49456B-BA-8	KINDER MORGAN INC		07/22/2024	BANK OF AMERICA SECURITIES	XXX	1,741,985	1,750,000	
50011R-AC-6	KDIAC II A3 - CDO		07/11/2024	Cross Point Capital	XXX	821,250	1,000,000	11,545
501044-DW-8	KROGER CO		08/20/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	3,236,610	3,250,000	
527298-BV-4	LEVEL 3 FINANCING INC		03/18/2024	DIRECT LOAN FUND	XXX	289,304	289,304	
527298-CD-3	LEVEL 3 FINANCING INC		03/22/2024	Unknown	XXX	615,000	1,000,000	9,563
527298-CH-4	LEVEL 3 FINANCING INC		03/22/2024	MORGAN STANLEY & CO LLC	XXX	438,750	750,000	5,234
53944Y-BB-8	LLOYDS BANKING GROUP PLC	C	09/26/2024	GOLDMAN SACHS & CO.	XXX	600,000	600,000	
55316U-AD-8	M1 BANCSHARES, INC.		12/12/2024	SANDLER O'NEILL	XXX	500,000	500,000	
587376-AE-4	MERCANTILE BANK CORP		08/05/2024	Cantor Fitzgerald & Co.	XXX	89,650	115,000	1,507
62676#-AA-7	MURPHYS BOWL LLC		03/01/2024	Unknown	XXX	(2,500,000)	(2,500,000)	(18,667)

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
64832B-AE-5	NRZT 24NQM2 A3 - RMBS		09/09/2024	NOMURA SECURITIES INTL INC.	XXX	299,996	300,000	2,123
67119D-AB-4	OBX 24NQM9 A2 - RMBS		06/14/2024	BNP PARIBAS SECURITIES CORP.	XXX	499,999	500,000	1,746
67119E-AC-0	OBX 24NQ11 A3 - RMBS		07/23/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	249,999	250,000	1,082
67119M-AC-2	OBX 24NM10 A3 - RMBS		06/27/2024	Morgan Stanley & Co. LLC	XXX	499,993	500,000	3,485
673913-AC-3	OBX 24NQ18 A3 - RMBS		12/05/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	300,000	300,000	2,004
67448P-AC-7	OBX 24NQ12 A3 - RMBS		08/15/2024	J.P. Morgan Securities LLC	XXX	100,000	100,000	340
67449D-AB-5	OBX 24NQ15 A2 - RMBS		10/18/2024	BNP PARIBAS SECURITIES CORP.	XXX	499,999	500,000	1,857
674599-EC-5	OCCIDENTAL PETROLEUM CORP		10/24/2024	SCOTIA CAPITAL (USA) INC.	XXX	780,353	750,000	7,172
682680-CF-8	ONEOK INC		09/10/2024	J.P. Morgan Securities LLC	XXX	3,240,868	3,250,000	
690742-AQ-4	OWENS CORNING		05/29/2024	Morgan Stanley & Co. LLC	XXX	986,740	1,000,000	
69291W-AE-2	PFP 2411 B - CMBS	C	07/26/2024	WELLS FARGO SECURITIES LLC	XXX	249,375	250,000	
712710-AC-6	PEOPLESBANCORP, MHC		12/18/2024	SANDLER O'NEILL	XXX	500,000	500,000	
718547-AX-0	PHILLIPS 66 CO		09/09/2024	J.P. Morgan Securities LLC	XXX	2,746,755	2,750,000	
72284K-AB-7	PINE STREET TRUST III		06/04/2024	TD SECURITIES (USA) LLC	XXX	1,500,000	1,500,000	
73015C-BD-4	PMTLT 24INV2 A28 - RMBS		12/16/2024	BANK OF AMERICA SECURITIES	XXX	1,001,406	1,000,000	3,667
740367-NL-7	PREFERRED BANK		08/05/2024	Cantor Fitzgerald & Co.	XXX	567,285	671,000	8,436
74042D-AE-6	PRETSL XX B - CDO		11/07/2024	PERSHING LLC	XXX	158,663	204,396	1,530
74042E-AC-8	PRETSL XVII B - CDO	C	06/27/2024	BOFA SECURITIES, INC	XXX	142,401	184,936	362
74043C-AC-1	PRETSL 24 B1 - CDO	C	06/27/2024	BOFA SECURITIES, INC	XXX	144,689	205,671	141
74043C-AE-7	PRETSL 24 B2 - CDO	C	06/27/2024	BOFA SECURITIES, INC	XXX	277,486	394,437	271
74340X-CK-5	PROLOGIS LP		07/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	3,123,640	3,250,000	84,365
75574U-83-8	READY CAPITAL CORP		12/03/2024	PERSHING LLC	XXX	2,000,000	2,000,000	
785931-AB-2	SAFEHOLD GL HOLDINGS LLC		11/13/2024	Various	XXX	1,482,423	1,500,000	
83370R-AC-2	SOCIETE GENERALE SA	C	02/27/2024	Millennium Advisors	XXX	206,280	200,000	5,052
83438J-AC-0	SLOSO 2007-1 ALB - CDO		06/27/2024	BOFA SECURITIES, INC	XXX	299,250	420,000	5,560
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE CO		06/03/2024	Morgan Stanley & Co. LLC	XXX	992,580	1,000,000	
85236K-AM-4	SIDC 241 A2 - ABS		03/15/2024	TD SECURITIES (USA) LLC	XXX	4,967,364	5,000,000	
85917A-AC-4	WEBSTER FINANCIAL CORP		06/25/2024	BOFA SECURITIES, INC	XXX	539,125	590,000	2,528
86213C-AB-1	STR 2015-1 A2 - ABS		06/24/2024	CROSS TRADE	XXX	93,758	95,417	122
864300-AC-2	SUBWAY 241 A22 - RMBS		05/30/2024	Morgan Stanley & Co. LLC	XXX	1,000,000	1,000,000	
864300-AE-8	SUBWAY 241 A23 - ABS		07/24/2024	Various	XXX	2,524,835	2,500,000	6,324
864300-AL-2	SUBWAY 243 A23 - ABS		11/07/2024	Various	XXX	3,112,079	3,148,000	2,166
871044-AA-1	SWTCH 241 A2 - ABS		03/07/2024	Morgan Stanley & Co. LLC	XXX	9,912,239	10,000,000	
87164D-SE-1	SYNOVUS BANK		12/13/2024	BOFA SECURITIES, INC	XXX	488,750	500,000	2,611
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	
89183G-AB-2	TPMT 244 A1B - RMBS		10/18/2024	Various	XXX	486,978	500,000	1,765
902613-BN-7	UBS GROUP AG	C	10/30/2024	BNP PARIBAS SEC CORP/BOND	XXX	399,500	400,000	2,131
91324P-FL-1	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO SECURITIES LLC	XXX	1,996,020	2,000,000	
92540H-AB-2	VERUS 245 A2 - RMBS		06/10/2024	BARCLAYS CAPITAL INC.	XXX	250,000	250,000	851
92540H-AC-0	VERUS 245 A3 - RMBS		06/25/2024	Various	XXX	501,052	500,000	2,031
92540R-AE-4	VERUS 249 A3 - RMBS		12/05/2024	J.P. Morgan Securities LLC	XXX	549,993	550,000	1,081
929160-BD-0	VULCAN MATERIALS CO		11/18/2024	TRUIST SECURITIES, INC.	XXX	3,480,470	3,500,000	
92939U-A*-7	WEC Energy Group Inc Junior Subordinated		11/19/2024	Unknown	XXX	3,800,000	3,800,000	
92939U-A@-5	WEC Energy Group Inc Junior Subordinated		11/19/2024	Unknown	XXX	5,500,000	5,500,000	
9AMBDL-P3-8	CBC HOLDINGS LLC SR 10.000% 3/04/27		03/04/2024	DIRECT INVESTMENT	XXX	2,161,788	2,218,884	
BGH8RP-K1-0	LEVEL 3 FINANCING INC TIER 1		03/18/2024	DIRECT LOAN FUND	XXX	(260,373)	(260,373)	
BGH922-AG-4	CENTINEL FUNDING MH SR TL 2024		06/28/2024	DIRECT LOAN FUND	XXX	69,000,000	69,000,000	

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
BGH92Q-BB-1	LVNV 6.84 6/12/29 - ABS		06/04/2024	DIRECT LOAN FUND	XXX	250,000	250,000	
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING FUND		06/28/2024	U.S. BANCORP INVESTMENTS, INC.	XXX	2,300,000	2,300,000	
BGH96K-JS-5	CLIFFWATER CORPORATE LENDING FUND		06/28/2024	U.S. BANCORP INVESTMENTS, INC.	XXX	3,000,000	3,000,000	
BGH98H-ZC-7	HUNT FEE V 2024-1		08/27/2024	DIRECT LOAN FUND	XXX	12,000,000	12,000,000	
BGH9C6-KK-4	LENDLEASE AAFHHC PRA UN DEBT SCHED		09/25/2024	DIRECT LOAN FUND	XXX	6,100,000	6,100,000	
BGH9EU-DM-3	HOMESTEAD SPE ISSUER LLC		11/01/2024	DIRECT LOAN FUND	XXX	2,500,000	2,500,000	
BGH9G4-8V-5	CEAMER - ABS		11/22/2024	DIRECT LOAN FUND	XXX	1,000,000	1,000,000	
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING FUND		12/10/2024	U.S. BANCORP INVESTMENTS, INC.	XXX	1,000,000	1,000,000	
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS		11/18/2024	DIRECT LOAN FUND	XXX	5,545,490	5,545,490	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS		11/18/2024	DIRECT LOAN FUND	XXX	5,442,536	5,442,536	
G7S40C-AJ-2	ROTHESAY LIFE PLC	D	06/04/2024	BARCLAYS CAPITAL LE	XXX	200,000	200,000	
N4578E-LV-8	ING GROEP NV	D	02/05/2024	Goldman Sachs	XXX	200,000	200,000	
W94240-RW-5	SWEDBANK AB	D	02/06/2024	Barclays	XXX	400,000	400,000	
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						241,338,436	248,401,740	355,057
Bonds: Hybrid Securities								
00130H-CK-9	AES CORP		05/16/2024	Various	XXX	202,033	202,000	
00130H-CL-7	AES CORP		12/05/2024	Various	XXX	199,909	200,000	6
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	C	07/08/2024	J.P. MORGAN SECURITIES LLC	XXX	250,000	250,000	
008252-85-0	AFFILIATED MANAGERS GROUP INC		04/22/2024	J.P. MORGAN SECURITIES LLC	XXX	10,057	11,325	
021361-AD-2	ALTAGAS LTD		09/20/2024	Various	XXX	336,840	335,000	27
025537-AZ-4	AMERICAN ELECTRIC POWER COMPANY INC		06/17/2024	J.P. MORGAN SECURITIES LLC	XXX	350,000	350,000	
025537-BA-8	AMERICAN ELECTRIC POWER COMPANY INC		06/17/2024	Various	XXX	380,013	380,000	
04686J-AJ-0	ATHENE HOLDING LTD		11/01/2024	J.P. MORGAN SECURITIES LLC	XXX	247,000	250,000	1,104
05565A-5R-0	BNP PARIBAS SA	C	01/30/2024	BNP PARIBAS SECURITIES BOND	XXX	623,880	600,000	23,658
05565Q-DW-5	BP CAPITAL MARKETS PLC	C	02/26/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	450,000	450,000	
05964H-BH-7	BANCO SANTANDER SA	C	07/29/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	600,000	600,000	
11276B-AA-7	BROOKFIELD INFRASTRUCTURE FINANCE ULC		11/21/2024	BOFA SECURITIES, INC	XXX	100,000	100,000	
126650-EG-1	CVS HEALTH CORP		12/03/2024	Various	XXX	170,455	170,000	
126650-EH-9	CVS HEALTH CORP		12/04/2024	Various	XXX	497,190	495,000	
15189T-BH-9	CENTERPOINT ENERGY INC		08/12/2024	MORGAN STANLEY & CO. LLC	XXX	130,000	130,000	
15189T-BP-1	CENTERPOINT ENERGY INC		10/31/2024	Various	XXX	249,445	250,000	28
17305H-AA-6	CITIGROUP CAPITAL III		05/17/2024	Sumridge Partners	XXX	207,000	200,000	7,201
19075Q-AG-7	COBANK ACB		11/21/2024	MORGAN STANLEY & CO. LLC	XXX	250,000	250,000	
21871X-20-8	COREBRIDGE FINANCIAL INC		11/19/2024	WELLS FARGO SECURITIES, LLC	XXX	240,000	240,000	
25746U-DU-0	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES USA INC.	XXX	210,000	210,000	
25746U-DV-8	DOMINION ENERGY INC		11/14/2024	Various	XXX	375,213	375,000	
26441C-CG-8	DUKE ENERGY CORP		08/20/2024	Various	XXX	408,552	407,000	
29250N-BS-3	ENBRIDGE INC		02/07/2024	BNP PARIBAS SEC CORP/BOND	XXX	547,225	530,000	2,915
29250N-CF-0	ENBRIDGE INC		06/24/2024	Various	XXX	290,163	290,000	
29250N-CG-8	ENBRIDGE INC		06/24/2024	MIZUHO SECURITIES USA INC.	XXX	150,000	150,000	
29273V-AX-8	ENERGY TRANSFER LP		01/10/2024	RBC CAPITAL MARKETS, LLC	XXX	220,000	220,000	
29364G-AQ-6	ENTERGY CORP		05/20/2024	BOFA SECURITIES, INC	XXX	315,000	315,000	
30034W-AE-6	EVERGY INC		12/02/2024	Various	XXX	200,150	200,000	
48128B-AQ-4	JPMORGAN CHASE & CO		03/21/2024	Various	XXX	1,241,096	1,230,000	993
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/07/2024	Various	XXX	609,852	610,000	57
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/07/2024	Various	XXX	732,791	730,000	113
65473P-AR-6	NISOURCE INC		05/13/2024	WELLS FARGO SECURITIES, LLC	XXX	360,000	360,000	
65473P-AT-2	NISOURCE INC		09/03/2024	GOLDMAN SACHS & CO.	XXX	180,000	180,000	

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
744320-BP-6	PRUDENTIAL FINANCIAL INC		03/06/2024	WELLS FARGO SECURITIES, LLC	XXX	280,000	280,000	
816851-BS-7	SEMPRA		03/13/2024	Various	XXX	880,672	880,000	76
816851-BT-5	SEMPRA		09/16/2024	Various	XXX	250,045	250,000	102
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	221,195	220,000	
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		08/14/2024	Various	XXX	261,420	260,000	
853254-DA-5	STANDARD CHARTERED PLC	C	02/28/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	400,000	400,000	
872652-10-2	TPG OPERATING GROUP II LP		02/28/2024	MSNYUS33 MORGAN STANLEY NY	XXX	360,000	360,000	
902613-BE-7	UBS GROUP AG	C	03/01/2024	RBC CAPITAL MARKETS, LLC	XXX	880,300	800,000	20,350
902613-BF-4	UBS GROUP AG	C	02/07/2024	UBS SECURITIES LLC	XXX	213,700	200,000	4,419
95002Y-AC-7	WELLS FARGO & CO		07/17/2024	Various	XXX	776,790	775,000	
D1706C-KE-3	COMMERZBANK AG	D	10/01/2024	CITIBANK GLOBAL MARKETS LIMITED, INC	XXX	200,000	200,000	
N4578E-MC-9	ING GROEP NV	D	09/09/2024	Various	XXX	401,800	400,000	
1309999999 – Bonds: Hybrid Securities						16,859,786	16,695,325	61,050
2509999997 – Subtotals - Bonds - Part 3						304,052,956	311,420,639	552,858
2509999998 – Summary Item from Part 5 for Bonds						6,487,816	6,947,788	106,104
2509999999 – Subtotals - Bonds						310,540,772	318,368,427	658,962
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-PK-1	CITIGROUP INC		05/21/2024	CITIGROUP GLOBAL MARKETS INC.	110,000.000	110,000		
172967-PM-7	CITIGROUP INC		07/23/2024	Various	420,000.000	420,430		
30767E-AE-9	FARM CREDIT BANK OF TEXAS		05/21/2024	Various	159,000.000	159,222		
38141G-A7-9	GOLDMAN SACHS GROUP INC		04/16/2024	Various	640,000.000	640,225		
534187-BR-9	LINCOLN NATIONAL CORP		02/27/2024	MIZUHO SECURITIES USA INC.	85,000.000	96,006		
55261F-86-4	M&T BANK CORP		12/23/2024	Various	23,524.000	600,397		
55261F-AL-8	M&T BANK CORP		12/17/2024	Sumridge Partners	292,000.000	299,795		
61762V-20-0	MORGAN STANLEY		02/26/2024	Various	2,542.000	64,713		
61762V-83-8	MORGAN STANLEY		07/23/2024	Various	32,580.000	816,300		
61763E-20-7	MORGAN STANLEY		02/27/2024	Various	6,816.000	173,235		
80620A-20-8	SCE TRUST VIII		05/07/2024	WELLS FARGO SECURITIES, LLC	14,800.000	370,000		
857477-CH-4	STATE STREET CORP		01/24/2024	Various	860,000.000	860,472		
857477-CM-3	STATE STREET CORP		07/17/2024	GOLDMAN SACHS & CO	370,000.000	370,000		
89832Q-AD-1	TRUIST FINANCIAL CORP		11/21/2024	Various	450,000.000	455,417		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,436,212	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
008252-82-7	AFFILIATED MANAGERS GROUP INC		03/18/2024	BOFA SECURITIES, INC	11,714.000	292,864		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						292,864	XXX	
4509999997 – Subtotals - Preferred Stocks - Part 3						5,729,076	XXX	
4509999998 – Summary Item from Part 5 for Preferred Stocks						386,276	XXX	
4509999999 – Subtotals - Preferred Stocks						6,115,351	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
24703L-20-2	DELL TECHNOLOGIES CL C ORD		06/13/2024	U.S. Bank	317.000	45,959	XXX	
81730H-10-9	SENTINELONE CL A ORD		12/20/2024	U.S. Bank	307.000	7,669	XXX	
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						53,628	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other								
31339#-11-1	FEDERAL HOME LOAN BANK OF NEW YORK		03/28/2024	DIRECT	9,850.000	985,000	XXX	
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Other						985,000	XXX	
5989999997 – Subtotals - Common Stocks - Part 3						1,038,628	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
5989999998 – Summary Item from Part 5 for Common Stocks						304,361	XXX	
5989999999 – Subtotals - Common Stocks						1,342,988	XXX	
5999999999 – Subtotals - Preferred and Common Stocks						7,458,339	XXX	
6009999999 – Totals						317,999,111	XXX	658,962

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																				
36200U-NQ-4	GN 572899 - RMBS		12/01/2024	Paydown	XXX	171	171	173			(2)		(2)		171		-	-	6	01/15/2032
36202E-XV-6	G2 004292 - RMBS		12/01/2024	Paydown	XXX	3,605	3,605	3,624			(8)		(8)		3,605		-	-	139	11/20/2038
36206F-VF-6	GN 410214 - RMBS		12/01/2024	Paydown	XXX	2,978	2,978	2,999			7		7		2,978		-	-	111	12/15/2025
36207K-A8-3	GN 433931 - RMBS		12/01/2024	Paydown	XXX	346	346	346			1		1		346				12	08/15/2028
36208M-ZD-0	GN 455340 - RMBS		12/01/2024	Paydown	XXX	90	90	92			(1)		(1)		90				3	11/15/2027
36208T-4W-7	GN 460837 - RMBS		12/01/2024	Paydown	XXX	491	491	499			(1)		(1)		491				17	06/15/2028
36208V-2E-4	GN 462573 - RMBS		12/01/2024	Paydown	XXX	2,293	2,293	2,296			5		5		2,293		-	-	80	03/15/2028
36209C-HW-9	GN 467445 - RMBS		12/01/2024	Paydown	XXX	2,136	2,136	2,076			28		28		2,136		-	-	68	01/15/2029
36209E-NE-8	GN 469389 - RMBS		12/01/2024	Paydown	XXX	2,213	2,213	2,229			-		-		2,213				79	03/15/2028
36209M-V2-7	GN 475933 - RMBS		05/15/2024	Paydown	XXX	48	48	48			-		-		48				1	08/15/2028
36209W-4J-8	GN 484225 - RMBS		12/01/2024	Paydown	XXX	235	235	266			(9)		(9)		235		-	-	8	08/15/2028
36210C-MG-5	GN 488259 - RMBS		12/01/2024	Paydown	XXX	175	175	169			3		3		175				6	08/15/2029
36210J-TS-7	GN 493861 - RMBS		12/01/2024	Paydown	XXX	483	483	461			11		11		483				17	04/15/2029
36210W-DM-8	GN 504208 - RMBS		12/01/2024	Paydown	XXX	7,431	7,431	7,346			54		54		7,431				291	06/15/2029
36210Y-2R-5	GN 506684 - RMBS		12/01/2024	Paydown	XXX	1,414	1,414	1,398			11		11		1,414		-	-	54	04/15/2029
36211C-QY-1	GN 509071 - RMBS		12/01/2024	Paydown	XXX	1,371	1,371	1,307			21		21		1,371		-	-	44	05/15/2029
36211J-LG-0	GN 514327 - RMBS		12/01/2024	Paydown	XXX	787	787	762			23		23		787		-	-	28	07/15/2029
36211P-AW-3	GN 518521 - RMBS		04/15/2024	Paydown	XXX	6,039	6,039	6,056			12		12		6,039		-	-	148	10/15/2029
36211Q-WQ-0	GN 520055 - RMBS		12/01/2024	Paydown	XXX	68	68	69			(1)		(1)		68		-	-	2	07/15/2031
36212C-R3-7	GN 529806 - RMBS		12/01/2024	Paydown	XXX	8,576	8,576	8,745			(41)		(41)		8,576				329	02/15/2031
36212K-J4-6	GN 535883 - RMBS		08/15/2024	Paydown	XXX	6,325	6,325	6,482			(66)		(66)		6,325		-	-	198	07/15/2030
36212M-6W-4	GN 538285 - RMBS		12/01/2024	Paydown	XXX	85	85	86			(2)		(2)		85				3	12/15/2031
36212M-CJ-6	GN 537473 - RMBS		12/01/2024	Paydown	XXX	113	113	115			(1)		(1)		113				4	05/15/2031
36212P-VU-3	GN 539827 - RMBS		12/01/2024	Paydown	XXX	416	416	421			(1)		(1)		416				16	06/15/2031
36213D-FY-9	GN 551083 - RMBS		12/01/2024	Paydown	XXX	516	516	522			(7)		(7)		516		-	-	18	11/15/2031
36213J-ET-8	GN 555546 - RMBS		12/01/2024	Paydown	XXX	80	80	81			(1)		(1)		80		-	-	2	10/15/2031
36213J-HX-6	GN 555646 - RMBS		12/01/2024	Paydown	XXX	20	20	20			-		-		20		-	-	1	12/15/2031
36213J-PH-2	GN 555824 - RMBS		12/01/2024	Paydown	XXX	10	10	10			-		-		10		-	-	-	06/15/2031
36213S-MT-9	GN 562970 - RMBS		12/01/2024	Paydown	XXX	692	692	701			(10)		(10)		692				25	05/15/2031
36213T-WG-4	GN 564147 - RMBS		12/01/2024	Paydown	XXX	1,389	1,389	1,405			(11)		(11)		1,389				49	07/15/2031
36213W-GK-6	GN 566402 - RMBS		12/01/2024	Paydown	XXX	3,303	3,303	3,258			26		26		3,303				108	09/15/2031
36225A-CS-7	GN 780081 - RMBS		04/01/2024	Paydown	XXX	-	-	-							-				-	02/15/2025
36225A-T3-4	GN 780570 - RMBS		12/01/2024	Paydown	XXX	303	303	298			2		2		303				11	05/15/2027
36225A-XC-9	GN 780675 - RMBS		06/17/2024	Paydown	XXX	130	130	130			-		-		130				2	09/15/2024
37611C-AE-6	GNR 2007-075 Z - CMBS		12/01/2024	Paydown	XXX	182,213	182,213	151,580			16,271		16,271		182,213		-	-	6,654	01/16/2049
38373M-J5-0	GNR 2007-052 Z - CMBS		12/01/2024	Paydown	XXX	2,110	2,110	1,732			238		238		2,110		-	-	50	01/16/2048
38373M-M3-1	GNR 2007-069 Z - CMBS		03/25/2024	Various	XXX	1,799,030	1,861,855	1,598,165			29,504		29,504		1,762,548		36,481	36,481	24,247	03/16/2049
38373M-VY-3	GNR 2006-039 Z - CMBS		12/01/2024	Paydown	XXX	28,682	28,682	26,746			1,235		1,235		28,682		-	-	670	07/16/2046
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS		12/01/2024	Paydown	XXX	35,914	35,914	35,342			243		243		35,914		-	-	1,181	04/16/2033
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS		12/01/2024	Paydown	XXX	133,196	133,196	131,052			981		981		133,196		-	-	4,117	11/16/2033
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS		12/01/2024	Paydown	XXX	36,937	36,937	34,094			959		959		36,937		-	-	1,031	03/16/2034
38374G-CG-5	GNR 2004-023 Z - CMBS		12/01/2024	Paydown	XXX	70,750	70,750	70,408			181		181		70,750		-	-	2,931	03/16/2044
38376G-VS-6	GNR 2010-123 Z - CMBS		12/01/2024	Paydown	XXX	5,113	5,113	4,269			569		569		5,113		-	-	109	10/16/2052
38378B-SJ-9	GNR 2012-045 Z - CMBS		12/01/2024	Paydown	XXX	4,752	4,752	4,538			151		151		4,752		-	-	144	01/16/2055
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2024	Paydown	XXX	8,813	8,813	8,813							8,813				403	11/01/2028
911759-MP-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL		08/01/2024	Call @ 100.00	XXX	11,000	11,000	11,000							11,000				396	08/01/2032
912810-FE-3	UNITED STATES TREASURY		12/26/2024	WELLS FARGO SECURITIES LLC	XXX	46,740	45,000	42,623			139		139		44,402		2,339	2,339	3,370	08/15/2028
912828-5K-2	UNITED STATES TREASURY		10/31/2023	Maturity @ 100.00	XXX														7,188	10/31/2023
912828-5U-0	UNITED STATES TREASURY		12/31/2023	Maturity @ 100.00	XXX														13,125	12/31/2023

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
91282C-JF-9	UNITED STATES TREASURY		12/26/2024	TD SECURITIES (USA) LLC	XXX	152,156	150,000	150,557			(100)		(100)		150,440		1,716	1,716	8,444	10/31/2028
0109999999 – Bonds: U.S. Governments						2,571,739	2,630,668	2,325,410			50,413		50,413		2,531,202		40,536	40,536	75,941	XXX
Bonds: All Other Governments																				
141844-AF-7	CARIBBEAN DEVELOPMENT BANK	C	11/09/2024	Paydown	XXX	200,000	200,000	200,000							200,000				8,750	11/09/2027
0309999999 – Bonds: All Other Governments						200,000	200,000	200,000							200,000				8,750	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
251130-EC-0	DETROIT MICH CITY SCH DIST		03/20/2024	CROSS TRADE	XXX	1,190,273	1,125,000	1,118,750			105		105		1,122,268		68,004	68,004	30,318	05/01/2029
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2024	Paydown	XXX	6,765	6,765	7,259			(464)		(464)		6,765				310	01/15/2051
44563@-AE-5	HUNT MH BORROWER LLC FEE II		12/01/2024	Paydown	XXX	7,806	7,806	7,806							7,806				366	12/01/2055
44563@-AF-2	HUNT FEE III 2021-1		12/01/2024	Paydown	XXX	14,952	14,952	14,952			(6)		(6)		14,952		–	–	700	12/01/2055
44563@-AG-0	HUNT FEE III 2021-2		12/02/2024	Paydown	XXX	2,710	2,710	2,376			324		324		2,710				127	12/01/2055
50207#-AA-0	LMH FEE		12/21/2024	Paydown	XXX	46,669	46,669	46,669							46,669				2,075	06/21/2048
50208@-AA-1	LMH FEE II		12/21/2024	Paydown	XXX	172,807	172,807	155,336			17,268		17,268		172,807				5,658	06/21/2048
50208@-AA-1	LMH FEE II		12/21/2024	Paydown	XXX	47,344	47,344	42,595			4,684		4,684		47,344				1,550	06/21/2048
652113-WT-4	NEWPORT MESA CALIF UNI SCH DIST		05/16/2024	MISCHLER FINANCIAL GROUP, INC. 72117	XXX	300,115	500,000	230,895			4,253		4,253		290,966		9,149	9,149		08/01/2038
686053-CP-2	OREGON SCH BRDS ASSN		06/30/2024	Maturity @ 100.00	XXX	100,000	100,000	111,133			(1,040)		(1,040)		100,000				5,630	06/30/2024
686053-DR-7	OREGON SCH BRDS ASSN		05/16/2024	MARKETAXESS	XXX	85,286	85,816	95,603			(390)		(390)		90,404		(5,118)	(5,118)	4,217	06/30/2028
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST		05/16/2024	MARKETAXESS	XXX	316,525	315,000	315,000							315,000		1,525	1,525	14,641	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2024	Call @ 100.00	XXX	15,000	15,000	15,854			(42)		(42)		15,328		(328)	(328)	361	06/01/2027
891381-G5-8	TORRANCE CALIF UNI SCH DIST		08/01/2024	Call @ 52.24	XXX	31,343	60,000	12,023			1,150		1,150		32,109		(766)	(766)		08/01/2034
BGH7T3-4H-2	CA NPLH PIT 2022		08/01/2024	J.P. Morgan Securities LLC	XXX	3,267,985	3,500,000	3,500,000							3,500,000		(232,015)	(232,015)	101,993	06/01/2041
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						5,605,579	5,999,869	5,676,251			25,841		25,841		5,765,129		(159,549)	(159,549)	167,946	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																				
010869-KF-1	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		12/20/2024	WELLS FARGO SECURITIES LLC	XXX	7,632,100	7,265,000	7,245,167			3,457		3,457		7,244,533		387,567	387,567	588,707	10/01/2029
032565-EB-5	ANAHEIM CALIF REDEV AGY TAX ALLOCATION		12/23/2024	Various	XXX	7,904,070	7,660,000	7,416,489			9,565		9,565		7,574,366		329,705	329,705	646,702	02/01/2031
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV		09/17/2024	BANK OF AMERICA SECURITIES	XXX	3,256,000	11,000,000	597,300			92,299		92,299		1,850,401		1,405,599	1,405,599		08/01/2049
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		03/25/2024	RBC CAPITAL MARKETS, LLC	XXX	1,058,075	941,189	941,189							941,189		116,886	116,886	20,923	12/01/2040
261149-AT-5	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME		06/20/2024	PIPER SANDLER & CO.	XXX	5,737,594	6,730,000	2,057,630			146,007		146,007		5,651,872		85,722	85,722		08/15/2027
261149-AV-0	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME		02/13/2024	CROSS TRADE	XXX	5,098,446	6,730,000	1,833,319			33,579		33,579		4,956,309		142,137	142,137		08/15/2029
29509N-AH-7	ERIE CNTY N Y MED CTR CORP REV		11/01/2024	Maturity @ 100.00	XXX	130,000	130,000	132,152			(147)		(147)		130,000				7,150	11/01/2024
31283G-2P-1	FH G00782 - RMBS		12/01/2024	Paydown	XXX	295	295	304			(2)		(2)		295				11	09/01/2027
31283H-HN-8	FH G01137 - RMBS		12/01/2024	Paydown	XXX	322	322	321			1		1		322				13	09/01/2030
31288A-CH-6	FH C71872 - RMBS		02/15/2024	Paydown	XXX	8,921	8,921	9,120			(51)		(51)		8,921				88	09/01/2032
31288F-W7-5	FH C76970 - RMBS		12/01/2024	Paydown	XXX	276	276	279			(4)		(4)		276		–	–	8	02/01/2033
3128M6-VB-1	FH G04810 - RMBS		12/01/2024	Paydown	XXX	7,571	7,571	7,789			(291)		(291)		7,571				173	10/01/2038
3128M6-VZ-8	FH G04832 - RMBS		12/01/2024	Paydown	XXX	11,500	11,500	11,751			(315)		(315)		11,500				341	10/01/2038
3128MM-KJ-1	FH G18296 - RMBS		02/01/2024	Various	XXX	717	717	734			–		–		717				4	02/01/2024
3128PM-KR-0	FH J09304 - RMBS		02/01/2024	Paydown	XXX	210	210	215			–		–		210				1	02/01/2024
3128PM-M5-6	FH J09380 - RMBS		03/15/2024	Paydown	XXX	2,498	2,498	2,558			(1)		(1)		2,498				19	04/01/2024

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
3128PM-Q4-5	FH J09475 - RMBS		03/15/2024	Paydown	XXX	75	75	77		-			-		75			-		04/01/2024
31292G-ZF-6	FH C00742 - RMBS		12/01/2024	Paydown	XXX	870	870	854		10			10		870		-	-	31	04/01/2029
31292H-F3-3	FH C01086 - RMBS		12/01/2024	Paydown	XXX	110	110	110		-			-		110				5	11/01/2030
31292H-GM-0	FH C01104 - RMBS		12/01/2024	Paydown	XXX	117	117	118		-			-		117		-	-	5	12/01/2030
31292H-S8-8	FH C01443 - RMBS		12/01/2024	Paydown	XXX	1,997	1,997	2,022		(18)			(18)		1,997				59	01/01/2033
31297Y-T9-3	FH C41476 - RMBS		12/01/2024	Paydown	XXX	135	135	136		-			-		135				6	08/01/2030
31298W-CR-4	FH C59080 - RMBS		07/15/2024	Paydown	XXX	937	937	932		3			3		937		-	-	28	10/01/2031
3132DT-FB-1	FH SD5562 - RMBS		12/01/2024	Paydown	XXX	192,860	192,860	191,926		934			934		192,860		-	-	3,193	05/01/2054
3132DW-G9-8	FH SD8324 - RMBS		12/01/2024	Paydown	XXX	156,532	156,532	157,802		(1,248)			(1,248)		156,532		-	-	5,447	05/01/2053
3132WV-VF-8	FH WA2213 - CMBS/RMBS		12/01/2024	Paydown	XXX	84,430	84,430	84,180		280			280		84,430		-	-	1,333	12/01/2036
3132WW-A9-3	FH WA2531 - CMBS/RMBS		12/01/2024	Paydown	XXX	3,770	3,769	3,641		117			117		3,769		-	-	86	05/01/2052
3132WW-W5-7	FH WA3167 - CMBS/RMBS		12/01/2024	Paydown	XXX	36,096	36,096	34,662		1,211			1,211		36,096		-	-	496	11/01/2036
3132WW-YU-0	FH WA3222 - CMBS/RMBS		12/01/2024	Paydown	XXX	72,917	72,917	69,827		2,644			2,644		72,917		-	-	1,012	10/01/2037
3132XE-BZ-3	FH WN0055 - CMBS/RMBS		12/01/2024	Paydown	XXX	80,556	80,556	79,461		986			986		80,556		-	-	1,412	01/01/2039
313398-QA-0	FHR 2335 PZ - CMO/RMBS		12/01/2024	Paydown	XXX	12,913	12,913	12,151		141			141		12,913				461	07/15/2031
313399-TE-7	FHR 2345 PZ - CMO/RMBS		12/01/2024	Paydown	XXX	18,927	18,927	17,868		259			259		18,927				601	08/15/2031
3133TE-3N-2	FHR 2054 PE - CMO/RMBS		12/01/2024	Paydown	XXX	5,732	5,732	5,523		61			61		5,732				172	05/15/2028
3136A5-T7-1	FNR 2012-49 QW - CMO/RMBS		12/01/2024	Paydown	XXX	16,225	16,225	16,554		(128)			(128)		16,225		-	-	335	05/25/2042
31371F-B4-3	FN 250359 - RMBS		12/01/2024	Paydown	XXX	212	212	209		2			2		212		-	-	7	10/01/2025
31371F-XS-6	FN 250989 - RMBS		12/01/2024	Paydown	XXX	777	777	754		12			12		777				30	07/01/2027
31371G-MR-8	FN 251568 - RMBS		12/01/2024	Paydown	XXX	144	144	143		15			15		144		-	-	5	03/01/2028
31371G-RS-1	FN 251697 - RMBS		12/01/2024	Paydown	XXX	69	69	69		-			-		69				2	05/01/2028
31371G-VN-7	FN 251821 - RMBS		12/01/2024	Paydown	XXX	799	799	774		11			11		799				27	06/01/2028
31371G-Z8-6	FN 251967 - RMBS		12/01/2024	Paydown	XXX	164	164	165		-			-		164		-	-	5	09/01/2028
31371K-Q8-7	FN 254379 - RMBS		12/01/2024	Paydown	XXX	2,065	2,065	2,153		(39)			(39)		2,065				71	07/01/2032
31374S-ZA-2	FN 323037 - RMBS		12/01/2024	Paydown	XXX	166	166	166		12			12		166		-	-	6	03/01/2028
31374T-V7-1	FN 323838 - RMBS		12/01/2024	Paydown	XXX	2,140	2,140	1,962		104			104		2,140		-	-	71	07/01/2029
31376K-EK-8	FN 357538 - RMBS		12/01/2024	Paydown	XXX	3,565	3,565	3,399		134			134		3,565		-	-	98	04/01/2034
31377E-KL-2	FN 374799 - RMBS		12/01/2024	Paydown	XXX	974	974	931		12			12		974		-	-	37	04/01/2027
31379F-PH-1	FN 418124 - RMBS		12/01/2024	Paydown	XXX	401	401	389		9			9		401				13	04/01/2028
31379J-RD-0	FN 420884 - RMBS		12/01/2024	Paydown	XXX	33	33	33		-			-		33				1	04/01/2028
31379W-KY-2	FN 431511 - RMBS		12/01/2024	Paydown	XXX	174	174	175		-			-		174		-	-	6	08/01/2028
31379Y-LK-7	FN 433330 - RMBS		06/25/2024	Paydown	XXX	681	681	683		1			1		681				11	08/01/2028
3137BF-XU-0	FHMS K-042 X1 - CMBS		12/25/2024	Maturity @ 100.00	XXX			281,493		(192,191)			(192,191)						30,221	12/25/2024
3137H6-L2-9	FMMV M-068 A - CMBS		12/15/2024	Call @ 100.00	XXX	50,000	50,000	51,000		(14)			(14)		50,823		(823)	(823)	774	10/15/2036
31380B-E6-3	FN 434957 - RMBS		12/01/2024	Paydown	XXX	421	421	448		(7)			(7)		421				12	07/01/2028
31380K-P5-3	FN 442444 - RMBS		12/01/2024	Paydown	XXX	123	123	123		-			-		123		-	-	4	08/01/2028
31380L-KQ-0	FN 443203 - RMBS		12/01/2024	Paydown	XXX	83	83	83		-			-		83				3	10/01/2028
31380X-KW-1	FN 453109 - RMBS		12/01/2024	Paydown	XXX	344	344	344		1			1		344		-	-	12	01/01/2029
31381C-KW-6	FN 456709 - RMBS		12/01/2024	Paydown	XXX	371	371	366		3			3		371				12	12/01/2028
31383W-VV-0	FN 515528 - RMBS		12/01/2024	Paydown	XXX	3,272	3,272	3,251		20			20		3,272		-	-	135	09/01/2029
31386B-PZ-1	FN 558540 - RMBS		12/01/2024	Paydown	XXX	295	295	299		-			-		295				11	11/01/2030
3138LP-BB-1	FN AN9933 - CMBS/RMBS		12/01/2024	Paydown	XXX	5,783	5,783	5,933		(99)			(99)		5,783		-	-	138	08/01/2048
31390F-BA-6	FN 644533 - RMBS		12/01/2024	Paydown	XXX	612	612	615		1			1		612				20	07/01/2032
31390X-VK-3	FN 659518 - RMBS		12/01/2024	Paydown	XXX	54	54	58		(6)			(6)		54		-	-	2	03/01/2033
313921-DF-2	FNR 0155B PC - CMO/RMBS		12/01/2024	Paydown	XXX	8,432	8,432	8,541		(22)			(22)		8,432				294	10/25/2031
31392U-EE-0	FHR 2504A Z - CMO/RMBS		12/01/2024	Paydown	XXX	4,939	4,939	4,976		2			2		4,939				188	09/15/2032
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS		12/01/2024	Paydown	XXX	71,023	71,023	71,018		37			37		71,023				1,713	10/25/2042
31393B-RG-2	FNR 0337C PE - CMO/RMBS		12/01/2024	Paydown	XXX	32,550	32,550	29,651		836			836		32,550				987	05/25/2033
31393U-4J-9	FNW 2004-W1 1A7 - CMO/RMBS		12/01/2024	Paydown	XXX	35,542	35,542	35,542							35,542				1,152	11/25/2043
31393W-HD-4	FHR 2643E PG - CMO/RMBS		12/01/2024	Paydown	XXX	25,895	25,895	25,337		219			219		25,895				877	07/15/2033

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
31393X-GN-1	FNW 2004-W2 1A4 - CMO/RMBS		12/01/2024	Paydown	XXX	44,460	44,460	44,228			294		294		44,460		-	-	1,522	02/25/2044
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS		12/01/2024	Paydown	XXX	27,498	27,498	25,735			546		546		27,498				744	03/25/2035
31394G-HV-8	FHR 2649C OE - CMO/RMBS		12/01/2024	Paydown	XXX	44,818	44,818	44,286			259		259		44,818				1,263	07/15/2033
31394L-Z8-8	FHR 2711 QD - CMO/RMBS		12/15/2024	Paydown	XXX	6,078	6,078	5,218			382		382		6,078				85	11/15/2033
31394L-ZD-7	FHR 2711 SA - CMO/RMBS		12/15/2024	Paydown	XXX	7,091	7,091	6,088			446		446		7,091		-	-	99	11/15/2033
31394L-ZE-5	FHR 2711 SC - CMO/RMBS		12/15/2024	Paydown	XXX	16,504	16,504	14,784			257		257		16,504		-	-	370	02/15/2033
31394M-R7-7	FHR 2722 UV - CMO/RMBS		12/15/2024	Paydown	XXX	68,403	68,403	60,420			2,361		2,361		68,403		-	-	1,445	08/15/2033
31394N-UJ-5	FHR 2733 PE - CMO/RMBS		12/01/2024	Paydown	XXX	15,667	15,667	14,571			277		277		15,667				411	01/15/2034
31394X-VL-7	FSPC T-060 A4D - CMO/RMBS		12/01/2024	Paydown	XXX	41,152	41,152	40,483			247		247		41,152				996	03/25/2044
31395W-NU-7	FHR 3000F BH - CMO/RMBS		12/01/2024	Paydown	XXX	941	941	944			-		-		941				31	07/15/2035
31396A-2S-2	FHR 3017 TA - CMO/RMBS		12/01/2024	Paydown	XXX	12,447	12,447	12,905			(321)		(321)		12,447				306	08/15/2035
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS		12/01/2024	Paydown	XXX	10,961	10,961	10,456			335		335		10,961				361	05/25/2037
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS		12/01/2024	Paydown	XXX	4,831	4,831	4,636			308		308		4,831		-	-	177	01/25/2040
31402D-MP-2	FN 725866 - RMBS		12/01/2024	Paydown	XXX	22,281	22,281	21,539			482		482		22,281				526	09/01/2034
31404L-JT-8	FN 771674 - RMBS		12/01/2024	Paydown	XXX	529	529	525			3		3		529		-	-	14	03/01/2034
31408H-5L-5	FN 852351 - RMBS		12/01/2024	Paydown	XXX	2,146	2,146	2,173			(38)		(38)		2,146		-	-	54	01/01/2036
31409C-WR-2	FN 867456 - RMBS		12/01/2024	Paydown	XXX	1,592	1,592	1,529			87		87		1,592		-	-	65	06/01/2036
3140HT-YC-7	FN BL2506 - CMBS/RMBS		12/01/2024	Paydown	XXX	1,512	1,512	1,532			(12)		(12)		1,512		-	-	44	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS		12/01/2024	Paydown	XXX	3,240	3,240	3,283			(27)		(27)		3,240		-	-	95	05/01/2049
3140LE-TY-3	FN BS4166 - CMBS/RMBS		12/01/2024	Paydown	XXX	4,873	4,873	4,897			(18)		(18)		4,873		-	-	67	12/01/2039
3140LE-UN-5	FN BS4188 - CMBS/RMBS		12/01/2024	Paydown	XXX	9,711	9,711	9,911			(169)		(169)		9,711		-	-	136	12/01/2041
3140LF-YJ-7	FN BS5212 - CMBS/RMBS		12/01/2024	Paydown	XXX	551,300	551,300	559,053			(6,756)		(6,756)		551,300				9,079	05/01/2042
3140LH-HG-8	FN BS6530 - CMBS/RMBS		12/01/2024	Paydown	XXX	3,370	3,370	3,389			(18)		(18)		3,370		-	-	81	09/01/2052
31418E-7B-0	FN MA5389 - RMBS		12/01/2024	Paydown	XXX	210,566	210,566	209,941			625		625		210,566		-	-	4,881	06/01/2054
31418E-CS-7	FN MA4580 - RMBS		12/01/2024	Paydown	XXX	891,646	891,646	886,509			5,019		5,019		891,646		-	-	17,639	04/01/2052
31418E-ES-5	FN MA4644 - RMBS		12/01/2024	Paydown	XXX	1,222,005	1,222,005	1,220,859			1,241		1,241		1,222,005				27,133	05/01/2052
31418E-R8-5	FN MA5010 - RMBS		12/01/2024	Paydown	XXX	276,221	276,221	278,403			(2,123)		(2,123)		276,221		-	-	9,463	05/01/2053
31418E-S5-0	FN MA5039 - RMBS		12/01/2024	Paydown	XXX	249,856	249,856	251,730			(1,819)		(1,819)		249,856				8,109	06/01/2053
31418F-BM-8	FN MA5443 - RMBS		12/01/2024	Paydown	XXX	85,007	85,007	82,955			2,052		2,052		85,007		-	-	1,035	08/01/2054
3142AC-DN-6	FH WA4808 - CMBS/RMBS		12/01/2024	Paydown	XXX	35,603	35,603	35,366			231		231		35,603				582	01/01/2039
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2024	Paydown	XXX	46,899	46,899	50,416			(3,312)		(3,312)		46,899		-	-	1,243	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2024	Paydown	XXX	17,852	17,852	18,630			(655)		(655)		17,852				423	10/25/2052
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS		12/01/2024	Paydown	XXX	643,730	630,055	615,698			5,118		5,118		630,055		13,675	13,675	11,024	11/25/2061
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV KERN CNTY CALIF PENSION		12/15/2024	Call @ 100.00	XXX	20,000	20,000	20,000							20,000				1,520	12/15/2039
492279-CQ-5	OBLIG MAINE HEALTH AND HIGHER EDUCATIONAL FACI		08/15/2024	Maturity @ 100.00	XXX	5,500,000	5,500,000	1,561,670			307,361		307,361		5,500,000					08/15/2024
560425-3P-3	WELLS FARGO SECURITIES, LLC		08/01/2024		XXX	5,890,800	5,000,000	5,049,500			(805)		(805)		5,035,056		855,744	855,744	362,055	07/01/2039
59333N-NL-3	MIAMI-DADE CNTY FLA SPL OBLIG		05/16/2024	MISCHLER FINANCIAL GROUP, INC. 72117	XXX	138,402	300,000	99,051			3,128		3,128		158,297		(19,895)	(19,895)		10/01/2041
59524E-AC-6	MIDATL 2005 3 - ABS		08/01/2024	Paydown	XXX	30,516	30,516	28,910			1,383		1,383		30,516				1,193	08/01/2050
625506-HT-0	MULTNOMAH CNTY ORE		11/14/2024	PIPER SANDLER & CO.	XXX	32,233,831	33,060,000	8,064,987			1,707,972		1,707,972		31,945,312		288,519	288,519		06/01/2025
625506-HU-7	MULTNOMAH CNTY ORE		08/23/2024	PIPER SANDLER & CO.	XXX	15,994,515	17,440,000	3,994,632			544,251		544,251		15,521,312		473,203	473,203		06/01/2026
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL		08/01/2024	WELLS FARGO SECURITIES, LLC	XXX	2,832,750	3,000,000	3,000,000							3,000,000		(167,250)	(167,250)	102,890	11/01/2052
64990F-Z5-6	NEW YORK STATE DORMITORY AUTHORITY		03/04/2024	Adjustment	XXX	2,578,938	2,655,000	2,570,544			788		788		2,578,938				49,843	03/15/2037
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP		05/16/2024	MARKETAXESS	XXX	199,360	200,000	200,000							200,000		(640)	(640)	9,506	01/15/2027
76116E-GD-6	RESOLUTION FUNDING CORP		01/15/2024	Maturity @ 100.00	XXX	4,005,000	4,005,000	206,177			13,816		13,816		4,005,000					01/15/2024

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
76116F-AC-1	RESOLUTION FUNDING CORP		11/01/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	8,032,695	10,245,000	4,301,876			317,045		317,045		8,198,621		(165,926)	(165,926)		04/15/2030
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						113,823,494	127,448,431	55,105,683			2,998,639		2,998,639		110,079,271		3,744,223	3,744,223	1,942,280	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS - ABS		12/15/2024	Paydown	XXX	2,231,652	2,231,652	2,231,652			1,372		1,372		2,231,652		–	–	35,631	05/15/2025
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		04/01/2022	Not Provided	XXX														985	04/01/2026
00032@-AC-4	LENDLEASE AAFHHC PRA REV FUNDED		10/29/2024	Call @ 100.00	XXX	586,985	586,985	586,015			285		285		586,452		533	533	44,184	04/01/2026
00037U-AC-4	AASET 183 C - ABS	C	01/01/2024		XXX							(97,424)	97,424							12/17/2038
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2024	Paydown	XXX	12,938	12,938	12,938							12,938				619	07/15/2054
00110X-AA-2	AFN 211 A1 - ABS		09/20/2024	Paydown	XXX	8,776	8,776	7,690			854		854		8,776				110	05/20/2051
00176B-AH-6	AMMC 13R B2R - CDO		10/24/2024	Paydown	XXX	857,270	857,270	827,265			(16,029)		(16,029)		857,270				92,544	07/24/2029
00256D-AB-8	AASET 2019-1 B - ABS		10/15/2024	Paydown	XXX	47,343	47,343	9,469			46,046		46,046		47,343				1,722	05/15/2039
00258B-AB-0	AASET 2021-2 B - ABS		12/15/2024	Paydown	XXX	107,313	107,313	103,514			3,270		3,270		107,313		–	–	2,266	01/15/2047
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		10/01/2024	Paydown	XXX	528,003	528,003	546,106			(13,029)		(13,029)		528,003		–	–	20,790	10/01/2030
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	02/15/2024	BANK OF AMERICA SECURITIES	XXX	9,425,500	10,000,000	9,288,746			10,852		10,852		9,788,067		(362,567)	(362,567)	99,306	09/27/2026
009349-AX-9	ALS 2016-1 AR - ABS	D	12/23/2024	Paydown	XXX	663,072	654,608	619,228			31,241		31,241		654,608		8,464	8,464	47,489	05/15/2034
013822-AC-5	ALCOA NEDERLAND HOLDING BV	C	11/05/2024	GOLDMAN, SACHS & CO.	XXX	2,007,500	2,000,000	2,053,125			(5,263)		(5,263)		2,021,453		(13,953)	(13,953)	119,438	05/15/2028
01448T-AB-0	ALESC V A2 - CDO	C	12/23/2024	Paydown	XXX	16,783	16,783	15,356			311		311		16,783				1,030	12/23/2034
01449T-AD-5	ALESC 9 B1 - CDO		12/23/2024	Paydown	XXX	41,630	41,630	34,432			521		521		41,630		–	–	1,701	06/23/2036
01449W-AC-0	ALESC X B - CDO		06/24/2024	Paydown	XXX	–	–	–							–		–	–		09/23/2036
01751F-AA-3	ALLEG II-S D - CDO	C	07/05/2024	Paydown	XXX	1,223,000	1,223,000	1,223,000							1,223,000				96,143	10/23/2028
02124T-AA-1	ALT-2 STRUCTURED TRUST		11/14/2024	Paydown	XXX	117,445	117,445	116,714			557		557		117,445				2,173	05/14/2031
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS		06/30/2024	Paydown	XXX	7,166	7,166	7,165			(2)		(2)		7,166				502	06/30/2035
023551-AM-6	HESS CORP		06/20/2024	J.P. Morgan Securities LLC	XXX	3,397,080	3,000,000	3,063,510			(1,280)		(1,280)		3,033,072		364,008	364,008	163,875	03/15/2033
02361D-AP-5	AMEREN ILLINOIS CO.		11/07/2024	RBC CAPITAL MARKETS, LLC	XXX	6,964,440	7,000,000	6,996,010			300		300		6,999,888		(35,448)	(35,448)	269,840	03/01/2025
02380#-AA-0	LCC 2012-1 BR - ABS		10/01/2024	Various	XXX	276,667	276,667	276,667							276,667		–	–	8,722	10/01/2024
02554C-AF-6	AMERICAN EAGLE NORTHWEST LLC		12/15/2024	Call @ 100.00	XXX	1,095,000	1,095,000	1,095,000							1,095,000				47,685	12/15/2028
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING		03/19/2024	CITIBANK	XXX	1,930,120	2,000,000	2,009,200			(260)		(260)		2,003,659		(73,539)	(73,539)	28,056	06/15/2027
030981-AJ-3	AMERIGAS PARTNERS LP		01/17/2024	CROSS TRADE	XXX	488,125	500,000	500,000							500,000		(11,875)	(11,875)	12,158	08/20/2026
03770F-AA-6	AASET 141R AR - ABS		08/15/2024	Paydown	XXX	136,667	136,706	136,706			–		–		136,706		(40)	(40)	2,030	01/15/2043
03770F-AC-2	AASET 141R BR - ABS		06/17/2024	Paydown	XXX	20,769	20,753	11,382			10,182		10,182		20,753		16	16	436	01/15/2043
03842*-AA-4	AQUA PENNSYLVANIA INC		03/31/2024	Redemption @ 100.00	XXX	1,250,000	1,250,000	1,250,000							1,250,000				37,188	03/31/2034
038779-AB-0	ARBYS 2020-1 A2 - ABS		10/30/2024	Paydown	XXX	17,000	17,000	16,113			631		631		17,000				344	08/01/2050
04316J-AE-9	ARTHUR J. GALLAGHER & CO.		06/10/2024	MARKETAXESS	XXX	970,650	1,000,000	1,017,640			(112)		(112)		1,017,435		(46,785)	(46,785)	44,563	03/02/2053
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC		12/01/2024	Paydown	XXX	15,327	15,327	15,327							15,327				620	12/01/2050
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	03/25/2024	TD SECURITIES (USA) LLC	XXX	2,048,571	2,100,000	2,098,992			22		22		2,099,787		(51,216)	(51,216)	32,853	05/19/2026
05551C-AA-3	BIBCARD 191 NOTES - ABS		10/07/2024	Paydown	XXX	168,860	168,860	168,860							168,860		–	–	5,549	01/07/2030
05568B-AA-6	BNSF RAILWAY CO - ABS		01/15/2024	Various	XXX	15,061	15,061	15,031			10		10		15,061				431	01/15/2024
05610H-AE-3	BX 22LP2 C - CMBS		12/15/2024	Paydown	XXX	220,139	220,139	219,198			(4,529)		(4,529)		220,139				10,933	02/15/2039
05613J-AE-6	BRAVO 24NQM6 A3 - RMBS		12/01/2024	Paydown	XXX	16,135	16,135	16,135			–		–		16,135				228	08/25/2064
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS		12/01/2024	Paydown	XXX	47,797	47,636	33,588			14,005		14,005		47,636		161	161	2,031	03/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
05949Q-AM-7	BAFC 2006-2 2A6 - CMO/RMBS		12/01/2024	Paydown	XXX	39,004	41,660	27,961			11,204		11,204		41,660		(2,656)	(2,656)	831	03/25/2036
05949Q-BR-5	BAFC 2006-2 6A4 - CMO/RMBS		12/01/2024	Paydown	XXX	4,838	4,836	3,269			1,906		1,906		4,836		2	2	145	03/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2024	Paydown	XXX	4,966	4,966	4,683			531		531		4,966		-	-	149	01/25/2036
06652K-AA-1	BANKUNITED INC		01/10/2024	PERSHING LLC	XXX	2,037,000	2,100,000	1,904,700			2,188		2,188		1,956,271		80,729	80,729	15,641	11/17/2025
067316-AD-1	BACARDI LTD	C	09/19/2024	GOLDMAN, SACHS & CO	XXX	4,851,200	5,000,000	4,981,350			1,444		1,444		4,996,307		(145,107)	(145,107)	162,326	07/15/2026
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2024	Paydown	XXX	361,560	361,560	361,560							361,560				14,462	10/01/2031
07274N-AL-7	BAYER US FINANCE II LLC		02/01/2024	CREDIT AGRICOLE SECURITIES (USA) I	XXX	1,896,700	2,000,000	2,017,500			(170)		(170)		2,009,089		(112,389)	(112,389)	12,153	12/15/2028
07359B-AA-5	BEACN 211 A - ABS		12/20/2024	Paydown	XXX	25,000	25,000	22,871			1,794		1,794		25,000		-	-	305	10/22/2046
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LIMITED	D	10/07/2024	Paydown	XXX	61,990	61,990	61,990							61,990		-	-	2,214	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	D	10/07/2024	Paydown	XXX	104,076	104,076	104,076							104,076		-	-	3,156	04/07/2028
099724-AM-8	BORGWARNER INC		08/13/2024	TENDER/PURCHASE OFFER	XXX	503,330	500,000	504,608			(545)		(545)		501,027		2,303	2,303	21,875	10/01/2025
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		12/01/2024	Paydown	XXX	56,792	56,792	56,568			(99)		(99)		56,792		-	-	1,748	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS		12/25/2024	Paydown	XXX	56,792	56,792	56,105			339		339		56,792		-	-	1,748	07/25/2062
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	225,084	283,000	228,952			631		631		233,577		(8,493)	(8,493)	8,867	06/22/2047
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	06/20/2024	Various	XXX	983,235	983,235	983,235							983,235		-	-	19,420	12/20/2025
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		12/15/2024	Paydown	XXX	21,617	21,617	19,199			2,154		2,154		21,617		-	-	394	09/15/2036
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		11/15/2024	Paydown	XXX	46,234	46,233	44,264			1,047		1,047		46,233		-	-	1,228	11/15/2032
11134L-AH-2	BROADCOM CORP		11/20/2024	BANK OF AMERICA SECURITIES	XXX	4,913,050	5,000,000	4,979,925			2,096		2,096		4,994,625		(81,575)	(81,575)	261,563	01/15/2027
120568-AZ-3	BUNGE LIMITED FINANCE CORP		11/20/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	2,437,275	2,500,000	2,493,400			603		603		2,497,931		(60,656)	(60,656)	108,333	09/25/2027
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2024	Paydown	XXX	85,439	85,439	85,439							85,439				2,389	07/15/2046
124860-CB-1	CBASS 1999-3 A - CMO/RMBS		10/01/2024	Paydown	XXX	(5,946)											(5,946)	(5,946)		02/03/2029
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS		12/10/2024	Paydown	XXX	419,988	419,988	513,398			(37,658)		(37,658)		419,988		-	-	15,006	01/10/2034
12510H-AN-0	CAUTO 2021-1 A4 - ABS		12/15/2024	Paydown	XXX	500	500	424			65		65		500		-	-	7	08/15/2051
12510H-AP-5	CAUTO 2022-1 A1 - ABS		12/15/2024	Paydown	XXX	3,438	3,438	3,078			333		333		3,438		-	-	32	03/15/2052
12510H-AQ-3	CAUTO 2022-1 A2 - ABS		12/15/2024	Paydown	XXX	30,500	30,500	30,468			25		25		30,500		-	-	424	03/15/2052
12513G-BA-6	CDW LLC		10/07/2024	Call @ 100.00	XXX	725,000	725,000	760,310			(2,221)		(2,221)		725,000				33,894	12/01/2024
12515G-AH-0	CITIGROUP GLOBAL		10/17/2024	MARKETS INC.	XXX	793,375	2,200,000	2,228,273			(1,662)		(1,662)		2,206,510		(1,413,135)	(1,413,135)	89,444	02/11/2050
12563L-AN-7	CLIF 2020-1 A - ABS		12/18/2024	Paydown	XXX	49,174	49,174	45,103			3,356		3,356		49,174				556	09/18/2045
12565K-AE-7	CLIF 2022-1 A - ABS		12/18/2024	Paydown	XXX	100,000	100,000	99,950			43		43		100,000		-	-	1,473	01/18/2047
12571W-AA-1	CLIF 241 A - ABS		12/20/2024	Paydown	XXX	86,813	86,813	86,801			12		12		86,813		-	-	1,166	07/20/2049
12595V-AG-2	COMM 2018-COR3 B - CMBS		12/13/2024	BMO Capital Markets Corp	XXX	415,156	500,000	515,000			1,853		1,853		507,917		(92,761)	(92,761)	23,893	05/12/2051
12621E-AL-7	CNO FINANCIAL GROUP INC		06/10/2024	J.P. Morgan Securities LLC	XXX	1,210,513	1,250,000	1,257,344			(334)		(334)		1,254,111		(43,598)	(43,598)	34,818	05/30/2029
126307-BD-8	CSC HOLDINGS LLC		06/20/2024	Deutsche Bank	XXX	195,000	500,000	516,250			(407)		(407)		512,870		(317,870)	(317,870)	12,847	12/01/2030
12665U-AA-2	CVS HEALTH CORP - ABS		12/10/2024	Paydown	XXX	31,743	31,743	33,013			(632)		(632)		31,743		-	-	815	01/10/2036
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/16/2024	Paydown	XXX	4,197	4,197	3,322			352		352		4,197		-	-	135	07/15/2035
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2024	Paydown	XXX	68,914	68,914	68,914							68,914		-	-	2,223	11/10/2041
131347-CP-9	CALPINE CORP		08/14/2024	TRADEWEB DIRECT LLC	XXX	237,578	250,000	250,000							250,000		(12,423)	(12,423)	12,012	02/01/2029

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
131347-CQ-7	CALPINE CORP CANADIAN NATIONAL RAILWAY CO.		08/14/2024	TRADEWEB DIRECT LLC	XXX	477,574	500,000	500,625			(35)		(35)		500,438		(22,865)	(22,865)	25,972	02/01/2031
136375-CJ-9	BARCLAYS CAPITAL INC	A	06/12/2024	BARCLAYS CAPITAL INC	XXX	4,823,100	5,000,000	4,980,850			989		989		4,996,487		(173,387)	(173,387)	107,708	03/01/2026
14069B-AA-2	CPMRK 2007A A1 - CMBS		12/10/2024	Paydown	XXX	8,083	8,083	7,295			766		766		8,083		-	-	254	02/10/2052
14070E-AA-3	CPMRK 2008A-1A A1A - ABS		12/10/2024	Paydown	XXX	17,060	17,060	19,221			(1,878)		(1,878)		17,060		-	-	644	07/10/2055
14070R-AA-4	CPMRK 2008A 1 - ABS/MBS		12/10/2024	Paydown	XXX	6,883	6,882	6,878			3		3		6,882		-	-	269	12/10/2053
14155#-AA-8	CARDINALS BALLPARK LLC		09/30/2024	Redemption @ 100.00	XXX	160,955	160,955	160,955							160,955		-	-	6,998	09/30/2027
14155#-AB-6	CARDINALS BALLPARK LLC		09/30/2024	Paydown	XXX	450,674	450,674	450,674							450,674		-	-	19,595	09/30/2027
14308C-AA-1	FLY LEASING LTD	C	10/15/2024	Maturity @ 100.00	XXX	925,000	925,000	938,876		36,066	(3,691)		32,375		925,000		-	-	64,750	10/15/2024
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		04/23/2024	Call @ 100.00	XXX	2,066,914	2,033,000	2,043,406			(1,078)		(1,078)		2,036,986		(3,986)	(3,986)	91,740	01/01/2026
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2024	Paydown	XXX	295,156	295,156	292,248			2,447		2,447		2,036,986		-	-	6,074	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2024	Paydown	XXX	464,045	464,045	463,694			174		174		464,045		-	-	5,022	06/15/2043
14988#-AA-1	CEAMER FINANCE LLC - ABS		09/30/2024	Paydown	XXX	53,542	53,542	52,471			(361)		(361)		53,542		-	-	(715)	03/22/2031
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS		11/15/2024	Paydown	XXX	575,497	575,497	575,497			(13)		(13)		575,497		-	-	29,390	05/15/2038
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		04/04/2024	Call @ 100.00	XXX	1,001,754	1,000,000	1,059,922			(2,542)		(2,542)		1,004,893		(4,893)	(4,893)	46,469	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		07/25/2024	J.P. Morgan Securities LLC	XXX	1,001,000	1,000,000	996,563			222		222		998,746		2,254	2,254	54,951	06/30/2027
19685E-AC-5	COLT 222 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	407,489	407,489	407,485			(30)		(30)		407,489		-	-	7,619	02/25/2067
19688L-AC-6	COLT 2022-5 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	158,495	158,495	155,492			2,914		2,914		158,495		-	-	4,157	04/25/2067
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	C	12/20/2024	JANE STREET EXECUTION SERVICES LLC	XXX	6,033,420	6,750,000	6,750,000							6,750,000		(716,580)	(716,580)	325,661	03/14/2032
206201-C*4	UNITIL ENERGY SYSTEMS INC		09/01/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000			105		105		1,000,000		-	-	34,800	09/01/2028
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2024	Paydown	XXX	57,635	57,635	57,635							57,635		-	-	2,971	01/01/2044
226373-AQ-1	JANE STREET EXECUTION SERVICES LLC		06/10/2024	JANE STREET EXECUTION SERVICES LLC	XXX	249,010	250,000	244,375			351		351		247,624		1,386	1,386	8,594	05/01/2027
22757C-AD-4	CROSS 24H7 A2 - RMBS		12/01/2024	Paydown	XXX	9,203	9,203	9,203			-		-		9,203		-	-	78	11/25/2069
22757H-AC-5	CROSS 24H5 A3 - RMBS		12/01/2024	Paydown	XXX	14,660	14,660	14,660			-		-		14,660		-	-	230	08/26/2069
233046-AS-0	DNKN 2021-1 A23 - ABS		11/20/2024	Paydown	XXX	52,500	52,500	52,500							52,500		-	-	916	11/20/2051
23311V-AH-0	DCP MIDSTREAM OPERATING LP		06/10/2024	SUMRIDGE PARTNERS LLC	XXX	249,603	252,000	254,281			(104)		(104)		253,268		(3,664)	(3,664)	7,390	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		05/29/2024	SUMRIDGE PARTNERS LLC	XXX	1,006,960	1,000,000	1,001,250			(78)		(78)		1,000,647		6,313	6,313	49,219	07/15/2027
23334B-AA-2	DTE ENERGY CENTER LLC		04/30/2024	Maturity @ 100.00	XXX	230,824	230,824	230,824			(12)		(12)		230,824		-	-	8,607	04/30/2024
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/05/2024	RBC CAPITAL MARKETS, LLC	XXX	403,800	400,000	402,274			(17)		(17)		402,108		1,692	1,692	13,922	02/10/2034
25755T-AE-0	DPABS 2015-1 A2 - RMBS		03/20/2024	Various	XXX	1,367,121	1,395,000	1,395,000							1,395,000		(27,879)	(27,879)	25,458	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS		03/20/2024	Various	XXX	539,790	565,500	565,500							565,500		(25,710)	(25,710)	9,499	07/25/2047
26884T-AP-7	ERAC USA FINANCE LLC		11/20/2024	STONEX FINANCIAL INC.	XXX	7,931,760	8,000,000	7,984,880			1,433		1,433		7,998,420		(66,660)	(66,660)	320,889	11/01/2025
26931@-AA-5	EXTELL - HARD ROCK NYC		09/01/2024	Paydown	XXX	456,923	456,923	456,923			-		-		456,923		-	-	14,622	03/01/2050
28000X-AA-6	EDGE 221 A2 - ABS		12/25/2024	Paydown	XXX	156,667	158,125	153,796			3,169		3,169		158,125		(1,458)	(1,458)	3,738	03/25/2052
28851P-AE-5	ECLO 1R ER - CDO		06/25/2024	BOFA SECURITIES, INC	XXX	989,820	1,222,000	1,173,120			(324)		(324)		1,476,062		(486,242)	(486,242)	-	10/15/2029
290876-AD-3	EMERA INC		12/23/2024	Various	XXX	753,470	756,000	792,398			(2,775)		(2,775)		764,739		(11,269)	(11,269)	36,178	06/15/2076
292554-A#9	ENCORE CAPITAL GROUP INC		08/11/2024	Various	XXX	150,000	150,000	150,000							150,000		-	-	11,820	08/11/2024
29278N-AN-3	ENERGY TRANSFER LP		10/24/2024	BARCLAYS CAPITAL INC	XXX	763,620	750,000	810,362			(6,556)		(6,556)		770,296		(6,676)	(6,676)	37,125	06/01/2027
30190A-20-3	F&G ANNUITIES & LIFE INC		08/09/2024	Various	XXX	77,447	74,575	74,575							74,575		2,872	2,872	3,113	12/15/2053
30292C-AJ-6	FREMF 2014-K38 B - CMBS		04/25/2024	Paydown	XXX	500,000	500,000	516,797			977		977		500,000		-	-	6,370	06/25/2047
30306V-A#6	FLNG LIQUEFACTION 3 LLC		12/31/2024	Paydown	XXX	7,218	42,300	37,817			4,160		4,160		42,300		(35,082)	(35,082)	(1,486)	06/30/2039
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD		07/26/2024	STIFEL NICOLAUS & COMPANY INC.	XXX	1,240,400	1,250,000	1,228,075			1,995		1,995		1,235,549		4,851	4,851	47,490	04/17/2028

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
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD.		06/10/2024	MARKETAXESS	XXX	491,130	500,000	499,280			23		23		499,460		(8,330)	(8,330)	23,047	08/16/2032
30605Y-AB-7	FLCON 171 A - ABS	D	12/15/2024	Paydown	XXX	40,175	40,175	40,267			(30)		(30)		40,175		—	—	1,192	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS	D	12/15/2024	Paydown	XXX	125,834	125,834	124,733			522		522		125,834		—	—	2,827	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	D	12/15/2024	Paydown	XXX	76,349	76,349	76,346			2		2		76,349		—	—	1,442	09/15/2039
31684U-AC-5	FIGRE 24HE4 C - RMBS		12/25/2024	Paydown	XXX	4,978	4,978	4,978			—		—		4,978				48	09/25/2054
316927-AA-0	FIGRE 24HE2 A - RMBS		12/25/2024	Paydown	XXX	157,263	157,263	157,321			(58)		(58)		157,263				3,043	05/26/2054
316927-AB-8	FIGRE 24HE2 B - RMBS		12/25/2024	Paydown	XXX	19,166	19,166	19,166			—		—		19,166				387	05/26/2054
317380-AD-5	FAHB 2022-HB2 M2 - RMBS		10/25/2024	Paydown	XXX	600,000	600,000	587,256			9,285		9,285		600,000				30,000	08/25/2032
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP		11/15/2024	Maturity @ 100.00	XXX	250,000	250,000	249,938			4		4		250,000				11,500	11/15/2024
33632*UQ-8	CTL - CVS 7.28 1/10/24 (WFC) - ABS		01/10/2024	Various	XXX	1,688,988	1,688,988	1,688,988			140		140		1,688,988		—	—	10,247	01/10/2024
343498-AB-7	FLOWERS FOODS INC		07/02/2024	J.P. Morgan Securities LLC	XXX	5,933,111	6,180,000	5,827,925			20,018		20,018		6,086,597		(153,486)	(153,486)	163,427	10/01/2026
347466-AG-9	FORT IRWIN LAND LLC		12/15/2024	Paydown	XXX	97,661	97,661	104,301			(3,416)		(3,416)		97,661				3,937	12/15/2025
36173M-AA-4	GPIM 1 A - CDO		10/15/2024	Paydown	XXX	106,467	106,467	106,467							106,467				911	12/15/2060
36173M-AB-2	GPIM 1 B - CDO		10/15/2024	Paydown	XXX	106,467	106,467	106,467							106,467				1,415	12/15/2060
36185T-AA-5	GMACN 02A A - CMBS		12/10/2024	Paydown	XXX	24,009	24,009	30,866			(5,949)		(5,949)		24,009		—	—	937	04/10/2037
36186E-AA-7	GMACN 2003A CTF - ABS		12/10/2024	Paydown	XXX	36,284	36,284	37,515			(929)		(929)		36,284		—	—	1,239	10/10/2041
36186Y-AF-2	GMACN 2007A CTF - CMBS		12/10/2024	Paydown	XXX	17,779	17,779	19,448			(1,441)		(1,441)		17,779		—	—	594	08/10/2052
36188A-AA-3	GMACN 2008A CTF - ABS		12/01/2024	Paydown	XXX	84,828	84,828	93,833			(8,843)		(8,843)		84,828		—	—	3,373	04/10/2047
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/26/2024	Paydown	XXX	15,575	15,575	13,511			388		388		15,575		—	—	274	07/25/2037
36256#-AA-9	GSRP PORTFOLIO I LLC		12/31/2024	Paydown	XXX	595,932	595,932	595,932			(8)		(8)		595,932		—	—	31,421	12/31/2044
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	C	09/30/2024	Paydown	XXX	23,366	23,366	21,123			2,085		2,085		23,366				509	09/30/2040
37513#-AB-4	GIES LLC		12/20/2024	Paydown	XXX	3,655,575	3,655,575	3,655,575							3,655,575		—	—	151,435	02/07/2032
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR		12/20/2024	Paydown	XXX	330,040	324,404	324,404							324,404		5,637	5,637	14,626	12/30/2051
37677@-AB-8	GLAM MILHSG FEE LLC SUB		01/01/2024		XXX														(51,810)	06/30/2045
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10		12/30/2024	Paydown	XXX	324,916	165,116	165,116							165,116		159,800	159,800	9,427	12/30/2059
37677@-AE-2	GLAM 3 MILHSG FEE LLC SENIOR		12/30/2024	Paydown	XXX	521,266	521,266	521,266							521,266		—	—	41,582	12/30/2050
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB		06/30/2024	Paydown	XXX	961	1,035	1,035							1,035		(74)	(74)	72	12/30/2025
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD	C	08/28/2024	Call @ 100.00	XXX	3,660,911	3,660,911	3,658,450			1,804		1,804		3,660,780		131	131	239,828	09/15/2024
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2024	Paydown	XXX	12,020	12,020	12,859			(701)		(701)		12,020		—	—	368	05/10/2050
38013A-AB-8	GMACN 2011A CTF - ABS		12/10/2024	Paydown	XXX	2,618	2,618	2,618			94		94		2,618		—	—	80	05/10/2050
40139L-BD-4	GUARDIAN LIFE GLOBAL FUNDING		10/16/2024	PNC CAPITAL MARKETS LLC	XXX	2,859,900	3,000,000	3,000,000							3,000,000		(140,100)	(140,100)	34,792	05/13/2026
404280-AT-6	HSBC HOLDINGS PLC	C	06/05/2024	BNY MELLON/BARCLAYS BANK PLC FIRM	XXX	795,200	800,000	794,400			47		47		795,005		195	195	34,850	12/29/2049
404280-DG-1	HSBC HOLDINGS PLC	C	07/25/2024	HSBC Securities (USA), Inc.	XXX	2,003,060	2,000,000	2,000,000							2,000,000		3,060	3,060	99,858	08/11/2028
413875-AR-6	L3HARRIS TECHNOLOGIES INC		11/07/2024	STONEX FINANCIAL INC	XXX	4,973,100	5,000,000	5,062,500			(6,777)		(6,777)		5,001,719		(28,619)	(28,619)	197,454	04/27/2025
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		12/23/2024	BARCLAYS CAPITAL INC	XXX	9,997,000	10,000,000	9,975,185			2,999		2,999		9,997,421		(421)	(421)	583,917	10/15/2025
43133K-AC-9	HCOMF 1 ARR - CDO	C	11/01/2024	Paydown	XXX	18,276	18,276	14,582			3,565		3,565		18,276		—	—	410	11/01/2035
43730N-AC-0	HPA 221 B - CMBS		11/01/2024	Paydown	XXX	6,525	6,525	6,460			48		48		6,525		—	—	183	04/19/2039
43730X-AB-0	HPA 2021-3 B - CMBS		12/01/2024	Paydown	XXX	10,857	10,857	10,856			4		4		10,857		—	—	144	01/18/2041
43730X-AC-8	HPA 2021-3 C - CMBS		12/01/2024	Paydown	XXX	13,571	13,571	13,571			5		5		13,571		—	—	191	01/18/2041
437920-AD-3	HOMES 24AFC2 A2 - RMBS		12/25/2024	Paydown	XXX	2,626	2,626	2,626			—		—		2,626				16	10/27/2059
440327-AK-0	HORACE MANN EDUCATORS CORP		05/16/2024	CROSS TRADE	XXX	2,444,285	2,500,000	2,493,375			280		280		2,498,827		(54,541)	(54,541)	52,813	12/01/2025

SCHEDULE D - PART 4

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

E14.8

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
44107#-AA-4	SOUTH BROWARD HOSPITAL - ABS		11/20/2024	Various	XXX	1,630,855	1,630,855	1,630,855			2,127		2,127		1,630,756		98	98	71,117	06/15/2025
44329H-AW-4	HP CMNTYS LLC		09/15/2024	Paydown	XXX	5,435	5,435	5,415			17		17		5,435				278	09/15/2053
44988U-AA-5	IPL 3 A - CDO	C	08/06/2024	Paydown	XXX	240,000	240,000	240,000							240,000				5,423	11/02/2026
44988Y-AA-7	IPL 5 SR - CDO	C	07/25/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000							2,000,000				64,260	04/02/2026
45254N-DM-6	IMM 2002-9F M1 - RMBS		12/01/2024	Paydown	XXX	2,382	2,382	2,394			7		7		2,382		-	-	81	12/25/2032
45276P-AC-0	IMPRL 22NQM2 A3 - RMBS		12/01/2024	Paydown	XXX	152,168	152,168	150,999			1,118		1,118		152,168		-	-	3,588	03/25/2067
453247-AC-2	MMCFND 1 B1 - CDO		12/02/2024	Paydown	XXX	4,629	4,629	4,369			336		336		4,629				177	06/01/2033
453247-AD-0	MMCFND 1 B2 - CDO		12/02/2024	Paydown	XXX	5,290	5,290	4,993			384		384		5,290				192	06/01/2033
45458*-AW-2	INDIANA AMERICAN WATER INSTALLED BUILDING PRODUCTS INC		05/01/2024	Maturity @ 100.00	XXX	5,000,000	5,000,000	5,000,000			4,280		4,280		5,000,000				177,750	05/01/2024
45780R-AA-9	CLOUD HQ 2019-1 A2 - ABS		11/06/2024	Mizuho Securities USA, Inc.	XXX	1,728,125	1,750,000	1,807,813			(19,815)		(19,815)		1,755,894		(27,769)	(27,769)	127,458	02/01/2028
46433@-AA-6	MILLENNIUM ADVISORS, LLC		12/01/2024	Paydown	XXX	18,226	16,303	16,303							16,303		1,923	1,923	476	07/15/2040
46590X-AL-0	JBS USA HOLDING LUX SARL	C	06/10/2024	Call @ 100.00	XXX	492,070	500,000	500,000							500,000		(7,930)	(7,930)	24,910	01/15/2030
46590X-AY-2	JPMMT 22LTV1 A2 - CMO/RMBS	C	06/28/2024	Paydown	XXX	137,342	136,000	134,066			70		70		134,339		1,661	1,661	4,424	04/01/2033
465976-AB-4	HENDR 2011-1 A - ABS		12/01/2024	Paydown	XXX	208,383	208,383	203,302			5,068		5,068		208,383		-	-	4,320	07/25/2052
46616P-AA-1	HENDR 2011-2 A - ABS		12/15/2024	Paydown	XXX	7,006	7,006	7,854			(803)		(803)		7,006		-	-	172	10/15/2056
46616Q-AA-9	HENDR 2013-2 A - ABS		12/15/2024	Paydown	XXX	26,482	26,482	26,467			2		2		26,482				721	09/15/2056
46617J-AA-4	HENDR 133 A - ABS		12/16/2024	Paydown	XXX	37,133	46,061	46,024			33		33		46,061		-	-	964	01/17/2073
46617L-AA-9	JABIL INC		07/25/2024	Susquehanna Fin. Grp	XXX	2,683,835	2,750,000	2,738,505			1,252		1,252		2,743,342		(59,507)	(59,507)	81,488	05/15/2027
46641C-AV-3	JPMMT 2014-1 2A2 - CMO/RMBS		12/01/2024	Paydown	XXX	3,029	3,029	3,017			22		22		3,029				58	01/25/2044
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2024	Paydown	XXX	121,550	121,550	121,686			(103)		(103)		121,550				2,612	04/15/2044
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		12/01/2024	Paydown	XXX	78,623	78,623	75,552			2,998		2,998		78,623		-	-	1,174	07/25/2052
46655V-BU-5	JPMMT 228 A17 - CMO/RMBS		12/01/2024	Paydown	XXX	34,141	34,141	32,871			1,187		1,187		34,141		-	-	825	01/25/2053
46658R-AF-5	JPMMT 245 A6 - RMBS		12/01/2024	Paydown	XXX	239,531	239,531	237,799			1,733		1,733		239,531				5,171	11/25/2054
46659A-AT-1	JPMMT 2024-11 A9 - RMBS		12/01/2024	Paydown	XXX	16,253	16,253	16,253							16,253				84	04/26/2055
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
46665R-AA-7	HENDR 2020-D A - ABS		12/16/2024	Paydown	XXX	15,552	15,552	15,552							15,552		-	-	211	01/01/2070
46817M-AR-8	JACKSON FINANCIAL INC		07/25/2024	Morgan Stanley & Co. LLC	XXX	3,009,780	3,000,000	3,000,000							3,000,000		9,780	9,780	98,230	06/08/2027
46817M-AS-6	JACKSON FINANCIAL INC		01/30/2024	BARCLAYS CAPITAL INC	XXX	1,003,910	1,000,000	999,850			1		1		999,908		4,002	4,002	8,348	06/08/2032
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	01/12/2024	TRADEWEB DIRECT LLC	XXX	946,890	1,000,000	861,250			690		690		933,655		13,235	13,235	13,250	10/01/2027
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/05/2024	Redemption @ 100.00	XXX	83,890	83,890	83,890							83,890				2,970	01/08/2027
47032@-AF-8	JAMES CAMPBELL COMPANY LLC		09/30/2024	Maturity @ 100.00	XXX	500,000	500,000	500,000							500,000				27,063	09/30/2024
47032@-AG-6	JAMES CAMPBELL COMPANY LLC		09/30/2024	Maturity @ 100.00	XXX	500,000	500,000	500,000							500,000				28,000	09/30/2024
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		11/15/2024	Paydown	XXX	196,311	196,311	199,962			(3,268)		(3,268)		196,311		-	-	5,889	05/15/2034
478160-BY-9	JOHNSON & JOHNSON		10/16/2024	WELLS FARGO SECURITIES LLC	XXX	4,890,550	5,000,000	4,992,950			627		627		4,999,025		(108,475)	(108,475)	138,153	03/01/2026
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2024	Paydown	XXX	4,625	4,625	4,049			306		306		4,625		-	-	212	05/15/2033
49337W-AC-4	NATIONAL GRID USA		10/16/2024	GOLDMAN, SACHS & CO	XXX	3,455,010	3,000,000	3,348,390			(14,224)		(14,224)		3,139,549		315,461	315,461	221,333	11/15/2030
501797-AQ-7	BATH & BODY WORKS INC		01/12/2024	MARKETAXESS	XXX	1,105,783	1,090,000	1,046,542			241		241		1,071,249		34,534	34,534	36,888	01/15/2027
50181Q-AH-1	LCORA 01B B - ABS		12/15/2024	Redemption @ 100.00	XXX	270,632	270,632	299,858							270,632				18,403	09/15/2028
54303P-AW-5	LONGF 1 DRR - CDO		06/25/2024	Various	XXX	229,811	230,000	222,238			2,275		2,275		228,366		1,445	1,445	15,581	04/15/2029
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2024	Paydown	XXX	161,027	161,027	161,025			1		1		161,027		-	-	2,138	03/15/2044
55283Y-AA-5	MACON 2021-1 A - ABS	D	12/05/2024	Paydown	XXX	403,918	403,918	403,908			8		8		403,918		-	-	5,786	11/05/2035
55288*-AA-5	MGE POWER LLC - ABS		12/25/2024	Paydown	XXX	247,244	247,433	248,257			(327)		(327)		247,433		(189)	(189)	7,694	09/25/2033

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
55292R-AA-9	MAPSL 211 A - ABS		12/15/2024	Paydown	XXX	52,525	52,525	47,273			4,187		4,187		52,525		—	—	716	06/15/2046
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2024	Paydown	XXX	92,037	92,037	91,635			(568)		(568)		92,037		—	—	1,639	10/15/2039
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2024	Paydown	XXX	11,593	11,593	11,593							11,593		—	—	517	03/15/2037
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2024	Paydown	XXX	243,281	243,281	237,013			5,136		5,136		243,281		—	—	1,736	05/15/2043
576434-BT-0	MALT 2002-3 M1 - RMBS		12/01/2024	Paydown	XXX	5,565	5,562	329			5,305		5,305		5,562		3	3	122	12/25/2032
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS		12/01/2024	Paydown	XXX	30,500	30,500	26,282			3,824		3,824		30,500		—	—	372	04/25/2051
59156R-AV-0	METLIFE INC		12/12/2024	GOLDMAN SACHS & CO.	XXX	371,731	275,000	425,425			(8,093)		(8,093)		377,165		(5,434)	(5,434)	40,402	08/01/2069
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC		12/30/2024	Paydown	XXX	150,139	150,139	150,139			(1)		(1)		150,139				18,479	06/30/2027
606822-CE-2	GROUP INC	C	10/22/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	6,904,170	7,000,000	7,000,000							7,000,000		(95,830)	(95,830)	288,773	04/19/2028
62676#-AA-7	MURPHYS BOWL LLC		03/01/2024		XXX														(40,000)	06/30/2056
62927*-AN-6	NFL VENTURES SR GTD NTS TRANCHE C		10/15/2024	Paydown	XXX	285,863	285,863	285,863			(12)		(12)		285,863				8,626	04/15/2035
62983P-AB-1	NAKILAT INC	C	12/31/2024	Paydown	XXX	199,672	199,672	195,237			1,902		1,902		199,672				18,677	12/31/2033
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	C	03/25/2024	BARCLAYS CAPITAL INC	XXX	2,015,055	2,100,000	2,093,826			156		156		2,098,272		(83,217)	(83,217)	45,033	09/14/2026
63943B-AA-1	NAVTR 2021-1 A - ABS	C	12/15/2024	Paydown	XXX	18,222	18,222	16,619			1,264		1,264		18,222		—	—	273	11/15/2046
64110L-AG-1	NETFLIX INC		03/01/2024	Maturity @ 100.00	XXX	690,000	690,000	704,965			(347)		(347)		690,000				19,838	03/01/2024
64832B-AE-5	NRZT 24NQM2 A3 - RMBS		12/01/2024	Paydown	XXX	27,352	27,352	27,352			—		—		27,352				325	09/25/2064
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING		12/20/2024	J.P. Morgan Securities LLC	XXX	6,771,240	7,000,000	6,995,660			435		435		6,999,331		(228,091)	(228,091)	237,154	07/14/2026
650119-AA-8	NEW YORK UNIVERSITY		06/20/2024	Call @ 100.00	XXX	413,000	413,000	413,000							413,000				10,812	07/01/2032
651639-AW-6	NEWMONT CORPORATION		03/19/2024	MILLENNIUM ADVISORS, LLC	XXX	517,810	500,000	489,915			80		80		494,222		23,588	23,588	13,872	04/01/2035
65163L-AE-9	NEWMONT CORPORATION		01/30/2024	Susquehanna Fin. Grp	XXX	2,064,713	2,450,000	2,017,114			632		632		2,027,539		37,174	37,174	22,295	05/13/2050
66859X-AA-8	WOODS XVI E - CDO		05/21/2024	MORGAN STANLEY & CO. LLC	XXX	1,128,372	1,140,000	1,088,076			(1,434)		(1,434)		1,144,840		(16,468)	(16,468)	72,528	11/15/2030
66860H-AD-4	WOODS XV ER - CDO		05/21/2024	BOFA SECURITIES, INC	XXX	1,635,615	1,660,000	1,589,650			(6,367)		(6,367)		1,642,854		(7,239)	(7,239)	94,746	06/20/2034
66860Y-AA-3	WOODS 27 E - CDO	C	05/21/2024	GOLDMAN SACHS & CO.	XXX	913,473	940,000	889,475			(288)		(288)		896,066		17,408	17,408	72,363	10/17/2034
67107H-AG-8	OZLM VIII DRR - CDO		03/06/2024	BREAN CAPITAL, LLC	XXX	1,214,815	1,220,000	1,103,558			1,527		1,527		1,167,181		47,634	47,634	56,766	10/17/2029
67114F-AA-6	OFSBS 10 E - CDO	C	05/22/2024	JANNEY MONTGOMERY SCOTT INC	XXX	1,599,845	1,630,000	1,581,100			(3,035)		(3,035)		1,691,768		(91,923)	(91,923)	126,185	04/20/2034
67119D-AB-4	OBX 24NQM9 A2 - RMBS		12/01/2024	Paydown	XXX	57,194	57,194	57,194			—		—		57,194				1,170	01/25/2064
67119E-AC-0	OBX 24NQ11 A3 - RMBS		12/01/2024	Paydown	XXX	22,215	22,215	22,215			—		—		22,215		—	—	367	06/25/2064
67119M-AC-2	OBX 24NM10 A3 - RMBS		12/01/2024	Paydown	XXX	63,649	63,649	63,648			1		1		63,649		—	—	1,348	05/27/2064
673913-AC-3	OBX 24NQ18 A3 - RMBS		12/25/2024	Paydown	XXX	1,394	1,394	1,394							1,394				7	10/27/2064
67448P-AC-7	OBX 24NQ12 A3 - RMBS		12/01/2024	Paydown	XXX	6,859	6,859	6,859			—		—		6,859				87	07/25/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS		12/01/2024	Paydown	XXX	11,130	11,130	11,130			—		—		11,130		—	—	73	10/27/2064
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2024	Paydown	XXX	1,265	1,265	1,171			77		77		1,265				56	10/01/2051
677071-AU-6	OHANA 2007A I - ABS		10/01/2024	Paydown	XXX	11,636	11,636	10,019			1,323		1,323		11,636		—	—	526	10/01/2051
682337-AA-8	OELF III A1 - CDO	C	10/19/2024	Paydown	XXX	13,785	13,785	13,785							13,785				586	07/19/2037
68389X-BG-9	ORACLE CORP		01/30/2024	BARCLAYS CAPITAL INC	XXX	12,640,095	15,500,000	12,231,825			3,029		3,029		12,292,837		347,258	347,258	143,160	05/15/2055
68389X-BZ-7	ORACLE CORP		06/10/2024	BANK OF AMERICA SECURITIES	XXX	918,972	1,200,000	905,076			4,282		4,282		923,479		(4,507)	(4,507)	31,147	03/25/2041
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		08/14/2024	Various	XXX	464,375	500,000	500,000							500,000		(35,625)	(35,625)	23,375	01/15/2029
69122D-AA-7	ORI A - CDO	C	01/04/2024	Paydown	XXX	161,962	161,962	161,395			(1,456)		(1,456)		161,962				1,504	05/20/2031
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-AH-0	PACBEA 2006 - A AH - ABS		07/15/2024	Paydown	XXX	12,903	12,903	5,355			5,389		5,389		12,903		—	—	592	07/15/2051
69403W-AJ-6	PACBEA 2006 - A AG - ABS		07/15/2024	Paydown	XXX	10,357	10,357	8,647			1,818		1,818		10,357		—	—	444	07/15/2051
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		06/15/2024	Call @ 100.00	XXX	25,000	25,000	25,000							25,000				739	06/15/2050

Annual Statement for the Year 2024 of the WILTON REASSURANCE LIFE COMPANY OF NEW YORK

SCHEDULE D - PART 4

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

E14.10

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
69478X-AC-9	PACIFIC PREMIER BANCORP INC		09/03/2024	Maturity @ 100.00	XXX	500,000	500,000	503,750			(1,280)		(1,280)		500,000				28,750	09/03/2024
70338C-10-9	PATRNL 2004-I A - ABS		04/04/2024	Paydown	XXX		(191,000)	(161,395)			(14,667)		(14,667)		(191,000)		191,000	191,000	(2,124)	05/04/2054
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC		08/23/2024	BARCLAYS CAPITAL INC	XXX	6,827,401	7,017,000	6,960,513			4,061		4,061		7,007,685		(180,284)	(180,284)	193,504	02/25/2026
718337-AE-8	KONINKLIJKE PHILIPS NV	C	02/06/2024	J.P. Morgan Securities LLC	XXX	10,368,800	10,000,000	11,305,100			(10,301)		(10,301)		10,244,792		124,008	124,008	134,000	06/01/2026
722844-AA-5	PINE STREET TRUST I		03/25/2024	GOLDMAN, SACHS & CO	XXX	949,180	1,000,000	1,000,000							1,000,000		(50,820)	(50,820)	28,194	02/15/2029
725906-AN-1	BARRICK GOLD CORP		03/19/2024	MILLENNIUM ADVISORS, LLC	XXX	539,385	500,000	528,440			(223)		(223)		517,192		22,193	22,193	13,975	10/15/2035
73102Q-AA-4	POLAR TANKERS INC		11/10/2024	Paydown	XXX	14,032	14,032	13,950			41		41		14,032				629	05/10/2037
737446-AR-5	POST HOLDINGS INC		08/14/2024	TRADEWEB DIRECT LLC	XXX	458,405	500,000	500,000							500,000		(41,595)	(41,595)	20,625	09/15/2031
74042C-AE-8	PRETSL XXVIII B - CDO	C	12/23/2024	Paydown	XXX	20,917	20,917	17,686			548		548		20,917		-	-	705	03/22/2038
74042C-AG-3	PRETSL XXVIII C1 - CDO	C	12/23/2024	Paydown	XXX	2,355	2,355	1,707			571		571		2,355		-	-	83	03/22/2038
74042D-AE-6	PRETSL XX B - CDO		06/24/2024	Paydown	XXX	3,635	3,635	2,655			779		779		3,635		-	-	58	03/22/2038
74042E-AC-8	PRETSL XVII B - CDO	C	12/23/2024	Paydown	XXX	114,638	114,638	97,577			1,539		1,539		114,638		-	-	4,542	06/23/2035
74042F-AC-5	PRETSL 25 B1 - CDO	C	09/23/2024	Paydown	XXX	10,536	10,536	7,441			2,468		2,468		10,536		-	-	329	06/22/2037
74042F-AE-1	PRETSL 25 B2 - CDO	C	12/22/2024	Paydown	XXX	2,959	2,959	1,790			836		836		2,959		-	-	61	06/22/2037
74042H-AD-9	PRETSL XIX B - CDO		12/23/2024	Paydown	XXX	50,295	50,295	41,251			2,181		2,181		50,295		-	-	1,797	12/22/2035
74042H-AE-7	PRETSL XIX C - CDO		12/23/2024	Paydown	XXX	11,527	11,527	8,763			2,360		2,360		11,527		-	-	452	12/22/2035
74042J-AC-7	PRETSL XXI B1 - CDO	C	12/23/2024	Paydown	XXX	7,011	7,011	4,922			1,022		1,022		7,011		-	-	281	03/22/2038
74042J-AJ-2	PRETSL XXI B2 - CDO	C	12/23/2024	Paydown	XXX	12,506	12,506	8,723			1,791		1,791		12,506		-	-	501	03/22/2038
74042Q-AB-3	PRETSL 26 A2 - CDO		12/23/2024	Paydown	XXX	996	996	798			194		194		996		-	-	38	09/22/2037
74042Q-AE-7	PRETSL 26 B2 - CDO		12/22/2024	Paydown	XXX	10,056	10,056	5,638			3,132		3,132		10,056		-	-	279	09/22/2037
74043A-AE-1	PRETSL XXIII A2 - CDO		12/23/2024	Paydown	XXX	24,159	24,159	18,318			1,564		1,564		24,159		-	-	825	12/22/2036
74043A-AG-6	PRETSL XXIII BFP - CDO		12/23/2024	Paydown	XXX	369	369	327			9		9		369		-	-	13	12/22/2036
74043A-AJ-0	PRETSL XXIII B1 - CDO		12/23/2024	Paydown	XXX	3,813	3,813	2,898			599		599		3,813		-	-	135	12/22/2036
74043C-AC-1	PRETSL 24 B1 - CDO	C	12/23/2024	Paydown	XXX	1,174	1,174	826			348		348		1,174		-	-	27	03/22/2037
74043C-AE-7	PRETSL 24 B2 - CDO	C	12/22/2024	Paydown	XXX	16,362	16,362	11,837			4,116		4,116		16,362		-	-	404	03/22/2037
745867-AW-1	PULTEGROUP INC		07/25/2024	SUMRIDGE PARTNERS LLC	XXX	1,601,905	1,596,000	1,637,720			(2,957)		(2,957)		1,603,434		(1,529)	(1,529)	79,246	03/01/2026
74728G-AE-0	QBE INSURANCE GROUP LTD	C	02/07/2024	UBS SECURITIES LLC	XXX	394,000	400,000	402,964			(68)		(68)		400,821		(6,821)	(6,821)	5,679	12/29/2049
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		12/10/2024	Paydown	XXX	9,523	9,523	6,496			3,026		3,026		9,523		-	-	174	02/10/2036
75410R-AS-5	RATE 2022-J1 A17 - CMO/RMBS		12/01/2024	Paydown	XXX	81,999	81,999	78,922			2,823		2,823		81,999		-	-	1,262	01/25/2052
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS		12/01/2024	Paydown	XXX	54,666	54,666	53,957			501		501		54,666		-	-	1,010	01/25/2052
75903A-AC-1	REGDIV 2005-1 A2 - CDO	C	10/25/2024	Paydown	XXX	33,091	33,091	27,796			6,111		6,111		33,091		-	-	1,966	01/25/2036
76161R-AA-3	REX - REAL ESTATE EXCHANGE, INC.		09/15/2024	Redemption @ 100.00	XXX	307,500	307,500	307,500							307,500				7,688	03/15/2025
780099-CK-1	NATWEST GROUP PLC	C	02/08/2024	UBS SECURITIES LLC	XXX	200,860	200,000	211,960			(201)		(201)		202,606		(1,746)	(1,746)	5,867	12/29/2049
78403D-AH-3	SBATOW 2014-2 2C - ABS		10/11/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000							2,000,000		-	-	64,483	10/15/2049
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		12/25/2024	Paydown	XXX	194,716	194,716	186,023			7,199		7,199		194,716		-	-	3,849	03/27/2062
78449A-AA-0	SLAM 2021-1 A - ABS	C	12/15/2024	Paydown	XXX	31,250	31,250	27,236			3,228		3,228		31,250		-	-	413	06/15/2046
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/15/2024	Various	XXX	95,000	95,000	95,000							95,000				2,379	05/15/2024
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		07/02/2024	BARCLAYS CAPITAL INC	XXX	3,814,800	4,000,000	3,987,000			733		733		3,997,403		(182,603)	(182,603)	63,333	05/15/2026
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC	C	06/17/2024	Various	XXX	923,843	1,000,000	881,850			6,734		6,734		944,559		(20,716)	(20,716)	23,250	01/11/2028
81708#-AA-9	SENECA GENERATION LLC		12/27/2024	Redemption @ 100.00	XXX	375,000	375,000	375,000							375,000				13,548	04/27/2026
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	1,864	1,864	1,667			116		116		1,864		-	-	24	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - RMBS		12/01/2024	Paydown	XXX	7,348	7,348	6,724			953		953		7,348		-	-	85	05/26/2043
81761T-AC-9	SERV 2020-1 A22 - ABS		04/30/2024	Paydown	XXX	1,000	1,000	875			109		109		1,000		-	-	13	01/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2024	Paydown	XXX	5,000	5,000	5,000							5,000		-	-	121	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS		10/25/2024	Paydown	XXX	31,500	31,500	28,319			2,379		2,379		31,500		-	-	471	04/25/2051
817743-AG-2	SPRO 221 A2 - ABS		10/25/2024	Paydown	XXX	50,000	50,000	50,000							50,000		-	-	977	01/25/2052

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
81883C-AA-3	SHACK 2017-X E - CDO	D	05/21/2024	NOMURA SECURITIES/FIXED INCOME	XXX	2,591,345	2,640,000	2,442,000			(720)		(720)		2,580,564		10,781	10,781	187,515	04/20/2029
82266#-AA-1	SHELL OIL CO		12/05/2024	Paydown	XXX	578,733	578,733	578,733			(1)		(1)		578,733		—	—	16,920	05/05/2025
82323M-AA-7	SAIL 2018-1 CN - ABS		06/01/2024	Paydown	XXX	(375)	(338)				(338)		(338)	(338)			(37)	(37)	37	09/15/2065
82967N-BA-5	SIRIUS XM RADIO INC		11/04/2024	CROSS	XXX	1,475,625	1,500,000	1,500,000							1,500,000		(24,375)	(24,375)	96,042	08/01/2027
83546D-AN-8	SONIC 2021-1 A21 - ABS		12/20/2024	Paydown	XXX	2,000	2,000	1,907			68		68		2,000		—	—	24	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - ABS		12/20/2024	Paydown	XXX	19,500	19,500	19,226			221		221		19,500		—	—	278	08/21/2051
842434-CJ-9	SOUTHERN CALIFORNIA GAS CO		10/16/2024	GOLDMAN, SACHS & CO	XXX	4,996,550	5,000,000	4,987,850			255		255		4,991,846		4,704	4,704	236,319	11/15/2040
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC		06/24/2024	TRADEWEB DIRECT LLC	XXX	474,730	500,000	500,000							500,000		(25,270)	(25,270)	15,911	11/01/2027
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		12/31/2024	Paydown	XXX	378,451	378,451	378,451			(41)		(41)		378,451				9,738	12/31/2041
853254-CL-2	STANDARD CHARTERED PLC	C	11/16/2024	Call @ 100.00	XXX	250,000	250,000	250,000							250,000				19,440	11/16/2025
85572R-AA-7	STARR 2018-1 A - ABS		12/15/2024	Paydown	XXX	77,111	77,110	72,677			4,247		4,247		77,110		—	—	2,250	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	C	12/15/2024	Paydown	XXX	11,912	11,912	11,835			65		65		11,912				263	03/15/2044
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2024	Paydown	XXX	750	750	745			4		4		750		—	—	14	04/20/2045
86359B-RC-7	SASC 2004-9XS 1A5 - RMBS		12/01/2024	Paydown	XXX	78,243	78,243	79,026			(37)		(37)		78,243				2,352	05/25/2034
86668@-AA-8	SCA 2019-1 A		12/15/2024	Paydown	XXX	88,547	88,547	88,547							88,547		—	—	4,954	12/15/2027
871978-AA-0	TCW 2022-1 E - CDO	C	06/25/2024	BOFA SECURITIES, INC	XXX	1,195,600	1,220,000	1,159,000			687		687		1,194,875		725	725	102,491	04/22/2033
872480-AE-8	TIF 2021-1 A - ABS		12/20/2024	Paydown	XXX	123,750	123,750	109,389			11,963		11,963		123,750				1,106	02/20/2046
87264A-AT-2	T-MOBILE USA INC		06/10/2024	Various	XXX	1,000,120	1,000,000	987,525			805		805		993,904		6,216	6,216	33,799	04/15/2027
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		11/05/2024	Paydown	XXX	43,971	43,971	43,971			—		—		43,971				1,429	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL		11/05/2024	Paydown	XXX	4,285	4,285	4,285							4,285				135	11/05/2057
87305Q-CF-6	TTX CO		01/15/2024	Maturity @ 100.00	XXX	4,000,000	4,000,000	3,987,720			51		51		4,000,000				83,000	01/15/2024
87342R-AC-8	BELL 2016-1 A23 - RMBS		03/25/2024	MUFG SECURITIES AMERICAS INC.	XXX	1,015,781	1,031,250	1,031,250							1,031,250		(15,469)	(15,469)	17,369	05/25/2046
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2024	Paydown	XXX	239,830	239,830	237,029			(2,188)		(2,188)		239,830		—	—	4,934	12/15/2044
87612B-BG-6	TARGA RESOURCES PARTNERS LP		06/10/2024	BANK OF AMERICA SECURITIES	XXX	366,724	375,000	365,924			455		455		370,851		(4,127)	(4,127)	16,979	01/15/2028
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP		03/30/2024	Various	XXX	67,468	67,468	67,468							67,468		—	—	2,738	03/30/2024
88315L-AL-2	TMCL 211 A - ABS	C	12/20/2024	Paydown	XXX	160,000	160,000	142,882			12,115		12,115		160,000		—	—	1,456	02/20/2046
88576N-AP-3	HENDR 2007-3 A - ABS		12/15/2024	Paydown	XXX	144,972	144,972	144,936			16		16		144,972		—	—	4,737	10/15/2048
88576R-AA-7	HENDR 2008-1 A - ABS		12/15/2024	Paydown	XXX	101,761	101,761	101,734			3		3		101,761		—	—	3,777	01/15/2044
89183G-AB-2	TPMT 244 A1B - RMBS		12/01/2024	Paydown	XXX	12,272	12,272	11,952			320		320		12,272				71	10/27/2064
89255#-AA-9	VUMC 2018-1 LOAN - ABS		12/01/2024	Paydown	XXX	11,687	11,687	11,687							11,687		—	—	347	07/01/2048
893647-BL-0	TRANSDIGM INC		01/16/2024	CROSS TRADE	XXX	732,188	750,000	750,000							750,000		(17,813)	(17,813)	7,219	11/15/2027
89854D-A*-2	TSGE 2017-1 NOTE - ABS		01/30/2024	Paydown	XXX	627,558	627,558	627,558							627,558		—	—	10,934	09/25/2031
90341X-AA-4	USCAP IV A1 - CDO		12/02/2024	Paydown	XXX	69,742	69,742	53,004			10,004		10,004		69,742		—	—	2,113	12/01/2039
907818-CU-0	UNION PACIFIC CORP		07/03/2024	Cantor Fitzgerald	XXX	4,175,020	3,890,000	3,929,056			(803)		(803)		3,911,531		263,489	263,489	164,785	05/01/2034
907818-DR-6	UNION PACIFIC CORP		02/15/2024	Maturity @ 100.00	XXX	4,625,000	4,625,000	4,185,556			6,629		6,629		4,625,000				84,314	02/15/2024
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS		05/14/2024	Paydown	XXX	15,480	15,480	15,480							15,480				250	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		07/02/2024	Paydown	XXX	165,022	165,022	165,022							165,022		—	—	5,356	01/02/2031
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2024	Paydown	XXX	158,297	158,297	158,297							158,297				3,680	01/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2024	Paydown	XXX	12,763	12,763	11,040			1,560		1,560		12,763				258	11/01/2033
913260-A@-4	EXETER & HAMPTON ELECTRIC CO		09/01/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000			(313)		(313)		1,000,000				69,600	09/01/2028
92047W-AG-6	VALVOLINE INC		08/14/2024	TRADEWEB DIRECT LLC	XXX	217,328	250,000	252,188			(122)		(122)		251,534		(34,207)	(34,207)	9,818	06/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
92329H-AH-6	VENTR XVIII ER - CDO	C	05/31/2024	STIFEL, NICOLAUS & CO., INC.	XXX	1,626,372	1,628,000	1,618,232			(7,045)		(7,045)		1,736,056		(109,684)	(109,684)	127,451	10/15/2029
92329Y-AQ-9	VENTR XVII CRR - CDO		08/15/2024	Paydown	XXX	375,000	375,000	375,000							375,000				22,954	04/15/2027
92343V-ER-1	VERIZON COMMUNICATIONS INC		10/08/2024	BANK OF AMERICA SECURITIES	XXX	5,042,932	5,061,000	4,986,699			5,839		5,839		5,027,623		15,310	15,310	230,045	09/21/2028
92538N-AA-5	VERUS 2022-4 A1 - RMBS		12/01/2024	Paydown	XXX	86,694	86,694	86,693			(768)		(768)		86,694		-	-	2,116	04/25/2067
92539L-AC-4	VERUS 2021-3 A3 - CMO/RMBS		12/01/2024	Paydown	XXX	13,664	13,664	11,683			1,927		1,927		13,664		-	-	112	06/25/2066
92540H-AB-2	VERUS 2024-5 A2 - RMBS		12/01/2024	Paydown	XXX	20,779	20,779	20,779			-		-		20,779		-	-	408	06/25/2069
92540H-AC-0	VERUS 2024-5 A3 - RMBS		12/01/2024	Paydown	XXX	41,558	41,558	41,646			(87)		(87)		41,558		-	-	841	06/25/2069
92564R-AF-2	VICI PROPERTIES LP		03/19/2024	Call @ 100.00	XXX	750,000	750,000	762,495			(190)		(190)		750,000				16,172	05/01/2024
92564R-AH-8	VICI PROPERTIES LP	06/10/2024	J.P. Morgan Securities LLC	XXX	121,304	125,000	114,363			650		650		121,472		(168)	(168)	4,375	09/01/2026	
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS	12/20/2024	Paydown	XXX	1,874,068	1,874,068	1,874,068			(3)		(3)		1,874,068		-	-	49,017	11/30/2029	
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS	11/20/2024	Paydown	XXX	7,373,779	7,373,779	7,355,345			9,693		9,693		7,373,779		-	-	156,622	02/20/2030	
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO	02/22/2024	BOFA SECURITIES, INC	XXX	10,333,400	10,000,000	9,979,200			101		101		9,988,599		344,801	344,801	368,333	01/15/2036	
92914Q-AG-9	VOYA 2015-1 DR - CDO	06/25/2024	BOFA SECURITIES, INC	XXX	1,195,600	1,220,000	1,148,325			(6,089)		(6,089)		1,258,602		(63,002)	(63,002)	96,100	01/18/2029	
94354K-AA-8	WAAV 2019-1 A - ABS	12/15/2024	Paydown	XXX	650,728	650,728	641,230			8,162		8,162		650,728		-	-	16,750	09/15/2044	
94978#-DC-8	WELLS FARGO & COMPANY ABS - ABS	04/01/2024	Paydown	XXX	(3,016)					(3,016)		(3,016)		(3,016)					01/02/2024	
95058X-AL-2	WEN 211 A22 - ABS	12/15/2024	Paydown	XXX	5,002	5,002	4,828			144		144		5,002		-	-	87	06/15/2051	
95058X-AP-3	WEN 2022-1 A22 - ABS	12/15/2024	Paydown	XXX	103,513	4,699	4,699			-		-		4,699		98,815	98,815	(1,536)	03/15/2052	
95829T-AA-3	WESTERN GROUP HSG LP	09/15/2024	Paydown	XXX	7,986	7,986	7,986							7,986				407	03/15/2057	
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	09/19/2024	GOLDMAN, SACHS & CO.	XXX	6,468,666	6,580,000	6,490,551			7,582		7,582		6,556,630		(87,963)	(87,963)	192,328	11/15/2026	
961214-FG-3	WESTPAC BANKING CORP	C	06/10/2024	Morgan Stanley & Co. LLC	XXX	974,390	1,000,000	1,000,000						1,000,000		(25,610)	(25,610)	45,192	08/10/2033	
970648-AL-5	WILLIS NORTH AMERICA INC	07/25/2024	WELLS FARGO SECURITIES LLC	XXX	1,977,820	2,000,000	1,999,100			88		88		1,999,514		(21,694)	(21,694)	57,092	06/15/2027	
97652Q-AC-3	WIN 142 A3 - CMO/RMBS	12/01/2024	Paydown	XXX	5,232	5,232	5,303			(364)		(364)		5,232		-	-	133	09/20/2044	
97770*-AA-2	WOLFENT 2021-1 A - ABS	11/21/2024	Paydown	XXX	476,807	414,876	403,772			7,996		7,996		414,876		61,932	61,932	10,536	05/20/2045	
97988R-AC-6	WDMNT 2022-9 A1B - CDO	09/05/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000							2,000,000				79,394	04/25/2034	
98371*-AA-9	CTL - HOME DEPOT PASS CERT	01/15/2024	Various	XXX	1,478,900	1,478,900	1,478,900			(16)		(16)		1,478,900		-	-	22,049	01/15/2024	
98389B-AR-1	XCEL ENERGY INC	11/20/2024	STONEX FINANCIAL INC	XXX	3,962,800	4,000,000	4,027,400			(3,192)		(3,192)		4,000,099		(37,299)	(37,299)	128,333	06/01/2025	
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC	05/23/2024	JEFFERIES LLC	XXX	5,892,300	6,000,000	6,131,280			(6,401)		(6,401)		6,009,916		(117,616)	(117,616)	140,225	04/01/2025	
9AMBDL-P3-8	CBC HOLDINGS LLC SR 10.000% 3/04/27	12/26/2024	Direct	XXX	199,700	199,700	194,561			936		936		199,700				4,683	03/04/2027	
BGH5HY-VF-5	AAL 2018-1 A	12/15/2024	Paydown	XXX	223,678	223,678	223,678							223,678				6,160	06/15/2027	
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION	12/16/2024	Maturity @ 100.00	XXX	2,000,000	2,000,000	2,022,339			(7,558)		(7,558)		2,000,000				50,200	12/16/2024	
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC	12/30/2024	Paydown	XXX	683,375	348,975	322,341			24,596		24,596		348,975		334,400	334,400	26,369	06/30/2039	
BGH7H9-UQ-3	MURPHYS BOWL LLC	03/01/2024	Adjustment	XXX	(2,500,000)	(2,500,000)	(2,500,000)							(2,500,000)				(18,667)	06/30/2056	
BGH8FM-BV-4	HUNT FEE IV 2023	12/01/2024	Paydown	XXX	478,494	478,494	478,283			192		192		478,494		-	-	22,411	12/01/2050	
BGH8R6-8Q-1	LEVEL 3 FINANCING INC TSA BR3	03/22/2024	Unknown	XXX	615,000	1,000,000	1,000,000							1,000,000		(385,000)	(385,000)	30,813	07/01/2028	
BGH8R6-8S-7	LEVEL 3 FINANCING INC TSA BT9	05/01/2024	Adjustment	XXX															14,063	07/15/2029
BGH8R6-8S-7	LEVEL 3 FINANCING INC TSA BT9	03/22/2024	Adjustment	XXX	438,750	750,000	750,000							750,000		(311,250)	(311,250)	5,234	07/15/2029	
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	12/31/2024	Paydown	XXX	104,474	104,474	103,512			895		895		104,474		-	-	5,215	09/30/2045
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024	C	08/22/2024	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,000,000						7,000,000				289,100	08/22/2024	

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
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2024	Paydown	XXX	72,613	72,613	72,613							72,613				3,681	10/01/2045
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON	C	10/01/2024	Paydown	XXX	51,943	51,943	51,943							51,943					10/01/2045
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						336,770,971	344,889,735	340,054,049		36,066	198,065	(97,424)	331,554		341,158,831		(4,424,871)	(4,424,871)	11,902,123	XXX
Bonds: Hybrid Securities																				
007924-AJ-2	AEON LTD	C	05/21/2024	SG AMERICAS SECURITIES, LLC	XXX	385,500	400,000	388,250			82		82		389,289		(3,789)	(3,789)	13,567	04/11/2048
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC		09/30/2024	Millennium Advisors	XXX	235,858	250,000	250,000							250,000		(14,143)	(14,143)	10,925	02/15/2062
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	06/12/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	402,440	400,000	400,500			(35)		(35)		400,170		2,270	2,270	13,350	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC		12/23/2024	Various	XXX	292,080	310,000	310,000							310,000		(17,921)	(17,921)	21,749	01/15/2040
05565A-GF-4	BNP PARIBAS SA	C	11/01/2024	MORGAN STANLEY & CO. LLC	XXX	200,760	200,000	206,440			(583)		(583)		202,613		(1,853)	(1,853)	17,033	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC	C	12/20/2024	Various	XXX	2,940,200	3,080,000	3,098,125			(2,203)		(2,203)		3,092,019		(151,819)	(151,819)	129,363	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	03/04/2024	BNY MELLON/BARCLAYS BANK PLC FIRM	XXX	197,280	200,000	200,000							200,000		(2,720)	(2,720)	3,286	12/29/2049
060505-EL-4	BANK OF AMERICA CORP		02/29/2024	MORGAN STANLEY & CO. LLC	XXX	350,438	350,000	360,150			(337)		(337)		351,277		(840)	(840)	8,278	10/23/2024
060505-FL-3	BANK OF AMERICA CORP		08/15/2024	UBS SECURITIES LLC	XXX	203,463	205,000	213,070							205,000		(1,538)	(1,538)	11,074	12/29/2049
125896-BU-3	CMS ENERGY CORP		12/17/2024	MIZUHO SECURITIES USA INC	XXX	417,633	438,000	441,955			(372)		(372)		440,329		(22,696)	(22,696)	21,787	06/01/2050
21871X-20-8	COREBRIDGE FINANCIAL INC		12/31/2024	J.P. MORGAN SECURITIES LLC	XXX	70,417	69,200	69,200							69,200		1,217	1,217		12/15/2064
225313-AJ-4	CREDIT AGRICOLE SA	C	07/01/2024	SG AMERICAS SECURITIES, LLC	XXX	305,355	300,000	332,380			(2,485)		(2,485)		307,804		(2,449)	(2,449)	12,797	12/29/2049
225313-AL-9	CREDIT AGRICOLE SA	C	03/08/2024	RBC CAPITAL MARKETS, LLC	XXX	1,000,650	1,000,000	1,010,800							1,010,800		(10,150)	(10,150)	32,274	12/29/2049
23380Y-AD-9	DAHCHI LIFE HOLDINGS INC	C	03/25/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	2,010,750	2,100,000	2,100,000							2,100,000		(89,250)	(89,250)	56,700	12/29/2049
29250N-AN-5	ENBRIDGE INC		12/04/2024	MORGAN STANLEY & CO. LLC	XXX	643,565	650,000	619,625			69		69		620,026		23,539	23,539	54,167	01/15/2077
29250N-AS-4	ENBRIDGE INC		06/24/2024	BROADCORT CAPITAL CORP FIXED I	XXX	85,076	90,000	78,885			12		12		78,919		6,157	6,157	4,675	07/15/2077
29250N-AW-5	ENBRIDGE INC		06/25/2024	BNP PARIBAS SECURITIES BOND	XXX	240,525	250,000	244,583			13		13		244,799		(4,274)	(4,274)	12,804	03/01/2078
30767E-AD-1	FARM CREDIT BANK OF TEXAS		02/13/2024	BOFA SECURITIES, INC.	XXX	392,000	400,000	400,375			(1)		(1)		400,356		(8,356)	(8,356)	3,800	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP	C	02/28/2024	J.P. MORGAN SECURITIES LLC	XXX	257,224	205,000	304,500			(1,394)		(1,394)		258,710		(1,486)	(1,486)	13,965	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC	C	10/31/2024	Various	XXX	400,180	400,000	406,950			(599)		(599)		402,690		(2,510)	(2,510)	26,939	12/29/2049
44989E-AA-0	IPL SN - CDO		11/06/2024	Various	XXX	1,310,000	1,310,000	1,310,000							1,310,000				97,522	10/11/2027
456837-AR-4	ING GROEP NV	C	09/10/2024	SG AMERICAS SECURITIES, LLC	XXX	196,550	200,000	200,000							200,000		(3,450)	(3,450)	9,424	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	440,000	440,000	471,864			(574)		(574)		440,000				25,133	12/29/2049
48124B-AC-9	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	6,550,000	6,550,000	6,506,000			250		250		6,508,309		41,691	41,691	293,185	12/29/2049
48126H-AA-8	JPMORGAN CHASE & CO		05/01/2024	Call @ 100.00	XXX	249,000	249,000	250,245							249,000				11,208	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO		02/08/2024	UBS SECURITIES LLC	XXX	379,525	380,000	389,732			(211)		(211)		381,191		(1,666)	(1,666)	8,435	12/29/2049
539439-AG-4	LLOYDS BANKING GROUP PLC	C	03/13/2024	Jefferies LLC	XXX	400,044	400,000	410,460			(435)		(435)		400,614		(570)	(570)	6,500	12/31/2049
539439-AU-3	LLOYDS BANKING GROUP PLC	C	12/12/2024	Various	XXX	699,485	700,000	714,998			(2,070)		(2,070)		703,823		(4,338)	(4,338)	28,063	12/27/2066
53944Y-AV-5	LLOYDS BANKING GROUP PLC	C	05/03/2024	MORGAN STANLEY & CO. LLC	XXX	198,000	200,000	200,000							200,000		(2,000)	(2,000)	5,778	12/29/2049

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
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO	C	01/29/2024	SG AMERICAS SECURITIES, LLC	XXX	395,200	400,000	404,500			(57)		(57)		401,248		(6,048)	(6,048)	5,778	10/20/2045
59156R-BT-4	METLIFE INC		04/03/2024	BROADCORT CAPITAL CORP	XXX	173,413	175,000	180,101			(143)		(143)		177,443		(4,031)	(4,031)	5,712	12/31/2049
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/21/2024	BNP PARIBAS SECURITIES BOND	XXX	444,962	450,000	449,214			(117)		(117)		448,606		(3,645)	(3,645)	26,456	05/01/2079
65559C-AA-9	NORDEA BANK ABP	C	12/12/2024	RBC CAPITAL MARKETS, LLC	XXX	201,420	200,000	200,000							200,000		1,420	1,420	16,084	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC		12/02/2024	Call @ 100.00	XXX	3,020,000	3,020,000	3,018,218			46		46		3,017,371		2,629	2,629	263,190	12/29/2049
744320-BF-8	PRUDENTIAL FINANCIAL INC		12/05/2024	Various	XXX	376,236	380,000	387,000			(672)		(672)		383,179		(6,943)	(6,943)	21,780	09/15/2048
744320-BK-7	PRUDENTIAL FINANCIAL INC		09/05/2024	MORGAN STANLEY & CO. LLC	XXX	964,693	960,000	967,412			(407)		(407)		966,213		(1,519)	(1,519)	43,765	09/01/2052
76025L-AB-0	SCENTRE GROUP TRUST 2	C	12/12/2024	Various	XXX	882,965	900,000	910,800			(1,041)		(1,041)		907,013		(24,049)	(24,049)	50,559	09/24/2080
808513-BD-6	CHARLES SCHWAB CORP		01/23/2024	Sumridge Partners	XXX	398,257	405,000	405,000							405,000		(6,743)	(6,743)	3,265	12/29/2049
816851-BM-0	SEMPRA		09/30/2024	Millennium Advisors	XXX	391,337	410,000	410,098			(13)		(13)		410,047		(18,710)	(18,710)	16,913	04/01/2052
842400-FU-2	SOUTHERN CALIFORNIA EDISON CO		06/06/2024	Call @ 100.00	XXX	200,000	200,000	200,300							200,000				11,869	08/01/2049
86564C-AB-6	SUMITOMO LIFE INSURANCE CO	C	03/25/2024	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	1,413,750	1,500,000	1,500,000							1,500,000		(86,250)	(86,250)	32,167	09/14/2077
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	C	03/19/2024	MORGAN STANLEY & CO. LLC	XXX	1,553,500	1,600,000	1,613,300			(289)		(289)		1,607,544		(54,044)	(54,044)	37,000	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		12/12/2024	Various	XXX	1,099,062	1,122,000	1,130,683			(1,035)		(1,035)		1,116,732		(17,670)	(17,670)	62,430	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		12/23/2024	BNP PARIBAS SECURITIES BOND	XXX	326,689	340,000	340,225			(22)		(22)		340,121		(13,432)	(13,432)	23,843	09/15/2079
949746-NL-1	WELLS FARGO & CO		09/04/2024	GOLDMAN SACHS & CO.	XXX	415,804	400,000	432,324			(953)		(953)		424,536		(8,732)	(8,732)	17,189	12/01/2086
F5616K-AC-8	LA MONDIALE SAM	D	05/22/2024	PARBFRPP	XXX	392,000	400,000	393,950			45		45		394,539		(2,539)	(2,539)	19,453	01/26/2047
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC	D	06/20/2024	GLOBAL CORPORATE ACTIONS	XXX	200,000	200,000	200,000							200,000				7,251	12/29/2049
H4209B-AD-0	UBS GROUP AG	D	03/01/2024	MLILGB3LECL MRL LY INTL LONDON	XXX	394,840	400,000	402,860			(133)		(133)		399,426		(4,586)	(4,586)	15,889	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD	D	02/22/2024	MSNYUS33 MORGAN STANLEY NY	XXX	591,000	600,000	593,170			(2)		(2)		592,987		(1,987)	(1,987)	6,756	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD	D	01/30/2024	JEFFUS33 JEFFERIES JERSEY CITY	XXX	799,048	800,000	828,592			(320)		(320)		803,150		(4,102)	(4,102)	8,850	12/02/2044
1309999999 – Bonds: Hybrid Securities						36,088,171	36,588,200	36,856,832			(15,986)		(15,986)		36,622,090		(533,919)	(533,919)	1,649,979	XXX
2509999997 – Subtotals - Bonds - Part 4						495,059,954	517,756,903	440,218,226		36,066	3,256,972	(97,424)	3,390,462		496,356,523		(1,333,579)	(1,333,579)	15,747,019	XXX
2509999998 – Summary Item from Part 5 for Bonds						6,476,060	6,947,788	6,487,816			16,730		16,730		6,504,546		(28,486)	(28,486)	272,783	XXX
2509999999 – Subtotals - Bonds						501,536,014	524,704,691	446,706,042		36,066	3,273,702	(97,424)	3,407,191		502,861,068		(1,362,065)	(1,362,065)	16,019,802	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00850L-20-3	AGRIBANK FCB		01/01/2024	Call @ 100.00	13,000,000	1,300,000		1,300,000	1,297,400	2,600			2,600		1,300,000				22,344	XXX
020002-83-8	ALLSTATE CORP		09/26/2024	J.P. MORGAN SECURITIES LLC	4,043,000	99,811		101,075	85,752	15,323			15,323		101,075		(1,264)	(1,264)	3,866	XXX
06055H-AB-9	BANK OF AMERICA CORP		06/18/2024	Various	2,100,000,000	2,126,738		2,100,000	2,105,040	(5,040)			(5,040)		2,100,000		26,738	26,738	64,313	XXX
12542R-30-8	CHS INC		06/10/2024	J.P. MORGAN SECURITIES LLC	3,365,000	92,480		89,438	89,240	198			198		89,438		3,042	3,042	1,656	XXX
18469C-30-7	CLEAR STREET GROUP INC		10/16/2024	PIPER JAFFRAY INC	81,600,000	2,040,000		2,040,000	1,550,400	489,600			489,600		2,040,000				142,800	XXX
25746U-DM-8	DOMINION ENERGY INC		05/06/2024	Various	323,000,000	306,716		323,645	286,409	37,236			37,236		323,645		(16,929)	(16,929)	3,763	XXX
281020-AS-6	EDISON INTERNATIONAL		07/18/2024	MIZUHO SECURITIES USA INC	410,000,000	408,889		410,000	410,000						410,000		(1,111)	(1,111)	11,019	XXX
281020-AT-4	EDISON INTERNATIONAL		06/25/2024	Various	397,000,000	380,769		402,133	369,648	32,485			32,485		402,133		(21,365)	(21,365)	8,075	XXX
29273V-40-7	ENERGY TRANSFER LP		02/09/2024	Call @ 25.00	16,524,000	413,100		369,668	418,057	(48,389)			(48,389)		369,668		43,432	43,432	10,038	XXX
29273V-60-5	ENERGY TRANSFER LP		03/07/2024	Various	16,384,000	412,166		407,630	407,880	(250)			(250)		407,630		4,536	4,536	7,782	XXX
29273V-AN-0	ENERGY TRANSFER LP		07/30/2024	MORGAN STANLEY & CO. LLC	260,000,000	261,943		260,000	247,073	12,927			12,927		260,000		1,943	1,943	8,450	XXX
29359U-10-9	ENSTAR GROUP LTD	C	08/02/2024	Various	8,648,000	176,749		226,588	217,584	9,004			9,004		226,588		(49,838)	(49,838)	7,567	XXX

Annual Statement for the Year 2024 of the WILTON REASSURANCE LIFE COMPANY OF NEW YORK

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
29452E-20-0	EQUITABLE HOLDINGS INC		.11/01/2024	J.P. MORGAN SECURITIES LLC	548,000	12,571		12,562	11,744	819			819		12,562		9	9	539	XXX
30767E-40-6	FARM CREDIT BANK OF TEXAS		.09/16/2024	Call @ 100.00	2,100,000	210,000		224,700	224,700						224,700		(14,700)	(14,700)	15,549	XXX
360271-30-8	FULTON FINANCIAL CORP		.09/16/2024	J.P. MORGAN SECURITIES LLC	23,200,000	430,744		590,732	387,440	203,292			203,292		590,732		(159,988)	(159,988)	21,973	XXX
376536-88-4	GLADSTONE COMMERCIAL CORP		.03/01/2024	Various	9,600,000	187,688		240,000	186,625	53,375			53,375		240,000		(52,312)	(52,312)	2,204	XXX
50149X-AA-2	KUVARE US HOLDINGS INC		.12/31/2024	Seaport Global Securities LLC	54,000,000	55,526		54,000	54,000						54,000		1,526	1,526	3,508	XXX
534187-88-5	LINCOLN NATIONAL CORP		.08/21/2024	J.P. MORGAN SECURITIES LLC	5,421,000	147,709		135,525	147,776	(12,251)			(12,251)		135,525		12,184	12,184	8,832	XXX
61762V-85-3	MORGAN STANLEY		.01/25/2024	JPMSUS3X JP MORGAN SEC NY	7,986,000	206,851		208,735	208,514	220			220		208,735		(1,884)	(1,884)	3,244	XXX
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		.07/25/2024	MORGAN STANLEY & CO. LLC	235,000,000	234,332		235,000	222,548	12,452			12,452		235,000		(668)	(668)	7,050	XXX
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC		.07/24/2024	Various	695,000,000	694,154		695,323	675,705	19,617			19,617		695,323		(1,168)	(1,168)	13,323	XXX
7591EP-70-4	REGIONS FINANCIAL CORP		.12/05/2024	J.P. MORGAN SECURITIES LLC	5,875,000	145,845		146,875	125,373	21,503			21,503		146,875		(1,030)	(1,030)	8,372	XXX
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	.03/22/2024	JPMSUS3X JP MORGAN SEC NY	19,644,000	482,558		488,344	469,492	18,852			18,852		488,344		(5,785)	(5,785)	5,537	XXX
80620A-20-8	SCE TRUST VIII		.06/28/2024	Various	3,406,000	87,667		85,150							85,150		2,517	2,517		XXX
808513-CB-9	CHARLES SCHWAB CORP		.09/30/2024	Various	980,000,000	960,723		981,680	884,712	96,969			96,969		981,680		(20,958)	(20,958)	36,750	XXX
81784T-20-7	777 PARTNERS LLC		.03/05/2024	DIRECT INVESTMENT	1,630,000	1,630,000		1,630,000	1,210,275	419,725			419,725		1,630,000					XXX
84860W-20-1	SPIRIT REALTY CAPITAL INC		.01/23/2024	Unknown	9,838,000	229,154		233,645	229,154	(4,491)			(4,491)		229,154					XXX
857477-60-8	STATE STREET CORP		.03/15/2024	Call @ 25.00	24,000,000	600,000		600,000	600,720	(720)			(720)		600,000				8,850	XXX
938824-30-7	WAFD INC		.09/03/2024	J.P. MORGAN SECURITIES LLC	13,700,000	222,103		342,500	208,925	133,575			133,575		342,500		(120,397)	(120,397)	10,695	XXX
949746-46-5	WELLS FARGO & CO		.03/15/2024	Call @ 25.00	24,800,000	620,000		687,817	622,976	64,841			64,841		687,817		(67,817)	(67,817)	10,269	XXX
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	.06/25/2024	J.P. MORGAN SECURITIES LLC	13,200,000	161,349		330,000	152,461	177,539			177,539		330,000		(168,651)	(168,651)	8,767	XXX
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,338,338	XXX	15,948,274	14,112,113	1,751,011			1,751,011		15,948,274		(609,936)	(609,936)	457,134	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
008252-82-7	AFFILIATED MANAGERS GROUP INC		.05/01/2024	Adjustment	3,527,000	90,115		88,175							88,175		1,940	1,940		XXX
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		.01/22/2024	JPMSUS3X JP MORGAN SEC NY	6,482,000	160,695		163,682	162,231		(23)		(23)		162,209		(1,513)	(1,513)	2,512	XXX
020002-30-9	ALLSTATE CORP		.07/29/2024	J.P. MORGAN SECURITIES LLC	5,491,000	142,235		138,023	138,023						138,023		4,212	4,212	7,777	XXX
025932-80-7	AMERICAN FINANCIAL GROUP INC		.10/30/2024	Various	8,149,000	202,661		203,725	203,725						203,725		(1,064)	(1,064)	9,126	XXX
025932-87-2	AMERICAN FINANCIAL GROUP INC		.07/18/2024	J.P. MORGAN SECURITIES LLC	1,789,000	43,012		44,725	44,725						44,725		(1,713)	(1,713)	1,258	XXX
125896-84-5	CMS ENERGY CORP		.03/15/2024	JPMSUS3X JP MORGAN SEC NY	19,800,000	490,366		496,172	495,051	(69)			(69)		494,982		(4,616)	(4,616)	8,414	XXX
125896-85-2	CMS ENERGY CORP		.03/22/2024	JPMSUS3X JP MORGAN SEC NY	5,401,000	135,499		133,899	133,916		1		1		133,916		1,583	1,583	1,983	XXX
125896-86-0	CMS ENERGY CORP		.04/05/2024	Various	8,232,000	201,444		198,482	197,166		5		5		197,170		4,274	4,274	2,894	XXX
744320-87-0	PRUDENTIAL FINANCIAL INC		.04/03/2024	Various	8,200,000	210,749		205,000	205,000						205,000		5,749	5,749	3,049	XXX
759351-80-2	REINSURANCE GROUP OF AMERICA INC		.11/25/2024	Various	6,029,000	152,585		150,725	150,725						150,725		1,860	1,860	1,987	XXX
816851-BK-4	SEMPRA		.01/19/2024	MORGAN STANLEY & CO. LLC	370,000,000	367,461		370,000	370,000						370,000		(2,539)	(2,539)		XXX
842587-80-0	SOUTHERN CO		.10/04/2024	J.P. MORGAN SECURITIES LLC	11,201,000	270,297		280,025	280,025						280,025		(9,728)	(9,728)	10,396	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
G1624R-10-7	BROOKFIELD PROPERTY PREFERRED LP	C	03/19/2024	JPMSUS3X JP MORGAN SEC NY	6,000.000	84,735		148,800	148,894		9		9		148,903		(64,168)	(64,168)	2,719	XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,551,854	XXX	2,621,434	2,529,480		(77)		(77)		2,617,578		(65,724)	(65,724)	52,115	XXX
4509999997 – Subtotals - Preferred Stocks - Part 4						17,890,191	XXX	18,569,708	16,641,593	1,751,011	(77)		1,750,934		18,565,852		(675,661)	(675,661)	509,249	XXX
4509999998 – Summary Item from Part 5 for Preferred Stocks						404,862	XXX	386,276			–		–		386,275		18,587	18,587	11,068	XXX
4509999999 – Subtotals - Preferred Stocks						18,295,053	XXX	18,955,983	16,641,593	1,751,011	(77)		1,750,933		18,952,127		(657,073)	(657,073)	520,317	XXX
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
902685-10-6	UDEMY ORD		01/02/2024	SIDCO/VIRTU AMERICAS	30.000	418	XXX	458	442	16			16		458		(40)	(40)		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded						418	XXX	458	442	16			16		458		(40)	(40)		XXX
5989999997 – Subtotals - Common Stocks - Part 4						418	XXX	458	442	16			16		458		(40)	(40)		XXX
5989999998 – Summary Item from Part 5 for Common Stocks						678,557	XXX	304,361							304,361	(2,020)	376,217	374,197	5,397	XXX
5989999999 – Subtotals - Common Stocks						678,975	XXX	304,818	442	16			16		304,818	(2,020)	376,177	374,157	5,397	XXX
5999999999 – Subtotals - Preferred and Common Stocks						18,974,028	XXX	19,260,801	16,642,035	1,751,027	(77)		1,750,949		19,256,945	(2,020)	(280,897)	(282,917)	525,714	XXX
6009999999 – Totals						520,510,042	XXX	465,966,844	16,642,035	1,787,092	3,273,625	(97,424)	5,158,140		522,118,014	(2,020)	(1,642,962)	(1,644,982)	16,545,516	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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		05/23/2024	DIRECT LOAN FUND	10/29/2024	Call @ 100.00	108,500	108,500	108,500	108,500									4,297	
01450B-AA-6	ALESC XV A1 - CDO		08/19/2024	PERSHING LLC	11/25/2024	Paydown	419,288	414,047	419,288	419,288		5,241		5,241					9,996	3,910
07134G-AC-2	BATLN XXV F - CDO	C	06/25/2024	BOFA SECURITIES, INC	09/12/2024	CITIGROUP GLOBAL MARKETS INC.	1,680,000	1,486,800	1,462,440	1,495,368		8,568		8,568			(32,928)	(32,928)	101,086	57,685
11271L-AM-4	BROOKFIELD FINANCE INC		06/17/2024	Deutsche Bank	12/20/2024	GOLDMAN, SACHS & CO.	1,750,000	1,749,895	1,767,168	1,749,986		91		91			17,181	17,181	50,208	
446150-BF-0	HUNTINGTON BANCSHARES INC		11/12/2024	Various	11/19/2024	Various	150,000	150,125	151,756	150,124		-		-			1,632	1,632	31	
97317C-AC-1	WINDR 241 F - CDO	C	09/12/2024	BOFA SECURITIES, INC	11/08/2024	CITIGROUP GLOBAL MARKETS INC.	2,210,000	1,948,450	1,933,471	1,951,280		2,830		2,830			(17,809)	(17,809)	96,812	44,509
1109999999 - Bonds: Industrial and Miscellaneous (Unaffiliated)							6,317,788	5,857,816	5,842,623	5,874,546		16,730		16,730			(31,923)	(31,923)	262,429	106,104
Bonds: Hybrid Securities																				
03769M-AD-8	APOLLO GLOBAL MANAGEMENT INC		10/03/2024	J.P. MORGAN SECURITIES LLC	11/21/2024	Various	230,000	230,000	229,687	230,000							(313)	(313)	1,429	
654579-AN-1	NIPPON LIFE INSURANCE CO	C	04/09/2024	J.P. MORGAN SECURITIES LLC	11/21/2024	Various	400,000	400,000	403,750	400,000							3,750	3,750	8,925	
1309999999 - Bonds: Hybrid Securities							630,000	630,000	633,437	630,000							3,437	3,437	10,354	
2509999998 - Subtotals - Bonds							6,947,788	6,487,816	6,476,060	6,504,546		16,730		16,730			(28,486)	(28,486)	272,783	106,104
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
172967-PJ-4	CITIGROUP INC		02/28/2024	CITIGROUP GLOBAL MARKETS INC	04/23/2024	Various	150,000.000	150,000	151,618	150,000							1,618	1,618		
756109-88-0	REALTY INCOME CORP		01/23/2024	Various	09/30/2024	Call @ 25.00	9,838.000	229,154	245,950	229,154							16,796	16,796	11,068	
4019999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								379,154	397,568	379,154							18,414	18,414	11,068	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
008252-82-7	AFFILIATED MANAGERS GROUP INC		03/14/2024	JANNEY MONTGOMERY SCOTT INC	04/19/2024	J.P. MORGAN SECURITIES LLC	286.000	7,121	7,294	7,121		-		-			173	173		
4029999999 - Preferred Stocks: Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								7,121	7,294	7,121		-		-			173	173		
4509999998 - Subtotals - Preferred Stocks								386,276	404,862	386,275		-		-			18,587	18,587	11,068	
Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
11135F-10-1	BROADCOM ORD		01/01/2024	U.S. Bank	04/09/2024	SIDCO/VIRTU AMERICAS	514.000	493,851	678,557	493,851							184,706	184,706	5,397	
D3R2MA-10-0	HELLOFRESH ORD	B	10/01/2024	U.S. Bank	10/01/2024	Adjustment		(189,491)		(189,491)						(2,020)	191,511	189,491		
5019999999 - Common Stocks: Industrial and Miscellaneous (Unaffiliated) Publicly Traded								304,361	678,557	304,361						(2,020)	376,217	374,197	5,397	
5989999998 - Subtotals - Common Stocks								304,361	678,557	304,361						(2,020)	376,217	374,197	5,397	
5999999999 - Subtotals - Preferred and Common Stocks								690,636	1,083,420	690,636		-		-		(2,020)	394,804	392,784	16,465	
6009999999 - Totals								7,178,452	7,559,479	7,195,181		16,729		16,729		(2,020)	366,318	364,298	289,248	106,104

(E-16) Schedule D - Part 6 - Section 1

NONE

(E-16) Schedule D - Part 6 - Section 2

NONE

(E-17) Schedule DA - Part 1

NONE

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)
Purchased Options, Other, Call Options and Warrants																						
CALL ON SPX 02/21/2025 @ 5025.0				OTC	02/15/2024	02/21/2025	14	7,035,000	5025.0		592,071		1,242,220		1,242,220	650,149						1
CALL ON SPX 03/21/2025 @ 5100.0				OTC	03/15/2024	03/21/2025	12	6,120,000	5100.0		553,317		1,019,436		1,019,436	466,119						1
CALL ON SPX 04/17/2025 @ 5050.0				OTC	04/15/2024	04/17/2025	13	6,565,000	5050.0		622,411		1,187,160		1,187,160	564,749						1
CALL ON SPX 05/16/2025 @ 5300.0				OTC	05/15/2024	05/16/2025	12	6,360,000	5300.0		524,073		878,940		878,940	354,867						1
CALL ON SPX 06/20/2025 @ 5425.0				OTC	06/14/2024	06/20/2025	12	6,510,000	5425.0		542,685		769,200		769,200	226,515						1
CALL ON SPX 07/18/2025 @ 5625.0				OTC	07/15/2024	07/18/2025	13	7,312,500	5625.0		617,575		672,490		672,490	54,915						1
CALL ON SPX 08/15/2025 @ 5525.0				OTC	08/15/2024	08/15/2025	13	7,182,500	5525.0		606,707		802,490		802,490	195,783						1
CALL ON SPX 09/19/2025 @ 5625.0				OTC	09/13/2024	09/19/2025	13	7,312,500	5625.0		600,597		753,870		753,870	153,273						1
CALL ON SPX 10/17/2025 @ 5825.0				OTC	10/15/2024	10/17/2025	12	6,990,000	5825.0		588,539		554,760		554,760	(33,779)						1
CALL ON SPX 11/21/2025 @ 5850.0				OTC	11/15/2024	11/21/2025	12	7,020,000	5850.0		619,743		574,560		574,560	(45,183)						1
CALL ON SPX 12/19/2025 @ 6050.0				OTC	12/13/2024	12/19/2025	12	7,260,000	6050.0		615,849		450,600		450,600	(165,249)						1
0369999999 – Purchased Options, Other, Call Options and Warrants											6,483,569		8,905,726	XXX	8,905,726	2,422,157					XXX	XXX
Purchased Options, Other, Put Options																						
CALL ON SPX 01/17/2025 @ 4775.0				OTC	01/12/2024	01/17/2025	15	7,162,500	4775.0		583,527		1,678,995		1,678,995	1,095,468						1
0379999999 – Purchased Options, Other, Put Options											583,527		1,678,995	XXX	1,678,995	1,095,468					XXX	XXX
0429999999 – Purchased Options, Subtotal- Other											7,067,096		10,584,721	XXX	10,584,721	3,517,625					XXX	XXX
0439999999 – Subtotal- Purchased Options - Call Options and Warrants											6,483,569		8,905,726	XXX	8,905,726	2,422,157					XXX	XXX
0449999999 – Subtotal- Purchased Options - Put Options											583,527		1,678,995	XXX	1,678,995	1,095,468					XXX	XXX
0499999999 – Subtotal- Total Purchased Options											7,067,096		10,584,721	XXX	10,584,721	3,517,625					XXX	XXX
Written Options, Other, Call Options and Warrants																						
CALL ON SPX 02/21/2025 @ 5350.0				OTC	02/15/2024	02/21/2025	7	3,745,000	5350.0		(162,062)		(435,190)		(435,190)	(273,128)						1
CALL ON SPX 02/21/2025 @ 5300.0				OTC	02/15/2024	02/21/2025	7	3,710,000	5300.0		(179,928)		(435,260)		(435,260)	(255,332)						1
CALL ON SPX 03/21/2025 @ 5450.0				OTC	03/15/2024	03/21/2025	6	3,270,000	5450.0		(153,948)		(310,998)		(310,998)	(157,050)						1
CALL ON SPX 03/21/2025 @ 5400.0				OTC	03/15/2024	03/21/2025	6	3,240,000	5400.0		(169,282)		(337,800)		(337,800)	(168,518)						1
CALL ON SPX 04/17/2025 @ 5375.0				OTC	04/15/2024	04/17/2025	6	3,225,000	5375.0		(171,348)		(369,780)		(369,780)	(198,432)						1
CALL ON SPX 04/17/2025 @ 5400.0				OTC	04/15/2024	04/17/2025	7	3,780,000	5400.0		(190,988)		(418,607)		(418,607)	(227,619)						1
CALL ON SPX 05/16/2025 @ 5650.0				OTC	05/15/2024	05/16/2025	6	3,390,000	5650.0		(141,234)		(262,674)		(262,674)	(121,440)						1
CALL ON SPX 05/16/2025 @ 5600.0				OTC	05/15/2024	05/16/2025	6	3,360,000	5600.0		(156,270)		(276,804)		(276,804)	(120,534)						1
CALL ON SPX 06/20/2025 @ 5750.0				OTC	06/14/2024	06/20/2025	6	3,450,000	5750.0		(155,055)		(234,900)		(234,900)	(79,845)						1
CALL ON SPX 06/20/2025 @ 5800.0				OTC	06/14/2024	06/20/2025	6	3,480,000	5800.0		(140,085)		(209,826)		(209,826)	(69,741)						1
CALL ON SPX 07/18/2025 @ 5975.0				OTC	07/15/2024	07/18/2025	7	4,182,500	5975.0		(186,924)		(186,452)		(186,452)	472						1
CALL ON SPX 07/18/2025 @ 6025.0				OTC	07/15/2024	07/18/2025	6	3,615,000	6025.0		(145,569)		(142,140)		(142,140)	3,429						1
CALL ON SPX 08/15/2025 @ 5875.0				OTC	08/15/2024	08/15/2025	7	4,112,500	5875.0		(179,505)		(255,080)		(255,080)	(75,575)						1
CALL ON SPX 08/15/2025 @ 5900.0				OTC	08/15/2024	08/15/2025	6	3,540,000	5900.0		(146,121)		(208,440)		(208,440)	(62,319)						1
CALL ON SPX 09/19/2025 @ 6000.0				OTC	09/13/2024	09/19/2025	6	3,600,000	6000.0		(144,993)		(193,206)		(193,206)	(48,213)						1
CALL ON SPX 09/19/2025 @ 5950.0				OTC	09/13/2024	09/19/2025	7	4,165,000	5950.0		(187,022)		(248,710)		(248,710)	(61,688)						1
CALL ON SPX 10/17/2025 @ 6200.0				OTC	10/15/2024	10/17/2025	6	3,720,000	6200.0		(158,887)		(138,180)		(138,180)	20,707						1
CALL ON SPX 10/17/2025 @ 6175.0				OTC	10/15/2024	10/17/2025	6	3,705,000	6175.0		(166,657)		(144,720)		(144,720)	21,937						1
CALL ON SPX 11/21/2025 @ 6200.0				OTC	11/15/2024	11/21/2025	6	3,720,000	6200.0		(181,082)		(158,310)		(158,310)	22,772						1
CALL ON SPX 11/21/2025 @ 6250.0				OTC	11/15/2024	11/21/2025	6	3,750,000	6250.0		(165,320)		(140,226)		(140,226)	25,094						1
CALL ON SPX 12/19/2025 @ 6400.0				OTC	12/13/2024	12/19/2025	6	3,840,000	6400.0		(179,300)		(111,000)		(111,000)	68,300						1
CALL ON SPX 12/19/2025 @ 6450.0				OTC	12/13/2024	12/19/2025	6	3,870,000	6450.0		(163,708)		(101,862)		(101,862)	61,846						1
0859999999 – Written Options, Other, Call Options and Warrants											(3,625,290)		(5,320,165)	XXX	(5,320,165)	(1,694,875)					XXX	XXX
Written Options, Other, Put Options																						
CALL ON SPX 01/17/2025 @ 5050.0				OTC	01/12/2024	01/17/2025	7	3,535,000	5050.0		(157,136)		(588,770)		(588,770)	(431,634)						1
CALL ON SPX 01/17/2025 @ 5075.0				OTC	01/12/2024	01/17/2025	8	4,060,000	5075.0		(169,304)		(653,040)		(653,040)	(483,736)						1
0869999999 – Written Options, Other, Put Options											(326,441)		(1,241,810)	XXX	(1,241,810)	(915,369)					XXX	XXX
0919999999 – Written Options, Subtotal- Other											(3,951,731)		(6,561,975)	XXX	(6,561,975)	(2,610,244)					XXX	XXX
0929999999 – Subtotal- Written Options - Call Options and Warrants											(3,625,290)		(5,320,165)	XXX	(5,320,165)	(1,694,875)					XXX	XXX
0939999999 – Subtotal- Written Options - Put Options											(326,441)		(1,241,810)	XXX	(1,241,810)	(915,369)					XXX	XXX
0989999999 – Subtotal- Total Written Options											(3,951,731)		(6,561,975)	XXX	(6,561,975)	(2,610,244)					XXX	XXX
1739999999 – Subtotal- Other											3,115,365		4,022,746	XXX	4,022,746	907,381					XXX	XXX
1759999999 – Totals											3,115,365		4,022,746	XXX	4,022,746	907,381					XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	1	Hedge the equity risk of Equity-Indexed Universal Life products

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

(b)

Code	Amount Ending on the Date at the End of the Reporting Period

NONE

SCHEDULE DB - PART A - SECTION 2
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A. C. V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options, Other, Call Options and Warrants																								
LOCUS (IPL 2022-7A SNR) WT				LOCUS (IPL 2022-7A S	11/16/2022		11/07/2024	Sale	7															
CALL ON SPX 01/19/2024 @ 3975.0				OTC	01/13/2023	01/19/2024	01/19/2024	Sale	15	5,962,500	3975.0	609,672		1,236,923		609,672		(580,278)			627,251			
CALL ON SPX 02/16/2024 @ 4125.0				OTC	02/15/2023	02/16/2024	02/16/2024	Sale	15	6,187,500	4125.0	606,447		1,356,893		606,447		(389,403)			750,446			
CALL ON SPX 03/15/2024 @ 3850.0				OTC	03/15/2023	03/15/2024	03/15/2024	Sale	14	5,390,000	3850.0	582,775		1,752,331		582,775		(744,145)			1,169,556			
CALL ON SPX 04/19/2024 @ 4125.0				OTC	04/14/2023	04/19/2024	04/19/2024	Sale	14	5,775,000	4125.0	546,039		1,241,933		546,039		(442,501)			695,894			
CALL ON SPX 05/17/2024 @ 4125.0				OTC	05/15/2023	05/17/2024	05/17/2024	Sale	15	6,187,500	4125.0	584,727		1,782,173		584,727		(500,673)			1,197,446			
CALL ON SPX 06/21/2024 @ 4425.0				OTC	06/15/2023	06/21/2024	06/21/2024	Sale	15	6,637,500	4425.0	596,187		1,570,335		596,187		(130,263)			974,148			
CALL ON SPX 07/19/2024 @ 4500.0				OTC	07/14/2023	07/19/2024	07/19/2024	Sale	16	7,200,000	4500.0	627,772		1,681,624		627,772		(101,876)			1,053,852			
CALL ON SPX 08/16/2024 @ 4450.0				OTC	08/15/2023	08/16/2024	08/16/2024	Sale	16	7,120,000	4450.0	654,444		1,730,200		654,444		(165,396)			1,075,756			
CALL ON SPX 08/16/2024 @ 4750.0				OTC	08/16/2024	08/16/2024	08/16/2024	Expiration	7		4750.0		546,970			546,970					(546,970)			
CALL ON SPX 08/16/2024 @ 4725.0				OTC	08/16/2024	08/16/2024	08/16/2024	Expiration	9		4725.0		725,747			725,747					(725,747)			
CALL ON SPX 09/20/2024 @ 4450.0				OTC	09/15/2023	09/20/2024	09/20/2024	Sale	17	7,565,000	4450.0	678,626		2,124,975		678,626		(238,184)			1,446,348			
CALL ON SPX 10/18/2024 @ 4325.0				OTC	10/13/2023	10/18/2024	10/18/2024	Sale	17	7,352,500	4325.0	705,972		2,616,683		705,972		(406,848)			1,910,710			
CALL ON SPX 10/18/2024 @ 4600.0				OTC	10/18/2024	10/18/2024	10/18/2024	Expiration	9		4600.0		1,137,812			1,137,812					(1,137,812)			
CALL ON SPX 10/18/2024 @ 4550.0				OTC	10/18/2024	10/18/2024	10/18/2024	Expiration	8		4550.0		1,051,388			1,051,388					(1,051,388)			
CALL ON SPX 11/15/2024 @ 4500.0				OTC	11/15/2023	11/15/2024	11/15/2024	Sale	16	7,200,000	4500.0	623,964		2,253,768		623,964		(251,236)			1,629,804			
CALL ON SPX 12/20/2024 @ 4700.0				OTC	12/15/2023	12/20/2024	12/20/2024	Sale	16	7,520,000	4700.0	635,900		1,824,408		635,900		(49,380)			1,188,508			
0369999999 – Purchased Options, Other, Call Options and Warrants												7,452,526	3,461,916	21,172,244		10,914,441	XXX	(4,000,182)			10,257,802			XXX
0429999999 – Purchased Options, Subtotal - Other												7,452,526	3,461,916	21,172,244		10,914,441	XXX	(4,000,182)			10,257,802			XXX
0439999999 – Subtotal - Purchased Options - Call Options and Warrants												7,452,526	3,461,916	21,172,244		10,914,441	XXX	(4,000,182)			10,257,802			XXX
0499999999 – Subtotal - Total Purchased Options												7,452,526	3,461,916	21,172,244		10,914,441	XXX	(4,000,182)			10,257,802			XXX
Written Options, Other, Call Options and Warrants																								
CALL ON SPX 01/19/2024 @ 4275.0				OTC	01/13/2023	01/19/2024	01/19/2024	Sale	8	3,420,000	4275.0	(189,578)		(419,700)		(189,578)		206,422			(230,122)			
CALL ON SPX 01/19/2024 @ 4225.0				OTC	01/13/2023	01/19/2024	01/19/2024	Sale	7	2,957,500	4225.0	(184,011)		(402,238)		(184,011)		197,209			(218,227)			
CALL ON SPX 02/16/2024 @ 4425.0				OTC	02/15/2023	02/16/2024	02/16/2024	Sale	7	3,097,500	4425.0	(159,598)		(423,224)		(159,598)		102,552			(263,626)			
CALL ON SPX 02/16/2024 @ 4400.0				OTC	02/15/2023	02/16/2024	02/16/2024	Sale	8	3,520,000	4400.0	(192,757)		(503,684)		(192,757)		125,643			(310,927)			
CALL ON SPX 03/15/2024 @ 4100.0				OTC	03/15/2023	03/15/2024	03/15/2024	Sale	7	2,870,000	4100.0	(187,537)		(701,173)		(187,537)		306,033			(513,635)			
CALL ON SPX 03/15/2024 @ 4125.0				OTC	03/15/2023	03/15/2024	03/15/2024	Sale	7	2,887,500	4125.0	(178,157)		(683,673)		(178,157)		298,613			(505,515)			
CALL ON SPX 04/19/2024 @ 4400.0				OTC	04/14/2023	04/19/2024	04/19/2024	Sale	7	3,080,000	4400.0	(160,034)		(428,474)		(160,034)		159,236			(268,439)			
CALL ON SPX 04/19/2024 @ 4375.0				OTC	04/14/2023	04/19/2024	04/19/2024	Sale	7	3,062,500	4375.0	(169,274)		(445,974)		(169,274)		164,626			(276,699)			
CALL ON SPX 05/17/2024 @ 4400.0				OTC	05/15/2023	05/17/2024	05/17/2024	Sale	7	3,080,000	4400.0	(156,348)		(639,188)		(156,348)		182,172			(482,839)			
CALL ON SPX 05/17/2024 @ 4375.0				OTC	05/15/2023	05/17/2024	05/17/2024	Sale	8	3,500,000	4375.0	(189,592)		(750,500)		(189,592)		210,008			(560,908)			
CALL ON SPX 06/21/2024 @ 4675.0				OTC	06/15/2023	06/21/2024	06/21/2024	Sale	8	3,740,000	4675.0	(192,992)		(637,512)		(192,992)		55,992			(444,520)			
CALL ON SPX 06/21/2024 @ 4725.0				OTC	06/15/2023	06/21/2024	06/21/2024	Sale	7	3,307,500	4725.0	(150,108)		(522,823)		(150,108)		28,462			(372,715)			
CALL ON SPX 07/19/2024 @ 4825.0				OTC	07/14/2023	07/19/2024	07/19/2024	Sale	7	3,377,500	4825.0	(135,310)		(508,218)		(135,310)		24,318			(372,907)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing-house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book / Adjusted Carrying Value	Code	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A. C. V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
CALL ON SPX 07/19/2024 @ 4800.0				OTC	07/14/2023	07/19/2024	07/19/2024	Sale	9	4,320,000	4800.0	(185,671)		(675,923)		(185,671)		30,330			(490,252)			
CALL ON SPX 08/16/2024 @ 4750.0				OTC	08/15/2023	08/16/2024	08/16/2024	Expiration	7	3,325,000	4750.0	(158,249)				(158,249)		42,931			158,249			
CALL ON SPX 08/16/2024 @ 4725.0				OTC	08/15/2023	08/16/2024	08/16/2024	Expiration	9	4,252,500	4725.0	(215,343)				(215,343)		56,997			215,343			
CALL ON SPX 09/20/2024 @ 4725.0				OTC	09/15/2023	09/20/2024	09/20/2024	Sale	9	4,252,500	4725.0	(208,748)		(877,496)		(208,748)		92,482			(668,747)			
CALL ON SPX 09/20/2024 @ 4750.0				OTC	09/15/2023	09/20/2024	09/20/2024	Sale	8	3,800,000	4750.0	(174,805)		(759,996)		(174,805)		80,315			(585,191)			
CALL ON SPX 10/18/2024 @ 4600.0				OTC	10/13/2023	10/18/2024	10/18/2024	Expiration	9	4,140,000	4600.0	(224,478)				(224,478)		178,632			224,478			
CALL ON SPX 10/18/2024 @ 4550.0				OTC	10/13/2023	10/18/2024	10/18/2024	Expiration	8	3,640,000	4550.0	(221,396)				(221,396)		164,764			221,396			
CALL ON SPX 11/15/2024 @ 4750.0				OTC	11/15/2023	11/15/2024	11/15/2024	Sale	8	3,800,000	4750.0	(189,672)		(926,892)		(189,672)		109,360			(737,220)			
CALL ON SPX 11/15/2024 @ 4800.0				OTC	11/15/2023	11/15/2024	11/15/2024	Sale	8	3,840,000	4800.0	(168,440)		(886,892)		(168,440)		103,496			(718,452)			
CALL ON SPX 12/20/2024 @ 4975.0				OTC	12/15/2023	12/20/2024	12/20/2024	Sale	8	3,980,000	4975.0	(183,120)		(692,212)		(183,120)		22,640			(509,092)			
0859999999 – Written Options, Other, Call Options and Warrants												(4,175,222)		(11,885,787)		(4,175,222)	XXX	2,943,228			(7,710,565)			XXX
Written Options, Other, Other																								
CALL SPX 12/20/24 5000 S & P 500 INDEX				OTC	12/15/2023	12/20/2024	12/20/2024	Sale	8	4,000,000	5000.0	(172,688)		(672,212)		(172,688)		26,576			(499,524)			
0909999999 – Written Options, Other, Other												(172,688)		(672,212)		(172,688)	XXX	26,576			(499,524)			XXX
0919999999 – Written Options, Subtotal - Other												(4,347,910)		(12,557,999)		(4,347,910)	XXX	2,969,804			(8,210,089)			XXX
0929999999 – Subtotal - Written Options - Call Options and Warrants												(4,175,222)		(11,885,787)		(4,175,222)	XXX	2,943,228			(7,710,565)			XXX
0979999999 – Subtotal - Written Options - Other												(172,688)		(672,212)		(172,688)	XXX	26,576			(499,524)			XXX
0989999999 – Subtotal - Total Written Options												(4,347,910)		(12,557,999)		(4,347,910)	XXX	2,969,804			(8,210,089)			XXX
1739999999 – Subtotal - Other												3,104,615	3,461,916	8,614,245		6,566,531	XXX	(1,030,379)			2,047,714			XXX
1759999999 – Total												3,104,615	3,461,916	8,614,245		6,566,531	XXX	(1,030,379)			2,047,714			XXX

(a)	Code	Description of Hedged Risk(s)

NONE

(b)	Code	Description of Hedged Risk(s)

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
0199999999 – Aggregate Sum of Exchange-Traded Derivatives					10,584,721	(6,561,975)	10,584,721	10,584,721	(6,561,975)	10,584,721		
0999999999 – Gross Totals					10,584,721	(6,561,975)	10,584,721	10,584,721	(6,561,975)	10,584,721		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					10,584,721	(6,561,975)						

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

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						
Bank of America –					295,266	XXX
Bank of Omaha –					47,333	XXX
Bank of New York Mellon –					8,055,797	XXX
Federal Home Loan Bank –					58,930	XXX
JP Morgan Chase –					272,234	XXX
The Northern Trust Company –					(173,121)	XXX
UMB Bank –					1,434,890	XXX
US Bank –					368,693	XXX
Wells Fargo Bank –			57,286		3,893,056	XXX
State Deposits –					164,609	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			57,286		14,417,687	XXX
0399999 – Total Cash on Deposit			57,286		14,417,687	XXX
0599999 – Total Cash			57,286		14,417,687	XXX

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

1. January	50,317,585	4. April	26,924,565	7. July	13,911,991	10. October	15,091,445
2. February	29,455,762	5. May	33,588,809	8. August	16,683,060	11. November	11,808,337
3. March	30,098,198	6. June	16,261,151	9. September	15,044,511	12. December	14,417,687

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
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	SD	11/15/2024	4.140	XXX	678,806	2,468	31,158
61747C-58-2	MORG STAN I LQ:TRS I		12/31/2024	4.230	XXX	128,364,554	461,308	170,867
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						129,043,360	463,776	202,025
8609999999 – Total Cash Equivalents						129,043,360	463,776	202,025

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
	1B	2A \$	2B \$	2C \$				
	1C	3A \$	3B \$	3C \$				
	1D	4A \$	4B \$	4C \$				
	1E	5A \$	5B \$	5C \$				
	1F	6 \$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		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	154,099	156,354	2,888	2,888
5.	California	CA					
6.	Colorado	CO					
7.	Connecticut	CT					
8.	Delaware	DE					
9.	District of Columbia	DC					
10.	Florida	FL	B Life Insurance	1,053,082	1,068,883		
11.	Georgia	GA	B Life Insurance	50,147	50,899		
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	B Life Insurance	99,666	105,189	7,219	7,219
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	B Life Insurance	205,279	210,596		
33.	New York	NY	B Life Insurance	5,014,884	5,089,921		
34.	North Carolina	NC	O Life Insurance	2,002,012	2,039,080	3,806	3,806
35.	North Dakota	ND					
36.	Ohio	OH					
37.	Oklahoma	OK					
38.	Oregon	OR					
39.	Pennsylvania	PA					
40.	Rhode Island	RI					
41.	South Carolina	SC	O Life Insurance	250,368	252,248		
42.	South Dakota	SD					
43.	Tennessee	TN					
44.	Texas	TX					
45.	Utah	UT					
46.	Vermont	VT					
47.	Virginia	VA	B Life Insurance	551,636	559,891		
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	O Life Insurance	537,441	544,945		
56.	Northern Mariana Islands	MP					
57.	Canada	CAN					
58.	Aggregate Alien and Other	OT	XXX				
59.	Totals	XXX	XXX	9,918,614	10,078,006	13,913	13,913
Details of Write-Ins							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for Line 58 from overflow page						
	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						
5899.							