

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

WILTON REASSURANCE LIFE COMPANY OF NEW YORK

NAIC Group Code42134213NAIC Company Code60704Employer's ID Number94-1516991

(Current) (Prior)

Organized under the Laws ofNYState of Domicile or Port of EntryNY

Country of DomicileUS

Licensed as business type:Life, Accident and Health

Incorporated/Organized03/24/1955Commenced Business11/09/1956

Statutory Home Office800 WESTCHESTER AVENUE SUITE 641 NORTH RYE BROOK, NY, US 10573

Main Administrative Office801 MAIN AVENUE 5TH FLOOR

NORWALK, CT, US 06851-1127203-762-4400

(Telephone)

Mail Address801 MAIN AVENUE 5TH FLOORNORWALK, CT, US 06851-1127

Primary Location of Books and Records801 MAIN AVENUE 5TH FLOOR

NORWALK, CT, US 06851-1127203-762-4400

(Telephone)

Internet Website AddressWWW.WILTONRE.COM

Statutory Statement ContactMary Taylor203-423-4031

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OFFICERS

Scott David Sheefel, President & CEO

Steven Harold Brogan, Chief Legal Officer, Secretary

OTHER

Dmitri Evgenievich Ponomarev, Chairman

Nik Godon#, VP, Valuation Actuary

Lauren Mak, SVP, Chief Financial Officer

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 FairfieldSS

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

Dmitri Evgenievich Ponomarev

Chairman

x

Scott David Sheefel

President & Chief Executive Officer

x

Lauren Mak

SVP, Chief Financial Officer

Subscribed and sworn to before me

this24day of

February, 2026

a. Is this an original filing? Yes

b. If no:

1. State the amendment number:

2. Date filed:

3. Number of pages attached:

DONNA CARTSOUNIS

Notary Public-Connecticut

My Commission Expires

August 31, 2030

x

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).....	4,851,299,488		4,851,299,488	4,964,389,984
2.	Stocks (Schedule D):				
2.1	Preferred stocks.....	105,676,356		105,676,356	121,793,756
2.2	Common stocks.....	14,359,357		14,359,357	12,703,407
3.	Mortgage loans on real estate (Schedule B):				
3.1	First liens.....	236,264,029		236,264,029	334,054,248
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 (\$.....11,916,466, Schedule E - Part 1), cash equivalents (\$.....155,708,870, Schedule E - Part 2) and short-term investments (\$.....461,126, Schedule DA).....	168,086,462		168,086,462	143,461,047
6.	Contract loans (including \$..... premium notes).....	29,750,495	145,594	29,604,901	29,163,200
7.	Derivatives (Schedule DB).....	12,594,310		12,594,310	10,584,721
8.	Other invested assets (Schedule BA).....	796,259,906		796,259,906	772,272,142
9.	Receivables for securities.....	5,456,932		5,456,932	4,285,268
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).....	6,219,747,335	145,594	6,219,601,741	6,392,707,773
13.	Title plants less \$..... charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	49,034,779		49,034,779	46,491,821
15.	Premiums and considerations:				
15.1	Uncollected premiums and agents' balances in the course of collection.....	2,706,005	15,924	2,690,081	4,435,615
15.2	Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$..... earned but unbilled premiums).....	2,726		2,726	1,450
15.3	Accrued retrospective premiums (\$.....) and contracts subject to redetermination (\$.....).....				
16.	Reinsurance:				
16.1	Amounts recoverable from reinsurers.....	4,972,937	18,052	4,954,885	4,561,437
16.2	Funds held by or deposited with reinsured companies.....				
16.3	Other amounts receivable under reinsurance contracts.....	6,058,583		6,058,583	2,148,661
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.....	9,420,544		9,420,544	17,629,544
19.	Guaranty funds receivable or on deposit.....	14,706		14,706	21,316
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
24.	Health care (\$.....) and other amounts receivable.....	1,619,778	1,632,716	(12,938)	59,385
25.	Aggregate write-ins for other-than-invested assets.....	46,186,455	44,956,599	1,229,856	1,652,933
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	6,339,763,848	46,768,885	6,292,994,963	6,470,035,344
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	314,677,592		314,677,592	365,211,126
28.	Total (Lines 26 and 27).....	6,654,441,440	46,768,885	6,607,672,555	6,835,246,470
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.....	44,830,401	44,830,401	—	—
2502.	PREPAID REINSURANCE - NYDFS ALLOWED UNDER CIRC LETTER 11.....	1,227,578		1,227,578	1,650,656
2503.	ACCOUNTS RECEIVABLE.....	2,278		2,278	2,277
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).....	46,186,455	44,956,599	1,229,856	1,652,933

LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2
		Current Year	Prior Year
1.	Aggregate reserve for life contracts \$.....1,884,852,157 (Exhibit 5, Line 9999999) less \$..... included in Line 6.3 (including \$.....2,884,569 Modco Reserve).....	1,884,852,163	1,982,255,914
2.	Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	15,139	16,180
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$..... Modco Reserve).....	31,033,085	27,076,407
4.	Contract claims:		
4.1	Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6).....	25,254,022	35,956,384
4.2	Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6).....	19,458	33,076
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).....	26,849	14,876
6.2	Policyholders' dividends and refunds to members not yet apportioned (including \$..... Modco).....		
6.3	Coupons and similar benefits (including \$..... Modco).....		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 \$.....107 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	26,828	25,438
9.	Contract liabilities not included elsewhere:		
9.1	Surrender values on canceled contracts.....	8,484	8,609
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 \$.....23,986,394 ceded.....	23,986,394	9,381,753
9.4	Interest Maintenance Reserve (IMR, Line 6).....	—	—
10.	Commissions to agents due or accrued-life and annuity contracts \$.....292,887, accident and health \$..... and deposit-type contract funds \$.....	292,887	271,975
11.	Commissions and expense allowances payable on reinsurance assumed.....	(33,714)	(20,057)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	32,390,387	30,133,177
13.	Transfers to Separate Accounts due or accrued (net) (including \$.....200,575 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(4,240,283)	(45,410,938)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	(71,869)	(20,349)
15.1	Current federal and foreign income taxes, including \$..... on realized capital gains (losses).....	5,046,024	8,084,515
15.2	Net deferred tax liability.....		
16.	Unearned investment income.....	43,574	43,527
17.	Amounts withheld or retained by reporting entity as agent or trustee.....	(341,715)	8,971
18.	Amounts held for agents' account, including \$.....784,408 agents' credit balances.....	784,408	755,875
19.	Remittances and items not allocated.....	13,449,091	17,733,245
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).....	113,752,277	113,974,417
24.02	Reinsurance in unauthorized and certified (\$.....0) companies.....	1,766,722	2,008,741
24.03	Funds held under reinsurance treaties with unauthorized and certified (\$.....3,803,906,703) reinsurers.....	3,808,775,116	3,888,774,430
24.04	Payable to parent, subsidiaries and affiliates.....	631,472	99,076
24.05	Drafts outstanding.....		
24.06	Liability for amounts held under uninsured plans.....		
24.07	Funds held under coinsurance.....		
24.08	Derivatives.....	7,659,242	6,561,975
24.09	Payable for securities.....	5,168,282	70,112,079
24.10	Payable for securities lending.....		
24.11	Capital notes \$..... and interest thereon \$.....		
25.	Aggregate write-ins for liabilities.....	18,277,990	16,685,920
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	5,968,572,315	6,164,600,234
27.	From Separate Accounts statement.....	314,677,592	365,211,126
28.	Total liabilities (Lines 26 and 27).....	6,283,249,907	6,529,811,360
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.....	47,022,322	53,770,294
35.	Unassigned funds (surplus).....	65,951,164	40,215,654
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).....	321,920,148	302,932,610
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	324,422,648	305,435,110
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	6,607,672,555	6,835,246,470
Details of Write-Ins			
2501.	ABANDONED PROPERTY.....	16,842,295	13,921,365
2502.	CONTINGENCY RESERVE.....	1,294,549	2,701,613
2503.	ACCOUNTS PAYABLE.....	139,468	62,942
2598.	Summary of remaining write-ins for Line 25 from overflow page.....	1,678	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	18,277,990	16,685,920
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.....	41,005,060	46,477,265
3402.	UNAMORTIZED GAIN - REINSURANCE.....	6,017,262	7,293,029
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page.....		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	47,022,322	53,770,294

SUMMARY OF OPERATIONS

		1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	74,259,026	83,203,307
2.	Considerations for supplementary contracts with life contingencies	160,173	1,748,313
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	289,578,116	295,160,275
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(8,597,224)	(9,398,996)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(497,906)	(186,743)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	25,472,492	25,801,372
7.	Reserve adjustments on reinsurance ceded	(22,564,480)	(30,540,139)
8.	Miscellaneous Income:		
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,245,464	1,471,986
8.2	Charges and fees for deposit-type contracts	—	
8.3	Aggregate write-ins for miscellaneous income	(2,094,601)	(989,997)
9.	Totals (Lines 1 to 8.3)	356,961,060	366,269,378
10.	Death benefits	36,528,295	57,731,105
11.	Matured endowments (excluding guaranteed annual pure endowments)	40,619	29,736
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	47,091,868	64,137,319
13.	Disability benefits and benefits under accident and health contracts	1,451,948	1,486,525
14.	Coupons, guaranteed annual pure endowments and similar benefits	(35,016)	—
15.	Surrender benefits and withdrawals for life contracts	135,577,281	244,419,337
16.	Group conversions	—	—
17.	Interest and adjustments on contract or deposit-type contract funds	1,959,748	1,234,706
18.	Payments on supplementary contracts with life contingencies	1,297,073	2,920,100
19.	Increase in aggregate reserves for life and accident and health contracts	(97,404,795)	(194,482,353)
20.	Totals (Lines 10 to 19)	126,507,021	177,476,475
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	2,607,989	3,345,385
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(68,076)	102,586
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	31,628,586	33,162,429
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	4,871,304	4,326,685
25.	Increase in loading on deferred and uncollected premiums	445	(177)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(45,738,498)	(58,647,614)
27.	Aggregate write-ins for deductions	165,640,795	171,243,159
28.	Totals (Lines 20 to 27)	285,449,566	331,008,928
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	71,511,494	35,260,450
30.	Dividends to policyholders and refunds to members	117,238	71,670
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	71,394,256	35,188,780
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,046,065	7,920,453
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)	66,348,191	27,268,327
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....355,590 (excluding taxes of \$..... (355,590) transferred to the IMR)	(62,751)	1,616,765
35.	Net income (Line 33 plus Line 34)	66,285,440	28,885,092
Capital and Surplus Account			
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	305,435,110	311,674,593
37.	Net income (Line 35)	66,285,440	28,885,092
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$.....(1,806,924)	(8,779,418)	3,276,211
39.	Change in net unrealized foreign exchange capital gain (loss)	1,981,939	(897,380)
40.	Change in net deferred income tax	(10,015,927)	(4,067,772)
41.	Change in nonadmitted assets	5,799,325	28,120,034
42.	Change in liability for reinsurance in unauthorized and certified companies	242,019	339,997
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	222,140	(16,681,070)
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	(6,747,981)	(8,214,596)
52.	Dividends to stockholders	(30,000,000)	(37,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	18,987,537	(6,239,484)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	324,422,647	305,435,109
Details of Write-Ins			
08.301.	REIMBURSEMENT OF BROKER-DEALER OPERATING EXPENSES	(1,463,429)	(612,041)
08.302.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11	(423,078)	(199,626)
08.303.	CEDED MODCO INVESTMENT INCOME	(154,266)	(158,169)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(53,828)	(20,161)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,094,601)	(989,997)
2701.	FUNDS WITHHELD INTEREST CEDED	167,009,704	170,362,507
2702.	FINES AND PENALTIES	4,303	16,284
2703.	CONTINGENCY RESERVE	(1,402,808)	862,856
2798.	Summary of remaining write-ins for Line 27 from overflow page	29,596	1,512
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	165,640,795	171,243,159
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.....	76,158,318	86,080,468
2.	Net investment income.....	273,466,702	284,565,794
3.	Miscellaneous income.....	19,362,838	22,201,390
4.	Total (Lines 1 to 3).....	368,987,858	392,847,652
5.	Benefit and loss related payments.....	241,451,722	408,408,017
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(86,909,153)	(32,733,971)
7.	Commissions, expenses paid and aggregate write-ins for deductions.....	206,278,921	207,565,017
8.	Dividends paid to policyholders.....	105,265	75,288
9.	Federal and foreign income taxes paid (recovered) net of \$(5,639,649) tax on capital gains (losses).....	8,084,559	8,746,347
10.	Total (Lines 5 through 9).....	369,011,314	592,060,698
11.	Net cash from operations (Line 4 minus Line 10).....	(23,456)	(199,213,046)
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds.....	442,446,942	500,445,253
12.2	Stocks.....	21,033,533	18,974,028
12.3	Mortgage loans.....	95,910,964	41,076,586
12.4	Real estate.....		
12.5	Other invested assets.....	24,876,349	25,554,203
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments.....		
12.7	Miscellaneous proceeds.....	—	50,372,827
12.8	Total investment proceeds (Lines 12.1 to 12.7).....	584,267,787	636,422,897
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
13.1	Bonds.....	310,751,294	302,544,187
13.2	Stocks.....	6,132,601	7,458,339
13.3	Mortgage loans.....		
13.4	Real estate.....		
13.5	Other invested assets.....	60,397,743	87,880,816
13.6	Miscellaneous applications.....	66,817,550	—
13.7	Total investments acquired (Lines 13.1 to 13.6).....	444,099,189	397,883,342
14.	Net increase / (decrease) in contract loans and premium notes.....	496,553	680,039
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....	139,672,045	237,859,516
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.....	2,464,658	1,287,455
16.5	Dividends to stockholders.....	30,000,000	37,000,000
16.6	Other cash provided (applied).....	(87,487,834)	5,065,739
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(115,023,176)	(30,646,806)
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).....	24,625,414	7,999,665
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year.....	143,461,047	135,461,383
19.2	End of year (Line 18 plus Line 19.1).....	168,086,461	143,461,048

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

20.0001.INVESTMENT TRANSFERS.....	17,234,514	52,086,063
20.0002.PAID IN KIND INTEREST.....	9,144,547	6,942,835
20.0003.UNAMORTIZED REINSURANCE GAIN.....	1,275,767	1,461,729
20.0004.CONTINGENCY RESERVE.....	1,407,063	858,856
20.0005.INTEREST ON DEPOSIT TYPE CONTRACTS.....	1,492,020	
20.0006.PREPAID REINSURANCE.....	423,078	199,626

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.....	74,259,026	64,552,649	1,352	9,557,114	117,458	30,453	—	—	—
2.	Considerations for supplementary contracts with life contingencies.....	160,173	XXX	XXX	160,173	—	XXX	XXX		XXX
3.	Net investment income.....	289,578,115	78,422,367	200	205,022,115	6,132,441	992			—
4.	Amortization of Interest Maintenance Reserve (IMR).....	(8,597,225)	(3,555,852)	(14)	(4,617,771)	(423,518)	(70)			—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	(497,906)	(243,830)		(254,076)	—		XXX		—
6.	Commissions and expense allowances on reinsurance ceded.....	25,472,492	6,609,083		18,031,417	11,324	820,668	XXX		—
7.	Reserve adjustments on reinsurance ceded.....	(22,564,480)	—		(13,413,845)	(9,150,635)		XXX		—
8.	Miscellaneous Income:									
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,245,464	1,234,904		(1,467,972)	1,478,532		XXX		—
8.2	Charges and fees for deposit-type contracts.....	—	—		—	—	XXX	XXX		—
8.3	Aggregate write-ins for miscellaneous income.....	(2,094,602)	(681,557)		(1,412,945)	(100)				—
9.	Totals (Lines 1 to 8.3).....	356,961,057	146,337,764	1,538	211,604,210	(1,834,498)	852,043	—	—	—
10.	Death benefits.....	36,528,295	36,528,295		—	—	XXX	XXX		—
11.	Matured endowments (excluding guaranteed annual pure endowments).....	40,619	40,619		—	—	XXX	XXX		—
12.	Annuity benefits.....	47,091,864	XXX	XXX	42,652,800	4,439,064	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts.....	1,451,948	1,431,220		—	—	20,728	XXX		—
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	(35,016)	(35,016)		—	—		XXX		—
15.	Surrender benefits and withdrawals for life contracts.....	135,577,281	18,012,309		107,350,097	10,214,875	XXX	XXX		—
16.	Group conversions.....	—	—		—	—		XXX		—
17.	Interest and adjustments on contract or deposit-type contract funds.....	1,959,748	425,602		1,491,240	42,906		XXX		—
18.	Payments on supplementary contracts with life contingencies.....	1,297,073	—		1,297,073	—	XXX	XXX		—
19.	Increase in aggregate reserves for life and accident and health contracts.....	(97,404,795)	1,986,026	5	(88,311,803)	(11,077,983)	(1,040)	XXX		—
20.	Totals (Lines 10 to 19).....	126,507,017	58,389,055	5	64,479,407	3,618,862	19,688	XXX		—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	2,607,989	1,849,864	21	511,741	(3,075)	249,438		—	XXX
22.	Commissions and expense allowances on reinsurance assumed.....	(68,076)	(68,076)		—	—		XXX		—
23.	General insurance expenses and fraternal expenses.....	31,628,589	13,033,049	52	16,925,230	1,552,292	117,966			—
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	4,871,304	2,007,296	8	2,606,753	239,078	18,169			—
25.	Increase in loading on deferred and uncollected premiums.....	445	445		—	—		XXX		—
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(45,738,498)	(921,904)		(28,290,874)	(16,525,720)		XXX		—
27.	Aggregate write-ins for deductions.....	165,640,797	26,339,963		139,206,373	94,461				—
28.	Totals (Lines 20 to 27).....	285,449,567	100,629,692	86	195,438,630	(11,024,102)	405,261	—	—	—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	71,511,490	45,708,072	1,452	16,165,580	9,189,604	446,782	—	—	—
30.	Dividends to policyholders and refunds to members.....	117,238	117,238					XXX		—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	71,394,252	45,590,834	1,452	16,165,580	9,189,604	446,782	—	—	—
32.	Federal income taxes incurred (excluding tax on capital gains).....	5,046,065	3,224,845	103	1,141,146	648,445	31,526			—
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).....	66,348,187	42,365,989	1,349	15,024,434	8,541,159	415,256	—	—	—
34.	Policies/certificates in force end of year.....	195,721	152,429	22	21,497	4,484	17,289	XXX		
Details of Write-Ins										
08.301.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11.....	(423,078)	(314,085)		(108,993)					
08.302.	MODCO INVESTMENT INCOME.....	(154,266)	(154,266)							
08.303.	MISCELLANEOUS INCOME.....	(1,517,258)	(213,206)		(1,303,952)	(100)				
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).....	(2,094,602)	(681,557)		(1,412,945)	(100)				
2701.	FUNDS WITHHELD INTEREST CEDED.....	167,009,705	27,727,493		139,187,751	94,461				
2702.	FINES AND PENALTIES.....	7,733	2,648		5,085					
2703.	CONTINGENCY RESERVE.....	(1,406,238)	(1,406,648)		410					
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	29,597	16,470		13,127					
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	165,640,797	26,339,963		139,206,373	94,461				

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).....	64,552,644		4,911,924	17,883,597	5,471,570	11,261,249	22,962,426	—	2,037,944	—	23,934	—
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income.....	78,422,367		7,600,635	14,597,634	3,362,834	22,762,618	29,964,355	—	131,747	—	2,544	—
4.	Amortization of Interest Maintenance Reserve (IMR).....	(3,555,852)		(347,165)	(649,318)	(143,560)	(1,111,422)	(1,294,968)	—	(9,241)	—	(178)	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(243,830)		—	—	—	—	—	—	(243,830)	—	—	—
6.	Commissions and expense allowances on reinsurance ceded.....	6,609,083		390,859	1,539,830	249,828	2,538,389	1,884,416	—	5,761	—	—	—
7.	Reserve adjustments on reinsurance ceded.....	—		—	—	—	—	—	—	—	—	—	—
8.	Miscellaneous Income:												
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,234,904		—	—	—	—	—	—	1,234,904	—	—	—
8.2	Charges and fees for deposit-type contracts.....	—		—	—	—	—	—	—	—	—	—	—
8.3	Aggregate write-ins for miscellaneous income.....	(681,557)		(254,131)	(313,188)	25	515	205	—	(114,983)	—	—	—
9.	Totals (Lines 1 to 8.3).....	146,337,759		12,302,122	33,058,555	8,940,697	35,451,349	53,516,434	—	3,042,302	—	26,300	—
10.	Death benefits.....	36,528,295		(1,615,404)	14,235,366	1,229,932	6,866,108	15,009,515	—	538,195	—	264,583	—
11.	Matured endowments (excluding guaranteed annual pure endowments).....	40,619		44,290	(7,671)	—	—	—	—	—	—	4,000	—
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.....	1,431,220		449,872	420,910	3,259	478,016	79,163	—	—	—	—	—
14.	Coupons, guaranteed annual pure endowments and similar benefits.....	(35,016)		—	(35,016)	—	—	—	—	—	—	—	—
15.	Surrender benefits and withdrawals for life contracts.....	18,012,309		1,557,281	272,390	1,968,266	7,407,697	5,463,807	—	1,342,868	—	—	—
16.	Group conversions.....	—		—	—	—	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds.....	425,602		28,207	92,754	7,304	163,837	127,262	—	2,205	—	4,033	—
18.	Payments on supplementary contracts with life contingencies.....	—		—	—	—	—	—	—	—	—	—	—
19.	Increase in aggregate reserves for life and accident and health contracts.....	1,986,026		1,843,256	(2,375,892)	2,902,904	(10,590,875)	10,419,975	—	(210,801)	—	(2,541)	—
20.	Totals (Lines 10 to 19).....	58,389,055		2,307,502	12,602,841	6,111,665	4,324,783	31,099,722	—	1,672,467	—	270,075	—
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,849,864		(125,503)	68,653	152,356	986,803	645,437	—	122,030	—	88	XXX
22.	Commissions and expense allowances on reinsurance assumed.....	(68,076)		—	(105,810)	—	35,406	248	—	—	—	2,080	—
23.	General insurance expenses.....	13,033,049		1,272,443	2,379,906	526,181	4,073,627	4,746,367	—	33,871	—	654	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	2,007,296		195,976	366,543	81,040	627,403	731,016	—	5,217	—	101	—
25.	Increase in loading on deferred and uncollected premiums.....	445		445	—	—	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(921,904)		—	—	—	—	—	—	(921,904)	—	—	—
27.	Aggregate write-ins for deductions.....	26,339,963		1,761,146	5,241,909	1,316,140	6,417,875	11,602,477	—	416	—	—	—
28.	Totals (Lines 20 to 27).....	100,629,692		5,412,009	20,554,042	8,187,382	16,465,897	48,825,267	—	912,097	—	272,998	—
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	45,708,067		6,890,113	12,504,513	753,315	18,985,452	4,691,167	—	2,130,205	—	(246,698)	—
30.	Dividends to policyholders and refunds to members.....	117,238		117,238	—	—	—	—	—	—	—	—	—
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	45,590,829		6,772,875	12,504,513	753,315	18,985,452	4,691,167	—	2,130,205	—	(246,698)	—
32.	Federal income taxes incurred (excluding tax on capital gains).....	3,224,845	—	401,532	741,438	42,408	1,125,714	278,156	—	125,927	—	509,670	—
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).....	42,365,984	—	6,371,343	11,763,075	710,907	17,859,738	4,413,011	—	2,004,278	—	(756,368)	—
34.	Policies/certificates in force end of year.....	152,429		14,882	27,834	6,155	47,643	55,511		396		8	
Details of Write-Ins													
08.301.	MISCELLANEOUS INCOME.....	(213,206)		(99,865)	897	25	515	205		(114,983)			
08.302.	MODCO INVESTMENT INCOME.....	(154,266)		(154,266)									
08.303.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11.....	(314,085)			(314,085)								
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).....	(681,557)		(254,131)	(313,188)	25	515	205		(114,983)			
2701.	FUNDS WITHHELD INTEREST CEDED.....	27,727,493		2,651,189	5,340,474	1,316,140	6,917,361	11,502,329					
2702.	FINES AND PENALTIES.....	2,648		2,648									
2703.	CONTINGENCY RESERVE.....	(1,406,648)		(895,190)	(111,980)	—	(500,000)	100,106		416			
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	16,470		2,499	13,415		514	42					
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	26,339,963		1,761,146	5,241,909	1,316,140	6,417,875	11,602,477		416			

(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)	1,352		1,352						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	200		200						
4.	Amortization of Interest Maintenance Reserve (IMR)	(14)		(14)						
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)	1,538		1,538						
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	5		5						
20.	Totals (Lines 10 to 19)	5		5						
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	52		52						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8		8						
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)	86		86						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,452		1,452						
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)	1,452		1,452						
32.	Federal income taxes incurred (excluding tax on capital gains)	103		103						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,349		1,349						
34.	Policies/certificates in force end of year	22		22						
Details of Write-Ins										
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts.....	9,557,114	639,441	—	200	—	8,845,285	72,188
2.	Considerations for supplementary contracts with life contingencies.....	160,173	XXX	XXX	XXX	XXX	160,173	XXX
3.	Net investment income.....	205,022,115	64,131,656	—	118,903	—	126,656,992	14,114,564
4.	Amortization of Interest Maintenance Reserve (IMR).....	(4,617,771)	(4,498,339)	—	(8,340)	—	(111,092)	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	(254,076)	—	—	(254,076)	—	—	—
6.	Commissions and expense allowances on reinsurance ceded.....	18,031,417	—	—	—	—	16,246,737	1,784,680
7.	Reserve adjustments on reinsurance ceded.....	(13,413,845)	—	—	—	—	(13,413,845)	—
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	(1,467,972)	—	—	1,239,329	—	(2,707,301)	—
8.2	Charges and fees for deposit-type contracts.....	—	—	—	—	—	—	—
8.3	Aggregate write-ins for miscellaneous income.....	(1,412,945)	(108,868)	—	(1,302,452)	—	(1,625)	—
9.	Totals (Lines 1 to 8.3).....	211,604,210	60,163,890	—	(206,436)	—	135,675,324	15,971,432
10.	Death benefits.....	—	—	—	—	—	—	—
11.	Matured endowments (excluding guaranteed annual pure endowments).....	—	—	—	—	—	—	—
12.	Annuity benefits.....	42,652,800	39,380,603	—	77,762	—	2,774,092	420,343
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.....	107,350,097	104,016,234	—	4,046,577	—	(712,714)	—
16.	Group conversions.....	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds.....	1,491,240	103,084	—	12,189	—	(1,502,493)	2,878,460
18.	Payments on supplementary contracts with life contingencies.....	1,297,073	—	—	—	—	1,043,451	253,622
19.	Increase in aggregate reserves for life and accident and health contracts.....	(88,311,803)	(96,350,912)	—	13,725	—	6,690,927	1,334,457
20.	Totals (Lines 10 to 19).....	64,479,407	47,149,009	—	4,150,253	—	8,293,263	4,886,882
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	511,741	85,504	—	(23,298)	—	442,803	6,732
22.	Commissions and expense allowances on reinsurance assumed.....	—	—	—	—	—	—	—
23.	General insurance expenses.....	16,925,230	16,487,484	—	30,569	—	407,177	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	2,606,753	2,539,333	—	4,708	—	62,712	—
25.	Increase in loading on deferred and uncollected premiums.....	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(28,290,874)	(12,423,486)	—	(36,424,446)	—	20,557,058	—
27.	Aggregate write-ins for deductions.....	139,206,373	14,848	—	3,364	—	125,073,597	14,114,564
28.	Totals (Lines 20 to 27).....	195,438,630	53,852,692	—	(32,258,850)	—	154,836,610	19,008,178
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	16,165,580	6,311,198	—	32,052,414	—	(19,161,286)	(3,036,746)
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).....	16,165,580	6,311,198	—	32,052,414	—	(19,161,286)	(3,036,746)
32.	Federal income taxes incurred (excluding tax on capital gains).....	1,141,146	445,337	—	2,262,169	—	(1,352,078)	(214,282)
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).....	15,024,434	5,865,861	—	29,790,245	—	(17,809,208)	(2,822,464)
34.	Policies/certificates in force end of year.....	21,497	20,941	—	39	—	517	—
Details of Write-Ins								
08.301.	MISCELLANEOUS INCOME.....	(1,303,952)	125	—	(1,302,452)	—	(1,625)	—
08.302.	PREPAID REINSURANCE - NYSID ALLOWED UNDER CIRC LETTER 11.....	(108,993)	(108,993)	—	—	—	—	—
08.303.	MODCO INVESTMENT INCOME.....	—	—	—	—	—	—	—
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).....	(1,412,945)	(108,868)	—	(1,302,452)	—	(1,625)	—
2701.	FUNDS WITHHELD INTEREST CEDED.....	139,187,751	—	—	—	—	125,073,187	14,114,564
2702.	FINES AND PENALTIES.....	5,085	1,721	—	3,364	—	—	—
2703.	CONTINGENCY RESERVE.....	13,537	13,127	—	—	—	410	—
2798.	Summary of remaining write-ins for Line 27 from overflow page.....	—	—	—	—	—	—	—
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above).....	139,206,373	14,848	—	3,364	—	125,073,597	14,114,564

(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 Annuizations)	Other Annuities
1.	Premiums for group annuity contracts.....	117,458	68,202	—	—	—	49,256	—
2.	Considerations for supplementary contracts with life contingencies.....	—	XXX	XXX	XXX	XXX	—	XXX
3.	Net investment income.....	6,132,441	6,000,902	—	—	—	131,539	—
4.	Amortization of Interest Maintenance Reserve (IMR).....	(423,518)	(420,917)	—	—	—	(2,601)	—
5.	Separate Accounts net gain from operations excluding unrealized gains or losses.....	—	—	—	—	—	—	—
6.	Commissions and expense allowances on reinsurance ceded.....	11,324	—	—	—	—	11,324	—
7.	Reserve adjustments on reinsurance ceded.....	(9,150,635)	—	—	(10,809,878)	—	1,659,243	—
8.	Miscellaneous Income:							
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,478,532	—	—	1,239,767	—	238,765	—
8.2	Charges and fees for deposit-type contracts.....	—	—	—	—	—	—	—
8.3	Aggregate write-ins for miscellaneous income.....	(100)	25	—	—	—	(125)	—
9.	Totals (Lines 1 to 8.3).....	(1,834,498)	5,648,212	—	(9,570,111)	—	2,087,401	—
10.	Death benefits.....	—	—	—	—	—	—	—
11.	Matured endowments (excluding guaranteed annual pure endowments).....	—	—	—	—	—	—	—
12.	Annuity benefits.....	4,439,064	4,374,608	—	—	—	63,901	555
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.....	10,214,875	9,502,162	—	—	—	712,713	—
16.	Group conversions.....	—	—	—	—	—	—	—
17.	Interest and adjustments on contract or deposit-type contract funds.....	42,906	—	—	—	—	1	42,905
18.	Payments on supplementary contracts with life contingencies.....	—	—	—	—	—	—	—
19.	Increase in aggregate reserves for life and accident and health contracts.....	(11,077,983)	(11,054,532)	—	—	—	(23,451)	—
20.	Totals (Lines 10 to 19).....	3,618,862	2,822,238	—	—	—	753,164	43,460
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	(3,075)	1,851	—	—	—	(4,926)	—
22.	Commissions and expense allowances on reinsurance assumed.....	—	—	—	—	—	—	—
23.	General insurance expenses.....	1,552,292	1,542,760	—	—	—	9,532	—
24.	Insurance taxes, licenses and fees, excluding federal income taxes.....	239,078	237,610	—	—	—	1,468	—
25.	Increase in loading on deferred and uncollected premiums.....	—	—	—	—	—	—	—
26.	Net transfers to or (from) Separate Accounts net of reinsurance.....	(16,525,720)	—	—	(9,570,111)	—	(6,955,609)	—
27.	Aggregate write-ins for deductions.....	94,461	—	—	—	—	94,461	—
28.	Totals (Lines 20 to 27).....	(11,024,102)	4,604,459	—	(9,570,111)	—	(6,101,910)	43,460
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	9,189,604	1,043,753	—	—	—	8,189,311	(43,460)
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).....	9,189,604	1,043,753	—	—	—	8,189,311	(43,460)
32.	Federal income taxes incurred (excluding tax on capital gains).....	648,445	73,650	—	—	—	577,862	(3,067)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	8,541,159	970,103	—	—	—	7,611,449	(40,393)
34.	Policies/certificates in force end of year.....	4,484	4,456	—	—	—	28	—
Details of Write-Ins								
08.301.	MISCELLANEOUS INCOME.....	(100)	25	—	—	—	(125)	—
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).....	(100)	25	—	—	—	(125)	—
2701.	FUNDS WITHHELD INTEREST CEDED.....	94,461	—	—	—	—	94,461	—
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).....	94,461	—	—	—	—	94,461	—

(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	30,453												30,453
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	992	45	583										364
4.	Amortization of Interest Maintenance Reserve (IMR)	(70)	(3)	(41)										(26)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	820,668												820,668
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)	852,043	42	542										851,459
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	20,730	(48,111)											68,841
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	(1,040)	72	(1,140)										28
20.	Totals (Lines 10 to 19)	19,690	(48,039)	(1,140)										68,869
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	249,438												249,438
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	117,966	5,356	69,303										43,307
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,169	825	10,674										6,670
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)	405,263	(41,858)	78,837										368,284
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	446,780	41,900	(78,295)										483,175
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)	446,780	41,900	(78,295)										483,175
32.	Federal income taxes incurred (excluding tax on capital gains)	31,526	2,957	(5,525)										34,094
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)	415,254	38,943	(72,770)										449,081
34.	Policies/certificates in force end of year	17,289	1,779	1,126										14,384
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.....	798,740,560		77,158,017	147,223,653	30,836,032	255,261,229	286,036,458		2,183,764		41,407	
2. Tabular net premiums or considerations.....	80,864,049		4,490,881	25,973,374	15,141,732	8,614,293	24,594,440		2,030,653		18,676	
3. Present value of disability claims incurred.....	—		—	—	—	—	—		—		—	
4. Tabular interest.....	33,919,028		2,883,231	5,996,847	1,367,305	11,854,321	11,698,945		116,386		1,993	
5. Tabular less actual reserve released.....	71,196		139,117	(12,876)	—	(55,045)	—		—		—	
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).....	(116,452)		—	(116,452)	—	—	—		—		—	
8. Totals (Lines 1 to 7).....	913,478,381		84,671,246	179,064,546	47,345,069	275,674,798	322,329,843		4,330,803		62,076	
9. Tabular cost.....	72,391,302		1,335,128	27,091,694	11,518,590	16,747,158	14,103,941		1,573,672		21,119	
10. Reserves released by death.....	8,575,371		114,599	447,574	103,911	6,028,683	1,797,528		82,334		742	
11. Reserves released by other terminations (net).....	31,360,725		4,071,398	6,555,318	1,983,632	8,119,194	9,971,940		657,894		1,349	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	380,482		148,849	122,194	—	109,439	—		—		—	
13. Net transfers to or (from) Separate Accounts.....	43,940		—	—	—	—	—		43,940		—	
14. Total deductions (Lines 9 to 13).....	112,751,820		5,669,974	34,216,780	13,606,133	31,004,474	25,873,409		2,357,840		23,210	
15. Reserve December 31 of current year.....	800,726,561		79,001,272	144,847,766	33,738,936	244,670,324	296,456,434		1,972,963		38,866	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year.....	458,193,294		34,962,893	10,715,708	32,231,940	235,338,828	142,956,130		1,949,083		38,712	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	409,759,422		33,437,076	9,701,549	9,701,549	221,459,198	135,330,563		90,775		38,712	

(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.....	3,145	3,145							
2. Tabular net premiums or considerations.....	—	—							
3. Present value of disability claims incurred.....									
4. Tabular interest.....	110	110							
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).....	3,255	3,255							
9. Tabular cost.....	79	79							
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).....	79	79							
15. Reserve December 31 of current year.....	3,176	3,176							
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.....	1,082,505,645	1,055,969,271		1,868,883		24,667,491	
2. Tabular net premiums and considerations.....	9,694,354	639,440		200		9,054,714	
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	46,238,615	44,846,440		110,296		1,281,879	
5. Tabular less actual reserve released.....	(10,811,794)	(10,726,421)		(31,931)		(53,442)	
6. Increase in reserve on account of change in valuation basis.....							
7. Other increases (net).....							
8. Totals (Lines 1 to 7).....	1,127,626,820	1,090,728,730		1,947,448		34,950,642	
9. Tabular cost.....							
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	108,469,733	104,423,156		4,046,577		—	
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	41,307,055	39,932,072		77,909		1,297,074	
13. Net transfers to or (from) Separate Accounts.....	(16,483,132)	(12,423,486)		(4,059,646)		—	
14. Total deductions (Lines 9 to 13).....	133,293,656	131,931,742		64,840		1,297,074	
15. Reserve December 31 of current year.....	994,333,164	958,796,988		1,882,608		33,653,568	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year.....	853,168,951	851,286,342		1,882,609		—	
17. Amount Available for Policy Loans Based upon Line 16 CSV.....	851,055,383	849,172,774		1,882,609		—	

(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	101,006,554	100,409,901		—		596,653	
2. Tabular net premiums and considerations	68,202	68,202		—		—	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	4,683,333	4,668,691		—		14,642	
5. Tabular less actual reserve released	(2,067,588)	(2,029,495)		—		(38,093)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	103,690,501	103,117,299		—		573,202	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	9,526,644	9,526,644					
12. Annuity, supplementary contract, and disability payments involving life contingencies	4,374,608	4,374,608					
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	13,901,252	13,901,252					
15. Reserve December 31 of current year	89,789,249	89,216,047		—		573,202	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	89,908,001	89,908,001					
17. Amount Available for Policy Loans Based upon Line 16 CSV	89,908,001	89,908,001					

(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) 45,483,243	45,422,441
1.1	Bonds exempt from U. S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 174,057,005	174,965,387
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 6,967,353	6,951,620
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates	1,258,857	1,258,857
3.	Mortgage loans	(c) 10,902,644	10,527,045
4.	Real estate	(d)	
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	2,129,854	2,143,712
7.	Derivative instruments	(e) 6,136,854	5,972,907
8.	Other invested assets	(f)	
9.	Aggregate write-ins for investment income	56,142,995	55,620,962
		42	42
10.	Total gross investment income	303,078,848	302,862,974
11.	Investment expenses		(g) 12,985,005
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		299,853
16.	Total deductions (Lines 11 through 15)		13,284,858
17.	Net investment income (Line 10 minus Line 16)		289,578,116
Details of Write-Ins			
0901.	Misc income	42	42
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)	42	42
1501.	Funds Held - Interest Ceded		299,853
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)		299,853

- (a) Includes \$11,449,828 accrual of discount less \$1,495,252 amortization of premium and less \$517,187 paid for accrued interest on purchases.
- (b) Includes \$(1,074) accrual of discount less \$32,782 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 \$758,420 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	16,790		16,790		
1.1	Bonds exempt from U. S. tax					
1.2	Other bonds (unaffiliated)	(806,169)		(806,169)	(34,485)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	(597,328)		(597,328)	904,333	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(138,099)	(14,859)	(152,958)	319,290	
2.21	Common stocks of affiliates					
3.	Mortgage loans	(2,357)		(2,357)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		-	-		
7.	Derivative instruments	153,001		153,001	355,923	
8.	Other invested assets	(6,198)		(6,198)	(12,131,400)	1,981,941
9.	Aggregate write-ins for capital gains (losses)		(5,228)	(5,228)		
10.	Total capital gains (losses)	(1,380,359)	(20,088)	(1,400,447)	(10,586,339)	1,981,941
Details of Write-Ins						
0901.	FX Rate Change RGL		(5,228)	(5,228)		
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)		(5,228)	(5,228)		

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	1,946,312	220,831	—	861,361	864,120	—	—	—
6.2	Reinsurance assumed	29,931	29,931	—	—	—	—	—	—
6.3	Reinsurance ceded	190,212	190,212	—	—	—	—	—	—
6.4	Net	1,786,031	60,550	—	861,361	864,120	—	—	—
7.	Line 5 + Line 6.4	1,786,031	60,550	—	861,361	864,120	—	—	—
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
9.1	Direct	1,946,312	220,831	—	861,361	864,120	—	—	—
9.2	Reinsurance assumed	29,931	29,931	—	—	—	—	—	—
9.3	Reinsurance ceded	190,212	190,212	—	—	—	—	—	—
9.4	Net (Line 7 - Line 8)	1,786,031	60,550	—	861,361	864,120	—	—	—
SINGLE									
10.	Single premiums and considerations:								
10.1	Direct	8,802,310	196,227	—	8,608,225	(2,142)	—	—	—
10.2	Reinsurance assumed	—	—	—	—	—	—	—	—
10.3	Reinsurance ceded	95,972	98,114	—	—	(2,142)	—	—	—
10.4	Net	8,706,338	98,113	—	8,608,225	—	—	—	—
RENEWAL									
11.	Uncollected	1,253,542	1,258,979	—	—	—	(5,437)	—	—
12.	Deferred and accrued	3,758	3,758	—	—	—	—	—	—
13.	Deferred, accrued and uncollected:								
13.1	Direct	5,154,925	5,017,076	1,009	—	—	136,840	—	—
13.2	Reinsurance assumed	460,842	460,842	—	—	—	—	—	—
13.3	Reinsurance ceded	4,358,467	4,215,181	1,009	—	—	142,277	—	—
13.4	Net (Line 11 + Line 12)	1,257,300	1,262,737	—	—	—	(5,437)	—	—
14.	Advance	26,828	26,721	—	—	—	107	—	—
15.	Line 13.4 - Line 14	1,230,472	1,236,016	—	—	—	(5,544)	—	—
16.	Collected during year:								
16.1	Direct	172,778,639	162,707,494	1,352	2,314,112	106,102	7,649,579	—	—
16.2	Reinsurance assumed	1,024,548	1,024,548	—	—	—	—	—	—
16.3	Reinsurance ceded	106,765,123	96,066,723	—	2,226,584	852,764	7,619,052	—	—
16.4	Net	67,038,064	67,665,319	1,352	87,528	(746,662)	30,527	—	—
17.	Line 15 + Line 16.4	68,268,536	68,901,335	1,352	87,528	(746,662)	24,983	—	—
18.	Prior year (uncollected + deferred and accrued - advance)	4,501,879	4,507,349				(5,470)		
19.	Renewal premiums and considerations:								
19.1	Direct	169,325,476	159,328,581	1,352	2,314,112	106,102	7,575,329	—	—
19.2	Reinsurance assumed	833,241	833,241	—	—	—	—	—	—
19.3	Reinsurance ceded	106,392,062	95,767,838	—	2,226,584	852,764	7,544,876	—	—
19.4	Net (Line 17 - Line 18)	63,766,657	64,393,986	1,352	87,528	(746,662)	30,453	—	—
TOTAL									
20.	Total premiums and annuity considerations:								
20.1	Direct	180,074,098	159,745,639	1,352	11,783,698	968,080	7,575,329	—	—
20.2	Reinsurance assumed	863,172	863,172	—	—	—	—	—	—
20.3	Reinsurance ceded	106,678,246	96,056,164	—	2,226,584	850,622	7,544,876	—	—
20.4	Net (Lines 9.4 + 10.4 + 19.4)	74,259,026	64,552,649	1,352	9,557,114	117,458	30,453	—	—

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.....	414	414						
22. All other.....	98,107	98,107						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded.....	5,189	5,189						
23.2 Reinsurance assumed.....	20,961	20,961						
23.3 Net ceded less assumed.....	(15,772)	(15,772)						
24. Single:								
24.1 Reinsurance ceded.....								
24.2 Reinsurance assumed.....								
24.3 Net ceded less assumed.....								
25. Renewal:								
25.1 Reinsurance ceded.....	25,467,303	6,603,894	—	18,031,417	11,324	820,668		
25.2 Reinsurance assumed.....	(89,037)	(89,037)	—	—	—	—		
25.3 Net ceded less assumed.....	25,556,340	6,692,931	—	18,031,417	11,324	820,668		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6).....	25,472,492	6,609,083	—	18,031,417	11,324	820,668		
26.2 Reinsurance assumed (Page 6, Line 22).....	(68,076)	(68,076)	—	—	—	—		
26.3 Net ceded less assumed.....	25,540,568	6,677,159	—	18,031,417	11,324	820,668		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single).....	10,376	10,376	—	—	—	—	—	—
28. Single.....	40,768	—	—	40,677	91	—	—	—
29. Renewal.....	2,556,845	1,839,488	21	471,064	(3,166)	249,438	—	—
30. Deposit-type contract funds.....								
31. Totals (to agree with Page 6, Line 21).....	2,607,989	1,849,864	21	511,741	(3,075)	249,438	—	—

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	389,424		1,458				390,882
2.	Salaries and wages	20,643,408		77,283				20,720,691
3.11	Contributions for benefit plans for employees	1,716,992		6,428				1,723,420
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare							
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,765,286		6,609				1,771,895
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	1,609,846		6,027				1,615,873
4.5	Expense of investigation and settlement of policy claims	73,134		274				73,408
5.1	Traveling expenses	271,122		1,015				272,137
5.2	Advertising	14,608		55				14,663
5.3	Postage, express, telegraph and telephone	26,317		99				26,416
5.4	Printing and stationery	57,252		214				57,466
5.5	Cost or depreciation of furniture and equipment	124,188		465				124,653
5.6	Rental of equipment	58,178		218				58,396
5.7	Cost or depreciation of EDP equipment and software	3,169,830		11,867				3,181,697
6.1	Books and periodicals							
6.2	Bureau and association fees	200,580		751				201,331
6.3	Insurance, except on real estate	180,958		677				181,635
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	439,219		1,644				440,863
6.6	Sundry general expenses	770,276		2,884				773,160
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					12,985,005		12,985,005
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	31,510,618		117,968		12,985,005	(b)	(a) 44,613,591
11.	General expenses unpaid December 31, prior year	28,632,177				1,501,000		30,133,177
12.	General expenses unpaid December 31, current year	28,372,355		106,217		3,911,815		32,390,387
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)	31,770,440		11,751		10,574,190		42,356,381
Details of Write-Ins								
09.301.								
09.302.								
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)							

(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	952,310	3,565				955,875
3.	State taxes on premiums	655,688	2,455				658,143
4.	Other state taxes, incl. \$..... for employee benefits	3,275,321	12,262				3,287,583
5.	U.S. Social Security taxes						
6.	All other taxes	(30,184)	(113)				(30,297)
7.	Taxes, licenses and fees incurred	4,853,135	18,169				4,871,304
8.	Taxes, licenses and fees unpaid December 31, prior year	(20,349)	—				(20,349)
9.	Taxes, licenses and fees unpaid December 31, current year	(71,601)	(268)				(71,869)
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	4,904,387	18,437				4,922,824

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	414	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	98,107	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	98,521	
6.	Paid-in cash	2,155	
7.	Left on deposit	4,572	
8.	Aggregate write-ins for dividend or refund options	17	
9.	Total Lines 5 through 8	105,265	
10.	Amount due and unpaid	2	
11.	Provision for dividends or refunds payable in the following calendar year	26,849	
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	26,851	
16.	Total from prior year	49,894	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	82,222	
Details of Write-Ins			
0801.	Dividend to loan reduction	17	
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)	17	

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	188,849	—	188,849	—	—
41 CSO 2.75% NLP ANB IDB 1958-1962	77,040	—	77,040	—	—
41 CSO 3.00% CRVM ALB IPC 1957-1960	174,617	—	174,617	—	—
41 CSO 3.00% NLP ALB IPC 1958-1960	13,755	—	13,755	—	—
41 CSO 3.00% NLP ANB IDB 1958-1962	24,759	—	24,759	—	—
58 CET 2.25% NLP ALB IDB 1983-1983	14,267	—	14,267	—	—
58 CET 2.50% CRVM ANB IDB 1983-1985	7,251	—	7,251	—	—
58 CET 3.00% CNF 1966-1984	23,030	—	23,030	—	—
58 CET 3.00% NLP ANB IDB 1963-1983	24,703	—	24,703	—	—
58 CET 3.00% NLP ANB IPC 1961-1972	331,839	—	331,839	—	—
58 CET 3.50% CNF 1984-1987	1,567	—	1,567	—	—
58 CET 3.50% NJ ANB IDB 1982-1987	8,687	—	8,687	—	—
58 CET 3.50% NLP ALB IDB 1974-1984	12,713	—	12,713	—	—
58 CET 3.50% NLP ANB IDB 1982-1982	19,352	—	19,352	—	—
58 CET 3.50% NLP ANB IPC 1973-1979	305,122	—	305,122	—	—
58 CET 4.00% NLP ANB IDB 1996-2007	25,313	—	25,313	—	—
58 CET 4.00% NLP ANB IPC 1980-1980	72,673	—	72,673	—	—
58 CET 4.5%/20/2% NLP ANB IPC 1981-1983	309,895	—	309,895	—	—
58 CET 4.50% CRVM ALB IDB 1983-1983	112	—	112	—	—
58 CET 4.50% CRVM ANB IDB 1984-1984	—	—	—	—	—
58 CET 4.50% NJ ANB IDB 1987-1987	7,181	—	7,181	—	—
58 CET 4.50% NLP ALB IDB 1985-1985	7,491	—	7,491	—	—
58 CET 4.50% NLP ANB IPC 1984-1989	272,749	—	272,749	—	—
58 CSO 2.25% CRVM ALB IDB 1981-1985	55,881	—	55,881	—	—
58 CSO 2.25% NLP ALB IDB 1980-1982	2,523	—	2,523	—	—
58 CSO 2.50% CRVM ANB IDB 1982-1986	171,024	—	171,024	—	—
58 CSO 2.50% NLP ANB CRF 1971-1975	384,601	—	384,601	—	—
58 CSO 2.50% NLP ANB IDB 1970-1980	13,491	—	13,491	—	—
58 CSO 3%/20/2.5% CRVM ANB CRF 1973-1975	351,575	—	351,575	—	—
58 CSO 3%/20/2.5% NLP MOD ANB CRF 1971-1975	59,824	—	59,824	—	—
58 CSO 3.00% CRVM ANB CRF 1968-1975	48,357	—	48,357	—	—
58 CSO 3.00% CRVM ANB IPC 1961-1972	5,113,989	—	5,113,989	—	—
58 CSO 3.00% NJ CNF 1966-1967	52,057	—	52,057	—	—
58 CSO 3.00% NLP ALB IDB 1979-1979	3,442	—	3,442	—	—
58 CSO 3.00% NLP ANB IDB 1962-1987	3,961,736	—	3,961,736	—	—
58 CSO 3.00% NLP ANB IPC 1961-1972	183,222	—	183,222	—	—
58 CSO 3.00% NLP CNF 1973-1985	171,659	—	171,659	—	—
58 CSO 3.50% CRVM ALB IDB 1970-1987	712,543	—	712,543	—	—
58 CSO 3.50% CRVM ANB IDB 1984-1984	17,434	—	17,434	—	—
58 CSO 3.50% CRVM ANB IPC 1973-1979	6,221,859	—	6,221,859	—	—
58 CSO 3.50% CRVM CNF 1968-1988	744,133	—	744,133	—	—
58 CSO 3.50% MOD ANB IDB 1979-1985	117,242	—	117,242	—	—
58 CSO 3.50% NJ ANB IDB 1980-1987	218,216	—	218,216	—	—
58 CSO 3.50% NLP ALB IDB 1979-1987	127,751	—	127,751	—	—
58 CSO 3.50% NLP ANB IDB 1971-1987	1,005,501	—	1,005,501	—	—
58 CSO 3.50% NLP ANB IPC 1973-1979	245,755	—	245,755	—	—
58 CSO 4.00% CRVM ALB CNF ISL 1985-1988	3,498,238	—	3,498,238	—	—
58 CSO 4.00% CRVM ALB IDB 1978-2001	1,504,166	—	1,501,056	—	3,110
58 CSO 4.00% CRVM ANB IDB ISL 1983-1986	1,485,815	—	1,485,815	—	—
58 CSO 4.00% CRVM ANB IPC 1980-1980	1,184,261	—	1,184,261	—	—
58 CSO 4.00% NLP ALB IDB 1980-1980	3,847	—	3,847	—	—
58 CSO 4.00% NLP ANB IDB 1983-1986	15,023	—	15,023	—	—
58 CSO 4.00% NLP ANB IPC 1980-1980	15,487	—	15,487	—	—
58 CSO 4.5%/20/2% CRVM MOD ANB IPC 1981-1983	6,217,152	—	6,217,152	—	—
58 CSO 4.5%/20/2% NLP ANB IPC 1981-1983	97,430	—	97,430	—	—
58 CSO 4.50% CRVM ALB IDB 1981-1988	8,702,790	—	8,702,790	—	—
58 CSO 4.50% CRVM ANB IDB 1982-1999	201,369	—	201,369	—	—
58 CSO 4.50% CRVM ANB IDB ISL 1983-1988	16,992,821	—	16,992,821	—	—
58 CSO 4.50% CRVM ANB IPC 1984-1990	4,298,711	—	4,298,711	—	—
58 CSO 4.50% NJ ANB IDB 1982-1988	123,751	—	123,751	—	—
58 CSO 4.50% NLP ANB IDB 1985-1985	491	—	491	—	—
58 CSO 4.50% NLP ANB IPC 1984-1984	12,070	—	12,070	—	—
58 CSO 5.50% CRVM ANB CRF ISL 1987-1995	17,183,828	—	17,183,828	—	—
58 CSO 6.00% CRVM ANB CRF ISL 1984-1995	10,253,615	—	10,253,615	—	—
80 CET 4.50% ALB CNF 1995-1998	6,868	—	6,868	—	—
80 CET 4.50% CRVM ALB 1992-1992	—	—	—	—	—
80 CET 4.50% CRVM ALB IDB 1999-1999	2,617	—	2,617	—	—
80 CET 4.50% CRVM ANB IDB 1997-2003	44,483	—	44,483	—	—
80 CET 4.50% NLP ANB IDB 1988-1999	13,854	—	13,854	—	—
80 CET 4.50% NLP ANB IPC 1989-2000	423,054	—	423,054	—	—
80 CET 5.00% ALB CNF 1993-1995	6,782	—	6,782	—	—
80 CET 5.00% CRVM ANB IDB 1989-1994	22,697	—	22,697	—	—
80 CET 5.50% ALB CNF 1988-1992	5,601	—	5,601	—	—
80 CET 5.50% CRVM ANB IDB 1988-1999	57,678	—	57,678	—	—
80 CET 5.50% NLP ALB IDB 1989-1989	950	—	950	—	—
80 CSO 4.00% CRVM ALB CNF 1992-2000	118,221	—	118,221	—	—
80 CSO 4.00% CRVM ALB CNF ISL 2005-2008	4,277,949	—	4,277,949	—	—
80 CSO 4.00% CRVM ALB CRF ISL 2006-2017	101,297,765	—	101,297,765	—	—
80 CSO 4.00% CRVM ALB IPC 2006-2007	30,925,253	—	30,925,253	—	—
80 CSO 4.00% CRVM ANB CNF 2006-2007	425,649	—	425,649	—	—
80 CSO 4.00% CRVM ANB IDB 1992-1992	2	—	2	—	—
80 CSO 4.00% NLP ALB IDB 2008-2008	1,635	—	1,635	—	—
80 CSO 4.50% CRVM ALB 1989-1992	9,684	—	9,684	—	—
80 CSO 4.50% CRVM ALB CNF 2002-2005	244,707	—	244,707	—	—
80 CSO 4.50% CRVM ALB CNF ISL 2002-2005	3,571,731	—	3,571,731	—	—
80 CSO 4.50% CRVM ALB CRF ISL 1995-2019	246,603,692	—	246,603,692	—	—
80 CSO 4.50% CRVM ALB IPC 1994-2008	55,135,408	—	55,135,408	—	—

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 ANB CNF 2001-2005	1,688,623	—	1,688,623	—	—
80 CSO 4.50% CRVM ANB CRF ISL 1995-1997	25,580	—	25,580	—	—
80 CSO 4.50% CRVM ANB IDB 1994-2012	1,031,958	—	1,031,958	—	—
80 CSO 4.50% CRVM ANB IDB ISL 1988-2005	95,789,284	—	95,789,284	—	—
80 CSO 4.50% CRVM ANB IPC 1985-2015	8,360,279	—	8,360,279	—	—
80 CSO 4.50% NLP ANB IDB 1988-2003	730	—	730	—	—
80 CSO 5.00% CRVM ALB CRF ISL 1994-2012	4,530,645	—	4,530,645	—	—
80 CSO 5.00% CRVM ALB IDB 1993-1993	1,301	—	1,301	—	—
80 CSO 5.00% CRVM ALB IDB ISL 1993-1993	63,211	—	63,211	—	—
80 CSO 5.00% CRVM ANB CRF ISL 1993-2010	16,823,715	—	16,823,715	—	—
80 CSO 5.00% CRVM ANB IDB 1987-1995	863,848	—	863,848	—	—
80 CSO 5.00% CRVM ANB IDB ISL 1985-1994	67,418,481	—	67,418,481	—	—
80 CSO 5.00% NLP ALB IDB 1988-1992	8,051	—	8,051	—	—
80 CSO 5.00% NLP ANB IDB 1993-1995	25,112	—	25,112	—	—
80 CSO 5.50% ALB CRVM CNF 1984-1992	2,446	—	—	—	2,446
80 CSO 5.50% CRVM ALB IDB 1987-1991	9,771	—	9,771	—	—
80 CSO 5.50% CRVM ALB IDB ISL 1987-1992	5,472,544	—	5,472,544	—	—
80 CSO 5.50% CRVM ANB CRF ISL 1987-2021	49,737,222	—	49,737,222	—	—
80 CSO 5.50% CRVM ANB IDB 1988-1993	1,741,355	—	1,741,355	—	—
80 CSO 5.50% CRVM ANB IDB ISL 1990-1992	7,438,668	—	7,438,668	—	—
80 CSO 5.50% NLP ANB IDB 1987-1992	72,975	—	72,975	—	—
80 CSO 6.00% ALB CRVM CNF 1984-1985	2,556	—	—	—	2,556
80 CSO 6.00% CRVM ANB CRF ISL 1984-1999	8,801,969	—	8,801,969	—	—
80 CSO 6.00% CRVM ANB IDB 1972-1986	30,066	—	30,066	—	—
80 CSO 6.00% NLP ANB IDB 1986-1986	35	—	35	—	—
80 CSO ALB 4.50% CRVM CNF 1995-2000	267,593	—	267,593	—	—
80 CSO ALB 5.00% CRVM CNF 1993-1994	97,648	—	97,648	—	—
80 CSO ALB 5.50% CRVM CNF 1984-1992	165,607	—	165,607	—	—
80 CSO S/U 4%/10/4.5% CRVM ALB CNF ISL 1996-2001	1,297,593	—	1,297,593	—	—
80 CSO S/U 4.00% CRVM ALB CNF ISL 1986-2001	4,090,555	—	4,090,555	—	—
80 CSO S/U 4.00% CRVM ANB IDB 2006-2017	2,562	—	2,562	—	—
80 CSO S/U 4.00% CRVM ANB IDB ISL 1996-2009	10,852,874	—	10,852,874	—	—
80 CSO S/U 4.50% CRVM ALB 1985-1992	1,191,412	—	1,191,412	—	—
80 CSO S/U 4.50% CRVM ALB CNF ISL 1988-2001	10,776,745	—	10,776,745	—	—
80 CSO S/U 4.50% CRVM ALB IDB 1944-2005	820,869	—	820,869	—	—
80 CSO S/U 4.50% CRVM ALB IDB ISL 2003-2004	983,428	—	983,428	—	—
80 CSO S/U 4.50% CRVM ANB IDB 1989-2005	10,404,155	—	10,404,155	—	—
80 CSO S/U 4.50% CRVM ANB IDB ISL 1998-2005	55,784,237	—	55,784,237	—	—
80 CSO S/U 5.00% CRVM ALB IDB 1989-1994	28,440	—	28,440	—	—
80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	5,501	—	5,501	—	—
80 CSO S/U 5.50% CRVM ALB IDB 1987-1992	48,101	—	48,101	—	—
80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	7,517	—	7,517	—	—
80 CSO S/U 6.00% CRVM ALB IDB 1986-1986	6,958	—	6,958	—	—
80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	2,460	—	2,460	—	—
80 CSO S/U VM-20 4.00% NPR ANB IDB 2020-2020	5,103	—	5,103	—	—
2001 CSO 3.50% CRVM ALB CNF 2013-2019	948,158	—	948,158	—	—
2001 CSO 3.50% CRVM ALB CNF ISL 2013-2019	9,218,430	—	9,218,430	—	—
2001 CSO 3.50% CRVM ALB CRF ISL 2013-2022	130,208,896	—	130,208,896	—	—
2001 CSO 3.50% CRVM ALB IPC 2013-2019	179,516,815	—	179,516,815	—	—
2001 CSO 3.50% CRVM ANB CNF 2013-2019	204,933	—	204,933	—	—
2001 CSO 3.50% CRVM ANB CNF ISL 2013-2019	338,370	—	338,370	—	—
2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,691,733	—	1,691,733	—	—
2001 CSO 3.75% CRVM ALB IPC 2013-2019	2,142,295	—	2,142,295	—	—
2001 CSO 4.00% CRVM ALB CNF 2008-2012	820,529	—	820,529	—	—
2001 CSO 4.00% CRVM ALB CNF ISL 2008-2012	4,883,278	—	4,883,278	—	—
2001 CSO 4.00% CRVM ALB CRF ISL 2007-2023	330,032,393	—	330,032,393	—	—
2001 CSO 4.00% CRVM ALB IPC 2006-2012	126,157,182	—	126,157,182	—	—
2001 CSO 4.00% CRVM ANB CNF 2010-2012	57,603	—	57,603	—	—
2001 CSO 4.00% CRVM ANB CNF ISL 2012-2012	79,991	—	79,991	—	—
2001 CSO 4.00% CRVM ANB IDB 2009-2012	557,381	—	557,381	—	—
2001 CSO 4.25% CRVM ALB IPC 2011-2012	40,267	—	40,267	—	—
2001 CSO 4.50% CRVM ALB IPC 2000-2000	29,493	—	29,493	—	—
2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	69,942	—	69,942	—	—
2001 CSO S/U 4.00% CRVM ANB IDB 2006-2012	7,112	—	7,112	—	—
2001 CSO S/U 4.50% CRVM ANB IDB 2004-2005	332,744	—	332,744	—	—
2001 CSO S/U VM-20 3.00% NPR ANB IDB 2021-2021	6,971	—	6,971	—	—
2001 CSO S/U VM-20 3.50% NPR ANB IDB 2020-2020	16,834	—	16,834	—	—
2017 CSO 3.50% CRVM ALB CRF ISL 2018-2019	20,928	—	20,928	—	—
2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2023	6,686,780	—	6,686,780	—	—
2017 CSO VM-20 3.00% NPR ALB CNF 2021-2024	34,817	—	34,817	—	—
2017 CSO VM-20 3.00% NPR ALB CRF ISL 2020-2022	3,978,157	—	3,978,157	—	—
2017 CSO VM-20 3.00% NPR ALB IPC 2021-2023	4,606,650	—	4,606,650	—	—
2017 CSO VM-20 3.00% NPR ANB CNF ISL 2021-2024	16,496	—	16,496	—	—
2017 CSO VM-20 3.00% NPR ANB IDB 2021-2022	100,760	—	100,760	—	—
2017 CSO VM-20 3.50% NPR ALB CNF 2020-2025	53,920	—	53,920	—	—
2017 CSO VM-20 3.50% NPR ALB CRF ISL 2019-2022	7,188,823	—	7,188,823	—	—
2017 CSO VM-20 3.50% NPR ALB IPC 2019-2020	3,939,486	—	3,939,486	—	—
2017 CSO VM-20 3.50% NPR ANB CNF ISL 2020-2025	2,251	—	2,251	—	—
2017 CSO VM-20 3.50% NPR ANB IDB 2020-2020	24,890	—	24,890	—	—
2017 CSO VM-20 3.75% NPR ALB IPC 2021-2021	186,695	—	186,695	—	—
2017 CSO VM-20 4.00% NPR ALB IPC 2021-2021	3,740	—	3,740	—	—
2017 CSO VM-20 4.50% NPR ALB IPC 2019-2020	1,203,667	—	1,203,667	—	—
2017 CSO VM-20 4.75% NPR ALB IPC 2019-2020	15,058	—	15,058	—	—
2017 CSO VM-20 4.75% NPR ANB IPC 2019-2020	20,688	—	20,688	—	—
Cash Value 1995-2020	—	—	—	—	—
Factors 1978-2013	185,522	—	185,522	—	—
Fund Value 1985-2000	1,156,570	—	1,156,570	—	—
Unearned COI 1985-2008	15,884	—	15,884	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
Unearned Premium 1980-2021	1,633	—	1,633	—	—
UNEARNED PREMIUM CRVM 1983-2019	58,491	—	58,491	—	—
UNEARNED PREMIUM NPR 2019-2022	3,396	—	3,396	—	—
VM-20 DET/STO 2019-2021	3,738,234	—	3,738,234	—	—
0199997 – Totals (gross)	1,724,278,594	—	1,724,270,482	—	8,112
0199998 – Reinsurance ceded	978,928,779	—	978,923,777	—	5,002
0199999 – Totals (net)	745,349,815	—	745,346,705	—	3,110
Annuities (excluding supplementary contracts with life contingencies):					
37 SA Imm 1985-1985	24,305	XXX	24,305	XXX	—
71 GAM 6.00% Def 1976-1979	268,947	XXX	268,947	XXX	—
71 GAM 7.50% Def 1980-1982	17,606	XXX	17,606	XXX	—
71 IAM 10.00% Def 1982-1982	6,078,774	XXX	6,078,774	XXX	—
71 IAM 3.50% Def FI 1979-1983	104,891	XXX	104,891	XXX	—
71 IAM 5.50% CARVM Def NFI 1981-1981	4,083	XXX	4,083	XXX	—
71 IAM 5.50% Def 1980-1981	15,304,835	XXX	15,304,835	XXX	—
71 IAM 6.00% Def 1977-1979	6,960,940	XXX	6,960,940	XXX	—
71 IAM 8.00% Def 1984-1984	2,967,954	XXX	2,929,025	XXX	38,929
71 IAM 8.25% CARVM Def NFI 1983-1983	4,435,189	XXX	4,435,189	XXX	—
71 IAM 8.25% Def 1983-1983	1,010,440	XXX	992,785	XXX	17,655
71 IAM 8.50% Def 1984-1984	9,493,977	XXX	9,493,977	XXX	—
71 IAM 8.75% Def 1983-1983	4,721,337	XXX	4,721,337	XXX	—
71 IAM 9.25% Def 1982-1982	904,713	XXX	804,089	XXX	100,624
83 GAM 5.50% Def FI 1985-1987	119,203	XXX	—	XXX	119,203
83 GAM 5.75% Def 1993-1993	33,355	XXX	33,355	XXX	—
83 GAM 6.25% Def 1992-1992	3,107,952	XXX	3,107,952	XXX	—
83 GAM 6.50% Def 1990-1990	320,819	XXX	320,819	XXX	—
83 GAM 6.75% Def 1991-1991	1,029,131	XXX	1,029,131	XXX	—
83 GAM 7.00% Def 1988-1989	833,379	XXX	833,379	XXX	—
83a 4.25% Imm 2012-2012	3,251,460	XXX	3,251,460	XXX	—
83a 4.50% CARVM Def NFI 1994-1996	1,999,616	XXX	1,999,616	XXX	—
83a 4.75% CARVM Def NFI 1993-1995	5,395,402	XXX	5,395,402	XXX	—
83a 5.00% CARVM Def NFI 1998-1999	8,751,887	XXX	584,528	XXX	8,167,359
83a 5.00% Def 1998-1999	1,605,380	XXX	1,605,380	XXX	—
83a 5.00% Imm 2011-2011	9,387,914	XXX	9,387,914	XXX	—
83a 5.25% CARVM Def NFI 1996-1997	586,133	XXX	586,133	XXX	—
83a 5.25% Def 1994-1999	30,133,585	XXX	30,133,585	XXX	—
83a 5.25% Imm 2005-2010	124,710,080	XXX	124,710,080	XXX	—
83a 5.50% CARVM Def NFI 1994-1997	921,918	XXX	921,918	XXX	—
83a 5.50% Def 1993-1997	72,246,183	XXX	72,246,183	XXX	—
83a 5.50% Def FI 1994-1999	48,002	XXX	48,002	XXX	—
83a 5.50% Imm 1987-2009	2,019,579,966	XXX	2,019,579,966	XXX	—
83a 5.50% Imm FI 1990-1994	62,662	XXX	62,662	XXX	—
83a 5.75% CARVM Def NFI 1993-2000	78,600	XXX	78,600	XXX	—
83a 5.75% Def 1993-1995	30,593,470	XXX	30,593,470	XXX	—
83a 6.00% CARVM Def NFI 1992-1992	1,652,650	XXX	1,652,650	XXX	—
83a 6.00% Def 1992-1995	25,359,279	XXX	25,359,279	XXX	—
83a 6.25% CARVM Def NFI 1987-1992	8,847,812	XXX	8,847,812	XXX	—
83a 6.25% Def 1987-1992	31,267,674	XXX	31,243,477	XXX	24,197
83a 6.50% CARVM Def NFI 1989-1989	1,306,771	XXX	1,306,771	XXX	—
83a 6.50% Def 1987-1990	38,284,617	XXX	38,284,617	XXX	—
83a 6.50% Imm 1994-1994	4,049	XXX	4,049	XXX	—
83a 6.75% CARVM Def NFI 1986-1991	8,694,167	XXX	8,694,167	XXX	—
83a 6.75% Def 1986-1991	33,051,259	XXX	32,979,623	XXX	71,636
83a 6.75% Imm 1996-1996	10,046	XXX	10,046	XXX	—
83a 7.00% CARVM NFI 1982-1983	178,344	XXX	178,344	XXX	—
83a 7.00% Def 1988-1989	33,112,574	XXX	33,112,574	XXX	—
83a 7.00% Imm 1993-1993	5,864	XXX	5,864	XXX	—
83a 7.25% Def 1986-1986	18,938,931	XXX	18,938,931	XXX	—
83a 7.25% Imm 1995-1999	67,164	XXX	67,164	XXX	—
83a 7.75% Imm 1992-1992	184,314	XXX	184,314	XXX	—
83a 8.00% CARVM Def NFI 1984-1985	3,949,709	XXX	3,949,709	XXX	—
83a 8.00% Def 1985-1985	1,593,531	XXX	1,554,267	XXX	39,264
83a 8.00% Imm 1986-1993	269,484	XXX	269,484	XXX	—
83a 8.25% Imm 1982-1991	823,985	XXX	823,985	XXX	—
83a 8.50% Def 1985-1985	16,545,805	XXX	16,545,805	XXX	—
83a 8.75% Imm 1989-1989	701,383	XXX	701,383	XXX	—
a-2000 3.75% Def 2013-2013	28,900	XXX	28,900	XXX	—
a-2000 4.00% Def FI 2013-2013	594,873	XXX	455,130	XXX	139,743
a-2000 4.00% Imm FI 2013-2013	1,587,428	XXX	1,587,428	XXX	—
a-2000 4.25% CARVM Def NFI 2010-2011	602,351	XXX	602,351	XXX	—
a-2000 4.25% Def FI 2012-2012	532,300	XXX	351,952	XXX	180,348
a-2000 4.25% Imm FI 2012-2012	1,077,020	XXX	1,070,166	XXX	6,854
a-2000 4.50% CARVM Def NFI 2005-2008	309,134,617	XXX	309,134,617	XXX	—
a-2000 4.50% Def 2005-2005	191,480	XXX	191,480	XXX	—
a-2000 4.50% Def FI 2014-2014	727,776	XXX	639,846	XXX	87,930
a-2000 4.50% Imm FI 2014-2014	693,624	XXX	610,469	XXX	83,155
a-2000 4.75% CARVM Def NFI 2003-2004	115,794,155	XXX	71,182,579	XXX	44,611,576
a-2000 4.75% Def 2003-2004	4,004,824	XXX	4,004,824	XXX	—
a-2000 5.00% CARVM Def NFI 1999-2009	9,854,744	XXX	9,824,116	XXX	30,628
a-2000 5.00% Def 2003-2003	6,781,298	XXX	6,781,298	XXX	—
a-2000 5.00% Def FI 2011-2011	168,182	XXX	145,153	XXX	23,029
a-2000 5.00% Imm FI 2011-2011	422,283	XXX	201,795	XXX	220,488
a-2000 5.25% CARVM Def NFI 2001-2002	39,868,371	XXX	11,158,596	XXX	28,709,775
a-2000 5.25% Def 2001-2002	2,511,041	XXX	2,511,041	XXX	—
a-2000 5.25% Def FI 2005-2010	1,155,210	XXX	1,001,389	XXX	153,821
a-2000 5.25% Imm FI 2005-2010	192,568	XXX	171,164	XXX	21,404
a-2000 5.50% CARVM Def NFI 2000-2000	8,413,191	XXX	1,008,785	XXX	7,404,406
a-2000 5.50% Def 2000-2002	11,114,825	XXX	11,114,825	XXX	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
a-2000 5.50% Def FI 2002-2009	1,234,079	XXX	1,020,464	XXX	213,615
a-2000 5.50% Imm FI 2003-2009	525,300	XXX	525,300	XXX	—
a-2000 5.75% Def 2000-2000	3,175,481	XXX	3,175,481	XXX	—
a-2000 6.00% Imm FI 2003-2009	37,436	XXX	2,223	XXX	35,213
a-2000 6.25% Imm 1998-1998	17,839	XXX	17,839	XXX	—
2012 IAR 3.00% Imm 1998-1998	28,167	XXX	28,167	XXX	—
2012 IAR 3.25% Imm 1981-2017	8,716,875	XXX	8,716,875	XXX	—
2012 IAR 3.75% Def 2022-2022	902	XXX	902	XXX	—
2012 IAR 3.75% Def FI 2017-2018	4,387,640	XXX	3,950,788	XXX	436,852
2012 IAR 4.00% Def FI 2015-2016	1,749,208	XXX	1,582,617	XXX	166,591
2012 IAR 4.00% Imm FI 2015-2022	1,384,993	XXX	1,204,680	XXX	180,313
2012 IAR 4.75% Imm FI 2022-2022	52,230	XXX	52,230	XXX	—
2012 IAR VM-21 CARVM Def NFI 1989-2018	79,255,152	XXX	25,640,986	XXX	53,614,166
2012 IAR VM-22 Non-Jumbo 0.50%-0.99% Def FI 2020-2020	168,593	XXX	168,593	XXX	—
2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2022	696,548	XXX	621,987	XXX	74,561
2012 IAR VM-22 Non-Jumbo 1.00%-5.25% Imm FI 2018-2024	10,883,731	XXX	7,514,184	XXX	3,369,547
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2020-2022	1,810,349	XXX	1,650,384	XXX	159,965
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2020-2022	899,300	XXX	857,082	XXX	42,218
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm 2020-2020	3,603	XXX	3,603	XXX	—
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2022	631,066	XXX	516,044	XXX	115,022
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2022	382,606	XXX	312,315	XXX	70,291
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2022	1,973,114	XXX	1,687,212	XXX	285,902
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2022	626,606	XXX	560,947	XXX	65,659
2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Def FI 2023-2025	17,591,623	XXX	17,520,621	XXX	71,002
2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm 2024-2024	176,232	XXX	176,232	XXX	—
2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Def FI 2023-2024	493,500	XXX	361,286	XXX	132,214
Fund Value 1985-1992	139,738	XXX	139,738	XXX	—
02999997 – Totals (gross)	3,244,436,472	XXX	3,095,151,317	XXX	149,285,155
02999998 – Reinsurance ceded	2,270,630,222	XXX	2,211,134,320	XXX	59,495,902
02999999 – Totals (net)	973,806,250	XXX	884,016,997	XXX	89,789,253
Supplementary Contracts with Life Contingencies:					
a-2000 1.25% Imm 2020-2022	117,870	—	117,870	—	—
a-2000 1.50% Imm 2021-2021	57,693	—	57,693	—	—
a-2000 1.75% Imm 2020-2022	315,262	—	315,262	—	—
a-2000 2.25% Imm 2020-2022	48,612	—	48,612	—	—
a-2000 2.50% Imm 2019-2022	38,239	—	38,239	—	—
a-2000 2.75% Imm 2018-2018	41,592	—	41,592	—	—
a-2000 3.00% Imm 2018-2019	119,811	—	119,811	—	—
a-2000 3.50% Imm 2018-2022	20,521	—	20,521	—	—
a-2000 3.75% Imm 2015-2022	203,879	—	203,879	—	—
a-2000 4.00% Imm 2015-2019	89,033	—	89,033	—	—
a-2000 4.25% Imm 2022-2022	92,515	—	92,515	—	—
a-2000 4.50% Imm 2023-2025	1,110,978	—	1,110,978	—	—
a-2000 4.75% Imm 2024-2025	1,017,402	—	1,017,402	—	—
a-2000 5.00% Imm 2022-2025	1,353,398	—	1,353,398	—	—
a-2000 5.25% Imm 2024-2025	338,716	—	338,716	—	—
2012 IAR 2.75% Imm 2010-2010	8,162	—	8,162	—	—
2012 IAR 3.00% Imm 2006-2017	426,857	—	426,857	—	—
2012 IAR 3.25% Imm 1991-2017	3,549,136	—	3,549,136	—	—
2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm 2021-2021	25,406	—	25,406	—	—
2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm 2021-2021	106,040	—	106,040	—	—
2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm 2019-2022	1,567,988	—	1,567,988	—	—
2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm 2018-2022	488,694	—	488,694	—	—
2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm 2022-2022	114,810	—	114,810	—	—
2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm 2018-2019	188,568	—	188,568	—	—
2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm 2023-2023	60,686	—	60,686	—	—
2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Imm 2023-2024	973,152	—	973,152	—	—
Fund Value 2015-2023	841,149	—	841,149	—	—
03999997 – Totals (gross)	13,316,169	—	13,316,169	—	—
03999998 – Reinsurance ceded	—	—	—	—	—
03999999 – Totals (net)	13,316,169	—	13,316,169	—	—
Accidental Death Benefits:					
59 ADB / 58 CSO 2.50% ALB 1986-1992	343	—	343	—	—
59 ADB / 58 CSO 2.50% ANB 1981-2000	20,835	—	20,835	—	—
59 ADB / 58 CSO 3.00% ALB 1975-1981	35	—	35	—	—
59 ADB / 58 CSO 3.00% ANB 1969-1989	3,366	—	3,366	—	—
59 ADB / 58 CSO 3.00% ANN CRF 2011-2013	17,352	—	17,352	—	—
59 ADB / 58 CSO 3.50% ANB 1973-1984	2,075	—	2,075	—	—
59 ADB / 58 CSO 4.00% ANB 1980-1980	816	—	816	—	—
59 ADB / 58 CSO 4.50% ANB 1981-1988	9,725	—	9,725	—	—
59 ADB / 58 CSO 5.50% ANN ANB CRF 1987-1998	70	—	70	—	—
59 ADB / 58 CSO 6.00% ANN ANB CRF 1984-1986	15	—	15	—	—
59 ADB / 80 CSO 4.00% ANN ALB CRF 2006-2011	1,048	—	1,048	—	—
59 ADB / 80 CSO 4.50% ALB 1994-2008	42,453	—	42,453	—	—
59 ADB / 80 CSO 4.50% ANB 1985-2005	5,406	—	5,406	—	—
59 ADB / 80 CSO 4.50% ANN ALB CRF 1995-2012	6,475	—	6,475	—	—
59 ADB / 80 CSO 5.00% ANN ALB CRF 1994-2002	166	—	166	—	—
59 ADB / 80 CSO 5.00% ANN ANB CRF 1993-2003	680	—	680	—	—
59 ADB / 80 CSO 5.50% ANN ANB CRF 1987-2009	1,211	—	1,211	—	—
59 ADB / 80 CSO 6.00% ANN ANB CRF 1984-1996	73	—	73	—	—
59 ADB / 01 CSO 3.50% ALB 2014-2017	6,823	—	6,823	—	—
59 ADB / 01 CSO 3.50% ANN ALB CRF 2013-2019	1,457	—	1,457	—	—
59 ADB / 01 CSO 4.00% ALB 2008-2012	6,775	—	6,775	—	—
59 ADB / 01 CSO 4.00% ANN ALB CRF 2007-2012	2,353	—	2,353	—	—
59 ADB / 17 CSO VM-20 3.00% NPR ALB 2021-2021	1	—	1	—	—
59 ADB / 17 CSO VM-20 3.50% NPR ALB 2019-2020	29	—	29	—	—
Unearned COI 2005-2005	298	—	298	—	—
Unearned Premium -	12	—	12	—	—

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0499997 – Totals (gross)	129,892	–	129,892	–	–
0499998 – Reinsurance ceded	62,647	–	62,647	–	–
0499999 – Totals (net)	67,245	–	67,245	–	–
Disability-Active Lives:					
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.00% ANB 1962-1972	322	–	322	–	–
52 INTERCO DISA PER 2, BEN 4&5 W/ 58 CSO 3.50% ANB 1971-1979	1,645	–	1,645	–	–
52 INTERCO DISA PER 2, BEN 5 W/ 58 CSO 4.50% ANB 1981-1988	13,290	–	13,290	–	–
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.00% ALB 2006-2007	27,774	–	27,774	–	–
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ALB 1988-2008	966,286	–	966,286	–	–
52 INTERCO DISA PER 2, BEN 5 W/ 80 CSO 4.50% ANB 1984-2000	3,848	–	3,848	–	–
52 INTERCO DISA PER 2, W/ 01 CSO 3.50% ANN CRF ISL 2013-2019	3,393	–	3,393	–	–
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% 2011-2013	1,033,341	–	1,033,341	–	–
52 INTERCO DISA PER 2, W/ 01 CSO 4.00% ANN CRF ISL 2007-2014	3,350	–	3,350	–	–
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	248	–	248	–	–
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	1,235	–	1,235	–	–
52 INTERCO DISA PER 2, W/ 80 CSO 4.50% ANN CRF ISL 1995-2008	11,687	–	11,687	–	–
52 INTERCO DISA PER 2, W/ 80 CSO 5.00% ANN CRF ISL 1993-2004	927	–	927	–	–
52 INTERCO DISA PER 2, W/ 80 CSO 5.50% ANN CRF ISL 1989-2002	842	–	842	–	–
52 INTERCO DISA Per. 2, Ben 5 2.50% ALB 1975-1993	518	–	518	–	–
52 INTERCO DISA W/ 01 CSO 3.50% ALB 2000-2019	1,895,196	–	1,895,196	–	–
52 INTERCO DISA W/ 01 CSO 4.00% ALB 1996-2012	1,534,507	–	1,534,507	–	–
52 INTERCO DISA W/ 01 CSO 4.50% ALB 2021-2023	311	–	311	–	–
52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB 1988-2023	9,302	–	9,302	–	–
52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	11,860	–	11,860	–	–
52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB 2019-2020	160,846	–	160,846	–	–
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1983-1983	48	–	48	–	–
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1979-2012	586,291	–	586,280	–	11
52 INTERCO DISA w/ 58 CSO 4.00% ALB 1985-2001	54,689	–	54,689	–	–
52 INTERCO DISA w/ 80 CSO 4.00% ALB 1987-2001	3,204	–	3,204	–	–
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1988-1998	9,378	–	9,378	–	–
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1994-1999	20,276	–	20,276	–	–
85 CIDA / 80 CSO 4.50% ANB 1992-2008	140,617	–	140,617	–	–
Unearned COI 1983-2008	3,460	–	3,460	–	–
0599997 – Totals (gross)	6,499,040	–	6,499,029	–	11
0599998 – Reinsurance ceded	3,987,510	–	3,987,499	–	11
0599999 – Totals (net)	2,511,530	–	2,511,530	–	–
Disability-Disabled Lives:					
52 INTERCO DISA PER 2, BEN 5 3.00% 1962-2023	162,424	–	162,424	–	–
52 INTERCO DISA PER 2, BEN 5 3.50% 1974-2021	1,967,933	–	1,967,933	–	–
52 INTERCO DISA PER 2, BEN 5 4.00% 1983-2013	2,564,355	–	2,564,355	–	–
52 INTERCO DISA PER 2, BEN 5 4.50% 1981-2021	5,707,172	–	5,707,172	–	–
52 INTERCO DISA PER 2, BEN 5 5.00% 1993-1994	783,476	–	783,476	–	–
52 INTERCO DISA PER 2, BEN 5 5.50% 1989-1992	1,892,081	–	1,892,081	–	–
52 INTERCO DISA Per. 2, Ben 5 2.50% ALB 1988-1992	4,411	–	4,411	–	–
52 INTERCO DISA w/ 58 CSO 3.00% 2002-2022	19,657	–	19,657	–	–
52 INTERCO DISA w/ 58 CSO 3.00% ALB 1986-1986	15,672	–	15,672	–	–
52 INTERCO DISA w/ 58 CSO 3.00% ANB 1967-2012	4,996,667	–	4,996,667	–	–
52 INTERCO DISA w/ 58 CSO 4.00% ANB 1984-1985	98,794	–	98,794	–	–
52 INTERCO DISA w/ 80 CSO 4.00% ANB 1998-2000	7,497	–	7,497	–	–
52 INTERCO DISA w/ 80 CSO 4.50% ALB 1986-1998	468,614	–	468,614	–	–
52 INTERCO DISA w/ 80 CSO 4.50% ANB 1994-2005	520,889	–	520,889	–	–
52 INTERCO DISA w/ 80 CSO 5.00% ANB 1987-1994	1,558,391	–	1,558,391	–	–
85 CIDA / 80 CSO 4.50% ANB 1994-1998	123,362	–	123,362	–	–
0699997 – Totals (gross)	20,891,395	–	20,891,395	–	–
0699998 – Reinsurance ceded	12,750,018	–	12,750,018	–	–
0699999 – Totals (net)	8,141,377	–	8,141,377	–	–
Miscellaneous Reserves					
Asset Adequacy Reserves	842,000,000	–	842,000,000	–	–
Deficiency Reserve	54,954,840	–	54,954,840	–	–
For Guaranteed Benefits Under Variable Annuities	1,494,117	–	1,394,502	–	99,615
Guaranteed Minimum Death Benefit Reserve for VUL Policies	103,295	–	103,295	–	–
Immediate Payment of Claims	27,025	–	27,025	–	–
Nondeduction of Deferred Premium Reserve	4,494,519	–	4,494,519	–	–
Refund of Premium on Death Reserve	1,787,243	–	1,787,177	–	66
SUBSTANDARD	659	–	659	–	–
0799997 – Totals (gross)	904,861,698	–	904,762,017	–	99,681
0799998 – Reinsurance ceded	763,201,921	–	763,102,306	–	99,615
0799999 – Totals (net)	141,659,777	–	141,659,711	–	66
9999999 – Totals (net)-Page 3, Line 1	1,884,852,163	–	1,795,059,734	–	89,792,429

(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 \$40,353,091; 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:

\$1,377,811,274

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.

\$1,606,914,603

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)	NONE		
0199999 – Subtotal (Page 7, Line 6)		XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 – Subtotal		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	217,747	28,914	1,167	—	—	—	—	—	—	—	14,907	—	172,759
2. Additional contract reserves (b)	22,521,950	1,032	7,462	—	—	—	—	—	—	—	2,525,794	—	19,987,662
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)	22,739,697	29,946	8,629	—	—	—	—	—	—	—	2,540,701	—	20,160,421
8. Reinsurance ceded	22,724,558	29,199	—	—	—	—	—	—	—	—	2,540,701	—	20,154,658
9. Totals (net)	15,139	747	8,629	—	—	—	—	—	—	—	—	—	5,763
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	104,011	—	—	—	—	—	—	—	—	—	89,114	—	14,897
11. Additional actuarial reserves-asset/ liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (gross)	104,011	—	—	—	—	—	—	—	—	—	89,114	—	14,897
15. Reinsurance ceded	104,011	—	—	—	—	—	—	—	—	—	89,114	—	14,897
16. Totals (net)	—	—	—	—	—	—	—	—	—	—	—	—	—
17. TOTAL (net)	15,139	747	8,629	—	—	—	—	—	—	—	—	—	5,763
18. TABULAR FUND INTEREST	320	26	129	—	—	—	—	—	—	—	—	—	165
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	378,422,176		366,210,393	12,190,122	21,309	352
2.	Deposits received during the year	8,203,286		6,440,823	1,753,851	8,627	(15)
3.	Investment earnings credited to the account	19,976,691		18,723,850	1,252,293	548	
4.	Other net change in reserves						
5.	Fees and other charges assessed						
6.	Surrender charges						
7.	Net surrender or withdrawal payments	63,618,665		60,905,338	2,712,690	589	48
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)	342,983,488		330,469,728	12,483,576	29,895	289
10.	Reinsurance balance at the beginning of the year	(351,345,769)		(351,234,178)	(100,937)	(10,655)	1
11.	Net change in reinsurance assumed	(10,276)		10,733	(21,008)	—	(1)
12.	Net change in reinsurance ceded	(39,405,642)		(39,272,619)	(137,316)	4,293	
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	(311,950,403)		(311,950,826)	15,371	(14,948)	—
14.	Net balance at the end of current year after reinsurance (Lines 9+13)	31,033,085		18,518,902	12,498,947	14,947	289

- (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.....	32,253,299	26,140,390	—	5,907,734	47,688	157,487		
	2.22 Reinsurance assumed.....	359,542	359,542	—	—	—	—		
	2.23 Reinsurance ceded.....	14,160,547	14,007,515	—	(47,688)	47,688	153,032		
	2.24 Net.....	18,452,294	(b) 12,492,417	(b) —	(b) 5,955,422	—	(b) 4,455		
3.	Incurred but unreported:								
	3.1 Direct.....	18,494,396	17,139,899	3,122	—	—	1,351,375		
	3.2 Reinsurance assumed.....	290,553	290,553	—	—	—	—		
	3.3 Reinsurance ceded.....	11,963,763	10,625,734	1,657	—	—	1,336,372		
	3.4 Net.....	6,821,186	(b) 6,804,718	(b) 1,465	(b) —	—	(b) 15,003		
4.	TOTALS								
	4.1 Direct.....	50,747,695	43,280,289	3,122	5,907,734	47,688	1,508,862		
	4.2 Reinsurance assumed.....	650,095	650,095	—	—	—	—		
	4.3 Reinsurance ceded.....	26,124,310	24,633,249	1,657	(47,688)	47,688	1,489,404		
	4.4 Net.....	25,273,480	(a) 19,297,135	(a) 1,465	5,955,422	—	19,458		

(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 \$ 8,141,375 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.....	330,146,717	156,002,098	—	158,674,966	10,546,004	4,923,649	—	—
1.2	Reinsurance assumed.....	1,371,924	1,002,953	—	368,971	—	—	—	—
1.3	Reinsurance ceded.....	234,071,892	106,457,581	—	116,618,068	6,106,940	4,889,303	—	—
1.4	Net.....	(c) 97,446,749	50,547,470	—	42,425,869	4,439,064	34,346	—	—
2.	Liability December 31, current year from Part 1:								
2.1	Direct.....	50,747,695	43,280,289	3,122	5,907,734	47,688	1,508,862		
2.2	Reinsurance assumed.....	650,095	650,095	—	—	—	—		
2.3	Reinsurance ceded.....	26,124,310	24,633,249	1,657	(47,688)	47,688	1,489,404		
2.4	Net.....	25,273,480	19,297,135	1,465	5,955,422	—	19,458		
3.	Amounts recoverable from reinsurers December 31, current year.....	4,972,938	5,003,893	(30,955)	—	—	—	—	—
4.	Liability December 31, prior year:								
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	31,523,505	1,465	4,431,414	—	33,076		
5.	Amounts recoverable from reinsurers December 31, prior year.....	4,651,968	4,682,923	(30,955)					
6.	Incurred benefits:								
6.1	Direct.....	299,731,343	124,280,132	153	160,198,974	10,546,004	4,706,080	—	—
6.2	Reinsurance assumed.....	923,719	554,748	—	368,971	—	—	—	—
6.3	Reinsurance ceded.....	214,245,263	86,834,750	153	116,618,068	6,106,940	4,685,352	—	—
6.4	Net.....	86,409,799	38,000,130	—	43,949,877	4,439,064	20,728	—	—

(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 \$139,118 in Line 1.1, \$40,619 in Line 1.4.
\$139,118 in Line 6.1 and \$40,619 in Line 6.4.

(c) Includes \$1,269,363 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.....	145,594	90,742	(54,852)
7.	Derivatives (Schedule DB).....			
8.	Other invested assets (Schedule BA).....			
9.	Receivables for securities.....			
10.	Securities lending reinvested collateral assets (Schedule DL).....			
11.	Aggregate write-ins for invested assets.....			
12.	Subtotals, cash and invested assets (Lines 1 to 11).....	145,594	90,742	(54,852)
13.	Title plants (for Title insurers only).....			
14.	Investment income due and accrued.....		160,969	160,969
15.	Premiums and considerations:			
15.1	Uncollected premiums and agents' balances in the course of collection.....	15,924	9,840	(6,084)
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.....	18,052	90,531	72,479
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.....	1,632,716		(1,632,716)
25.	Aggregate write-ins for other-than-invested assets.....	44,956,599	52,216,128	7,259,529
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	46,768,885	52,568,210	5,799,325
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28.	Total (Lines 26 and 27).....	46,768,885	52,568,210	5,799,325
Details of Write-Ins				
1101.	.....			
1102.	.....			
1103.	.....			
1198.	Summary of remaining write-ins for Line 11 from overflow page.....			
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....			
2501.	REINSURANCE ASSET TRANSFER RECEIVABLE.....	126,198	126,198	—
2502.	NEGATIVE INTEREST MAINTENANCE RESERVE.....	44,830,401	52,089,930	7,259,529
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page.....			
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	44,956,599	52,216,128	7,259,529

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 \$1,227,578 and \$1,650,656 related to the premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2025, and December 31, 2024, 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 #	2025	2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 66,285,440	\$ 28,885,092
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Prepaid Reinsurance - NYDFS allowed under Circ Letter 11	61R	4	8.301	(423,078)	(199,627)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 66,708,518	\$ 29,084,719
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 324,422,648	\$ 305,435,110
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Prepaid Reinsurance - NYDFS allowed under Circ Letter 11	61R	2	2506	1,227,578	1,650,656
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 323,195,070	\$ 303,784,454

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 assets 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) Asset-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 prospective method.
- (7) The Company did not hold any investments in subsidiary, controlled and affiliated (SCA) entities.

Notes to the Financial Statements

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

- (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.

- (9) All derivative instruments 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

The Company adopted amendments to SSAP No. 26 and SSAP No. 43 during the reporting period ended December 31, 2025. These amendments were effective as of January 1, 2025 and are relevant to the permissibility of classifying investments as bonds that are reported on Schedule D. The transition guidance was applied prospectively beginning in the first year of adoption. The impact to the Company as a result of adopting these amendments was immaterial.

The Company also adopted amendments to SSAP No. 21 during the reporting period ended December 31, 2025. These amendments were effective as of January 1, 2025 and pertain to the accounting for residual tranches or interests/loss positions. The transition guidance was applied prospectively beginning in the first year of adoption. The adoption of these amendments had no impact to the Company.

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 2025. 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 62.5%.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

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

		Residential		Commercial		Mezzanine	Total
		Farm	Insured	All Other	Insured	All Other	
a.	Current Year						
1.	Recorded Investment (All)						
(a)	Current	\$	\$	\$	\$	236,264,029	\$ 236,264,029
(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	\$	\$	\$	\$	101,734,809	\$ 101,734,809
b.	Prior Year						
1.	Recorded Investment						
(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

(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. Asset-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 asset-backed, 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. Alternatively, cashflow projections may be provided by asset managers and incorporate modeled prepayment rates, which adjust the timing and magnitude of principal and interest distributions based on forecasted borrower prepayment behavior under specified market scenarios.

(2) Asset-backed securities with a recognized other-than-temporary impairment (OTTI) - None

Notes to the Financial Statements

5. Investments (Continued)

- (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 - None
- (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.	Aggregate amount of unrealized losses	
1.	Less than 12 months	\$ 2,422,937
2.	12 months or longer	90,584,307
b.	The aggregate related fair value of securities with unrealized losses	
1.	Less than 12 months	\$ 66,670,386
2.	12 months or longer	455,078,895

- (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 asset-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. Investments in Tax Credit Structures (tax credit investments) - Not Applicable
- L. Restricted Assets
- (1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)
	(1)	(2)	(3)	(4)	(5)		
	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)		
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	1,293,800				1,293,800	985,000	308,800
j. On deposit with states	9,934,336				9,934,336	9,932,527	1,809
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,580,464				2,580,464		2,580,464
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
o. Collateral assets received and on balance sheet							
p. Assets held under modco reinsurance agreements	2,884,569				2,884,569	3,124,923	(240,354)
q. Assets held under funds withheld reinsurance agreements	3,808,775,204				3,808,775,204	3,709,836,134	98,939,071
r. Total restricted assets (Sum of a through q)	<u>\$ 3,825,468,373</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 3,825,468,373</u>	<u>\$ 3,723,878,584</u>	<u>\$ 101,589,790</u>

Notes to the Financial Statements

5. Investments (Continued)

Restricted Asset Category	Current Year						
	(8)	(9)	(10)	(11)	(12)	(13)	(14)
	Total Nonadmitted Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	\$	\$	%	%	XXX	XXX	XXX
b. Collateral held under security lending agreements							25.04+25.05
c. Subject to repurchase agreements							26.21
d. Subject to reverse repurchase agreements							26.22
e. Subject to dollar repurchase agreements							26.23
f. Subject to dollar reverse repurchase agreements							26.24
g. Placed under option contracts							26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							26.26
i. FHLB capital stock		1,293,800	0.019	0.020	1,293,800	—	26.27
j. On deposit with states		9,934,336	0.149	0.150	9,934,336	—	26.28
k. On deposit with other regulatory bodies							26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,580,464	0.039	0.039	2,580,464	—	26.31
m. Pledged as collateral not captured in other categories							26.30
n. Other restricted assets							26.32
o. Collateral assets received and on balance sheet					XXX	XXX	XXX
p. Assets held under modco reinsurance agreements		2,884,569	0.043	0.044	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements		3,808,775,204	57.237	57.642	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$	\$ 3,825,468,373	57.487 %	57.894 %	XXX	XXX	XXX

Explanation for differences between the Note and general interrogatories:

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04+25.05	\$	
26.21		
26.22		
26.23		
26.24		
26.25		
26.26		
26.27	—	
26.28	—	
26.29		
26.31	—	
26.30		
26.32		

- (2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - Not Applicable
- (3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate) - Not Applicable
- (4) Collateral received and assets held under Modco/Funds Withheld (FWH) reinsurance agreements reflected as assets within the reporting entity's financial statements

Assets	(1) BACV Collateral	(2) BACV Modco	(3) BACV FWH	(4) Fair Value Collateral	(5) Fair Value Modco	(6) Fair Value FWH	(7) % of BACV to Total Assets (Admitted and Nonadmitted)	(8) % of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$	\$ 331,246	\$ 48,931,238	\$	\$ 331,223	\$ 48,931,199	0.777 %	0.783 %
b. Schedule D, Part 1, Section 1		981,644	2,551,883,675		913,000	2,152,176,479	40.268	40.567
c. Schedule D, Part 1, Section 2		650,611	445,126,750		601,719	383,845,964	7.031	7.084
d. Schedule D, Part 2, Section 1		108,805	46,173,112		107,781	46,171,384	0.730	0.735
e. Schedule D, Part 2, Section 2		48,596	82,018		48,596	82,018	0.002	0.002
f. Schedule B		65,004	144,697,538		60,072	132,476,883	2.283	2.300
g. Schedule A								
h. Schedule BA, Part 1		698,249	565,600,436		708,242	561,220,948	8.932	8.999
i. Schedule DL, Part 1								
j. Other		414	6,280,438		414	6,280,438	0.099	0.100
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$	\$ 2,884,569	\$ 3,808,775,204	\$	\$ 2,771,047	\$ 3,331,185,314	60.123 %	60.570 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$	\$	\$	\$	\$	\$	%	%
n. Schedule D, Part 1, Section 1								
o. Schedule D, Part 1, Section 2								
p. Schedule D, Part 2, Section 1								
q. Schedule D, Part 2, Section 2								
r. Schedule B								
s. Schedule A								
t. Schedule BA, Part 1								
u. Schedule DL, Part 1								
v. Other								
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$	\$	\$	\$	\$	\$	%	%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Notes to the Financial Statements

5. Investments (Continued)

		(9)	(10)	(11)	(12)	(13)	(14)	(15)
		Book/Adjusted Carrying Value (BACV)	Related Party Code					
Assets		FWH Including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	\$ 49,262,484	\$	\$	\$	\$	\$ 49,262,484	\$
b.	Schedule D, Part 1, Section 1	2,552,865,319					2,552,865,319	
c.	Schedule D, Part 1, Section 2	445,777,362					445,777,362	
d.	Schedule D, Part 2, Section 1	46,281,916					46,281,916	
e.	Schedule D, Part 2, Section 2	130,614					130,614	
f.	Schedule B	144,762,542					144,762,542	
g.	Schedule A							
h.	Schedule BA, Part 1	566,298,684					566,298,684	
i.	Schedule DL, Part 1							
j.	Other	6,280,852					6,280,852	
k.	Total (a+b+c+d+e+f+g+h+i+j)	\$ 3,811,659,773	\$	\$	\$	\$	\$ 3,811,659,773	\$
l.	Percentage to Total FWH Assets (including Modco)	100.000 %	%	%	%	%	100.000 %	%
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	\$	\$	\$	\$	\$	\$	\$
n.	Schedule D, Part 1, Section 1							
o.	Schedule D, Part 1, Section 2							
p.	Schedule D, Part 2, Section 1							
q.	Schedule D, Part 2, Section 2							
r.	Schedule B							
s.	Schedule A							
t.	Schedule BA, Part 1							
u.	Schedule DL, Part 1							
v.	Other							
w.	Total (m+n+o+p+q+r+s+t+u+v)	\$	\$	\$	\$	\$	\$	\$
x.	Percentage to Total FWH Assets (including Modco)	%	%	%	%	%	%	%
							(1)	(2)
							Amount	% of Liability to Total Liabilities
y.	Recognized Obligation to Return Collateral Asset (General Account)						\$	%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)						\$	%
aa.	Recognized Obligation for Modco assets (General Account)						\$ 2,884,569	0.048 %
bb.	Recognized Obligation for Modco assets (Separate Account)						\$	%
cc.	Recognized Obligation FWH (excluding Modco) assets (General Account)						\$ 3,808,775,116	63.814 %
dd.	Recognized Obligation FWH (excluding Modco) assets (Separate Account)						\$	%
(5) Assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) - None								
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		9					
(2)	Aggregate amount of investment income	\$	1,254,288	\$				
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)	Issuer Credit Obligations			
	a. Affiliated			
	b. Unaffiliated			
(3)	Asset-Backed 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	11,481,635	11,481,635	
(9)	Other Qualifying Investments			
	a. Affiliated			
	b. Unaffiliated			
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated			
	b. Unaffiliated			
(11)	Total	\$ 11,481,635	\$ 11,481,635	\$

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	\$ 49,034,779
2. Nonadmitted	\$ —
3. Admitted	\$ 49,034,779

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	\$ 1,531,909

Notes to the Financial Statements

7. Investment Income (Continued)

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	\$..... 23,936,335

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) All derivative instruments are accounted for at fair value with changes in fair value recorded in unassigned surplus as a change in net unrealized capital gains (losses) less tax. When these derivative instruments are terminated, the gains and losses are reported as net realized capital gains (losses) less tax.

Carrying value is calculated based on the gross derivative position. If the carrying value of the derivative instrument is positive, the amount is recorded in Derivatives, assets. If the carrying value of the derivative instrument is negative, the amount is recorded in Miscellaneous liabilities.

- (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) Cash flows associated with option contracts and related gains and losses are presented within Net Cash from Investments.
- (8) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable
- (9) Premium Cost for Derivative Contracts - None
- (10) Aggregate excluded components by category - 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

	2025			2024			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	\$..... 72,339,425	\$..... 455,047	\$..... 72,794,472	\$..... 70,526,813	\$..... 237,410	\$..... 70,764,223	\$..... 1,812,612	\$..... 217,637	\$..... 2,030,249
(b) Statutory valuation allowance adjustments.....									
(c) Adjusted gross deferred tax assets (1a - 1b).....	72,339,425	455,047	72,794,472	70,526,813	237,410	70,764,223	1,812,612	217,637	2,030,249
(d) Deferred tax assets nonadmitted.....									
(e) Subtotal net admitted deferred tax asset (1c - 1d).....	\$..... 72,339,425	\$..... 455,047	\$..... 72,794,472	\$..... 70,526,813	\$..... 237,410	\$..... 70,764,223	\$..... 1,812,612	\$..... 217,637	\$..... 2,030,249
(f) Deferred tax liabilities	51,512,881	11,861,044	63,373,925	36,526,058	16,608,619	53,134,677	14,986,823	(4,747,575)	10,239,248
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$..... 20,826,544	\$..... (11,405,997)	\$..... 9,420,547	\$..... 34,000,755	\$..... (16,371,209)	\$..... 17,629,546	\$..... (13,174,211)	\$..... 4,965,212	\$..... (8,208,999)

- (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:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2025			2024			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)	9,420,546		9,420,546	17,629,546		17,629,546	(8,209,000)		(8,209,000)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	9,420,546		9,420,546	17,629,546		17,629,546	(8,209,000)		(8,209,000)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	47,250,319	XXX	XXX	43,071,717	XXX	XXX	4,178,602
(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	51,512,881	11,861,044	63,373,925	52,897,266	16,608,619	69,505,885	(1,384,385)	(4,747,575)	(6,131,960)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total 2(a) + 2(b) + 2(c))	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(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:

	2025	2024
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1,248.803 %	1,122.070 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 315,002,110	\$ 294,045,050

(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

	2025		2024		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)	\$ 72,339,425	\$ 455,047	\$ 70,526,813	\$ 237,410	\$ 1,812,612	\$ 217,637
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)	\$ 72,339,425	\$ 455,047	\$ 70,526,813	\$ 237,410	\$ 1,812,612	\$ 217,637
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

C. Major components of current income taxes incurred

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ 5,046,065	\$ 7,920,451	\$ (2,874,386)
(b) Foreign			
(c) Subtotal (1a+1b)	<u>\$ 5,046,065</u>	<u>\$ 7,920,451</u>	<u>\$ (2,874,386)</u>
(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)	<u>\$ 5,046,065</u>	<u>\$ 8,085,563</u>	<u>\$ (3,039,498)</u>

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	39,012,286	37,348,911	1,663,375
(4) Investments			
(5) Deferred acquisition costs	14,641,481	13,694,029	947,452
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	5,707,563	6,175,389	(467,826)
(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	255,107	585,496	(330,389)
(99) Subtotal (Sum of 2a1 through 2a13)	\$ 72,339,425	\$ 70,526,813	\$ 1,812,612
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 72,339,425	\$ 70,526,813	\$ 1,812,612
(e) Capital			
(1) Investments	\$	\$	\$
(2) Net capital loss carry-forward	455,047	237,410	217,637
(3) Real estate			
(4) Other			
(99) Subtotal (2e1+2e2+2e3+2e4)	\$ 455,047	\$ 237,410	\$ 217,637
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	455,047	237,410	217,637
(i) Admitted deferred tax assets (2d + 2h)	\$ 72,794,472	\$ 70,764,223	\$ 2,030,249
	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 51,104,463	\$ 36,117,908	\$ 14,986,555
(2) Fixed assets			
(3) Deferred and uncollected premium	408,418	408,150	268
(4) Policyholder reserves			
(5) Other			
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	\$ 51,512,881	\$ 36,526,058	\$ 14,986,823
(b) Capital			
(1) Investments	\$ 11,861,044	\$ 16,608,619	\$ (4,747,575)
(2) Real estate			
(3) Other			
(99) Subtotal (3b1+3b2+3b3)	\$ 11,861,044	\$ 16,608,619	\$ (4,747,575)
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 63,373,925	\$ 53,134,677	\$ 10,239,248
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 9,420,547	\$ 17,629,546	\$ (8,208,999)

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):

	(1)	(2)	(3)
	2025	2024	Change (Col 1-2)
Adjusted gross deferred tax assets	\$ 72,794,472	\$ 70,764,222	\$ 2,030,250
Total deferred tax liabilities	63,373,925	53,134,676	10,239,249
Net deferred tax assets (liabilities)	\$ 9,420,547	\$ 17,629,546	\$ (8,208,999)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	\$ 9,420,547	\$ 17,629,546	\$ (8,208,999)
Tax effect of unrealized gains (losses)			(1,806,924)
Change in net deferred income tax			<u>\$ (10,015,923)</u>

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 \$1,524,501, other permanent differences of (\$654,790), ceding commission adjustment of (\$267,911), dividend received deduction of (\$558,783) and prior year true up of \$39,357, all resulting in a rate decrease of 0.12% from the enacted 21%.

E. Operating loss and tax credit carryforwards

- (1) As of December 31, 2025 and 2024, the Company had \$60,585,655 and \$60,585,655, respectively, of net operating loss carry-forwards.

As of December 31, 2025 and 2024, the Company had \$2,166,888 and \$1,130,522, 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. The CAMT imposes a 15% minimum tax on the Adjusted Financial Statement Income (AFSI) of applicable corporations for taxable years beginning after December 31, 2022. Based on an analysis of the average annual AFSI for the three preceding tax years, the Company has determined it falls within the safe harbor provisions provided in IRS Notice 2025-27 and is not considered an "applicable corporation" for the 2024 and 2025 tax year. Accordingly, no CAMT liability has been recognized in the accompanying financial statements.

- (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 \$30,000,000 was declared on December 2, 2025 and was paid on December 18, 2025, by the Company. The Department acknowledged receipt of our intention to pay the dividend on December 9, 2025. 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 \$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.

C. Transactions with related party who are not reported on Schedule Y - Not Applicable

- D. At December 31, 2025 and 2024, the Company reported \$631,472 and \$99,076 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.

Notes to the Financial Statements

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

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, 2025, and December 31, 2024, the portion of the Company's General Expenses Due or Accrued attributable to these incentive program payables was \$21,844,885 and \$26,698,205 respectively.

The Company settled \$12,122,720 and \$5,014,423 with WRSI related to the vested incentive awards as of December 31, 2025, and in 2024, respectively.

The Company is party to a Principal Underwriting Agreement with its affiliate, Wilton Re Distributors LLC (WDLC). WDLC serves as principal underwriter for a closed block of variable life and variable annuity policies administered by the Company. The Company pays WDLC a fee equal to all WDLC expenses, direct and indirect. The Company reimbursed fees of \$1,463,428 and \$612,041 for the years ended December 31, 2025 and December 31, 2024, 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.

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) The Company is a member of the Federal Home Loan Bank of New York (FHLB). The Company had no outstanding balances at December 31, 2025 or 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 \$941,417,711. 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.....	1,293,800	1,293,800	
(c) Activity stock.....			
(d) Excess stock.....			
(e) Aggregate total (a+b+c+d).....	\$..... 1,293,800	\$..... 1,293,800	\$.....
(f) Actual or estimated borrowing capacity as determined by the insurer.....	\$..... 941,417,711	XXX	XXX
2. Prior Year-End			
(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	XXX	XXX

Notes to the Financial Statements

11. Debt (Continued)

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

Membership Stock	Eligible for Redemption					
	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 1,293,800	\$ 1,293,800	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 2,172,405	\$ 2,580,464	\$
2. Current year general account total collateral pledged	2,172,405	2,580,464	.....
3. Current year separate accounts total collateral pledged .....	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged .....	.....	.....	.....

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 2,646,714	\$ 2,674,751	\$
2. Current year general account maximum collateral pledged	2,646,714	2,674,751	.....
3. Current year separate accounts maximum collateral pledged .....	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged .....	.....	.....	.....

(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

C. Unused commitments and lines of credit for financing arrangements:

	Current Year		Prior Year	
	Unused Commitments	Unused Lines of Credit	Unused Commitments	Unused Lines of Credit
Short-Term (contracts terminating in 12 months or less)	\$	\$	\$	\$
Long-Term (contracts terminating in more than 12 months)	1,725,130	.....	.....	.....
Total	<u>\$ 1,725,130</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

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 \$30,000,000 on December 18, 2025.

The Company paid an ordinary dividend to its Parent in the amount of \$37,000,000 on December 17, 2024.

Notes to the Financial Statements

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

- 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 \$6,017,262 and \$7,293,029 of special surplus funds at December 31, 2025 and December 31, 2024, 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 \$41,005,060 and \$46,477,265 of special surplus related to transfer of nonadmitted IMR related to funds withheld at December 31, 2025 and December 31, 2024, 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, 2025 and December 2024 was \$21,497,703 and \$28,295,176, 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, 2025, the company has committed \$842,596,465 for investment and funded \$662,904,907.

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company
Total contingent liability is \$179,691,558 as of December 31, 2025

(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 \$22,878. 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 \$14,705 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.
- 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

In May 2020, a putative class action was filed in the United States District Court for the Northern District of California against Wilco Life Insurance Company (an entity that has merged into Wilcac Life Insurance Company, an affiliate of the Company). Plaintiffs claim that Wilco has not followed the proper third-party designee, lapse and grace period requirements under California statutes, Sections 10113.71 and 10113.72, and that Wilco's grace period notice procedures are in violation of the express policy provisions. No class has been certified and the Company is party to the litigation. The Company and its affiliates dispute plaintiffs' allegations of wrongdoing. However, to avoid the continued legal costs associated with the litigation and after consideration of advice from counsel, Wilcac and its US insurance affiliates entered into a settlement in principle with plaintiffs on September 20, 2024, to resolve all claims on a class basis. The Company has recorded a contingency reserve of \$562,000 as of December 31, 2025 as a write-in on Page 3. The class wide settlement must be approved by the Court as fair, adequate, and reasonable. A Motion for Preliminary Approval was filed in January 2026. he Company expects to seek final approval of the settlement from the Court by the end of 2026.

15. Leases - None

Notes to the Financial Statements

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

	Assets		Liabilities	
	2025	2024	2025	2024
a. Swaps.....	\$.....	\$.....	\$.....	\$.....
b. Futures.....				
c. Options.....	87,300,000	82,830,000	93,590,000	88,065,000
d. Total (a+b+c).....	<u>\$..... 87,300,000</u>	<u>\$..... 82,830,000</u>	<u>\$..... 93,590,000</u>	<u>\$..... 88,065,000</u>

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. See Notes 1 and 8.
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. These types of transactions are referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2025 or 2024.

(2) Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2025 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 \$3,641,988 and \$2,340,966 for the twelve months ending December 31, 2025, and December 31, 2024, 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.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(1) Fair value measurements 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, 2025 comprise the following:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash equivalents	\$ 86,715,580		\$	\$	\$ 86,715,580
Preferred Stock		68,724,087	33,317,417		102,041,504
Common Stock		1,293,800	13,065,557		14,359,357
Derivative Instruments		12,594,310			12,594,310
Separate Accounts Assets	259,755,915	52,733,942	2,187,735		314,677,592
Total assets at fair value/NAV	\$ 346,471,495	\$ 135,346,139	\$ 48,570,709	\$	\$ 530,388,343
b. Liabilities at fair value					
Derivative Instruments	\$	7,659,242	\$	\$	\$ 7,659,242
Total liabilities at fair value	\$	7,659,242	\$	\$	\$ 7,659,242

(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, 2025.

Description	Beginning balance as of 01/01/2025	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 12/31/2025
a. Assets										
Preferred Stock	\$ 32,796,400	\$	\$	\$	\$ 521,017	\$	\$	\$	\$	\$ 33,317,417
Common Stock	11,675,061				309,009	1,081,487				13,065,557
Separate Accounts Assets	2,082,039			123	68,815	136,405		(99,647)		2,187,735
Total assets	\$ 46,553,500	\$	\$	\$ 123	\$ 898,841	\$ 1,217,892	\$	\$ (99,647)	\$	\$ 48,570,709
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, 2025 the reported net fair value of the Company's investment in Level 2 options was \$4,935,068. 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 or NAV for All Financial Instruments

As of December 31, 2025, 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 - Issuer Credit Obligations	\$ 3,478,455,350	\$ 3,982,879,515	\$ 156,976,068	\$ 2,878,129,206	\$ 443,350,076	\$	\$
Bonds - Asset-Backed Securities	783,173,546	868,419,973		721,511,396	61,662,150		
Preferred Stocks	105,373,931	105,676,356		72,056,514	33,317,417		
Common Stock	14,359,357	14,359,357		1,293,800	13,065,557		
Cash & Short-term Investments	168,430,225	168,086,462	99,443,680	68,986,545			
*Other Invested Assets	167,277,462	167,987,069		93,329,785	73,947,677		
Derivatives, net	4,935,068	4,935,068		4,935,068			
Policy Loans	29,750,495	29,604,901			29,750,495		
Commercial Mortgage Loans	219,921,440	236,264,029			219,921,440		
Separate Accounts	314,677,592	314,677,592	259,755,915	52,733,942	2,187,735		

*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

Notes to the Financial Statements

21. Other Items (Continued)

- 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.

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. In 2025, the NAIC further extended the effective period through December 31, 2026, while also clarifying elements of the guidance and establishing an additional current-period admittance limit for net negative IMR. As of December 31, 2025 and December 31, 2024, 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 and Federal 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, 2025, 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, 2025:

Notes to the Financial Statements

21. Other Items (Continued)

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Asset-backed securities.....	\$..... 9,840,885	\$..... 9,895,065	\$..... 8,323,826	\$.....
b. Collateralized loan obligations.....				
c. Equity investment in SCAs.....				
d. Other assets.....				
e. Total (a+b+c+d).....	<u>\$..... 9,840,885</u>	<u>\$..... 9,895,065</u>	<u>\$..... 8,323,826</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

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of this financial statement, February 27, 2026. In February 2026, the Company was notified that it is scheduled to be examined by its state of domicile as of December 31, 2025 in connection with the Company’s quinquennial review requirements. The examination is scheduled to commence in the first half of 2026. No additional 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 2025 or 2024.

Notes to the Financial Statements

23. Reinsurance (Continued)

C. Commutation of Ceded Reinsurance

The Company did not commute any material ceded reinsurance during the year of 2025 or 2024.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company cedes business to an affiliated, certified reinsurer. On December 19, 2024, the Wilton Re group of companies was downgraded by Fitch (from an A to an A-), leading to an amendment of collateral requirements on reinsurance.

(1) Reporting entity ceding to certified reinsurer whose rating was downgraded or status subject to revocation

The Company cedes business to its affiliate, Wilton Reinsurance Company (WRAC), as a certified reinsurer. WRAC's certified reinsurer rating was downgraded from a 3 (with a 20% collateral requirement) to a 4 (a 50% collateral requirement) effective March 31, 2025.

(a)

Name of Certified Reinsurer	Relationship to Reporting Entity	Date of Action	Jurisdiction of Action	Collateral Percentage Requirement		Net Obligation Subject to Collateral	Collateral Required (but not received)
				Before	After		
Wilton Reassurance Company.....	Affiliate.....	03/31/2025	NY.....	20.000 %	50.000 %	\$... 207,687,593	\$.....

(b) As a result of the downgrade, and associated increase in collateral requirements, WRAC had transferred an additional \$70 million of assets into the trust supporting the reinsurance agreement.

(2) Reporting entity's 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, 2025, 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 \$105,265 and \$75,288 in 2025 and 2024, respectively, to participating policyholders and did not allocate additional income. All of the Company's accident and health contracts were nonparticipating.

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.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

3. At December 31, 2025 and 2024, the Company had \$2,194,744,221 and \$2,324,560,625 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 \$54,954,840 and \$56,271,375at yearend 2025 and 2024, 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, 2025 and December 31, 2024, the Company recorded gross asset adequacy reserves of \$843,300,000 and \$908,500,000, respectively. After reinsurance, the net asset adequacy reserves were \$112,000,000 and \$112,000,000, respectively for 2025 and 2024. The change in this net reserve, included in the Summary of Operations, was no change and a \$8,000,000 increase for 2025 and 2024, respectively.

The details for other reserve increases:

Item	Total	Industrial Life	Life Insurance	Ordinary		Credit Life Group and Individual	Group	
				Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Adjustment for Modco Reserves.....	\$ (116,452)	\$ (116,452)	\$	\$	\$	\$	\$	\$
Change in Asset Adequacy Testing Reserves.....								
Total.....	<u>\$ (116,452)</u>	<u>\$ (116,452)</u>	<u>\$</u>	<u>\$</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	\$ 4,740,929	\$ 45,513,377	\$	\$ 50,254,306	 1.520 %
b.	At book value less current surrender charge of 5% or more.....	614,799			614,799	 0.019 ...
c.	At fair value.....	1,121,942		146,284,613	147,406,555	 4.460 ...
d.	Total with market value adjustment or at fair value (total of a through c).....	6,477,670	45,513,377	146,284,613	198,275,660	 5.999 ...
e.	At book value without adjustment (minimal or no charge or adjustment).....	875,319,213	1,090,049		876,409,262	 26.516 ...
(2)	Not subject to discretionary withdrawal	2,226,670,600		3,807,428	2,230,478,028	 67.485 ...
(3)	Total (gross: direct + assumed).....	<u>\$... 3,108,467,483</u>	<u>\$ 46,603,426</u>	<u>\$ 150,092,041</u>	<u>\$... 3,305,162,950</u>	<u>.. 100.000 %</u>
(4)	Reinsurance ceded.....	2,211,134,320			2,211,134,320	
(5)	Total (net) (3 - 4).....	<u>\$ 897,333,163</u>	<u>\$ 46,603,426</u>	<u>\$ 150,092,041</u>	<u>\$... 1,094,028,630</u>	
(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:.....	\$ 538,239	\$	\$	\$ 538,239	

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	\$ 17,024,168	\$	\$	\$ 17,024,168	7.439 %
b. At book value less current surrender charge of 5% or more	1,684,031			1,684,031	0.736 ...
c. At fair value			77,333,607	77,333,607	33.790 ...
d. Total with market value adjustment or at fair value (total of a through c)	18,708,199		77,333,607	96,041,806	41.964 ...
e. At book value without adjustment (minimal or no charge or adjustment)	124,193,018			124,193,018	54.265 ...
(2) Not subject to discretionary withdrawal	6,383,937		2,245,672	8,629,609	3.771 ...
(3) Total (gross: direct + assumed)	\$ 149,285,154	\$	\$ 79,579,279	\$ 228,864,433	100.000 %
(4) Reinsurance ceded	59,495,902			59,495,902	
(5) Total (net) (3 - 4)	\$ 89,789,252	\$	\$ 79,579,279	\$ 169,368,531	
(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:	\$ 32,115	\$	\$	\$ 32,115	

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	3,644			3,644	0.001 ...
d. Total with market value adjustment or at fair value (total of a through c)	3,644			3,644	0.001 ...
e. At book value without adjustment (minimal or no charge or adjustment)	291			291	— ...
(2) Not subject to discretionary withdrawal	343,144,922			343,144,922	99.999 ...
(3) Total (gross: direct + assumed)	\$ 343,148,857	\$	\$	\$ 343,148,857	100.000 %
(4) Reinsurance ceded	312,115,772			312,115,772	
(5) Total (net) (3 - 4)	\$ 31,033,085	\$	\$	\$ 31,033,085	
(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, total (net)	\$ 973,806,250
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	13,316,169
(3) Exhibit of Deposit-type Contracts, Line 14, Column 1	31,033,085
(4) Subtotal (1+2+3)	\$ 1,018,155,504
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	276,274,747
(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)	\$ 276,274,747
(12) Combined total (4+11)	\$ 1,294,430,251

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	\$ —	\$ 17,407,525	\$ 20,223,302
b. Universal Life	535,925,931	543,850,515	577,539,080
c. Universal Life with Secondary Guarantees	364,004,358	322,506,466	589,249,696
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	82,395,015	64,463,879	67,865,811
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	7,401,385	8,962,807
h. Variable Life	—	—	—
i. Variable Universal Life	2,655,798	2,634,363	2,038,672
j. Miscellaneous Reserves	—	60,716,242	115,761,048
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	342,638,178
b. Accidental Death Benefits	XXX	XXX	129,890
c. Disability – Active Lives	XXX	XXX	6,499,041
d. Disability – Disabled Lives	XXX	XXX	20,891,393
e. Miscellaneous Reserves	XXX	XXX	904,861,698
(3) Total (gross: direct + assumed)	984,981,102	1,018,980,375	2,656,660,616
(4) Reinsurance Ceded	545,016,613	559,223,584	1,758,930,875
(5) Total (net) (3) - (4)	\$ 439,964,489	\$ 459,756,791	\$ 897,729,741

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	30,318,907	28,491,840	28,382,520
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	345,895
(3) Total (gross: direct + assumed)	30,318,907	28,491,840	28,728,415
(4) Reinsurance Ceded			
(5) Total (net) (3) - (4)	\$ 30,318,907	\$ 28,491,840	\$ 28,728,415

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)	\$ 745,349,815
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	67,245
3. Exhibit 5, Disability – Active Lives Section, Total (net)	2,511,530
4. Exhibit 5, Disability – Disabled Lives Section, Total (net)	8,141,377
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	141,659,778
6. Subtotal (1+2+3+4+5)	\$ 897,729,745
Separate Accounts Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	28,382,520
8. Exhibit 3, Line 0499999, Column 2	
9. Exhibit 3, Line 0599999, Column 2	345,895
10. Subtotal (7+8+9)	\$ 28,728,415
11. Combined Total (6+10)	\$ 926,458,160

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	2,692,807	2,692,807
(4) Credit life		
(5) Group life		
(6) Group annuity		
(7) Totals (1+2+3+4+5+6)	\$ 2,692,807	\$ 2,692,807

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	\$ 29,022,809	\$
Variable Annuities	230,323,420	
Modified Guaranteed Annuities		55,331,362
Total	\$ 259,346,229	\$ 55,331,362

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

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:

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

- a. 2025 \$ 638,086
- b. 2024 \$ 444,075
- c. 2023 \$ 430,317
- d. 2022 \$ 487,705
- e. 2021 \$ 618,865

The amount paid by the General Account for Separate Account guarantees for variable annuity products was (\$50,011), \$85,760, \$826,163, \$190,883, and \$119,519 in 2025, 2024, 2023, 2022, 2021, respectively.

- (4) Securities lending transactions and repurchase/reverse repurchase agreements within the separate account
- Not Applicable
- (5) Asset transfers that did not reflect sales in exchange for cash between the general account and the separate account

Notes to the Financial Statements

35. Separate Accounts (Continued)

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.

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 \$276,274,747 and \$288,815,360 as of December 31, 2025 and 2024, respectively. The General Account ceded reserve balances reinsured to Prudential under the coinsurance reinsurance were \$92,743,159 and \$102,625,584 as of December 31, 2025 and 2024, 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 year ended 12/31/2025.....	\$.....	\$.....	\$.....	\$..... 2,315,480	\$..... 2,315,480
(2) Reserves at 12/31/2025 for accounts with assets at:					
a. Fair value.....		46,603,427		230,669,912	277,273,339
b. Amortized cost.....					
c. Total reserves (a+b).....	<u>\$.....</u>	<u>\$ 46,603,427</u>	<u>\$.....</u>	<u>\$ 230,669,912</u>	<u>\$ 277,273,339</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment.....	\$.....	\$ 45,513,377	\$.....	\$.....	\$ 45,513,377
2. At book value without market value adjustment and with current surrender charge of 5% or more.....					
3. At fair value.....				224,616,811	224,616,811
4. At book value without market value adjustment and with current surrender charge less than 5%.....		1,090,049			1,090,049
5. Subtotal (1+2+3+4).....	<u>\$.....</u>	<u>\$ 46,603,426</u>	<u>\$.....</u>	<u>\$ 224,616,811</u>	<u>\$ 271,220,237</u>
b. Not subject to discretionary withdrawal.....				6,053,101	6,053,101
c. Total (a+b).....	<u>\$.....</u>	<u>\$ 46,603,426</u>	<u>\$.....</u>	<u>\$ 230,669,912</u>	<u>\$ 277,273,338</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).....	\$..... 2,315,480
b. Transfers from Separate Accounts (Page 4, Line 10).....	50,165,032
c. Net transfers to or (from) Separate Accounts (a) - (b).....	<u>\$..... (47,849,552)</u>
(2) Reconciling adjustments	
a. Other.....	\$..... 2,111,054
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
(1c) + (2) = (Page 4, Line 26).....	\$..... (45,738,498)

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?
If yes, complete Schedule Y, Parts 1, 1A, 2, and 3.

YES

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.

12/31/2025

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 FINANCIAL SERVICES

3.5.

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

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

NO

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.

99.200 %

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?
NIK GODON FSA, MAAA OFFICER OF THE REPORTING ENTITY 801 MAIN AVENUE, 5TH FLOOR NORWALK, CT 06851
- 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.....

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

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

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

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

e. Accountability for adherence to the code.
- 14.11. If the response to 14.1 is no, please explain:
- 14.2. Has the code of ethics for senior managers been amended?..... YES.....
- 14.21. If the response to 14.2 is yes, provide information related to amendment(s).
The Code of Ethics was amended to increase the threshold for a required disclosure to the Corporate Secretary of gifts or entertainment from \$750 to \$1,750 (aggregate value from the same party in any one year)
- 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 *Annual Statement Instructions* 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?.....
- 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 \$ 1,293,800

26.28. On deposit with states \$ 9,934,336

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 \$ 2,580,464

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

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
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
294320.....	APOLLO INSURANCE SOLUTIONS GROUP LP.....	SEC.....	OS.....
137432.....	GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC.....	SEC.....	OS.....
106494.....	COHEN & STEERS CAPITAL MANAGEMENT, INC.....	SEC.....	OS.....
160415.....	HILDENE CAPITAL MANAGEMENT, LLC.....	SEC.....	OS.....
106494.....	VOYA INVESTMENT MANAGEMENT COMPANY, LLC.....	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. Issuer Credit Obligations.....	\$..... 4,059,132,034	\$..... 3,547,903,020	\$..... (511,229,014)
31.2. Asset-Backed Securities.....	868,419,973	783,173,546	(85,246,427)
31.3. Preferred Stocks.....	105,676,356	105,373,931	(302,425)
31.4. Totals.....	\$..... 5,033,228,363	\$..... 4,436,450,497	\$..... (596,777,866)

31.5. 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

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:

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 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?

\$

199,731

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	\$ 79,597
AM BEST COMPANY	56,900

41.1.

Amount of payments for legal expenses, if any?

\$

1,500,922

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	\$ 401,840
TROUTMAN PEPPER LOCKE LLP	883,250

20.5

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

- 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	\$74,259,026	\$83,203,307
2.3	Premium Ratio (2.1/2.2)	%	%
2.4	Reserve Numerator	\$237,205	\$269,283
2.5	Reserve Denominator	\$1,910,140,782	\$2,018,261,554
2.6	Reserve Ratio (2.4/2.5)	0.012 %	0.013 %

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?

\$

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

7.2 Total Incurred Claims

7.3 Number of Covered Lives
- \$ 160,163,535

\$ 121,907,309

149,803

*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 Modified Coinsurance Assumed Reserves	\$ -
10.02 Modified Coinsurance Ceded Reserves	\$ 2,884,569

Individual and Industrial Life Policies With Pricing Flexibility	Amount of Risk
10.03 Net Amount (Direct + Assumed – Ceded) in Force	\$ 1,056,596,750
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 233,549,426
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)	\$ 233,549,426
10.08 Life Net Amount at Risk (10.03 – 10.07)	\$ 823,047,324

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount of Risk
10.09 Net Amount (Direct + Assumed – Ceded) in Force	\$ 7,495,431,587
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$ 123,271,674
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	\$
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	\$ (22,016)
10.13 Life Reserves (10.10 + 10.11 + 10.12)	\$ 123,249,658
10.14 Life Net Amount at Risk (10.09 – 10.13)	\$ 7,372,181,929

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	\$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	\$
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)	\$ –
10.34	Life Net Amount at Risk (10.29 – 10.33)	\$ –

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\$11,077,987

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

14.1 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 employer's liability exposures, of business originally written as workers' compensation insurance.

NO

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement?

14.3 If 14.1 is Yes, the amounts of earned premiums and claims incurred in this statement are:

	1	2	3
	Reinsurance Assumed	Reinsurance Ceded	Net Retained
14.31 Earned premium	\$	\$	\$
14.32 Paid claims			
14.33 Claim liability and reserve (beginning of year)			
14.34 Claim liability and reserve (end of year)			
14.35 Incurred claims			

- 14.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

Attachment Point	1	2
	Earned Premium	Claim Liability and Reserve
14.41 <\$25,000	\$	\$
14.42 \$25,000 – 99,999		
14.43 \$100,000 – 249,999		
14.44 \$250,000 – 999,999		
14.45 \$1,000,000 or more		

- 14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools?\$

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government?
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
- 19.1 How often are regular meetings of the governing body held?

GENERAL INTERROGATORIES

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

- 19.2 When was the last regular meeting of the governing body held?.....
- 19.3 When and where will the next regular or special meeting of the governing body be held?
- 19.4 How many members of the governing body attended the last regular meeting?.....
- 19.5 How many of the same were delegates of the subordinate branches?.....
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?
25. Is a medical examination required before issuing a benefit certificate to applicants?.....
26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation?.....
- 27.1 Are notices of the payments required sent to the members?.....
- 27.2 If yes, do the notices state the purpose for which the money is to be used?.....
28. What proportion of first and subsequent year's payments may be used for management expenses?
- 28.11 First Year.....%
- 28.12 Subsequent Years.....%
- 29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses?.....
- 29.2 If so, what amount and for what purpose?..... \$
- 30.1 Does the reporting entity pay an old age disability benefit?.....
- 30.2 If yes, at what age does the benefit commence?.....
- 31.1 Has the constitution or have the laws of the reporting entity been amended during the year?.....
- 31.2 If yes, when?
32. 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?.....
- 33.1 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.....
- 33.2 If so, was an additional reserve included in Exhibit 5?.....
- 33.3 If yes, explain
- 34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year?.....
- 34.2 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?.....
35. 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?.....
- 36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?.....
- 36.2 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
.....	\$.....
Total.....	\$.....

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
	2025	2024	2023	2022	2021
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	13,155,908	13,924,378	14,433,192	13,626,634	12,799,352
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	18,936,155	21,219,301	25,104,000	29,538,728	34,293,366
3. Credit life (Line 21, Col. 6)	—	—	—		
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	329	338	377	377	500
5. Industrial (Line 21, Col. 2)	—	—	—		
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	32,092,392	35,144,017	39,537,569	43,165,739	47,093,218
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	1,939,122	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
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)		—	—	2,896	564,844
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
Premium Income-Lines of Business (Exhibit 1 - Part 1)					
14. Individual life (Line 20.4, Col. 2)	64,552,649	73,623,580	58,487,693	76,026,238	(564,134,964)
15. Group life (Line 20.4, Col. 3)	1,352	1,936	2,248	3,438	7,239
16. Individual annuities (Line 20.4, Col. 4)	9,557,114	9,493,969	2,518,042	3,568,193	(3,422,303,432)
17. Group annuities (Line 20.4, Col. 5)	117,458	121,499	135,031	257,651	(9,479,779)
18. Accident & Health (Line 20.4, Col. 6)	30,453	(37,677)	67,728	16,958	(4,116,965)
19. Other lines of business (Line 20.4, Col. 8)	—		—	—	
20. Total	74,259,026	83,203,307	61,210,742	79,872,478	(4,000,027,901)
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	6,292,994,963	6,470,035,344	6,647,766,603	6,754,987,297	7,086,241,877
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	5,968,572,315	6,164,600,234	6,336,092,010	6,465,554,750	6,758,626,090
23. Aggregate life reserves (Page 3, Line 1)	1,884,852,163	1,982,255,914	2,176,740,653	2,317,495,089	2,390,803,213
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	3,738,234	4,184,002	2,107,779	—	
24. Aggregate A & H reserves (Page 3, Line 2)	15,139	16,180	13,788	13,232	18,489
25. Deposit-type contract funds (Page 3, Line 3)	31,033,085	27,076,407	25,788,952	12,914,306	12,433,678
26. Asset valuation reserve (Page 3, Line 24.01)	113,752,277	113,974,417	97,293,347	80,739,881	115,720,784
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)	321,920,148	302,932,610	309,172,093	286,930,047	325,113,286
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	(23,456)	(199,213,046)	(71,270,954)	(96,711,035)	(77,076,323)
Risk-Based Capital Analysis					
30. Total adjusted capital	438,188,349	419,416,965	408,977,187	370,175,470	443,336,570
31. Authorized control level risk-based capital	34,334,304	37,378,852	40,184,117	40,180,435	39,998,871
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	78.0	77.7	78.4	82.7	83.3
33. Stocks (Lines 2.1 and 2.2)	1.9	2.1	2.2	1.7	1.6
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	3.8	5.2	5.7	6.3	6.6
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	2.7	2.2	2.1	1.8	2.5
37. Contract loans (Line 6)	0.5	0.5	0.4	0.4	0.4
38. Derivatives (Page 2, Line 7)	0.2	0.2	0.2	0.1	0.1
39. Other invested assets (Line 8)	12.8	12.1	10.8	6.8	5.5
40. Receivables for securities (Line 9)	0.1	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 9 + 15, Col. 1)					
45. Affiliated preferred stocks (Sch. D Summary, Line 22, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 28, Col. 1)					
47. Affiliated mortgage loans on real estate			—	—	
48. All other affiliated			—	—	
49. Total of above Lines 44 to 48			—	—	
50. Total investment in parent included in Lines 44 to 48 above			—		

FIVE-YEAR HISTORICAL DATA
(CONTINUED)

	1	2	3	4	5
	2025	2024	2023	2022	2021
Total Nonadmitted and Admitted Assets					
51. Total nonadmitted assets (Page 2, Line 28, Col. 2)	46,768,885	52,568,210	80,688,244	76,002,994	1,985,999
52. Total admitted assets (Page 2, Line 28, Col. 3)	6,607,672,555	6,835,246,470	7,001,517,874	7,110,908,862	7,515,761,505
Investment Data					
53. Net investment income (Exhibit of Net Investment Income)	289,578,116	295,160,275	292,620,548	303,461,915	295,704,477
54. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(62,751)	1,616,765	(10,979,850)	(8,345,806)	138,064,554
55. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(8,779,418)	3,276,211	538,418	(38,233,578)	(39,985,212)
56. Total of above Lines 53, 54 and 55	280,735,947	300,053,251	282,179,116	256,882,531	393,783,819
Benefits and Reserve Increase (Page 6)					
57. 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)	220,634,263	367,745,306	265,614,683	230,026,298	331,211,564
58. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	20,728	58,721	(86,764)	(75,904)	4,624,797
59. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	1,986,026	10,898,493	(16,783,539)	(10,927,283)	(688,490,933)
60. Increase in A & H reserves (Line 19, Col. 6)	(1,040)	(223)	3,171	(5,259)	(14,316,449)
61. Dividends to policyholders and refunds to members (Line 30, Col. 1)	117,238	71,670	44,905	(16,383)	66,792
Operating Percentages					
62. 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	11.7	13.0	15.4	9.2	(5.5)
63. 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	9.2	11.7	8.5	8.1	7.0
64. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	63.6	(701.9)	(102.8)	(327.3)	(240.9)
65. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)		(542.6)	24.5	131.8	0.3
66. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	(1,458.4)	2,257.4	(1,334.1)	(1,505.8)	78.5
A & H Claim Reserve Adequacy					
67. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)			0	0	XXX
68. Prior years' claim liability and reserve- comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)					XXX
69. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	53,804	67,905	(74,660)	(63,268)	XXX
70. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	33,076	9,184	12,104	12,636	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)					
71. Individual industrial life (Page 6.1, Col. 2)	—	—	—		
72. Individual whole life (Page 6.1, Col. 3)	6,371,343	1,472,370	(408,090)	3,673,202	1,046,672
73. Individual term life (Page 6.1, Col. 4)	11,763,075	19,136,917	20,065,740	10,526,620	8,603,322
74. Individual indexed life (Page 6.1, Col. 5)	710,907	1,535,125	2,432,230	3,033,673	5,123,361
75. Individual universal life (Page 6.1, Col. 6)	17,859,738	4,870,606	5,746,789	13,482,063	169,478
76. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	4,413,011	(17,310,406)	28,151,055	20,321,160	2,570,877
77. Individual variable life (Page 6.1, Col. 8)	—	—	—		
78. Individual variable universal life (Page 6.1, Col. 9)	2,004,278	1,418,190	367,914	(437,277)	740,428
79. Individual credit life (Page 6.1, Col. 10)	—	—	—		
80. Individual other life (Page 6.1, Col. 11)	(756,368)	3,854,567	5,354,342	(107,502)	(168,568)
81. Individual YRT mortality risk only (Page 6.1, Col. 12)	—	—	—		
82. Group whole life (Page 6.2, Col. 2)			3,622	3,004	5,357
83. Group term life (Page 6.2, Col. 3)	1,349	(406)	—		
84. Group universal life (Page 6.2, Col.4)			—		
85. Group variable life (Page 6.2, Col. 5)			—		
86. Group variable universal life (Page 6.2, Col. 6)			—		
87. Group credit life (Page 6.2, Col. 7)			—		
88. Group other life (Page 6.2, Col. 8)			—		
89. Group YRT mortality risk only (Page 6.2, Col. 9)			—		
90. Individual deferred fixed annuities (Page 6.3, Col. 2)	5,865,861	1,634,201	(8,013,597)	(10,524,820)	(7,131,389)
91. Individual deferred indexed annuities (Page 6.3, Col. 3)	—	—	—		
92. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	29,790,245	(172,958)	389,811	89,752	(318,971)
93. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	—	—	—		
94. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(17,809,208)	11,451,393	2,425,509	15,467,372	(1,063,213,290)
95. Individual other annuities (Page 6.3, Col. 7)	(2,822,464)	(684,936)	3,893,394	(6,945,060)	(19,917,161)
96. Group deferred fixed annuities (Page 6.4, Col. 2)	970,103	(326,746)	1,107,730	1,711,166	1,738,309
97. Group deferred indexed annuities (Page 6.4, Col. 3)	—	—	—		
98. Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	—	—	—		(1)
99. Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	—	—	—		
100. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	7,611,449	5,026	253,716	217,412	(254,227)
101. Group other annuities (Page 6.4, Col. 7)	(40,393)	(34,284)	(17,252)		
102. A & H-comprehensive individual (Page 6.5, Col. 2)	38,943	45,273	94,131	102,315	228,196
103. A & H-comprehensive group (Page 6.5, Col. 3)	(72,770)	(112,439)	(9,002)	3,594	1,556
104. A & H-Medicare supplement (Page 6.5, Col. 4)		—	—		
105. A & H-vision only (Page 6.5, Col. 5)		—	—		
106. A & H-dental only (Page 6.5, Col. 6)		—	—		
107. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)		—	—		
108. A & H-Title XVIII Medicare (Page 6.5, Col. 8)		—	—		
109. A & H-Title XIX Medicaid (Page 6.5, Col. 9)		—	—		
110. A & H-credit (Page 6.5, Col. 10)		—	—		
111. A & H-disability income (Page 6.5, Col. 11)			250,406	188,723	(516,277)
112. A & H-long-term care (Page 6.5, Col. 12)		—	—		
113. A & H-other (Page 6.5, Col. 13)	449,081	486,821	468,421	235,214	1,996,602
114. Aggregate of all other lines of business (Page 6, Col. 8)	—	—	—	—	
115. Fraternal (Page 6, Col. 7)	—	—	—		
116. Total (Page 6, Col. 1)	66,348,180	27,268,314	62,556,869	51,040,611	(1,069,295,726)

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 Corrections of Errors*?

If no, please explain:



GRAND TOTAL DURING THE YEAR 2025
LIFE INSURANCE (STATE PAGE)^(b)

NAIC Group Code: 4213

NAIC Company Code: 60704

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	-	-	-	-	-	-	-	-	-	-	-	-
2. Whole	12,124,928	-	13,455	828	196,215	34	210,532	5,026,282	91,156	3,226,356	756,836	9,100,629
3. Term	46,391,957	-	-	-	-	-	-	32,102,538	331	320,286	1,055,885	33,479,040
4. Indexed	11,242,399	-	-	-	-	-	-	2,292,758	-	4,134,429	6,518	6,433,705
5. Universal	43,633,627	-	-	-	-	-	-	82,798,717	43,632	18,305,080	1,028,026	102,175,455
6. Universal with secondary guarantees	44,720,237	-	-	-	-	-	-	27,151,542	-	10,226,507	155,423	37,533,472
7. Variable	-	-	-	-	-	-	-	-	-	-	-	-
8. Variable universal	2,045,422	-	-	-	-	-	-	524,862	-	1,330,775	-	1,855,637
9. Credit	-	-	-	-	-	-	-	-	-	-	-	-
10. Other	4,965	-	-	-	-	-	-	26,266	4,000	-	-	30,266
11. Total individual life	160,163,535	-	13,455	828	196,215	34	210,532	149,922,965	139,118	37,543,433	3,002,687	190,608,204
Group Life												
12. Whole	1	-	-	-	-	-	-	-	-	-	-	-
13. Term	6,075	-	-	-	-	-	-	-	-	-	-	-
14. Universal	-	-	-	-	-	-	-	-	-	-	-	-
15. Variable	-	-	-	-	-	-	-	-	-	-	-	-
16. Variable universal	-	-	-	-	-	-	-	-	-	-	-	-
17. Credit	-	-	-	-	-	-	-	-	-	-	-	-
18. Other	-	-	-	-	-	-	-	-	-	-	-	-
19. Total group life	6,077	-	-	-	-	-	-	-	-	-	-	-
Individual Annuities												
20. Fixed	991,536	-	-	-	-	-	-	26,910,129	14,326,193	116,722,822	-	157,959,144
21. Indexed	-	-	-	-	-	-	-	-	-	-	-	-
22. Variable with guarantees	100,985	-	-	-	-	-	-	3,385,768	77,266	19,060,373	80,898	22,604,305
23. Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
24. Life contingent payout	10,324,350	-	-	-	-	-	-	111,154,406	-	-	-	111,154,406
25. Other	2,562,930	-	-	-	-	-	-	-	273,455	(5,605)	-	2,830,780
26. Total individual annuities	11,489,059	-	-	-	-	-	-	144,013,233	14,676,914	135,777,590	80,898	294,548,635
Group Annuities												
27. Fixed	-	-	-	-	-	-	-	-	-	-	-	-
28. Indexed	-	-	-	-	-	-	-	-	-	-	-	-
29. Variable with guarantees	312,400	-	-	-	-	-	-	4,172,738	-	13,191,868	123,918	17,488,524
30. Variable without guarantees	-	-	-	-	-	-	-	-	-	-	-	-
31. Life contingent payout	878,131	-	-	-	-	-	-	6,249,348	-	-	-	6,249,348
32. Other	-	-	-	-	-	-	-	-	-	-	-	-
33. Total Group Annuities	1,190,531	-	-	-	-	-	-	10,422,086	-	13,191,868	123,918	23,737,872
Accident and Health												
34. Comprehensive individual (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	84,195	84,195
35. Comprehensive group (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
36. Medicare supplement (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
37. Vision only (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
38. Dental only (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
39. Federal employees health benefits plan (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
40. Title XVIII Medicare (d)	- (e, f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
41. Title XIX Medicaid (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
42. Credit A&H	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
43. Disability income (d)	1,879,859 (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
44. Long-term care (d)	- (f)	-	-	-	-	-	-	XXX	XXX	XXX	-	-
45. Other health (d)	5,731,666 (f)	-	-	-	-	-	-	XXX	XXX	XXX	4,807,287	4,807,287
46. Total accident and health	7,611,525	-	-	-	-	-	-	XXX	XXX	XXX	4,891,482	4,891,482
47. Total	180,460,727 (c)	-	13,455	828	196,215	34	210,532	304,358,284	14,816,033	186,512,891	8,098,985	513,786,193

GRAND TOTAL DURING THE YEAR 2025
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	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
2.	Whole	(332,614)	500	5,117,437	—	—	—	500	5,117,437	4,803,033	—	—	—	(1,041)	(52,536,321)	17,640	1,201,762,418
3.	Term	29,042,573	245	32,102,869	2	—	6	253	32,102,869	1,558,961	—	—	—	(5,947)	(2,231,515,544)	48,570	18,831,435,168
4.	Indexed	2,292,758	16	2,292,758	—	—	—	16	2,292,758	—	—	—	—	(308)	(71,023,958)	6,332	1,524,418,367
5.	Universal	63,197,923	947	82,842,349	11	—	35	993	82,842,349	19,778,397	—	—	—	(3,099)	(341,017,770)	47,327	4,502,779,462
6.	Universal with secondary guarantees	27,151,542	189	27,151,542	—	—	—	189	27,151,542	—	—	—	—	(1,184)	(216,802,179)	28,391	5,417,870,864
7.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
8.	Variable universal	524,862	3	524,862	—	—	—	3	524,862	—	—	—	—	77	(13,888,754)	1,545	345,255,300
9.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
10.	Other	30,266	4	30,266	—	—	—	4	30,266	—	—	—	—	—	—	—	—
11.	Total individual life	121,907,309	1,904	150,062,084	13	—	41	1,958	150,062,084	26,140,390	—	—	—	(11,502)	(2,926,784,526)	149,805	31,823,521,579
Group Life		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
12.	Whole	—	2	—	—	—	—	2	—	—	—	—	—	(2)	(9,420)	1	2,746
13.	Term	—	—	—	—	—	—	—	—	—	—	—	—	—	—	7	325,000
14.	Universal	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
15.	Variable	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
16.	Variable universal	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
17.	Credit	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
18.	Other	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	(a)
19.	Total group life	—	2	—	—	—	—	2	—	—	—	—	—	(2)	(9,420)	8	327,746
Individual Annuities		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
20.	Fixed	42,712,642	355	41,236,323	—	—	—	355	41,236,323	5,907,734	—	—	—	(1,731)	(62,963,481)	14,124	938,926,857
21.	Indexed	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
22.	Variable with guarantees	3,463,034	3	3,463,034	—	—	—	3	3,463,034	—	—	—	—	(177)	(3,472,681)	1,840	177,911,427
23.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
24.	Life contingent payout	111,202,095	5	111,154,406	—	—	—	5	111,154,406	—	1	44,179	—	(97)	297,958,750	3,371	3,299,364,085
25.	Other	2,836,385	1	2,836,385	—	—	—	1	2,836,385	—	—	—	—	(363)	(350,598,764)	2,087	—
26.	Total individual annuities	160,214,156	364	158,690,148	—	—	—	364	158,690,148	5,907,734	1	44,179	—	(2,368)	(119,076,177)	21,422	4,416,202,370
Group Annuities		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
27.	Fixed	47,688	—	—	—	—	—	—	—	47,688	—	—	—	(364)	(11,205,719)	2,832	89,721,411
28.	Indexed	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
29.	Variable with guarantees	4,172,738	—	4,172,738	—	—	—	—	4,172,738	—	—	—	—	(205)	(3,704,734)	1,637	131,575,792
30.	Variable without guarantees	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
31.	Life contingent payout	6,201,660	—	6,249,348	—	—	—	—	6,249,348	—	—	—	—	(28)	37,111,318	194	44,190,691
32.	Other	—	—	—	—	—	—	—	—	—	—	—	—	(22)	(2,491,822)	91	—
33.	Total Group Annuities	10,422,086	—	10,422,086	—	—	—	—	10,422,086	47,688	—	—	—	(619)	19,709,043	4,754	265,487,894
Accident and Health		—	—	—	—	—	—	—	—	—	—	—	—	—	—	—	—
34.	Comprehensive individual (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
35.	Comprehensive group (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
36.	Medicare supplement (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
37.	Vision only (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
38.	Dental only (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
39.	Federal employees health benefits plan (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
40.	Title XVIII Medicare (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
41.	Title XIX Medicaid (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
42.	Credit A&H	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
43.	Disability income (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	(540)	(1,052,734)	3,402	2,022,338
44.	Long-term care (d)	—	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	—	—	—	—
45.	Other health (d)	4,890,668	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	(2,037)	(672,206)	17,289	5,689,561
46.	Total accident and health	4,890,668	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	—	—	—	(2,577)	(1,724,941)	20,691	7,711,899
47.	Total	297,434,218	2,270	319,174,317	13	—	41	2,324	319,174,317	32,095,812	1	44,179	—	(17,068)	(3,027,886,020)	196,680	36,513,251,489

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$—, current 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: \$72,188 Group: \$— Total: \$72,188
(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 \$—
(f) For health business report Direct Premiums Earned: Comprehensive Individual \$—; Comprehensive Group \$—; Medicare Supplement \$—; Vision Only \$—; Dental Only \$—; Federal Employees Health Benefits Plan \$—; Title XVIII Medicare \$—; Title XIX Medicaid \$—; Credit A&H \$—; Disability Income \$1,873,017; Long-term Care \$—; Other Health \$6,228,078

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.....		—	164,965	35,143,679		—	23	10	338	35,144,017
2.	Issued during year.....										
3.	Reinsurance assumed.....			18	147						147
4.	Revived during year.....			494	201,123						201,123
5.	Increased during year (net).....			—	7,452						7,452
6.	Subtotals, Lines 2 to 5.....			512	208,722						208,722
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).....		—	165,477	35,352,401		—	23	10	338	35,352,739
Deductions during year:											
10.	Death.....			1,627	144,799			XXX	2	9	144,808
11.	Maturity.....			150	1,525			XXX			1,525
12.	Disability.....			—	—			XXX			—
13.	Expiry.....			62	4,554						4,554
14.	Surrender.....			4,050	578,243						578,243
15.	Lapse.....			7,159	2,525,457						2,525,457
16.	Conversion.....							XXX	XXX	XXX	
17.	Decreased (net).....				5,760			1			5,760
18.	Reinsurance.....										
19.	Aggregate write-ins for decreases.....										
20.	Totals (Lines 10 to 19).....			13,048	3,260,338			1	2	9	3,260,347
21.	In force end of year (b) (Line 9 minus Line 20).....		—	152,429	32,092,063		—	22	8	329	32,092,392
22.	Reinsurance ceded end of year.....	XXX		XXX	19,308,245	XXX		XXX	XXX	203	19,308,448
23.	Line 21 minus Line 22.....	XXX	—	XXX	12,783,818	XXX	(a) —	XXX	XXX	126	12,783,944
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	2,088
25. Other paid-up insurance.....			5,371	217,192
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.....			48,001	18,914,442
29. Other term insurance-decreasing.....	XXX		XXX	
30. Other term insurance.....	XXX		XXX	26
31. Totals, (Lines 27 to 30).....			48,001	18,914,468
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX		XXX	
33. Totals, extended term insurance.....	XXX	XXX	1,349	21,685
34. Totals, whole life and endowment.....			103,079	13,155,908
35. Totals (Lines 31 to 34).....			152,429	32,092,061

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.....			32,091,015	1,047
38. Credit life (group and individual).....				
39. Group.....			328	
40. Totals (Lines 36 to 39).....			32,091,343	1,047

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 reported on a pro rata basis.....		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21.....				
44. Servicemen's Group Life Insurance included in Line 21.....				
45. Group permanent insurance included in Line 21.....				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	355,905
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	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.....			16,545	2,264,787			1	100
49. Disability income.....			388	97				
50. Extended benefits.....			XXX	XXX				
51. Other.....								
52. Total.....		(a)	16,933	(a) 2,264,884		(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	295	202		
2. Issued during year	1	19		
3. Reinsurance assumed	39	44		
4. Increased during year (net)	—	4		
5. Total (Lines 1 to 4)	335	269		
Deductions during year:				
6. Decreased (net)	33	74		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	33	74		
9. In force end of year (line 5 minus line 8)	302	195		
10. Amount on deposit	1,809,677	(a) 4,222,677		(a)
11. Income now payable	274	180		
12. Amount of income payable	(a) 1,239,636	(a) 1,200,884	(a)	(a)

ANNUITIES				
	Ordinary		Group	
	1	2	3	4
	Immediate	Deferred	Contracts	Certificates
1. In force end of prior year	5,893	17,872	15	5,024
2. Issued during year				
3. Reinsurance assumed	34	38		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	5,927	17,910	15	5,024
Deductions during year:				
6. Decreased (net)	428	1,912	—	555
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	428	1,912	—	555
9. In force end of year (line 5 minus line 8)	5,499	15,998	15	4,469
Income now payable:				
10. Amount of income payable	(a) 3,167,932	XXX	XXX	(a) 855,261
Deferred fully paid:				
11. Account balance	XXX	(a) 1,071,300,423	XXX	(a) 221,589,508
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	1,344	8,661	—		22,018	63,289
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	1,344	XXX	—	XXX	22,018	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	218	XXX		XXX	5,855	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	218	XXX		XXX	5,855	XXX
10. In force end of year (line 5 minus line 9)	1,126	(a) 8,058	—	(a)	16,163	(a) 59,446

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	35	200
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	35	200
Deductions during year:		
6. Decreased (net)		3
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		3
9. In force end of year (line 5 minus line 8)	35	197
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	(52,089,930)
2.	Current year's realized pre-tax capital gains/(losses) of \$.....(1,693,284) transferred into the reserve net of taxes of \$.....(355,590)	(1,337,695)
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)	(53,427,625)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(8,597,224)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(44,830,401)

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.	2025	(8,373,558)	(223,666)		(8,597,224)
2.	2026	(7,537,417)	(232,379)		(7,769,796)
3.	2027	(6,551,614)	(85,889)		(6,637,503)
4.	2028	(5,188,773)	(66,216)		(5,254,989)
5.	2029	(4,182,231)	(41,956)		(4,224,187)
6.	2030	(3,156,429)	(16,257)		(3,172,686)
7.	2031	(2,257,276)	14,921		(2,242,355)
8.	2032	(1,064,536)	50,814		(1,013,722)
9.	2033	(490,331)	87,398		(402,933)
10.	2034	(459,964)	130,614		(329,350)
11.	2035	(676,008)	175,194		(500,814)
12.	2036	(823,284)	168,263		(655,021)
13.	2037	(1,054,300)	110,030		(944,270)
14.	2038	(1,115,824)	46,611		(1,069,213)
15.	2039	(973,886)	(17,690)		(991,576)
16.	2040	(854,001)	(88,628)		(942,629)
17.	2041	(723,792)	(129,207)		(852,999)
18.	2042	(529,854)	(136,397)		(666,251)
19.	2043	(506,225)	(144,158)		(650,383)
20.	2044	(643,930)	(153,376)		(797,306)
21.	2045	(750,026)	(163,165)		(913,191)
22.	2046	(892,091)	(156,110)		(1,048,201)
23.	2047	(1,009,847)	(131,908)		(1,141,755)
24.	2048	(974,140)	(106,554)		(1,080,694)
25.	2049	(741,825)	(80,312)		(822,137)
26.	2050	(488,311)	(52,032)		(540,343)
27.	2051	(244,852)	(33,416)		(278,268)
28.	2052	16,023	(26,502)		(10,479)
29.	2053	118,730	(19,589)		99,141
30.	2054	39,643	(12,099)		27,544
31.	2055 and Later		(4,033)		(4,033)
32.	Total (Lines 1 to 31)	(52,089,929)	(1,337,695)		(53,427,624)

ASSET VALUATION RESERVE

		Default Component			Equity Component			7
		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)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year.....	47,778,772	2,824,019	50,602,791	1,746,370	61,625,256	63,371,626	113,974,417
2.	Realized capital gains/(losses) net of taxes-General Account.....	361,204	—	361,204	(120,837)	(4,896)	(125,733)	235,471
3.	Realized capital gains/(losses) net of taxes-Separate Accounts.....	893	—	893	—	—	—	893
4.	Unrealized capital gains/(losses) net of deferred taxes-General Account.....	968,359	—	968,359	252,239	(8,018,073)	(7,765,834)	(6,797,474)
5.	Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts.....	2,421,887	—	2,421,887	—	5,689	5,689	2,427,577
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	—	—	—	—	—	—	—
7.	Basic contribution.....	8,973,399	331,400	9,304,799	—	85,932	85,932	9,390,731
8.	Accumulated balances (Lines 1 through 5 - 6 + 7).....	60,504,515	3,155,419	63,659,934	1,877,773	53,693,908	55,571,680	119,231,614
9.	Maximum reserve.....	44,560,739	1,933,293	46,494,033	2,553,801	111,683,657	114,237,457	160,731,490
10.	Reserve objective.....	25,929,817	1,487,259	27,417,076	2,549,143	111,455,356	114,004,499	141,421,575
11.	20% of (Line 10 - Line 8).....	(6,914,940)	(333,632)	(7,248,571)	134,274	11,552,290	11,686,564	4,437,992
12.	Balance before transfers (Lines 8 + 11).....	53,589,575	2,821,787	56,411,362	2,012,047	65,246,198	67,258,244	123,669,606
13.	Transfers.....							
14.	Voluntary contribution.....							
15.	Adjustment down to maximum/up to zero.....	(9,028,836)	(888,494)	(9,917,329)				(9,917,329)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	44,560,739	1,933,293	46,494,033	2,012,047	65,246,198	67,258,244	113,752,277

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

Line Number	NAIC Designation	Description	1 Book / Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
1		LONG-TERM BONDS										
		Exempt Obligations	289,134,621	XXX	XXX	289,134,621	—	—	—	—	—	—
2.1	1	NAIC Designation Category 1.A	517,123,765	XXX	XXX	517,123,765	0.0002	103,425	0.0007	361,987	0.0013	672,261
2.2	1	NAIC Designation Category 1.B	283,283,739	XXX	XXX	283,283,739	0.0004	113,313	0.0011	311,612	0.0023	651,553
2.3	1	NAIC Designation Category 1.C	116,475,186	XXX	XXX	116,475,186	0.0006	69,885	0.0018	209,655	0.0035	407,663
2.4	1	NAIC Designation Category 1.D	209,861,733	XXX	XXX	209,861,733	0.0007	146,903	0.0022	461,696	0.0044	923,392
2.5	1	NAIC Designation Category 1.E	404,427,909	XXX	XXX	404,427,909	0.0009	363,985	0.0027	1,091,955	0.0055	2,224,354
2.6	1	NAIC Designation Category 1.F	687,523,092	XXX	XXX	687,523,092	0.0011	756,275	0.0034	2,337,579	0.0068	4,675,157
2.7	1	NAIC Designation Category 1.G	558,762,493	XXX	XXX	558,762,493	0.0014	782,267	0.0042	2,346,802	0.0085	4,749,481
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	2,777,457,917	XXX	XXX	2,777,457,917	XXX	2,336,055	XXX	7,121,286	XXX	14,303,860
3.1	2	NAIC Designation Category 2.A	645,209,621	XXX	XXX	645,209,621	0.0021	1,354,940	0.0063	4,064,821	0.0105	6,774,701
3.2	2	NAIC Designation Category 2.B	666,223,639	XXX	XXX	666,223,639	0.0025	1,665,559	0.0076	5,063,300	0.0127	8,461,040
3.3	2	NAIC Designation Category 2.C	321,303,996	XXX	XXX	321,303,996	0.0036	1,156,694	0.0108	3,470,083	0.0180	5,783,472
3.4		Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	1,632,737,256	XXX	XXX	1,632,737,256	XXX	4,177,194	XXX	12,598,203	XXX	21,019,213
4.1	3	NAIC Designation Category 3.A	40,611,723	XXX	XXX	40,611,723	0.0069	280,221	0.0183	743,195	0.0262	1,064,027
4.2	3	NAIC Designation Category 3.B	27,229,282	XXX	XXX	27,229,282	0.0099	269,570	0.0264	718,853	0.0377	1,026,544
4.3	3	NAIC Designation Category 3.C	52,725,212	XXX	XXX	52,725,212	0.0131	690,700	0.0350	1,845,382	0.0500	2,636,261
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	120,566,216	XXX	XXX	120,566,216	XXX	1,240,491	XXX	3,307,430	XXX	4,726,832
5.1	4	NAIC Designation Category 4.A	15,999,099	XXX	XXX	15,999,099	0.0184	294,383	0.0430	687,961	0.0615	983,945
5.2	4	NAIC Designation Category 4.B	8,342,313	XXX	XXX	8,342,313	0.0238	198,547	0.0555	462,998	0.0793	661,545
5.3	4	NAIC Designation Category 4.C	1,049,651	XXX	XXX	1,049,651	0.0310	32,539	0.0724	75,995	0.1034	108,534
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	25,391,062	XXX	XXX	25,391,062	XXX	525,470	XXX	1,226,954	XXX	1,754,024
6.1	5	NAIC Designation Category 5.A	2,692,662	XXX	XXX	2,692,662	0.0472	127,094	0.0846	227,799	0.1410	379,665
6.2	5	NAIC Designation Category 5.B	3,223,884	XXX	XXX	3,223,884	0.0663	213,743	0.1188	382,997	0.1980	638,329
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)	5,916,546	XXX	XXX	5,916,546	XXX	340,837	XXX	610,797	XXX	1,017,994
7	6	NAIC 6	95,869	XXX	XXX	95,869	0.0000	—	0.2370	22,721	0.2370	22,721
8		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	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)	4,851,299,488	XXX	XXX	4,851,299,488	XXX	8,620,046	XXX	24,887,391	XXX	42,844,644
		PREFERRED STOCKS										
10	1	Highest quality	1,032,670	XXX	XXX	1,032,670	0.0005	516	0.0016	1,652	0.0033	3,408
11	2	High quality	96,547,704	XXX	XXX	96,547,704	0.0021	202,750	0.0064	617,905	0.0106	1,023,406
12	3	Medium quality	8,095,940	XXX	XXX	8,095,940	0.0099	80,150	0.0263	212,923	0.0376	304,407
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	42	XXX	XXX	42	0.0000	—	0.2370	10	0.2370	10
16		Affiliated life with AVR	—	XXX	XXX	—	0.0000	—	0.0000	—	0.0000	—
17		Total preferred stocks (Sum of Lines 10 through 16)	105,676,356	XXX	XXX	105,676,356	XXX	283,416	XXX	832,491	XXX	1,331,231

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.....	461,125	XXX	XXX	461,125	0.0009	415	0.0027	1,245	0.0055	2,536
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).....	461,125	XXX	XXX	461,125	XXX	415	XXX	1,245	XXX	2,536
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).....	461,125	XXX	XXX	461,125	XXX	415	XXX	1,245	XXX	2,536
DERIVATIVE INSTRUMENTS												
26		Exchange traded.....	4,935,068	XXX	XXX	4,935,068	0.0005	2,468	0.0016	7,896	0.0033	16,286
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.....	4,935,068	XXX	XXX	4,935,068	XXX	2,468	XXX	7,896	XXX	16,286
34		Total (Lines 9+ 17 + 25 + 33).....	4,962,372,036	XXX	XXX	4,962,372,036	XXX	8,906,345	XXX	25,729,023	XXX	44,194,697

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	211,605,420		XXX	211,605,420	0.0011	232,766	0.0057	1,206,151	0.0074	1,565,880
44		Commercial mortgages – all other – CM2 – high quality	24,658,609		XXX	24,658,609	0.0040	98,634	0.0114	281,108	0.0149	367,413
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)	236,264,029		XXX	236,264,029	XXX	331,400	XXX	1,487,259	XXX	1,933,293

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		XXX	XXX		—	—	(a)		(a)	
2		Unaffiliated private	13,065,557	XXX	XXX	13,065,557	—	—	0.1945	2,541,251	0.1945	2,541,251
3		Federal Home Loan Bank	1,293,800	XXX	XXX	1,293,800	—	—	0.0061	7,892	0.0097	12,550
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)	14,359,357			14,359,357	XXX	—	XXX	2,549,143	XXX	2,553,801
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	28,105	XXX	XXX	28,105	0.0021	59	0.0064	180	0.0106	298
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	65,353	XXX	XXX	65,353	0.0630	4,117	0.1128	7,372	0.1880	12,286
28	6	In or near default	11,451	XXX	XXX	11,451	—	—	0.2370	2,714	0.2370	2,714
29		Total with bond characteristics (Sum of Lines 22 through 28)	104,909	XXX	XXX	104,909	XXX	4,176	XXX	10,266	XXX	15,298

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 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book / Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances		5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....		XXX	XXX		0.0005		0.0016		0.0033	
31	2	High quality.....		XXX	XXX		0.0021		0.0064		0.0106	
32	3	Medium quality.....		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low quality.....		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower quality.....		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or near default.....		XXX	XXX		—	—	0.2370		0.2370	
36		Affiliated life with AVR.....		XXX	XXX		—	—	—	—	—	—
37		Total with preferred stock characteristics (Sum of Lines 30 through 36).....		XXX	XXX		XXX	—	XXX	—	XXX	—
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.....	191,071	XXX	XXX	191,071	—	—	0.2431 (a)	46,449	0.2431 (a)	46,449
66		Unaffiliated private.....	464,936,992	XXX	XXX	464,936,992	—	—	0.1945	90,430,245	0.1945	90,430,245
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).....	465,128,063	XXX	XXX	465,128,063	XXX	—	XXX	90,476,694	XXX	90,476,694
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (General Account only).....					—	—	0.0912		0.0912	
72		Investment properties.....	226,972,901			226,972,901	—	—	0.0912	20,699,929	0.0912	20,699,929
73		Properties acquired in satisfaction of debt.....					—	—	0.1337		0.1337	
74		Total with real estate characteristics (Sum of Lines 71 through 73).....	226,972,901			226,972,901	XXX	—	XXX	20,699,929	XXX	20,699,929
INVESTMENTS IN TAX CREDIT STRUCTURES												
75		Yield guaranteed state tax credit investments.....					0.0003		0.0006		0.0010	
76		Qualifying federal tax credit investments.....					0.0063		0.0120		0.0190	
77		Qualifying state tax credit investments.....					0.0063		0.0120		0.0190	
78		Other tax credit investments.....					0.0273		0.0600		0.0975	
79		Total tax credit investments (Sum of Lines 75 through 78).....					XXX		XXX		XXX	
RESIDUAL TRANCHES OR INTERESTS												
80		Bonds – unaffiliated.....		XXX	XXX		—	—	0.1580		0.1580	
81		Bonds – affiliated.....		XXX	XXX		—	—	0.1580		0.1580	
82		Common stock – unaffiliated.....		XXX	XXX		—	—	0.1580		0.1580	
83		Common stock – affiliated.....		XXX	XXX		—	—	0.1580		0.1580	
84		Preferred stock – unaffiliated.....		XXX	XXX		—	—	0.1580		0.1580	
85		Preferred stock – affiliated.....		XXX	XXX		—	—	0.1580		0.1580	
86		Real estate – unaffiliated.....					—	—	0.1580		0.1580	
87		Real estate – affiliated.....					—	—	0.1580		0.1580	
88		Mortgage loans – unaffiliated.....		XXX	XXX		—	—	0.1580		0.1580	
89		Mortgage loans – affiliated.....		XXX	XXX		—	—	0.1580		0.1580	
90		Other – unaffiliated.....	81,042	XXX	XXX	81,042	—	—	0.1580	12,805	0.1580	12,805
91		Other – affiliated.....		XXX	XXX		—	—	0.1580		0.1580	
92		Total residual tranches or interests (Sum of Lines 80 through 91).....	81,042			81,042	XXX	—	XXX	12,805	XXX	12,805
SURPLUS NOTES AND CAPITAL NOTES												
93	1	Highest quality.....	85,367,467	XXX	XXX	85,367,467	0.0005	42,684	0.0016	136,588	0.0033	281,713
94	2	High quality.....	18,605,521	XXX	XXX	18,605,521	0.0021	39,072	0.0064	119,075	0.0106	197,219
95	3	Medium quality.....		XXX	XXX		0.0099		0.0263		0.0376	
96	4	Low quality.....		XXX	XXX		0.0245		0.0572		0.0817	
97	5	Lower quality.....		XXX	XXX		0.0630		0.1128		0.1880	
98	6	In or near default.....		XXX	XXX		—	—	0.2370		0.2370	
99		Total surplus notes and capital notes (Sum of Lines 93 through 98).....	103,972,988	XXX	XXX	103,972,988	XXX	81,755	XXX	255,663	XXX	478,931
ALL OTHER INVESTMENTS												
100		NAIC 1 working capital finance investments.....		XXX			—	—	0.0042		0.0042	
101		NAIC 2 working capital finance investments.....		XXX			—	—	0.0137		0.0137	
102		Other invested assets - Schedule BA.....		XXX			—	—	0.1580		0.1580	
103		Other short-term invested assets - Schedule DA.....		XXX			—	—	0.1580		0.1580	
104		Total all other (Sum of Lines 100 through 103).....		XXX			XXX	—	XXX		XXX	
105		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104).....	796,259,903			796,259,903	XXX	85,932	XXX	111,455,356	XXX	111,683,657

(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 amount 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	30,453	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	29,834	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	20,728	69.5	(48,111)											
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	20,728	69.5	(48,111)											
6.	Increase in contract reserves	(1,748)	(5.9)												
7.	Commissions (a)	(571,230)	(1,914.7)												
8.	Other general insurance expenses	117,966	395.4	5,356		69,303									
9.	Taxes, licenses and fees	18,169	60.9	825		10,674									
10.	Total other expenses incurred	(435,096)	(1,458.4)	6,181		79,977									
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	445,949	1,494.8	41,930		(79,977)									
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	445,949	1,494.8	41,930		(79,977)									
Details of Write-Ins															
1101.	.....														
1102.	.....														
1103.	.....														
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)														

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		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX		XXX		XXX	30,453	XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX	29,834	XXX
3.	Incurred claims											68,839	230.7
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)											68,839	230.7
6.	Increase in contract reserves											(1,748)	(5.9)
7.	Commissions (a)											(571,230)	(1,914.7)
8.	Other general insurance expenses											43,307	145.2
9.	Taxes, licenses and fees											6,670	22.4
10.	Total other expenses incurred											(521,253)	(1,747.2)
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds											483,996	1,622.3
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds											483,996	1,622.3
Details of Write-Ins													
1101.	.....												
1102.	.....												
1103.	.....												
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (CONTINUED)

PART 2 - RESERVES AND LIABILITIES

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
A. Premium Reserves:													
1. Unearned premiums.....	1,998												1,998
2. Advance premiums.....	107												107
3. Reserve for rate credits.....													
4. Total premium reserves, current year.....	2,105												2,105
5. Total premium reserves, prior year.....	1,437												1,437
6. Increase in total premium reserves.....	667												667
B. Contract Reserves:													
1. Additional reserves (a).....	10,527												10,527
2. Reserve for future contingent benefits.....													
3. Total contract reserves, current year.....	10,527												10,527
4. Total contract reserves, prior year.....	12,275												12,275
5. Increase in contract reserves.....	(1,748)												(1,748)
C. Claim Reserves and Liabilities:													
1. Total current year.....	19,458												19,458
2. Total prior year.....	33,076												33,076
3. Increase.....	(13,618)												(13,618)

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.....	34,346	(48,111)											82,457
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.....	19,458												19,458
2.2. On claims incurred during current year.....													
3. Test:													
3.1. Lines 1.1 and 2.1.....	53,804	(48,111)											101,915
3.2. Claim reserves and liabilities, December 31, prior year.....	33,076												33,076
3.3. Line 3.1 minus Line 3.2.....	20,728	(48,111)											68,839

PART 4 - REINSURANCE

A. Reinsurance Assumed:													
1. Premiums written.....													
2. Premiums earned.....													
3. Incurred claims.....													
4. Commissions.....													
B. Reinsurance Ceded:													
1. Premiums written.....	7,544,876												7,544,876
2. Premiums earned.....	7,557,682												7,557,682
3. Incurred claims.....	4,673,229										(242,085)		4,915,314
4. Commissions.....	820,668												820,668

(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	(48,111)									(242,085)		4,984,153	4,693,957
	2. Beginning Claim Reserves and Liabilities										242,085		1,600,480	1,842,565
	3. Ending Claim Reserves and Liabilities												1,612,873	1,612,873
	4. Claims Paid	(48,111)											4,971,760	4,923,649
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										(242,085)		4,915,314	4,673,229
	2. Beginning Claim Reserves and Liabilities										245,454		1,564,035	1,809,489
	3. Ending Claim Reserves and Liabilities												1,593,415	1,593,415
	4. Claims Paid										3,369		4,885,934	4,889,303
D.	Net:													
	1. Incurred Claims	(48,111)									—		68,839	20,728
	2. Beginning Claim Reserves and Liabilities										(3,369)		36,445	33,076
	3. Ending Claim Reserves and Liabilities												19,458	19,458
	4. Claims Paid	(48,111)									(3,369)		85,826	34,346
E.	Net Incurred Claims and Cost Containment Expenses:													
	1. Incurred Claims and Cost Containment Expenses	(48,111)											68,839	20,728
	2. Beginning Reserves and Liabilities										4,346		28,730	33,076
	3. Ending Reserves and Liabilities												19,458	19,458
	4. Paid Claims and Cost Containment Expenses	(48,111)									4,346		78,111	34,346

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	1,900,000	—	18,969	276,212	—	—
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	OA	—	127,740	—	—	—	—
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	VA	—	507,561	—	—	—	—
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	FA	—	4,965,522	81,777	—	—	—
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	OL	4,221,521	1,825,529	122,907	112,161	—	—
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	XXXL	67,110,770	2,466,836	99,997	96,359	—	—
0899999 – General Account, Non-Affiliates, U.S. Non-Affiliates							73,232,291	9,893,188	323,650	484,732	—	—
General Account, Non-Affiliates, Non-U.S. Non-Affiliates												
00000	AA-3190773	08/15/2003	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	YRT/I	OL	195,308,429	849,144	539,522	165,363	—	—
0999999 – General Account,Non-Affiliates, Non-U.S. Non-Affiliates							195,308,429	849,144	539,522	165,363	—	—
1099999 – General Account, Total Non-Affiliates							268,540,720	10,742,332	863,172	650,095	—	—
1199999 – Total General Account							268,540,720	10,742,332	863,172	650,095	—	—
2399999 – Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							73,232,291	9,893,188	323,650	484,732	—	—
2499999 – Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							195,308,429	849,144	539,522	165,363	—	—
9999999 – Total (Sum of 1199999 and 2299999)							268,540,720	10,742,332	863,172	650,095	—	—

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	–	550,622
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	1,302,500	5,238,845
0299999 – Life and Annuity, Affiliates, U.S., Other					1,302,500	5,789,467
0399999 – Life and Annuity, Affiliates, U.S., Total					1,302,500	5,789,467
0799999 – Life and Annuity, Total Affiliates					1,302,500	5,789,467
Life and Annuity, Non-Affiliates, U.S. Non-Affiliates						
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	–	940,723
80624	13-1851754	01/01/1978	AMERICAN PROGRESSIVE L&H INS OF NY	NY	28,167	75,930
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	–	21,681
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP.	KS	–	(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	–	(6,250)
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	105,748	245,000
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	–	3,069,451
88099	75-1608507	11/01/2000	OPTIMUM RE INS CO	TX	–	17,408
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	–	6,250
93572	43-1235868	10/02/2000	RGA REINS CO	MO	–	55,513
93572	43-1235868	04/20/2001	RGA REINS CO	MO	(8)	26,775
93572	43-1235868	06/03/2002	RGA REINS CO	MO	–	47,500
93572	43-1235868	06/03/2002	RGA REINS CO	MO	–	62,500
93572	43-1235868	07/22/2002	RGA REINS CO	MO	67,500	94,035
93572	43-1235868	05/14/2004	RGA REINS CO	MO	–	23,417
93572	43-1235868	04/18/2011	RGA REINS CO	MO	–	12,500
93572	43-1235868	04/18/2011	RGA REINS CO	MO	–	23,774
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	(14,721)	–
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	–	3,372
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	–	60,000
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	–	8,627
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	–	8,427
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	–	31,222
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	671,463	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	–	135,000
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	(29,408)	75,859
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	45,000
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	6,744	8,774
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	355,652	60,104
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	355,652	2,458
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	5,944	6,744
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	–	180,000
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	266,506	61,057
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	–	25,829
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	6,124	121,297
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	10,028	–
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	5,019	–
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	225,000	331,139
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	256,960	–
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	8,024	10,625
70688	36-6071399	04/01/1981	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	148,625
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	(8)	–
70688	36-6071399	05/01/1987	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	5,897
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	(305)
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	135,000
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	20,905
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	142,250
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	40,500
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	1,527,500
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	–	87,500
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	45,000	71,535
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	668,095	–
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	–	13,385
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	–	60,000
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	–	11,791
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	–	50,000
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	9,038	11,708
0899999 – Life and Annuity, Non-Affiliates, U.S. Non-Affiliates					3,670,440	8,218,048
1099999 – Life and Annuity, Total Non-Affiliates					3,670,440	8,218,048

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.....					4,972,940	14,007,515
Accident and Health, Non-Affiliates, U.S. Non-Affiliates						
..... 60534	..59-0781901..	...10/01/2021...	AMERICAN HERITAGE LIFE INS CO.....	 FL	 –	 153,025
..... 68560	..11-2857098..	...01/01/1997...	BANKERS CONSECO LIFE INS CO.....	 NY	 –	 7
1999999 – Accident and Health, Non-Affiliates, U.S. Non-Affiliates					 –	 153,032
2199999 – Accident and Health, Non-Affiliates, Total Non-Affiliates.....					 –	 153,032
2299999 – Total Accident and Health.....					 –	 153,032
2399999 – Total U.S. (Sum of 03999999, 08999999, 14999999 and 19999999).....					 4,972,940	 14,160,547
9999999 – Total (Sum of 11999999 and 22999999).....					 4,972,940	 14,160,547

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		
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	4,586,484	—	—	40,459	—	—	2,839,736	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	AXXX	3,632,904	20,157	19,575	89	—	—	—	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	983,000	2,589	2,822	66,075	—	—	—	—
60895	35-0145825	06/03/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	1,016,217	7,041	14,220	(99,868)	—	—	—	—
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	FA	—	178,344	214,668	—	—	—	—	—
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	OA	—	239,453	227,314	—	—	—	—	—
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/G	OL	202,746	5,013	12,588	—	—	—	—	—
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	OL	2,165,233	1,543,558	1,824,871	62,105	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	AXXX	4,324,306	23,192	22,824	689	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	1,141,000	3,091	3,106	70,868	—	—	—	—
88340	59-2859797	06/03/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	9,528,175	531,516	558,499	(126,238)	—	—	—	—
88340	59-2859797	07/02/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	1,186,800	4,335	3,943	4,169	—	—	—	—
88340	59-2859797	07/02/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXLO	9,203,200	25,240	26,316	14,352	—	—	—	—
66168	41-0417830	03/15/1978	Minnesota Life Insurance Company	MN	CO/I	OL	32,842	2,146	2,088	—	—	—	—	—
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	FA	—	55,855	54,973	—	—	—	—	—
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	OL	3,122,478	73,779	86,330	3,090	—	—	—	—
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	CO/G	FA	—	57,630,755	63,218,155	852,764	—	—	—	—
68241	22-1211670	06/01/2006	PRUDENTIAL INS CO OF AMER	NJ	CO/I	FA	—	51,422,528	60,939,572	1,285,902	—	—	—	—
93572	43-1235868	11/01/1987	RGA REINS CO	MO	YRT/I	XXXL	1,000,000	5,458	4,904	9,515	—	—	—	—
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	AXXX	43,832,529	262,675	246,177	86,981	—	—	—	—
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	OL	8,205,749	23,993	23,922	584,591	—	—	—	—
93572	43-1235868	06/03/2002	RGA REINS CO	MO	CO/I	XXXL	188,995,013	4,920,271	6,615,075	91,115	—	—	—	—
93572	43-1235868	01/17/2005	RGA REINS CO	MO	YRT/I	AXXX	18,140,549	447,717	402,083	349,992	—	—	—	—
93572	43-1235868	04/04/2008	RGA REINS CO	MO	YRT/I	AXXX	9,060,204	17,802	14,123	35,840	—	—	—	—
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	AXXX	5,337,594	6,412	6,168	8,440	—	—	—	—
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	XXXL	45,234,611	155,315	179,344	127,513	—	—	—	—
93572	43-1235868	04/18/2011	RGA REINS CO	MO	CO/I	OL	1,705,829	1,213	1,172	32,858	—	—	—	—
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	AXXX	5,645,909	28,477	25,602	12,095	—	—	—	—
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	OL	40,172,709	38,984	38,035	45,894	—	—	—	—
93572	43-1235868	04/01/2015	RGA REINS CO	MO	YRT/I	XXXL	75,564,154	142,225	131,902	86,888	—	—	—	—
87017	62-1003368	10/12/2009	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	1,186,800	4,335	3,943	3,696	—	—	—	—
87017	62-1003368	10/12/2009	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXL	10,488,200	28,544	35,257	16,197	—	—	—	—
87017	62-1003368	02/01/2011	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	10,653,516	120,214	103,623	91,052	—	—	—	—
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	4,051,421	22,534	21,722	89	—	—	—	—
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	1,030,500	2,734	2,982	78,962	—	—	—	—
97071	13-3126819	06/03/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	1,332,126	9,045	16,412	(104,527)	—	—	—	—
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	AXXX	2,500,017	18,304	16,357	22,129	—	—	—	—
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	140,000	611	582	8,205	—	—	—	—
97071	13-3126819	09/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	5,374,383	81,656	103,981	14,538	—	—	—	—
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	450,000	8,913	7,885	295,555	—	—	—	—
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	21,585,291	167,355	193,558	—	—	—	—	—
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	36,667,632	68,416	67,427	—	—	—	—	—

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9	10	Premiums	12	13	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
								Current Year	Prior Year		Current Year	Prior Year		
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	51,550	58	52	334,400	-	-	-	-

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	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	OL	-	-	-	168,236	-	-	-	-
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	44,206,345	2,437,692	2,551,797	-	-	-	-	-
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	-	-	-	63,407	-	-	-	-
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	43,064,600	2,434,336	2,902,842	-	-	-	-	-
82627	06-0839705	12/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	-	-	-	57,326	-	-	-	-
82627	06-0839705	10/15/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	-	-	-	5,114	-	-	-	-
82627	06-0839705	11/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	200,000	2,082	1,950	8,440	-	-	-	-
82627	06-0839705	02/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,164,993	2,227	3,048	106,155	-	-	-	-
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	-	1,563	2,277	-	-	-	-	-
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,807,631	9,715	11,496	47,084	-	-	-	-
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,550,000	17,152	16,020	33,595	-	-	-	-
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	595,804	26,247	27,508	8,565	-	-	-	-
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	661,356	23,982	25,082	8,951	-	-	-	-
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	-	2	11	-	-	-	-	-
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,963,000	57,750	59,045	35,357	-	-	-	-
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	-	3,332	4,167	-	-	-	-	-
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	16,064,630	32,938	36,406	217,620	-	-	-	-
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	-	3,356	4,309	-	-	-	-	-
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,383,505	32,229	37,135	230,520	-	-	-	-
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	400,000	1,389	1,404	4,270	-	-	-	-
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	-	163	716	-	-	-	-	-
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,980,170	1,854	2,508	28,187	-	-	-	-
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,730,000	14,524	14,632	30,723	-	-	-	-
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	7,207,593	250,483	280,241	109,359	-	-	-	-
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	207,420	1,232	1,754	60,248	-	-	-	-
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,345,830	19,213	20,421	-	-	-	-	-
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	502,767	1,960	1,857	-	-	-	-	-
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	-	-	-	32,804	-	-	-	-
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	52,524	5,797	5,860	-	-	-	-	-
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	20,250	20	50	29,812	-	-	-	-
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,371,795	13,511	17,064	-	-	-	-	-
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	766,213	316	325	-	-	-	-	-
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	-	-	-	2,634	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	360,000	7,130	6,308	398,618	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	32,275,115	307,762	352,643	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	4,489,685	161,577	166,154	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	-	-	-	248,398	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	4,574,176	50,684	52,728	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	815,125	1,511	3,061	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	3,552,580	28,432	38,866	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	-	-	-	27,623	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	15,979	9,034	9,527	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	795,292	16,897	17,262	-	-	-	-	-
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	-	-	-	16,644	-	-	-	-

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	ADB	—	2,282	2,305	—	—	—	—	—
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	11,660	—	—	—	—
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	—	589	1,153	—	—	—	—	—
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,249,508	13,868	16,321	72,794	—	—	—	—
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	59,425,844	114,422	112,432	—	—	—	—	—
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,480	93	83	573,816	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	5,986,031	67,062	64,048	61,157	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	83,500	562	687	81,586	—	—	—	—
82627	06-0839705	06/03/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	1,212,250	9,112	20,137	(103,386)	—	—	—	—
82627	06-0839705	06/07/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	11,000	3	2	105	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	—	—	—	125,129	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	32,440,580	1,751,065	1,839,588	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,426,460	74,544	92,752	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	—	—	—	119,392	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	652,500	72,268	76,711	—	—	—	—	—
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	1,119,600	3,579	4,182	—	—	—	—	—
82627	06-0839705	07/30/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	—	—	6,822	(139)	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	31,672,281	142,929	132,957	167,116	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	5,089,250	11,182	10,655	172,966	—	—	—	—
82627	06-0839705	09/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	679,484,748	9,588,556	11,388,109	616,260	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	8,477,700	29,547	27,287	33,470	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,195,000	5,873	5,446	152,201	—	—	—	—
82627	06-0839705	05/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	152,905,094	603,238	573,963	262,197	—	—	—	—
82627	06-0839705	10/12/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,967,000	10,838	9,857	14,593	—	—	—	—
82627	06-0839705	10/12/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	27,918,000	71,463	70,961	137,720	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	314,999	604	531	—	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	50,747,499	659,379	685,200	35,911	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	89,999	415	597	34,523	—	—	—	—
82627	06-0839705	06/24/2013	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	350,000	925	844	(268)	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	5,233,106	58,655	55,159	42,206	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	29,250	206	219	8,226	—	—	—	—
82627	06-0839705	01/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	10,650	172	156	331	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	5,150,813	25,030	58,687	1,478	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	44,204,416	46,339	48,751	12,983	—	—	—	—
82627	06-0839705	04/01/2015	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	70,164,157	146,362	134,773	28,076	—	—	—	—
70688	36-6071399	01/01/1988	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	19,100	7,457	7,725	26	—	—	—	—
70688	36-6071399	04/01/1981	TRANSAMERICA FINANCIAL LIFE INS CO	NY	MCO/I	OL	1,860,000	—	—	41,631	—	—	44,833	—
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,975,935	221	455	65,860	—	—	—	—
70688	36-6071399	10/01/1985	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	—	—	—	500	—	—	—	—
70688	36-6071399	10/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,700,000	11,736	11,594	25,429	—	—	—	—
70688	36-6071399	05/01/1987	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	359,765	—	—	13,457	—	—	—	—
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	383,284	—	—	6,369	—	—	—	—
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	5,090,928	2,776	2,969	82,732	—	—	—	—
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	20,250	20	50	24,974	—	—	—	—

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	1,870,925	10,396	13,257	-	-	-	-	-
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	586,326	253	255	-	-	-	-	-
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	15,338	-	-	-	-
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	1,900,000	505	457	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	90,000	1,783	1,577	247,092	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	22,234,255	212,472	244,461	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	1,295,112	56,827	57,942	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	77,076	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	1,451,970	14,947	14,384	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	311,588	495	1,120	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	2,402,402	28,059	27,606	-	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	19,045	-	-	-	-
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	11,414	6,453	6,805	-	-	-	-	-
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	168,964,715	993,800	933,436	782,881	-	-	-	-
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	31,184,147	87,708	86,849	1,604,979	-	-	-	-
70688	36-6071399	06/03/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	1,530,368,960	48,379,406	57,132,336	1,523,633	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	-	-	-	16,081	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	5,579,015	322,850	340,670	-	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	320,653	16,406	21,175	-	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	37,729	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	112,500	4,157	4,225	-	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	248,400	784	925	-	-	-	-	-
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	1,495	-	-	-	-
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	-	-	-	26,669	-	-	-	-
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	21,273,252	928,923	999,264	-	-	-	-	-
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	310,271	2,912	2,851	-	-	-	-	-
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	-	-	-	5,150	-	-	-	-
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	23,207	2,118	5,014	-	-	-	-	-
70688	36-6071399	08/15/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	400,000	2,364	30,391	46,821	-	-	-	-
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	AXXX	66,262,335	330,658	302,299	301,846	-	-	-	-
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	1,187,553,132	15,764,091	19,014,662	853,069	-	-	-	-
70688	36-6071399	09/01/2006	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	10,989,250	25,604	24,070	464,447	-	-	-	-
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	6,696,667	12,337	12,199	-	-	-	-	-
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	10,310	12	10	65,663	-	-	-	-
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	-	-	-	(17,300)	-	-	-	-
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	6,234,357	83,334	200,760	4,934	-	-	-	-
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	-	-	-	1,693	-	-	-	-
80659	82-4533188	10/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	-	-	-	(5,291)	-	-	-	-
80659	82-4533188	10/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	524,997	394	6,727	-	-	-	-	-
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	-	-	-	32,936	-	-	-	-
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	12,684,442	656,488	684,690	-	-	-	-	-
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	110,997	844	994	-	-	-	-	-
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	-	-	-	2,341	-	-	-	-
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	5,000	-	788	-	-	-	-	-

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								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	AXXX	9,671,061	42,201	38,816	364,155	-	-	-	-
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	1,607,518	4,697	5,249	49,495	-	-	-	-
80659	82-4533188	08/15/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	117,295,880	7,450,450	7,670,708	145,685	-	-	-	-
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	1,261,715	2,336	2,482	15,264	-	-	-	-
80659	82-4533188	01/17/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	10,735,397	301,168	274,815	218,461	-	-	-	-
80659	82-4533188	04/04/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	4,606,456	14,668	11,693	36,238	-	-	-	-
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							5,213,947,652	213,626,217	245,810,756	16,246,870	-	-	2,884,569	-
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							5,213,947,652	213,626,217	245,810,756	16,246,870	-	-	2,884,569	-
1199999 – Total General Account Authorized							5,213,947,652	213,626,217	245,810,756	16,246,870	-	-	2,884,569	-
General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates														
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	FA	-	23,985	22,832	-	-	-	-	-
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	2,836,150	1,242,387	1,278,747	28,545	-	-	-	-
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	386,390,147	24,027,970	23,373,523	3,760,585	-	-	-	-
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	OL	20,250	20	50	26,863	-	-	-	-
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	1,995,505	11,421	14,271	-	-	-	-	-
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	602,753	261	287	-	-	-	-	-
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	-	-	-	2,221	-	-	-	-
60186	36-2554642	01/01/1984	Everlake Life Insurance Company	IL	YRT/I	OL	223,363	1,359	1,227	-	-	-	-	-
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	-	-	-	(17,029)	-	-	-	-
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	15,225,000	62,802	178,414	310,037	-	-	-	-
88340	59-2859797	02/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	62,037	71	63	2,568	-	-	-	-
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	FA	-	2,025,813	2,160,894	-	-	-	-	-
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	OL	5,167,371	6,023,801	7,031,450	26,808	-	-	-	-
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	99,919	5,023	4,577	-	-	-	-	-
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	2,523,095	9,638	7,179	219,176	-	-	-	-
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	933,390	5,542	7,892	130,919	-	-	-	-
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	7,631,237	58,452	66,813	-	-	-	-	-
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	2,262,453	8,820	8,359	-	-	-	-	-
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	-	-	-	147,785	-	-	-	-
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	241,681	28,106	28,522	-	-	-	-	-
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	33,750	34	83	36,103	-	-	-	-
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	2,361,365	13,064	16,426	-	-	-	-	-
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	647,557	310	344	-	-	-	-	-
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	-	-	-	2,732	-	-	-	-
65676	35-0472300	02/28/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	-	-	-	(1,590)	-	-	-	-
65676	35-0472300	02/28/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	675,000	973	2,376	11,525	-	-	-	-
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	-	-	-	14,497	-	-	-	-
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	21,892,500	46,905	67,898	247,790	-	-	-	-
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	-	-	-	(842)	-	-	-	-
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,247,500	2,000	2,925	24,141	-	-	-	-
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	-	-	-	81,973	-	-	-	-
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	3,855,000	10,148	40,587	(200,528)	-	-	-	-
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	YRT/I	DIS	-	969	1,484	-	-	-	-	-

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								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
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	DIS	—	5,844	7,828	—	—	—	—	—
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	—	—	—	(874)	—	—	—	—
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	—	—	—	5,928	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	160,310	114	113	—	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	—	—	—	450	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	119,503	54	49	—	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	—	—	—	828	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	675,178	2,415	2,628	—	—	—	—	—
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	—	—	—	15,663	—	—	—	—
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	AXXX	13,016,915	359,699	327,147	—	—	—	—	454,161
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	OL	125,329,348	511,299	525,053	5,102,284	—	—	—	4,372,750
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	XXXL	1,189,500	5,449	5,097	—	—	—	—	41,502
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	AXXX	1,927,278	49,712	44,835	—	—	—	—	—
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL	4,916,625	30,324	29,980	110,006	—	—	—	—
66974	36-2428931	09/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	AXXX	1,690,104	3,448	3,128	—	—	—	—	—
66974	36-2428931	09/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	—	—	—	10,965	—	—	—	—
66974	36-2428931	05/09/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL	—	—	—	(150,498)	—	—	—	—
66974	36-2428931	05/09/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	XXXL	6,951,825	269,913	394,329	—	—	—	—	—
88099	75-1608507	10/01/1983	OPTIMUM RE INS CO	TX	YRT/I	OL	1,917,965	41	81	49,055	—	—	—	—
88099	75-1608507	11/01/2000	OPTIMUM RE INS CO	TX	YRT/I	OL	4,896,984	23,585	27,447	41,398	—	—	—	—
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	CO/I	OL	25,000	295	266	2,324	—	—	—	—
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	YRT/I	OL	22,020	39	37	—	—	—	—	—
93777	38-2341728	02/01/2005	REVOL ONE INS CO	MI	CO/I	OL	—	—	—	(8,515)	—	—	—	—
93777	38-2341728	02/01/2005	REVOL ONE INS CO	MI	CO/I	XXXL	7,612,500	31,401	89,207	155,019	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	OL	207,420	1,232	1,754	29,116	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	XXXL	1,707,080	13,039	14,893	—	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	AXXX	502,767	1,960	1,857	—	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	OL	—	—	—	32,750	—	—	—	—
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	XXXL	41,274	5,795	5,858	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	CO/I	OL	—	—	—	54,855	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	CO/I	XXXL	4,901,649	95,170	105,791	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	991,579	40,840	51,128	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	OL	—	—	—	60,582	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXL	851,634	10,794	9,869	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXLO	135,500	34	395	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	789,586	9,943	9,182	—	—	—	—	—
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	OL	—	—	—	6,598	—	—	—	—
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	AXXX	14,789,412	28,436	27,902	—	—	—	—	—
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	OL	20,620	23	21	167,396	—	—	—	—
93572	43-1235868	12/20/2001	RGA REINS CO	MO	CO/I	OL	—	—	—	(1,314)	—	—	—	—
93572	43-1235868	12/20/2001	RGA REINS CO	MO	CO/I	XXXL	200,000	11,623	12,655	1,894	—	—	—	—
93572	43-1235868	02/14/2002	RGA REINS CO	MO	CO/I	OL	—	—	—	(954)	—	—	—	—
93572	43-1235868	02/14/2002	RGA REINS CO	MO	CO/I	XXXL	405,000	584	5,518	6,831	—	—	—	—

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								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
93572	43-1235868	07/22/2002	RGA REINS CO	MO	CO/I	OL	-	-	-	20,552	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	CO/I	XXXL	4,706,645	228,474	239,359	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	397,238	20,239	24,647	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	OL	-	-	-	46,098	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXL	155,250	11,664	11,818	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXLO	311,400	1,005	1,166	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	157,463	4,252	4,332	-	-	-	-	-
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	OL	-	-	-	3,434	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	OL	-	-	-	30,201	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	XXXL	20,148,414	737,410	811,837	-	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	AXXX	382,670	3,395	3,463	-	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	OL	-	-	-	6,589	-	-	-	-
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	XXXL	24,633	2,647	5,577	-	-	-	-	-
93572	43-1235868	05/14/2004	RGA REINS CO	MO	YRT/I	AXXX	2,523,432	4,672	4,964	-	-	-	-	-
93572	43-1235868	05/14/2004	RGA REINS CO	MO	YRT/I	OL	-	-	-	33,814	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	20,250	20	50	30,567	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	2,429,585	13,999	17,548	-	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	774,427	320	341	-	-	-	-	-
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	-	-	-	2,673	-	-	-	-
87017	62-1003368	12/19/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	-	-	213	(151)	-	-	-	-
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS	-	82	358	-	-	-	-	-
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	533,618	788	1,300	6,680	-	-	-	-
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	380,000	5,089	6,373	(19,114)	-	-	-	-
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	11,846,893	333,213	505,904	95,906	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	20,250	20	50	24,424	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	1,803,425	9,710	12,658	-	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	586,326	253	255	-	-	-	-	-
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	2,143	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	-	-	-	47,437	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	3,910,960	67,344	74,433	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	759,305	35,639	34,224	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	22,760	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	271,805	2,695	2,910	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXLO	223,500	139	672	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	877,351	14,419	14,329	-	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	7,959	-	-	-	-
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	6,848	3,873	4,084	-	-	-	-	-
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	DIS	-	16	22	-	-	-	-	-
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	-	-	-	11,272	-	-	-	-
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	4,550,000	357,939	397,155	7,713	-	-	-	-
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	120,233	86	85	-	-	-	-	-
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	190	-	-	-	-
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	299,598	186	156	-	-	-	-	-
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	-	-	-	1,655	-	-	-	-

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	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1,033,304	3,661	3,958	—	—	—	—	—
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	14,206	—	—	—	—
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	3,364,576	6,229	6,619	—	—	—	—	—
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	—	—	—	34,577	—	—	—	—
97071	13-3126819	12/15/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	249,042	101	91	10,872	—	—	—	—
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	348,069	20,257	21,379	4,439	—	—	—	—
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	YRT/I	OL	—	—	—	(95)	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	725,970	4,311	6,138	101,826	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	5,935,403	45,462	51,965	—	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	1,759,686	6,860	6,501	—	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	—	—	—	114,944	—	—	—	—
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	187,976	21,859	22,183	—	—	—	—	—
1999999 – General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates							724,747,144	37,091,307	38,320,388	11,209,964	—	—	—	4,868,413
General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates														
00000	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	XXXLO	3,851,600	7,848	8,357	3,778	—	—	—	—
00000	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	AXXX	593,400	2,168	1,971	2,271	—	—	—	—
00000	AA-3194126	07/02/2012	Arch Reins Ltd	BMU	YRT/I	OL	—	—	—	920	—	—	—	—
2099999 – General Account, Unauthorized, Non-Affiliates, Non-U.S. Non-Affiliates							4,445,000	10,016	10,328	6,969	—	—	—	—
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							729,192,144	37,101,323	38,330,716	11,216,933	—	—	—	4,868,413
2299999 – Total General Account Unauthorized							729,192,144	37,101,323	38,330,716	11,216,933	—	—	—	4,868,413
General Account, Certified, Affiliates, U.S., Other														
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	ADB	—	(2,282)	(2,305)	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	AXXX	176,933,204	46,114,652	47,346,216	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	OL	1,290,985,723	158,527,037	170,476,437	14,817,062	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXL	73,208,750	4,600,653	4,378,016	—	—	—	—	—
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXLO	3,017,387	18,365	21,178	—	—	—	—	—
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/G	FA	—	—	—	—	—	—	—	1,990,053
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	AXXX	2,854,079,267	306,861,461	294,799,785	22,672,757	—	—	—	160,931,748
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	FA	—	3,187,648,335	3,314,332,564	(2,142)	—	—	—	3,135,361,819
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	OL	2,348,796,925	222,979,598	230,395,634	13,241,197	—	—	—	132,440,608
66133	41-1760577	10/01/2021	WILTON REASSUR CO	MN	COFW/I	XXXL	6,618,286,191	164,201,514	164,218,970	20,000,012	—	—	—	373,182,475
2499999 – General Account, Certified, Affiliates, U.S., Other							13,365,307,447	4,090,949,333	4,225,966,495	70,728,886	—	—	—	3,803,906,703
2599999 – General Account, Certified, Affiliates, U.S., Total							13,365,307,447	4,090,949,333	4,225,966,495	70,728,886	—	—	—	3,803,906,703
2999999 – General Account, Certified, Total Certified Affiliates							13,365,307,447	4,090,949,333	4,225,966,495	70,728,886	—	—	—	3,803,906,703
3399999 – Total General Account Certified							13,365,307,447	4,090,949,333	4,225,966,495	70,728,886	—	—	—	3,803,906,703
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							19,308,447,243	4,341,676,873	4,510,107,967	98,192,689	—	—	2,884,569	3,808,775,116
Separate Accounts, Authorized, Non-Affiliates, U.S. Non-Affiliates														
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	MCO/G	VA							79,579,279	
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	MCO/I	FA				940,682			128,167,489	
5399999 – Separate Accounts, Authorized, Non-Affiliates, U.S. Non-Affiliates										940,682			207,746,768	
5599999 – Separate Accounts, Authorized, Total Authorized Non-Affiliates										940,682			207,746,768	
5699999 – Total Separate Accounts Authorized										940,682			207,746,768	
9099999 – Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified										940,682			207,746,768	

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			
9199999 – Total U.S.								19,304,002,243	4,341,666,857	4,510,097,639	99,126,402	–	–	210,631,337	3,808,775,116
9299999 – Total Non-U.S.								4,445,000	10,016	10,328	6,969	–	–	–	–
9999999 – Total (Sum of 4599999 and 9099999)								19,308,447,243	4,341,676,873	4,510,107,967	99,133,371	–	–	210,631,337	3,808,775,116

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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	58,598	—	40,841	—	—	—	—
68560	11-2857098	01/01/1997	BANKERS CONSECO LIFE INS CO	NY	QA/I	OH	133	117	1,299	—	—	—	—
86258	13-2572994	07/04/2003	General Re Life Corporation	CT	QA/I	LTDI		2,040	28,339				
87572	23-2038295	01/01/2004	SCOTTISH RE US INC	DE	QA/I	OH	(7,137)	—	—	—	—	—	—
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	QA/I	OH	—	—	102	—	—	—	—
41211	59-2174734	01/01/2004	TRITON INS CO	TX	QA/I	OH	491,890	—	55,691	—	—	—	—
0899999 – General Account, Authorized, Non-Affiliates, U.S. Non-Affiliates							543,484	2,157	126,272	—	—	—	—
1099999 – General Account, Authorized, Total Authorized Non-Affiliates							543,484	2,157	126,272	—	—	—	—
1199999 – Total General Account Authorized							543,484	2,157	126,272	—	—	—	—
General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates													
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	FL	QA/I	OH	7,001,393	129,734	22,570,406	—	—	—	—
1999999 – General Account, Unauthorized, Non-Affiliates, U.S. Non-Affiliates							7,001,393	129,734	22,570,406	—	—	—	—
2199999 – General Account, Unauthorized, Total Unauthorized Non-Affiliates							7,001,393	129,734	22,570,406	—	—	—	—
2299999 – Total General Account Unauthorized							7,001,393	129,734	22,570,406	—	—	—	—
4599999 – Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							7,544,877	131,891	22,696,678	—	—	—	—
9199999 – Total U.S.							7,544,877	131,891	22,696,678	—	—	—	—
9999999 – Total (Sum of 4599999 and 9099999)							7,544,877	131,891	22,696,678	—	—	—	—

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	1,266,572	–	–	1,266,572	–	0	–	–	–	–	–
60534	59-0781901	10/01/2021	AMERICAN HERITAGE LIFE INS CO	46,727,910	2,308,910	–	49,036,820	–	0	49,601,590	–	–	–	49,036,820
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	11,702	–	15,371	27,073	–	0	–	–	–	1,027	1,027
60186	36-2554642	01/01/1984	EVERLAKE LIFE INSURANCE COMPANY	1,359	–	–	1,359	–	0	–	–	–	–	–
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	62,872	–	136,975	199,847	–	0	–	–	165,647	(9,522)	156,125
65056	38-1659835	01/01/2000	JACKSON NATL LIFE INS CO	8,049,614	–	–	8,049,614	–	0	11,378,716	–	–	–	8,049,614
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	189,015	148,625	239,212	576,852	–	0	7,200,708	–	–	43,429	576,852
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	9,396	–	1,029	10,425	–	0	–	–	35,050	–	10,425
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	1,229,843	3,069,451	57,113	4,356,407	–	0	–	4,868,413	–	7,566	4,356,407
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	23,960	–	–	23,960	100,000	1	–	–	–	–	23,960
93777	38-2341728	02/01/2005	REVOL ONE INS CO	31,401	350,748	68,493	450,642	–	0	685,777	–	–	(4,876)	450,642
93572	43-1235868	02/15/1999	RGa REINS CO	1,233,232	267,232	104,486	1,604,950	–	0	–	–	1,342,816	64,188	1,407,004
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	14,340	–	17,343	31,683	–	0	–	–	28,118	1,226	29,344
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	861,740	111,648	105,187	1,078,575	–	0	–	–	822,597	27,240	849,837
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	78,492	5,897	82,341	166,730	350,000	2	–	–	78,561	14,542	166,730
0899999 – General Account, Life and Annuity, Non-Affiliates, U.S. Non-Affiliates				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787
1099999 – General Account, Life and Annuity, Total Non-Affiliates				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787
1199999 – General Account, Total Life and Annuity				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787
2399999 – Total General Account				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787
3599999 – Total U.S.				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787
9999999 – Total (Sum of 2399999 and 3499999)				59,791,448	6,262,511	827,550	66,881,509	450,000	XXX	68,866,791	4,868,413	2,472,789	144,820	65,114,787

(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
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)	16	17	18	19	20	21	22	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)
															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)				
General Account, Life and Annuity, Affiliates, U.S., Other																									
66133	41-1760577	01/01/2012	Wilton Reassurance Company	MN	4	03/31/2025	50.000	209,258	4,486	6,140	219,884	12,197	207,688	103,844				114,076	—		114,076	54.926	100.000	207,688	—
66133	41-1760577	10/01/2021	Wilton Reassurance Company	MN	4	03/31/2025	50.000	3,881,691	11,558	77	3,893,327	20,041	3,873,286	1,936,643				—	3,803,907		3,803,907	98.209	100.000	3,873,286	—
0299999 – General Account, Life and Annuity, Affiliates, U.S., Other								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
0399999 – General Account, Life and Annuity, Affiliates, U.S., Total								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
0799999 – General Account, Life and Annuity, Total Affiliates								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
1199999 – General Account, Total Life and Annuity								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
2399999 – Total General Account								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
3599999 – Total U.S.								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—
9999999 – Total (Sum of 2399999 and 3499999)								4,090,949	16,044	6,217	4,113,211	32,238	4,080,973	2,040,487			XXX	114,076	3,803,907		3,917,982	XXX	XXX	4,080,973	—

NONE

(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

SCHEDULE S - PART 6
Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1	2	3	4	5
	2025	2024	2023	2022	2021
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	106,678	113,096	105,037	134,282	4,230,742
2. Commissions and reinsurance expense allowances.....	25,472	25,801	26,872	26,483	(172,702)
3. Contract claims.....	214,245	260,540	450,174	266,547	190,056
4. Surrender benefits and withdrawals for life contracts.....	(35)				
5. Dividends to policyholders and refunds to members.....					
6. Reserve adjustments on reinsurance ceded.....	(22,564)	(30,540)	(25,316)	(18,213)	(34,198)
7. Increase in aggregate reserves for life and accident and health contracts.....					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	4,358	4,715	7,788	18,549	17,191
9. Aggregate reserves for life and accident and health contracts.....	4,052,390	4,180,858	4,216,837	4,509,110	4,825,328
10. Liability for deposit-type contracts.....					
11. Contract claims unpaid.....	26,124	46,272	42,971	27,233	30,708
12. Amounts recoverable on reinsurance.....	4,955	4,561	4,263	1,585	2,958
13. Experience rating refunds due or unpaid.....					
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due.....					
16. Unauthorized reinsurance offset.....	1,767	2,009	2,349	1,855	2,499
17. Offset for reinsurance with certified reinsurers.....	-	-	-	-	
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	4,868	3,125	2,985	3,758	3,297
19. Letters of credit (L).....	450	450	450	450	450
20. Trust agreements (T).....	68,867	66,420	63,949	54,852	60,669
21. Other (O).....	2,473	7,046	7,776	1,881	2,191
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust.....					
23. Funds deposited by and withheld from (F).....	3,803,907	3,885,650	3,925,244	3,941,712	3,980,056
24. Letters of credit (L).....					
25. Trust agreements (T).....	114,076	54,070	74,079	69,231	75,461
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)	6,219,601,741		6,219,601,741
2. Reinsurance (Line 16)	11,013,468	(11,013,468)	—
3. Premiums and considerations (Line 15)	2,692,807		2,692,807
4. Net credit for ceded reinsurance	XXX	9,246,746	9,246,746
5. All other admitted assets (balance)	59,686,947		59,686,947
6. Total assets excluding Separate Accounts (Line 26)	6,292,994,963	(1,766,722)	6,291,228,241
7. Separate Account assets (Line 27)	314,677,592		314,677,592
8. Total assets (Line 28)	6,607,672,555	(1,766,722)	6,605,905,833
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	1,884,867,302		1,884,867,302
10. Liability for deposit-type contracts (Line 3)	31,033,085		31,033,085
11. Claim reserves (Line 4)	25,273,480		25,273,480
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	26,851		26,851
13. Premium & annuity considerations received in advance (Line 8)	26,828		26,828
14. Other contract liabilities (Line 9)	23,994,878		23,994,878
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	1,766,722	(1,766,722)	—
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	4,868,413		4,868,413
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	—		—
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	3,803,906,703		3,803,906,703
19. All other liabilities (balance)	192,808,053		192,808,053
20. Total liabilities excluding Separate Accounts (Line 26)	5,968,572,315	(1,766,722)	5,966,805,593
21. Separate Account liabilities (Line 27)	314,677,592		314,677,592
22. Total liabilities (Line 28)	6,283,249,907	(1,766,722)	6,281,483,185
23. Capital & surplus (Line 38)	324,422,648	XXX	324,422,648
24. Total liabilities, capital & surplus (Line 39)	6,607,672,555	(1,766,722)	6,605,905,833
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	11,013,468	XXX	XXX
32. Other ceded reinsurance recoverables		XXX	XXX
33. Total ceded reinsurance recoverables	11,013,468	XXX	XXX
34. Premiums and considerations		XXX	XXX
35. Reinsurance in unauthorized companies	1,766,722	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	1,766,722	XXX	XXX
41. Total net credit for ceded reinsurance	9,246,746	XXX	XXX

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS													
1	Exempt obligations.....	222,476,317	12,303,295			222,476,317	12,303,295						
2.1	NAIC Designation Category 1.A.....	339,592,986	18,780,034			339,592,986	18,780,034						
2.2	NAIC Designation Category 1.B.....	141,155,419	7,806,120			141,155,419	7,806,120						
2.3	NAIC Designation Category 1.C.....	81,624,963	4,513,991			81,624,963	4,513,991						
2.4	NAIC Designation Category 1.D.....	106,389,471	5,883,507			106,389,471	5,883,507						
2.5	NAIC Designation Category 1.E.....	250,940,465	13,877,408			250,940,465	13,877,408						
2.6	NAIC Designation Category 1.F.....	399,066,963	22,069,039			399,066,963	22,069,039						
2.7	NAIC Designation Category 1.G.....	324,519,259	17,946,432			324,519,259	17,946,432						
2.8	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7).....	1,643,289,526				1,643,289,526							
			90,876,531				90,876,531						
3.1	NAIC Designation Category 2.A.....	397,250,947	21,968,611			397,250,947	21,968,611						
3.2	NAIC Designation Category 2.B.....	381,012,756	21,070,613			381,012,756	21,070,613						
3.3	NAIC Designation Category 2.C.....	160,703,484	8,887,159			160,703,484	8,887,159						
3.4	Subtotal NAIC 2 (3.1+3.2+3.3).....	938,967,187	51,926,383			938,967,187	51,926,383						
4.1	NAIC Designation Category 3.A.....	1,924,794	106,444			1,924,794	106,444						
4.2	NAIC Designation Category 3.B.....	17,073,027	944,166			17,073,027	944,166						
4.3	NAIC Designation Category 3.C.....	10,236,754	566,109			10,236,754	566,109						
4.4	Subtotal NAIC 3 (4.1+4.2+4.3).....	29,234,575	1,616,719			29,234,575	1,616,719						
5.1	NAIC Designation Category 4.A.....	5,892,913	325,887			5,892,913	325,887						
5.2	NAIC Designation Category 4.B.....	818,380	45,258			818,380	45,258						
5.3	NAIC Designation Category 4.C.....	9,047	500			9,047	500						
5.4	Subtotal NAIC 4 (5.1+5.2+5.3).....	6,720,340	371,645			6,720,340	371,645						
6.1	NAIC Designation Category 5.A.....	775,203	42,870			775,203	42,870						
6.2	NAIC Designation Category 5.B.....	39,056	2,160			39,056	2,160						
6.3	NAIC Designation Category 5.C.....	—	—			—	—						
6.4	Subtotal NAIC 5 (6.1+6.2+6.3).....	814,259	45,030			814,259	45,030						
7	NAIC 6.....	826	46			826	46						
8	Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4 +7).....	2,841,503,030				2,841,503,030							
			157,139,649				157,139,649						
PREFERRED STOCKS													
9	Highest quality.....	6,775	375			6,775	375						
10	High quality.....	43,501,882	2,405,723			43,501,882	2,405,723						
11	Medium quality.....	347,899	19,239			347,899	19,239						
12	Low quality.....	—	—			—	—						
13	Lower quality.....	—	—			—	—						
14	In or near default.....	22	1			22	1						
15	Affiliated life with AVR.....												
16	Total preferred stocks (Sum of Lines 9 through 15).....	43,856,578	2,425,338			43,856,578	2,425,338						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS													
17	Exempt obligations.....												
18.1	NAIC Designation Category 1.A.....	594,681	32,887			594,681	32,887						
18.2	NAIC Designation Category 1.B.....	—	—			—	—						
18.3	NAIC Designation Category 1.C.....	—	—			—	—						
18.4	NAIC Designation Category 1.D.....	—	—			—	—						
18.5	NAIC Designation Category 1.E.....	3,975	220			3,975	220						
18.6	NAIC Designation Category 1.F.....												
18.7	NAIC Designation Category 1.G.....												
18.8	Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7).....	598,656	33,107			598,656	33,107						
19.1	NAIC Designation Category 2.A.....												
19.2	NAIC Designation Category 2.B.....												
19.3	NAIC Designation Category 2.C.....												
19.4	Subtotal NAIC 2 (19.1+19.2+19.3).....												
20.1	NAIC Designation Category 3.A.....												
20.2	NAIC Designation Category 3.B.....												
20.3	NAIC Designation Category 3.C.....												
20.4	Subtotal NAIC 3 (20.1+20.2+20.3).....												
21.1	NAIC Designation Category 4.A.....												
21.2	NAIC Designation Category 4.B.....												
21.3	NAIC Designation Category 4.C.....												
21.4	Subtotal NAIC 4 (21.1+21.2+21.3).....												
22.1	NAIC Designation Category 5.A.....												
22.2	NAIC Designation Category 5.B.....												
22.3	NAIC Designation Category 5.C.....												
22.4	Subtotal NAIC 5 (22.1+22.2+22.3).....												
23	NAIC 6.....												
24	Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23).....	598,656	33,107			598,656	33,107						
DERIVATIVE INSTRUMENTS													
25	Exchange traded.....												
26	Highest quality.....												
27	High quality.....	2,776,427	153,541			2,776,427	153,541						
28	Medium quality.....												
29	Low quality.....												
30	Lower quality.....												
31	In or near default.....												
32	Total derivative instruments.....	2,776,427	153,541			2,776,427	153,541						
33	Total (Lines 8+ 16+ 24+ 32).....	2,888,734,691	159,751,635			2,888,734,691	159,751,635						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
MORTGAGE LOANS													
In Good Standing:													
34	Farm mortgages – CM1 – highest quality												
35	Farm mortgages – CM2 – high quality												
36	Farm mortgages – CM3 – medium quality												
37	Farm mortgages – CM4 – low medium quality												
38	Farm mortgages – CM5 – low quality												
39	Residential mortgages – insured or guaranteed												
40	Residential mortgages – all other												
41	Commercial mortgages – insured or guaranteed												
42	Commercial mortgages – all other – CM1 – highest quality	116,252,841	6,428,967			116,252,841	6,428,967						
43	Commercial mortgages – all other – CM2 – high quality	20,923,625	1,157,110			20,923,625	1,157,110						
44	Commercial mortgages – all other – CM3 – medium quality												
45	Commercial mortgages – all other – CM4 – low medium quality												
46	Commercial mortgages – all other – CM5 – low quality												
Overdue, Not in Process:													
47	Farm mortgages												
48	Residential mortgages – insured or guaranteed												
49	Residential mortgages – all other												
50	Commercial mortgages – insured or guaranteed												
51	Commercial mortgages – all other												
In Process of Foreclosure:													
52	Farm mortgages												
53	Residential mortgages – insured or guaranteed												
54	Residential mortgages – all other												
55	Commercial mortgages – insured or guaranteed												
56	Commercial mortgages – all other												
57	Total Schedule B mortgages (Sum of Lines 34 through 56)	137,176,466	7,586,077			137,176,466	7,586,077						
COMMON STOCK													
58	Unaffiliated public												
59	Unaffiliated private	112,617	6,228			112,617	6,228						
60	Federal Home Loan Bank	11,152	617			11,152	617						
61	Affiliated life with AVR												
Affiliated Investment Subsidiary:													
62	Fixed income exempt obligations												
63	Fixed income higher quality												
64	Fixed income high quality												
65	Fixed income medium quality												
66	Fixed income low quality												
67	Fixed income lower quality												
68	Fixed income in or near default												
69	Unaffiliated common stock public												
70	Unaffiliated common stock private												
71	Real estate												
72	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73	Affiliated - all other												
74	Total common stock (Sum of Lines 58 through 73)	123,769	6,845			123,769	6,845						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
REAL ESTATE													
75	Home office property (General Account only).....												
76	Investment properties.....												
77	Properties acquired in satisfaction of debt.....												
78	Total real estate (Sum of Lines 75 through 77).....												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS													
79	Exempt obligations.....												
80	Highest quality.....												
81	High quality.....												
82	Medium quality.....												
83	Low quality.....												
84	Lower quality.....												
85	In or near default.....	99	5			99	5						
86	Total with bond characteristics (Sum of Lines 79 through 85).....	99	5			99	5						
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS													
87	Highest quality.....												
88	High quality.....												
89	Medium quality.....												
90	Low quality.....												
91	Lower quality.....												
92	In or near default.....												
93	Affiliated life with AVR.....												
94	Total with preferred stock characteristics (Sum of Lines 87 through 93).....												

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95 Mortgages – CM1 – highest quality.....												
96 Mortgages – CM2 – high quality.....												
97 Mortgages – CM3 – medium quality.....												
98 Mortgages – CM4 – low medium quality.....												
99 Mortgages – CM5 – low quality.....												
100 Residential mortgages – insured or guaranteed.....												
101 Residential mortgages – all other.....												
102 Commercial mortgages – insured or guaranteed.....												
Overdue, Not in Process Affiliated:												
103 Farm mortgages.....												
104 Residential mortgages – insured or guaranteed.....												
105 Residential mortgages – all other.....												
106 Commercial mortgages – insured or guaranteed.....												
107 Commercial mortgages – all other.....												
In Process of Foreclosure Affiliated:												
108 Farm mortgages.....												
109 Residential mortgages – insured or guaranteed.....												
110 Residential mortgages – all other.....												
111 Commercial mortgages – insured or guaranteed.....												
112 Commercial mortgages – all other.....												
113 Total Affiliated (Sum of Lines 95 through 112).....												
114 Unaffiliated – in good standing with covenants.....												
115 Unaffiliated – in good standing defeased with government securities.....												
116 Unaffiliated – in good standing primarily senior.....												
117 Unaffiliated – in good standing all other.....												
118 Unaffiliated – overdue, not in process.....												
119 Unaffiliated – in process of foreclosure.....												
120 Total unaffiliated (Sum of Lines 114 through 119).....												
121 Total with mortgage loan characteristics (Lines 113 + 120).....												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122 Unaffiliated public.....												
123 Unaffiliated private.....	284,693,508	15,744,005			284,693,508	15,744,005						
124 Affiliated life with AVR.....												
125 Affiliated certain other (See SVO Purposes & Procedures Manual).....												
126 Affiliated other - all other.....												
127 Total with common stock characteristics (Sum of Lines 122 through 126).....	284,693,508	15,744,005			284,693,508	15,744,005						

SCHEDULE S – PART 8

Reinsurance Agreements with Funds Withheld and Modified Coinsurance as of December 31, Current Year

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE													
128	Home office property (General Account only).....												
129	Investment properties.....	175,966,865	9,731,248			175,966,865	9,731,248						
130	Properties acquired in satisfaction of debt.....												
131	Total with real estate characteristics (Sum of Lines 128 through 130).....	175,966,865	9,731,248			175,966,865	9,731,248						
INVESTMENTS IN TAX CREDIT STRUCTURES													
132	Yield guaranteed state tax credit investments.....												
133	Qualifying federal tax credit investments.....												
134	Qualifying state tax credit investments.....												
135	Other tax credit investments.....												
136	Total tax credit investments (Sum of Lines 132 through 135).....												
RESIDUAL TRANCHES OR INTERESTS													
137	Bonds – unaffiliated.....												
138	Bonds – affiliated.....												
139	Common stock – unaffiliated.....												
140	Common stock – affiliated.....												
141	Preferred stock – unaffiliated.....												
142	Preferred stock – affiliated.....												
143	Real estate – unaffiliated.....												
144	Real estate – affiliated.....												
145	Mortgage loans – unaffiliated.....												
146	Mortgage loans – affiliated.....												
147	Other – unaffiliated.....	699	39			699	39						
148	Other – affiliated.....												
149	Total residual tranches or interests (Sum of Lines 137 through 148).....	699	39			699	39						
SURPLUS NOTES AND CAPITAL NOTES													
150	Highest Quality.....												
151	High Quality.....												
152	Medium Quality.....												
153	Low Quality.....												
154	Lower Quality.....												
155	In or Near Default.....												
156	Total with bond characteristics (Sum of Lines 150 through 155).....												
ALL OTHER INVESTMENTS													
157	NAIC 1 working capital finance investments.....												
158	NAIC 2 working capital finance investments.....												
159	Other invested assets – Schedule BA.....	75,961,429	4,200,788			75,961,429	4,200,788						
160	Other short-term invested assets – Schedule DA.....	–	–			–	–						
161	Cash and Cash Equivalents.....	49,257,583	2,724,023			49,257,583	2,724,023						
162	Total all other (Sum of Lines 157 through 161).....	125,219,012	6,924,811			125,219,012	6,924,811						
163	Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162).....	3,611,915,109	199,744,665			3,611,915,109	199,744,665						
164	Total non-guaranteed Separate Account assets.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
165	Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164).....	XXX	XXX	XXX	XXX	3,611,915,109	199,744,665	XXX	XXX	XXX	XXX		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama	AL	L	90,894	(100,492)	1,412	—	(8,186)	
2.	Alaska	AK	L	17,478	—	604	—	18,082	
3.	Arizona	AZ	L	477,836	303,577	10,028	—	791,441	
4.	Arkansas	AR	L	30,121	—	666	—	30,787	
5.	California	CA	L	1,248,171	188,631	16,048	—	1,452,850	
6.	Colorado	CO	L	181,477	1,500	2,579	—	185,556	
7.	Connecticut	CT	L	2,136,399	1,010,215	44,524	—	3,191,138	
8.	Delaware	DE	L	374,421	300	9,149	—	383,870	
9.	District of Columbia	DC	L	47,395	339,572	374	—	387,341	
10.	Florida	FL	L	8,152,004	917,218	107,178	—	9,176,400	
11.	Georgia	GA	L	1,089,228	224,511	11,283	—	1,325,022	
12.	Hawaii	HI	L	19,327	—	567	—	19,894	
13.	Idaho	ID	L	13,631	—	567	—	14,198	
14.	Illinois	IL	L	254,457	—	1,808	—	256,265	
15.	Indiana	IN	L	158,248	180	1,396	—	159,824	
16.	Iowa	IA	L	46,695	2,584	1,644	—	50,923	
17.	Kansas	KS	L	23,598	—	406	—	24,004	
18.	Kentucky	KY	L	145,459	82,178	886	—	228,523	
19.	Louisiana	LA	L	54,992	—	320	—	55,312	
20.	Maine	ME	L	93,809	—	3,147	—	96,956	
21.	Maryland	MD	L	455,761	7,365	5,883	—	469,009	
22.	Massachusetts	MA	L	551,092	17,425	7,241	—	575,758	
23.	Michigan	MI	L	164,873	—	2,055	—	166,928	
24.	Minnesota	MN	L	194,541	—	309	—	194,850	
25.	Mississippi	MS	L	39,641	—	1,230	—	40,871	
26.	Missouri	MO	L	99,365	—	2,249	—	101,614	
27.	Montana	MT	L	14,853	—	113	—	14,966	
28.	Nebraska	NE	L	18,313	—	792	—	19,105	
29.	Nevada	NV	L	322,368	100	3,458	—	325,926	
30.	New Hampshire	NH	L	107,118	—	2,658	—	109,776	
31.	New Jersey	NJ	L	5,615,868	71,901	136,113	—	5,823,882	
32.	New Mexico	NM	L	80,026	—	1,203	—	81,229	
33.	New York	NY	L	128,306,542	11,471,122	7,070,298	—	146,847,962	72,188
34.	North Carolina	NC	L	2,082,296	18,129	33,082	—	2,133,507	
35.	North Dakota	ND	L	8,483	—	—	—	8,483	
36.	Ohio	OH	L	332,836	—	5,108	—	337,944	
37.	Oklahoma	OK	L	80,735	—	—	—	80,735	
38.	Oregon	OR	L	102,236	—	745	—	102,981	
39.	Pennsylvania	PA	L	2,628,866	35,004	55,587	—	2,719,457	
40.	Rhode Island	RI	L	96,093	—	720	—	96,813	
41.	South Carolina	SC	L	1,385,214	80,903	28,369	—	1,494,486	
42.	South Dakota	SD	L	17,276	—	(349)	—	16,927	
43.	Tennessee	TN	L	326,965	50	7,987	—	335,002	
44.	Texas	TX	L	1,045,863	1,450	13,737	—	1,061,050	
45.	Utah	UT	L	42,597	—	1,173	—	43,770	
46.	Vermont	VT	L	65,592	—	2,897	—	68,489	
47.	Virginia	VA	L	710,744	30,022	8,719	—	749,485	
48.	Washington	WA	L	176,967	—	2,888	—	179,855	
49.	West Virginia	WV	L	76,976	—	1,456	—	78,432	
50.	Wisconsin	WI	L	43,930	—	72	—	44,002	
51.	Wyoming	WY	L	6,659	—	1,146	—	7,805	
52.	American Samoa	AS	N	—	—	—	—	—	
53.	Guam	GU	N	—	—	—	—	—	
54.	Puerto Rico	PR	N	30,198	12,970	—	—	43,168	
55.	U.S. Virgin Islands	VI	L	15,833	—	—	—	15,833	
56.	Northern Mariana Islands	MP	N	—	—	—	—	—	
57.	Canada	CAN	N	42,723	—	—	—	42,723	
58.	Aggregate other alien	OT	XXX	224,529	(2,036,825)	—	—	(1,812,296)	
59.	Subtotal	XXX		160,169,612	12,679,590	7,611,525	—	180,460,727	72,188
90.	Reporting entity contributions for employee benefits plans	XXX		—	—	—	—	—	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		98,107	—	—	—	98,107	
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		2,858,186	—	38,053	—	2,896,239	
94.	Aggregate other amounts not allocable by State	XXX							
95.	Totals (direct business)	XXX		163,125,905	12,679,590	7,649,578	—	183,455,073	72,188
96.	Plus reinsurance assumed	XXX		972,702	—	—	—	972,702	
97.	Totals (all business)	XXX		164,098,607	12,679,590	7,649,578	—	184,427,775	72,188
98.	Less reinsurance ceded	XXX		96,355,049	3,077,205	7,619,052	—	107,051,306	
99.	Totals (all business) less reinsurance ceded	XXX		67,743,558	9,602,385	(c) 30,526	—	77,376,469	72,188
Details of Write-Ins									
58001.	ZZZ - Other Alien	XXX		224,529	(2,036,825)	—		(1,812,296)	
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		224,529	(2,036,825)	—		(1,812,296)	
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 52 4. Q – Qualified - Qualified or accredited reinsurer —
2. R – Registered – Non-domiciled RRGs — 5. N – None of the above - Not allowed to write business in the state 5
3. E – Eligible - Reporting entities eligible or approved to write surplus lines in the state —

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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; Exhibit 1

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	90,894	(100,492)				(9,598)
2.	Alaska	AK	17,478	—				17,478
3.	Arizona	AZ	477,836	303,577				781,413
4.	Arkansas	AR	30,121	—				30,121
5.	California	CA	1,248,171	188,631				1,436,802
6.	Colorado	CO	181,477	1,500				182,977
7.	Connecticut	CT	2,136,399	1,010,215				3,146,614
8.	Delaware	DE	374,421	300				374,721
9.	District of Columbia	DC	47,395	339,572				386,967
10.	Florida	FL	8,152,004	917,218				9,069,222
11.	Georgia	GA	1,089,228	224,511				1,313,739
12.	Hawaii	HI	19,327	—				19,327
13.	Idaho	ID	13,631	—				13,631
14.	Illinois	IL	254,457	—				254,457
15.	Indiana	IN	158,248	180				158,428
16.	Iowa	IA	46,695	2,584				49,279
17.	Kansas	KS	23,598	—				23,598
18.	Kentucky	KY	145,459	82,178				227,637
19.	Louisiana	LA	54,992	—				54,992
20.	Maine	ME	93,809	—				93,809
21.	Maryland	MD	455,761	7,365				463,126
22.	Massachusetts	MA	551,092	17,425				568,517
23.	Michigan	MI	164,873	—				164,873
24.	Minnesota	MN	194,541	—				194,541
25.	Mississippi	MS	39,641	—				39,641
26.	Missouri	MO	99,365	—				99,365
27.	Montana	MT	14,853	—				14,853
28.	Nebraska	NE	18,313	—				18,313
29.	Nevada	NV	322,368	100				322,468
30.	New Hampshire	NH	107,118	—				107,118
31.	New Jersey	NJ	5,615,868	71,901				5,687,769
32.	New Mexico	NM	80,026	—				80,026
33.	New York	NY	128,306,542	11,471,122			72,188	139,849,852
34.	North Carolina	NC	2,082,296	18,129				2,100,425
35.	North Dakota	ND	8,483	—				8,483
36.	Ohio	OH	332,836	—				332,836
37.	Oklahoma	OK	80,735	—				80,735
38.	Oregon	OR	102,236	—				102,236
39.	Pennsylvania	PA	2,628,866	35,004				2,663,870
40.	Rhode Island	RI	96,093	—				96,093
41.	South Carolina	SC	1,385,214	80,903				1,466,117
42.	South Dakota	SD	17,276	—				17,276
43.	Tennessee	TN	326,965	50				327,015
44.	Texas	TX	1,045,863	1,450				1,047,313
45.	Utah	UT	42,597	—				42,597
46.	Vermont	VT	65,592	—				65,592
47.	Virginia	VA	710,744	30,022				740,766
48.	Washington	WA	176,967	—				176,967
49.	West Virginia	WV	76,976	—				76,976
50.	Wisconsin	WI	43,930	—				43,930
51.	Wyoming	WY	6,659	—				6,659
52.	American Samoa	AS	—	—				—
53.	Guam	GU	—	—				—
54.	Puerto Rico	PR	30,198	12,970				43,168
55.	U.S. Virgin Islands	VI	15,833	—				15,833
56.	Northern Mariana Islands	MP	—	—				—
57.	Canada	CAN	42,723	—				42,723
58.	Aggregate other alien	OT	224,529	(2,036,825)				(1,812,296)
59.	Totals		160,169,612	12,679,590			72,188	172,921,390

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

PART 1 – ORGANIZATIONAL CHART – 12/31/25

	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 - DETAILS 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	NIA	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)
	98-1167824	WILTON RE LTD.....	375,446,480	(500,300,008)			(84,281)				(124,937,809)	
	98-0473393	WILTON REINSURANCE BERMUDA LIMITED.....	(235,000,000)	23,000,000			(5,003,539)	157,387,934			(59,615,605)	(12,772,283,590)
	83-3089547	MILLS CREEK LLC.....		(23,000,000)							(23,000,000)	
		WILTON RE U.S. HOLDINGS TRUST.....										
	32-0132101	WILTON RE U.S. HOLDINGS, INC.....	(140,446,480)	13,125,000			(81,123)				(127,402,603)	
	98-1732804	WILTON RE ATLANTIC NEWCO LIMITED.....										
	98-1733065	WILTON RE ATLANTIC HOLDING PARTNERSHIP, LP.....										
	98-1733070	WILTON RE ATLANTIC HOLDING INTERMEDIATE PARTNERSHIP, LP.....										
	92-3955084	WILTON RE INTERMEDIATE HOLDCO, LLC.....										
		WILTON RE ATLANTIC LIMITED.....										
	98-1736458	WILTON RE INTERNATIONAL INTERMEDIATE HOLDCO LIMITED.....										
	98-1732840	WILTON RE INTERNATIONAL LIMITED.....		300,000							300,000	
	32-0132104	WILTON RE SERVICES, INC.....		7,000,000			86,778,533				93,778,533	
	35-2773107	WILTON RE DISTRIBUTORS LLC.....		500,000			(1,112,342)				(612,342)	
	36-3658347	WILCAC STRUCTURED SETTLEMENTS, INC.....	(30,000,000)								(30,000,000)	1,653,662,014
66133	41-1760577	WILTON REASSURANCE COMPANY.....	100,000,000	4,375,000			(47,474,183)	(97,168,876)			(40,268,059)	14,565,423,504
16399	82-5159810	REDDING REASSURANCE COMPANY 3 LLC.....		(25,000,000)			(365,617)	(42,137,074)			(67,502,691)	(2,839,461,813)
17705	99-5125547	REDDING REASSURANCE COMPANY 4 LLC.....					34,893	17,965,137			18,000,030	(4,107,245,143)
60704	94-1516991	WILTON REASSURANCE LIFE COMPANY OF NEW YORK.....	(30,000,000)				(19,771,621)	(42,275,451)			(92,047,072)	4,074,905,028
69396	74-0940890	TEXAS LIFE INSURANCE COMPANY.....	(40,000,000)				(2,968,117)				(42,968,117)	
62413	36-0947200	WILCAC LIFE INSURANCE COMPANY.....					(9,952,603)	6,228,330			(3,724,273)	
	61-1068209	WILTON RE STRUCTURED SETTLEMENTS, INC.....										
	85-0325648	WILTON RE ANNUITY SERVICE CORPORATION.....										
	42-1477359	WILTON RE ASSIGNMENT ILLINOIS, INC.....										
	61-1314968	WILTON RE ASSIGNMENT KENTUCKY, INC.....										
9999999 – Control Totals.....			–	(500,000,008)			–	–	XXX		(500,000,008)	575,000,000

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 5 4 2 0 0 0 0 0 0
11.	 6 0 7 0 4 2 0 2 5 3 6 0 0 0 0 0 0
12.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 4 9 0 0 0 0 0 0
13.	
14.	
15.	
16.	 6 0 7 0 4 2 0 2 5 4 4 3 0 0 0 0 0
17.	 6 0 7 0 4 2 0 2 5 4 4 4 0 0 0 0 0
18.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 4 4 5 0 0 0 0 0
19.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 4 4 6 0 0 0 0 0
20.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 4 4 7 0 0 0 0 0
21.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 4 4 8 0 0 0 0 0
22.	
23.	
24.	 6 0 7 0 4 2 0 2 5 4 5 1 0 0 0 0 0
25.	 6 0 7 0 4 2 0 2 5 4 5 2 0 0 0 0 0
26.	 6 0 7 0 4 2 0 2 5 4 5 3 0 0 0 0 0
27.	 6 0 7 0 4 2 0 2 5 4 5 4 0 0 0 0 0
28.	 6 0 7 0 4 2 0 2 5 4 9 5 0 0 0 0 0
29.	
30.	BUSINESS NOT WRITTEN.  6 0 7 0 4 2 0 2 5 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 5 4 7 5 0 0 0 0 0
36.	
37.	
38.	 6 0 7 0 4 2 0 2 5 3 0 6 0 0 0 0 0
39.	 6 0 7 0 4 2 0 2 5 2 3 0 0 0 0 0 0
40.	
41.	 6 0 7 0 4 2 0 2 5 2 1 6 0 0 0 0 0
42.	 6 0 7 0 4 2 0 2 5 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	—	—

LIABILITIES, SURPLUS AND OTHER FUNDS		
	1	2
	Current Year	Prior Year
2504. OTHER LIABILITIES.....	1,678	
2597. Summary of remaining write-ins for Line 25 from overflow page.....	1,678	
3197. Summary of remaining write-ins for Line 31 from overflow page.....		
3497. Summary of remaining write-ins for Line 34 from overflow page.....		

SUMMARY OF OPERATIONS		
	1	2
	Current Year	Prior Year
08.304. MISCELLANEOUS INCOME.....	(53,828)	(20,161)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page.....	(53,828)	(20,161)
2704. OVERPAYMENT LOSSES.....	29,596	1,512
2797. Summary of remaining write-ins for Line 27 from overflow page.....	29,596	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.....	29,597	16,470		13,127					
2797. Summary of remaining write-ins for Line 27 from overflow page.....	29,597	16,470		13,127					

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	16,470		2,499	13,415		514	42					
2797. Summary of remaining write-ins for Line 27 from overflow page	16,470		2,499	13,415		514	42					

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 14	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
1.01	U.S. governments obligations	259,078,389	4.2	259,078,389		259,078,389	4.2
1.02	Other U.S. government obligations	247,854,646	4.0	247,854,646		247,854,646	4.0
1.03	Non-U.S. sovereign jurisdiction securities	1,374,756	0.0	1,374,756		1,374,756	0.0
1.04	Municipal bonds – general obligations (direct & guaranteed)	41,090,860	0.7	41,090,860		41,090,860	0.7
1.05	Municipal bonds – special revenue	94,527,919	1.5	94,527,919		94,527,919	1.5
1.06	Project finance bonds issued by operating entities	13,136,856	0.2	13,136,856		13,136,856	0.2
1.07	Corporate bonds	3,271,435,904	52.6	3,271,435,904		3,271,435,904	52.6
1.08	Mandatory convertible bonds						
1.09	Single entity backed obligations	41,806,322	0.7	41,806,322		41,806,322	0.7
1.10	SVO-identified bond exchange traded funds – fair value						
1.11	SVO-identified bond exchange traded funds – systematic value						
1.12	Bonds issued by funds representing operating entities	9,500,000	0.2	9,500,000		9,500,000	0.2
1.13	Bank loans – issued						
1.14	Bank loans – acquired	2,619,656	0.0	2,619,656		2,619,656	0.0
1.15	Mortgage loans that qualify as SVO-identified credit tenant loans						
1.16	Certificates of deposit						
1.17	Other issuer credit obligations	454,207	0.0	454,207		454,207	0.0
1.18	Total issuer credit obligations	3,982,879,515	64.0	3,982,879,515		3,982,879,515	64.0
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
2.01	Financial asset-backed securities – self-liquidating	690,295,801	11.1	690,295,801		690,295,801	11.1
2.02	Financial asset-backed securities – not self-liquidating	35,800,052	0.6	35,800,052		35,800,052	0.6
2.03	Non-financial asset-backed securities	142,324,119	2.3	142,324,119		142,324,119	2.3
2.04	Total asset-backed securities	868,419,973	14.0	868,419,973		868,419,973	14.0
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
3.01	Industrial and miscellaneous (unaffiliated)	105,676,356	1.7	105,676,356		105,676,356	1.7
3.02	Parent, subsidiaries and affiliates						
3.03	Total preferred stocks	105,676,356	1.7	105,676,356		105,676,356	1.7
4.	Common stocks (Schedule D, Part 2, Section 2):						
4.01	Industrial and miscellaneous – publicly traded (unaffiliated)						
4.02	Industrial and miscellaneous – other (unaffiliated)	14,359,357	0.2	14,359,357		14,359,357	0.2
4.03	Parent, subsidiaries and affiliates – publicly traded						
4.04	Parent, subsidiaries and affiliates – other						
4.05	Mutual funds						
4.06	Unit investment trusts						
4.07	Closed-end funds						
4.08	Exchange traded funds						
4.09	Total common stocks	14,359,357	0.2	14,359,357		14,359,357	0.2
5.	Mortgage loans (Schedule B):						
5.01	Farm mortgages						
5.02	Residential mortgages						
5.03	Commercial mortgages	236,264,029	3.8	236,264,029		236,264,029	3.8
5.04	Mezzanine real estate loans						
5.05	Total valuation allowance						
5.06	Total mortgage loans	236,264,029	3.8	236,264,029		236,264,029	3.8
6.	Real estate (Schedule A):						
6.01	Properties occupied by company						
6.02	Properties held for production of income						
6.03	Properties held for sale						
6.04	Total real estate						
7.	Cash, cash equivalents and short-term investments:						
7.01	Cash (Schedule E, Part 1)	11,916,466	0.2	11,916,466		11,916,466	0.2
7.02	Cash equivalents (Schedule E, Part 2)	155,708,871	2.5	155,708,870		155,708,870	2.5
7.03	Short-term investments (Schedule DA)	461,125	0.0	461,126		461,126	0.0
7.04	Total cash, cash equivalents and short-term investments	168,086,462	2.7	168,086,461		168,086,461	2.7
8.	Contract loans	29,750,495	0.5	29,604,901		29,604,901	0.5
9.	Derivatives (Schedule DB)	12,594,310	0.2	12,594,310		12,594,310	0.2
10.	Other invested assets (Schedule BA)	796,259,906	12.8	796,259,906		796,259,906	12.8
11.	Receivables for securities	5,456,932	0.1	5,456,932		5,456,932	0.1
12.	Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)						
14.	Total invested assets	6,219,747,335	100.0	6,219,601,740		6,219,601,740	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.....	334,054,250
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.....	11,600
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.....	(2,357)
7.	Deduct amounts received on disposals, Part 3, Column 15.....	95,910,964
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....	1,888,498
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13.....	
9.2	Totals, Part 3, Column 13.....	
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 11.....	
10.2	Totals, Part 3, Column 10.....	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	236,264,030
12.	Total valuation allowance.....	
13.	Subtotal (Line 11 plus Line 12).....	236,264,030
14.	Deduct total nonadmitted amounts.....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	236,264,030

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		772,272,142
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	16,146,895	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	55,844,484	71,991,379
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		
4.	Accrual of discount.....		5,621,159
5.	Unrealized valuation increase/(decrease):		
5.1	Totals, Part 1, Column 13.....	(12,131,400)	
5.2	Totals, Part 3, Column 9.....		(12,131,400)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(6,198)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		36,675,626
8.	Deduct amortization of premium, depreciation and proportional amortization.....		6,793,491
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	1,981,941	
9.2	Totals, Part 3, Column 14.....		1,981,941
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).....		796,259,906
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		796,259,906

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1	2	3	4	5
		Total	Issuer Credit Obligations	Asset-Backed Securities	Preferred Stocks	Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year.....	5,098,887,148	4,098,686,994	865,702,989	121,793,756	12,703,407
2.	Cost of bonds and stocks acquired, Part 3, Column 6.....	331,793,573	200,051,442	125,609,529	4,195,306	1,937,295
3.	Accrual of discount.....	11,448,753	9,032,033	2,417,794	(1,074)	XXX
4.	Unrealized valuation increase/(decrease).....	1,189,139	(34,485)		904,333	319,290
5.	Total gain (loss) on disposals, Part 4, Column 18.....	(1,539,665)	(833,999)	44,620	(597,328)	(152,958)
6.	Consideration for bonds and stocks disposed, Part 4, Column 6.....	470,170,000	324,073,886	125,062,581	20,585,855	447,678
7.	Amortization of premium.....	1,528,035	1,202,873	292,379	32,782	XXX
8.	Total foreign exchange change in book/adjusted carrying value.....					
9.	Current year's other-than-temporary impairment recognized.....	—	—			
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....	1,254,288	1,254,288			XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	4,971,335,200	3,982,879,515	868,419,973	105,676,356	14,359,357
12.	Total nonadmitted amounts.....					
13.	Statement value at end of current period (Line 11 minus Line 12).....	4,971,335,200	3,982,879,515	868,419,973	105,676,356	14,359,357

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				
ISSUER CREDIT OBLIGATIONS				
Governments and Municipalities				
1. United States	642,551,814	506,981,855	613,309,289	821,132,342
2. Canada				
3. Other Countries	1,374,756	1,162,681	1,369,850	1,400,000
4. Total	643,926,570	508,144,536	614,679,139	822,532,342
All Other Issuer Credit Obligations (unaffiliated)				
5. United States	2,826,031,883	2,502,481,050	2,818,335,936	2,909,163,459
6. Canada	179,716,055	153,907,821	179,906,356	182,494,600
7. Other Countries	333,205,006	313,921,918	333,033,440	333,513,147
8. Total	3,338,952,945	2,970,310,788	3,331,275,732	3,425,171,207
All Other Issuer Credit Obligations (affiliated)				
9. Total				
10. Total Issuer Credit Obligations	3,982,879,515	3,478,455,324	3,945,954,871	4,247,703,549
ASSET-BACKED SECURITIES				
Asset-Backed Securities (unaffiliated)				
11. United States	764,846,403	688,617,715	756,721,006	785,412,016
12. Canada	35,800,052	34,189,000	35,800,000	35,800,000
13. Other Countries	67,773,517	60,366,828	65,081,400	71,065,163
14. Total	868,419,973	783,173,543	857,602,406	892,277,179
Asset-Backed Securities (affiliated)				
15. Total				
16. Total Asset-Backed Securities	868,419,973	783,173,543	857,602,406	892,277,179
17. Total Bonds	4,851,299,488	4,261,628,867	4,803,557,277	5,139,980,728
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
18. United States	100,804,488	100,605,356	109,216,717	XXX
19. Canada	628,648	525,356	638,645	XXX
20. Other Countries	4,243,219	4,243,219	5,852,295	XXX
21. Total	105,676,356	105,373,931	115,707,656	XXX
Parent, Subsidiaries and Affiliates				
22. Total				XXX
23. Total Preferred Stocks	105,676,356	105,373,931	115,707,656	XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
24. United States	14,359,357	14,359,357	14,419,687	XXX
25. Canada				XXX
26. Other Countries				XXX
27. Total	14,359,357	14,359,357	14,419,687	XXX
Parent, Subsidiaries and Affiliates				
28. Total				XXX
29. Total Common Stocks	14,359,357	14,359,357	14,419,687	XXX
30. Total Stocks	120,035,712	119,733,288	130,127,343	XXX
31. Total Bonds and Stocks	4,971,335,200	4,381,362,156	4,933,684,621	XXX

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1.	U.S. Governments Obligations		9,073,502	247,000		249,757,888	XXX	259,078,389	5.3	XXX	XXX	259,078,389	
1.1	NAIC 1						XXX			XXX	XXX		
1.2	NAIC 2						XXX			XXX	XXX		
1.3	NAIC 3						XXX			XXX	XXX		
1.4	NAIC 4						XXX			XXX	XXX		
1.5	NAIC 5						XXX			XXX	XXX		
1.6	NAIC 6						XXX			XXX	XXX		
1.7	Totals		9,073,502	247,000		249,757,888	XXX	259,078,389	5.3	XXX	XXX	259,078,389	
2.	Other U.S. Government Securities												
2.1	NAIC 1	71,172,626	11,515,985	40,000,000	182,000,237	11,909,091	XXX	316,597,938	6.4	XXX	XXX	316,597,938	
2.2	NAIC 2		250,000				XXX	250,000	0.0	XXX	XXX	250,000	
2.3	NAIC 3						XXX			XXX	XXX		
2.4	NAIC 4						XXX			XXX	XXX		
2.5	NAIC 5						XXX			XXX	XXX		
2.6	NAIC 6						XXX			XXX	XXX		
2.7	Totals	71,172,626	11,765,985	40,000,000	182,000,237	11,909,091	XXX	316,847,938	6.4	XXX	XXX	316,847,938	
3.	Non-U.S. Sovereign Jurisdiction Securities												
3.1	NAIC 1	320,000	80,000		974,756		XXX	1,374,756	0.0	XXX	XXX		1,374,756
3.2	NAIC 2						XXX			XXX	XXX		
3.3	NAIC 3						XXX			XXX	XXX		
3.4	NAIC 4						XXX			XXX	XXX		
3.5	NAIC 5						XXX			XXX	XXX		
3.6	NAIC 6						XXX			XXX	XXX		
3.7	Totals	320,000	80,000		974,756		XXX	1,374,756	0.0	XXX	XXX		1,374,756
4.	Municipal Bonds - General Obligations												
4.1	NAIC 1		30,319	2,526,241	36,506,916	2,027,384	XXX	41,090,860	0.8	XXX	XXX	41,090,860	
4.2	NAIC 2						XXX			XXX	XXX		
4.3	NAIC 3						XXX			XXX	XXX		
4.4	NAIC 4						XXX			XXX	XXX		
4.5	NAIC 5						XXX			XXX	XXX		
4.6	NAIC 6						XXX			XXX	XXX		
4.7	Totals		30,319	2,526,241	36,506,916	2,027,384	XXX	41,090,860	0.8	XXX	XXX	41,090,860	
5.	Municipal Bonds - Special Revenue												
5.1	NAIC 1	1,055,000	1,546,598	13,738,562	56,359,750	18,988,061	XXX	91,687,971	1.9	XXX	XXX	91,687,971	
5.2	NAIC 2	2,382,989	76,160	95,200	190,400	95,200	XXX	2,839,948	0.1	XXX	XXX		2,839,948
5.3	NAIC 3						XXX			XXX	XXX		
5.4	NAIC 4						XXX			XXX	XXX		
5.5	NAIC 5						XXX			XXX	XXX		
5.6	NAIC 6						XXX			XXX	XXX		
5.7	Totals	3,437,989	1,622,758	13,833,762	56,550,150	19,083,261	XXX	94,527,919	1.9	XXX	XXX	91,687,971	2,839,948
6.	Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1	NAIC 1	202,668	967,678	1,658,233	5,116,602	2,535,531	XXX	10,480,712	0.2	XXX	XXX		10,480,712
6.2	NAIC 2	46,601	214,080	347,665	1,196,831	850,967	XXX	2,656,144	0.1	XXX	XXX		2,656,144
6.3	NAIC 3						XXX			XXX	XXX		
6.4	NAIC 4						XXX			XXX	XXX		
6.5	NAIC 5						XXX			XXX	XXX		
6.6	NAIC 6						XXX			XXX	XXX		
6.7	Totals	249,269	1,181,758	2,005,898	6,313,433	3,386,498	XXX	13,136,856	0.3	XXX	XXX		13,136,856

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
7.	Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1	NAIC 1						XXX			XXX	XXX		
7.2	NAIC 2						XXX			XXX	XXX		
7.3	NAIC 3						XXX			XXX	XXX		
7.4	NAIC 4						XXX			XXX	XXX		
7.5	NAIC 5						XXX			XXX	XXX		
7.6	NAIC 6						XXX			XXX	XXX		
8.	Corporate Bonds (Unaffiliated)												
8.1	NAIC 1	91,384,917	416,633,991	197,727,877	244,807,534	717,930,215	XXX	1,668,484,534	33.9	XXX	XXX	928,186,615	740,297,919
8.2	NAIC 2	55,726,305	201,994,273	344,308,484	251,571,796	666,150,452	XXX	1,519,751,309	30.9	XXX	XXX	1,101,078,156	418,673,154
8.3	NAIC 3	2,247,567	27,046,598	12,778,830	21,384,014	9,133,391	XXX	72,590,400	1.5	XXX	XXX	43,735,342	28,855,058
8.4	NAIC 4	481,849	1,927,397	3,409,246	2,891,095		XXX	8,709,588	0.2	XXX	XXX	1,000,000	7,709,588
8.5	NAIC 5		1,017,878	1,322,806			XXX	2,340,683	0.0	XXX	XXX	12,000	2,328,683
8.6	NAIC 6					20,515	XXX	20,515	—	XXX	XXX		20,515
8.7	Totals	149,840,638	648,620,137	559,547,242	520,654,440	1,393,234,573	XXX	3,271,897,029	66.5	XXX	XXX	2,074,012,112	1,197,884,917
9.	Corporate Bonds (Affiliated)												
9.1	NAIC 1						XXX			XXX	XXX		
9.2	NAIC 2						XXX			XXX	XXX		
9.3	NAIC 3						XXX			XXX	XXX		
9.4	NAIC 4						XXX			XXX	XXX		
9.5	NAIC 5						XXX			XXX	XXX		
9.6	NAIC 6						XXX			XXX	XXX		
9.7	Totals						XXX			XXX	XXX		
10.	Mandatory Convertible Bonds (Unaffiliated)												
10.1	NAIC 1						XXX			XXX	XXX		
10.2	NAIC 2						XXX			XXX	XXX		
10.3	NAIC 3						XXX			XXX	XXX		
10.4	NAIC 4						XXX			XXX	XXX		
10.5	NAIC 5						XXX			XXX	XXX		
10.6	NAIC 6						XXX			XXX	XXX		
10.7	Totals						XXX			XXX	XXX		
11.	Mandatory Convertible Bonds (Affiliated)												
11.1	NAIC 1						XXX			XXX	XXX		
11.2	NAIC 2						XXX			XXX	XXX		
11.3	NAIC 3						XXX			XXX	XXX		
11.4	NAIC 4						XXX			XXX	XXX		
11.5	NAIC 5						XXX			XXX	XXX		
11.6	NAIC 6						XXX			XXX	XXX		
11.7	Totals						XXX			XXX	XXX		
12.	Single Entity Backed Obligations (Unaffiliated)												
12.1	NAIC 1	890,395	6,558,094	18,665,324	1,586,074	213,723	XXX	27,913,610	0.6	XXX	XXX	2,177,689	25,735,921
12.2	NAIC 2	4,368,675	3,481,808	3,952,648	803,548	198,133	XXX	12,804,812	0.3	XXX	XXX	2,046,345	10,758,467
12.3	NAIC 3						XXX			XXX	XXX		
12.4	NAIC 4						XXX			XXX	XXX		
12.5	NAIC 5			1,087,900			XXX	1,087,900	0.0	XXX	XXX		1,087,900
12.6	NAIC 6						XXX			XXX	XXX		
12.7	Totals	5,259,070	10,039,902	23,705,872	2,389,622	411,856	XXX	41,806,322	0.9	XXX	XXX	4,224,034	37,582,288

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
13.	Single Entity Backed Obligations (Affiliated)												
13.1	NAIC 1						XXX			XXX	XXX		
13.2	NAIC 2						XXX			XXX	XXX		
13.3	NAIC 3						XXX			XXX	XXX		
13.4	NAIC 4						XXX			XXX	XXX		
13.5	NAIC 5						XXX			XXX	XXX		
13.6	NAIC 6						XXX			XXX	XXX		
13.7	Totals						XXX			XXX	XXX		
14.	SVO-Identified Bond Exchange Traded Funds - Fair Value												
14.1	NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2	NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3	NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4	NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5	NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6	NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7	Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.	SVO-Identified Bond Exchange Traded Funds - Systemic Value												
15.1	NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2	NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3	NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4	NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5	NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6	NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7	Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16.	Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1	NAIC 1			2,300,000	4,000,000		XXX	6,300,000	0.1	XXX	XXX		6,300,000
16.2	NAIC 2			3,200,000			XXX	3,200,000	0.1	XXX	XXX	3,200,000	
16.3	NAIC 3						XXX			XXX	XXX		
16.4	NAIC 4						XXX			XXX	XXX		
16.5	NAIC 5						XXX			XXX	XXX		
16.6	NAIC 6						XXX			XXX	XXX		
16.7	Totals			5,500,000	4,000,000		XXX	9,500,000	0.2	XXX	XXX	3,200,000	6,300,000
17.	Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1	NAIC 1						XXX			XXX	XXX		
17.2	NAIC 2						XXX			XXX	XXX		
17.3	NAIC 3						XXX			XXX	XXX		
17.4	NAIC 4						XXX			XXX	XXX		
17.5	NAIC 5						XXX			XXX	XXX		
17.6	NAIC 6						XXX			XXX	XXX		
17.7	Totals						XXX			XXX	XXX		
18.	Bank Loans – Issued (Unaffiliated)												
18.1	NAIC 1						XXX			XXX	XXX		
18.2	NAIC 2						XXX			XXX	XXX		
18.3	NAIC 3						XXX			XXX	XXX		
18.4	NAIC 4						XXX			XXX	XXX		
18.5	NAIC 5						XXX			XXX	XXX		
18.6	NAIC 6						XXX			XXX	XXX		
18.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
19.	Bank Loans – Issued (Affiliated)						XXX			XXX	XXX		
	19.1 NAIC 1						XXX			XXX	XXX		
	19.2 NAIC 2						XXX			XXX	XXX		
	19.3 NAIC 3						XXX			XXX	XXX		
	19.4 NAIC 4						XXX			XXX	XXX		
	19.5 NAIC 5						XXX			XXX	XXX		
	19.6 NAIC 6						XXX			XXX	XXX		
	19.7 Totals						XXX			XXX	XXX		
20.	Bank Loans - Acquired (Unaffiliated)												
	20.1 NAIC 1	109,533	438,131	547,663	1,095,326	429,003	XXX	2,619,656	0.1	XXX	XXX		2,619,656
	20.2 NAIC 2						XXX			XXX	XXX		
	20.3 NAIC 3						XXX			XXX	XXX		
	20.4 NAIC 4						XXX			XXX	XXX		
	20.5 NAIC 5						XXX			XXX	XXX		
	20.6 NAIC 6						XXX			XXX	XXX		
	20.7 Totals	109,533	438,131	547,663	1,095,326	429,003	XXX	2,619,656	0.1	XXX	XXX		2,619,656
21.	Bank Loans - Acquired (Affiliated)												
	21.1 NAIC 1						XXX			XXX	XXX		
	21.2 NAIC 2						XXX			XXX	XXX		
	21.3 NAIC 3						XXX			XXX	XXX		
	21.4 NAIC 4						XXX			XXX	XXX		
	21.5 NAIC 5						XXX			XXX	XXX		
	21.6 NAIC 6						XXX			XXX	XXX		
	21.7 Totals						XXX			XXX	XXX		
22.	Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
	22.1 NAIC 1						XXX			XXX	XXX		
	22.2 NAIC 2						XXX			XXX	XXX		
	22.3 NAIC 3						XXX			XXX	XXX		
	22.4 NAIC 4						XXX			XXX	XXX		
	22.5 NAIC 5						XXX			XXX	XXX		
	22.6 NAIC 6						XXX			XXX	XXX		
	22.7 Totals						XXX			XXX	XXX		
23.	Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
	23.1 NAIC 1						XXX			XXX	XXX		
	23.2 NAIC 2						XXX			XXX	XXX		
	23.3 NAIC 3						XXX			XXX	XXX		
	23.4 NAIC 4						XXX			XXX	XXX		
	23.5 NAIC 5						XXX			XXX	XXX		
	23.6 NAIC 6						XXX			XXX	XXX		
	23.7 Totals						XXX			XXX	XXX		
24.	Certificates of Deposit (Unaffiliated)												
	24.1 NAIC 1						XXX			XXX	XXX		
	24.2 NAIC 2						XXX			XXX	XXX		
	24.3 NAIC 3						XXX			XXX	XXX		
	24.4 NAIC 4						XXX			XXX	XXX		
	24.5 NAIC 5						XXX			XXX	XXX		
	24.6 NAIC 6						XXX			XXX	XXX		
	24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
25.	Certificates of Deposit (Affiliated)												
25.1	NAIC 1						XXX			XXX	XXX		
25.2	NAIC 2						XXX			XXX	XXX		
25.3	NAIC 3						XXX			XXX	XXX		
25.4	NAIC 4						XXX			XXX	XXX		
25.5	NAIC 5						XXX			XXX	XXX		
25.6	NAIC 6						XXX			XXX	XXX		
25.7	Totals						XXX			XXX	XXX		
26.	Other Issuer Credit Obligations (Unaffiliated)												
26.1	NAIC 1						XXX			XXX	XXX		
26.2	NAIC 2		118,086	336,120			XXX	454,207	0.0	XXX	XXX		454,207
26.3	NAIC 3						XXX			XXX	XXX		
26.4	NAIC 4						XXX			XXX	XXX		
26.5	NAIC 5						XXX			XXX	XXX		
26.6	NAIC 6						XXX			XXX	XXX		
26.7	Totals		118,086	336,120			XXX	454,207	0.0	XXX	XXX		454,207
27.	Other Issuer Credit Obligations (Affiliated)												
27.1	NAIC 1						XXX			XXX	XXX		
27.2	NAIC 2						XXX			XXX	XXX		
27.3	NAIC 3						XXX			XXX	XXX		
27.4	NAIC 4						XXX			XXX	XXX		
27.5	NAIC 5						XXX			XXX	XXX		
27.6	NAIC 6						XXX			XXX	XXX		
27.7	Totals						XXX			XXX	XXX		
28.	Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1	NAIC 1	296,905	3,089,219	3,439,338	12,009,623	7,693,387	XXX	26,528,472	0.5	XXX	XXX	26,528,472	
28.2	NAIC 2						XXX			XXX	XXX		
28.3	NAIC 3						XXX			XXX	XXX		
28.4	NAIC 4						XXX			XXX	XXX		
28.5	NAIC 5						XXX			XXX	XXX		
28.6	NAIC 6						XXX			XXX	XXX		
28.7	Totals	296,905	3,089,219	3,439,338	12,009,623	7,693,387	XXX	26,528,472	0.5	XXX	XXX	26,528,472	
29.	Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1	NAIC 1	169,938	486,745	1,199,324	1,559,834	111,918	XXX	3,527,760	0.1	XXX	XXX	3,527,760	
29.2	NAIC 2						XXX			XXX	XXX		
29.3	NAIC 3						XXX			XXX	XXX		
29.4	NAIC 4						XXX			XXX	XXX		
29.5	NAIC 5						XXX			XXX	XXX		
29.6	NAIC 6						XXX			XXX	XXX		
29.7	Totals	169,938	486,745	1,199,324	1,559,834	111,918	XXX	3,527,760	0.1	XXX	XXX	3,527,760	
30.	Agency Residential Mortgage-Backed Securities - Not-Guaranteed												
30.1	NAIC 1	1,450,154	4,903,805	52,578,843	167,437,956	53,741,846	XXX	280,112,604	5.7	XXX	XXX	280,112,604	
30.2	NAIC 2						XXX			XXX	XXX		
30.3	NAIC 3						XXX			XXX	XXX		
30.4	NAIC 4						XXX			XXX	XXX		
30.5	NAIC 5						XXX			XXX	XXX		
30.6	NAIC 6						XXX			XXX	XXX		
30.7	Totals	1,450,154	4,903,805	52,578,843	167,437,956	53,741,846	XXX	280,112,604	5.7	XXX	XXX	280,112,604	

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
31.	Agency Commercial Mortgage-Backed Securities - Not-Guaranteed												
31.1	NAIC 1	1,540,716	7,050,311	16,707,382	50,697,150	5,902,698	XXX	81,898,257	1.7	XXX	XXX	77,640,991	4,257,266
31.2	NAIC 2						XXX			XXX	XXX		
31.3	NAIC 3						XXX			XXX	XXX		
31.4	NAIC 4						XXX			XXX	XXX		
31.5	NAIC 5						XXX			XXX	XXX		
31.6	NAIC 6						XXX			XXX	XXX		
31.7	Totals	1,540,716	7,050,311	16,707,382	50,697,150	5,902,698	XXX	81,898,257	1.7	XXX	XXX	77,640,991	4,257,266
32.	Non-Agency Residential Mortgage-Backed Securities - (Unaffiliated)												
32.1	NAIC 1	3,415,188	11,607,918	24,061,322	29,314,235	8,879,782	XXX	77,278,445	1.6	XXX	XXX	30,647,466	46,630,979
32.2	NAIC 2						XXX			XXX	XXX		
32.3	NAIC 3						XXX			XXX	XXX		
32.4	NAIC 4						XXX			XXX	XXX		
32.5	NAIC 5						XXX			XXX	XXX		
32.6	NAIC 6						XXX			XXX	XXX		
32.7	Totals	3,415,188	11,607,918	24,061,322	29,314,235	8,879,782	XXX	77,278,445	1.6	XXX	XXX	30,647,466	46,630,979
33.	Non-Agency Residential Mortgage-Backed Securities - (Affiliated)												
33.1	NAIC 1						XXX			XXX	XXX		
33.2	NAIC 2						XXX			XXX	XXX		
33.3	NAIC 3						XXX			XXX	XXX		
33.4	NAIC 4						XXX			XXX	XXX		
33.5	NAIC 5						XXX			XXX	XXX		
33.6	NAIC 6						XXX			XXX	XXX		
33.7	Totals						XXX			XXX	XXX		
34.	Non-Agency Commercial Mortgage-Backed Securities - (Unaffiliated)												
34.1	NAIC 1	2,290,358	24,141,577	2,967,539	5,080,802	1,739,154	XXX	36,219,430	0.7	XXX	XXX	11,956,592	24,262,838
34.2	NAIC 2	781,532	3,030,025	231,601	1,210,140	792,748	XXX	6,046,045	0.1	XXX	XXX	1,889,274	4,156,772
34.3	NAIC 3		2,776,250				XXX	2,776,250	0.1	XXX	XXX	1,773,137	1,003,112
34.4	NAIC 4						XXX			XXX	XXX		
34.5	NAIC 5						XXX			XXX	XXX		
34.6	NAIC 6						XXX			XXX	XXX		
34.7	Totals	3,071,890	29,947,852	3,199,140	6,290,942	2,531,901	XXX	45,041,725	0.9	XXX	XXX	15,619,003	29,422,722
35.	Non-Agency Commercial Mortgage-Backed Securities - (Affiliated)												
35.1	NAIC 1						XXX			XXX	XXX		
35.2	NAIC 2						XXX			XXX	XXX		
35.3	NAIC 3						XXX			XXX	XXX		
35.4	NAIC 4						XXX			XXX	XXX		
35.5	NAIC 5						XXX			XXX	XXX		
35.6	NAIC 6						XXX			XXX	XXX		
35.7	Totals						XXX			XXX	XXX		
36.	Non-Agency - CLOs/CBOs/CDOs- (Unaffiliated)												
36.1	NAIC 1	3,267,706	19,574,920	42,421,858	8,335,530		XXX	73,600,014	1.5	XXX	XXX	3,235,806	70,364,208
36.2	NAIC 2	5,773,941	74,838	8,613,665	11,414,607		XXX	25,877,051	0.5	XXX	XXX	144,895	25,732,156
36.3	NAIC 3	18,690,094	13,515,606	12,623,206	370,660		XXX	45,199,567	0.9	XXX	XXX	266,963	44,932,604
36.4	NAIC 4	—	9,827,521	283,628	6,570,326		XXX	16,681,475	0.3	XXX	XXX	771,987	15,909,488
36.5	NAIC 5	59,589	2,428,374				XXX	2,487,963	0.1	XXX	XXX		2,487,963
36.6	NAIC 6	48,181	27,173				XXX	75,354	0.0	XXX	XXX		75,354
36.7	Totals	27,839,510	45,448,433	63,942,357	26,691,123		XXX	163,921,424	3.3	XXX	XXX	4,419,651	159,501,773

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
37.	Non-Agency - CLOs/CBOs/CDOs- (Affiliated)												
37.1	NAIC 1						XXX			XXX	XXX		
37.2	NAIC 2						XXX			XXX	XXX		
37.3	NAIC 3						XXX			XXX	XXX		
37.4	NAIC 4						XXX			XXX	XXX		
37.5	NAIC 5						XXX			XXX	XXX		
37.6	NAIC 6						XXX			XXX	XXX		
37.7	Totals						XXX			XXX	XXX		
38.	Other Financial Asset-Backed Securities - (Unaffiliated)												
38.1	NAIC 1	910,233	8,226,499	2,415,713	318,094	16,576	XXX	11,887,115	0.2	XXX	XXX	11,870	11,875,245
38.2	NAIC 2		100,000				XXX	100,000	0.0	XXX	XXX		100,000
38.3	NAIC 3						XXX			XXX	XXX		
38.4	NAIC 4						XXX			XXX	XXX		
38.5	NAIC 5						XXX			XXX	XXX		
38.6	NAIC 6						XXX			XXX	XXX		
38.7	Totals	910,233	8,326,499	2,415,713	318,094	16,576	XXX	11,987,115	0.2	XXX	XXX	11,870	11,975,245
39.	Other Financial Asset-Backed Securities - (Affiliated)												
39.1	NAIC 1						XXX			XXX	XXX		
39.2	NAIC 2						XXX			XXX	XXX		
39.3	NAIC 3						XXX			XXX	XXX		
39.4	NAIC 4						XXX			XXX	XXX		
39.5	NAIC 5						XXX			XXX	XXX		
39.6	NAIC 6						XXX			XXX	XXX		
39.7	Totals						XXX			XXX	XXX		
40.	Equity-Backed Securities - (Unaffiliated)												
40.1	NAIC 1	—	28,915,427	6,884,625			XXX	35,800,052	0.7	XXX	XXX		35,800,052
40.2	NAIC 2						XXX			XXX	XXX		
40.3	NAIC 3						XXX			XXX	XXX		
40.4	NAIC 4						XXX			XXX	XXX		
40.5	NAIC 5						XXX			XXX	XXX		
40.6	NAIC 6						XXX			XXX	XXX		
40.7	Totals	—	28,915,427	6,884,625			XXX	35,800,052	0.7	XXX	XXX		35,800,052
41.	Equity-Backed Securities - (Affiliated)												
41.1	NAIC 1						XXX			XXX	XXX		
41.2	NAIC 2						XXX			XXX	XXX		
41.3	NAIC 3						XXX			XXX	XXX		
41.4	NAIC 4						XXX			XXX	XXX		
41.5	NAIC 5						XXX			XXX	XXX		
41.6	NAIC 6						XXX			XXX	XXX		
41.7	Totals						XXX			XXX	XXX		
42.	Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)												
42.1	NAIC 1						XXX			XXX	XXX		
42.2	NAIC 2						XXX			XXX	XXX		
42.3	NAIC 3						XXX			XXX	XXX		
42.4	NAIC 4						XXX			XXX	XXX		
42.5	NAIC 5						XXX			XXX	XXX		
42.6	NAIC 6						XXX			XXX	XXX		
42.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
43.	Other Financial Asset-Backed Securities - Not Self-Liquidating (Affiliated)												
43.1	NAIC 1						XXX			XXX	XXX		
43.2	NAIC 2						XXX			XXX	XXX		
43.3	NAIC 3						XXX			XXX	XXX		
43.4	NAIC 4						XXX			XXX	XXX		
43.5	NAIC 5						XXX			XXX	XXX		
43.6	NAIC 6						XXX			XXX	XXX		
43.7	Totals						XXX			XXX	XXX		
44.	Lease-Backed Securities - Practical Expedient (Unaffiliated)												
44.1	NAIC 1	1,884,714	14,528,425	2,604,071	1,286,261		XXX	20,303,471	0.4	XXX	XXX	27,422	20,276,049
44.2	NAIC 2	1,144,677	4,637,916	2,870,256	3,900,729		XXX	12,553,578	0.3	XXX	XXX		12,553,578
44.3	NAIC 3						XXX			XXX	XXX		
44.4	NAIC 4						XXX			XXX	XXX		
44.5	NAIC 5						XXX			XXX	XXX		
44.6	NAIC 6						XXX			XXX	XXX		
44.7	Totals	3,029,391	19,166,341	5,474,327	5,186,990		XXX	32,857,049	0.7	XXX	XXX	27,422	32,829,627
45.	Lease-Backed Securities - Practical Expedient (Affiliated)												
45.1	NAIC 1						XXX			XXX	XXX		
45.2	NAIC 2						XXX			XXX	XXX		
45.3	NAIC 3						XXX			XXX	XXX		
45.4	NAIC 4						XXX			XXX	XXX		
45.5	NAIC 5						XXX			XXX	XXX		
45.6	NAIC 6						XXX			XXX	XXX		
45.7	Totals						XXX			XXX	XXX		
46.	Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1	NAIC 1	13,091,421	9,864,263	6,552,284	3,277,061	6,253,696	XXX	39,038,725	0.8	XXX	XXX	8,933,990	30,104,735
46.2	NAIC 2	1,153,380	15,503,927	21,881,235			XXX	38,538,542	0.8	XXX	XXX	2,750,000	35,788,542
46.3	NAIC 3						XXX			XXX	XXX		
46.4	NAIC 4						XXX			XXX	XXX		
46.5	NAIC 5						XXX			XXX	XXX		
46.6	NAIC 6						XXX			XXX	XXX		
46.7	Totals	14,244,802	25,368,189	28,433,519	3,277,061	6,253,696	XXX	77,577,267	1.6	XXX	XXX	11,683,990	65,893,277
47.	Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1	NAIC 1						XXX			XXX	XXX		
47.2	NAIC 2						XXX			XXX	XXX		
47.3	NAIC 3						XXX			XXX	XXX		
47.4	NAIC 4						XXX			XXX	XXX		
47.5	NAIC 5						XXX			XXX	XXX		
47.6	NAIC 6						XXX			XXX	XXX		
47.7	Totals						XXX			XXX	XXX		
48.	Lease-Backed Securities - Full Analysis (Unaffiliated)												
48.1	NAIC 1		17,406,707	750,000			XXX	18,156,707	0.4	XXX	XXX		18,156,707
48.2	NAIC 2	163,243	7,502,376				XXX	7,665,619	0.2	XXX	XXX		7,665,619
48.3	NAIC 3						XXX			XXX	XXX		
48.4	NAIC 4						XXX			XXX	XXX		
48.5	NAIC 5						XXX			XXX	XXX		
48.6	NAIC 6						XXX			XXX	XXX		
48.7	Totals	163,243	24,909,083	750,000			XXX	25,822,326	0.5	XXX	XXX		25,822,326

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
49.	Lease-Backed Securities - Full Analysis (Affiliated)												
49.1	NAIC 1						XXX			XXX	XXX		
49.2	NAIC 2						XXX			XXX	XXX		
49.3	NAIC 3						XXX			XXX	XXX		
49.4	NAIC 4						XXX			XXX	XXX		
49.5	NAIC 5						XXX			XXX	XXX		
49.6	NAIC 6						XXX			XXX	XXX		
49.7	Totals						XXX			XXX	XXX		
50.	Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1	NAIC 1	1,694,450	4,373,027				XXX	6,067,477	0.1	XXX	XXX		6,067,477
50.2	NAIC 2						XXX			XXX	XXX		
50.3	NAIC 3						XXX			XXX	XXX		
50.4	NAIC 4						XXX			XXX	XXX		
50.5	NAIC 5						XXX			XXX	XXX		
50.6	NAIC 6						XXX			XXX	XXX		
50.7	Totals	1,694,450	4,373,027				XXX	6,067,477	0.1	XXX	XXX		6,067,477
51.	Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1	NAIC 1						XXX			XXX	XXX		
51.2	NAIC 2						XXX			XXX	XXX		
51.3	NAIC 3						XXX			XXX	XXX		
51.4	NAIC 4						XXX			XXX	XXX		
51.5	NAIC 5						XXX			XXX	XXX		
51.6	NAIC 6						XXX			XXX	XXX		
51.7	Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A

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 52.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
52.	Total Bonds Current Year												
52.1	NAIC 1	(d) 195,146,921	601,013,140	439,993,199	811,763,741	1,088,129,953		3,136,046,955	63.7	XXX	XXX	2,081,442,435	1,054,604,520
52.2	NAIC 2	(d) 71,541,343	236,983,490	385,836,874	270,288,050	668,087,499		1,632,737,256	33.2	XXX	XXX	1,111,358,670	521,378,587
52.3	NAIC 3	(d) 20,937,661	43,338,454	25,402,036	21,754,675	9,133,391		120,566,216	2.5	XXX	XXX	45,775,442	74,790,774
52.4	NAIC 4	(d) 481,849	11,754,918	3,692,874	9,461,421			25,391,062	0.5	XXX	XXX	1,771,987	23,619,076
52.5	NAIC 5	(d) 59,589	3,446,252	2,410,706			(c) 5,916,546	5,916,546	0.1	XXX	XXX	12,000	5,904,546
52.6	NAIC 6	(d) 48,181	27,173			20,515	(c) 95,869	95,869	0.0	XXX	XXX		95,869
52.7	Totals	288,215,543	896,563,427	857,335,688	1,113,267,888	1,765,371,358	(b) 4,920,753,904	4,920,753,904	100.0	XXX	XXX	3,240,360,533	1,680,393,371
52.8	Line 52.7 as a % of Col. 7	5.9	18.2	17.4	22.6	35.9	100.0	XXX	XXX	XXX	XXX	65.9	34.1
53.	Total Bonds Prior Year												
53.1	NAIC 1	92,528,551	449,096,892	480,014,175	776,185,752	1,269,102,216		XXX	XXX	3,066,927,584	61.779	1,973,374,851	1,093,552,733
53.2	NAIC 2	45,385,771	282,050,788	428,434,304	301,641,701	678,058,699		XXX	XXX	1,735,571,263	34.960	1,242,924,145	492,647,118
53.3	NAIC 3	2,921,697	80,095,997	23,668,371	11,898,718	3,463,547		XXX	XXX	122,048,329	2.458	17,336,354	104,711,975
53.4	NAIC 4	111,958	17,673,054	2,589,572	7,413,444	6,014,272		XXX	XXX	33,802,300	0.681	9,556,189	24,246,111
53.5	NAIC 5	—	2,505,840	2,197,674	1,271,641	65,353		XXX	XXX	(c) 6,040,507	0.122	1,494,116	4,546,391
53.6	NAIC 6							XXX	XXX	(c)			
53.7	Totals	140,947,976	831,422,569	936,904,096	1,098,411,256	1,956,704,087	XXX	XXX	(b) 4,964,389,984	100.000	100.000	3,244,685,655	1,719,704,328
53.8	Line 53.7 as a % of Col. 9	2.8	16.7	18.9	22.1	39.4	XXX	XXX	100.0	XXX	XXX	65.4	34.6
54.	Total Publicly Traded Bonds												
54.1	NAIC 1	106,266,666	203,351,906	278,484,208	654,432,616	838,907,039		2,081,442,435	42.3	XXX	XXX	2,081,442,435	XXX
54.2	NAIC 2	47,400,400	140,691,773	221,168,803	151,156,685	550,941,010		1,111,358,670	22.6	XXX	XXX	1,111,358,670	XXX
54.3	NAIC 3	700,325	11,844,915	5,576,146	19,305,923	8,348,133		45,775,442	0.9	XXX	XXX	45,775,442	XXX
54.4	NAIC 4	—	771,987	1,000,000				1,771,987	0.0	XXX	XXX	1,771,987	XXX
54.5	NAIC 5		12,000					12,000	—	XXX	XXX	12,000	XXX
54.6	NAIC 6									XXX	XXX		XXX
54.7	Totals	154,367,391	356,672,580	506,229,157	824,895,224	1,398,196,181		3,240,360,533	65.9	XXX	XXX	3,240,360,533	XXX
54.8	Line 54.7 as a % of Col. 7	4.8	11.0	15.6	25.5	43.1		100.0	XXX	XXX	XXX	100.0	XXX
54.9	Line 54.7 as a % of L52.7, C7, Sn 52	3.1	7.2	10.3	16.8	28.4		65.9	XXX	XXX	XXX	65.9	XXX
55.	Total Privately Placed Bonds												
55.1	NAIC 1	88,880,256	397,661,234	161,508,991	157,331,125	249,222,914		1,054,604,520	21.4	XXX	XXX	XXX	1,054,604,520
55.2	NAIC 2	24,140,943	96,291,717	164,668,072	119,131,366	117,146,489		521,378,587	10.6	XXX	XXX	XXX	521,378,587
55.3	NAIC 3	20,237,336	31,493,538	19,825,890	2,448,752	785,258		74,790,774	1.5	XXX	XXX	XXX	74,790,774
55.4	NAIC 4	481,849	10,982,931	2,692,874	9,461,421			23,619,076	0.5	XXX	XXX	XXX	23,619,076
55.5	NAIC 5	59,589	3,434,252	2,410,706				5,904,546	0.1	XXX	XXX	XXX	5,904,546
55.6	NAIC 6	48,181	27,173			20,515		95,869	0.0	XXX	XXX	XXX	95,869
55.7	Totals	133,848,153	539,890,847	351,106,532	288,372,664	367,175,176		1,680,393,371	34.1	XXX	XXX	XXX	1,680,393,371
55.8	Line 55.7 as a % of Col. 7	8.0	32.1	20.9	17.2	21.9		100.0	XXX	XXX	XXX	XXX	100.0
55.9	Line 55.7 as a % of L52.7, C7, Sn 52	2.7	11.0	7.1	5.9	7.5		34.1	XXX	XXX	XXX	XXX	34.1

(a) Includes \$1,269,480,474 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$38,268,439 current year of bonds with Z designations and \$13,070,112 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 \$69,454,417; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3
		Total	Bonds	Other Short-term Investment Assets
1.	Book/adjusted carrying value, December 31 of prior year.....	1	1	
2.	Cost of short-term investments acquired.....	461,125	461,125	
3.	Accrual of discount.....			
4.	Unrealized valuation increase/(decrease).....			
5.	Total gain (loss) on disposals.....			
6.	Deduct consideration received on disposals.....			
7.	Deduct amortization of premium.....			
8.	Total foreign exchange change in book/adjusted carrying value.....			
9.	Deduct current year's other-than-temporary impairment recognized.....			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	461,126	461,126	
11.	Deduct total nonadmitted amounts.....			
12.	Statement value at end of current period (Line 10 minus Line 11).....	461,126	461,126	

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)		4,022,742
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,671,765	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		3,671,765
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	1,263,303	
3.2	Section 2, Column 19	(907,381)	355,923
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		153,001
6.	Considerations received/(paid) on terminations, Section 2, Column 15		3,268,367
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)		4,935,064
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		4,935,064

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-18) Schedule DB - Part C - Section 1

NONE

(SI-19) 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.....	4,935,068	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3.	Total (Line 1 plus Line 2).....		4,935,068
4.	Part D, Section 1, Column 6.....	12,594,310	
5.	Part D, Section 1, Column 7.....	(7,659,242)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		—
		Fair Value Check	
7.	Part A, Section 1, Column 16.....	4,935,068	
8.	Part B, Section 1, Column 13.....		
9.	Total (Line 7 plus Line 8).....		4,935,068
10.	Part D, Section 1, Column 9.....	12,594,310	
11.	Part D, Section 1, Column 10.....	(7,659,242)	
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
1.	Book/adjusted carrying value, December 31 of prior year.....	129,043,359	6,798,102	129,043,361	(6,798,104)
2.	Cost of cash equivalents acquired.....	10,342,335,016	4,703,237,871	5,639,097,144	
3.	Accrual of discount.....	758,420	758,420		
4.	Unrealized valuation increase/(decrease).....				
5.	Total gain (loss) on disposals.....				
6.	Deduct consideration received on disposals.....	10,316,427,925	4,635,003,000	5,681,424,925	
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).....	155,708,870	75,791,394	86,715,580	(6,798,104)
11.	Deduct total nonadmitted amounts.....				
12.	Statement value at end of current period (Line 10 minus Line 11).....	155,708,870	75,791,394	86,715,580	(6,798,104)

(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	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value / Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
000000000		New York	NY		03/15/2022	4.94	42,418,611		17,103				86,744,342	02/23/2022
000000000		New York	NY		03/15/2022	8.01	9,918,003		(33,212)				91,454,437	02/23/2022
001231320		ROCHESTER	MN		02/01/2008	6.12	3,573,734						32,750,000	12/18/2007
001232620		WYCKOFF	NJ		05/25/2011	3.55	27,498,607		(398,238)				65,400,000	04/10/2011
001233280		ST. LOUIS	MO		10/11/2011	3.35	6,743,263		(75,052)				21,600,000	07/15/2011
001235630		SAN JOSE	CA		06/30/2016	4.16	3,220,834						8,200,000	09/06/2006
001235790		COVINGTON	WA		10/05/2016	2.95	20,661,165		(219,128)				40,000,000	08/26/2016
001235820		BEAVERTON	OR		09/15/2016	3.28	22,984,081		(119,536)				42,000,000	08/26/2016
		NATIONAL CITY	CA		11/30/2017	4.07	7,122,753						14,606,720	10/04/2017
001236530		WILSONVILLE	OR		03/20/2019	4.72	7,835,996						14,900,000	02/25/2019
		PLEASANT GROVE	UT		10/01/2019	3.52	30,473,544		(130,057)				55,500,000	08/23/2019
001236730		LINTHICUM	MD		09/27/2019	3.93	8,327,113						15,067,800	09/16/2019
001236820		GALLATIN	TN		12/19/2019	3.55	14,740,606		(72,858)				22,237,500	11/21/2019
001236890		AUSTIN	TX		03/18/2020	4.24	11,537,996		(11,190)				21,000,000	02/18/2020
29857		Lincolnton	NC		09/25/2019	3.95	2,207,575						4,586,400	07/09/2019
		The Woodlands	TX		10/29/2019	3.65	1,543,569						4,777,500	09/03/2019
29879		Various	TX		11/06/2019	3.35	5,678,456						13,527,368	09/17/2019
29959		Mt. Pleasant	SC		02/13/2020	3.78	2,749,156						5,152,679	12/27/2019
30161					03/10/2022	3.09	7,028,968						36,489,231	01/18/2022
0599999 – Mortgages in Good Standing - Commercial Mortgages - All Other							236,264,029		(1,042,169)				595,993,976	XXX
0899999 – Total Mortgages in Good Standing							236,264,029		(1,042,169)				595,993,976	XXX
3399999 – Total Mortgages							236,264,029		(1,042,169)				595,993,976	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	6	7	8	9	
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 – Total Mortgages								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value / Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
001234830	LOS ANGELES	CA		08/13/2021	12/23/2025	21,891,701		(112,876)			(112,876)		21,778,825	21,775,105		(3,720)	(3,720)
001235310	MINNEAPOLIS	MN		08/13/2021	06/17/2025	9,192,873		(59,823)			(59,823)		9,133,049	9,133,049		—	—
001235450	SAN FRANCISCO	CA		08/13/2021	09/22/2025	17,845,445		(138,800)			(138,800)		17,706,645	17,706,645		—	—
001235480	ENCINO	CA		11/10/2015	06/05/2025	5,561,773		(12,740)			(12,740)		5,549,034	5,549,034			
0199999 – Mortgages closed by repayment						54,491,793		(324,239)			(324,239)		54,167,553	54,163,833		(3,721)	(3,721)
Mortgages with partial repayments																	
001231320	ROCHESTER	MN		02/01/2008		193,232							193,232	193,232			
001232620	WYCKOFF	NJ		08/13/2021		2,037,080		(184,218)			(184,218)		1,852,862	1,852,862			
001233280	ST. LOUIS	MO		08/13/2021		961,151		(57,624)			(57,624)		903,527	903,527		—	—
001235630	SAN JOSE	CA		06/30/2016		105,135							105,135	105,135			
001235790	COVINGTON	WA		08/13/2021		468,203		(7,977)			(7,977)		460,226	460,226			
001235820	BEAVERTON	OR		08/13/2021		639,459		(5,036)			(5,036)		634,423	634,422		(1)	(1)
001236140	NATIONAL CITY	CA		11/30/2017		227,850							227,850	227,850		—	—
001236530	WILSONVILLE	OR		03/20/2019		181,418							181,418	181,418		—	—
001236710	PLEASANT GROVE	UT		08/13/2021		1,090,531		(23,029)			(23,029)		1,067,502	1,067,502			
001236730	LINTHICUM	MD		09/27/2019		295,755							295,755	295,755			
001236820	GALLATIN	TN		08/13/2021		279,277		(6,174)			(6,174)		273,104	273,104		—	—
001236890	AUSTIN	TX		08/13/2021		525,293		(845)			(845)		524,448	524,448		—	—
29857	Lincolnton	NC		09/25/2019		117,942							117,942	117,942			—
29876	The Woodlands	TX		10/29/2019		142,501							142,501	143,866		1,365	1,365
29879	Various	TX		11/06/2019		419,990							419,990	419,990		—	—
29959	Mt. Pleasant	SC		02/13/2020		56,672							56,672	56,672		—	—
30161				03/10/2022		275,815							275,815	275,815			
0299999 – Mortgages with partial repayments						8,017,307		(284,905)			(284,905)		7,732,402	7,733,766		1,364	1,364
Mortgages disposed																	
001235230	PISCATAWAY	NJ		08/13/2021	04/17/2025	34,238,950		(225,585)			(225,585)		34,013,365	34,013,364		—	—
0399999 – Mortgages disposed						34,238,950		(225,585)			(225,585)		34,013,365	34,013,364		—	—
0599999 – Total						96,748,050		(834,730)			(834,730)		95,913,321	95,910,964		(2,357)	(2,357)

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	Restricted Asset 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
Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS			NC	RESIF 2004-B B3 - CMO/RMBS	6. FMR	05/21/2004		11,451	12,245	11,451						900		
0599999 – Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									11,451	12,245	11,451						900		XXX
Debt Securities That Do Not Qualify as Bonds: Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
00037U-AF-7	AASET 183 C - ABS			IRL	AASET 183 C - ABS	5.B FE	11/20/2018		65,326	525,645	65,353								
0999999 – Debt Securities That Do Not Qualify as Bonds: Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									65,326	525,645	65,353								XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS			CYM	UNIVERSE ISSUER LLC INTERESTS	2.B	08/21/2020		27,600	134,787	28,105		96						
1399999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									27,600	134,787	28,105		96						XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) 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	3	12,636,775	11,128,484	11,128,484	(1,960,133)					2,131,481	463,383	0.360
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGT ON	DE	WHITE HORSE LIQUIDITY PARTNERS INC		09/20/2018		4,071,103	2,603,976	2,603,976	(88,800)					192,263	603,844	0.700
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP		10/09/2018	3	5,492,698	3,887,964	3,887,964	(1,251,371)					(32,780)	732,553	0.360
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGT ON	DE	SIRIS PARTNERS GP IV, L.P.		03/15/2019	3	5,562,445	5,597,465	5,597,465	(162,130)					70,908	465,040	0.140
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.		WILMINGT ON	DE	Global Infrastructure Investors IV, LLC		02/01/2019	3	19,934,919	22,490,265	22,490,265	336,934					512,610	3,667,392	0.090
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGT ON	DE	FCO Fund V GP LLC		04/30/2019		19,797,986	20,321,583	20,321,583	523,597					2,829,876	8,943,271	2.210
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	TRIDENT CAPITAL VIII, L.P.		04/05/2019	3	6,014,272	6,656,756	6,656,756	(1,178,260)					1,505,693	663,872	0.140
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGT ON	DE	Whitehorse Liquidity Partners Inc.		03/29/2019		4,038,339	2,502,223	2,502,223	(42,619)					322,500	716,677	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	3	22,984,179	23,102,672	23,102,672	411,550					184,091	2,455,732	0.270
000000-00-0	WCAS XIII, L.P.		NEW YORK	NY	WCAS XIII ASSOCIATES LLC		06/21/2019	3	7,129,817	7,418,255	7,418,255	55,810					766,396	894,538	0.180
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.		07/01/2019	3	3,438,107	4,183,583	4,183,583	63,843					146,876	2,132,960	0.310
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC		08/16/2019	3	9,396,507	12,715,492	12,715,492	(351,500)						249,280	0.150
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.		WILMINGT ON	DE	BXLS V LLC		09/30/2023	1	3,909,164	4,399,930	4,399,930	(60,833)					1,013,304	2,423,093	0.110
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XI L.P.		12/17/2019	1	2,919,000	4,471,122	4,471,122	148,183					254,791	116,697	0.030
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.		09/01/2020	3	8,369,590	9,698,915	9,698,915	788,558						1,452,022	0.060
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGT ON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.		09/01/2020	3	13,843,869	18,807,088	18,807,088	45,943					1,877,205	2,170,820	0.150
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.		09/01/2020	3	12,520,267	11,624,175	11,624,175	(4,561,855)					6,760,397	9,754,791	1.270
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP			DE	WHITEHORSE LIQUIDITY PARTNERS INC		09/01/2020		8,785,244	7,477,133	7,477,133	(288,539)					716,792	1,522,262	0.340
000000-00-0	BAIN CAPITAL FUND XIII, L.P.			DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC		11/01/2020	3	15,107,796	14,468,841	14,468,841	(718,125)					1,257,616	2,700,000	0.160
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.			DE	GENSTAR CAPITAL X, L.P.		04/01/2021	3	7,328,350	7,806,632	7,806,632	87,597					46,726	169,250	0.070
000000-00-0	T-VIII CELESTIAL CO-INVEST LP			DE	TRIDENT CAPITAL VIII, L.P.		04/01/2021	1	7,006,349	8,446,300	8,446,300	52,407						271,111	0.440

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	Restricted Asset 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	EQUISTONE PARTNERS EUROPEAN FUND IV		GRAND CAYMAN	GBR	EQUISTONE PARTNERS EUROPE		02/20/2012	3	444,950	203,006	203,006	(135,966)				49,022	34,394	85,473	0.260
000000-00-0	SK CAPITAL PARTNERS V-A LP			CYM	SK CAPITAL PARTNERS		10/09/2018	3	1,391,057	1,049,749	1,049,749	(337,870)				(8,850)		197,793	0.100
000000-00-0	EXCELLERE CAPITAL FUND II			CO	EXCELLERE PARTNERS LLC		10/03/2011	3	606,686	955,203	955,203	108,623						857,771	0.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP			NY	ODYSSEY PARTNERS		07/07/2014	3	1,331,696	500,204	500,204	(381,257)					607,183	339,149	0.110
000000-00-0	SYCAMORE PARTNERS II, LP			NY	SYCAMORE PARTNERS		05/15/2014	3	2,621,037	3,748,422	3,748,422	(35,230)						505,006	0.240
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP			LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017		3,618,461	4,413,702	4,413,702	156,409				451,580	56,371	383,265	0.100
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP			NY	ODYSSEY PARTNERS		04/20/2020	3	1,627,593	1,874,046	1,874,046	6,082					709,628	298,088	0.050
000000-00-0	HKW CAPITAL PARTNERS IV LP			NY	HKW MANAGEMENT		04/28/2014	3	3,183,571	3,960,816	3,960,816	(146,001)						271,880	3.290
000000-00-0	HKW CAPITAL PARTNERS V LP			NY	HKW MANAGEMENT		07/26/2018	3	1,368,408	1,629,152	1,629,152	(181,084)					286,661	37,203	0.370
000000-00-0	QUANTUM ENERGY PARTNERS VII LP			TX	QUANTUM ENERGY PARTNERS		08/22/2017		11,175,390	8,772,749	8,772,749	(629,493)					1,009,168	1,097,359	0.060
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		GRAND CAYMAN	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3	2,972,277	2,663,340	2,663,340	(145,074)					58,421	168,415	0.060
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP			NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018		1,436,135	2,715,388	2,715,388	411,765					32,746	63,894	0.040
000000-00-0	SILVER LAKE PARTNERS IV, LP			CA	SILVER LAKE PARTNERS		10/22/2013	3	1,168,677	2,097,693	2,097,693	(608,806)					795,707	50,644	0.020
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP			MA	ARCLIGHT PARTNERS		08/14/2015		5,989,561	3,322,947	3,322,947	(401,121)					522,045	1,681,145	0.080
000000-00-0	TRIDENT VI LP			CYM	STONE POINT CAPITAL		09/12/2014	3	1,158,436	1,253,953	1,253,953	(56,968)					102,628	188,769	0.130
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.			NY	HKW MANAGEMENT		06/30/2014	3	(397,753)	3,065,624	3,065,624	(142,557)						46,356	24.800
000000-00-0	SK CAPITAL PARTNERS III LP			CYM	SK CAPITAL PARTNERS		08/26/2011	3	62,560	514,562	514,562	(460,152)					365	73,877	0.520
000000-00-0	EIG ENERGY FUND XVI			DE	EIG GLOBAL ENERGY PARTNERS		12/13/2013		7,015,098	5,100,802	5,100,802	(489,765)					(71,840)	3,356,384	0.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V			GBR	EQUISTONE PARTNERS EUROPE		06/26/2015	3	2,466,864	808,279	808,279	(988,644)				390,020	473,800	329,767	0.270
000000-00-0	THOMA BRAVO XII			DE	THOMA BRAVO PARTNERS		05/31/2016		2,548,570	1,924,851	1,924,851	(1,790,039)					1,663,148	876,475	0.090
000000-00-0	EXCELLERE CAPITAL FUND III		GRAND CAYMAN	CO	EXCELLERE PARTNERS LLC		10/03/2016	3	4,930,507	3,945,132	3,945,132	(499,551)					81,007	953,276	0.860
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI			GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3	1,846,137	1,016,348	1,016,348	(329,957)				236,230	139,981	105,341	0.070
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP			CAN	WHITEHORSE LIQUIDITY PARTNERS		09/21/2018		902,521	743,788	743,788	2,947					39,822	182,979	0.200
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP			DE	MACQUARIE INFRASTRUCTURE PARTNERS		02/13/2015		2,882,708	6,567,823	6,567,823	(263,216)					286,671	812,352	0.250
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP			CYM	INSIGHT VENTURE PARTNERS		07/10/2013	1	(347,674)	2,782,685	2,782,685	(139,771)					161,559	183,811	0.120
000000-00-0	FRANCISCO PARTNERS III, LP			DE	FRANCISCO PARTNERS		12/22/2011	3	(50,419)	801,164	801,164	(430,393)					469,876	259,500	0.150
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP			CYM	SUMMIT PARTNERS LP		03/17/2020	1	689,717	878,223	878,223	(54,992)					109,558	335,989	0.020
000000-00-0	CARLYLE POWER PARTNERS II, L.P.			DE	CARLYLE POWER PARTNERS		02/20/2015		1,007,177	56,055	56,055	(490,548)					562,620	488,972	0.300
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE			GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	1,440,791	1,040,278	1,040,278	(581,175)				250,215	511,604	769,810	0.490
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP			DE	BROOKFIELD ASSET MANAGEMENT		07/07/2016		3,206,342	3,206,405	3,206,405	(608,249)					941,254	328,508	0.030
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		GRAND CAYMAN	CA	PLATINUM EQUITY PARTNERS		08/05/2013	3	(167,881)	369,643	369,643	(76,428)					43,307	1,089,237	0.130
000000-00-0	SYCAMORE PARTNERS III, LP			NY	SYCAMORE PARTNERS		04/10/2018	3	1,935,745	2,037,182	2,037,182	43,012					17,388	204,572	0.030
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP			CYM	VISTA EQUITY PARTNERS		10/14/2011	3	806,594	3,298,862	3,298,862	(305,978)					291,534	631,663	0.180
000000-00-0																			

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	Restricted Asset 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	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP			DE	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3	1,145,044	903,804	903,804	(688,374)					555,571	23,156	0.190
000000-00-0	SILVER LAKE PARTNERS V LP			CA	SILVER LAKE PARTNERS		06/12/2018	3	2,917,742	3,056,233	3,056,233	(466,198)					491,928	431,241	0.020
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV			DE	ARES MANAGEMENT LLC		11/05/2012	3	372,952	215,669	215,669	(53,029)					28,046	29,250	0.040
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP			DE	ADVENT INTERNATIONAL		10/31/2012	3	203,478	65,517	65,517	(17,416)					17,015	36,000	0.030
000000-00-0	CCMP CAPITAL INVESTORS III LP			DE	CCMP CAPITAL ADVISORS		01/17/2014	3	202,536	4,223	4,223	(232)						196,612	0.050
000000-00-0	LS POWER FUND IV			DE	LS POWER		11/27/2018		1,183,445	1,737,355	1,737,355	283,469					445,337	103,705	0.050
000000-00-0	SK CAPITAL PARTNERS IV-A LP			CYM	SK CAPITAL PARTNERS		02/16/2015	3	3,238,868	2,890,265	2,890,265	(1,493,301)					7,846	64,810	0.700
000000-00-0	ENERGY SPECTRUM PARTNERS VII			DE	ENERGY SPECTRUM PARTNERS		12/04/2014		2,523,118	1,763,004	1,763,004	(1,134,374)					1,063,564	305,830	0.330
000000-00-0	EPIRIS FUND II B LP			JEY	EPIRIS GROUP		03/12/2018	3	2,940,646	3,680,005	3,680,005	(280,169)				211,278	356,044	312,780	0.290
000000-00-0	INSIGHT PARTNERS XII, L.P.			CYM	INSIGHT ASSOCIATES XII, L.P.		08/01/2021	1	11,490,000	12,313,280	12,313,280	1,015,224						510,000	0.070
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED				HYPNOS HOLDCO LLC INTERESTS FUNDED		10/22/2021		3,827,212	6,769,587	3,827,212						781,753	—	
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.			DE	GENERAL ATLANTIC GP 2021, LLC		10/01/2023	3	30,398,305	35,357,290	35,357,290	3,594,996					1,642,153	6,321,343	0.390
000000-00-0	TRIDENT IX, L.P.			CYM	TRIDENT CAPITAL IX, L.P.		12/01/2021	3	8,398,263	10,521,145	10,521,145	736,225					502,950	2,426,546	0.200
000000-00-0	THOMA BRAVO FUND XV, L.P.			DE	THOMA BRAVO UGP XV, LLC		11/01/2022	3	37,734,420	47,772,327	47,772,327	1,409,930					3,508,554	5,683,327	0.460
000000-00-0	WCAS XIV, L.P.			NY	WCAS XIV Associates LLC		12/01/2022	3	21,545,827	22,609,399	22,609,399	2,297,097					844,798	18,912,509	0.830
000000-00-0	General Atlantic Investment Partners 2022, L.P.			DE	General Atlantic GP 2022, LLC		02/01/2023	3	14,156,315	16,002,104	16,002,104	1,567,572					557,823	11,493,355	1.050
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.			CYM	CD&R Associates XII, L.P.		02/02/2023	3	4,241,219	5,440,716	5,440,716	895,871					721,191	6,699,914	
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 4 - ABS				GPAM PDFNI 2017 LLC INTEREST 4 - ABS		05/11/2017		553,738	25,495	23,157		(62,109)				7,841		
000000-00-0	GPAM PDFNI 2017 LLC INTEREST 5 - ABS				GPAM PDFNI 2017 LLC INTEREST 5 - ABS		06/09/2017		476,008	21,916	19,907		(53,390)				6,740		
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 2 - ABS				GPAM PDFNI 2016 LLC INTEREST 2 - ABS		07/08/2016		811,332	37,355	34,676		(88,982)				11,489		
000000-00-0	GPAM PDFNI 2016 LLC INTEREST 3 - ABS				GPAM PDFNI 2016 LLC INTEREST 3 - ABS		08/26/2016		632,594	29,125	26,455		(70,953)				8,958		
000000-00-0	TRIDENT X US FUND, L.P.		WILMINGT ON	DE	TRIDENT X US FUND, L.P.		09/01/2025	3	—	—	—							20,000,000	
AURORA-LP-3	AURORA EQUITY PARTNERS V LP			DE	AURORA CAPITAL GROUP		06/10/2016	3	2,530,496	1,598,135	1,598,135	(698,859)					494,336	243,799	0.260
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1 - ABS				GPAM PDFNI 2016 LLC INTEREST 1 - ABS		04/12/2016		2,032,710	93,588	86,876		(222,937)				28,783		
BGH8B5-21-1	GLAM 3 MILHSG FEE LLC RESIDUAL				GLAM 3 MILHSG FEE LLC RESIDUAL		02/16/2022			3,445,927									
GPEVII-IB-4	ADVENT INTERNATIONAL GPE VIII-B LP			DE	ADVENT INTERNATIONAL		09/26/2016	3	1,128,109	1,139,781	1,139,781	(603,354)					530,265	—	0.080
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II			CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019		668,767	724,404	724,404	7,395					5,520	3,380	0.060
LIVBRI-LP-4	LIVINGBRIDGE 6 LP			GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	2,257,859	1,942,380	1,942,380	(658,466)				175,242	14,711	85,753	0.270
LJFUND-IV-4	LITTLEJOHN FUND IV			DE	LITTLEJOHN & CO.		06/18/2010	3	153,993	88,595	88,595	(39,483)					18,073	186,344	0.330
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP			JEY	NORDIC CAPITAL		12/31/2018	3	1,796,663	2,427,479	2,427,479	(125,819)				218,355	261,883	226,025	0.040
SYCAMO-RE-6	SYCAMORE PARTNERS, LP			NY	SYCAMORE PARTNERS		07/10/2012	3	111,687	725,494	725,494	(174,074)					56,648	49,380	0.130
TRIDEN-TV-9	TRIDENT V			CYM	STONE POINT CAPITAL		12/20/2010	3	1,048,315	622,853	622,853	(316,031)					297,674	185,937	0.180
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP			CAN	WHITEHORSE LIQUIDITY PARTNERS		02/17/2017		948,762	381,396	381,396	(93,409)					43,759	200,086	0.990
1999999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated									432,828,739	471,532,773	465,128,063	(13,165,999)	(498,371)			1,981,941	43,795,754	134,554,394	XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated																			

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	Restricted Asset 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	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	16,885,753	17,105,832	17,105,832	63,777					276,653	3,492,643	3.540
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGT ON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC		07/30/2019		1,275,256	955,315	955,315	(115,923)						30,740	0.440
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGT ON	DE	SDOF II GP, LP		11/07/2019		17,886,365	20,228,447	20,228,447	980,484						3,894,892	6.440
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGT ON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP		12/20/2019		23,344,926	23,135,547	23,135,547	177,844					369,327	3,003,017	3.100
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGT ON	DE	GLP CAPITAL PARTNERS IV GP LP		08/31/2020		17,888,981	16,572,380	16,572,380	(212,762)					482,171	9,680,689	1.020
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGT ON	DE	SSO FUND GP, L.P.		09/01/2020		14,453,663	13,920,215	13,920,215	(710,733)					387,415	5,382,118	4.120
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.		WILMINGT ON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC		09/01/2020		4,586,740	4,195,430	4,195,430	(152,364)					312,298	—	0.200
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGT ON	DE	WATERTON VENTURE XIV GP, L.L.C.		11/01/2020		3,019,643	2,488,319	2,488,319	(53,407)					14,049	—	0.260
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGT ON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.		11/01/2020		2,231,817	1,876,071	1,876,071	(181,841)					115,356	215,332	0.180
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		WILMINGT ON	DE	MREI V GP, LLC		09/30/2023		16,280,058	15,299,964	15,299,964	(1,214,442)					1,813,687	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		17,306,678	21,182,311	21,182,311	2,167,397					1,045,279	1,777,148	0.690
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		WILMINGT ON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021		09/30/2023		15,958,299	16,314,972	16,314,972	356,673					508,671	7,274,818	2.700
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.		WILMINGT ON	DE	CARLYLE SLP LTD.		10/01/2022		14,001,668	13,888,251	13,888,251	90,757					493,486	6,569,648	0.250
BGH86Z-UP-7	GRE-SAMARA FUNDING FUNDED LLC		Bakersfield , Southaven, Morrisville		GRE-SAMARA FUNDING FUNDED LLC		03/16/2023		5,859,483	5,891,054	5,859,483						22,120		
BGH86Z-UQ-5	GRE-ASPEN FUNDING LLC FUNDED		Portage, Wilton, Chester, Plano, Port Al		GRE-ASPEN FUNDING LLC FUNDED		03/16/2023		6,043,131	6,112,821	6,043,131						71,007		
BGH86Z-VS-0	GRE-BIRCH FUNDING LLC FUNDED		San Antonio, Bay City, Seekonk, Longview		GRE-BIRCH FUNDING LLC FUNDED		03/16/2023		6,534,644	6,893,833	6,534,644						79,097		
BGH86Z-VV-3	GRE-PINE FUNDING FUNDED LLC		De Pere, Elmendorf, Muncie		GRE-PINE FUNDING FUNDED LLC		03/16/2023		5,581,729	6,299,919	5,581,729						84,669		
BGH86Z-W0-0	GRE-SPRUCE FUNDING LLC FUNDED		Duncan, Kansas City, New Hudson		GRE-SPRUCE FUNDING LLC FUNDED		03/16/2023		5,789,334	6,074,655	5,789,334						57,019		
BGH9P8-8P-9	GRE-IVIRON FUNDING LLC FUNDED		Apex, Atlantic Highlands, Colorado Sprin	NY	GRE-IVIRON FUNDING LLC FUNDED		12/28/2022		18,519,891	19,941,811	18,519,891								
LONESHI-3	LONE STAR REAL ESTATE FUND III LP		WILMINGT ON	DE	LONE STAR FUNDS		05/20/2014		286,426			(160,862)						2,086,151	1.010

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	Restricted Asset 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
2199999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated									213,734,485	218,377,147	215,491,266	1,034,598					6,132,302	45,137,163	XXX
Surplus Notes: Unaffiliated																			
00452A-AA-8	ACCIDENT FUND INSURANCE COMPANY OF AMERICA			MI	ACCIDENT FUND INSURANCE COMPANY OF AMERICA	2.B FE	08/04/2023		5,456,813	5,471,127	5,455,793		(529)				463,250		
309588-AC-5	FARMERS EXCHANGE CAPITAL			CA	FARMERS EXCHANGE CAPITAL	2.A FE	02/17/2010		396,744	366,609	370,834		(7,835)				24,675		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II			CA	FARMERS EXCHANGE CAPITAL II	2.A FE	10/29/2013		1,000,000	982,851	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	656,514	700,000						38,178		
309601-AG-7	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/02/2024		5,000,000	5,130,100	5,000,000						355,833		
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D FE	10/01/2009		697,788	825,942	700,018		203				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	8,776,744	10,201,389		(200,228)				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	2,506,667	2,693,837		240				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	1,328,000	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	3,432,742	5,707,438		621				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	18,523,323	21,178,713		(204,093)				1,174,550		
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		5,060,685	5,524,634	4,903,439		(40,799)				428,400		
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		492,500	413,228	492,808		44				26,250		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	11/21/2011		11,380,569	9,093,081	10,552,890		(207,814)				637,500		
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		498,835	391,428	498,957		24				21,750		
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D FE	04/01/2019		496,390	389,501	496,620		25				22,250		
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	03/23/2010		2,000,000	2,125,382	2,000,000						121,260		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	07/24/2024		989,898	1,009,573	999,702		6,838				50,050		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D FE	12/16/2021		1,353,625	871,473	1,343,912		(2,522)				43,125		
71909V-AA-2	NASSAU LIFE INSURANCE CO			CT	NASSAU LIFE INSURANCE CO	2.C FE	08/04/2011		5,146,605	7,652,204	6,078,894		122,491				578,793		
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	1.D FE	11/10/2021		11,627,478	8,857,003	10,921,474		(179,815)				529,094		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA	1.D FE	05/07/2020		10,052,747	8,085,304	10,180,789		36,600				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	904,113	995,480		100				51,500		
2799999 – Surplus Notes: Unaffiliated									106,179,349	93,317,541	103,972,988		(676,449)				6,064,829		XXX
Collateral Loans: Unaffiliated																			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND				HYPNOS HOLDCO COLLATERAL LOAN FUND		10/22/2021		11,481,635	11,481,635	11,481,635						574,082		
3199999 – Collateral Loans: Unaffiliated									11,481,635	11,481,635	11,481,635						574,082		XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds, Unaffiliated																			
BGH7SX-87-5	RECEIVABLE - CRKST CL A - ABS			IRL	RECEIVABLE - CRKST CL A - ABS		03/01/2022			30									
BGH7T5-UD-7	RECEIVABLE - CRKST CL B - ABS			IRL	RECEIVABLE - CRKST CL B - ABS		03/01/2022			155									
4499999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Bonds, Unaffiliated										185									XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated																			
009349-AR-2	AERLS 16 D1 - ABS			JEY	AERLS 16 D1 - ABS		12/23/2016		59,588	4,185							21,777		

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	Restricted Asset 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
009349-AU-5	AERLS 16 D2 - ABS			JEY	AERLS 16 D2 - ABS		12/23/2016		22	42	42								
75932V-20-5	REIGN EXCHANGE LTD EQUITY			CYM	REIGN EXCHANGE LTD EQUITY	2.A PL	10/27/2022		81,000	124,050	81,000								
82323M-AA-7	SAIL 2018-1 CN - ABS			DE	SAIL 2018-1 CN - ABS	5.A FE	12/19/2022		—	39,844							39,995		
5499999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated									140,610	168,122	81,042						61,772		XXX
6899999 – Subtotals: Unaffiliated									764,469,195	795,550,080	796,259,903	(12,131,400)	(1,174,724)			1,981,941	56,629,639	179,691,558	XXX
7099999 – Totals									764,469,195	795,550,080	796,259,903	(12,131,400)	(1,174,724)			1,981,941	56,629,639	179,691,558	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A \$	1B \$	1C \$	1D \$46,745,179	1E \$	1F \$995,480	1G \$37,626,808			
	1B	2A \$7,151,834	2B \$5,483,899	2C \$6,078,894							
	1C	3A \$	3B \$	3C \$							
	1D	4A \$	4B \$	4C \$							
	1E	5A \$	5B \$65,353	5C \$							
	1F	6	\$11,451								

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
Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated										
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		NC	RESIF 2004-B B3 - CMO/RMBS	05/21/2004		16,585			
0599999 – Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							16,585			XXX
Debt Securities That Do Not Qualify as Bonds: Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated										
00037U-AF-7	AASET 183 C - ABS		IRL	AASET 183 C - ABS	11/20/2018		65,353			
0999999 – Debt Securities That Do Not Qualify as Bonds: Debt Securities That Do Not Qualify as Bonds Solely to a Lack of Meaningful Cash Flows, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							65,353			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated										
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS		CYM	UNIVERSE ISSUER LLC INTERESTS	08/21/2020		28,010			
1399999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Bonds, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated							28,010			XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) 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	3		247,016		0.360
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC.	09/20/2018			40,706		0.700
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	3		145,402		0.360
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	3		188,108		0.140
000000-00-0	Global Infrastructure Partners IV-A/B, L.P.	WILMINGTON	DE	Global Infrastructure Investors IV, LLC	02/01/2019	3		912,772		0.090
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019			3,244,050		2.210
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	TRIDENT CAPITAL VIII, L.P.	04/05/2019	3		63,521		0.140
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019			81,783		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	3		735,503		0.270
000000-00-0	WCAS XIII, L.P.	NEW YORK	NY	WCAS XIII ASSOCIATES LLC	06/21/2019	3		133,246		0.180
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	3		159,818		0.310
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	3		171,486		0.150
000000-00-0	BLACKSTONE LIFE SCIENCES V L.P.	WILMINGTON	DE	BXLS V LLC	09/30/2023	1		781,000		0.110
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	3		202,296		0.060
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	3		334,565		0.150
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020	3		321,690		1.270
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020			856,583		0.340
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020	3		1,297,699		0.160
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.		DE	GENSTAR CAPITAL X, L.P.	04/01/2021	3		244,469		0.070
000000-00-0	SK CAPITAL PARTNERS V-A LP		CYM	SK CAPITAL PARTNERS	10/09/2018	3		39,259		0.100
000000-00-0	EXCELLERE CAPITAL FUND II		CO	EXCELLERE PARTNERS LLC	10/03/2011	3		17,810		0.850
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NY	ODYSSEY PARTNERS	07/07/2014	3		2,751		0.110
000000-00-0	SYCAMORE PARTNERS II, LP		NY	SYCAMORE PARTNERS	05/15/2014	3		31,398		0.240
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017			139,395		0.100
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		NY	ODYSSEY PARTNERS	04/20/2020	3		184,660		0.050
000000-00-0	HKW CAPITAL PARTNERS V LP		NY	HKW MANAGEMENT	07/26/2018	3		42,362		0.370
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		TX	QUANTUM ENERGY PARTNERS	08/22/2017			182,195		0.060
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		CA	PLATINUM EQUITY PARTNERS	11/28/2016	3		53,411		0.060
000000-00-0	SILVER LAKE PARTNERS IV, LP		CA	SILVER LAKE PARTNERS	10/22/2013	3		10,100		0.020
000000-00-0	TRIDENT VI LP		CYM	STONE POINT CAPITAL	09/12/2014	3		17,816		0.130
000000-00-0	SK CAPITAL PARTNERS III LP		CYM	SK CAPITAL PARTNERS	08/26/2011	3		3,681		0.520
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		GBR	EQUISTONE PARTNERS EUROPE	06/26/2015	3		28,831		0.270
000000-00-0	EXCELLERE CAPITAL FUND III		CO	EXCELLERE PARTNERS LLC	10/03/2016	3		52,245		0.860
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	3		52,999		0.070
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018			10,789		0.200
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		DE	MACQUARIE INFRASTRUCTURE PARTNERS	02/13/2015			20,314		0.250
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP		CYM	SUMMIT PARTNERS LP	03/17/2020	1		25,352		0.020
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		DE	CARLYLE POWER PARTNERS	02/20/2015			83,752		0.300
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	3		8,639		0.490
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		DE	BROOKFIELD ASSET MANAGEMENT	07/07/2016			67,295		0.030
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		CA	PLATINUM EQUITY PARTNERS	08/05/2013	3		1,146		0.130
000000-00-0	SYCAMORE PARTNERS III, LP		NY	SYCAMORE PARTNERS	04/10/2018	3		462,994		0.030
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		CYM	VISTA EQUITY PARTNERS	10/14/2011	3		34,168		0.180
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		DE	FRAZIER HEALTHCARE PARTNERS	02/27/2019	3		20,781		0.190

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	SILVER LAKE PARTNERS V LP		CA	SILVER LAKE PARTNERS	06/12/2018	3		60,156		0.020
000000-00-0	LS POWER FUND IV		DE	LS POWER	11/27/2018			161,801		0.050
000000-00-0	SK CAPITAL PARTNERS IV-A LP		CYM	SK CAPITAL PARTNERS	02/16/2015	3		50,050		0.700
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DE	ENERGY SPECTRUM PARTNERS	12/04/2014			(116,590)		0.330
000000-00-0	EPIRIS FUND II B LP		JEY	EPIRIS GROUP	03/12/2018	3		52,800		0.290
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021	1		1,062,000		0.070
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	10/01/2023	3		4,643,058		0.390
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021	3		2,025,188		0.200
000000-00-0	THOMA BRAVO FUND XV, L.P.		DE	THOMA BRAVO UGP XV, LLC	11/01/2022	3		5,839,132		0.460
000000-00-0	WCAS XIV, L.P.		NY	WCAS XIV Associates LLC	12/01/2022	3		7,411,952		0.830
000000-00-0	General Atlantic Investment Partners 2022, L.P.		DE	General Atlantic GP 2022, LLC	02/01/2023	3		5,954,719		1.050
000000-00-0	Clayton, Dubilier & Rice Fund XII, L.P.		CYM	CD&R Associates XII, L.P.	02/02/2023	3		1,382,862		
000000-00-0	TRIDENT X US FUND, L.P.	WILMINGTON	DE	TRIDENT X US FUND, L.P.	09/01/2025	3		—		
95MSC9-3K-6	IVIRON FUNDING EQUITY FUNDED			IVIRON FUNDING EQUITY FUNDED	12/28/2022		280,060			
AURORA-LP-3	AURORA EQUITY PARTNERS V LP		DE	AURORA CAPITAL GROUP	06/10/2016	3		32,434		0.260
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019			12,056		0.060
LIVBRI-LP-4	LIVINGBRIDGE 6 LP		GBR	LIVINGBRIDGE EP LLP	11/16/2016	3		68,488		0.270
LJFUND-IV-4	LITTLEJOHN FUND IV		DE	LITTLEJOHN & CO.	06/18/2010	3		1,584		0.330
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP		JEY	NORDIC CAPITAL	12/31/2018	3		31,369		0.040
SYCAMO-RE-6	SYCAMORE PARTNERS, LP		NY	SYCAMORE PARTNERS	07/10/2012	3		2,650		0.130
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017			13,294		0.990
1999999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated							280,060	40,444,856		XXX
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated										
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019			5,021,804		3.100
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020			470,827		1.020
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020			203,939		0.260
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP	WILMINGTON	DE	MREI V GP, LLC	09/30/2023			531,442		2.280
000000-00-0	KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P.	DOVER	DE	KAYNE ANDERSON REAL ESTATE ADVISORS VI,	09/30/2023			1,260,000		0.690
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.	WILMINGTON	DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	09/30/2023			2,670,520		2.700
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CARLYLE SLP LTD.	10/01/2022			5,241,096		0.250
BGH9P8-8P-9	GRE-IVIRON FUNDING LLC FUNDED	Apex, Atlantic Highlands, Colorado Sprin	NY	GRE-IVIRON FUNDING LLC FUNDED	02/28/2025		14,696,763			
2199999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated							14,696,763	15,399,628		XXX
Collateral Loans: Unaffiliated										
BGH81G-7H-8	GRE-IVIRON FUNDING CL FUNDED		NJ	GRE-IVIRON FUNDING CL FUNDED	12/28/2022		840,180			
3199999 – Collateral Loans: Unaffiliated							840,180			XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated										
009349-AR-2	ALS 2016-1 D1 - ABS		JEY	ALS 2016-1 D1 - ABS	12/23/2016		219,902			
009349-AU-5	ALS 2016-1 D2 - ABS		JEY	ALS 2016-1 D2 - ABS	12/23/2016		42			
82323M-AA-7	SAIL 2018-1 CN - ABS		DE	SAIL 2018-1 CN - ABS	02/06/2018		—			
5499999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated							219,944			XXX
6899999 – Subtotals: Unaffiliated							16,146,895	55,844,484		XXX
7099999 – Totals							16,146,895	55,844,484		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
Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated																			
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		NC	RESIF 2004-B B3 - CMO/RMBS	05/21/2004	12/10/2025			2,392			2,392		7,527	1,329		(6,198)	(6,198)	92
0599999 – Debt Securities That Do Not Qualify as Bonds: Debt Securities That Lack Substantive Credit Enhancement, NAIC Designation Assigned by the Securities Valuation Office (SVO), Unaffiliated									2,392			2,392		7,527	1,329		(6,198)	(6,198)	92
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) 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	12/23/2025	1,842,677							1,842,677	1,842,677				
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	12/29/2025	193,591							193,591	193,591				
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	12/30/2025	258,581							258,581	258,581				
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	DE	FCO Fund V GP LLC	04/30/2019	11/24/2025	4,812,180							4,812,180	4,812,180				
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	12/29/2025	275,835							275,835	275,835				
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	11/19/2025	334,847							334,847	334,847				
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020	07/02/2025	1,465,388							1,465,388	1,465,388				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	12/30/2025	1,047,042							1,047,042	1,047,042				
000000-00-0	BAIN CAPITAL FUND XIII, L.P		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020	12/23/2025	485,506							485,506	485,506				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		GBR	EQUISTONE PARTNERS EUROPE	02/20/2012	10/16/2025	40,348							40,348	40,348				
000000-00-0	SK CAPITAL PARTNERS V-A LP		CYM	SK CAPITAL PARTNERS	10/09/2018	12/30/2025	69,817							69,817	69,817				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		NY	ODYSSEY PARTNERS	07/07/2014	05/22/2025	170,310							170,310	170,310				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/30/2025	383,154							383,154	383,154				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		CA	PLATINUM EQUITY PARTNERS	11/28/2016	03/03/2025	56,846							56,846	56,846				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		MA	ARCLIGHT PARTNERS	08/14/2015	08/19/2025	363,678							363,678	363,678				
000000-00-0	EIG ENERGY FUND XVI		DE	EIG GLOBAL ENERGY PARTNERS	12/13/2013	08/21/2025	419,308							419,308	419,308				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		GBR	EQUISTONE PARTNERS EUROPE	06/26/2015	10/03/2025	738,081							738,081	738,081				
000000-00-0	THOMA BRAVO XII		DE	THOMA BRAVO PARTNERS	05/31/2016	06/09/2025	411,620							411,620	411,620				

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	EXCELLERE CAPITAL FUND III		CO	EXCELLERE PARTNERS LLC	10/03/2016	08/08/2025	61,553							61,553	61,553				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	12/15/2025	114,460							114,460	114,460				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	12/29/2025	70,422							70,422	70,422				
000000-00-0	ASTORG V		FRA	ASTORG PARTNERS	12/28/2011	11/04/2025													
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		DE	CARLYLE POWER PARTNERS	02/20/2015	03/20/2025	2,969,712							2,969,712	2,969,712				
000000-00-0	TRILANTIC CAPITAL PARTNERS V		GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	12/04/2025	717,933							717,933	717,933				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		DE	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/16/2025	143,261							143,261	143,261				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		DE	ARES MANAGEMENT LLC	11/05/2012	06/03/2025	3,933							3,933	3,933				
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP		DE	ADVENT INTERNATIONAL	10/31/2012	06/27/2025	16,735							16,735	16,735				
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DE	ENERGY SPECTRUM PARTNERS	12/04/2014	10/27/2025	1,235,723							1,235,723	1,235,723				
AURORA-LP-3	AURORA EQUITY PARTNERS V LP		DE	AURORA CAPITAL GROUP	06/10/2016	09/11/2025	234,107							234,107	234,107				
LIVBRI-LP-4	LIVINGBRIDGE 6 LP		GBR	LIVINGBRIDGE EP LLP	11/16/2016	12/23/2025	81,906							81,906	81,906				
LJFUND-IV-4	LITTLEJOHN FUND IV		DE	LITTLEJOHN & CO.	06/18/2010	12/31/2025	51,877							51,877	51,877				
TRIDEN-TV-9	TRIDENT V		CYM	STONE POINT CAPITAL	12/20/2010	10/31/2025	354,503							354,503	354,503				
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	11/03/2025	10,865							10,865	10,865				
1999999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Common Stocks, Unaffiliated							19,435,797							19,435,797	19,435,797				
Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) 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.	10/01/2023	12/12/2025	325,582							325,582	325,582				
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	06/25/2025	239,840							239,840	239,840				
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	12/22/2025	2,113,831							2,113,831	2,113,831				
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	12/22/2025	2,330,804							2,330,804	2,330,804				
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	09/30/2025	230,743							230,743	230,743				
000000-00-0	CARLYLE REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CARLYLE SLP LTD.	10/01/2022	10/10/2025	308,414							308,414	308,414				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book / Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book / Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2199999 – Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) with Underlying Assets Having the Characteristics of: Real Estate, Unaffiliated							5,549,213							5,549,213	5,549,213				
Collateral Loans: Unaffiliated																			
BGH81G-7H-8	GRE-IVIRON FUNDING CL FUNDED		NJ	GRE-IVIRON FUNDING CL FUNDED	12/28/2022	02/28/2025	10,629,204							11,469,385	11,469,385				684,620
3199999 – Collateral Loans: Unaffiliated							10,629,204							11,469,385	11,469,385				684,620
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated																			
009349-AR-2	AERLS 16 D1 - ABS		JEY	Various	12/23/2016	12/15/2025								219,902	219,902				
823223M-AA-7	SAIL 2018-1 CN - ABS		DE	SAIL 2018-1 CN - ABS	12/19/2022	12/17/2025								–	–				
5499999 – Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other, Unaffiliated														219,902	219,902				
6899999 – Subtotals: Unaffiliated							35,614,215		2,392			2,392		36,681,824	36,675,626		(6,198)	(6,198)	684,713
7099999 – Totals							35,614,215		2,392			2,392		36,681,824	36,675,626		(6,198)	(6,198)	684,713

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
911759-MP-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL		1.A	247,000	247,000	234,153	247,000					3.600	3.600	FA	3,705	8,892	05/18/2015	08/01/2032	251,446
912803-GE-7	UNITED STATES TREASURY		1.A	110,167,620	274,500,000	74,415,597	123,236,889		3,718,358				3.087	N/A			05/05/2022	02/15/2052	274,500,000
912810-EZ-7	UNITED STATES TREASURY	SD	1.A	488,984	500,000	517,949	499,088		758			6.625	6.797	FA	12,512	33,027	06/30/1997	02/15/2027	500,000
912810-FE-3	UNITED STATES TREASURY	SD	1.A	79,619	80,000	83,950	79,935		22			5.500	5.533	FA	1,662	4,400	05/01/1999	08/15/2028	82,200
912810-FF-0	UNITED STATES TREASURY	SD	1.A	129,375	125,000	130,801	125,756		(239)			5.250	5.021	MN	852	6,563	12/04/1998	11/15/2028	128,281
912810-SX-7	UNITED STATES TREASURY		1.A	2,688,281	2,500,000	1,575,488	2,667,735		(5,007)			2.375	2.035	MN	7,709	59,375	10/01/2021	05/15/2051	2,529,688
912810-SZ-2	UNITED STATES TREASURY		1.A	123,713,438	125,000,000	71,606,445	123,853,263		33,749			2.000	2.046	FA	944,293	2,500,000	10/01/2021	08/15/2051	126,250,000
91282C-JF-9	UNITED STATES TREASURY	SD	1.A	8,380,986	8,350,000	8,645,838	8,368,723		(6,045)			4.875	4.789	AO	69,718	406,913	10/31/2023	10/31/2028	8,553,531
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				245,895,304	411,302,000	157,210,220	259,078,389		3,741,596			XXX	XXX	XXX	1,040,451	3,019,169	XXX	XXX	412,795,146
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
19075Q-AG-7	COBANK ACB		2.B FE	250,000	250,000	259,074	250,000					7.125	7.127	JAJO	4,404	15,141	11/21/2024	01/01/3000	251,484
3130AQ-VP-5	FEDERAL HOME LOAN BANKS		1.B FE	1,750,000	1,750,000	1,496,330	1,750,000					3.000	3.000	FA	18,521	52,500	02/04/2022	02/24/2037	1,776,250
3130AQ-ZH-9	FEDERAL HOME LOAN BANKS		1.B FE	250,000	250,000	219,577	250,000					3.220	3.220	FA	2,818	8,050	02/14/2022	02/25/2037	254,025
3130AS-F9-5	FEDERAL HOME LOAN BANKS		1.B FE	999,000	1,000,000	995,146	999,112		34			5.000	5.008	JD	139	50,000	06/10/2022	06/30/2042	1,025,000
3130B7-CM-4	FEDERAL HOME LOAN BANKS		1.B FE	3,500,000	3,500,000	3,508,186	3,500,000					6.000	6.000	FA	84,000		07/29/2025	08/07/2045	3,605,000
3130B7-D2-7	FEDERAL HOME LOAN BANKS		1.B FE	3,500,000	3,500,000	3,567,733	3,500,000					5.700	5.700	FA	77,583		07/30/2025	08/11/2045	3,599,750
3133EK-4T-0	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.A	3,103,934	3,225,000	2,513,804	3,125,119		5,743			2.740	3.016	MN	14,728	88,365	03/04/2022	11/01/2039	3,269,183
3133EM-6M-9	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	1,595,440	2,000,000	1,410,800	1,651,350		15,888			2.350	3.836	MS	12,272	47,000	04/13/2022	09/27/2041	2,023,500
3133EM-AP-7	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	3,056,640	4,000,000	2,741,644	3,197,777		40,083			1.990	3.778	MS	21,448	79,600	04/13/2022	09/24/2040	4,039,800
3133EN-GJ-3	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	2,496,875	2,500,000	1,901,664	2,497,373		128			2.900	2.908	JD	4,431	72,500	12/01/2021	12/09/2041	2,536,250
3133EN-NN-6	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	942,638	945,000	804,906	943,169		136			3.050	3.071	FA	10,728	28,823	03/04/2022	02/17/2037	959,411
3133EN-PV-6	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	10,000,000	10,000,000	8,840,243	10,000,000					3.360	3.360	FA	119,467	336,000	03/02/2022	02/23/2037	10,168,000
3133EN-QM-5	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	34,456,875	34,500,000	28,385,351	34,463,782		1,622			3.625	3.634	MS	409,927	1,250,625	02/25/2022	03/03/2042	35,125,313
3133EN-RN-2	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	26,000,000	26,000,000	23,418,536	26,000,000					3.540	3.540	MS	268,450	920,400	03/08/2022	03/16/2037	26,460,200
3133EN-RV-4	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	12,500,000	12,500,000	10,630,735	12,500,000					3.750	3.750	MS	135,417	468,750	03/10/2022	03/17/2042	12,734,375
3133EN-SP-6	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	12,000,000	12,000,000	11,536,709	12,000,000					3.300	3.300	MS	107,800	396,000	03/17/2022	03/23/2032	12,198,000
3133EN-SQ-4	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	34,956,250	35,000,000	31,665,896	34,965,444		2,474			3.490	3.501	MS	325,733	1,221,500	03/21/2022	03/25/2037	35,610,750
3133EN-SR-2	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	19,975,000	20,000,000	17,083,376	19,978,427		955			3.700	3.709	MS	199,389	740,000	03/17/2022	03/24/2042	20,370,000
3133EN-TB-6	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	10,000,000	10,000,000	9,586,594	10,000,000					3.540	3.540	MS	90,467	354,000	03/23/2022	03/29/2032	10,177,000
3133EN-TF-7	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	10,250,000	10,250,000	9,107,710	10,250,000					4.000	4.000	AO	99,083	410,000	03/24/2022	04/04/2042	10,455,000
3133EN-TW-0	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	10,000,000	10,000,000	9,571,247	10,000,000					4.200	4.200	AO	98,000	420,000	03/30/2022	04/07/2036	10,210,000
3133EN-TX-8	FEDERAL FARM CREDIT BANKS																		
	FUNDING CORP		1.B FE	18,000,000	18,000,000	17,492,419	18,000,000					3.800	3.800	AO	163,400	684,000	03/30/2022	04/05/2032	18,342,000
3133EN-YJ-3	FEDERAL FARM CREDIT BANKS		1.B FE	998,750	1,000,000	993,870	998,893		43			4.980	4.990	JD	3,043	49,800	06/02/2022	06/09/2042	1,024,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
3134GW-6D-3	FEDERAL HOME LOAN MORTGAGE CORP		1.B FE	3,058,280	4,000,000	2,798,731	3,198,094		39,721			2.000	3.779	AO	13,778	80,000	04/13/2022	10/29/2040	4,040,000
76116E-GJ-3	RESOLUTION FUNDING CORP		1.A	123,733	2,170,000	2,126,794	2,076,670		162,685				8.327	N/A			07/02/1991	07/15/2026	2,170,000
76116E-GK-0	RESOLUTION FUNDING CORP		1.A	107,331	1,900,000	1,827,374	1,744,136		137,940				8.411	N/A			10/22/1991	01/15/2027	1,900,000
76116E-GN-4	RESOLUTION FUNDING CORP		1.A	89,743	1,506,000	1,374,405	1,234,379		93,007				7.989	N/A			01/01/1992	07/15/2028	1,506,000
76116E-HF-0	RESOLUTION FUNDING CORP		1.A	7,257	105,000	103,920	102,665		7,793				8.052	N/A			06/04/1992	04/15/2026	105,000
76116E-HH-6	RESOLUTION FUNDING CORP		1.A	40,805	516,000	491,746	468,374		34,002				7.680	N/A			02/11/1993	04/15/2027	516,000
76116E-HM-5	RESOLUTION FUNDING CORP		1.A	61,165	1,300,000	1,147,045	998,377		77,032				8.193	N/A			06/17/1991	04/15/2029	1,300,000
76116E-HN-3	RESOLUTION FUNDING CORP		1.A	181,930	3,955,000	3,411,700	2,918,094		225,012				8.188	N/A			07/18/1991	10/15/2029	3,955,000
76116E-HP-8	RESOLUTION FUNDING CORP		1.A	53,289	900,000	761,888	652,625		47,131				7.638	N/A			07/30/1992	04/15/2030	900,000
880591-DZ-2	TENNESSEE VALLEY AUTHORITY		1.A	2,090,987	1,450,000	1,468,177	2,005,692		(10,487)			5.375	3.350	AO	19,484	77,938	09/08/2016	04/01/2056	1,488,969
880591-EH-1	TENNESSEE VALLEY AUTHORITY		1.A	778,896	600,000	633,766	712,242		(6,281)			5.250	3.518	MS	9,275	31,500	01/08/2013	09/15/2039	615,750
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	3,637,240	3,000,000	2,472,939	3,607,802		(8,170)			4.250	3.303	MS	37,542	127,500	02/04/2022	09/15/2065	3,063,750
880591-FC-1	TENNESSEE VALLEY AUTHORITY		1.A	3,050,101	3,000,000	2,968,143	3,050,142		41			5.250	5.138	FA	65,625		10/30/2025	02/01/2055	3,078,750
88059E-N5-9	TENNESSEE VALLEY AUTHORITY		1.A	513,760	1,000,000	313,555	570,095		14,353				2.566	N/A			11/30/2021	01/15/2048	1,000,000
88059F-BP-5	TENNESSEE VALLEY AUTHORITY		1.A	1,826,915	4,587,000	874,448	2,035,572		53,942				2.704	N/A			12/15/2021	04/01/2056	4,587,000
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		1.A	466,659	1,013,000	530,097	606,580		22,278				3.777	N/A			12/28/2018	09/15/2039	1,013,000
88059F-BT-7	TENNESSEE VALLEY AUTHORITY		1.A	439,501	1,250,000	197,535	489,965		13,045				2.717	N/A			12/14/2021	09/15/2060	1,250,000
88059F-BW-0	TENNESSEE VALLEY AUTHORITY		1.A	317,413	780,000	328,109	412,876		15,203				3.787	N/A			12/28/2018	12/15/2042	780,000
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		1.A	133,463	503,000	64,516	149,823		4,294				2.934	N/A			12/19/2022	09/15/2065	503,000
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				237,559,869	255,705,000	221,626,435	247,854,646		989,647			XXX	XXX	XXX	2,416,950	8,009,991	XXX	XXX	259,987,409
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities																			
141844-AF-7	CARIBBEAN DEVELOPMENT BANK		1.B FE	400,000	400,000	398,675	400,000					4.375	4.375	MN	2,528	17,500	11/06/2012	11/09/2027	204,375
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)		1.D FE	969,850	1,000,000	764,006	974,756		1,225			2.875	3.078	AO	5,750	28,750	10/06/2021	10/19/2041	1,014,375
0039999999 – Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities				1,369,850	1,400,000	1,162,681	1,374,756		1,225			XXX	XXX	XXX	8,278	46,250	XXX	XXX	1,218,750
Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)																			
088023-QC-3	BEVERLY HILLS CALIF UNI SCH DIST		1.B FE	1,962,020	2,000,000	1,720,020	1,966,849		1,388			3.850	3.988	FA	32,083	77,000	03/25/2022	08/01/2042	2,038,500
13063A-5G-5	CALIFORNIA ST		1.C FE	30,844,700	30,000,000	36,407,400	30,586,033		(25,678)			7.550	7.317	AO	566,250	2,265,000	05/05/2009	04/01/2039	31,132,500
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		1.B FE	770,259	1,150,000	688,735	849,425		20,411				2.447	N/A			12/16/2021	06/15/2038	1,150,000
250375-MC-3	DESERT CALIF CMNTY COLLEGE DIST		1.C FE	1,000,000	1,000,000	855,440	1,000,000					2.978	2.978	FA	12,408	29,780	11/24/2021	08/01/2037	1,014,890
357155-CA-6	FREMONT CALIF UNI SCH DIST ALAMEDA CNTY		1.C FE	475,280	500,000	383,230	479,144		1,028			2.750	3.089	FA	5,729	13,750	01/25/2022	08/01/2041	506,875
515390-NR-9	LANE CNTY ORE SCH DIST NO 052 BETHEL		1.B FE	110,283	250,000	109,898	127,333		4,828				3.903	N/A			04/05/2022	06/15/2043	250,000
616871-MF-3	MORENO VALLEY CALIF UNI SCH DIST		1.D FE	500,000	500,000	414,470	500,000					3.819	3.819	FA	7,956	19,095	02/16/2022	08/01/2044	509,548
64966S-NJ-1	NEW YORK CITY		1.C FE	2,000,000	2,000,000	2,110,660	2,000,000					6.385	6.386	FA	53,208	32,634	04/14/2025	02/01/2055	2,063,850
672325-P4-3	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		1.E FE	247,578	250,000	212,978	248,134		147			2.974	3.057	FA	3,098	7,435	01/18/2022	08/01/2036	253,718
672325-P5-0	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		1.E FE	500,000	500,000	403,010	500,000					3.115	3.115	FA	6,490	15,575	10/21/2021	08/01/2040	507,788
692039-SV-3	OXNARD CALIF UN HIGH SCH DIST		1.C FE	250,000	250,000	195,143	250,000					3.177	3.177	FA	3,309	7,943	10/22/2021	08/01/2043	253,971
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		1.B FE	31,709	30,000	30,297	30,319		(215)			4.810	4.028	JD	120	1,443	09/12/2018	06/01/2027	30,722

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
796720-PQ-7	SAN BERNARDINO CALIF		1.B FE	1,986,575	2,500,000	1,659,975	2,027,384		11,691			2.856	4.116	FA	29,750	71,400	04/26/2022	08/01/2049	2,535,700
891381-G5-8	CMNTY COLLEGE DIST		1.C FE	180,351	900,000	603,702	526,241		31,894				6.351	N/A			10/16/2009	08/01/2034	900,000
0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)				40,858,753	41,830,000	45,794,956	41,090,860		45,493			XXX	XXX	XXX	720,403	2,541,055	XXX	XXX	43,148,060
Issuer Credit Obligations: Municipal Bonds – Special Revenue																			
00624Q-BG-2	ADAMS IND CENT ELEM SCH		1.B FE	350,000	350,000	350,193	350,000					5.250	5.250	JJ	8,473	18,375	09/20/2010	01/15/2026	359,188
13032U-C4-8	BLDG CORP																		
	CALIFORNIA HEALTH FACS FING		1.D FE	750,000	750,000	746,063	750,000					3.244	3.245	JD	2,028	24,330	03/30/2022	06/01/2027	762,165
13032U-D3-9	AUTH REV								2,555			4.140	4.394	JD	5,175	62,100	04/27/2022	06/01/2034	1,531,050
13032U-D8-8	CALIFORNIA HEALTH FACS FING		1.D FE	1,945,220	2,000,000	1,910,620	1,955,388		2,945			4.190	4.441	JD	6,983	83,800	04/27/2022	06/01/2037	2,041,900
155498-HZ-4	AUTH REV																		
	CENTRAL TEXAS REGIONAL		1.F FE	501,515	500,000	512,460	501,434		(81)			5.000	4.920	JJ	12,500		08/22/2025	01/01/2045	
155498-MQ-8	MOBILITY AUTHORIT.																		
16768T-JG-0	CENTRAL TEXAS REGIONAL		1.F FE	849,022	850,000	690,064	849,134		31			3.167	3.174	JJ	13,460	26,920	01/03/2022	01/01/2041	863,460
167736-YU-5	MOBILITY AUTHORIT.		1.A	1,899,858	8,930,000	6,156,610	5,353,134		331,701				6.500	N/A			10/08/2009	01/01/2034	8,930,000
196711-LZ-6	CHICAGO ILL SALES TAX REV		1.E FE	3,000,000	3,000,000	3,241,410	3,000,000					6.742	6.741	MN	33,710	202,260	11/05/2010	11/01/2040	490,909
	CHICAGO ILL WTR REV		1.D FE	3,467,450	3,500,000	3,801,455	3,480,304		870			6.450	6.513	MS	66,471	225,750	07/16/2009	09/15/2039	3,612,875
198504-D8-2	COLORADO ST CTFS PARTN																		
	COLUMBIA S C WTRWKS & SWR		1.B FE	68,739	100,000	77,064	72,686		1,139			2.807	5.494	FA	1,170	2,807	04/05/2022	02/01/2041	101,404
23503C-AN-7	SYS REV																		
	DALLAS FORT WORTH TEX INTL		1.E FE	12,740,475	12,750,000	10,993,050	12,741,097		176			4.507	4.511	MN	95,774	574,643	04/26/2022	11/01/2051	13,037,321
254845-TH-3	ARPT REV																		
	DISTRICT COLUMBIA WTR &		1.C FE	500,000	500,000	404,080	500,000					3.526	3.526	AO	4,408	17,630	02/25/2022	10/01/2044	508,815
346845-AG-5	SWR AUTH PUB UTI																		
	FORT BENNING FAMILY CMNTYS		2.C FE	479,016	446,394	393,576	475,999		(533)			6.090	5.594	JJ	12,535	27,185	04/10/2019	01/15/2051	498,425
386442-UJ-4	LLC																		
	GRAND RIVER DAM AUTH OKLA		1.E FE	2,000,000	2,000,000	2,358,460	2,000,000					7.155	7.154	JD	11,925	143,100	11/18/2010	06/01/2040	2,071,550
494791-TB-2	REV																		
50207#-AA-0	KING CNTY WASH PUB HOSP		1.E FE	500,000	500,000	371,190	500,000					3.114	3.114	JD	1,298	15,570	10/14/2021	12/01/2044	507,785
546475-VS-0	DIST NO 002		2.B PL	2,363,949	2,363,949	2,391,633	2,363,949					5.900	5.899	JD	74,351	69,736	06/08/2015	06/21/2048	2,717,380
57585B-PA-0	LMH FEE																		
576051-ZT-6	LOUISIANA ST GAS & FUELS TAX		1.C FE	1,250,000	1,250,000	1,052,725	1,250,000					3.052	3.052	MN	6,358	38,150	01/13/2022	05/01/2038	610,253
591745-8C-1	REV																		
59333H-BH-8	MASSACHUSETTS ST DEV FIN		1.E FE	1,955,320	2,000,000	2,061,560	1,955,550		230			5.000	5.161	JJ	38,056		08/06/2025	07/01/2050	2,050,000
59333N-NP-4	AGY REV																		
645424-BP-6	MASSACHUSETTS ST WTR RES		1.B FE	5,243,943	5,250,000	4,205,040	5,244,897		254			2.823	2.831	FA	61,753	148,208	01/26/2022	08/01/2041	5,324,104
64990F-5T-7	AUTH																		
64990F-5U-4	METROPOLITAN ATLANTA		1.A FE	2,249,895	2,250,000	1,656,450	2,249,908		3			2.981	2.981	JJ	33,536	67,073	01/03/2022	07/01/2045	2,283,536
	RAPID TRANSIT AUTHO																		
	MIAMI-DADE CNTY FLA		1.E FE	8,189,410	17,000,000	6,703,440	9,286,291		280,005				3.085	N/A			11/16/2021	10/01/2045	17,000,000
	PROFESSIONAL SPORTS																		
	MIAMI-DADE CNTY FLA SPL		1.E FE	11,219,250	21,000,000	9,158,100	12,556,518		339,725				2.762	N/A			11/16/2021	10/01/2044	21,000,000
	OBLIG																		
	NEW HOPE CULTURAL ED FACS		1.D FE	2,600,925	2,500,000	2,714,825	2,598,290		(2,635)			5.500	4.981	FA	44,688		08/14/2025	08/15/2049	
	FIN CORP TEX H																		
	NEW YORK ST DORM AUTH ST		1.A	2,570,544	2,655,000	2,438,060	2,587,286		4,624			3.999	4.288	MS	31,262	106,173	04/07/2022	03/15/2037	2,708,087
	PERS INCOME TAX																		
	NEW YORK ST DORM AUTH ST		1.B FE	334,026	345,000	320,091	336,201		601			3.999	4.288	MS	4,062	13,797	04/07/2022	03/15/2037	351,898
	PERS INCOME TAX																		

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
64990F-Z4-9	NEW YORK ST DORM AUTH ST PERS INCOME TAX		1.B FE	750,000	750,000	703,658	750,000					3.849	3.849	MS	8,500	28,868	03/15/2022	03/15/2035	764,434
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY		1.D FE	966,410	1,000,000	764,230	972,944		1,696			2.694	2.947	JJ	13,470	26,940	12/16/2021	07/01/2040	298,475
67232T-BQ-7	OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL		1.D FE	973,940	1,000,000	889,690	980,734		1,027			4.000	4.187	MS	13,333	40,000	05/10/2018	09/01/2039	1,020,000
691879-EY-2	OXNARD CALIF FING AUTH WTR REV		1.E FE	600,000	600,000	659,346	600,000					7.000	6.999	JD	3,500	42,000	01/29/2010	06/01/2040	621,000
73358X-DP-4	PORT AUTH N Y & N J		1.D FE	6,246,657	6,250,000	4,515,688	6,246,964		78			3.139	3.142	FA	74,115	196,188	12/29/2021	02/15/2051	6,348,094
798136-YE-1	SAN JOSE CALIF ARPT REV SUCCESSOR AGENCY TO THE		1.F FE	479,340	500,000	433,260	484,611		1,417			2.910	3.302	MS	4,850	14,550	02/09/2022	03/01/2035	507,275
798170-AL-0	REDEVELOPMENT AG SUCCESSOR AGENCY TO THE		1.C FE	97,427	100,000	98,142	98,877		408			3.125	3.584	FA	1,302	3,125	04/05/2022	08/01/2028	101,563
798170-AM-8	REDEVELOPMENT AG		1.C FE	192,922	200,000	195,068	196,287		950			3.250	3.809	FA	2,708	6,500	04/05/2022	08/01/2029	203,250
880558-PG-0	TENNESSEE ST SCH BD AUTH UNIVERSITY COLO ENTERPRISE		1.B FE	799,346	900,000	677,034	816,038		4,619			2.561	3.406	MN	3,842	23,049	04/20/2022	11/01/2041	172,490
91417K-5S-6	SYS REV		1.B FE	788,570	1,000,000	739,290	815,405		7,699			2.611	4.176	JD	2,176	26,110	04/26/2022	06/01/2042	1,013,055
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV		1.C FE	705,000	705,000	705,691	705,000					6.573	6.572	MN	7,723	46,340	10/15/2009	05/01/2039	728,170
940093-2L-0	WASHINGTON ST UNIV REVS		1.F FE	7,902,550	5,000,000	5,793,150	7,429,515		(120,754)			7.399	3.314	AO	92,488	369,950	11/10/2021	04/01/2041	5,184,975
0059999999 - Issuer Credit Obligations: Municipal Bonds - Special Revenue				88,995,363	112,295,342	82,350,244	94,527,919		858,747			XXX	XXX	XXX	797,981	2,691,225	XXX	XXX	106,324,885
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																			
14070E-AA-3	CPMRK 2008A-1A A1A - ABS		1.E FE	2,152,282	1,910,264	1,915,305	2,111,024		(4,826)			6.897	5.989	MON	7,685	131,751	05/25/2016	07/10/2055	12,897
14070R-AA-4	CPMRK 2008A 1 - CMBS		1.G FE	687,904	688,329	730,680	688,008		7			7.138	7.250	MON	2,866	49,133	12/19/2008	12/10/2053	4,763
36186E-AA-7	GMACN 2003A CTF - ABS		1.E FE	1,171,830	1,133,385	1,183,918	1,159,020		(1,702)			6.240	5.936	MON	5,894	70,723	10/04/2016	10/10/2041	
36186X-AB-3	GMACN 2005A-2 A2 - CMBS/CMO		2.A FE	259,521	250,000	197,501	257,498		(259)			5.254	4.998	MON	766	13,135	05/20/2016	07/11/2050	
36188A-AA-3	GMACN 2008A CTF - ABS		1.D FE	5,385,322	4,868,488	5,023,705	5,342,497		(17,002)			7.260	6.187	MON	29,454	353,452	05/11/2023	04/10/2047	
38012D-AB-3	GMAC COMMERCIAL MILIARTY HSG TR XIX - CM		2.C FE	759,959	710,398	639,670	739,109		(12,088)			5.465	4.919	MON	2,265	38,830	05/20/2016	05/10/2050	4,533
38013A-AB-8	GMACN 2011A CTF - ABS		1.G FE	176,504	176,517	158,750	176,509		-			6.650	5.653	MON	575	9,862	08/25/2011	05/10/2050	1,219
59524E-AB-8	MIDATL 2005 2 - ABS		1.E FE	1,002,205	1,089,709	998,753	1,003,654		1,449			5.240	6.099	FA	23,792	28,550	05/05/2025	08/01/2050	39,752
59524E-AC-6	MIDATL 2005 3 - ABS		2.A FE	1,642,782	1,734,034	1,501,219	1,659,538		2,064			5.300	5.752	FA	38,293	91,904	10/07/2016	08/01/2050	63,624
0069999999 - Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)				13,238,309	12,561,124	12,349,501	13,136,856		(32,357)			XXX	XXX	XXX	111,591	787,341	XXX	XXX	126,788
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
000000-00-0	CORVIAS MGMT FEE BORROWER LLC		2.B Z	1,250,000	1,250,000	1,238,328	1,250,000					8.000	8.000	JD	13,889		11/24/2025	01/01/2049	1,258,333
00032@-AA-8	LENDLEASE AAFHHC PRA TL 2021		1.E PL	511,000	511,000	482,863	511,000					4.720	4.720	JJ	12,328	24,454	04/13/2021	07/01/2056	519,040
00032@-AD-2	LENDLEASE AAFHHC PRA TL 2022		1.E PL	4,882,576	5,083,000	4,968,988	4,897,305		4,244			5.116	5.474	N/A	156,028	361,886	03/04/2022	07/01/2048	5,104,315
00032@-AE-0	LENDLEASE AAFHHC PRA TL 2023		1.E PL	4,066,000	4,066,000	4,489,136	4,066,000					8.288	8.289	JJ	172,239	341,671	10/04/2023	07/01/2056	4,150,248
00032@-AF-7	LENDLEASE AAFHHC PRA TL 2024		1.E PL	6,100,000	6,100,000	6,729,587	6,100,000					7.184	7.289	JJ	223,981	317,866	09/25/2024	07/01/2045	6,320,329
00083Y-AA-3	ACC GROUP HSG LLC		1.C FE	1,164,969	1,164,969	1,143,106	1,164,969					6.350	6.349	JJ	34,111	73,976	06/03/2014	07/15/2054	44,172
00108W-AJ-9	AEP TEXAS INC		2.A FE	6,049,631	6,772,000	5,205,951	6,099,282		15,253			4.150	4.867	MN	46,840	281,038	07/29/2022	05/01/2049	6,912,519
00108W-AN-0	AEP TEXAS INC		2.A FE	4,985,100	5,000,000	3,377,923	4,986,686		323			3.450	3.466	MN	22,042	172,500	05/04/2021	05/15/2051	5,086,250
00130H-CK-9	AES CORP		3.B FE	202,033	202,000	205,718	202,023		(5)			7.600	7.593	JJ	7,079	17,655	05/16/2024	01/15/2055	
00164V-AF-0	AMC NETWORKS INC (NEVADA)		5.B FE	12,000	12,000	10,664	12,000					4.250	4.249	FA	193	701	01/25/2021	02/15/2029	12,255
00180V-AA-1	THE ANB CORPORATION		2.C FE	465,000	500,000	497,540	467,579		2,579			4.000	5.575	N/A	56	19,923	07/25/2025	09/30/2030	510,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		1.G FE	600,000	600,000	611,590	600,000					5.548	5.548	FA	12,945	33,288	08/02/2022	08/11/2032	616,644
00206R-JH-6	AT&T INC		2.B FE	4,952,976	5,000,000	4,444,733	4,957,828		1,625			4.900	4.976	JD	10,889	245,000	06/05/2019	06/15/2042	5,122,500
00206R-KE-1	AT&T INC		2.B FE	2,998,260	3,000,000	1,952,696	2,998,635		33			3.300	3.303	FA	41,250	99,000	07/27/2020	02/01/2052	3,049,500
00206R-KF-8	AT&T INC		2.B FE	2,998,080	3,000,000	1,913,369	2,998,366		23			3.500	3.503	FA	43,750	105,000	07/27/2020	02/01/2061	3,052,500
00271*-AC-6	AITX FINCO LLC		2.C PL	800,000	800,000	794,176	800,000					6.000	6.000	N/A	9,067		10/01/2025	10/23/2035	824,000
00273*-AA-8	AP Middlebury Holdings, LLC Senior Notes		2.C PL	7,600,000	7,600,000	7,766,068	7,600,000					6.000	6.001	MS	315,400		04/29/2025	05/31/2045	7,638,000
00510R-AD-5	ACUITY BRANDS LIGHTING INC		2.B FE	2,992,110	3,000,000	2,695,696	2,995,977		761			2.150	2.179	JD	2,867	64,500	10/27/2020	12/15/2030	3,032,250
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP		1.C FE	6,050,040	6,000,000	3,934,761	6,045,066		(1,277)			3.008	2.964	JD	8,021	180,480	10/20/2021	06/15/2050	
00774M-BK-0	AERCAP IRELAND CAPITAL DAC		2.C FE	250,000	250,000	261,959	250,000					6.950	6.947	MS	5,357	20,223	07/08/2024	03/10/2055	
00817Y-AF-5	AETNA INC		2.B FE	4,990,200	5,000,000	5,500,833	4,995,038		320			6.625	6.638	JD	14,722	331,250	06/06/2006	06/15/2036	5,165,625
008252-85-0	AFFILIATED MANAGERS GROUP INC		2.C FE	205,504	206,325	173,313	205,073		10			5.875	5.841	MJSD	34	12,122	04/22/2024	03/30/2059	209,355
010392-FV-5	ALABAMA POWER CO		1.F FE	7,976,560	8,000,000	5,291,982	7,979,366		521			3.125	3.140	JJ	115,278	250,000	06/07/2021	07/15/2051	8,125,000
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		2.A FE	524,410	525,000	521,309	524,901		60			3.550	3.562	JJ	8,024	18,638	08/10/2017	07/26/2027	534,319
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		2.A FE	6,789,711	7,650,000	5,705,858	6,801,346		9,439			3.800	4.502	JJ	125,970	240,350	05/22/2025	01/25/2050	7,795,350
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	5,000,000	5,000,000	3,909,118	5,000,000					3.439	3.439	MN	22,927	171,950	05/10/2021	05/13/2041	5,085,975
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC		2.A FE	2,998,350	3,000,000	2,151,634	2,998,576		34			3.625	3.628	MN	14,500	108,750	05/10/2021	05/13/2051	3,054,375
017175-AF-7	ALLEGHANY CORP		1.E FE	1,567,300	2,000,000	1,346,059	1,593,767		8,174			3.250	4.609	FA	24,556	65,000	07/29/2022	08/15/2051	2,032,500
018820-AC-4	ALLIANZ SE		1.E FE	200,000	200,000	214,737	200,000					6.350	6.350	MS	4,057	12,700	08/30/2023	09/06/2053	206,350
018820-AE-0	ALLIANZ SE		1.G FE	200,088	200,000	207,608	200,046		(42)			6.550	6.555	APR	4,549		08/19/2025	01/01/3000	200,000
02079K-AE-7	ALPHABET INC		1.C FE	4,968,550	5,000,000	3,384,361	4,975,956		1,410			1.900	1.938	FA	35,889	95,000	08/03/2020	08/15/2040	5,047,500
02124T-AA-1	ALT-2 STRUCTURED TRUST		1.C PL	728,105	732,662	686,087	730,056		441			2.950	3.022	FMAN	2,822	21,614	05/13/2021	05/14/2031	1,251,536
021361-AD-2	ALTAGAS LTD		3.B FE	336,840	335,000	347,309	336,529		(254)			7.200	7.083	AO	5,092	25,594	09/20/2024	10/15/2054	346,814
02209S-AM-5	ALTRIA GROUP INC		2.B FE	6,171,625	6,250,000	5,215,276	6,195,508		2,205			4.250	4.324	FA	104,774	265,625	08/06/2012	08/09/2042	6,382,813
023135-BC-9	AMAZON.COM INC		1.E FE	2,994,999	3,000,000	2,975,623	2,999,040		561			3.150	3.170	FA	33,863	94,500	06/11/2018	08/22/2027	3,047,250
023135-CK-0	AMAZON.COM INC		1.E FE	19,906,400	20,000,000	15,373,833	19,910,128		1,058			4.100	4.124	AO	177,667	820,000	04/11/2022	04/13/2062	20,410,000
02315J-AA-2	AMAZON CONSERVATION DAC		1.D FE	1,250,000	1,250,000	1,292,875	1,250,000					6.034	6.034	JAJO	15,714	62,854	12/10/2024	01/16/2042	1,268,856
023551-AJ-3	HESS CORP		1.D FE	441,760	400,000	459,471	420,069		(2,900)			7.300	6.228	FA	11,031	29,200	05/04/2016	08/15/2031	414,600
023586-C#-5	AMERCO		2.B PL	176,016	200,000	175,281	184,323		2,370			2.630	4.180	MS	1,330	5,260	04/11/2022	09/30/2031	202,630
02361D-AS-9	AMEREN ILLINOIS CO		1.F FE	6,195,448	6,200,000	6,180,892	6,198,894		431			3.800	3.808	MN	30,104	235,600	05/23/2018	05/15/2028	6,114,000
025537-AZ-4	AMERICAN ELECTRIC POWER COMPANY INC		2.C FE	350,000	350,000	365,531	350,000					7.050	7.053	JD	1,097	24,675	06/17/2024	12/15/2054	
025537-BA-8	AMERICAN ELECTRIC POWER COMPANY INC		2.C FE	380,013	380,000	406,728	380,002		(7)			6.950	6.949	JD	1,174	26,410	06/17/2024	12/15/2054	393,139
025676-AR-8	AMERICAN NATIONAL GROUP INC		3.A FE	170,000	170,000	170,183	170,000					7.000	7.029	JD	992	3,273	08/19/2025	12/01/2055	175,987
025816-CW-7	AMERICAN EXPRESS CO		1.F FE	7,086,723	7,100,000	7,121,877	7,093,204		1,865			4.050	4.081	MN	46,328	287,550	04/28/2022	05/03/2029	7,243,775
025932-88-0	AMERICAN FINANCIAL GROUP INC		2.C FE	500,000	500,000	378,800	500,000					5.125	5.125	MJSD	1,139	25,625	11/21/2019	12/15/2059	506,406
02665W-DT-5	AMERICAN HONDA FINANCE CORP		1.G FE	4,986,800	5,000,000	4,412,534	4,993,086		1,300			1.800	1.829	JJ	42,000	90,000	01/11/2021	01/13/2031	5,045,000
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		2.A FE	15,151,075	15,000,000	12,520,386	15,140,417		(3,289)			4.375	4.312	JD	1,823	656,250	04/14/2022	06/30/2050	
03027X-AY-6	AMERICAN TOWER CORP		2.A FE	1,086,239	1,381,000	1,025,378	1,106,218		5,783			3.700	5.162	AO	10,787	51,097	05/02/2022	10/15/2049	1,406,549
03027X-BD-1	AMERICAN TOWER CORP		2.A FE	2,039,440	2,000,000	1,313,841	2,034,680		(978)			3.100	2.998	JD	2,756	62,000	09/23/2020	06/15/2050	
03027X-BW-9	AMERICAN TOWER CORP		2.A FE	994,910	1,000,000	973,349	996,581		475			4.050	4.113	MS	11,925	40,500	03/29/2022	03/15/2032	1,020,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
03028P-C*-5	AMERICAN TRANSMISSION SR NTS SER A		1.G	5,000,000	5,000,000	4,994,635	5,000,000					4.170	4.168	MS	61,392	208,500	08/18/2010	03/14/2026	5,103,671
03040W-AX-3	AMERICAN WATER CAPITAL CORP		2.A FE	4,989,700	5,000,000	3,560,193	4,991,162		229			3.450	3.461	MN	28,750	172,500	04/08/2020	05/01/2050	5,086,250
03040W-AY-1	AMERICAN WATER CAPITAL CORP		2.A FE	3,987,840	4,000,000	3,612,761	3,993,150		1,174			2.300	2.334	JD	7,667	92,000	05/10/2021	06/01/2031	4,046,000
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		2.A FE	3,988,520	4,000,000	2,703,613	3,989,812		254			3.250	3.265	JD	10,833	130,000	05/10/2021	06/01/2051	4,065,000
03060N-AD-2	AMERICO LIFE INC.		2.B FE	729,450	800,000	723,521	751,489		7,716			3.450	4.742	AO	5,827	27,600	10/28/2024	04/15/2031	813,800
03115A-AC-7	AMFAM HOLDINGS INC.		2.C FE	533,250	500,000	335,785	530,363		(768)			3.833	3.465	MS	5,856	19,165	01/06/2022	03/11/2051	
031162-CZ-1	AMGEN INC.		2.A FE	4,966,400	5,000,000	4,356,113	4,979,690		3,126			2.000	2.072	JJ	46,111	100,000	08/05/2021	01/15/2032	5,050,000
031162-DF-4	AMGEN INC.		2.A FE	1,002,940	1,000,000	793,273	1,002,719		(61)			4.200	4.182	FA	15,050	42,000	02/17/2022	02/22/2052	1,021,000
032654-AN-5	ANALOG DEVICES INC.		1.G FE	4,968,300	5,000,000	4,986,012	4,996,648		3,501			3.500	3.574	JD	12,639	175,000	11/30/2016	12/05/2026	5,087,500
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		2.B FE	533,961	450,000	469,908	494,321		(10,286)			5.625	2.993	AO	6,328	25,313	12/16/2021	04/01/2030	
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		2.B FE	1,738,660	1,750,000	1,726,844	1,744,421		1,602			3.875	3.982	MS	19,779	67,813	03/14/2022	03/16/2029	1,783,906
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	14,674,780	16,000,000	13,450,893	14,743,210		20,977			4.750	5.303	MS	221,667	760,000	07/29/2022	03/16/2052	16,380,000
036752-AT-0	ELEVANCE HEALTH INC.		2.A FE	1,247,125	1,250,000	1,216,311	1,248,060		261			4.100	4.128	MN	6,549	51,250	04/26/2022	05/15/2032	1,275,625
036752-AU-7	ELEVANCE HEALTH INC.		2.A FE	14,919,300	15,000,000	12,412,690	14,924,684		1,449			4.550	4.583	MN	87,208	682,500	04/26/2022	05/15/2052	15,341,250
03740L-AE-2	AON CORP.		2.A FE	1,969,720	2,000,000	1,496,272	1,971,948		702			3.900	3.970	FA	26,650	78,000	02/23/2022	02/28/2052	2,039,000
03769M-20-5	APOLLO GLOBAL MANAGEMENT INC		2.A FE	519,825	519,825	547,480	519,825					7.625	7.625	MJSD	70	39,637	08/16/2023	09/15/2053	529,734
038222-AG-0	APPLIED MATERIALS INC.		1.F FE	5,842,680	4,525,000	4,808,991	5,415,481		(40,544)			5.850	4.116	JD	11,765	264,713	07/19/2012	06/15/2041	4,657,356
038336-AA-1	APTARGROUP INC.		2.B FE	3,989,640	4,000,000	3,734,227	3,993,177		965			3.600	3.631	MS	42,400	144,000	03/02/2022	03/15/2032	4,072,000
03842*-AA-4	AQUA PENNSYLVANIA INC.		2.B	2,500,000	2,500,000	2,653,585	2,500,000					5.950	5.950	N/A	37,601	446,250	03/15/2006	03/31/2034	2,574,375
03938L-AP-9	ARCELORMITTAL SA		2.B FE	1,805,313	1,750,000	1,974,488	1,790,458		(1,738)			7.000	6.740	AO	25,861	122,500	01/21/2015	10/15/2039	1,811,250
03939A-AA-5	ARCH CAPITAL GROUP LTD.		1.G FE	1,649,580	2,000,000	1,484,526	1,672,065		6,941			3.635	4.778	JD	202	72,700	07/29/2022	06/30/2050	2,036,350
03990B-AB-7	ARES MANAGEMENT CORP.		2.A FE	992,390	1,000,000	947,194	992,515		102			5.600	5.653	AO	12,444	56,000	10/09/2024	10/11/2054	1,028,000
039936-AA-7	ARES FINANCE CO. IV LLC		2.A FE	5,378,065	5,500,000	3,827,900	5,387,466		2,500			3.650	3.774	FA	83,646	200,750	01/13/2022	02/01/2052	5,600,375
04015P-AA-7	ARGONAUT GROUP STAT TR VIII		3.C FE	2,501,465	2,491,499	2,277,978	2,499,324		(658)			5.959	5.945	N/A	3,711	202,880	07/27/2018	09/22/2034	2,491,499
04035G-AA-3	ARIEL HLDGS LTD		3.C FE	986,714	1,030,000	925,043	1,003,295		2,280			3.366	5.941	MJSD	1,637	79,828	09/26/2018	09/15/2037	1,030,000
040555-CK-8	ARIZONA PUBLIC SERVICE CO.		2.A FE	1,886,116	2,535,000	2,813,386	2,094,347		23,358			6.875	9.517	FA	72,617	174,281	04/20/2009	08/01/2036	2,622,141
040555-CW-2	ARIZONA PUBLIC SERVICE CO.		2.A FE	999,310	1,000,000	984,096	999,879		69			2.950	2.957	MS	8,686	29,500	09/06/2017	09/15/2027	1,014,750
04250C-AB-8	ARMYHW 153A A		1.G FE	290,000	290,000	261,818	290,000					5.750	5.749	JD	741	16,675	04/15/2015	06/15/2050	298,338
04250G-AB-9	ARMYHW 153B 3B		1.G FE	300,000	300,000	271,888	300,000					5.750	5.749	JD	767	17,250	04/15/2015	06/15/2050	308,625
04317@-BE-7	ARTHUR J. GALLAGHER SR NT SER EE		2.A FE	5,000,000	5,000,000	4,926,520	5,000,000					4.440	4.439	N/A	11,100	222,000	04/17/2018	06/13/2030	5,111,000
04342J-AA-5	ASB BANK LTD.		1.F FE	2,250,000	2,250,000	2,278,879	2,250,000					5.284	5.284	JD	4,624	118,890	06/08/2022	06/17/2032	1,539,630
04365X-AB-4	ASCOT GROUP LTD.		2.A FE	2,850,000	2,850,000	2,950,477	2,850,000					6.349	6.349	JD	8,042	105,050	05/09/2025	06/15/2035	
04621X-AK-4	ASSURANT INC.		2.C FE	367,305	360,000	369,623	361,956		(822)			7.000	6.707	MS	6,580	25,200	10/18/2018	03/27/2048	
04685A-3Z-2	ATHENE GLOBAL FUNDING		1.E FE	1,000,000	1,000,000	1,024,777	1,000,000					5.526	5.526	JJ	26,095	55,260	07/08/2024	07/11/2031	1,027,630
04686J-AJ-0	ATHENE HOLDING LTD.		2.B FE	247,000	250,000	249,526	247,287		244			6.625	6.796	AO	3,497	16,793	11/01/2024	10/15/2054	
04686J-AM-3	ATHENE HOLDING LTD.		2.B FE	213,517	215,000	214,835	213,365		(152)			6.875	6.765	JD	123	7,432	07/09/2025	06/28/2055	221,990
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC		1.G FE	877,385	877,385	842,298	877,385					5.343	5.344	JD	3,907	46,879	09/28/2005	12/01/2050	32,356
049560-AT-2	ATMOS ENERGY CORP.		1.G FE	6,969,550	7,000,000	6,139,767	6,984,517		2,933			1.500	1.546	JJ	48,417	105,000	09/23/2020	01/15/2031	7,052,500
05178R-AC-9	AURORA MILITARY HSG II LLC		1.D FE	658,825	660,000	633,072	659,054		21			5.695	5.707	JD	1,671	37,587	12/16/2015	12/15/2047	678,794
05329W-AR-3	AUTONATION INC.		2.C FE	88,335	100,000	94,327	94,855		1,852			1.950	4.068	FA	813	1,950	04/07/2022	08/01/2028	100,975
05329W-AS-1	AUTONATION INC.		2.C FE	555,825	600,000	530,364	572,076		4,430			2.400	3.313	FA	6,000	14,400	04/11/2022	08/01/2031	607,200
053484-AB-7	AVALONBAY COMMUNITIES INC.		1.G FE	2,996,430	3,000,000	2,630,405	2,997,808		338			2.050	2.063	JJ	28,358	61,500	09/08/2021	01/15/2032	3,030,750
05379B-AR-8	AVISTA CORP.		1.G FE	10,496,220	10,500,000	7,864,246	10,496,647		71			4.000	4.002	AO	105,000	420,000	03/08/2022	04/01/2052	10,710,000
054561-AN-5	EQUITABLE HOLDINGS INC.		2.A FE	812,768	800,000	803,766	806,092		(1,938)			4.572	4.289	FA	13,818	36,576	04/08/2022	02/15/2029	
055298-AE-3	BCB BANCORP INC.		2.A PL	500,000	500,000	553,509	500,000					9.250	9.243	MS	15,417	46,635	08/28/2024	09/01/2034	

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
05565A-5R-0	BNP PARIBAS SA		2.C FE	1,025,580	1,000,000	1,061,199	1,015,733		(5,253)			8.500	7.822	FA	32,347	85,000	01/30/2024	01/01/3000	1,000,000
05565A-M3-4	BNP PARIBAS SA		2.C FE	1,204,250	1,200,000	1,267,415	1,202,482		(578)			7.750	7.683	FA	34,875	93,000	08/26/2022	01/01/3000	1,200,000
05565A-S2-0	BNP PARIBAS SA		2.C FE	519,825	500,000	508,421	533,339					9.250	8.261	MN	5,653	46,250	11/22/2022	01/01/3000	500,000
05565E-BX-2	BMW US CAPITAL LLC		1.F FE	5,988,060	6,000,000	5,217,111	5,993,046		1,160			1.950	1.972	FA	45,175	117,000	08/09/2021	08/12/2031	6,058,500
05565Q-DW-5	BP CAPITAL MARKETS PLC		1.G FE	450,000	450,000	478,270	450,000					6.450	6.450	MS	9,675	29,025	02/26/2024	01/01/3000	450,000
05571A-BA-2	BPCE SA		2.A FE	500,000	500,000	533,653	500,000					6.293	6.293	JJ	14,596	15,733	01/07/2025	01/14/2036	
05583J-AM-4	BPCE SA		2.A FE	6,000,000	6,000,000	6,238,055	6,000,000					5.748	5.748	JJ	155,196	344,880	07/11/2022	07/19/2033	
05602X-DJ-4	BNP PARIBAS SA		2.C FE	209,760	200,000	215,816	208,990		(770)			8.000	7.021	FA	5,733	8,000	05/14/2025	01/01/3000	200,000
05602X-JC-3	BNP PARIBAS SA		2.C FE	402,080	400,000	417,781	401,926		(141)			7.375	7.299	MS	9,096	29,500	10/31/2024	01/01/3000	400,000
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)		1.D PL	1,300,000	1,300,000	1,087,984	1,300,000					5.000	4.924	AO	16,250	65,000	09/18/2020	10/01/2055	1,332,500
05605@-AA-4	DEER VALLEY-ALTERRA (EXTELL)		1.D PL	700,000	700,000	585,838	700,000					5.000	4.999	AO	8,750	35,000	12/10/2020	10/01/2055	717,500
05647@-AA-4	BX FRONTIER MEMEBER I LLC		2.B PL	6,929,902	6,929,902	6,979,104	6,929,902					5.860	5.861	N/A	119,572	6,552	10/01/2025	12/31/2060	7,031,425
05647@-AB-2	BX FRONTIER MEMEBER I LLC		2.B PL	4,191,378	4,191,378	4,191,378	4,191,378					5.860	5.860	N/A	682		09/22/2025	12/31/2060	4,314,185
05647@-AC-0	BX FRONTIER MEMEBER I LLC		2.A PL	1,985,272	1,985,272	1,985,272	1,985,272					5.860	5.860	N/A			09/22/2025	12/31/2060	2,043,440
05682*-AG-9	BAIN CAPITAL HOLDINGS LP		1.D PL	11,200,000	11,200,000	8,373,322	11,200,000					3.720	3.720	N/A	97,216	416,640	01/07/2022	04/07/2042	11,408,320
05964H-BH-7	BANCO SANTANDER SA		3.A FE	600,000	600,000	662,326	600,000					8.000	8.000	FMAN	8,000	48,000	07/29/2024	01/01/3000	600,000
05971K-AQ-2	BANCO SANTANDER SA		3.A FE	200,000	200,000	240,787	200,000					9.625	9.625	FMAN	2,139	19,250	11/16/2023	01/01/3000	200,000
06055H-80-6	BANK OF AMERICA CORP.		2.B FE	260,840	370,325	261,301	260,928		88			4.250	6.743	FMAN	7,695		12/15/2025	01/01/3000	14,813
06368F-AJ-8	BANK OF MONTREAL		1.F FE	6,486,415	6,500,000	6,405,984	6,496,648		2,755			2.650	2.695	MS	54,067	172,250	03/03/2022	03/08/2027	6,586,125
06368L-Q5-8	BANK OF MONTREAL		2.C FE	1,037,862	1,030,000	1,093,560	1,035,501		(1,370)			7.700	7.521	FMAN	7,711	79,310	03/27/2024	05/26/2084	
06406R-AW-7	BANK OF NEW YORK MELLON CORP		1.F FE	3,000,000	3,000,000	2,639,441	3,000,000					1.800	1.800	JJ	22,950	54,000	07/20/2021	07/28/2031	3,027,000
064159-8S-8	BANK OF NOVA SCOTIA		2.C FE	1,873,748	1,850,000	1,964,793	1,860,048		(5,572)			8.625	8.265	JAJO	28,367	159,563	12/27/2023	10/27/2082	1,889,891
064159-8V-1	BANK OF NOVA SCOTIA		2.C FE	202,806	200,000	214,164	201,883		(525)			8.000	7.653	JAJO	2,844	16,000	02/22/2024	01/27/2084	
06417X-AD-3	BANK OF NOVA SCOTIA		1.F FE	1,999,120	2,000,000	1,960,393	1,999,807		174			1.950	1.959	FA	16,142	39,000	01/03/2022	02/02/2027	2,019,500
06417X-AG-6	BANK OF NOVA SCOTIA		2.A FE	8,999,730	9,000,000	8,768,698	9,000,094		(2)			4.588	4.588	MN	65,379	412,920	04/05/2022	05/04/2037	9,206,460
06419G-EE-2	BANK OF NOVA SCOTIA		2.C FE	200,000	200,000	205,054	200,000					6.875	6.657	JAJO	3,170		09/29/2025	10/27/2085	203,222
067316-AD-1	BACARDI LTD		2.C FE	4,981,350	5,000,000	4,958,124	4,998,878		2,042			2.750	2.792	JJ	63,403	137,500	07/07/2016	07/15/2026	5,068,750
06738E-BX-2	BARCLAYS PLC		3.A FE	1,000,000	1,000,000	1,066,971	1,000,000					8.000	7.999	MJSD	3,556	80,000	08/01/2022	01/01/3000	1,000,000
06738E-CN-3	BARCLAYS PLC		3.A FE	200,000	200,000	226,559	200,000					9.625	9.624	MJSD	856	19,250	11/15/2023	01/01/3000	200,000
06738E-CU-7	BARCLAYS PLC		2.A FE	1,250,000	1,250,000	1,274,769	1,250,000					4.942	4.942	MS	19,047	61,775	09/03/2024	09/10/2030	
06738E-DC-6	BARCLAYS PLC		3.A FE	399,800	400,000	426,789	399,812		12			7.625	7.629	MJSD	1,356	24,569	02/19/2025	01/01/3000	400,000
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC		2.A FE	810,145	1,000,000	1,017,071	846,588		4,295			5.750	7.327	MN	9,583	57,500	09/30/2013	05/01/2043	1,028,750
06849V-AA-1	BARRICK GOLD FINANCE CO		2.A FE	6,179,250	5,000,000	5,214,070	5,861,211		(81,411)			5.800	3.522	MN	37,056	290,000	11/10/2021	11/15/2034	5,145,000
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		1.F	2,593,920	2,593,920	2,511,151	2,593,920					4.000	4.000	AO	25,939	103,757	10/19/2011	10/01/2031	485,316
071813-BQ-1	BAXTER INTERNATIONAL INC		2.C FE	4,995,200	5,000,000	4,950,038	4,999,685		496			2.600	2.610	FA	49,111	130,000	08/10/2016	08/15/2026	5,065,000
071813-CB-3	BAXTER INTERNATIONAL INC		2.C FE	9,990,600	10,000,000	8,563,562	9,995,111		882			1.730	1.740	AO	43,250	173,000	10/29/2020	04/01/2031	10,086,500
07284R-AA-0	BAYLOR COLLEGE OF MED		1.F FE	484,092	400,000	374,252	473,076		(3,003)			5.259	3.794	MN	2,688	21,036	02/14/2022	11/15/2046	
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL		2.B FE	3,989,120	4,000,000	2,836,778	3,990,228		233			3.650	3.665	MS	42,178	146,000	03/12/2021	03/17/2051	4,073,000
0778FP-AP-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		3.A FE	230,000	230,000	237,299	230,000					6.875	6.875	MS	4,656	9,092	02/12/2025	09/15/2055	
0778FP-AQ-2	BELL TELEPHONE COMPANY OF CANADA OR BELL		3.A FE	290,000	290,000	304,742	290,000					7.000	7.000	MS	5,977	11,673	02/12/2025	09/15/2055	
08079K-AA-2	BELROSE FUNDING TRUST II		2.A FE	3,515,869	3,500,000	3,634,200	3,515,736		(133)			6.792	6.756	MN	30,375	115,558	05/13/2025	05/15/2055	3,618,860
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	13,426,830	13,500,000	11,366,558	13,432,156		1,217			4.600	4.633	MN	103,500	621,000	04/19/2022	05/01/2053	13,810,500
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	9,949,300	10,000,000	8,345,392	9,957,382		1,107			4.200	4.229	FA	158,667	420,000	08/07/2018	08/15/2048	10,210,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP.		1.C FE	7,971,760	8,000,000	6,156,023	7,973,812		569			3.850	3.870	MS	90,689	308,000	03/07/2022	03/15/2052	8,154,000
08658E-AA-5	CONOPCO INC.		1.E FE	4,392,400	5,000,000	5,285,669	4,884,395		44,643			6.625	7.749	AO	69,931	331,250	10/19/2000	04/15/2028	5,165,625
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC		1.G FE	787,980	1,000,000	654,454	802,440		4,154			3.080	4.373	JJ	15,400	30,800	04/26/2022	07/01/2051	1,015,400
09031W-AA-1	BIMBO BAKERIES USA INC		2.A FE	1,966,340	2,000,000	1,523,400	1,969,397		676			4.000	4.098	MN	9,778	80,000	05/12/2021	05/17/2051	2,040,000
090572-AQ-1	BIO RAD LABORATORIES INC		2.B FE	2,493,325	2,500,000	2,360,269	2,495,610		618			3.700	3.732	MS	27,236	92,500	02/23/2022	03/15/2032	2,546,250
09062X-AG-8	BIOGEN INC		2.A FE	11,474,006	12,854,000	8,303,294	11,566,508		27,180			3.150	3.744	MN	67,484	404,901	07/29/2022	05/01/2050	13,056,451
092114-AA-5	BLACK HILLS POWER INC.		1.F FE	3,000,000	3,000,000	3,259,345	3,000,000					7.230	7.228	FA	81,940	216,900	08/08/2002	08/15/2032	3,108,450
09247X-AR-2	BLACKROCK FINANCE INC.		1.D FE	3,985,760	4,000,000	3,594,862	3,992,937		1,313			1.900	1.937	JJ	32,300	76,000	04/27/2020	01/28/2031	4,038,000
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	13,767,585	15,750,000	10,544,893	13,894,139		36,368			3.200	3.898	JJ	211,400	504,000	05/02/2022	01/30/2052	16,002,000
09522*-AA-8	BLUE AND GOLD TENANT LLC		1.G PL	1,062,330	1,000,000	809,129	1,054,538		(2,009)			3.650	3.266	MS	9,226	36,500	11/18/2021	03/31/2045	1,018,250
09581J-AS-5	BLUE OWL FINANCE LLC		2.B FE	12,577,096	12,800,000	12,162,731	12,651,156		20,706			4.375	4.594	FA	211,556	560,000	04/07/2022	02/15/2032	13,080,000
09659T-2C-4	BNP PARIBAS SA		2.A FE	5,000,000	5,000,000	3,561,562	5,000,000					2.824	2.824	JJ	60,794	141,200	01/19/2021	01/26/2041	5,070,600
09659W-2P-8	BNP PARIBAS SA		1.G FE	3,225,886	3,250,000	2,966,906	3,231,144		2,142			2.871	2.958	AO	18,662	93,308	04/05/2022	04/19/2032	3,263,554
09659W-2U-7	BNP PARIBAS SA		1.G FE	500,000	500,000	456,035	500,000					3.132	3.132	JJ	7,004	15,660	01/12/2022	01/20/2033	502,014
096630-AJ-7	BOARDWALK PIPELINES LP		2.B FE	999,030	1,000,000	932,803	999,355		84			3.600	3.611	MS	12,000	36,000	02/09/2022	09/01/2032	1,018,000
097023-BL-8	BOEING CO		2.C FE	962,860	1,000,000	721,169	971,966		990			3.500	3.706	MS	11,667	35,000	02/18/2015	03/01/2045	1,017,500
097023-BX-2	BOEING CO		2.C FE	194,560	200,000	196,294	198,632		598			3.250	3.582	MS	2,167	6,500	05/23/2018	03/01/2028	203,250
097023-CA-1	BOEING CO		2.C FE	1,951,160	2,000,000	1,958,360	1,984,337		5,152			3.450	3.744	MN	11,500	69,000	10/30/2018	11/01/2028	2,034,500
097023-CR-4	BOEING CO		2.C FE	7,097,070	9,500,000	6,722,932	7,177,092		23,320			3.950	5.567	FA	156,354	375,250	05/02/2022	08/01/2059	9,687,625
097023-CW-3	BOEING CO		2.C FE	1,327,152	1,210,000	1,190,149	1,319,135		(2,295)			5.805	5.144	MN	11,707	70,241	03/15/2022	05/01/2050	
100743-AM-5	BOSTON GAS CO		2.A FE	3,000,000	3,000,000	2,840,214	3,000,000					3.757	3.757	MS	32,874	112,710	03/11/2022	03/16/2032	3,056,355
100743-AP-8	BOSTON GAS CO		2.A FE	400,000	400,000	421,570	400,000					5.843	5.843	JJ	11,102	11,686	01/07/2025	01/10/2035	411,686
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC		1.E FE	22,963,390	29,500,000	19,257,213	23,209,059		70,902			3.379	4.611	FA	395,953	996,805	05/02/2022	02/08/2061	29,998,403
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC		1.E FE	756,520	1,000,000	639,650	772,087		4,497			3.001	4.489	MS	8,670	30,010	05/02/2022	03/17/2052	1,015,005
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	3,000,000	3,000,000	2,732,318	3,000,000					2.721	2.721	JJ	38,321	81,630	01/10/2022	01/12/2032	3,040,815
108035-AB-2	DIME COMMUNITY BANCSHARES INC		2.C FE	493,750	500,000	498,058	494,570		820			7.397	6.017	MS	205	38,499	03/06/2025	09/30/2030	514,375
110122-BB-3	BRISTOL-MYERS SQUIBB CO		1.F FE	7,454,400	7,500,000	7,461,960	7,494,025		4,997			3.250	3.321	FA	83,958	243,750	02/22/2017	02/27/2027	7,621,875
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	4,979,450	5,000,000	4,980,871	4,998,852		2,302			3.400	3.448	JD	1,889	170,000	06/21/2016	06/27/2026	5,085,000
11135F-BT-7	BROADCOM INC		1.G FE	1,496,715	1,500,000	1,466,766	1,497,782		303			4.150	4.177	AO	13,142	62,250	03/31/2022	04/15/2032	1,531,125
11135F-CS-8	BROADCOM INC		1.G FE	2,331,460	3,000,000	2,261,681	2,370,272		11,960			3.750	5.266	FA	42,500	112,500	08/18/2022	02/15/2051	3,056,250
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC		2.C FE	497,226	500,000	309,600	497,472		665			4.625	4.660	JAJO	3,918	23,125	05/05/2021	01/01/3000	20,000
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC		2.C FE	656,464	656,875	425,655	656,469		4			4.875	4.879	JAJO	5,426	32,023	12/09/2021	01/01/3000	26,275
11271L-AC-6	BROOKFIELD FINANCE INC		1.G	1,439,671	1,350,000	1,345,246	1,379,889		(15,866)			3.900	2.644	JJ	22,815	52,650	03/29/2022	01/25/2028	
11271L-AD-4	BROOKFIELD FINANCE INC		1.G	1,738,710	1,500,000	1,523,682	1,606,537		(33,973)			4.850	2.376	MS	18,592	72,750	12/16/2021	03/29/2029	
11271L-AJ-1	BROOKFIELD FINANCE INC		1.G FE	20,482,445	21,115,000	14,866,144	20,528,211		12,495			3.625	3.791	FA	289,158	765,419	02/28/2022	02/15/2052	21,497,709
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC		2.C IF	337,283	349,725	227,181	337,356		462			5.000	5.190	MJSD	49	17,486	09/08/2022	05/24/2081	352,348
114259-AY-0	BROOKLYN UNION GAS CO		2.A FE	1,008,600	1,000,000	1,039,760	1,008,461		(106)			6.415	6.350	JJ	29,046	64,150	07/22/2024	07/18/2054	
115236-AE-1	BROWN & BROWN INC		2.C FE	1,992,880	2,000,000	1,935,273	1,995,236		658			4.200	4.244	MS	24,267	84,000	03/14/2022	03/17/2032	
115236-AF-8	BROWN & BROWN INC		2.C FE	12,328,875	12,500,000	10,901,613	12,339,237		2,908			4.950	5.039	MS	178,750	618,750	03/14/2022	03/17/2052	
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	4,192,600	5,000,000	5,281,578	4,816,399		61,343			6.700	8.309	FA	139,583	335,000	10/18/2000	08/01/2028	5,167,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

E108

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	499,565	500,000	554,946	499,805		12			6.150	6.155	MN	5,125	30,750	04/10/2007	05/01/2037	515,375
1248EP-CD-3	CCO HOLDINGS LLC		3.C FE	2,830,375	2,750,000	2,626,383	2,768,393		(10,301)			4.750	4.296	MS	43,542	130,625	07/30/2020	03/01/2030	2,047,500
1248EP-CN-1	CCO HOLDINGS LLC		3.C FE	517,500	500,000	448,769	511,616		(1,078)			4.500	4.180	MN	3,750	22,500	06/01/2020	05/01/2032	
12503M-AA-6	CBOE GLOBAL MARKETS INC.		1.G FE	2,507,217	2,500,000	2,494,735	2,500,793		(859)			3.650	3.614	JJ	42,837	91,250	01/10/2017	01/12/2027	
12503M-AD-0	CBOE GLOBAL MARKETS INC.		1.G FE	12,443,250	12,500,000	11,550,798	12,462,921		5,352			3.000	3.053	MS	109,375	375,000	03/02/2022	03/16/2032	12,687,500
12513G-BD-0	CDW LLC		2.C FE	500,000	500,000	498,374	500,000					4.250	4.250	AO	5,313	21,250	09/12/2019	04/01/2028	510,625
125523-CQ-1	CIGNA GROUP		2.A FE	1,500,860	2,000,000	1,389,618	1,531,165		9,064			3.400	5.056	MS	20,022	68,000	06/16/2022	03/15/2051	2,034,000
12572Q-AK-1	CME GROUP INC.		1.D FE	8,970,930	9,000,000	8,228,463	8,981,124		2,762			2.650	2.687	MS	70,225	238,500	03/01/2022	03/15/2032	9,119,250
125896-BY-5	CMS ENERGY CORP.		2.C FE	260,000	260,000	267,350	260,000					6.500	6.503	JD	1,408	13,144	02/18/2025	06/01/2055	
12621E-AL-7	CNO FINANCIAL GROUP INC.		2.C FE	311,772	300,000	304,343	305,886		(1,690)			5.250	4.577	MN	1,356	15,750	04/07/2022	05/30/2029	
12621E-AM-5	CNO FINANCIAL GROUP INC.		2.C FE	1,016,860	1,000,000	1,057,941	1,014,998		(1,354)			6.450	6.215	JD	2,867	64,500	06/18/2024	06/15/2034	
126307-AQ-0	CSC HOLDINGS LLC		5.A FE	505,000	500,000	428,710	500,000		(426)			5.500	5.392	AO	5,806	27,500	09/13/2016	04/01/2027	
126307-AZ-0	CSC HOLDINGS LLC		5.A FE	529,990	500,000	331,360	500,000		(5,420)			6.500	5.695	FA	13,542	32,500	06/03/2019	02/01/2029	
12636Y-AG-7	CRH AMERICA FINANCE INC.		2.A FE	2,487,719	2,500,000	2,559,105	2,487,870		151			5.875	5.910	JJ	70,174	73,438	01/07/2025	01/09/2055	2,573,438
126408-HL-0	CSX CORP.		1.G FE	8,606,700	9,000,000	7,371,582	8,615,878		2,717			4.650	4.890	MS	139,500	418,500	07/21/2022	03/01/2068	9,209,250
126408-HR-7	CSX CORP.		1.G FE	2,474,100	3,000,000	2,108,954	2,513,502		11,371			3.350	4.466	MS	29,592	100,500	05/02/2022	09/15/2049	3,050,250
12661P-AB-5	CSL FINANCE PLC		1.G FE	2,498,213	2,500,000	2,490,732	2,499,098		247			4.050	4.062	AO	18,000	101,250	04/20/2022	04/27/2029	2,550,625
12661P-AF-6	CSL FINANCE PLC		1.G FE	30,256,290	30,000,000	25,962,974	30,247,524		(2,536)			4.950	4.901	AO	264,000	1,485,000	04/20/2022	04/27/2062	30,742,500
126650-EG-1	CVS HEALTH CORP.		3.A FE	170,455	170,000	177,543	170,419		(34)			6.750	6.713	JD	669	11,475	12/03/2024	12/10/2054	
126650-EH-9	CVS HEALTH CORP.		3.A FE	497,190	495,000	519,279	496,767		(395)			7.000	6.900	MS	10,684	25,988	12/04/2024	03/10/2055	
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY		1.D	2,000,000	2,000,000	2,243,630	2,000,000					7.110	7.109	N/A	23,700	142,200	04/22/2002	05/01/2032	2,071,100
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		2.B	519,310	500,000	509,097	513,765		(440)			5.937	5.689	AO	7,421	29,685	01/30/2004	10/01/2043	514,843
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC		2.B FE	103,862	100,000	101,819	102,492		(80)			5.937	5.712	AO	1,484	5,937	01/30/2004	10/01/2043	102,969
134011-AE-5	CAMP PENDLETON & QUANTICO HSG LLC		2.C FE	1,988,208	1,600,000	1,431,936	1,925,856		(7,860)			5.586	4.220	AO	22,344	89,376	07/21/2016	10/01/2049	1,644,688
134429-BK-4	CAMPBELL'S CO		2.C FE	997,290	1,000,000	653,567	997,665		63			3.125	3.139	AO	5,816	31,250	04/20/2020	04/24/2050	1,015,625
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	499,365	500,000	497,458	499,829		130			3.450	3.478	AO	4,025	17,250	03/30/2022	04/07/2027	508,625
13607P-7Y-4	CANADIAN IMPERIAL BANK OF COMMERCE		2.C FE	400,000	400,000	416,983	400,000					7.000	6.999	JAJO	4,900	8,089	07/07/2025	10/28/2085	
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		1.F FE	880,839	900,000	532,723	883,459		485			2.450	2.552	MN	3,675	22,050	04/29/2020	05/01/2050	911,025
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		2.A FE	150,713	150,000	150,048	150,192		(80)			4.000	3.940	JD	500	6,000	05/23/2018	06/01/2028	
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO		2.A FE	4,960,400	5,000,000	3,599,323	4,965,277		888			3.500	3.543	MN	29,167	175,000	04/20/2020	05/01/2050	5,087,500
14040H-CN-3	CAPITAL ONE FINANCIAL CORP.		2.A FE	7,252,258	7,250,000	7,035,062	7,251,091		(323)			3.273	3.268	MS	79,098	237,293	03/04/2022	03/01/2030	
14149Y-BT-4	CARDINAL HEALTH INC.		2.B FE	3,486,175	3,500,000	3,491,507	3,486,324		141			5.750	5.778	MN	25,715	197,337	11/13/2024	11/15/2054	3,600,625
14155#-AA-8	CARDINALS BALLPARK LLC		2.B	370,800	370,800	373,636	370,800					5.770	5.769	MS	5,408	21,395	11/25/2003	09/30/2027	381,497
14155#-AB-6	CARDINALS BALLPARK LLC		2.A YE	1,038,239	1,038,239	1,046,180	1,038,239					5.770	5.769	MS	15,143	59,906	11/24/2003	09/30/2027	2,874,912
141781-BJ-2	CARGILL INC.		1.F FE	1,970,660	2,000,000	1,553,082	1,974,654		649			3.875	3.959	MN	8,181	77,500	05/20/2019	05/23/2049	2,038,750
141781-BW-3	CARGILL INC.		1.F FE	99,339	100,000	97,440	99,554		59			4.000	4.079	JD	100	4,000	04/19/2022	06/22/2032	102,000
141781-BX-1	CARGILL INC.		1.F FE	23,959,515	24,000,000	19,902,240	23,962,093		739			4.375	4.385	AO	201,250	1,050,000	04/19/2022	04/22/2052	24,525,000
14314C-10-5	CARLYLE FINANCE LLC		2.B FE	251,366	250,500	170,941	250,571		63			4.625	4.546	FMAN	1,480	11,586	06/04/2021	05/15/2061	253,396
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM		1.D FE	2,000,000	2,000,000	1,802,475	2,000,000					2.288	2.288	FA	17,287	45,760	11/17/2021	08/15/2031	2,022,880
15135B-AW-1	CENTENE CORP.		2.C FE	500,000	500,000	447,269	500,000					3.000	3.000	AO	3,167	15,000	09/23/2020	10/15/2030	507,500
15189T-BH-9	CENTERPOINT ENERGY INC.		2.C FE	130,000	130,000	135,572	130,000					7.000	7.002	FA	3,438	9,125	08/12/2024	02/15/2055	
15189T-BP-1	CENTERPOINT ENERGY INC.		2.C FE	249,445	250,000	256,355	249,519		62			6.700	6.735	MN	2,140	17,448	10/31/2024	05/15/2055	258,408
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		1.F FE	8,076,574	9,400,000	6,603,826	8,170,394		26,996			3.350	4.195	AO	78,725	314,900	05/02/2022	04/01/2051	9,557,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity
15231#-AA-3	CENTINEL FUNDING MH SR TL 2024		1.E PL	35,000,000	35,000,000	36,835,225	35,000,000					6.750	6.847	JD	13,125	2,165,625	06/28/2024	12/30/2059	35,196,875
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	2,590,484	2,600,000	2,449,377	2,593,328	765				4.400	4.442	AO	28,600	114,400	03/10/2022	04/01/2033	2,657,200
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC		2.C FE	1,737,750	1,750,000	1,383,980	1,738,465	186				5.250	5.296	AO	22,969	91,875	03/10/2022	04/01/2053	1,795,938
16412X-A#-2	CHENIERE CORPUS CHRISTI HOLDINGS L		2.A FE	6,181,631	6,500,000	5,581,596	6,231,918	14,024				3.520	3.903	JD	636	228,800	03/15/2022	12/31/2039	6,614,400
169905-AH-9	CHOICE HOTELS INTERNATIONAL INC		2.C FE	987,375	1,000,000	1,019,561	988,878	976				5.850	6.018	FA	24,375	63,213	06/26/2024	08/01/2034	1,029,250
171239-AJ-5	CHUBB INA HOLDINGS LLC		1.F FE	15,798,253	17,250,000	10,576,399	15,854,271	15,951				3.050	3.422	JD	23,383	526,125	05/02/2022	12/15/2061	17,513,063
17275R-BC-5	CISCO SYSTEMS INC		1.D FE	999,240	1,000,000	998,308	1,000,008	112				2.950	2.945	FA	10,079	29,500	02/22/2016	02/28/2026	1,014,750
172967-PU-9	CITIGROUP INC		2.B FE	500,000	500,000	523,695	500,000					6.020	6.020	JJ	13,127	15,050	01/16/2025	01/24/2036	
17305H-AA-6	CITIGROUP CAPITAL III		2.C FE	207,000	200,000	225,440	206,413	(376)				7.625	7.196	JD	1,271	15,250	05/17/2024	12/01/2036	207,625
17327C-AQ-6	CITIGROUP INC		1.G FE	3,000,000	3,000,000	2,748,193	3,000,000					3.057	3.057	JJ	39,741	91,710	01/18/2022	01/25/2033	2,015,285
18469L-AC-3	CLEAR STREET HOLDINGS LLC		1.G PL	1,875,000	1,875,000	1,877,397	1,875,000					8.250	8.249	AO	26,211	157,695	10/17/2024	10/30/2029	1,952,344
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO		2.C FE	2,064,220	2,000,000	2,099,671	2,040,831	(2,624)				5.950	5.697	JD	5,289	119,000	08/01/2013	12/15/2036	2,059,500
18977W-2C-3	CNO GLOBAL FUNDING		1.G FE	1,997,080	2,000,000	1,901,272	1,998,676	416				2.650	2.673	JJ	25,764	53,000	01/03/2022	01/06/2029	2,026,500
191216-DC-1	COCA-COLA CO		1.E FE	8,944,740	9,000,000	5,395,338	8,951,935	1,350				2.500	2.529	MS	66,250	225,000	09/14/2020	03/15/2051	9,112,500
191241-AH-1	COCA-COLA FEMSA SAB DE CV		1.G FE	2,969,160	3,000,000	2,840,048	2,986,474	3,101				2.750	2.869	JJ	36,438	82,500	01/08/2020	01/22/2030	3,041,250
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		1.G FE	4,980,200	5,000,000	4,223,002	4,988,510	1,604				1.850	1.887	MS	30,833	92,500	08/26/2020	09/01/2032	5,046,250
195869-AJ-1	COLONIAL PIPELINE CO		2.C FE	2,997,810	3,000,000	3,207,506	2,999,674	288				6.580	6.554	FA	67,445	197,400	08/20/2002	08/28/2032	3,098,700
20030N-CU-3	COMCAST CORP		1.G FE	2,998,290	3,000,000	3,001,165	2,999,320	126				4.250	4.255	AO	26,917	127,500	10/02/2018	10/15/2030	3,063,750
20030N-DS-7	COMCAST CORP		1.G FE	15,049,200	20,000,000	11,695,868	15,380,941	94,814				2.887	4.391	MN	96,233	577,400	04/19/2022	11/01/2051	20,288,700
20030N-DU-2	COMCAST CORP		1.G FE	1,440,120	2,000,000	1,123,750	1,467,096	7,801				2.937	4.554	MN	9,790	58,740	05/02/2022	11/01/2056	2,029,370
20030N-DW-8	COMCAST CORP		1.G FE	2,793,223	3,969,000	2,146,822	2,831,450	11,050				2.987	4.591	MN	19,759	118,554	05/02/2022	11/01/2063	4,028,277
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	1,051,910	1,000,000	964,474	1,026,248	(6,648)				3.610	2.856	MS	10,930	36,100	12/16/2021	09/12/2034	
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	602,630	700,000	637,454	638,490	10,271				2.688	4.611	MS	5,749	18,816	04/11/2022	03/11/2031	709,408
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	1,000,000	1,000,000	952,088	1,000,000					3.784	3.784	MS	11,247	37,840	03/03/2022	03/14/2032	1,018,920
202795-HK-9	COMMONWEALTH EDISON CO		1.F FE	9,591,900	10,000,000	10,738,277	9,772,572	15,585				5.900	6.204	MS	173,722	590,000	03/16/2007	03/15/2036	10,295,000
202795-JS-0	COMMONWEALTH EDISON CO		1.F FE	5,991,720	6,000,000	3,922,732	5,993,039	194				3.000	3.007	MS	60,000	180,000	02/18/2020	03/01/2050	6,090,000
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	6,933,010	7,000,000	6,224,242	6,960,220	6,528				1.875	1.981	MS	38,646	131,250	09/08/2021	09/15/2031	7,065,625
205887-CE-0	CONAGRA BRANDS INC		2.C FE	9,686,559	9,728,000	8,714,753	9,690,084	825				5.400	5.430	MN	87,552	525,312	07/29/2022	11/01/2048	9,990,656
206201-C*-4	UNITIL ENERGY SYSTEMS INC		1.F	3,000,000	3,000,000	3,114,579	2,999,814	62				6.960	6.963	N/A	17,400	208,800	06/29/1998	09/01/2028	5,087,000
207597-EN-1	CONNECTICUT LIGHT AND POWER CO		1.F FE	3,989,200	4,000,000	3,555,423	3,993,818	1,050				2.050	2.080	JJ	41,000	82,000	06/21/2021	07/01/2031	4,041,000
20826F-BE-5	CONOCOPHILLIPS CO		1.F FE	2,732,868	2,750,000	2,561,762	2,733,484	262				5.300	5.342	MN	18,624	145,750	05/09/2023	05/15/2053	2,822,875
20826F-BM-7	CONOCOPHILLIPS CO		1.F FE	747,518	750,000	717,414	747,627	98				5.500	5.522	JJ	19,021	25,208	11/25/2024	01/15/2055	770,625
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	2,987,790	3,000,000	2,965,191	2,998,754	1,325				2.900	2.946	JD	7,250	87,000	11/10/2016	12/01/2026	3,043,500
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	4,999,150	5,000,000	4,986,220	4,999,887	45				3.800	3.801	MN	24,278	190,000	05/07/2018	05/15/2028	5,095,000
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	6,953,660	7,000,000	5,450,178	6,959,217	984				3.950	3.988	AO	69,125	276,500	03/26/2020	04/01/2050	7,138,250
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		1.G FE	6,718,566	8,180,000	5,587,652	6,771,818	15,576				3.600	4.587	JD	13,088	294,480	07/29/2022	06/15/2061	8,327,240
21036P-AY-4	CONSTELLATION BRANDS INC		2.B FE	3,992,280	4,000,000	3,962,824	3,998,213	796				3.600	3.622	FA	54,400	144,000	01/29/2018	02/15/2028	4,072,000
21036P-AZ-1	CONSTELLATION BRANDS INC		2.B FE	1,822,100	2,000,000	1,571,222	1,847,389	3,883				4.100	4.656	FA	30,978	82,000	07/24/2018	02/15/2048	2,041,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
210371-AF-7	EXELON CORP.		2.B FE	3,001,260	3,000,000	3,455,321	3,000,921		(112)			7.600	7.594	AO	57,000	228,000	05/16/2002	04/01/2032	3,114,000
21871X-20-8	COREBRIDGE FINANCIAL INC.		2.C FE	170,800	170,800	158,981	170,800					6.375	6.375	MJSD	484	11,584	11/19/2024	12/15/2064	173,522
21871X-AK-5	COREBRIDGE FINANCIAL INC.		2.A FE	4,798,704	4,800,000	4,104,125	4,799,088		38			4.350	4.352	AO	49,880	208,800	03/31/2022	04/05/2042	4,904,400
21871X-AP-4	COREBRIDGE FINANCIAL INC.		2.C FE	4,146,329	4,175,000	4,275,349	4,153,419		2,594			6.875	6.977	JD	12,757	287,031	12/15/2022	12/15/2052	3,284,141
21871X-AU-3	COREBRIDGE FINANCIAL INC.		2.C FE	190,110	190,000	195,258	190,107		(2)			6.875	6.861	JD	1,560		11/13/2025	01/01/3000	190,000
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC		1.C YE	2,179,113	2,179,113	2,630,259	2,179,113					8.000	6.250	JJ	87,165	174,329	10/02/2013	01/01/2044	
224044-CJ-4	COX COMMUNICATIONS INC.		2.B FE	5,473,710	5,500,000	5,436,995	5,495,187		2,834			3.500	3.556	FA	72,722	192,500	07/24/2017	08/15/2027	5,596,250
224044-CM-7	COX COMMUNICATIONS INC.		2.B FE	2,975,700	3,000,000	1,669,251	2,978,677		575			2.950	2.991	AO	22,125	88,500	09/10/2020	10/01/2050	3,044,250
224044-CP-0	COX COMMUNICATIONS INC.		2.B FE	2,983,050	3,000,000	1,836,617	2,984,762		359			3.600	3.631	JD	4,800	108,000	05/18/2021	06/15/2051	3,054,000
225313-AT-2	CREDIT AGRICOLE SA		2.C FE	600,000	600,000	624,763	600,000					7.125	7.125	MJSD	950	12,113	09/02/2025	01/01/3000	600,000
22535W-AN-7	CREDIT AGRICOLE SA		1.G FE	2,250,000	2,250,000	2,373,335	2,250,000					5.862	5.862	JJ	63,017	65,948	01/02/2025	01/09/2036	
225401-AL-2	CREDIT SUISSE GROUP AG		6.	20,515	550,000	143,000	20,515	(34,485)				6.375	6.375	FA			08/14/2019	01/01/3000	550,000
22822V-AH-4	CROWN CASTLE INC.		2.B FE	3,997,200	4,000,000	3,968,170	3,999,538		265			3.650	3.657	MS	48,667	146,000	07/25/2017	09/01/2027	4,073,000
22822V-AW-1	CROWN CASTLE INC.		2.B FE	4,977,300	5,000,000	4,412,720	4,987,678		2,196			2.100	2.150	AO	26,250	105,000	02/08/2021	04/01/2031	5,052,500
22822V-AX-9	CROWN CASTLE INC.		2.B FE	4,977,900	5,000,000	3,646,936	4,982,280		910			2.900	2.929	AO	36,250	145,000	02/08/2021	04/01/2041	5,072,500
22822V-AY-7	CROWN CASTLE INC.		2.B FE	1,496,145	1,500,000	1,340,937	1,497,783		369			2.500	2.529	JJ	17,292	37,500	06/15/2021	07/15/2031	1,518,750
23330J-AA-9	DP WORLD LTD		2.B FE	9,991,100	10,000,000	11,289,534	9,995,679		240			6.850	6.855	JJ	340,597	685,000	06/21/2007	07/02/2037	10,342,500
23338V-AL-0	DTE ELECTRIC CO		1.F FE	2,998,800	3,000,000	1,975,443	2,999,069		26			2.950	2.952	MS	29,500	88,500	02/11/2020	03/01/2050	3,044,250
23345M-AC-1	DT MIDSTREAM INC		2.C FE	10,485,510	10,500,000	10,142,498	10,490,313		1,316			4.300	4.317	AO	95,317	451,500	03/30/2022	04/15/2032	10,725,750
23345M-AD-9	DT MIDSTREAM INC		2.C FE	599,670	600,000	622,677	599,709		35			5.800	5.807	JD	1,547	35,670	11/21/2024	12/15/2034	617,400
235851-AV-4	DANAHER CORP		1.F FE	1,979,400	2,000,000	1,220,679	1,982,013		509			2.600	2.650	AO	13,000	52,000	09/29/2020	10/01/2050	2,026,000
23918K-AT-5	DAVITA INC		3.C FE	1,000,000	1,000,000	923,873	1,000,000					3.750	3.750	FA	14,167	37,500	08/06/2020	02/15/2031	1,018,750
250847-EA-4	DTE ELECTRIC CO		1.F FE	3,583,680	4,000,000	4,185,780	3,737,666		14,509			5.700	6.507	AO	57,000	228,000	05/07/2009	10/01/2037	4,114,000
25243Y-AZ-2	DIAGEO CAPITAL PLC		1.G FE	200,860	200,000	199,691	200,229		(97)			3.875	3.821	MN	926	7,750	05/23/2018	05/18/2028	
254687-GA-8	DIS 3.800 05/13/60 '59		1.F FE	7,804,890	9,000,000	6,582,337	7,852,292		13,714			3.800	4.536	MN	45,600	342,000	05/02/2022	05/13/2060	9,171,000
256677-AH-8	DOLLAR GENERAL CORP		2.C FE	733,119	1,000,000	785,609	737,496		4,377			4.125	6.239	AO	10,083	41,250	01/22/2025	04/03/2050	1,020,625
25746U-DU-0	DOMINION ENERGY INC		2.C FE	210,000	210,000	227,378	210,000					7.000	7.001	JD	1,225	14,700	05/06/2024	06/01/2054	
25746U-DV-8	DOMINION ENERGY INC		2.C FE	375,213	375,000	386,421	375,196		(15)			6.625	6.618	MN	3,174	24,637	11/14/2024	05/15/2055	
260543-CV-3	DOW CHEMICAL CO		2.B FE	1,900,140	2,000,000	1,570,397	1,906,809		2,027			4.800	5.145	MN	12,267	96,000	07/29/2022	05/15/2049	2,048,000
260543-DM-2	DOW CHEMICAL CO		2.B FE	3,491,705	3,500,000	3,184,227	3,491,822		117			5.950	5.967	MS	61,318	106,439	02/25/2025	03/15/2055	3,604,125
26441C-AX-3	DUKE ENERGY CORP		2.B FE	1,246,488	1,250,000	1,234,414	1,249,370		373			3.150	3.182	FA	14,875	39,375	08/07/2017	08/15/2027	1,269,688
26441C-BM-6	DUKE ENERGY CORP		2.B FE	9,975,200	10,000,000	7,709,194	9,980,133		970			3.300	3.317	JD	14,667	330,000	06/07/2021	06/15/2041	10,165,000
26441C-BN-4	DUKE ENERGY CORP		2.B FE	4,998,150	5,000,000	3,462,747	4,998,513		36			3.500	3.502	JD	7,778	175,000	06/07/2021	06/15/2051	5,087,500
26441C-CG-8	DUKE ENERGY CORP		2.C FE	207,663	207,000	217,263	207,595		(51)			6.450	6.406	MS	4,451	13,685	08/20/2024	09/01/2054	
26442C-BH-6	DUKE ENERGY CAROLINAS LLC		1.F FE	2,990,610	3,000,000	2,155,335	2,991,358		197			3.550	3.567	MS	31,358	106,500	03/01/2022	03/15/2052	3,053,250
26443T-AC-0	DUKE ENERGY INDIANA LLC		1.F FE	3,995,080	4,000,000	2,498,649	3,995,838		119			2.750	2.756	AO	27,500	110,000	03/10/2020	04/01/2050	4,055,000
26746*-AA-2	DYAL III SERIES A ISSUER B		1.F PL	364,932	364,932	352,883	364,932					4.400	4.400	N/A	714	13,082	06/11/2020	06/15/2040	372,960
26746*-AC-8	DYAL III SERIES B ISSUER B		1.F PL	1,672,000	1,672,000	1,726,143	1,672,000					6.550	6.551	JD	4,867	109,516	03/01/2024	06/15/2044	1,726,758
26746@-AA-0	DYAL III ISSUER A		1.F PL	635,068	635,068	614,100	635,068					4.400	4.400	N/A	1,242	29,149	06/11/2020	06/15/2040	649,040
26746@-AC-6	DYAL III SERIES B ISSUER A		1.F PL	2,128,000	2,128,000	2,197,090	2,128,000					6.550	6.551	JD	6,195	150,590	03/01/2024	06/15/2044	2,197,692
26931@-AA-5	EXTELL - HARD ROCK NYC		1.F PL	23,562,000	23,562,000	19,622,811	23,562,073		(2)			4.000	4.000	MS	314,160	942,480	01/14/2022	03/01/2050	25,245,000
26942G-AF-7	EAGLE BANCORP MONTANA INC		2.B FE	420,043	503,000	437,413	445,150		17,371			3.500	8.692	FA	7,335	8,803	03/10/2025	02/01/2032	511,151
26969P-AB-4	EAGLE MATERIALS INC		2.B FE	247,745	250,000	227,028	248,691		219			2.500	2.603	JJ	3,125	6,250	06/23/2021	07/01/2031	253,125
27743Z-AD-2	EASTMAN CHEMICAL CO		2.B FE	3,023,880	3,000,000	3,094,162	3,002,366		(2,023)			7.600	7.523	FA	95,000	228,000	05/09/2002	02/01/2027	3,114,000
28504K-AA-5	ELECTRICITE DE FRANCE SA		3.B FE	200,000	200,000	232,591	200,000					9.125	9.125	JD	811	18,250	06/08/2023	01/01/3000	200,000
285512-AF-6	ELECTRONIC ARTS INC.		2.A FE	4,973,300	5,000,000	4,612,044	4,976,320		626			2.950	2.977	FA	55,722	147,500	02/09/2021	02/15/2051	5,073,750
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA		1.F FE	4,000,000	4,000,000	4,251,968	4,000,000					6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040	269,985
29103D-AT-3	EMERA US FINANCE LP		2.C FE	3,500,000	3,500,000	3,162,862	3,500,000					2.639	2.639	JD	4,105	92,365	05/25/2021	06/15/2031	3,546,183
29248H-AB-9	EMPOWER FINANCE 2020 LP		1.F FE	200,823	250,000	222,509	218,185		5,304			1.776	4.549	MS	1,283	4,440	07/15/2022	03/17/2031	252,220

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
29250N-BE-4	ENBRIDGE INC		2.A FE	1,995,080	2,000,000	1,366,716	1,995,686		104			3.400	3.413	FA	28,333	68,000	06/24/2021	08/01/2051	2,034,000
29250N-BN-4	ENBRIDGE INC		2.C FE	280,000	280,000	287,452	280,000					7.375	7.376	JJ	9,522	20,650	09/15/2022	01/15/2083	290,325
29250N-BP-9	ENBRIDGE INC		2.C FE	470,000	470,000	510,073	470,000					7.625	7.626	JJ	16,525	35,838	09/15/2022	01/15/2083	487,919
29250N-BS-3	ENBRIDGE INC		2.C FE	1,017,225	1,000,000	1,070,031	1,011,016		(3,407)			8.250	7.805	JJ	38,042	82,500	02/07/2024	01/15/2084	1,041,250
29250N-BT-1	ENBRIDGE INC		2.C FE	593,980	570,000	653,601	592,878		(1,102)			8.500	7.787	JJ	22,341	39,950	06/30/2025	01/15/2084	594,225
29250N-CF-0	ENBRIDGE INC		2.C FE	290,163	290,000	307,080	290,145		(12)			7.200	7.193	JD	232	20,880	06/24/2024	06/27/2054	
29250N-CG-8	ENBRIDGE INC		2.C FE	150,000	150,000	158,780	150,000					7.375	7.381	MS	3,257	11,063	06/24/2024	03/15/2055	
29273V-AM-2	ENERGY TRANSFER LP		3.A FE	705,158	710,000	727,007	705,407		68			7.125	7.181	MN	6,464	50,588	03/24/2022	01/01/3000	710,000
29273V-AX-8	ENERGY TRANSFER LP		3.A FE	220,000	220,000	234,840	220,000					8.000	8.008	MN	2,249	17,600	01/10/2024	05/15/2054	
29273V-BB-5	ENERGY TRANSFER LP		2.B FE	2,486,525	2,500,000	2,404,291	2,486,517		171			6.050	6.090	MS	50,417	151,250	06/06/2024	09/01/2054	2,575,625
29273V-BH-2	ENERGY TRANSFER LP		3.A FE	214,504	215,000	215,821	214,331		(172)			6.750	6.524	FA	5,079		09/04/2025	02/15/2056	221,746
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		2.A FE	1,975,240	2,000,000	1,973,336	1,993,880		2,553			3.500	3.642	AO	16,528	70,000	10/03/2017	04/06/2028	2,035,000
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		2.A FE	1,510,125	1,530,000	1,557,271	1,516,176		1,764			5.000	5.166	JD	3,400	76,500	06/08/2022	06/15/2032	1,568,250
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		2.A FE	195,738	200,000	230,410	196,773		349			7.500	7.811	AO	3,208	15,000	10/06/2022	10/14/2032	207,500
29280H-AB-8	ENEL FINANCE AMERICA LLC		2.B FE	6,526,959	7,340,000	5,281,970	6,622,000		28,803			2.875	3.639	JJ	99,065	211,025	07/29/2022	07/12/2041	7,445,513
29359U-AB-5	ENSTAR GROUP LTD		2.B FE	498,050	500,000	503,734	499,239		200			4.950	4.999	JD	2,063	24,750	05/22/2019	06/01/2029	512,375
29364G-AK-9	ENTERGY CORP		2.B FE	776,740	1,000,000	726,189	790,437		4,126			3.750	5.287	JD	1,667	37,500	06/15/2022	06/15/2050	1,018,750
29364G-AQ-6	ENTERGY CORP		2.C FE	315,000	315,000	330,735	315,000					7.125	7.127	JD	1,870	22,444	05/20/2024	12/01/2054	
29364G-AS-2	ENTERGY CORP		2.C FE	170,000	170,000	169,736	170,000					6.100	5.922	JD	1,556		11/04/2025	06/15/2056	174,848
29364W-AZ-1	ENTERGY LOUISIANA LLC		1.F FE	499,755	500,000	493,838	499,961		22			3.120	3.125	MS	5,200	15,600	05/17/2017	09/01/2027	507,800
29365T-AK-0	ENTERGY TEXAS INC		1.G FE	2,988,900	3,000,000	2,645,513	2,994,238		1,048			1.750	1.789	MS	15,458	52,500	09/28/2020	03/15/2031	3,026,250
29366M-AA-6	ENTERGY ARKANSAS LLC		1.F FE	3,176,250	3,000,000	2,421,716	3,160,521		(4,353)			4.200	3.845	AO	31,500	126,000	03/02/2022	04/01/2049	
29444U-BT-2	EQUINIX INC		2.A FE	4,958,900	5,000,000	3,416,019	4,963,525		851			3.400	3.443	FA	64,222	170,000	05/03/2021	02/15/2052	5,085,000
29452E-AD-3	EQUITABLE HOLDINGS INC		2.B FE	290,000	290,000	302,399	290,000					6.700	6.701	MS	5,019	9,823	03/12/2025	03/28/2055	
29882D-AB-9	EUSHI FINANCE INC		3.A FE	230,154	230,000	241,787	230,123		(18)			7.625	7.610	JD	779	17,538	06/10/2024	12/15/2054	
29977G-AE-2	EVERBANK FINANCIAL CORP		2.B FE	500,000	500,000	517,085	500,000					7.500	7.501	MS	14,479		08/07/2025	09/01/2035	503,125
30018M-AA-6	EVERGREEN BANCSHARES, INC.		2.A PL	464,604	500,000	489,800	469,139		4,535			5.250	6.775	MN	4,375	26,250	03/03/2025	11/01/2030	513,125
30034W-AE-6	EVERGY INC		2.C FE	200,150	200,000	204,428	200,124		(24)			6.650	6.635	JD	1,108	13,152	12/02/2024	06/01/2055	
30036F-AA-9	EVERGY KANSAS CENTRAL INC		1.F FE	9,959,100	10,000,000	7,049,695	9,964,410		921			3.450	3.472	AO	72,833	345,000	04/02/2020	04/15/2050	10,172,500
30040W-AB-4	EVERSOURCE ENERGY		2.B FE	6,978,720	7,000,000	6,986,706	6,999,515		2,370			3.350	3.385	MS	69,047	234,500	03/07/2016	03/15/2026	7,117,250
30161N-BL-4	EXELON CORP		2.B FE	510,415	500,000	484,581	510,105		(165)			5.600	5.455	MS	8,244	28,000	04/18/2023	03/15/2053	
30161N-BQ-3	EXELON CORP		2.C FE	170,000	170,000	176,892	170,000					6.500	6.500	MS	3,254	6,323	02/13/2025	03/15/2055	
30190A-20-3	F&G ANNUITIES & LIFE INC		2.C FE	315,425	315,425	321,355	315,425					7.950	7.950	MJSD	1,115	25,076	11/29/2023	12/15/2053	321,694
302445-AE-1	TELEDYNE FLIR LLC		2.B FE	206,875	250,000	231,223	223,323		5,040			2.500	5.143	FA	2,604	6,250	07/08/2022	08/01/2030	253,125
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	3,974,720	4,000,000	3,860,948	3,992,449		4,706			3.250	3.377	JJ	59,944	130,000	01/10/2022	07/15/2027	4,065,000
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		2.B FE	707,617	791,500	678,200	721,275		3,879			3.080	3.934	JD	68	23,252	04/11/2022	06/30/2039	983,618
303075-AB-1	FACTSET RESEARCH SYSTEMS INC		2.C FE	3,984,240	4,000,000	3,716,829	3,989,653		1,480			3.450	3.497	MS	46,000	138,000	02/15/2022	03/01/2032	4,069,000
30321L-2C-5	F&G GLOBAL FUNDING		1.G FE	2,545,245	2,900,000	2,716,715	2,738,746		54,984			2.000	4.189	MS	16,272	58,000	04/11/2022	09/20/2028	2,929,000
30321L-2D-3	F&G GLOBAL FUNDING		1.G FE	2,184,525	2,200,000	2,148,037	2,195,865		3,119			2.300	2.450	AO	11,244	50,600	03/29/2022	04/11/2027	2,225,300
30321L-2J-0	F&G GLOBAL FUNDING		1.G FE	100,431	100,000	103,764	100,367		(64)			5.875	5.772	JJ	2,693	2,938	02/12/2025	01/16/2030	102,938
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD		2.A FE	221,352	250,000	235,984	231,251		3,104			3.375	5.042	MS	2,766	8,438	08/15/2022	03/03/2031	254,219
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD		2.A FE	998,560	1,000,000	1,043,209	999,034		117			5.625	5.643	FA	21,094	56,250	08/11/2022	08/16/2032	1,028,125
303901-BU-5	FAIRFAX FINANCIAL HOLDINGS LTD		2.A FE	3,485,475	3,500,000	3,508,713	3,485,639		468			6.100	6.130	MS	62,864	213,500	06/18/2024	03/15/2055	3,606,750
303901-BY-7	FAIRFAX FINANCIAL HOLDINGS LTD		2.A FE	997,250	1,000,000	1,056,815	997,286		36			6.500	6.521	MN	7,403	32,500	05/15/2025	05/20/2055	1,032,500

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
306279-B@-8	SOUTHERN UNION (FALL RIVER GAS)		2.A PL	6,219,767	6,000,000	6,296,358	6,031,966		(14,794)			7.240	6.944	N/A	19,307	434,400	09/18/1997	12/15/2027	6,217,200
31428X-DL-7	FEDEX CORP		2.B FE	3,432,930	3,500,000	2,628,210	3,443,180		2,859			3.250	3.383	MN	14,535	113,750	03/10/2022	05/15/2041	3,556,875
31428X-DM-5	FEDEX CORP		2.B FE	1,969,600	2,000,000	1,583,209	1,979,216		986			3.875	3.961	FA	32,292	77,500	07/24/2012	08/01/2042	2,038,750
31428X-DW-3	FEDEX CORP		2.B FE	1,780,335	1,500,000	1,382,027	1,749,571		(5,900)			5.250	4.145	MN	10,063	78,750	05/05/2020	05/15/2050	
314890-AA-2	FERGUSON FINANCE PLC		2.A FE	1,494,750	1,500,000	1,510,935	1,498,330		545			4.500	4.543	AO	12,563	67,500	10/17/2018	10/24/2028	1,533,750
314890-AC-8	FERGUSON FINANCE PLC		2.A FE	1,994,040	2,000,000	2,002,094	1,998,328		1,226			4.250	4.317	AO	16,764	85,000	04/12/2022	04/20/2027	2,042,500
314890-AD-6	FERGUSON FINANCE PLC		2.A FE	4,476,555	4,500,000	4,481,041	4,483,991		2,137			4.650	4.716	AO	41,269	209,250	04/12/2022	04/20/2032	4,604,625
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD		2.C FE	10,684,000	10,684,000	11,511,519	10,684,000					7.750	7.750	JD	36,800	418,605	06/10/2025	06/15/2055	
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I		2.B FE	2,092,734	2,100,000	2,091,081	2,098,053		765			4.250	4.292	MN	11,404	89,250	05/14/2018	05/15/2028	2,144,625
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERVICES I		2.B FE	2,104,920	2,000,000	1,934,859	2,099,372		(1,752)			5.625	5.272	JJ	51,875	112,500	07/29/2022	07/15/2052	
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		2.C FE	895,111	1,000,000	966,879	935,882		12,599			4.000	5.678	MN	5,111	40,000	07/11/2022	05/15/2030	1,020,000
32055R-A@-6	FIRST INDUSTRIAL LP		2.B FE	400,000	400,000	397,363	400,000					4.300	4.300	AO	3,392	17,200	04/20/2017	04/20/2027	408,600
32117M-AC-8	FIRST MUTUAL HOLDING CO		2.C FE	491,250	500,000	499,200	492,492		1,242			4.750	5.107	N/A	5,014	23,750	02/11/2025	10/15/2030	511,875
341081-GV-3	FLORIDA POWER & LIGHT CO		1.D FE	1,746,168	1,750,000	1,756,853	1,746,296		52			5.600	5.615	JD	4,356	98,000	05/28/2024	06/15/2054	1,799,000
34354P-AF-2	FLOWERVE CORP		2.C FE	448,938	490,000	467,192	464,983		4,602			3.500	4.713	AO	4,288	17,150	04/11/2022	10/01/2030	498,575
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		2.A FE	3,921,240	4,000,000	2,943,094	3,931,152		1,775			3.500	3.608	JJ	64,167	140,000	01/13/2020	01/16/2050	4,070,000
34490@-AC-8	NFL TRUST 20-XI		1.F FE	1,000,000	1,000,000	974,526	1,000,000					2.970	3.012	OCT	7,260	30,030	07/17/2020	10/05/2027	1,030,113
34490@-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF		1.F FE	1,000,000	1,000,000	902,962	1,000,000					3.330	3.331	OCT	8,140	33,670	07/17/2020	10/05/2032	1,033,855
34490@-AF-1	FOOTBALL CLUB SER 2020-XI-F TR CTF		1.F FE	2,432,277	2,471,000	2,008,659	2,438,467		1,601			3.850	3.970	OCT	22,726	96,191	03/15/2022	10/05/2040	2,566,134
34490@-AK-0	FOOTBALL CLUB SER 2020-XI-J TR CTF		1.F FE	1,012,875	1,029,000	836,467	1,015,452		667			3.850	3.970	OCT	9,464	54,855	03/15/2022	10/05/2040	1,068,617
347382-AC-7	FORT GORDON HSG LLC		3.B FE	481,875	500,000	460,681	484,054		240			6.324	6.584	MN	4,040	31,620	10/18/2013	05/15/2051	515,810
34959J-AG-3	FORTIVE CORP		2.B FE	5,096,190	5,000,000	4,979,903	5,002,571		(12,563)			3.150	2.895	JD	7,000	157,500	06/21/2017	06/15/2026	
34964C-AF-3	FORTUNE BRANDS INNOVATIONS INC		2.B FE	2,997,060	3,000,000	2,874,773	2,998,070		268			4.000	4.012	MS	32,000	120,000	03/22/2022	03/25/2032	3,060,000
34964C-AG-1	FORTUNE BRANDS INNOVATIONS INC		2.B FE	27,115,890	30,300,000	24,372,862	27,289,868		50,564			4.500	5.189	MS	363,600	1,363,500	05/02/2022	03/25/2052	30,981,750
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC		2.B FE	499,195	500,000	520,793	499,228		33			6.250	6.292	AO	7,813	15,712	03/26/2025	04/01/2030	515,625
35671D-CF-0	FREEPORT-MCMORAN INC		2.B FE	1,000,000	1,000,000	991,498	1,000,000					4.250	4.249	MS	14,167	42,500	02/19/2020	03/01/2030	1,021,250
35671D-CH-6	FREEPORT-MCMORAN INC		2.B FE	500,000	500,000	503,764	500,000					4.625	4.624	FA	9,635	23,125	07/13/2020	08/01/2030	511,563
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC		2.B FE	503,475	500,000	522,950	486,153		182			8.250	8.548	JD	1,833	41,250	04/22/2009	12/15/2053	47,706
36143L-2H-7	GA GLOBAL FUNDING TRUST		1.F FE	3,037,547	3,050,000	2,708,496	3,041,744		1,187			2.900	2.948	JJ	42,997	88,450	06/09/2022	01/06/2032	3,094,225
361448-BE-2	GATX CORP		2.B FE	998,360	1,000,000	1,010,470	999,424		161			4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029	1,023,500
361448-BJ-1	GATX CORP		2.B FE	14,463,750	14,500,000	13,558,713	14,476,859		3,163			3.500	3.528	JD	42,292	507,500	03/02/2022	06/01/2032	14,753,750
361448-BR-3	GATX CORP		2.B FE	509,935	500,000	506,222	509,860		(75)			6.050	5.905	JD	2,185	30,250	02/04/2025	06/05/2054	
361841-AR-0	GLP CAPITAL LP		2.C FE	1,995,931	2,000,000	1,809,518	1,997,444		378			3.250	3.274	JJ	29,972	65,000	12/08/2021	01/15/2032	2,032,500
36256#-AA-9	GSRP PORTFOLIO I LLC		2.B PL	10,678,240	10,678,240	9,089,350	10,678,378		(5)			3.770	3.770	JD	1,118	536,755	12/10/2019	12/31/2044	14,076,088
36264F-AN-1	HALEON US CAPITAL LLC		2.A FE	8,098,530	8,250,000	6,477,978	8,109,330		2,943			4.000	4.107	MS	88,917	330,000	03/21/2022	03/24/2052	8,415,000
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	548,245	606,466	515,889	557,630		2,681			2.940	4.033	MS	4,507	17,830	04/05/2022	09/30/2040	31,153
369550-AZ-1	GENERAL DYNAMICS CORP		1.F FE	4,891,550	5,000,000	4,912,532	4,977,687		11,456			2.625	2.872	MN	16,771	131,250	09/11/2017	11/15/2027	5,065,625
369550-BC-1	GENERAL DYNAMICS CORP		1.F FE	199,486	200,000	200,328	199,865		54			3.750	3.780	MN	958	7,500	05/23/2018	05/15/2028	203,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
369550-BM-9	GENERAL DYNAMICS CORP		1.F FE	98,947	100,000	98,147	99,508		105			3.625	3.751	AO	906	3,625	03/23/2020	04/01/2030	101,813
369550-BQ-0	GENERAL DYNAMICS CORP		1.F FE	4,982,500	5,000,000	3,769,184	4,985,868		720			2.850	2.873	JD	11,875	142,500	05/03/2021	06/01/2041	5,071,250
370334-BZ-6	GENERAL MILLS INC.		2.B FE	4,979,000	5,000,000	4,957,393	4,997,500		2,274			3.200	3.248	FA	62,667	160,000	01/09/2017	02/10/2027	5,080,000
37331N-AK-7	GEORGIA-PACIFIC LLC		1.G FE	8,988,840	9,000,000	8,301,641	8,994,957		1,096			2.300	2.314	AO	35,075	207,000	04/27/2020	04/30/2030	9,103,500
373334-KA-8	GEORGIA POWER CO		1.G FE	2,483,725	2,500,000	2,157,750	2,488,438		445			4.300	4.338	MS	31,653	107,500	03/12/2013	03/15/2043	2,553,750
373334-KQ-3	GEORGIA POWER CO		1.F FE	99,682	100,000	101,361	99,782		29			4.700	4.740	MN	601	4,700	05/02/2022	05/15/2032	102,350
373334-KR-1	GEORGIA POWER CO		1.F FE	14,890,500	15,000,000	13,992,422	14,896,987		1,803			5.125	5.173	MN	98,229	768,750	05/02/2022	05/15/2052	15,384,375
37513#-AB-4	GIES LLC		3.C PL	10,622,452	10,622,452	10,407,517	10,622,452					3.750	3.750	FMAN	76,682	366,079	02/04/2022	02/07/2032	17,159,792
375558-BT-9	GILEAD SCIENCES INC		1.G FE	3,976,640	4,000,000	2,531,597	3,979,573		564			2.800	2.829	AO	28,000	112,000	09/23/2020	10/01/2050	4,056,000
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR		1.E PL	23,723,450	23,723,450	20,524,319	23,723,450					4.150	4.147	JD	30,083	984,025	02/16/2022	12/30/2051	24,644,377
37677@-AB-8	GLAM MILHSG FEE LLC SUB		2.A PL	3,319,124	3,319,124	3,183,160	3,319,124					4.150	4.149	JD	83,059	303,625	02/16/2022	06/30/2045	3,387,996
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR- 2 5.10		1.E PL	12,046,899	12,046,899	11,667,880	12,046,899					5.100	5.171	JD	312,512	306,248	06/01/2022	12/30/2059	12,824,063
37677@-AE-2	GLAM 3 MILHSG FEE LLC		1.E PL	38,092,500	38,092,500	40,007,524	38,092,500					6.000	6.001	JD	1,156,204	1,142,775	04/21/2023	12/30/2050	40,685,000
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB		2.A PL	1,874,923	1,874,923	2,009,475	1,874,923		12			7.000	7.108	JD	729	165,524	04/21/2023	12/30/2050	
37940X-AH-5	GLOBAL PAYMENTS INC		2.C FE	4,984,950	5,000,000	4,481,109	4,990,612		1,445			2.900	2.935	MN	18,528	145,000	11/16/2021	11/15/2031	5,072,500
37959E-30-0	GLOBE LIFE INC		2.B FE	552,820	600,000	400,800	554,406		1,505			4.250	4.684	MJSD	1,133	25,500	04/05/2022	06/15/2061	606,375
37959E-AB-8	GLOBE LIFE INC		1.G FE	1,245,900	1,250,000	1,259,646	1,247,192		363			4.800	4.841	JD	2,667	60,000	05/16/2022	06/15/2032	1,280,000
37959E-AC-6	GLOBE LIFE INC		2.A FE	1,746,483	1,750,000	1,837,522	1,746,936		298			5.850	5.876	MS	30,144	108,631	08/20/2024	09/15/2034	1,801,188
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		2.B FE	4,988,700	5,000,000	4,519,572	4,993,274		1,114			3.125	3.152	JD	6,944	156,250	10/19/2021	06/15/2031	5,078,125
37959G-AG-2	GLOBAL ATLANTIC (FIN) CO		3.A FE	305,553	305,000	314,905	305,396		(87)			7.950	7.913	AO	5,119	24,248	06/12/2024	10/15/2054	
37959G-AH-0	GLOBAL ATLANTIC (FIN) CO		3.A FE	220,000	220,000	221,031	220,000					7.250	7.154	MS	1,551		11/20/2025	03/01/2056	227,810
38141G-YC-2	GOLDMAN SACHS GROUP INC		2.A FE	7,000,000	7,000,000	5,408,807	7,000,000					3.210	3.210	AO	43,068	224,700	04/15/2021	04/22/2042	7,027,353
38141G-ZN-7	GOLDMAN SACHS GROUP INC		2.A FE	4,500,000	4,500,000	3,524,744	4,500,000					3.436	3.436	FA	54,547	154,620	01/19/2022	02/24/2043	4,518,923
38148Y-AA-6	GOLDMAN SACHS GROUP INC		2.A FE	700,000	700,000	629,436	700,000					4.017	4.017	AO	4,765	28,119	10/24/2017	10/31/2038	707,030
393154-L@-6	GREEN MOUNTAIN/CENTRAL VERMONT PUB		1.F	8,000,000	8,000,000	8,425,248	8,000,000					6.830	6.828	MN	69,818	546,400	10/01/2012	05/15/2028	8,273,200
403949-AR-1	HF SINCLAIR CORP		2.C FE	1,245,838	1,250,000	1,291,718	1,246,383		545			5.750	5.817	JJ	33,142	34,340	01/08/2025	01/15/2031	1,285,938
403949-AS-9	HF SINCLAIR CORP		2.C FE	1,740,813	1,750,000	1,824,746	1,741,423		610			6.250	6.322	JJ	50,434	52,257	01/08/2025	01/15/2035	1,804,688
404119-BV-0	HCA INC		2.C FE	1,050,000	1,000,000	945,008	1,042,323		(1,101)			5.500	5.167	JD	2,444	55,000	06/26/2017	06/15/2047	
404119-CA-5	HCA INC		2.C FE	991,875	1,000,000	961,658	995,941		784			3.500	3.595	MS	11,667	35,000	06/01/2020	09/01/2030	1,017,500
404119-CB-3	HCA INC		2.C FE	5,223,803	5,250,000	3,558,468	5,226,477		560			3.500	3.527	JJ	84,729	183,750	06/21/2021	07/15/2051	5,341,875
404119-CC-1	HCA INC		2.C FE	248,185	250,000	224,148	248,949		175			2.375	2.457	JJ	2,738	5,938	06/23/2021	07/15/2031	252,969
404119-CK-3	HCA INC		2.C FE	990,130	1,000,000	944,530	993,490		917			3.625	3.744	MS	10,674	36,250	03/02/2022	03/15/2032	1,018,125
404119-CL-1	HCA INC		2.C FE	4,495,590	4,500,000	3,674,974	4,496,096		75			4.625	4.631	MS	61,281	208,125	03/02/2022	03/15/2052	4,604,063
404251-AA-8	HNI CORP		3.A FE	1,912,373	1,812,000	1,775,760	1,855,989		(15,058)			5.125	4.087	JJ	42,047	97,395	12/10/2021	01/18/2029	1,025,625
404280-DT-3	HSBC HOLDINGS PLC		2.C FE	400,000	400,000	421,556	400,000					8.000	8.000	MS	10,133	32,000	02/28/2023	01/01/3000	400,000
404280-EH-8	HSBC HOLDINGS PLC		2.C FE	200,000	200,000	206,790	200,000					6.875	6.875	MS	4,201	13,750	09/04/2024	01/01/3000	200,000
404280-EJ-4	HSBC HOLDINGS PLC		2.C FE	601,823	600,000	629,281	601,635		(145)			6.950	6.906	MS	12,742	41,700	09/10/2024	01/01/3000	600,000
409322-AC-8	HAMPTON RDS PPV LLC		2.C FE	1,000,000	1,000,000	826,463	1,000,000					6.171	6.170	JD	2,743	61,710	11/29/2007	06/15/2053	1,030,855
41068X-AG-5	HA SUSTAINABLE INFRASTRUCTURE CAPITAL IN		3.B FE	230,260	230,000	240,364	230,256		(4)			8.000	7.978	JD	2,096		11/13/2025	06/01/2056	239,213
418056-AU-1	HASBRO INC		2.C FE	4,554,880	4,828,000	4,303,080	4,579,728		7,630			5.100	5.550	MN	31,462	246,228	07/29/2022	05/15/2044	4,951,114
42218S-AH-1	HEALTH CARE SERVICE CORP MUT LEG RES CO		2.A FE	4,250,470	5,000,000	3,183,979	4,306,666		16,001			3.200	4.098	JD	13,333	160,000	05/02/2022	06/01/2050	5,080,000
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP		2.B FE	189,078	203,000	192,832	195,128		1,718			3.100	4.133	FA	2,377	6,293	04/07/2022	02/15/2030	206,147
425911-AA-2	HENNEMAN TRUST		1.G FE	3,249,932	3,250,000	3,383,998	3,249,843		(88)			6.580	6.581	MN	27,325	79,600	06/24/2025	05/15/2055	3,356,925
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		1.C FE	9,000,000	9,000,000	6,816,696	9,000,000					3.803	3.803	JJ	157,825	342,270	03/23/2022	07/15/2052	9,171,135
437076-CC-4	HOME DEPOT INC		1.F FE	4,955,700	5,000,000	4,083,003	4,965,720		1,843			3.300	3.361	AO	34,833	165,000	03/26/2020	04/15/2040	5,082,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
437076-CD-2	HOME DEPOT INC		1.F FE	2,965,740	3,000,000	2,116,262	2,970,028		783			3.350	3.411	AO	21,217	100,500	03/26/2020	04/15/2050	3,050,250
43784*-AA-0	HOMESTEAD SPE ISSUER LLC		2.A PL	2,500,000	2,500,000	2,549,278	2,500,000					7.210	7.209	JAJO	45,063	142,698	11/01/2024	04/01/2055	2,545,063
438516-BL-9	HONEYWELL INTERNATIONAL INC		1.F FE	2,371,750	2,500,000	2,473,010	2,487,534		14,589			2.500	3.113	MN	10,417	62,500	01/23/2017	11/01/2026	2,531,250
43942@-AA-7	HOPE GAS HOLDINGS LLC		2.C PL	2,500,000	2,500,000	2,396,820	2,500,000					4.950	4.963	JD	344	123,750	05/12/2022	12/31/2032	2,541,713
43942@-AB-5	HOPE GAS HOLDINGS LLC		2.C PL	1,000,000	1,000,000	949,226	1,000,000					5.100	5.114	JD	142	51,000	05/12/2022	12/31/2034	1,017,191
43942@-AC-3	HOPE GAS HOLDINGS LLC		2.C PL	700,000	700,000	711,271	700,000					5.990	5.990	MS	13,977	42,279	08/14/2024	09/01/2033	720,965
43942@-AE-9	HOPE GAS HOLDINGS LLC		2.C PL	500,000	500,000	504,725	500,000					6.180	6.181	MS	8,240		08/21/2025	09/01/2037	515,450
43942@-AF-6	HOPE GAS HOLDINGS LLC		2.C PL	700,000	700,000	706,655	700,000					6.180	6.181	MS	7,450		08/21/2025	09/01/2037	721,630
442931-A@-0	HPS CORPORATE CAPITAL SOLUTIONS FUND		2.B FE	4,400,000	4,400,000	4,412,213	4,400,000					6.200	6.200	N/A	104,573		07/25/2025	08/13/2030	4,536,400
44329H-AW-4	HP CMNTYS LLC		1.D FE	446,742	448,370	430,490	447,097		(55)			6.820	6.850	MS	9,004	30,579	06/09/2014	09/15/2053	17,797
443510-AH-5	HUBBELL INC		2.A FE	3,472,000	3,500,000	3,455,759	3,494,890		3,021			3.150	3.243	FA	41,650	110,250	07/31/2017	08/15/2027	3,555,125
443510-AJ-1	HUBBELL INC		2.A FE	4,971,900	5,000,000	4,948,937	4,993,307		2,985			3.500	3.566	FA	66,111	175,000	01/31/2018	02/15/2028	5,087,500
444859-BT-8	HUMANA INC		2.B FE	2,496,800	2,500,000	2,454,619	2,498,424		452			3.700	3.721	MS	25,181	92,500	03/21/2022	03/23/2029	2,546,250
44563@-AE-5	HUNT MH BORROWER LLC FEE II		1.F PL	983,638	983,638	1,037,518	983,638					6.200	5.243	JD	5,082	60,986	11/27/2019	12/01/2055	1,026,250
44563@-AF-2	HUNT FEE III 2021-1		1.F PL	1,884,019	1,884,019	1,987,218	1,884,731		(11)			6.200	4.498	JD	9,734	116,809	09/29/2021	12/01/2055	1,958,453
44563@-AG-0	HUNT FEE III 2021-2		1.F PL	299,351	341,447	360,150	302,374		880			4.250	5.101	JD	1,209	21,170	05/11/2022	12/01/2055	
448579-AJ-1	HYATT HOTELS CORP		2.C FE	214,186	200,000	209,003	208,084		(1,757)			5.750	4.891	AO	2,172	11,500	04/11/2022	04/23/2030	
450319-AA-6	ITC MIDWEST LLC		1.E FE	6,937,400	5,000,000	5,303,069	6,532,248		(103,189)			6.150	3.091	JJ	128,979	307,500	11/10/2021	01/31/2038	5,153,750
45138L-BF-9	IDAHO POWER CO		1.F FE	6,825,780	6,000,000	4,904,109	6,710,232		(21,829)			4.200	3.422	MS	84,000	252,000	03/31/2020	03/01/2048	
452308-AX-7	ILLINOIS TOOL WORKS INC		1.E FE	1,202,413	1,250,000	1,238,499	1,245,183		5,383			2.650	3.103	MN	4,233	33,125	01/23/2017	11/15/2026	1,266,563
452327-AM-1	ILLUMINA INC		2.B FE	997,980	1,000,000	907,548	998,884		197			2.550	2.573	MS	6,942	25,500	03/16/2021	03/23/2031	1,012,750
45332V-AB-1	INBANKSHARES, CORP		2.B FE	417,104	500,000	455,118	425,534		8,430			3.750	6.903	N/A	6,302	18,750	03/10/2025	10/31/2031	503,125
45458*-BA-9	AMERICAN WATER / INDIANA- AMERICAN		2.B	3,000,000	3,000,000	3,145,131	2,998,898		667			7.800	7.826	N/A	117,000	234,000	04/03/1997	07/01/2027	3,117,000
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO		1.G FE	3,494,400	3,500,000	2,954,250	3,496,158		141			4.650	4.659	JD	13,563	162,750	06/03/2013	06/01/2043	3,581,375
456837-BB-8	ING GROEP NV		1.G FE	2,500,000	2,500,000	2,500,294	2,500,000					4.017	4.017	MS	25,943	100,425	03/21/2022	03/28/2028	
456837-BT-9	ING GROEP NV		3.A FE	400,000	400,000	417,255	400,000					7.000	7.001	MN	3,500	5,211	09/02/2025	01/01/3000	400,000
45687A-AP-7	TRANE TECHNOLOGIES HOLDCO INC		1.G FE	4,135,654	4,150,000	4,135,265	4,145,923		1,441			3.750	3.789	FA	56,198	155,625	05/23/2018	08/21/2028	4,227,813
458140-BJ-8	INTEL CORP		2.B FE	8,185,430	8,000,000	5,110,735	8,159,927		(4,716)			3.250	3.127	MN	33,222	260,000	02/10/2020	11/15/2049	5,081,250
458140-BK-5	INTEL CORP		2.B FE	1,986,820	2,000,000	1,117,380	1,987,981		195			3.100	3.129	FA	23,422	62,000	02/10/2020	02/15/2060	2,031,000
458140-BL-3	INTEL CORP		2.B FE	4,296,087	4,300,000	3,835,038	4,297,232		135			4.600	4.606	MS	52,747	197,800	03/20/2020	03/25/2040	4,398,900
458140-BR-0	INTEL CORP		2.B FE	1,297,335	1,300,000	1,274,361	1,298,785		259			3.900	3.924	MS	13,520	50,700	03/20/2020	03/25/2030	1,325,350
458140-BX-7	INTEL CORP		2.B FE	12,068,000	16,000,000	9,125,573	12,213,660		42,039			3.200	4.548	FA	197,689	512,000	05/02/2022	08/12/2061	16,256,000
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		1.G FE	2,031,780	2,000,000	1,836,758	2,015,396		(3,480)			2.100	1.909	JD	1,867	42,000	02/05/2021	06/15/2030	
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		1.G FE	11,909,758	15,000,000	11,119,200	12,354,108		127,041			2.650	4.279	MS	117,042	397,500	04/14/2022	09/15/2040	15,198,750
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC		1.G FE	997,350	1,000,000	1,002,118	999,092		506			4.000	4.056	MS	11,778	40,000	05/12/2022	09/15/2027	1,020,000
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	996,650	1,000,000	999,267	999,949		375			3.450	3.489	FA	12,650	34,500	02/16/2016	02/19/2026	1,017,250
459200-KP-5	INTERNATIONAL BUSINESS MACHINES CORP		1.G FE	4,499,145	4,500,000	3,077,609	4,499,236		18			3.430	3.431	FA	60,883	154,350	02/02/2022	02/09/2052	4,577,175
46590X-AN-6	JBS USA HOLDING LUX SARL		2.C FE	1,076,150	1,100,000	1,059,131	1,088,680		3,409			3.000	3.353	FA	13,658	33,000	03/29/2022	02/02/2029	1,116,500
46590X-AQ-9	JBS USA HOLDING LUX SARL		2.C FE	7,497,525	7,500,000	5,829,949	7,497,887		43			4.375	4.377	FA	135,807	328,125	01/19/2022	02/02/2052	7,664,063
46590X-AX-4	JBS USA HOLDING LUX SARL		2.C FE	987,260	1,000,000	1,030,930	987,866		161			6.500	6.597	JD	5,417	65,000	06/06/2022	12/01/2052	1,032,500
46590X-AY-2	JBS USA HOLDING LUX SARL		2.C FE	358,824	364,000	380,276	360,170		412			5.750	5.931	AO	5,233	20,930	06/06/2022	04/01/2033	374,465
46647P-BV-7	JPMORGAN CHASE & CO		1.F FE	5,000,000	5,000,000	3,596,810	5,000,000					2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041	5,031,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
46647P-CD-6	JPMORGAN CHASE & CO		1.E FE	3,000,000	3,000,000	2,330,261	3,000,000					3.157	3.157	AO	18,153	94,710	04/15/2021	04/22/2042	3,023,678
46817M-AR-8	JACKSON FINANCIAL INC.		2.B FE	100,000	100,000	101,256	100,000					5.170	5.170	JD	330	5,170	06/02/2022	06/08/2027	102,585
472140-AA-0	JBS USA HOLDING LUX SARL		2.C FE	498,935	500,000	525,744	499,154		219			5.950	5.974	AO	5,867	22,230	01/06/2025	04/20/2035	514,875
472140-AC-6	JBS USA HOLDING LUX SARL		2.C FE	985,410	1,000,000	1,016,591	985,676		266			6.375	6.485	FA	22,313	37,896	01/06/2025	02/25/2055	1,031,875
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC.		2.B FE	1,668,808	1,750,000	1,551,153	1,698,780		7,944			2.625	3.183	AO	9,698	45,938	01/25/2022	10/15/2031	1,772,969
478160-CK-8	JOHNSON & JOHNSON		1.A FE	1,997,620	2,000,000	1,973,311	1,999,489		240			2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028	2,029,000
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC.		2.A FE	4,959,150	5,000,000	4,402,635	4,975,681		3,974			2.000	2.091	MS	29,167	100,000	09/13/2021	09/16/2031	5,050,000
48128B-AQ-4	JPMORGAN CHASE & CO.		2.A FE	1,241,096	1,230,000	1,304,434	1,237,701		(1,967)			6.875	4.804	MJSD	7,047	84,565	03/21/2024	01/01/3000	3,411,947
48203R-AP-9	JUNIPER NETWORKS INC.		2.B FE	4,990,550	5,000,000	4,419,767	4,995,141		926			2.000	2.021	JD	5,833	100,000	12/03/2020	12/10/2030	5,050,000
48251W-60-9	KKR & CO INC		2.A FE	316,706	316,950	323,923	316,707		1			6.875	6.881	MJSD	1,816	11,077	05/21/2025	06/01/2065	322,398
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		1.F	842,017	850,000	597,624	842,887		178			3.500	3.551	FA	10,413	29,750	05/19/2021	08/25/2050	864,875
48253M-10-4	KKR GROUP FINANCE CO IX LLC		2.A FE	719,572	833,400	582,380	719,345		1			4.625	5.456	JAJO	9,636	21,201	12/09/2025	04/01/2061	843,036
48255B-AA-4	KKR GROUP FINANCE CO X LLC		1.F FE	12,126,446	14,750,000	9,786,581	12,295,766		48,359			3.250	4.306	JD	21,306	479,375	05/02/2022	12/15/2051	14,989,688
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		1.E FE	41,955	47,922	48,134	45,421		395			6.093	7.685	MN	373	2,920	10/13/2009	05/15/2033	26,509
488401-AD-2	KEMPER CORP.		2.C FE	13,433,748	13,550,000	12,494,841	13,472,733		10,833			3.800	3.905	FA	183,076	514,900	03/15/2022	02/23/2032	13,807,450
489399-AM-7	KENNEDY WILSON INC.		4.B FE	1,000,000	1,000,000	940,481	1,000,000					5.000	4.999	MS	16,667	50,000	01/28/2021	03/01/2031	1,025,000
49122*-AR-1	KENTUCKY-AMERICAN WATER CO		1.G	7,500,000	7,500,000	7,713,503	7,488,034		10,253			7.150	7.306	N/A	223,438	536,250	11/14/1996	02/01/2027	7,768,125
491674-BM-8	KENTUCKY UTILITIES CO		1.F FE	3,980,360	4,000,000	2,753,595	3,982,948		447			3.300	3.326	JD	11,000	132,000	05/19/2020	06/01/2050	4,066,000
49271V-AQ-3	KEURIG DR PEPPER INC		2.B FE	3,334,255	3,350,000	3,220,011	3,339,339		1,459			4.050	4.108	AO	28,643	135,675	04/07/2022	04/15/2032	3,417,838
49271V-AR-1	KEURIG DR PEPPER INC		2.B FE	26,758,620	27,000,000	21,821,254	26,773,738		4,396			4.500	4.555	AO	256,500	1,215,000	04/07/2022	04/15/2052	27,607,500
49456B-BA-8	KINDER MORGAN INC.		2.B FE	1,741,985	1,750,000	1,738,595	1,741,853		59			5.950	5.984	FA	43,385	104,414	07/22/2024	08/01/2054	1,802,063
49549*-AB-1	KJ FDG SEC TL A-2		1.G PL	6,000,000	6,000,000	4,835,988	6,000,000					5.750	5.750	JD	1,155,750		09/01/2022	12/06/2056	6,115,000
50077L-AT-3	KRAFT HEINZ FOODS CO		2.B FE	1,991,020	2,000,000	2,026,222	1,996,995		888			4.625	4.678	JJ	38,799	92,500	07/24/2018	01/30/2029	2,046,250
501044-DW-8	KROGER CO		2.A FE	3,236,610	3,250,000	3,094,979	3,236,985		230			5.500	5.528	MS	52,632	187,688	08/20/2024	09/15/2054	3,339,375
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC		2.A FE	405,384	600,000	419,961	406,243		859			3.797	6.106	JD	63	11,391	07/28/2025	12/31/2057	611,391
50208@-AA-1	LMH FEE II		2.B PL	6,244,516	6,946,842	6,917,033	6,283,090		15,588			4.350	5.067	JD	161,470	151,094	06/02/2023	06/21/2048	7,458,775
50208@-AA-1	LMH FEE II		2.B PL	1,712,319	1,903,244	1,895,078	1,723,191		4,233			4.350	5.060	JD	44,238	41,396	06/02/2023	06/21/2048	2,043,500
514666-AN-6	LAND O LAKES INC.		3.B FE	301,313	300,000	301,204	267,000		(19)			7.000	6.965	MJSD	933	21,000	10/04/2018	01/01/3000	300,000
521865-AZ-8	LEAR CORP		2.B FE	491,600	500,000	451,256	492,568		157			5.250	5.362	MN	3,354	26,250	04/29/2019	05/15/2049	513,125
521865-BA-2	LEAR CORP		2.B FE	1,993,820	2,000,000	1,992,437	1,997,701		621			4.250	4.287	MN	10,861	85,000	04/29/2019	05/15/2029	2,042,500
524660-AZ-0	LEGGETT & PLATT INC		2.C FE	993,910	1,000,000	989,081	997,793		628			4.400	4.475	MS	12,956	44,000	03/04/2019	03/15/2029	1,022,000
524660-BA-4	LEGGETT & PLATT INC		2.C FE	10,219,763	10,250,000	6,735,526	10,222,264		649			3.500	3.516	MN	45,840	358,750	11/16/2021	11/15/2051	10,429,375
524908-R4-4	LEHMAN BROTHERS HOLDINGS INC		2.B	270	2,700,000	3	331					6.875	250.000	JJ			03/09/2012	07/17/2037	2,792,813
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC		2.B	398	3,975,000	398	398					5.857	250.000	FMAN			03/09/2012	01/01/3000	3,975,000
52532X-AF-2	LEIDOS INC		2.B FE	248,713	250,000	249,690	249,251		152			4.375	4.451	MN	1,398	10,938	04/08/2022	05/15/2030	255,469
526057-CT-9	LENNAR CORP.		2.B FE	740,863	750,000	750,578	749,430		1,325			5.250	5.438	JD	3,281	39,375	06/14/2018	06/01/2026	769,688
526602-AC-1	LEONARD WOOD FAMILY CMNTYS LLC		2.A FE	9,382,022	9,382,022	8,368,116	9,382,022					5.709	5.708	JJ	246,980	535,620	04/29/2005	07/15/2040	620,806
52808#-AA-9	LEWIS-MCCHORDCOMMUNITIES LLC		1.D FE	4,000,000	4,000,000	4,171,196	4,000,000					6.750	6.750	N/A	113,250	66,000	08/25/2025	06/01/2047	4,112,500
53079E-BK-9	LIBERTY MUTUAL GROUP INC.		2.B FE	249,748	250,000	173,223	249,766		3			3.950	3.955	MN	1,262	9,875	04/28/2020	05/15/2060	250,000
53079E-BN-3	LIBERTY MUTUAL GROUP INC.		2.B FE	13,593,465	13,500,000	12,606,236	13,589,555		(1,555)			5.500	5.452	JD	33,000	742,500	07/29/2022	06/15/2052	13,871,250
532457-BP-2	ELI LILLY AND CO		1.E FE	2,998,950	3,000,000	2,974,157	2,999,868		93			3.100	3.103	MN	11,883	93,000	05/04/2017	05/15/2027	3,046,500
53636C-AA-2	LIQUIGLIDE LLC		1.F PL	1,220,000	1,220,000	1,208,044	1,220,000					5.500	5.500	MJSD		(17,148)	02/23/2022	02/24/2026	1,253,550

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
539439-AT-6	LLOYDS BANKING GROUP PLC		1.G FE	4,984,900	5,000,000	5,062,237	4,995,557		1,559			4.550	4.586	FA	85,313	227,500	08/09/2018	08/16/2028	5,113,750
539439-BF-5	LLOYDS BANKING GROUP PLC		2.C FE	500,440	500,000	499,172	500,445		5			6.625	6.611	MJSD	5,337		10/28/2025	01/01/3000	500,000
53944Y-AS-2	LLOYDS BANKING GROUP PLC		1.G FE	2,000,000	2,000,000	1,992,692	2,000,000					3.750	3.750	MS	21,458	75,000	03/11/2022	03/18/2028	2,037,500
53944Y-AV-5	LLOYDS BANKING GROUP PLC		2.C FE	400,000	400,000	432,730	400,000					8.000	8.000	MJSD	356	32,000	03/06/2023	01/01/3000	400,000
53944Y-BB-8	LLOYDS BANKING GROUP PLC		2.C FE	600,000	600,000	621,442	600,000					6.750	6.750	MJSD	450	40,500	09/26/2024	01/01/3000	600,000
539830-AW-9	LOCKHEED MARTIN CORP		1.F FE	3,765,417	4,147,000	4,460,603	3,879,260		11,037			5.720	6.413	JD	19,767	237,208	05/25/2010	06/01/2040	4,265,604
539830-BD-0	LOCKHEED MARTIN CORP		1.F FE	981,860	1,000,000	801,968	986,239		476			3.800	3.903	MS	12,667	38,000	02/19/2015	03/01/2045	1,019,000
539830-BT-5	LOCKHEED MARTIN CORP		1.F FE	20,841,870	21,000,000	16,569,995	20,846,919		1,701			4.300	4.340	JD	40,133	903,000	04/21/2022	06/15/2062	21,451,500
548661-AH-0	LOWE'S COMPANIES INC		2.A FE	5,425,550	5,000,000	5,284,025	5,067,855		(29,078)			6.875	6.182	FA	129,861	343,750	05/26/2004	02/15/2028	5,171,875
548661-DU-8	LOWE'S COMPANIES INC		2.A FE	4,179,756	4,200,000	4,253,160	4,190,402		1,986			4.500	4.559	AO	39,900	189,000	03/24/2020	04/15/2030	4,294,500
548661-DV-6	LOWE'S COMPANIES INC		2.A FE	2,189,726	2,200,000	2,128,454	2,191,884		381			5.000	5.037	AO	23,222	110,000	03/24/2020	04/15/2040	2,255,000
548661-DZ-7	LOWE'S COMPANIES INC		2.A FE	3,574,945	4,802,000	3,043,756	3,653,950		24,343			3.000	4.632	AO	30,413	144,060	07/29/2022	10/15/2050	4,874,030
548661-EF-0	LOWE'S COMPANIES INC		2.A FE	9,152,200	10,000,000	7,815,906	9,178,814		8,043			4.450	4.939	AO	111,250	445,000	07/29/2022	04/01/2062	10,222,500
548661-EJ-2	LOWE'S COMPANIES INC		2.A FE	4,746,770	4,750,000	3,742,351	4,747,028		61			4.250	4.254	AO	50,469	201,875	03/22/2022	04/01/2052	4,850,938
55336V-BZ-2	MPLX LP		2.B FE	3,441,585	3,500,000	3,375,863	3,442,358		773			5.950	6.071	AO	52,063	116,273	03/03/2025	04/01/2055	3,604,125
556079-AD-3	MACQUARIE BANK LTD		2.A FE	428,903	500,000	455,011	443,956		4,280			3.052	4.433	MS	5,002	15,260	04/07/2022	03/03/2036	507,630
55608J-BE-7	MACQUARIE GROUP LTD		1.F FE	5,000,000	5,000,000	4,911,454	5,000,000					4.442	4.443	JD	6,169	222,100	03/15/2022	06/21/2033	
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		3.A YE	213,494	213,494	205,766	213,494					6.020	6.020	MON	571		10/27/2011	03/15/2037	277,504
55903V-BW-2	WARNERMEDIA HOLDINGS INC		3.B FE	19,015,883	19,000,000	13,371,250	19,014,636		(135)			5.050	5.042	MS	282,519	959,500	03/10/2022	03/15/2042	18,454,500
56081*-AM-6	MLB FACILITY		1.G FE	1,600,000	1,600,000	1,660,198	1,600,000					6.360	6.360	N/A	5,936	50,880	05/14/2025	12/10/2054	1,650,880
565130-AA-9	MAPLE GROVE FUNDING TRUST I		2.A FE	11,591,275	12,500,000	8,776,816	11,612,675		7,858			4.161	4.607	FA	196,492	436,905	09/23/2025	08/15/2051	12,760,063
570535-AT-1	MARKEL GROUP INC		2.B FE	229,345	215,000	189,847	228,227		(323)			5.000	4.564	MN	1,224	10,750	04/08/2022	05/20/2049	
571676-AQ-8	MARS INC		1.F FE	11,434,565	11,500,000	6,722,079	11,443,430		1,658			2.450	2.477	JJ	129,135	281,750	07/13/2020	07/16/2050	11,640,875
571903-BE-2	MARRIOTT INTERNATIONAL INC		2.B FE	248,448	250,000	253,731	249,224		153			4.625	4.703	JD	514	11,563	05/28/2020	06/15/2030	255,781
573284-AW-6	MARTIN MARIETTA MATERIALS INC		2.B FE	250,370	250,000	225,571	250,216		(37)			2.400	2.383	JJ	2,767	6,000	06/23/2021	07/15/2031	
573284-AX-4	MARTIN MARIETTA MATERIALS INC		2.B FE	4,959,850	5,000,000	3,367,022	4,963,949		896			3.200	3.242	JJ	73,778	160,000	06/21/2021	07/15/2051	5,080,000
574599-BQ-8	MASCO CORP		2.B FE	2,978,010	3,000,000	2,652,674	2,988,123		2,175			2.000	2.082	FA	22,667	60,000	02/18/2021	02/15/2031	3,030,000
575634-AS-9	MASSACHUSETTS ELECTRIC CO		2.A FE	8,172,612	8,200,000	8,597,084	8,183,539		749			5.900	5.921	MN	61,819	483,800	11/10/2009	11/15/2039	8,441,900
57636Q-AJ-3	MASTERCARD INC		1.D FE	198,604	200,000	199,361	199,653		152			3.500	3.584	FA	2,431	7,000	05/23/2018	02/26/2028	203,500
57636Q-AL-8	MASTERCARD INC		1.D FE	1,997,100	2,000,000	1,522,994	1,997,601		64			3.650	3.658	JD	6,083	73,000	05/28/2019	06/01/2049	2,036,500
58013M-EN-0	MCDONALD'S CORP		2.A FE	2,957,100	3,000,000	2,448,550	2,971,424		1,267			3.700	3.779	FA	41,933	111,000	02/02/2012	02/15/2042	3,055,500
58013M-FF-6	MCDONALD'S CORP		2.A FE	198,332	200,000	199,749	199,566		182			3.800	3.902	AO	1,900	7,600	05/23/2018	04/01/2028	203,800
581557-AM-7	MCKESSON CORP		2.A FE	2,131,740	2,000,000	2,076,639	2,012,608		(10,072)			7.650	7.075	MS	51,000	153,000	08/26/2002	03/01/2027	2,076,500
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO		1.G FE	3,500,000	3,500,000	3,631,114	3,500,000					6.100	6.101	JD	11,861	160,125	03/04/2025	06/11/2055	
59156R-AV-0	METLIFE INC		2.B FE	163,250	100,000	133,393	139,313		(3,580)			10.750	5.049	FA	4,479	10,750	02/07/2018	08/01/2069	
59156R-BS-6	METLIFE INC		2.B FE	2,254,400	1,975,000	2,370,326	2,155,905		(19,353)			9.250	7.535	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	5,000,000	4,742,910	4,995,300		1,018			2.950	2.974	AO	33,597	147,500	04/03/2020	04/09/2030	5,073,750
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC		1.F FE	4,998,750	5,000,000	5,003,411	4,999,795		81			4.100	4.102	MN	26,194	205,000	05/07/2018	05/15/2028	5,102,500
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		2.B FE	1,901,740	1,895,000	1,897,366	1,898,155		(1,004)			4.625	4.563	AO	21,911	87,644	04/07/2022	04/01/2029	1,938,822
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC		1.G PL	270,643	270,643	272,144	270,644		(1)			5.330	5.330	MJSD	40	14,425	07/20/2010	06/30/2027	1,110,373
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	192,752	195,000	193,254	193,892		321			3.741	3.933	MS	2,310	7,295	04/07/2022	03/07/2029	198,647
60871R-AG-5	MOLSON COORS BEVERAGE CO		2.B FE	4,992,250	5,000,000	4,972,429	4,999,544		829			3.000	3.017	JJ	69,167	150,000	06/28/2016	07/15/2026	5,075,000
610202-BR-3	MONONGAHELA POWER CO		1.G FE	2,498,950	2,500,000	2,484,727	2,499,868		92			3.550	3.554	MN	11,340	88,750	05/09/2017	05/15/2027	2,544,375

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
615369-AV-7	MOODY'S CORP		2.A FE	9,645,190	10,250,000	7,345,118	9,733,030		23,684			2.750	3.146	FA	103,354	281,875	04/26/2022	08/19/2041	10,390,938
615369-AX-3	MOODY'S CORP		2.A FE	7,439,400	10,000,000	6,202,488	7,528,364		27,327			3.100	4.493	MN	27,556	310,000	07/29/2022	11/29/2061	10,155,000
615369-AY-1	MOODY'S CORP		2.A FE	1,719,525	1,750,000	1,305,093	1,721,779		617			3.750	3.848	FA	22,969	65,625	02/22/2022	02/25/2052	1,782,813
617446-8X-0	MORGAN STANLEY		1.E FE	5,000,000	5,000,000	4,386,788	5,000,000					1.928	1.928	AO	16,870	96,400	01/20/2021	04/28/2032	5,013,375
617446-8Y-8	MORGAN STANLEY		1.E FE	5,000,000	5,000,000	3,180,442	5,000,000					2.802	2.802	JJ	60,710	140,100	01/20/2021	01/25/2052	5,018,500
61747Y-EL-5	MORGAN STANLEY		1.E FE	2,000,000	2,000,000	1,825,386	2,000,000					2.943	2.943	JJ	26,160	58,860	01/19/2022	01/21/2033	2,006,700
61769H-ZV-0	MORGAN STANLEY FIN LLC		1.E FE	5,047,900	5,250,000	4,532,325	5,142,807		26,178			0.500	2.050	JAJO	4,813	26,250	03/15/2022	10/23/2029	5,269,521
620076-BU-2	MOTOROLA SOLUTIONS INC		2.B FE	3,000,000	3,000,000	2,744,717	3,000,000					2.750	2.750	MN	8,479	82,500	05/10/2021	05/24/2031	3,041,250
62676#-AA-7	MURPHYS BOWL LLC		1.F PL	6,000,000	6,000,000	3,879,012	6,000,000					3.200	3.200	JD	533	192,000	10/22/2021	06/30/2056	6,016,000
62927#-AN-6	TRANCHE C		1.E FE	3,501,003	3,501,003	3,371,000	3,501,129		(11)			4.010	4.010	N/A	29,638	140,390	07/24/2018	04/15/2035	4,846,487
62954H-AU-2	NXP BV		2.A FE	4,962,900	5,000,000	3,790,938	4,969,596		1,499			3.250	3.301	MN	22,569	162,500	05/04/2021	05/11/2041	5,081,250
62983P-AB-1	NAKILAT INC		1.E FE	2,212,829	2,263,092	2,403,404	2,245,394		1,957			6.267	6.482	JD	394	141,828	03/29/2007	12/31/2033	181,902
631103-AM-0	NASDAQ INC		2.A FE	10,063,180	10,000,000	7,644,782	10,058,422		(1,317)			3.950	3.914	MS	125,083	395,000	03/04/2022	03/07/2052	6,118,500
63111X-AE-1	NASDAQ INC		2.A FE	10,000,000	10,000,000	7,104,287	10,000,000					2.500	2.500	JD	6,944	250,000	12/07/2020	12/21/2040	10,125,000
632525-AW-1	NATIONAL AUSTRALIA BANK LTD		1.G FE	867,555	1,000,000	708,272	887,944		5,523			2.648	3.621	JJ	12,284	26,480	02/07/2022	01/14/2041	1,013,240
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		1.G FE	5,000,000	5,000,000	4,570,406	5,000,000					3.347	3.347	JJ	78,562	167,350	01/04/2022	01/12/2037	5,083,675
636180-BP-5	NATIONAL FUEL GAS CO		2.C FE	4,963,650	5,000,000	5,054,257	4,988,826		3,844			4.750	4.840	MS	79,167	237,500	08/08/2018	09/01/2028	5,118,750
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.E FE	4,985,300	5,000,000	4,950,809	4,996,580		1,545			3.400	3.434	FA	68,000	170,000	01/31/2018	02/07/2028	5,085,000
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.E FE	2,986,860	3,000,000	2,800,714	2,994,184		1,299			2.400	2.449	MS	21,200	72,000	01/22/2020	03/15/2030	3,036,000
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN		1.E FE	4,987,400	5,000,000	4,317,298	4,993,510		1,196			1.350	1.376	MS	19,875	67,500	09/29/2020	03/15/2031	5,033,750
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		2.A FE	600,000	600,000	629,326	600,000					7.125	7.126	MS	12,588	42,750	05/17/2023	09/15/2053	621,375
63861V-AH-0	NATIONWIDE BUILDING SOCIETY		1.E FE	1,998,160	2,000,000	2,029,022	1,999,374		375			4.850	4.871	JJ	41,494	97,000	07/20/2022	07/27/2027	2,048,500
639057-AQ-1	NATWEST GROUP PLC		2.C FE	527,075	500,000	562,571	500,000		(1,470)			8.125	7.264	MJSD	113	30,469	05/14/2025	01/01/3000	500,000
650119-AA-8	NEW YORK UNIVERSITY		1.D FE	3,751,000	3,751,000	3,870,378	3,751,000					5.236	5.235	JJ	98,201	196,402	10/29/2009	07/01/2032	3,849,201
651639-AM-8	NEWMONT CORPORATION		1.G FE	988,080	1,000,000	1,086,149	992,007		356			6.250	6.338	AO	15,625	62,500	09/15/2009	10/01/2039	1,031,250
65339K-83-7	NEXTERA ENERGY CAPITAL HOLDINGS INC		2.B FE	540,000	540,000	548,424	540,000					6.500	6.500	MJSD	2,925	19,110	05/12/2025	06/01/2085	548,775
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS INC		2.A FE	1,297,866	1,316,000	1,225,144	1,298,381		377			5.250	5.322	FA	23,606	69,090	04/18/2023	02/28/2053	1,350,545
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS INC		2.B FE	609,852	610,000	633,762	609,706		(82)			6.700	6.691	MS	13,623	40,870	03/07/2024	09/01/2054	630,203
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDINGS INC		2.B FE	732,791	730,000	779,337	732,470		(216)			6.750	6.697	JD	2,190	49,275	06/07/2024	06/15/2054	
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		2.B FE	391,654	390,000	410,884	391,558		(96)			6.500	6.443	FA	9,577	13,309	02/04/2025	08/15/2055	
65364U-AP-1	NIAGARA MOHAWK POWER CORP		2.A FE	1,740,560	2,470,000	1,575,948	1,785,514		14,029			3.025	5.000	JD	830	74,718	08/10/2022	06/27/2050	2,507,359
654579-AH-4	NIPPON LIFE INSURANCE CO		1.G FE	223,750	250,000	225,216	231,143		3,261			2.750	4.432	JJ	3,056	6,875	04/08/2022	01/21/2051	
654579-AP-6	NIPPON LIFE INSURANCE CO		1.G FE	2,200,000	2,200,000	2,368,936	2,200,000					6.500	6.500	AO	24,231	71,500	04/24/2025	04/30/2055	
65473P-AR-6	NISOURCE INC		2.C FE	360,000	360,000	374,689	360,000					6.950	6.951	MN	2,155	25,020	05/13/2024	11/30/2054	
65473P-AT-2	NISOURCE INC		2.C FE	180,000	180,000	186,421	180,000					6.375	6.375	MS	2,901	12,176	09/03/2024	03/31/2055	
65535H-CC-1	NOMURA HOLDINGS INC		3.C FE	502,900	500,000	513,277	502,660		(240)			7.000	6.861	JJ	17,500		06/30/2025	01/01/3000	500,000
655844-BH-0	NORFOLK SOUTHERN CORP		2.A FE	4,617,656	6,631,000	6,250,536	5,087,671		50,760			4.837	7.357	AO	80,185	320,741	09/15/2011	10/01/2041	6,791,371
655844-BS-6	NORFOLK SOUTHERN CORP		2.A FE	996,620	1,000,000	996,134	999,829		371			2.900	2.938	JD	1,289	29,000	05/31/2016	06/15/2026	1,014,500
655844-BY-3	NORFOLK SOUTHERN CORP		2.A FE	1,963,140	2,000,000	1,628,352	1,968,836		940			4.150	4.241	FA	28,358	83,000	07/30/2018	02/28/2048	2,041,500

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
655844-CL-0	NORFOLK SOUTHERN CORP		2.A FE	9,920,600	10,000,000	6,282,214	9,928,451		1,847			2.900	2.940	FA	101,500	290,000	08/16/2021	08/25/2051	10,145,000
66516X-AB-1	NORTHERN GROUP HSG LLC		1.C FE	2,000,000	2,000,000	2,084,334	2,000,000					6.503	6.502	MON	5,780	130,060	07/25/2013	08/15/2043	22,733
665501-AL-6	NORTHERN NATURAL GAS CO		1.G FE	3,999,320	4,000,000	3,203,206	3,999,681		8			4.300	4.301	JJ	79,311	172,000	07/12/2018	01/15/2049	4,086,000
665859-AQ-7	NORTHERN TRUST CORP		2.A FE	1,150,000	1,150,000	1,147,168	1,150,000					4.600	4.600	AO	13,225	52,900	08/01/2016	01/01/3000	1,150,000
665859-AW-4	NORTHERN TRUST CORP		1.E FE	99,838	100,000	100,326	99,953		33			4.000	4.036	MN	567	4,000	05/05/2022	05/10/2027	102,000
66765R-CJ-3	NORTHWEST NATURAL GAS CO NORTHWESTERN MEMORIAL		1.F FE	9,661,297	9,700,000	6,796,391	9,666,392		856			3.600	3.622	MS	102,820	349,200	03/26/2020	03/15/2050	9,874,600
668103-AC-8	HEALTHCARE		1.C FE	824,458	850,000	518,737	826,839		616			2.633	2.783	JJ	10,320	22,381	12/16/2021	07/15/2051	861,190
66977W-AR-0	NOVA CHEMICALS CORP		3.C FE	422,500	500,000	503,059	481,043		12,177			5.250	8.144	JD	2,188	26,250	03/31/2020	06/01/2027	513,125
66989H-AH-1	NOVARTIS CAPITAL CORP		1.D FE	4,959,800	5,000,000	4,460,754	4,970,085		1,037			4.400	4.448	MN	33,611	220,000	02/18/2014	05/06/2044	5,110,000
66989H-AN-8	NOVARTIS CAPITAL CORP		1.D FE	2,973,270	3,000,000	2,977,513	2,995,922		2,856			3.100	3.202	MN	11,367	93,000	02/14/2017	05/17/2027	3,046,500
66989H-AR-9	NOVARTIS CAPITAL CORP		1.D FE	2,996,070	3,000,000	2,774,564	2,998,196		367			2.200	2.214	FA	25,117	66,000	02/11/2020	08/14/2030	3,033,000
67021C-AL-1	NSTAR ELECTRIC CO		1.G FE	4,982,600	5,000,000	4,971,412	4,999,197		1,902			2.700	2.739	JD	11,250	135,000	05/23/2016	06/01/2026	5,067,500
670346-AN-5	NUCOR CORP		1.G FE	1,997,880	2,000,000	1,943,126	1,998,613		47			5.200	5.206	FA	43,333	104,000	07/24/2013	08/01/2043	2,052,000
670346-AP-0	NUCOR CORP		1.G FE	6,989,640	7,000,000	7,001,069	6,997,379		1,053			3.950	3.967	MN	46,083	276,500	04/23/2018	05/01/2028	7,138,250
67066G-AF-1	NVIDIA CORP		1.D FE	2,988,870	3,000,000	2,865,856	2,994,925		1,108			2.850	2.893	AO	21,375	85,500	03/26/2020	04/01/2030	3,042,750
67103H-AK-3	O'REILLY AUTOMOTIVE INC.		2.B FE	4,493,523	4,576,000	4,010,625	4,531,542		8,046			1.750	1.947	MS	23,579	80,080	02/05/2021	03/15/2031	4,616,040
674599-EC-5	OCCIDENTAL PETROLEUM CORP OCONOMOWOC BANCSHARES, INC.		2.C FE	780,353	750,000	785,613	770,201		(8,607)			6.375	5.044	MS	15,938	47,813	10/24/2024	09/01/2028	
675626-AD-7	OHANA MILITARY COMMUNITIES LLC		2.B	500,000	500,000	514,988	500,000					8.500	8.499	MS	16,174		08/14/2025	09/01/2035	521,250
677071-AC-6	OHANA MILITARY COMMUNITIES LLC		1.D FE	2,000,000	2,000,000	2,017,160	2,000,000					6.193	6.192	AO	30,965	123,860	04/22/2004	04/01/2049	105,223
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		1.E FE	80,341	86,762	78,673	81,719		125			5.880	6.503	AO	1,275	5,102	02/14/2012	10/01/2051	3,262
677071-AU-6	OHANA 2007A I - ABS		1.D FE	686,776	797,634	775,286	710,559		2,027			6.000	7.228	AO	11,965	47,858	03/11/2010	10/01/2051	30,774
677415-CU-3	OHIO POWER CO		2.A FE	3,689,300	5,000,000	3,081,535	3,774,982		24,785			2.900	4.520	AO	36,250	145,000	05/02/2022	10/01/2051	5,072,500
67777J-AM-0	OHIOHEALTH CORP		1.B FE	4,497,820	5,500,000	4,058,363	4,629,830		37,892			2.834	4.211	MN	19,917	155,870	04/26/2022	11/15/2041	5,577,935
678858-BY-6	OKLAHOMA GAS AND ELECTRIC CO		1.G FE	2,050,820	2,000,000	1,958,901	2,048,813		(799)			5.600	5.426	AO	28,000	112,000	04/18/2023	04/01/2053	
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORP		2.A FE	1,208,970	1,515,000	1,095,584	1,226,392		5,357			3.850	5.210	JD	3,240	58,328	07/21/2022	06/11/2051	1,544,164
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC		2.C FE	4,912,450	5,000,000	4,668,026	4,952,946		8,298			3.375	3.579	FA	70,313	168,750	10/07/2020	02/01/2031	5,084,375
682142-AH-7	OMERS FINANCE TRUST		1.A FE	25,597,780	26,000,000	19,917,473	25,625,254		7,827			4.000	4.090	AO	208,000	1,040,000	04/11/2022	04/19/2052	26,520,000
68218W-AA-2	OMNIS FUNDING TRUST		2.A FE	3,526,915	3,500,000	3,639,484	3,526,873		(42)			6.722	6.662	MN	30,062	105,218	11/05/2025	05/15/2055	3,617,635
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		1.F FE	4,995,139	5,000,000	4,013,943	4,996,144		100			4.100	4.105	MN	26,194	205,000	01/31/2019	11/15/2048	5,102,500
68235P-AH-1	ONE GAS INC		1.G FE	795,808	800,000	731,760	798,075		417			2.000	2.058	MN	2,044	16,000	04/29/2020	05/15/2030	808,000
682680-CF-8	ONEOK INC		2.B FE	3,240,868	3,250,000	3,028,792	3,241,329		289			5.700	5.719	MN	30,875	204,290	09/10/2024	11/01/2054	3,342,625
68268N-AC-7	ONEOK PARTNERS LP		2.B FE	2,380,500	3,000,000	3,265,032	2,590,395		22,447			6.650	8.625	AO	49,875	199,500	05/12/2009	10/01/2036	3,099,750
68268N-AD-5	ONEOK PARTNERS LP		2.B FE	1,993,820	2,000,000	2,205,886	1,996,364		195			6.850	6.873	AO	28,922	137,000	09/25/2007	10/15/2037	2,068,500
682691-AA-8	ONEMAIN FINANCE CORP		3.B FE	500,000	500,000	468,680	500,000					4.000	4.000	MS	5,889	20,000	12/08/2020	09/15/2030	510,000
68389X-BG-9	ORACLE CORP		2.B FE	3,551,175	4,500,000	3,107,815	3,590,471		11,549			4.375	5.819	MN	25,156	196,875	05/02/2022	05/15/2055	4,598,438
68389X-BV-6	ORACLE CORP		2.B FE	2,996,910	3,000,000	2,769,506	2,998,622		300			2.950	2.962	AO	22,125	88,500	03/30/2020	04/01/2030	3,044,250
68389X-BW-4	ORACLE CORP		2.B FE	3,191,392	3,200,000	2,373,241	3,193,394		349			3.600	3.619	AO	28,800	115,200	03/30/2020	04/01/2040	3,257,600
68389X-BX-2	ORACLE CORP		2.B FE	10,862,286	10,900,000	6,789,727	10,867,207		834			3.600	3.619	AO	98,100	392,400	03/30/2020	04/01/2050	11,096,200
688239-AF-9	OSHKOSH CORP		2.B FE	2,997,780	3,000,000	3,036,753	2,999,481		203			4.600	4.608	MN	17,633	138,000	06/12/2018	05/15/2028	3,069,000
690742-AQ-4	OWENS CORNING		2.A FE	986,740	1,000,000	1,014,860	986,882		171			5.950	6.407	JD	2,644	59,500	05/29/2024	06/15/2054	1,029,750
693304-BC-0	PECO ENERGY CO		1.F FE	5,654,261	7,166,000	4,466,603	5,754,036		30,569			2.850	4.097	MS	60,135	204,231	07/29/2022	09/15/2051	7,268,116
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC		1.G FE	100,000	100,000	99,112	100,000					4.626	4.626	JD	321	4,626	06/01/2022	06/06/2033	
693506-BP-1	PPG INDUSTRIES INC		2.A FE	147,582	150,000	149,673	149,377		266			3.750	3.949	MS	1,656	5,625	05/23/2018	03/15/2028	152,813

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	4,998,000	5,000,000	4,754,360	4,999,404		284			1.450	1.456	JJ	32,424	72,500	01/12/2021	01/20/2028	5,036,250
69454#-AA-0	PH IV OFFSHORE ISSUER (IM) TRUST		1.F PL	649,400	649,400	660,031	649,400					6.430	6.432	JJ	17,515	13,687	01/30/2025	02/19/2045	651,604
69455*-AA-3	PH IV OFFSHORE ISSUER (GP) TRUST		1.F PL	684,600	684,600	695,808	684,600					6.430	6.432	JJ	18,464	14,429	01/30/2025	02/19/2045	686,923
69462#-AA-0	PH IV ONSHORE ISSUER (GP) TRUST		1.F PL	341,800	341,800	347,396	341,800					6.430	6.432	JJ	9,218	7,204	01/30/2025	02/19/2045	342,960
69463*-AA-3	PH IV ONSHORE ISSUER (IM) TRUST		1.F PL	324,200	324,200	329,507	324,200					6.430	6.430	FA	7,875	6,833	01/30/2025	02/15/2045	334,623
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		1.D FE	930,000	930,000	902,893	930,000					5.912	5.911	JD	2,444	54,982	05/22/2014	06/15/2050	957,491
695114-BT-4	PACIFICORP		2.A FE	4,985,600	5,000,000	5,688,231	4,995,088		640			7.700	7.721	MN	49,194	385,000	11/16/2001	11/15/2031	5,192,500
701094-AJ-3	PARKER-HANNIFIN CORP.		2.A FE	4,873,478	4,875,000	4,840,164	4,874,817		134			3.250	3.253	MS	52,813	158,438	12/14/2017	03/01/2027	4,954,219
70450Y-AM-5	PAYPAL HOLDINGS INC		1.G FE	996,770	1,000,000	907,382	997,007		53			5.050	5.071	JD	4,208	50,500	05/16/2022	06/01/2052	1,025,250
70450Y-AN-3	PAYPAL HOLDINGS INC		1.G FE	2,854,589	2,694,000	2,472,495	2,849,774		(1,568)			5.250	4.906	JD	11,786	141,435	07/29/2022	06/01/2062	
709599-BN-3	PENSKE TRUCK LEASING CO LP		2.B FE	2,493,075	2,500,000	2,507,979	2,497,810		1,381			4.400	4.461	JJ	55,000	110,000	06/02/2022	07/01/2027	2,555,000
712710-AC-6	PEOPLESBANCORP, MHC		2.C FE	500,000	500,000	515,692	500,000					8.000	7.999	JD	111	41,333	12/18/2024	12/30/2034	520,000
713448-EU-8	PEPSICO INC		1.E FE	2,015,560	2,000,000	1,511,965	2,013,742		(363)			3.625	3.582	MS	20,542	72,500	03/23/2020	03/19/2050	
714046-AJ-8	REVVITY INC		2.B FE	2,436,990	3,000,000	2,132,316	2,473,322		10,526			3.625	4.838	MS	32,021	108,750	05/02/2022	03/15/2051	3,054,375
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		2.A FE	3,000,000	3,000,000	2,689,880	3,000,000					4.950	4.950	JJ	68,475	148,500	07/12/2019	07/15/2039	3,074,250
717081-EA-7	PFIZER INC		1.F FE	3,965,920	4,000,000	3,972,932	3,996,332		3,736			3.000	3.098	JD	5,333	120,000	11/14/2016	12/15/2026	4,060,000
717081-EU-3	PFIZER INC		1.F FE	986,990	1,000,000	883,116	990,419		542			3.900	3.994	MS	11,483	39,000	03/04/2019	03/15/2039	1,019,500
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC		1.F FE	2,969,760	3,000,000	2,672,727	2,984,708		2,998			1.750	1.861	MN	8,750	52,500	10/29/2020	11/01/2030	3,026,250
718546-BA-1	PHILLIPS 66		2.A FE	5,459,465	5,500,000	3,575,624	5,462,761		878			3.300	3.339	MS	53,442	181,500	11/10/2021	03/15/2052	5,590,750
718547-AX-0	PHILLIPS 66 CO		2.A FE	2,746,755	2,750,000	2,533,052	2,746,834		52			5.500	5.508	MS	44,535	152,931	09/09/2024	03/15/2055	2,825,625
718547-BA-9	PHILLIPS 66 CO		2.C FE	170,469	170,000	169,303	170,459		(10)			6.200	6.042	MS	3,016		09/16/2025	03/15/2056	174,918
71951Q-AC-6	DOC DR LLC		2.A FE	1,496,835	1,500,000	1,348,601	1,498,071		302			2.625	2.649	MN	6,563	39,375	10/07/2021	11/01/2031	1,519,688
72284K-AB-7	PINE STREET TRUST III		2.A FE	1,500,000	1,500,000	1,520,612	1,500,000					6.223	6.223	MN	11,927	93,345	06/04/2024	05/15/2054	1,546,673
727665-AA-9	PLATINUM SECURITIES CAYMAN SPC LTD		1.D FE	1,001,100	1,000,000	895,700	1,000,851		(66)			4.470	1.591	AO	7,947	36,000	01/19/2022	10/27/2040	1,000,622
73102Q-AA-4	POLAR TANKERS INC		1.F FE	250,055	251,526	268,629	250,904		(33)			5.951	5.999	MN	2,121	14,968	01/13/2010	05/10/2037	15,257
740367-NL-7	PREFERRED BANK		2.A FE	567,285	671,000	628,729	586,764		12,661			3.375	6.117	JD	1,007	22,646	08/05/2024	06/15/2031	682,323
742718-FJ-3	PROCTER & GAMBLE CO		1.D FE	9,452,785	9,500,000	8,263,100	9,463,543		1,934			3.550	3.585	MS	89,933	337,250	03/23/2020	03/25/2040	9,668,625
743315-BA-0	PROGRESSIVE CORP.		1.F FE	20,303,350	22,500,000	16,858,125	20,445,201		40,772			3.700	4.278	MS	245,125	832,500	05/02/2022	03/15/2052	22,916,250
74340X-CK-5	PROLOGIS LP		1.F FE	3,123,640	3,250,000	3,088,108	3,126,627		1,795			5.250	5.517	MS	50,240	170,625	07/18/2024	03/15/2054	3,335,313
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	6,993,070	7,000,000	6,185,835	6,996,524		701			1.737	1.748	MS	33,775	121,590	01/05/2021	09/21/2030	7,060,795
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	533,340	600,000	569,032	571,171		10,722			1.900	3.929	JJ	5,542	11,400	04/07/2022	07/06/2028	602,565
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH		1.F FE	1,311,633	1,350,000	797,679	1,315,168		908			2.700	2.842	AO	9,113	36,450	12/16/2021	10/01/2051	1,368,225
743863-AA-0	PROVIDENT FINANCING TRUST I		3.A FE	299,863	253,000	273,452	291,287		(2,129)			7.405	5.670	MS	5,516	18,735	02/18/2022	03/15/2038	262,367
744320-BL-5	PRUDENTIAL FINANCIAL INC		2.B FE	190,000	190,000	203,023	190,000					6.750	6.751	MS	4,275	12,825	02/22/2023	03/01/2053	
744320-BP-6	PRUDENTIAL FINANCIAL INC		2.B FE	280,000	280,000	295,940	280,000					6.500	6.501	MS	5,359	18,200	03/06/2024	03/15/2054	
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		1.G FE	19,132,520	22,000,000	16,418,604	19,327,310		56,137			3.700	4.512	MS	244,200	814,000	05/02/2022	03/13/2051	22,407,000
744330-AB-7	PRUDENTIAL FUNDING (ASIA) PLC		1.F FE	1,990,700	2,000,000	1,894,517	1,993,844		865			3.625	3.681	MS	19,535	72,500	03/21/2022	03/24/2032	2,036,250
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO		1.F FE	4,982,700	5,000,000	3,936,710	4,988,545		492			3.600	3.618	MS	53,000	180,000	09/04/2012	09/15/2042	5,090,000

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	1,995,700	2,000,000	1,990,242	1,998,834		446			3.700	3.725	JD	3,289	74,000	06/14/2018	06/15/2028	2,037,000
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		1.E FE	1,994,120	2,000,000	1,795,024	1,996,650		572			2.200	2.233	JD	1,956	44,000	06/01/2021	06/15/2031	2,022,000
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,500,410	3,000,000	2,055,246	2,539,321		11,208			3.200	4.236	FA	40,000	96,000	05/02/2022	08/01/2049	3,048,000
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,920,100	10,000,000	5,399,201	9,931,251		2,122			2.050	2.086	FA	85,417	205,000	08/04/2020	08/01/2050	10,102,500
745310-AN-2	PUGET ENERGY INC		2.C FE	2,000,000	2,000,000	1,917,649	2,000,000					4.224	4.224	MS	24,875	84,480	03/14/2022	03/15/2032	2,042,240
74834L-AZ-3	QUEST DIAGNOSTICS INC		2.A FE	7,479,225	7,500,000	7,482,374	7,499,026		2,294			3.450	3.482	JD	21,563	258,750	05/23/2016	06/01/2026	7,629,375
74841C-AB-7	ROCKET MORTGAGE LLC		3.A FE	500,000	500,000	474,797	500,000					3.875	3.875	MS	6,458	19,375	09/09/2020	03/01/2031	509,688
74949L-AE-2	RELX CAPITAL INC		1.G FE	991,210	1,000,000	1,014,782	993,915		795			4.750	4.862	MN	5,410	47,500	05/17/2022	05/20/2032	1,023,750
75508X-AA-4	RAYONIER LP		2.C FE	451,405	500,000	450,744	469,190		5,037			2.750	4.037	MN	1,681	13,750	04/05/2022	05/17/2031	506,875
75513E-CL-3	RTX CORP		2.A FE	9,989,800	10,000,000	6,236,573	9,991,153		232			2.820	2.825	MS	94,000	282,000	08/04/2021	09/01/2051	10,141,000
75513E-CM-1	RTX CORP		2.A FE	9,996,300	10,000,000	8,778,336	9,997,933		343			1.900	1.904	MS	63,333	190,000	08/04/2021	09/01/2031	10,095,000
755763-AE-9	READYCAP HOLDINGS LLC		1.F PL	2,000,000	2,000,000	2,006,172	2,000,000					9.375	9.383	MS	62,500	128,958	02/21/2025	03/01/2028	2,015,625
75932T-AA-9	REIGN EXCHANGE LLC NOTES		2.B	1,419,000	1,500,000	1,151,430	1,423,735		1,617			4.920	5.302	MN	6,355	73,547	10/27/2022	05/30/2049	1,536,900
759351-AT-6	REINSURANCE GROUP OF AMERICA INC		2.B FE	230,284	230,000	237,658	230,270		(14)			6.650	6.634	MS	4,504	8,157	02/26/2025	09/15/2055	
760759-AR-1	REPUBLIC SERVICES INC		1.G FE	4,989,250	5,000,000	4,975,958	4,999,399		1,175			2.900	2.924	JJ	72,500	145,000	06/20/2016	07/01/2026	5,072,500
760759-AS-9	REPUBLIC SERVICES INC		1.G FE	2,495,800	2,500,000	2,480,730	2,499,143		437			3.375	3.394	MN	10,781	84,375	11/13/2017	11/15/2027	2,542,188
76209P-AB-9	RGa GLOBAL FUNDING		1.E FE	3,496,465	3,500,000	3,337,710	3,498,382		503			2.700	2.716	JJ	42,788	94,500	01/10/2022	01/18/2029	3,547,250
771196-BK-7	ROCHE HOLDINGS INC		1.C FE	4,950,200	5,000,000	4,977,204	4,997,958		5,424			2.625	2.737	MN	16,771	131,250	02/22/2016	05/15/2026	5,065,625
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP		1.F FE	499,015	500,000	494,990	499,847		104			3.100	3.122	JD	1,292	15,500	05/17/2017	06/01/2027	507,750
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP		1.F FE	3,000,000	3,000,000	2,649,138	3,000,000					1.850	1.850	JD	4,625	55,500	11/16/2020	12/01/2030	3,027,750
775109-AX-9	ROGERS COMMUNICATIONS INC		2.C FE	7,484,197	8,011,000	6,696,866	7,539,277		16,959			4.500	5.015	MS	106,146	368,506	07/29/2022	03/15/2043	8,191,248
775109-AZ-4	ROGERS COMMUNICATIONS INC		2.C FE	994,010	1,000,000	942,583	995,485		147			5.450	5.490	AO	13,625	55,500	09/25/2013	10/01/2043	1,027,250
775109-BP-5	ROGERS COMMUNICATIONS INC		2.C FE	6,311,947	7,612,000	5,428,406	6,398,299		26,617			3.700	4.833	MN	35,988	289,256	07/29/2022	11/15/2049	7,752,822
775109-CH-2	ROGERS COMMUNICATIONS INC		2.C FE	2,095,317	2,100,000	1,978,550	2,096,954		428			3.800	3.827	MS	23,497	81,900	03/07/2022	03/15/2032	2,139,900
775109-CJ-8	ROGERS COMMUNICATIONS INC		2.C FE	9,404,715	9,500,000	8,119,936	9,417,362		3,381			4.500	4.577	MS	125,875	437,000	03/07/2022	03/15/2042	9,713,750
776743-AD-8	ROPER TECHNOLOGIES INC		2.A FE	4,999,200	5,000,000	4,990,465	4,999,982		18			3.800	3.800	JD	8,444	190,000	12/08/2016	12/15/2026	5,095,000
780082-AV-5	ROYAL BANK OF CANADA		2.B FE	400,000	400,000	415,111	400,000					6.750	6.750	FMAN	2,775	12,225	06/04/2025	08/24/2085	
780082-AY-9	ROYAL BANK OF CANADA		2.B FE	400,313	400,000	398,371	400,301		(12)			6.500	6.405	FMAN	2,672	4,406	09/15/2025	11/24/2085	406,172
78081B-AM-5	ROYALTY PHARMA PLC		2.C FE	2,605,320	3,500,000	2,417,213	2,659,263		16,244			3.550	5.308	MS	41,072	124,250	07/29/2022	09/02/2050	3,562,125
78081B-AP-8	ROYALTY PHARMA PLC		2.C FE	7,039,560	9,788,000	6,483,461	7,192,067		47,204			3.350	5.241	MS	108,389	327,898	07/29/2022	09/02/2051	9,951,949
78355H-KU-2	RYDER SYSTEM INC		2.A FE	1,999,380	2,000,000	2,007,443	1,999,834		109			4.300	4.306	JD	3,822	86,000	05/10/2022	06/15/2027	2,043,000
78397D-AA-6	SBL HOLDINGS INC		3.B FE	262,625	275,000	280,500	263,259		146			9.508	7.372	MN	3,486	22,699	01/04/2021	01/01/3000	275,000
78409V-AN-4	S&P GLOBAL INC		1.G FE	4,937,550	5,000,000	4,291,137	4,946,879		1,342			4.500	4.576	MN	28,750	225,000	05/03/2018	05/15/2048	5,112,500
78409V-AQ-7	S&P GLOBAL INC		1.G FE	992,400	1,000,000	700,558	993,448		178			3.250	3.290	JD	32,500	11,190	11/19/2019	12/01/2049	1,016,250
78409V-AR-5	S&P GLOBAL INC		1.G FE	1,476,405	1,500,000	758,543	1,478,494		398			2.300	2.361	FA	13,033	34,500	08/10/2020	08/15/2060	1,517,250
78409V-BL-7	S&P GLOBAL INC		1.G FE	5,903,880	6,000,000	4,543,582	5,910,870		1,966			3.700	3.790	MS	74,000	222,000	03/04/2022	03/01/2052	6,111,000
78440P-AC-2	SK TELECOM CO LTD		1.G FE	2,964,030	3,000,000	3,111,400	2,995,386		2,734			6.625	6.731	JJ	88,885	198,750	07/13/2007	07/20/2027	3,099,375
785592-A*-7	SABINE PASS LIQUEFACTION		2.A FE	2,087,057	2,087,057	2,035,342	2,087,057					5.000	5.000	MS	30,726	104,353	02/24/2017	09/15/2037	2,203,750
785931-AB-2	SAFEHOLD GL HOLDINGS LLC		1.G FE	1,482,423	1,500,000	1,539,949	1,484,157		1,512			5.650	5.802	JJ	39,079	56,735	11/13/2024	01/15/2035	1,542,375
78646U-AA-7	SAFEHOLD GL HOLDINGS LLC		1.G FE	865,306	1,000,000	919,081	913,242		13,697			2.800	4.618	JD	1,244	28,000	04/07/2022	06/15/2031	1,014,000
78646U-AB-5	SAFEHOLD GL HOLDINGS LLC		1.G FE	330,706	350,000	315,266	337,460		1,823			2.850	3.511	JJ	4,600	9,975	03/31/2022	01/15/2032	354,988
79466L-AJ-3	SALESFORCE INC		1.E FE	249,278	250,000	222,316	249,585		70			1.950	1.982	JJ	2,248	4,875	06/29/2021	07/15/2031	252,438
79466L-AK-0	SALESFORCE INC		1.E FE	6,961,360	7,000,000	5,077,568	6,968,416		1,612			2.700	2.736	JJ	87,150	189,000	06/29/2021	07/15/2041	7,094,500
79466L-AM-6	SALESFORCE INC		1.E FE	764,740	1,000,000	603,602	773,997		2,665			3.050	4.296	JJ	14,064	30,500	05/02/2022	07/15/2061	1,015,250

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
79588T-AA-8	SAMMONS FINANCIAL GROUP INC		2.A FE	2,700,000	2,700,000	2,736,909	2,700,000					7.000	6.999	AO	39,900	189,000	10/22/2013	10/15/2043	2,794,500
79588T-AE-0	SAMMONS FINANCIAL GROUP INC		2.A FE	16,584,230	16,600,000	16,149,715	16,589,327		1,431			4.750	4.762	AO	181,793	788,500	04/05/2022	04/08/2032	16,994,250
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO		1.F FE	4,993,350	5,000,000	3,444,186	4,994,344		149			3.320	3.327	AO	35,044	166,000	03/31/2020	04/15/2050	5,083,000
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	4,991,300	5,000,000	4,462,089	4,995,716		859			1.700	1.719	AO	21,250	85,000	09/22/2020	10/01/2030	5,042,500
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO		1.F FE	4,968,400	5,000,000	3,174,345	4,971,572		731			2.950	2.982	FA	55,722	147,500	08/09/2021	08/15/2051	5,073,750
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	2,000,000	2,000,000	1,965,542	2,000,000					2.469	2.469	JJ	23,318	49,380	01/04/2022	01/11/2028	
81373P-AA-1	SECURIAN FINANCIAL GROUP INC		1.G FE	1,002,970	1,000,000	868,790	1,002,626		(65)			4.800	4.781	AO	10,133	48,000	04/20/2018	04/15/2048	1,024,000
816300-AH-0	SELECTIVE INSURANCE GROUP INC		2.B FE	999,690	1,000,000	921,812	999,779		5			5.375	5.377	MS	17,917	53,750	03/05/2019	03/01/2049	1,026,875
816851-BS-7	SEMPRA		2.C FE	880,672	880,000	905,328	880,545		(102)			6.875	6.859	AO	15,125	60,500	03/13/2024	10/01/2054	
816851-BT-5	SEMPRA		2.C FE	250,045	250,000	254,282	249,971		(60)			6.400	6.374	AO	4,000	16,978	09/16/2024	10/01/2054	257,578
817826-AG-5	7-ELEVEN INC		2.B FE	2,420,350	2,500,000	1,516,771	2,429,104		1,881			2.800	2.961	FA	27,417	70,000	02/05/2021	02/10/2051	2,535,000
824348-BM-7	SHERWIN-WILLIAMS CO		2.B FE	4,991,150	5,000,000	3,399,995	4,992,462		199			3.300	3.309	MN	21,083	165,000	03/03/2020	05/15/2050	5,082,500
826418-BE-4	SIERRA PACIFIC POWER CO		1.G FE	2,763,815	3,113,000	3,451,853	2,882,840		12,073			6.750	7.732	JJ	105,064	210,128	05/15/2009	07/01/2037	3,218,064
82967N-BG-2	SIRIUS XM RADIO LLC		3.C FE	1,288,280	1,250,000	1,188,834	1,262,914		(5,061)			4.125	3.673	JJ	25,781	51,563	07/30/2020	07/01/2030	510,313
83088M-AL-6	SKYWORKS SOLUTIONS INC		2.C FE	87,848	100,000	90,633	92,192		1,241			3.000	4.648	JD	250	3,000	04/07/2022	06/01/2031	101,500
832696-AZ-1	J M SMUCKER CO		2.B FE	1,061,655	1,000,000	1,081,980	1,060,960		(695)			6.500	6.042	MN	8,306	65,000	01/23/2025	11/15/2053	
833034-AK-7	SNAP-ON INC		1.F FE	3,735,093	3,710,000	3,681,702	3,712,855		(2,911)			3.250	3.167	MS	40,192	120,575	02/16/2017	03/01/2027	
83368R-AW-2	SOCIETE GENERALE SA		2.B FE	1,990,760	2,000,000	1,882,006	1,995,952		924			3.000	3.053	JJ	26,500	60,000	01/16/2020	01/22/2030	2,030,000
83368R-BJ-0	SOCIETE GENERALE SA		2.B FE	12,500,000	12,500,000	11,401,416	12,500,000					3.337	3.337	JJ	185,389	417,125	01/11/2022	01/21/2033	12,708,563
83370R-AC-2	SOCIETE GENERALE SA		3.B FE	1,068,280	1,000,000	1,068,157	1,030,467		(14,496)			9.375	7.611	MN	10,156	93,750	02/27/2024	01/01/3000	1,000,000
83370R-AE-8	SOCIETE GENERALE SA		3.B FE	400,000	400,000	421,177	400,000					8.125	8.125	MN	3,611	32,500	11/14/2024	01/01/3000	400,000
83371G-AA-9	SOCIETE GENERALE SA		3.B FE	200,000	200,000	222,298	200,000					10.000	10.000	MN	2,611	200,000	11/07/2023	01/01/3000	200,000
835495-AJ-1	SONOCO PRODUCTS CO		2.C FE	2,976,270	3,000,000	3,020,669	2,984,036		664			5.750	5.804	MN	28,750	172,500	10/25/2010	11/01/2040	3,086,250
835495-AL-6	SONOCO PRODUCTS CO		2.C FE	998,880	1,000,000	946,062	999,494		107			3.125	3.138	MN	5,208	31,250	04/20/2020	05/01/2030	1,015,625
836720-AG-7	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		3.B FE	221,195	220,000	229,322	220,947		(185)			7.625	7.524	MS	5,592	16,915	08/14/2024	03/01/2055	228,491
836720-AJ-1	SOUTH BOW CANADIAN INFRASTRUCTURE HOLDIN		3.B FE	261,420	260,000	277,906	261,301		(87)			7.500	7.409	MS	6,500	19,663	08/14/2024	03/01/2055	269,668
841383-AC-6	SOUTHEAST HSG LLC		2.C FE	1,059,835	1,165,000	989,026	1,047,368		1,592			6.225	7.104	JD	3,223	72,521	11/24/2015	12/15/2054	73,106
842400-HF-3	SOUTHERN CALIFORNIA EDISON CO		1.G FE	4,988,300	5,000,000	3,411,538	4,989,461		248			3.650	3.663	JD	15,208	182,500	06/09/2021	06/01/2051	5,091,250
842587-86-7	SOUTHERN CO		2.B FE	290,000	290,000	295,104	290,000					6.500	6.500	MJSD	838	17,384	01/08/2025	03/15/2085	294,713
842587-CV-7	SOUTHERN CO		2.A FE	4,981,900	5,000,000	4,982,725	4,998,976		1,999			3.250	3.292	JJ	81,250	162,500	05/19/2016	07/01/2026	5,081,250
845011-AD-7	SOUTHWEST GAS CORP		2.A FE	6,998,670	7,000,000	4,777,723	6,998,921		27			3.180	3.181	FA	84,093	222,600	08/18/2021	08/15/2051	7,111,300
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO		1.G FE	2,984,100	3,000,000	2,542,627	2,984,711		266			5.150	5.186	JD	12,875	154,500	05/23/2022	06/01/2052	3,077,250
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE CO		1.G FE	992,580	1,000,000	1,021,621	992,715		95			6.000	6.054	JD	5,000	60,000	06/03/2024	06/01/2054	1,030,000
84857L-AE-1	SPIRE INC		2.C FE	1,290,000	1,290,000	1,285,016	1,290,000					6.450	6.229	JD	8,552		11/18/2025	06/01/2056	1,328,358
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		4.A PL	7,708,781	7,708,781	6,001,225	7,709,588		(19)			4.960	4.959	JD	395,498	391,646	06/08/2018	12/31/2041	9,448,894
85172F-AN-9	ONEMAIN FINANCE CORP		3.B FE	415,773	434,000	437,198	433,362		3,055			7.125	7.882	MS	9,105	41,616	02/20/2019	03/15/2026	449,461
852060-AD-4	SPRINT CAPITAL CORP		2.B FE	718,125	750,000	804,847	738,707		3,411			6.875	7.468	MN	6,589	51,563	07/06/2018	11/15/2028	775,781
85238@-AA-1	STADCO LA LLC		2.C PL	500,000	500,000	352,288	500,000					3.750	3.750	FMAN	2,396	18,750	07/14/2021	05/15/2056	501,563
853254-BP-4	STANDARD CHARTERED PLC		1.G FE	500,000	500,000	498,349	500,000					4.305	4.305	MN	2,392	21,525	05/16/2019	05/21/2030	505,381
853254-DA-5	STANDARD CHARTERED PLC		3.A FE	400,000	400,000	428,322	400,000					7.875	7.875	MS	9,888	31,500	02/28/2024	01/01/3000	400,000
853254-DH-0	STANDARD CHARTERED PLC		3.A FE	200,000	200,000	205,834	200,000					7.000	7.000	MN	1,828		11/04/2025	01/01/3000	200,000

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		3.B FE	261,250	250,000	241,176	254,634		(1,538)			4.375	3.760	JJ	5,043	10,938	10/06/2020	07/15/2030	
854502-AJ-0	STANLEY BLACK & DECKER INC		2.B FE	3,496,080	3,500,000	3,061,557	3,496,909		73			4.850	4.856	MN	21,690	169,750	10/30/2018	11/15/2048	3,584,875
854502-AL-5	STANLEY BLACK & DECKER INC		2.B FE	996,670	1,000,000	915,542	998,531		329			2.300	2.337	MS	6,772	23,000	02/03/2020	03/15/2030	1,011,500
854502-AQ-4	STANLEY BLACK & DECKER INC		2.A FE	5,739,075	5,750,000	5,205,495	5,742,702		1,024			3.000	3.022	MN	22,042	172,500	02/22/2022	05/15/2032	5,836,250
86171#-AA-6	STONE POINT CAPITAL LLC		1.F PL	1,000,000	1,000,000	778,287	1,000,000					3.200	3.200	FA	11,111	32,000	02/26/2021	02/26/2036	1,016,000
86562M-BC-3	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	2,000,000	2,000,000	2,000,497	2,000,000					3.944	3.943	JJ	35,496	78,880	07/12/2018	07/19/2028	2,039,440
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	5,000,000	5,000,000	4,803,451	5,000,000					3.040	3.040	JJ	69,667	152,000	07/08/2019	07/16/2029	5,076,000
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	5,000,000	5,000,000	4,397,143	5,000,000					1.710	1.710	JJ	40,138	85,500	01/04/2021	01/12/2031	5,042,750
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	3,000,000	3,000,000	2,097,684	3,000,000					2.296	2.296	JJ	32,335	68,880	01/04/2021	01/12/2041	3,034,440
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP INC		1.G FE	3,000,000	3,000,000	2,297,580	3,000,000					3.050	3.050	JJ	42,446	91,500	01/05/2022	01/14/2042	3,045,750
86563V-BA-6	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	5,994,420	6,000,000	5,925,097	5,998,622		1,126			2.800	2.820	MS	51,800	168,000	03/03/2022	03/10/2027	6,084,000
86668@-AA-8	SCA 2019-1 A		1.G PL	174,263	174,263	170,839	174,263					4.180	4.172	JD	324	7,298	11/19/2019	12/15/2027	510,500
87162W-AH-3	TD SYNnex CORP		2.C FE	1,862,968	2,000,000	1,904,558	1,939,695		21,487			2.375	3.591	FA	18,736	47,500	04/11/2022	08/09/2028	2,023,750
871829-BR-7	SYSCO CORP		2.B FE	5,704,485	5,750,000	3,832,609	5,708,411		1,017			3.150	3.191	JD	8,553	181,125	12/02/2021	12/14/2051	5,840,563
87264A-20-4	T-MOBILE USA INC		2.A FE	357,630	390,000	366,912	357,698		68			5.500	6.038	MJSD	1,788	10,725	08/05/2025	03/01/2070	395,363
87264A-BN-4	T-MOBILE USA INC		2.A FE	969,760	1,000,000	668,476	973,052		664			3.300	3.461	FA	12,467	33,000	10/19/2020	02/15/2051	1,016,500
87264A-BX-2	T-MOBILE USA INC		2.A FE	2,999,700	3,000,000	2,657,104	2,999,888		18			2.250	2.251	MN	8,625	67,500	10/19/2020	11/15/2031	3,033,750
87264A-CT-0	T-MOBILE USA INC		2.A FE	6,462,430	6,500,000	4,368,966	6,466,250		759			3.400	3.430	AO	46,656	221,000	12/01/2021	10/15/2052	6,610,500
87264A-CY-9	T-MOBILE USA INC		2.A FE	492,095	500,000	510,226	493,793		656			5.050	5.252	JJ	11,643	25,250	05/08/2023	07/15/2033	512,625
87264A-DB-8	T-MOBILE USA INC		2.A FE	497,975	500,000	490,573	498,000		28			5.750	5.779	JJ	13,257	28,750	05/08/2023	01/15/2054	514,375
872652-10-2	TPG OPERATING GROUP II LP		2.B FE	360,000	360,000	357,336	360,000					6.950	6.950	MJSD		25,020	02/28/2024	03/15/2064	366,255
87268L-AB-3	TR FINANCE LLC		1.G FE	4,132,608	4,000,000	4,145,508	4,127,871		(4,738)			5.850	5.523	AO	49,400	234,000	03/20/2025	04/15/2040	4,117,000
872882-AG-0	TSMC GLOBAL LTD		1.D FE	6,935,810	7,000,000	6,169,860	6,968,445		6,385			1.375	1.474	MS	24,865	96,250	09/23/2020	09/28/2030	7,048,125
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI		1.D PL	36,797,935	36,797,935	27,772,984	36,798,033		(2)			4.000	4.000	MN	228,965	1,471,918	02/10/2022	11/05/2057	48,428,998
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL		1.D PL	3,286,533	3,286,533	2,481,129	3,286,542		—			4.000	4.000	MN	20,450	131,461	01/24/2022	11/05/2057	3,344,000
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		2.B FE	99,995	100,000	99,594	99,999		1			3.700	3.701	AO	791	3,700	04/07/2022	04/14/2027	101,850
874054-AH-2	TAKE-TWO INTERACTIVE SOFTWARE INC		2.B FE	2,996,820	3,000,000	2,907,498	2,997,858		294			4.000	4.013	AO	25,667	120,000	04/07/2022	04/14/2032	3,060,000
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	2,000,000	2,000,000	1,333,816	2,000,000					3.175	3.175	JJ	30,339	63,500	06/29/2020	07/09/2050	2,031,750
87612G-AA-9	TARGA RESOURCES CORP		2.B FE	3,493,525	3,500,000	3,350,759	3,495,316		557			4.200	4.222	FA	61,250	147,000	03/23/2022	02/01/2033	3,573,500
87612G-AN-1	TARGA RESOURCES CORP		2.B FE	1,496,715	1,500,000	1,490,579	1,497,161		446			6.125	6.139	MN	11,740	65,844	02/24/2025	05/15/2055	1,545,938
87612K-AC-6	TARGA RESOURCES CORP		2.B FE	10,616,400	10,000,000	10,040,595	10,586,454		(9,509)			6.250	5.810	JJ	312,500	625,000	07/29/2022	07/01/2052	
87901J-AH-8	TEGNA INC		3.A FE	1,502,450	1,500,000	1,486,791	1,501,168		(281)			5.000	4.976	MS	22,083	75,000	10/05/2020	09/15/2029	1,537,500
87971M-BW-2	TELUS CORP		2.B FE	2,991,390	3,000,000	2,767,237	2,994,591		748			3.400	3.432	MN	13,600	102,000	02/23/2022	05/13/2032	3,051,000
87971M-CM-3	TELUS CORP		3.A FE	500,240	500,000	520,490	500,219		(21)			7.000	6.996	AO	7,389	10,500	06/24/2025	10/15/2055	
87971M-CR-2	TELUS CORP		3.A FE	300,160	300,000	299,707	300,158		(2)			6.625	6.527	JD	1,215		12/10/2025	06/09/2056	309,398
887389-AL-8	TIMKEN CO		2.B FE	1,820,164	1,850,000	1,777,124	1,829,900		2,744			4.125	4.325	AO	19,078	76,313	04/11/2022	04/01/2032	1,888,156
889175-BF-1	TOLEDO EDISON CO		1.F FE	340,356	374,000	355,671	359,990		5,594			2.650	4.358	MN	1,652	9,911	04/07/2022	05/01/2028	378,956
89055F-AB-9	TOPBUILD CORP		3.B FE	500,000	500,000	484,237	500,000					3.625	3.625	MS	5,337	18,125	02/24/2021	03/15/2029	509,063
89103*-AA-7	TOREADOR HOLDINGS LLC		1.G Z	5,397,400	5,397,400	5,397,400	5,397,400					5.890	5.890	N/A	53,868		10/31/2025	10/31/2043	5,556,353
89114T-ZV-7	TORONTO-DOMINION BANK		1.F FE	24,452,225	24,500,000	22,834,167	24,469,014		4,458			3.200	3.223	MS	241,733	784,000	03/07/2022	03/10/2032	24,892,000
89117F-8Z-5	TORONTO-DOMINION BANK		2.B	2,243,290	2,200,000	2,319,996	2,218,295		(9,061)			8.125	7.631	JAJO	30,288	178,750	02/15/2023	10/31/2082	

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		2.A FE	4,996,800	5,000,000	4,550,942	4,998,383		288			2.450	2.457	MS	35,729	122,500	09/09/2020	03/16/2031	5,061,250
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	335,377	350,000	315,338	340,809		1,496			3.150	3.686	JD	490	11,025	03/03/2022	06/15/2031	355,513
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	996,000	1,000,000	908,873	997,437		367			3.250	3.296	MS	9,569	32,500	01/11/2022	03/15/2032	1,016,250
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC		2.B FE	16,628,730	16,750,000	16,146,988	16,667,975		10,976			4.625	4.716	AO	163,545	774,688	03/22/2022	04/15/2032	17,137,344
898813-AT-7	TUCSON ELECTRIC POWER CO		1.G FE	4,957,400	5,000,000	3,335,183	4,961,629		958			3.250	3.295	MN	27,083	162,500	05/06/2021	05/01/2051	5,081,250
902613-AL-2	UBS GROUP AG		1.F FE	4,000,000	4,000,000	3,036,505	4,000,000					3.179	3.179	FA	49,451	127,200	01/04/2022	02/11/2043	4,063,580
902613-AP-3	UBS GROUP AG		1.F FE	1,750,000	1,750,000	1,764,153	1,750,000					4.751	4.751	MN	11,317	83,143	05/03/2022	05/12/2028	1,791,571
902613-BE-7	UBS GROUP AG		2.C FE	1,538,780	1,400,000	1,641,860	1,523,215		(10,768)			9.250	7.726	MN	17,267	129,500	01/28/2025	01/01/3000	1,400,000
902613-BF-4	UBS GROUP AG		2.C FE	617,140	600,000	658,349	610,985		(3,307)			9.250	8.511	MN	7,400	55,500	02/07/2024	01/01/3000	600,000
902613-BN-7	UBS GROUP AG		2.C FE	399,500	400,000	409,010	399,377		(101)			6.850	6.830	MS	8,448	27,400	10/30/2024	01/01/3000	400,000
902613-BS-6	UBS GROUP AG		2.C FE	300,000	300,000	306,212	300,000					7.000	7.000	FA	8,517		07/31/2025	01/01/3000	300,000
90355N-AA-9	USCB FINANCIAL HOLDINGS INC		2.C FE	500,000	500,000	500,205	500,000					7.625	7.979	FA	14,509		08/14/2025	08/15/2035	521,196
907818-DT-2	UNION PACIFIC CORP		1.G FE	6,637,850	8,110,000	7,133,314	6,940,761		34,429			4.821	6.152	FA	162,910	390,983	01/23/2014	02/01/2044	8,305,492
907818-FK-9	UNION PACIFIC CORP		1.G FE	2,499,025	2,500,000	1,730,938	2,499,262		20			3.250	3.252	FA	32,951	81,250	01/28/2020	02/05/2050	2,540,625
907818-FT-0	UNION PACIFIC CORP		1.G FE	9,997,100	10,000,000	7,838,677	9,997,809		109			3.200	3.202	MN	36,444	320,000	05/17/2021	05/20/2041	10,160,000
907818-FV-5	UNION PACIFIC CORP		1.G FE	2,984,730	3,000,000	2,009,845	2,985,745		198			3.550	3.574	MN	12,129	106,500	05/17/2021	05/20/2061	3,053,250
907818-GA-0	UNION PACIFIC CORP		1.G FE	7,272,163	8,534,000	5,898,462	7,299,022		7,661			3.850	4.610	FA	125,035	328,559	05/02/2022	02/14/2072	8,698,280
911308-AB-0	UNITED PARCEL SERVICE INC		1.F FE	5,426,898	5,000,000	5,675,486	5,014,213		(2,747)			7.620	7.541	AO	95,250	381,000	10/12/2000	04/01/2030	5,190,500
911312-BM-7	UNITED PARCEL SERVICE INC		1.F FE	2,041,062	2,050,000	2,026,374	2,048,141		951			3.050	3.100	MN	7,989	62,525	11/09/2017	11/15/2027	2,081,263
913017-CR-8	RTX CORP		2.A FE	750,000	750,000	741,990	750,000					3.125	3.125	MN	3,711	23,438	05/01/2017	05/04/2027	761,719
91324P-EE-8	UNITEDHEALTH GROUP INC		1.F FE	3,982,800	4,000,000	3,032,786	3,986,016		702			3.050	3.079	MN	15,589	122,000	05/17/2021	05/15/2041	4,061,000
91324P-FL-1	UNITEDHEALTH GROUP INC		1.F FE	1,996,020	2,000,000	1,961,635	1,996,058		52			5.625	5.639	JJ	51,875	109,375	07/23/2024	07/15/2054	2,056,250
913260-A@-4	EXETER & HAMPTON ELECTRIC CO		2.B	3,000,000	3,000,000	3,109,761	3,000,572		(189)			6.960	6.952	N/A	17,400	208,800	06/29/1998	09/01/2028	6,104,400
91412N-BE-9	UNIVERSITY OF CHICAGO		1.C FE	4,199,095	4,750,000	3,089,200	4,265,897		18,034			2.547	3.269	AO	30,246	120,983	02/16/2022	04/01/2050	
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	545,904	600,000	382,013	550,610		1,276			2.805	3.294	AO	4,208	16,830	02/22/2022	10/01/2050	608,415
91731K-AA-8	USB CAPITAL IX		2.B	2,658,846	2,725,000	2,122,822	2,682,199		1,795			5.186	3.661	JAJO	30,620	156,523	11/20/2007	01/01/3000	2,725,000
918453-AA-9	VZ IRVING TX REPACK TR		3.C PL	501,854	1,700,000	581,910	1,052,610		60,917			0.088	9.228	N/A	67	1,719	12/12/2016	08/20/2036	
91913Y-AE-0	VALERO ENERGY CORP		2.B FE	2,478,500	2,500,000	2,861,775	2,491,343		1,042			7.500	7.500	AO	39,583	187,500	04/10/2002	04/15/2032	2,593,750
91913Y-AV-2	VALERO ENERGY CORP		2.B FE	100,859	100,000	100,549	100,231		(97)			4.350	4.240	JD	363	4,350	05/23/2018	06/01/2028	
91913Y-BD-1	VALERO ENERGY CORP		2.B FE	8,970,660	9,000,000	6,229,894	8,973,056		615			3.650	3.668	JD	27,375	328,500	11/18/2021	12/01/2051	9,164,250
91913Y-BE-9	VALERO ENERGY CORP		2.B FE	4,309,708	5,000,000	3,685,559	4,349,330		11,540			4.000	4.874	JD	16,667	200,000	05/02/2022	06/01/2052	5,100,000
92343V-FT-6	VERIZON COMMUNICATIONS INC		2.A FE	2,997,210	3,000,000	2,141,215	2,997,898		114			2.650	2.656	MN	9,054	79,500	11/10/2020	11/20/2040	3,039,750
92343V-FU-3	VERIZON COMMUNICATIONS INC		2.A FE	5,011,796	6,706,000	4,157,531	5,123,066		34,236			2.875	4.454	MN	21,957	192,798	07/29/2022	11/20/2050	6,802,399
92343V-FV-1	VERIZON COMMUNICATIONS INC		2.A FE	7,282,600	10,000,000	5,827,082	7,382,355		30,654			3.000	4.493	MN	34,167	300,000	07/29/2022	11/20/2060	10,150,000
92343V-GC-2	VERIZON COMMUNICATIONS INC		2.A FE	3,477,843	4,160,000	2,807,066	3,501,872		7,365			3.700	4.613	MS	42,328	153,920	07/29/2022	03/22/2061	4,236,960
92343V-GL-2	VERIZON COMMUNICATIONS INC		2.A FE	4,987,900	5,000,000	3,603,576	4,990,035		498			2.850	2.866	MS	46,708	142,500	09/01/2021	09/03/2041	5,071,250
92343V-HJ-6	VERIZON COMMUNICATIONS INC		2.A FE	3,244,438	3,250,000	3,211,004	3,244,454		17			5.875	5.887	MN	19,624		11/13/2025	11/30/2055	3,345,469
92556H-AB-3	PARAMOUNT GLOBAL		2.C FE	1,608,352	1,500,000	1,442,438	1,555,386		(10,255)			4.950	4.094	JJ	34,238	74,250	04/30/2020	01/15/2031	
92556H-AC-1	PARAMOUNT GLOBAL		2.C FE	866,309	690,000	483,193	850,136		(4,229)			4.950	3.507	MN	3,985	34,155	12/16/2021	05/19/2050	
92556H-AD-9	PARAMOUNT GLOBAL		2.C FE	1,021,068	900,000	813,158	976,944		(11,398)			4.200	2.679	MN	4,410	37,800	12/16/2021	05/19/2032	

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
92564R-AE-5	VICI PROPERTIES LP		2.C FE	500,000	500,000	484,843	500,000					4.125	4.124	FA	7,792	20,625	01/22/2020	08/15/2030	510,313
92564R-AL-9	VICI PROPERTIES LP		2.C FE	500,000	500,000	490,281	500,000					3.875	3.874	FA	7,319	19,375	11/17/2020	02/15/2029	509,688
927804-GL-2	VIRGINIA ELECTRIC AND POWER CO		1.G FE	2,554,750	2,500,000	2,382,029	2,552,573		(878)			5.450	5.302	AO	34,063	136,250	04/18/2023	04/01/2053	
927804-GU-2	VIRGINIA ELECTRIC AND POWER CO		1.G FE	746,333	750,000	734,320	746,389		57			5.650	5.684	MS	12,477	22,365	03/03/2025	03/15/2055	771,188
92826C-AH-5	VISA INC		1.D FE	2,481,375	2,500,000	2,469,728	2,496,479		1,993			2.750	2.835	MS	20,243	68,750	09/06/2017	09/15/2027	2,534,375
92826C-AK-8	VISA INC		1.D FE	7,941,120	8,000,000	6,162,578	7,955,039		2,539			2.700	2.748	AO	45,600	216,000	03/31/2020	04/15/2040	8,108,000
92857W-BQ-2	VODAFONE GROUP PLC		3.A FE	547,591	540,000	572,029	542,888		(837)			7.000	6.801	AO	9,135	37,800	05/08/2019	04/04/2079	558,900
92857W-BS-8	VODAFONE GROUP PLC		2.B FE	7,567,020	6,000,000	5,211,573	7,415,306		(38,878)			4.875	3.407	JD	9,750	292,500	11/10/2021	06/19/2049	6,146,250
92857W-BX-7	VODAFONE GROUP PLC		3.A FE	214,646	275,000	215,827	214,711		65			5.125	6.616	JD	1,057	7,048	09/04/2025	06/04/2081	282,047
92858R-AA-8	VMED O2 UK FINANCING I PLC		3.C FE	500,000	500,000	456,005	500,000					4.250	4.249	JJ	9,799	21,250	09/10/2020	01/31/2031	511,510
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		2.A FE	988,800	1,000,000	1,010,204	996,267		1,187			4.750	4.891	MN	6,333	47,500	11/07/2018	11/13/2028	1,023,750
928881-AD-3	VONTIER CORP		2.C FE	919,734	1,050,000	1,006,329	996,566		22,016			2.400	4.818	AO	6,300	25,200	04/07/2022	04/01/2028	1,062,600
929089-AG-5	VOYA FINANCIAL INC		2.C FE	607,501	600,000	632,829	601,280		(414)			7.758	6.303	MS	13,706	46,548	09/13/2023	01/01/3000	600,000
929160-BD-0	VULCAN MATERIALS CO		2.A FE	3,480,470	3,500,000	3,484,791	3,480,843		325			5.700	5.739	JD	16,625	205,596	11/18/2024	12/01/2054	3,599,750
929218-AA-3	CTL - VZ REPACK TRUST		5.B PL	763,717	2,600,000	890,240	1,322,806		51,165				17.009	MAT		1,229	12/11/2015	05/20/2035	2,614,083
92933B-AR-5	WMG ACQUISITION CORP		2.C FE	487,613	500,000	465,597	493,270		1,188			3.000	3.288	FA	5,667	15,000	12/10/2020	02/15/2031	507,500
92939U-A*-7	WEC Energy Group Inc Junior Subordinated		2.B FE	3,800,000	3,800,000	3,938,739	3,800,000					6.690	6.690	JD	11,299	253,514	11/19/2024	06/15/2055	3,927,110
92939U-A@-5	WEC Energy Group Inc Junior Subordinated		2.B FE	5,500,000	5,500,000	5,730,223	5,500,000					6.740	6.740	JD	16,476	369,670	11/19/2024	06/15/2055	5,685,350
931142-DK-6	WALMART INC		1.C FE	993,040	1,000,000	946,766	994,850		181			4.750	4.793	AO	11,743	47,500	09/25/2013	10/02/2043	1,023,750
931142-EC-3	WALMART INC		1.C FE	6,974,210	7,000,000	5,839,049	6,978,246		547			4.050	4.071	JD	1,575	283,500	07/24/2018	06/29/2048	7,141,750
93884P-CR-9	WASHINGTON GAS LIGHT CO		1.G FE	5,000,000	5,000,000	5,149,486	4,986,475		6,318			6.570	6.721	MS	96,725	328,500	01/07/1998	01/12/2028	5,106,763
94106B-AD-3	WASTE CONNECTIONS INC		1.G FE	4,925,050	5,000,000	3,237,430	4,931,883		1,700			2.950	3.026	JJ	68,014	147,500	09/07/2021	01/15/2052	5,073,750
94106L-BB-4	WASTE MANAGEMENT INC		1.G FE	1,004,900	1,000,000	939,034	1,002,678		(256)			3.900	3.863	MS	13,000	39,000	02/19/2015	03/01/2035	
94403*-BE-5	WAWA INC		2.A PL	2,200,000	2,200,000	2,273,665	2,200,000					5.810	5.810	N/A	54,679	63,910	01/17/2025	01/27/2035	2,263,910
95000U-2Z-5	WELLS FARGO & CO		2.A FE	25,000,000	25,000,000	21,512,611	25,000,000					4.611	4.611	AO	211,338	1,152,750	04/18/2022	04/25/2053	
95002Y-AC-7	WELLS FARGO & CO		2.B FE	776,790	775,000	809,886	776,340		(309)			6.850	6.797	MJSD	2,359	53,088	07/17/2024	01/01/3000	775,000
95829T-AA-3	WESTERN GROUP HSG LP		1.C FE	942,664	942,664	967,796	942,664					6.750	6.750	MS	18,735	63,630	03/06/2012	03/15/2057	36,093
959802-BA-6	WESTERN UNION CO		2.B FE	2,997,390	3,000,000	2,732,755	2,998,579		251			2.750	2.760	MS	24,292	82,500	02/23/2021	03/15/2031	3,041,250
961214-FG-3	WESTPAC BANKING CORP		1.G FE	2,000,000	2,000,000	2,065,367	2,000,000					5.405	5.405	FA	42,339	108,100	08/03/2022	08/10/2033	2,054,050
961548-AY-0	WESTROCK MWV LLC		2.B FE	125,192	100,000	114,400	115,812		(2,692)			7.950	4.462	FA	3,003	7,950	04/08/2022	02/15/2031	103,975
962166-CA-0	WEYERHAEUSER CO		2.B FE	994,630	1,000,000	915,427	996,270		451			3.375	3.434	MS	10,500	33,750	02/23/2022	03/09/2033	1,016,875
962166-CB-8	WEYERHAEUSER CO		2.B FE	3,439,310	3,500,000	2,699,999	3,443,583		1,184			4.000	4.101	MS	43,556	140,000	02/23/2022	03/09/2052	3,570,000
963320-AX-4	WHIRLPOOL CORP		3.A FE	7,980,091	6,483,000	4,765,992	7,833,264		(37,349)			4.600	3.319	MN	38,106	298,218	08/15/2022	05/15/2050	6,632,109
963320-AZ-9	WHIRLPOOL CORP		3.A FE	990,610	1,000,000	906,038	993,543		848			4.700	4.819	MN	6,136	47,000	05/02/2022	05/14/2032	1,023,500
96926G-AF-0	WILLIAM MARSH RICE UNIVERSITY		1.A FE	1,180,530	1,500,000	946,558	1,207,817		7,790			2.598	3.890	MN	4,980	38,970	04/22/2022	05/15/2050	
970648-AH-4	WILLIS NORTH AMERICA INC		2.A FE	11,731,500	9,000,000	8,078,644	11,443,701		(73,490)			5.050	3.313	MS	133,825	454,500	11/10/2021	09/15/2048	
976826-BL-0	WISCONSIN POWER AND LIGHT CO		2.A FE	997,090	1,000,000	983,707	999,424		309			3.050	3.083	AO	6,439	30,500	10/02/2017	10/15/2027	1,015,250
976826-BN-6	WISCONSIN POWER AND LIGHT CO		2.A FE	3,495,555	3,500,000	2,541,098	3,496,225		95			3.650	3.657	AO	31,938	127,750	03/30/2020	04/01/2050	3,563,875
98389B-AV-2	XCEL ENERGY INC		2.B FE	1,986,220	2,000,000	2,000,083	1,996,130		1,471			4.000	4.084	JD	3,556	80,000	06/20/2018	06/15/2028	2,040,000
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP		1.E FE	2,203,219	2,350,000	1,372,797	2,217,547		3,712			2.496	2.816	JJ	29,328	58,656	12/16/2021	07/01/2050	2,379,328
98462Y-AF-7	YAMANA GOLD INC		2.C FE	221,048	250,000	224,706	231,277		2,902			2.630	4.137	FA	2,484	6,575	04/05/2022	08/15/2031	253,288
9AMBDL-P3-8	CBC HOLDINGS LLC SR 10.000% 3/04/27		3.A FE	1,707,812	1,752,918	1,733,286	1,733,609		18,174			10.000	11.031	JJ	184,925	178,410	03/04/2024	03/04/2027	1,840,564

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
BGH5HY-VF-5	AAL 2018-1 A LENDLEASE AAFHHC PRA TL		1.E PL	587,788	587,788	577,892	587,788					4.140	4.140	JD	1,082	24,334	06/11/2018	06/15/2027	1,848,269
BGH704-UL-3	2021		1.E	3,297,596	3,555,000	3,359,251	3,309,247		3,264			4.720	5.173	JJ	83,898	170,127	03/11/2022	07/01/2056	3,638,898
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		2.C FE	6,031,504	6,529,875	5,595,150	6,115,494		23,340			3.080	3.681	JD	559	201,120	03/15/2022	06/30/2039	8,114,848
BGH7H9-UR-1	MURPHYS BOWL LLC		1.F PL	3,000,000	3,000,000	1,967,565	3,000,000					3.300	3.300	N/A	8,525	99,000	10/22/2021	06/30/2056	3,008,250
BGH7RX-T1-6	POTOMAC ELECTRIC POWER COMPANY		1.F	3,750,000	3,750,000	2,706,893	3,750,000					3.970	3.970	N/A	40,114	148,875	03/10/2022	03/24/2052	3,824,438
BGH7T6-BB-0	STAG INDUSTRIAL OPERATING PARTNERS		2.B	4,500,000	4,500,000	4,207,253	4,500,000					4.120	4.120	N/A	1,545	185,400	04/04/2022	06/28/2032	4,592,700
BGH8FM-BV-4	HUNT FEE IV 2023		1.F PL	60,267,458	60,294,087	63,596,756	60,270,682		387			6.200	6.203	N/A	311,519	3,738,233	10/05/2023	12/01/2050	63,197,207
BGH8LG-31-5	BLUE OWL GP STAKES V A-2 A		1.D PL	2,744,500	2,744,500	2,886,898	2,744,500					7.210	7.210	FA	70,906	197,878	08/23/2023	09/08/2043	2,843,439
BGH8M8-90-8	BLUE OWL GP STAKES V A-2 B		1.D PL	2,755,500	2,755,500	2,898,469	2,755,500					7.210	7.210	MS	62,913	198,672	08/23/2023	09/07/2043	2,854,836
BGH8QG-EF-7	DEER VALLEY-ALTERRA (EXTELL) CENTINEL FUNDING MH SR TL		1.F PL	27,000,000	27,000,000	27,254,799	27,000,000					6.750	6.755	SEP	607,500	1,822,500	12/19/2023	09/01/2058	28,822,500
BGH922-AG-4	2024		1.E PL	34,000,000	34,000,000	35,782,790	34,000,000					6.750	6.747	JD	12,750	2,103,750	06/28/2024	12/30/2059	34,191,250
BGH98H-ZC-7	HUNT FEE V 2024-1		1.F PL	11,896,953	11,896,953	11,852,958	11,896,953					6.600	6.599	JD	65,433	785,199	08/27/2024	12/01/2055	12,396,000
BGH9KB-8A-0	WAWA INC		2.A PL	1,300,000	1,300,000	1,310,507	1,300,000					6.160	6.160	N/A	20,910	40,040	01/17/2025	03/27/2045	1,340,040
BGH9XB-6J-9	DELAWARE LIFE GLOBAL FUNDING		1.G Z	3,000,000	3,000,000	3,030,519	3,000,000					6.010	6.010	JJ	89,649		06/17/2025	07/02/2032	3,083,639
BGH9ZJ-K1-3	TERMINAL INVESTMENT LIMITED HOLDIN		2.B Z	3,600,000	3,600,000	3,642,149	3,600,000					6.230	6.227	AO	111,517		06/26/2025	10/01/2040	3,712,140
BGHADG-0E-4	SPIRE TENNESSEE INC		2.B	2,000,000	2,000,000	1,982,874	2,000,000					5.290	5.293	N/A			12/04/2025	04/01/2036	2,008,817
BGHADG-0F-1	SPIRE TENNESSEE INC		2.B	1,000,000	1,000,000	992,411	1,000,000					5.440	5.443	N/A			12/04/2025	04/01/2038	1,004,533
BGHAG4-FU-6	TOREADOR HOLDINGS LLC		2.B	2,600,000	2,600,000	2,600,000	2,600,000					5.890	5.890	N/A	425		12/15/2025	10/31/2043	2,612,762
C8665*-AD-8	TFI INTERNATIONAL INC		2.B PL	1,000,000	1,000,000	863,246	1,000,000					3.350	3.350	N/A	8,003	33,500	10/23/2020	01/05/2033	1,016,750
D1706C-KE-3	COMMERZBANK AG		3.B FE	200,000	200,000	210,339	200,000					7.500	7.507	APR	10,917	7,542	10/01/2024	01/01/3000	200,000
F1876N-BV-3	CNP ASSURANCES SA		2.B FE	203,250	200,000	186,128	201,808		(324)			4.875	4.662	AO	2,304	9,750	04/08/2021	01/01/3000	200,000
G2964#-AA-7	AP GRANGE HOLDINGS		2.A PL	11,547,281	10,900,000	11,572,081	11,544,456		(2,825)			6.500	5.857	MJSD	21,649	62,195	10/15/2025	03/20/2045	11,810,486
G2973#-AA-6	AP CHIA ISSUER LLC 7.250% 12/31/45		1.G PL	10,112,580	10,112,580	10,267,154	10,112,580					7.250	7.250	N/A	446,007	319,740	05/20/2025	12/31/2045	10,173,677
G2973#-AB-4	AP CHIA ISSUER, LLC		1.G Z	21,039	21,039	18,539	21,039							N/A			05/20/2025	12/31/2045	21,039
G3674*-AA-0	FONTANA HOLDINGS L.P.		2.A PL	1,900,000	1,900,000	1,917,860	1,900,000					7.003	7.003	N/A	21,437		08/28/2025	11/01/2035	1,966,529
G7586K-AC-9	RLGH FINANCE BERMUDA LTD		2.C FE	501,800	500,000	505,588	501,773		(27)			6.875	6.806	MN	4,010		11/13/2025	01/01/3000	500,000
G7540C-AJ-2	ROTHESAY LIFE PLC		2.A FE	200,000	200,000	213,425	200,000					7.000	7.006	MS	4,278	14,000	06/04/2024	09/11/2034	
G989AZ-AB-4	ZURICH FINANCE (IRELAND) II DAC		1.E FE	300,000	300,000	316,586	300,000					6.250	6.260	NOV	2,031	9,375	05/15/2025	11/22/2055	
H4414S-AT-9	JULIUS BAER GRUPPE AG		3.A FE	200,000	200,000	207,426	200,000					7.500	7.500	FA	5,500	7,500	02/11/2025	01/01/3000	200,000
N4578E-LM-8	ING GROEP NV		3.A FE	600,000	600,000	625,452	600,000					7.500	7.502	MN	5,625	45,000	02/07/2023	01/01/3000	600,000
N4578E-LV-8	ING GROEP NV		3.A FE	619,000	600,000	650,642	616,182		(2,818)			8.000	7.266	MN	6,000	48,000	01/23/2025	01/01/3000	600,000
N4578E-MC-9	ING GROEP NV		3.A FE	805,000	800,000	851,954	804,648		(287)			7.250	7.161	MN	7,250	58,000	01/27/2025	01/01/3000	800,000
P4003#-AA-6	Minera Los Pelambres Senior Notes		2.A PL	7,100,000	7,100,000	7,401,750	7,100,000					7.070	7.042	FMAN	46,014	369,506	02/20/2025	11/30/2044	7,228,281
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SER B		2.B FE	5,000,000	5,000,000	4,839,440	5,000,000					4.270	4.270	N/A	53,375	213,500	06/29/2018	10/01/2030	5,106,750
T6827#-AA-1	GUGGENHEIM NSA NAPOLI- MIRABELLA TR		1.G PL	2,594,267	2,594,267	2,529,027	2,594,267					5.000	4.997	OCT	32,428	131,515	11/27/2019	10/01/2045	3,075,000
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON		1.G PL	1,855,783	1,855,783	1,830,309	1,855,783					5.650	5.721	OCT	26,504	108,664	08/30/2022	10/01/2045	2,056,191
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN AB		2.C FE	200,900	200,000	204,929	200,303		(187)			6.875	6.767	JD	38	13,750	05/31/2022	01/01/3000	200,000
W94240-HF-3	SWEDBANK AB		2.B FE	200,000	200,000	209,490	200,000					7.625	7.624	MS	4,406	15,250	02/16/2023	01/01/3000	200,000
W94240-RW-5	SWEDBANK AB		2.B FE	400,000	400,000	432,028	400,000					7.750	7.749	MS	8,956	31,000	02/06/2024	01/01/3000	400,000

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				3,263,407,077	3,356,115,426	2,905,296,302	3,271,435,904	(34,485)	1,852,005			XXX	XXX	XXX	35,523,023	133,731,966	XXX	XXX	3,205,558,962
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																			
00164T-AB-4	AMCEST 2007 A A38 - ABS		1.F FE	419,666	450,000	447,871	434,900		1,512			5.870	6.438	JJ	12,180	26,415	07/22/2010	01/15/2038	30,180
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A -		1.F FE	2,290,082	2,214,167	2,263,124	2,248,935		(9,806)			5.250	4.682	AO	29,061	116,244	07/13/2022	10/01/2030	1,640,721
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS		2.C FE	1,042,294	1,042,450	994,836	1,020,825		(21,355)			7.000	7.000	JD	203	72,971	07/14/2010	06/30/2035	46,060
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		1.E FE	248,265	279,530	255,478	256,055		2,238			2.900	4.059	MJSD	360	8,106	04/11/2022	09/15/2036	5,509
12665U-AA-2	CVS HEALTH CORP - ABS		2.C FE	456,745	439,178	407,642	447,398		(752)			4.704	4.307	MON	1,205	20,659	07/01/2014	01/10/2036	4,565
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST		2.B	1,604,073	1,604,073	1,371,492	1,604,073					3.860	3.860	MON	3,612	61,917	09/18/2019	11/10/2041	2,006,433
14988#-AA-1	CEAMER FINANCE LLC - ABS		2.B PL	168,747	172,191	167,479	172,149		1,756			3.690	3.929	MN	1,059	9,345	03/12/2021	03/22/2031	10,790
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS		2.B PL	2,977,796	2,977,796	3,093,189	2,979,337		(2,391)			6.920	6.917	MN	33,199	210,239	08/23/2022	05/15/2038	85,462
22822R-BH-2	CROCAS 2018-2 C - ABS		1.F FE	2,000,000	2,000,000	1,993,466	2,000,000					4.241	4.276	MON	3,770	84,820	06/26/2018	07/15/2048	2,007,068
25267T-AN-1	SHINE 2021-1 A - ABS		1.F FE	223,574	250,000	239,918	237,029		8,700			2.305	6.308	MON	176	5,763	05/29/2024	11/20/2051	250,480
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS		2.C FE	2,055,982	2,018,445	1,921,534	2,046,345		(2,907)			4.000	3.671	MN	10,317	80,738	04/08/2022	05/15/2034	757,273
50181Q-AH-1	LCORA 01B B - ABS		2.C	3,984,251	3,595,927	3,568,958	3,595,927					6.800		MJSD	10,868	244,523	07/15/2004	09/15/2028	3,595,927
50188C-AB-8	LCORRT 1503 A - ABS		5.B PL	1,087,900	2,750,000	1,279,025	1,087,900						6.861	N/A			03/13/2015	09/16/2032	1,087,900
69403W-AH-0	PACBEA 2006 - A AH - ABS		2.C FE	357,435	861,290	574,655	527,701		13,056			4.566	5.442	JJ	19,481	46,205	12/04/2012	07/15/2051	32,999
69403W-AJ-6	PACBEA 2006 - A AG - ABS		1.G FE	562,082	673,233	595,747	571,722		2,179			5.628	7.362	JJ	17,471	37,890	10/17/2013	07/15/2051	24,477
78403D-AX-8	SBATOW 2021-3 3C - ABS		1.F FE	6,750,000	6,750,000	6,089,885	6,750,000					2.593	2.593	MON	7,779	174,541	10/08/2021	10/16/2056	6,764,586
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS		1.D FE	279,721	279,721	278,991	279,721					3.227	3.226	MN	1,178	9,027	05/06/2014	05/14/2026	284,235
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		1.F FE	1,733,619	1,733,619	1,688,928	1,733,619					3.100	3.099	JJ	25,975	53,742	06/06/2016	01/07/2030	1,358,614
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		1.E FE	158,157	182,841	167,807	164,349		1,998			2.700	5.041	MN	823	4,937	06/03/2022	11/01/2033	107,694
91823A-AW-1	VBTEL 2022-1 C22 - ABS		1.F FE	10,750,000	10,750,000	9,825,651	10,750,000					3.828	3.707	MON	17,706	398,395	02/18/2022	02/15/2057	10,783,200
91823A-AY-7	VBTEL 2022-1 D - ABS		2.C FE	385,057	425,000	418,842	411,057		7,907			4.594	6.511	MON	868	18,224	06/02/2022	02/15/2052	426,519
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC		1.D PL	2,484,381	2,507,453	2,268,440	2,487,280		671			3.800	3.858	MJSD	265	95,283	08/21/2020	09/30/2045	3,018,671
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				42,019,829	43,956,915	39,912,960	41,806,322		2,805			XXX	XXX	XXX	197,556	1,779,983	XXX	XXX	34,329,359
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)																			
000000-00-0	CLIFFWATER CORPORATE LENDING FUND		2.B	3,200,000	3,200,000	3,177,152	3,200,000					5.870	5.870	N/A	4,696		12/10/2025	12/22/2035	3,293,920
18685@-BC-5	CLIFFWATER CORPORATE LENDING FUND		1.C PL	3,000,000	3,000,000	3,118,671	3,000,000					6.510	6.510	N/A	73,780	195,300	06/28/2024	08/15/2036	3,097,650
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING FUND		1.C PL	2,300,000	2,300,000	2,401,504	2,300,000					6.400	6.400	N/A	55,609	147,200	06/28/2024	08/15/2031	2,373,600
BGH9H5-K7-0	CLIFFWATER CORPORATE LENDING FUND		1.C PL	1,000,000	1,000,000	1,012,253	1,000,000					6.180	6.180	N/A	28,497	30,900	12/10/2024	01/15/2037	1,030,900
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				9,500,000	9,500,000	9,709,580	9,500,000					XXX	XXX	XXX	162,582	373,400	XXX	XXX	9,796,070
Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)																			
49549*-AA-3	KJ FDG SEC TL		1.E PL	2,619,656	2,619,656	2,592,128	2,619,656					4.800	4.800	JD		78,404	07/20/2018	12/01/2049	4,300,800
0209999999 – Issuer Credit Obligations: Bank Loans – Acquired (Unaffiliated)				2,619,656	2,619,656	2,592,128	2,619,656					XXX	XXX	XXX		78,404	XXX	XXX	4,300,800
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																			
470170-AD-3	NCBJ 2016-1 A - ABS		2.C FE	118,086	118,086	118,669	118,086					5.625	5.625	JAJO	1,587	6,642	11/21/2016	01/08/2027	
591560-AA-5	METLIFE CAPITAL TRUST IV		2.B FE	372,775	300,000	331,649	336,120		(5,191)			7.875	5.385	JD	1,050	23,625	05/03/2019	12/15/2067	

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Showing All Long-Term Bonds - Issuer Credit Obligations Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				490,861	418,086	450,318	454,207		(5,191)			XXX	XXX	XXX	2,637	30,267	XXX	XXX	
0489999999 – Total – Issuer Credit Obligations (Unaffiliated)				3,945,954,871	4,247,703,549	3,478,455,325	3,982,879,515	(34,485)	7,453,971			XXX	XXX	XXX	40,981,451	153,089,050	XXX	XXX	4,077,586,230
0499999999 – Total – Issuer Credit Obligations (Affiliated)												XXX	XXX	XXX			XXX	XXX	
0509999999 – Total – Issuer Credit Obligations				3,945,954,871	4,247,703,549	3,478,455,325	3,982,879,515	(34,485)	7,453,971			XXX	XXX	XXX	40,981,451	153,089,050	XXX	XXX	4,077,586,230

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
	1A	1A \$325,062,503	1B \$239,059,787	1C \$108,032,629	1D \$189,278,433	1E \$365,344,611	1F \$640,420,615	1G \$488,975,432	
	1B	2A \$634,458,497	2B \$606,728,395	2C \$300,769,528					
	1C	3A \$25,353,415	3B \$25,032,677	3C \$22,204,308					
	1D	4A \$7,709,588	4B \$1,000,000	4C \$					
	1E	5A \$1,005,878	5B \$2,422,706	5C \$					
	1F	6 \$20,515							

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																				
36200U-NQ-4	GN 572899 - RMBS		1.A	967	955	977	961		(1)			6.500	6.074	MON	5	62	01/10/2002	01/15/2032	5	XXX
36202E-XV-6	G2 004292 - RMBS		1.A	19,668	19,564	20,806	19,626		(6)			6.500	6.411	MON	106	1,272	10/28/2008	11/20/2038	49	XXX
36207K-A8-3	GN 433931 - RMBS		1.A	736	736	751	734		–			6.500	4.042	MON	4	48	07/22/1998	08/15/2028	13	XXX
36208M-ZD-0	GN 455340 - RMBS		1.A	128	126	127	127		–			7.000	6.427	MON	1	9	11/06/1998	11/15/2027	3	XXX
36208T-4W-7	GN 460837 - RMBS		1.A	892	878	888	879		(1)			7.000	(4.914)	MON	5	61	06/01/1998	06/15/2028	22	XXX
36208V-2E-4	GN 462573 - RMBS		1.A	1,973	1,971	2,036	1,966		–			6.500	5.313	MON	11	128	03/30/2001	03/15/2028	52	XXX
36209E-NE-8	GN 469389 - RMBS		1.A	5,233	5,193	5,233	5,187		(2)			6.500	6.312	MON	28	338	03/22/2001	03/15/2028	110	XXX
36209W-4J-8	GN 484225 - RMBS		1.A	35	31	31	31		(1)			6.500	2.579	MON	–	2	07/22/1998	08/15/2028	10	XXX
36210C-MG-5	GN 488259 - RMBS		1.A	705	729	736	719		1			6.500	7.369	MON	4	47	07/13/1999	08/15/2029	8	XXX
36210J-TS-7	GN 493861 - RMBS		1.A	1,567	1,642	1,707	1,616		4			6.500	7.400	MON	9	107	09/01/1999	04/15/2029	21	XXX
36210Y-2R-5	GN 506684 - RMBS		1.A	5,614	5,678	5,775	5,644		3			7.000	7.342	MON	33	398	07/14/1999	04/15/2029	90	XXX
36211C-QY-1	GN 509071 - RMBS		1.A	2,314	2,427	2,499	2,403		6			6.500	7.499	MON	13	158	12/08/1999	05/15/2029	34	XXX
36211J-LG-0	GN 514327 - RMBS		1.A	2,475	2,558	2,579	2,508		9			6.500	8.007	MON	14	166	07/13/1999	07/15/2029	34	XXX
36211Q-WQ-0	GN 520055 - RMBS		1.A	512	506	528	511		(1)			6.500	6.019	MON	3	33	01/10/2002	07/15/2031	4	XXX
36212C-R3-7	GN 529806 - RMBS		1.A	61,352	60,168	61,443	60,356		(33)			7.000	6.810	MON	351	4,212	03/19/2001	02/15/2031	360	XXX
36212M-6W-4	GN 538285 - RMBS		1.A	319	315	326	322		(1)			6.500	5.580	MON	2	21	01/10/2002	12/15/2031	3	XXX
36212M-CJ-6	GN 537473 - RMBS		1.A	676	668	700	671		(1)			6.500	6.216	MON	4	43	01/10/2002	05/15/2031	5	XXX
36213D-FY-9	GN 551083 - RMBS		1.A	3,252	3,213	3,320	3,242		(4)			6.500	6.015	MON	17	209	01/10/2002	11/15/2031	22	XXX
36213J-ET-8	GN 555546 - RMBS		1.A	98	96	99	98		–			6.500	5.277	MON	1	6	01/10/2002	10/15/2031	–	XXX
36213J-HX-6	GN 555646 - RMBS		1.A	75	74	75	74		–			6.500	5.608	MON	–	5	01/10/2002	12/15/2031	1	XXX
36213J-PH-2	GN 555824 - RMBS		1.A	43	43	44	43		–			6.500	5.736	MON	–	3	01/10/2002	06/15/2031	–	XXX
36213S-MT-9	GN 562970 - RMBS		1.A	4,567	4,513	4,661	4,557		(6)			6.500	5.992	MON	24	293	01/10/2002	05/15/2031	29	XXX
36213T-WG-4	GN 564147 - RMBS		1.A	10,192	10,071	10,303	10,127		(8)			6.500	6.210	MON	55	655	01/10/2002	07/15/2031	48	XXX
36213W-GK-6	GN 566402 - RMBS		1.A	2,757	2,795	2,817	2,783		5			6.000	7.024	MON	14	168	08/16/2001	09/15/2031	261	XXX
36225A-T3-4	GN 780570 - RMBS		1.A	103	105	105	104		–			7.000	7.885	MON	1	7	09/25/2000	05/15/2027		XXX
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS		1.A	149,919	152,347	152,055	151,415		67			5.500	5.717	MON	698	8,379	01/06/2004	04/16/2033	1	XXX
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS		1.A	611,305	621,304	622,771	617,104		285			5.500	5.733	MON	2,848	34,172	11/14/2003	11/16/2033	24	XXX
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS		1.A	123,817	134,141	133,747	131,142		275			5.000	5.839	MON	559	6,707	03/26/2004	03/16/2034	2	XXX
38382X-VY-8	GNR 2021-140 BL - CMO/RMBS		1.A	448,047	500,000	270,355	453,652		1,403			2.000	2.574	MON	833	10,000	10/08/2021	08/20/2051	247	XXX
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS		1.A	984,329	1,086,829	527,605	999,637		3,777			2.000	2.447	MON	1,811	21,503	10/22/2021	10/20/2051	34	XXX
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		1.A	5,867,251	5,982,045	3,243,272	5,885,502		4,597			2.500	2.594	MON	12,463	147,545	11/16/2021	11/20/2051	7,102	XXX
38383P-LR-0	GNR 2022-050 ZK - CMO/RMBS		1.A	924,328	1,118,915	684,791	950,065		7,243			3.000	3.938	MON	2,797	33,028	04/21/2022	03/20/2052	15	XXX
38383P-V3-2	GNR 2022-069 HZ - CMO/RMBS		1.A	2,080,455	2,273,439	1,651,361	2,111,301		8,673			3.500	4.011	MON	6,631	78,082	04/28/2022	04/20/2052	71	XXX
38383R-HE-0	GNR 2022-066 HZ - CMO/RMBS		1.A	1,682,515	1,953,218	1,450,771	1,728,251		13,011			3.000	4.027	MON	4,883	57,655	04/27/2022	04/20/2052	66	XXX
38383R-N2-9	GNR 2022-089 NZ - CMO/RMBS		1.A	5,918,799	6,680,049	5,557,715	6,116,640		60,227			3.000	4.165	MON	16,700	197,183	04/27/2022	05/20/2052	2,354	XXX
38385G-CY-3	GNR 2025-080 ZA - CMO/RMBS		1.A	3,566,296	4,066,658	3,870,042	3,578,066		11,771			5.000	6.181	MON	16,944	83,673	07/23/2025	01/20/2055	609	XXX
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS		1.A	3,680,071	3,767,187	3,674,793	3,680,407		335			5.500	6.525	MON	17,266		12/10/2025	11/20/2055	91	XXX
1019999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				26,163,386	28,461,191	21,967,844	26,528,472		111,628			XXX	XXX	XXX	85,138	686,377	XXX	XXX	11,798	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																				
37611C-AE-6	GNR 2007-075 Z - CMBS		1.A	191,028	229,634	229,057	209,229		518			4.500	6.547	MON	861	10,334	11/06/2007	01/16/2049	270	XXX
38373M-J5-0	GNR 2007-052 Z - CMBS		1.A	31,971	38,945	38,848	35,205		327			4.350	6.835	MON	141	1,694	11/06/2007	01/16/2048	178	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21	
								9	10	11	12	13	14	15	16	17	18	19			
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %	
38373M-VY-3	GNR 2006-039 Z - CMBS		1.A	165,791	177,791	177,315	171,014		437			5.643	6.804	MON	836	10,033	06/12/2007	07/16/2046	89	XXX	
38374G-CG-5	GNR 2004-023 Z - CMBS		1.A	383,418	385,283	384,660	384,427		65			5.764	5.776	MON	1,851	22,219	03/31/2004	03/16/2044	25	XXX	
38376G-VS-6	GNR 2010-123 Z - CMBS		1.A	107,219	128,416	118,788	115,485		673			3.900	5.377	MON	417	5,008	08/04/2010	10/16/2052	517	XXX	
38378B-SJ-9	GNR 2012-045 Z - CMBS		1.A	1,050,022	1,099,452	970,420	1,067,135		1,160			3.079	3.412	MON	2,821	33,968	04/19/2012	01/16/2055	33	XXX	
38378B-WL-9	GNR 2012-079 Z - CMBS		1.A	1,152,453	1,244,131	863,100	1,184,066		2,190			2.870	3.299	MON	2,976	34,727	06/22/2012	05/16/2054	1	XXX	
38378K-GY-9	GNR 2013-057 D - CMBS		1.A	312,375	350,000	293,704	339,761		1,954			2.350	2.820	MON	685	8,225	05/29/2013	06/16/2046	214	XXX	
83162C-SD-6	SBAP 2008-20K A - ABS		1.A	21,438	21,438	21,951	21,438					6.770	6.741	MN	242	1,451	11/04/2008	11/01/2028	4,008	XXX	
1029999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				3,415,716	3,675,091	3,097,842	3,527,760		7,324			XXX	XXX	XXX	10,830	127,660	XXX	XXX	5,335	XXX	
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																					
01030R-PX-4	ALABAMA HSG FIN AUTH SINGLE FAMILY MTG R CONNECTICUT HOUSING FINANCE AUTHORITY		1.B FE	1,000,000	1,000,000	1,014,890	1,000,000					5.180	5.181	AO	12,950	10,936	06/04/2025	10/01/2055	2,165,500	XXX	
20775J-BK-4			1.A FE	3,000,000	3,000,000	3,060,990	3,000,000					6.158	6.158	MN	23,606	78,515	05/29/2025	05/15/2047	5,586,360	XXX	
31283G-2P-1	FH G00782 - RMBS		1.A	155	151	152	151		–			7.500	7.016	MON	1	11	09/10/1998	09/01/2027	7	XXX	
31283H-HN-8	FH G01137 - RMBS		1.A	1,623	1,627	1,659	1,621		–			7.500	(0.467)	MON	10	122	12/01/2000	09/01/2030	18	XXX	
31288F-W7-5	FH C76970 - RMBS		1.A	2,163	2,134	2,166	2,154		(2)			5.500	4.440	MON	10	117	01/27/2003	02/01/2033	7	XXX	
3128M6-VB-1	FH G04810 - RMBS		1.A	63,910	62,126	63,959	63,989		(83)			5.000	4.219	MON	259	3,106	03/23/2009	10/01/2038	55	XXX	
3128M6-VZ-8	FH G04832 - RMBS		1.A	85,329	83,506	85,970	85,291		(80)			5.000	4.449	MON	348	4,175	03/09/2009	10/01/2038	76	XXX	
31292G-ZF-6	FH C00742 - RMBS		1.A	1,301	1,325	1,376	1,315		2			6.500	(4.404)	MON	7	86	12/06/2000	04/01/2029	20	XXX	
31292H-F3-3	FH C01086 - RMBS		1.A	505	506	526	504		–			7.500	7.496	MON	3	38	11/01/2000	11/01/2030		XXX	
31292H-GM-0	FH C01104 - RMBS		1.A	407	401	420	402		–			8.000	13.672	MON	3	32	12/01/2000	12/01/2030		XXX	
31292H-S8-8	FH C01443 - RMBS		1.A	6,960	6,876	7,143	6,919		(6)			5.500	5.163	MON	32	378	01/13/2003	01/01/2033	14	XXX	
31297Y-T9-3	FH C41476 - RMBS		1.A	872	868	879	867		–			8.000	(7.743)	MON	6	69	08/01/2000	08/01/2030		XXX	
3132DT-FB-1	FH SD5562 - RMBS		1.A	8,680,493	8,722,744	8,908,381	8,681,414		559			5.500	5.596	MON	39,979	479,751	07/25/2024	05/01/2054	186	XXX	
3132DW-G9-8	FH SD8324 - RMBS		1.A	1,540,376	1,527,977	1,554,548	1,539,001		(355)			5.500	5.233	MON	7,003	84,039	04/26/2023	05/01/2053	37	XXX	
313398-QA-0	FHR 2335 PZ - CMO/RMBS		1.A	64,370	68,293	70,813	67,703		76			6.500	6.930	MON	370	4,706	05/09/2002	07/15/2031	–	XXX	
313399-TE-7	FHR 2345 PZ - CMO/RMBS		1.A	52,703	55,736	58,226	55,138		71			6.500	7.030	MON	302	3,843	04/18/2002	08/15/2031	–	XXX	
3133TE-3N-2	FHR 2054 PE - CMO/RMBS		1.A	4,484	4,654	4,726	4,620		9			6.250	6.873	MON	24	291	05/08/1998	05/15/2028	5	XXX	
3136A5-T7-1	FNR 2012-49 QW - CMO/RMBS		1.A	180,433	176,841	168,209	178,325		(88)			3.500	3.313	MON	516	6,189	05/25/2012	05/25/2042		XXX	
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS		1.A	77,126	77,410	70,562	77,195		4			4.000	4.035	MON	258	3,030	04/26/2012	06/25/2042	84	XXX	
3136AA-L5-2	CMO/RMBS		1.A	247,188	250,000	217,604	248,447		100			3.000	3.079	MON	625	7,500	12/18/2012	12/25/2042	–	XXX	
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS		1.A	12,699	13,064	9,353	12,418		44			3.000	3.385	MON	33	386	04/10/2013	02/25/2043	63	XXX	
3136AC-5J-6	FNR 2013-28 MY - CMO/RMBS		1.A	213,281	250,000	238,529	239,564		2,449			2.750	4.165	MON	573	6,875	09/24/2013	04/25/2043	10	XXX	
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS		1.A	45,565	46,734	32,964	43,667		232			3.000	3.508	MON	117	1,380	05/09/2013	06/25/2043	178	XXX	
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS		1.A	1,087,400	1,109,665	593,835	1,090,900		851			2.500	2.592	MON	2,312	27,370	10/13/2021	11/25/2051	2,717	XXX	
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS		1.A	1,089,665	1,109,665	643,657	1,092,694		758			2.500	2.584	MON	2,312	27,370	10/12/2021	11/25/2051	2,223	XXX	
3136BK-X6-4	FNR 2021-94 GZ - CMO/RMBS		1.A	268,513	276,264	164,304	269,872		352			2.500	2.644	MON	576	6,814	01/04/2022	01/25/2052	81	XXX	
3136BL-3U-2	FNR 2022-10 CZ - CMO/RMBS		1.A	1,429,997	1,433,205	978,896	1,429,959		14			3.500	3.525	MON	4,180	49,224	02/25/2022	02/25/2052	11	XXX	
3136BL-TN-0	FNR 2022-7 GZ - CMO/RMBS		1.A	2,978,645	3,308,276	2,070,008	3,034,003		14,635			2.500	3.034	MON	6,892	81,598	02/18/2022	02/25/2052	1,313	XXX	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS		1.A	12,316,923	12,338,837	8,491,301	12,316,953		(8)			3.000	3.017	MON	30,847	364,219	02/01/2022	03/25/2052	5,248	XXX	
3136BM-PV-4	FNR 2022-17 ZJ - CMO/RMBS		1.A	1,291,942	1,425,044	1,020,336	1,315,827		6,538			3.500	4.045	MON	4,156	48,944	04/26/2022	04/25/2052	295	XXX	
3136BM-QE-1	FNR 2022-17 ZN - CMO/RMBS		1.A	1,312,558	1,425,044	1,068,284	1,331,891		5,536			3.500	3.985	MON	4,156	48,944	04/26/2022	04/25/2052	–	XXX	
3136BM-TQ-1	FNR 2022-24 VZ - CMO/RMBS		1.A	2,239,434	2,315,371	1,897,117	2,254,003		4,099			4.000	4.212	MON	7,718	90,639	04/14/2022	05/25/2052	1,206	XXX	
3136BM-UH-9	FNR 2022-25 AZ - CMO/RMBS		1.A	5,607,178	5,788,428	4,910,273	5,645,648		10,923			4.000	4.220	MON	19,295	226,598	04/18/2022	05/25/2052	2,312	XXX	
3136BM-ZW-1	FNR 2022-22 KZ - CMO/RMBS		1.A	10,168,154	10,419,170	8,539,343	10,215,264		13,230			4.000	4.160	MON	34,731	407,876	04/13/2022	05/25/2052	5,293	XXX	
3136BP-L8-2	FNR 2023-12 LZ - CMO/RMBS		1.A	3,360,869	3,441,222	3,087,202	3,369,822		3,294			5.000	5.160	MON	14,338	167,490	04/27/2023	04/25/2053	2,648	XXX	
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS		1.A	1,071,613	1,095,770	1,110,901	1,073,865		1,599			5.500	5.802	MON	5,022	58,510	07/19/2024	05/25/2054	68	XXX	
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS		1.A	7,497,550	7,528,419	7,849,909	7,497,931		280			6.000	6.077	MON	37,642	437,361	11/06/2024	07/25/2054	188	XXX	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS		1.A	2,342,916	2,352,845	2,403,019	2,342,780		(151)			6.000	6.102	MON	11,764	149,487	12/04/2024	12/25/2054	107	XXX
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS		1.A	2,064,412	2,216,638	2,126,035	2,074,843		9,737			5.000	5.758	MON	9,236	107,888	12/03/2024	12/25/2054	129	XXX
3136BU-YD-6	FNR 2025-2 CZ - CMO/RMBS		1.A	1,052,889	1,056,396	1,100,322	1,052,860		(29)			6.000	6.062	MON	5,282	36,245	05/08/2025	02/25/2055	20	XXX
3136BV-L3-0	FNR 2025-35 UZ - CMO/RMBS		1.A	1,256,501	1,259,182	1,266,255	1,255,929		(573)			6.500	6.192	MON	6,821	46,003	06/16/2025	05/25/2055	32,394	XXX
3136BV-V3-9	FNR 2025-29 CZ - CMO/RMBS		1.A	1,915,671	2,074,521	2,103,778	1,923,021		7,350			5.500	6.715	MON	9,508	65,354	05/20/2025	05/25/2055	76	XXX
3136BW-TY-2	FNR 2025-51 Z - CMO/RMBS		1.A	1,190,592	1,284,771	1,280,671	1,193,464		2,872			5.500	6.318	MON	5,889	29,042	07/08/2025	04/25/2054	151	XXX
3136BW-UP-9	FNR 2025-50 BZ - CMO/RMBS		1.A	2,311,143	2,312,588	2,308,276	2,311,126		(17)			5.500	5.538	MON	10,599		12/10/2025	07/25/2055	5,213	XXX
31371F-XS-6	FN 250989 - RMBS		1.A	338	349	366	346		1			7.000	7.709	MON	2	24	05/23/1997	07/01/2027	10	XXX
31371G-MR-8	FN 251568 - RMBS		1.A	162	162	168	153		3			6.500	12.166	MON	1	11	08/20/1998	03/01/2028	6	XXX
31371G-RS-1	FN 251697 - RMBS		1.A	79	79	82	79		—			6.500	6.378	MON	—	5	12/29/1998	05/01/2028	3	XXX
31371G-VN-7	FN 251821 - RMBS		1.A	1,709	1,763	1,809	1,746		3			6.000	6.673	MON	9	106	04/16/1998	06/01/2028	14	XXX
31371G-Z8-6	FN 251967 - RMBS		1.A	241	241	250	240		—			6.500	6.476	MON	1	16	12/29/1998	09/01/2028	2	XXX
31371K-Q8-7	FN 254379 - RMBS		1.A	6,739	6,464	6,788	6,523		(9)			7.000	6.404	MON	38	452	07/16/2002	07/01/2032	18	XXX
31374S-ZA-2	FN 323037 - RMBS		1.A	344	345	358	331		4			6.500	10.936	MON	2	22	08/20/1998	03/01/2028	3	XXX
31374T-V7-1	FN 323838 - RMBS		1.A	3,765	4,106	4,212	3,964		28			6.000	8.504	MON	21	246	12/21/1999	07/01/2029	13	XXX
31376K-EK-8	FN 357538 - RMBS		1.A	27,075	28,397	28,843	27,571		56			5.000	6.033	MON	118	1,420	12/03/2004	04/01/2034	47	XXX
31379F-PH-1	FN 418124 - RMBS		1.A	39	40	41	40		—			6.000	8.531	MON	—	2	04/16/1998	04/01/2028	20	XXX
31379J-RD-0	FN 420884 - RMBS		1.A	72	71	74	71		—			6.500	6.161	MON	—	5	12/29/1998	04/01/2028	3	XXX
31379W-KY-2	FN 431511 - RMBS		1.A	373	372	386	371		—			6.500	6.430	MON	2	24	12/29/1998	08/01/2028	2	XXX
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS		1.A	25,980	26,596	21,462	25,149		132			3.000	3.529	MON	66	785	03/07/2013	02/15/2043	2	XXX
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS		1.A	106,023	108,212	80,544	102,510		425			3.000	3.412	MON	271	3,194	05/07/2013	05/15/2043	112	XXX
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		1.A	9,501,758	9,709,570	5,790,302	9,538,416		9,151			2.500	2.609	MON	20,228	239,484	10/19/2021	05/25/2051	4,204	XXX
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		1.A	9,477,733	9,824,975	5,746,860	9,536,315		14,636			2.500	2.675	MON	20,469	242,330	10/20/2021	11/25/2051	8,068	XXX
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS		1.A	1,092,406	1,109,665	641,518	1,095,137		694			2.500	2.579	MON	2,312	27,370	12/28/2021	11/25/2051	1,277	XXX
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS		1.A	483,727	543,414	280,580	493,419		2,386			2.000	2.541	MON	906	10,751	10/13/2021	05/25/2051	209	XXX
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS		1.A	1,086,071	1,109,665	739,753	1,090,218		1,058			2.500	2.621	MON	2,312	27,370	10/12/2021	08/25/2051	2,226	XXX
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS		1.A	541,473	554,833	356,834	544,024		611			2.500	2.628	MON	1,156	13,685	10/08/2021	09/25/2051	816	XXX
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS		1.A	8,995,941	9,128,611	4,948,523	9,015,178		4,893			2.500	2.567	MON	19,018	225,155	11/09/2021	12/25/2051	19,287	XXX
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS		1.A	5,716,814	5,808,610	3,467,585	5,732,453		3,907			2.500	2.582	MON	12,101	143,268	11/18/2021	11/25/2051	5,909	XXX
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS		1.A	4,666,647	4,762,747	2,859,966	4,683,153		4,190			2.500	2.606	MON	9,922	117,472	11/22/2021	12/25/2051	3,272	XXX
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS		1.A	4,973,408	5,288,102	3,093,784	5,025,655		13,508			2.500	2.796	MON	11,017	130,430	01/07/2022	01/25/2052	4,079	XXX
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS		1.A	4,415,786	4,686,724	2,835,446	4,463,224		12,287			2.500	2.800	MON	9,764	115,597	01/07/2022	02/25/2052	3,161	XXX
3137H5-UE-5	FHR 5189 CZ - CMO/RMBS		1.A	1,601,755	1,654,138	1,068,617	1,611,290		2,525			2.500	2.679	MON	3,446	40,799	01/05/2022	02/25/2052	787	XXX
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS		1.A	8,545,276	8,849,762	6,170,507	8,602,545		15,289			3.000	3.198	MON	22,124	261,228	02/10/2022	03/25/2052	4,982	XXX
3137H6-CX-1	FHR 5200 ZA - CMO/RMBS		1.A	1,012,653	1,100,466	665,678	1,027,390		3,912			2.500	2.915	MON	2,293	27,143	02/03/2022	03/25/2052	536	XXX
3137H6-UE-3	FHR 5208 ZH - CMO/RMBS		1.A	9,562,273	9,583,861	7,507,029	9,562,354		96			3.500	3.525	MON	27,953	329,161	03/08/2022	03/25/2052	284	XXX
3137H6-ZE-8	FHR 5213 Z - CMO/RMBS		1.A	1,323,098	1,326,077	1,000,222	1,323,098		14			3.500	3.525	MON	3,868	45,545	02/18/2022	04/25/2052	1	XXX
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS		1.A	3,838,141	3,922,854	3,358,608	3,855,972		4,958			4.000	4.158	MON	13,076	153,567	04/12/2022	05/25/2052	1,510	XXX
3137H7-6E-8	FHR 5220 EZ - CMO/RMBS		1.A	11,444,433	11,576,855	9,819,567	11,468,803		6,771			4.000	4.089	MON	38,590	453,195	04/06/2022	05/25/2052	5,195	XXX
3137H7-GY-3	FHR 5223 BZ - CMO/RMBS		1.A	3,868,407	3,931,013	3,187,193	3,716,373		160,647			4.000	4.402	MON	13,103	535,434	04/07/2022	05/25/2052	2,200	XXX
3137H7-HG-1	FHR 5223 EZ - CMO/RMBS		1.A	2,346,598	2,411,029	1,967,207	2,358,967		3,394			4.000	4.174	MON	8,037	94,384	04/12/2022	05/25/2052	1,216	XXX
3137H7-KU-6	FHR 5225 KZ - CMO/RMBS		1.A	5,067,905	5,209,585	4,248,072	5,094,131		7,301			4.000	4.173	MON	17,365	203,938	04/14/2022	05/25/2052	2,221	XXX
3137H7-SH-7	FHR 5229 CZ - CMO/RMBS		1.A	2,203,460	2,307,679	1,867,517	2,222,751		5,135			4.000	4.267	MON	7,692	90,338	04/28/2022	06/25/2052	1,173	XXX
3137H9-RD-3	FHR 5295 ZJ - CMO/RMBS		1.A	5,480,769	5,520,261	5,613,291	5,485,230		1,663			5.500	5.599	MON	25,301	294,759	04/18/2023	03/25/2053	762	XXX
3137H9-XY-0	FHR 5305 GZ - CMO/RMBS		1.A	13,640,226	13,667,899	13,816,537	13,638,089		(967)			5.500	5.546	MON	62,645	729,810	04/14/2023	04/25/2053	293	XXX
3137HA-2T-2	FHR 5308 KZ - CMO/RMBS		1.A	10,383,063	10,418,220	10,571,165	10,383,612		138			5.500	5.559	MON	47,750	556,290	04/14/2023	05/25/2053	1,169	XXX
3137HA-3C-8	FHR 5307 ZB - CMO/RMBS		1.A	6,821,261	6,945,480	6,969,826	6,837,303		5,619			5.500	5.686	MON	31,833	370,860	04/19/2023	04/25/2053	21	XXX
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS		1.A	2,170,035	2,187,858	2,270,397	2,171,361		972			6.000	6.145	MON	10,939	127,103	07/02/2024	07/25/2054	40	XXX
3137HH-NJ-6	FHR 5483 GZ - CMO/RMBS		1.A	1,427,166	1,509,793	1,524,092	1,430,229		3,063			5.500	6.166	MON	6,920	40,861	06/24/2025	12/25/2054	140	XXX
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS		1.A	2,091,509	2,091,821	2,183,818	2,090,999		(510)			6.000	5.982	MON	10,459	91,821	03/26/2025	04/25/2055	28	XXX
3137HK-Y6-5	FHR 5538 MZ - CMO/RMBS		1.A	3,601,804	3,642,475	3,795,316	3,603,606		1,803			6.000	6.241	MON	18,212	124,975	05/13/2025	05/25/2055	28	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
3137HL-5E-8	FHR 5536 HZ - CMO/RMBS		1.A	1,204,018	1,282,212	1,265,452	1,205,621		1,603			5.500	6.058	MON	5,877	23,240	08/19/2025	06/25/2053	423	XXX
3137HL-KU-5	FHR 5550 Z - CMO/RMBS		1.A	1,234,048	1,344,747	1,348,413	1,237,763		3,715			5.500	6.413	MON	6,163	36,394	06/06/2025	06/25/2055	—	XXX
3137HP-6T-5	FHR 5605 LZ - CMO/RMBS		1.A	1,571,494	1,604,944	1,555,081	1,571,553		59			5.500	5.714	MON	7,356	7,322	11/20/2025	12/25/2055	24	XXX
3137HP-EK-5	FHR 5612 DZ - CMO/RMBS		1.A	2,991,250	3,013,750	2,959,590	2,991,395		145			5.500	5.590	MON	13,813	13,750	11/21/2025	11/25/2055	1,141	XXX
31380B-E6-3	FN 434957 - RMBS		1.A	483	454	465	456		(2)			6.000	(0.750)	MON	2	27	09/24/1998	07/01/2028	26	XXX
31380K-P5-3	FN 442444 - RMBS		1.A	389	389	403	388		—			6.500	6.441	MON	2	25	12/29/1998	08/01/2028	3	XXX
31380L-KQ-0	FN 443203 - RMBS		1.A	196	195	203	195		—			6.500	6.387	MON	1	13	12/29/1998	10/01/2028	2	XXX
31380X-KW-1	FN 453109 - RMBS		1.A	334	334	346	332		—			6.500	6.521	MON	2	22	12/29/1998	01/01/2029	4	XXX
31381C-KW-6	FN 456709 - RMBS		1.A	990	1,003	1,029	997		1			6.000	3.421	MON	5	60	01/26/1999	12/01/2028	7	XXX
31383W-VV-0	FN 515528 - RMBS		1.A	15,268	15,367	15,567	15,281		1			7.500	7.659	MON	96	1,153	08/13/1999	09/01/2029	142	XXX
31386B-PZ-1	FN 558540 - RMBS		1.A	1,354	1,338	1,405	1,336		(1)			7.000	(2.493)	MON	8	94	03/20/2001	11/01/2030		XXX
31390F-BA-6	FN 644533 - RMBS		1.A	5,516	5,484	5,626	5,474		(1)			6.000	5.916	MON	27	329	07/16/2002	07/01/2032	16	XXX
31390X-VK-3	FN 659518 - RMBS		1.A	323	297	301	322		(3)			5.500	(8.973)	MON	1	16	03/01/2003	03/01/2033		XXX
313921-DF-2	FNR 01558 PC - CMO/RMBS		1.A	26,584	26,243	27,200	26,279		(22)			6.500	6.291	MON	142	1,706	04/30/2002	10/25/2031	—	XXX
31392U-EE-0	FHR 2504A Z - CMO/RMBS		1.A	7,691	7,636	7,945	7,629		(1)			6.000	6.013	MON	38	449	02/10/2006	09/15/2032	1	XXX
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS		1.A	329,372	329,398	338,886	329,262		20			4.947	5.373	MON	1,361	15,277	02/19/2003	10/25/2042	2,290	XXX
31393B-RG-2	FNR 0337C PE - CMO/RMBS		1.A	110,329	121,116	124,848	118,393		270			5.250	6.123	MON	530	6,359	05/06/2004	05/25/2033	3	XXX
31393U-4J-9	FNW 2004-W1 1A7 - CMO/RMBS		1.A	221,854	221,854	230,657	221,854					5.681	5.002	MON	1,050	12,604	01/08/2004	11/25/2043	107	XXX
31393W-HD-4	FHR 2643E PG - CMO/RMBS		1.A	108,566	110,958	113,729	110,082		68			5.000	5.291	MON	462	5,548	03/09/2004	07/15/2033	19	XXX
31393X-GN-1	FNW 2004-W2 1A4 - CMO/RMBS		1.A	139,927	140,660	141,182	139,806		31			6.000	6.160	MON	703	8,440	03/04/2004	02/25/2044	4,020	XXX
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS		1.A	105,209	112,415	115,120	110,437		166			5.000	5.612	MON	468	5,621	11/29/2005	03/25/2035	—	XXX
31394G-HV-8	FHR 2649C OE - CMO/RMBS		1.A	197,869	200,247	205,277	199,226		69			5.000	5.176	MON	834	10,012	07/02/2003	07/15/2033	719	XXX
31394L-Z8-8	FHR 2711 QD - CMO/RMBS		1.A	26,537	30,910	29,808	29,383		210			3.902	6.320	MON	54	1,095	10/23/2003	11/15/2033	3	XXX
31394L-ZD-7	FHR 2711 SA - CMO/RMBS		1.A	30,960	36,062	34,776	34,281		245			3.902	6.281	MON	63	1,278	10/23/2003	11/15/2033	3	XXX
31394L-ZE-5	FHR 2711 SC - CMO/RMBS		1.A	69,041	77,073	79,316	76,136		131			6.002	6.965	MON	206	4,350	11/12/2003	02/15/2033	—	XXX
31394M-R7-7	FHR 2722 UV - CMO/RMBS		1.A	265,320	300,374	309,779	292,163		1,077			5.302	6.843	MON	708	14,849	11/20/2003	08/15/2033	—	XXX
31394N-UJ-5	FHR 2733 PE - CMO/RMBS		1.A	72,228	77,665	79,648	76,364		114			5.000	5.624	MON	324	3,883	01/06/2004	01/15/2034	—	XXX
31394X-VL-7	FSPC T060 A4D - CMO/RMBS		1.A	287,349	292,096	273,949	290,516		87			4.346	4.445	MON	1,058	12,654	05/04/2004	03/25/2044	1,081	XXX
31395W-NU-7	FHR 3000F BH - CMO/RMBS		1.A	2,052	2,045	2,106	2,043		—			6.000	5.642	MON	10	123	03/21/2006	07/15/2035		XXX
31396A-2S-2	FHR 3017 TA - CMO/RMBS		1.A	163,297	157,501	159,469	161,174		(382)			4.500	3.775	MON	591	7,088	03/27/2009	08/15/2035	129	XXX
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS		1.A	157,821	165,245	174,622	160,332		291			6.000	6.825	MON	826	9,711	11/09/2007	05/25/2037	165	XXX
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS		1.A	24,199	25,195	25,799	23,717		3			5.000	6.375	MON	105	1,238	04/20/2010	01/25/2040	—	XXX
31402D-MP-2	FN 725866 - RMBS		1.A	79,529	82,267	82,114	80,818		95			4.500	5.070	MON	309	3,702	12/22/2004	09/01/2034	131	XXX
31404L-JT-8	FN 771674 - RMBS		1.A	1,971	1,986	1,975	1,975		—			5.000	5.131	MON	8	99	12/03/2004	03/01/2034	3	XXX
31408H-5L-5	FN 852351 - RMBS		1.A	1,711	1,689	1,744	1,716		(2)			6.000	5.302	MON	8	101	01/12/2006	01/01/2036	3	XXX
31409C-WR-2	FN 867456 - RMBS		1.A	5,420	5,645	5,885	5,399		10			5.500	6.741	MON	26	311	07/18/2006	06/01/2036	5	XXX
31418E-7B-0	FN MA5389 - RMBS		1.A	1,604,973	1,609,752	1,653,355	1,604,834		(175)			6.000	6.031	MON	8,049	96,585	05/29/2024	06/01/2054	10	XXX
31418E-CS-7	FN MA4580 - RMBS		1.A	8,951,508	9,003,383	8,344,039	8,953,859		472			3.500	3.577	MON	26,260	315,118	03/25/2022	04/01/2052	1,361	XXX
31418E-ES-5	FN MA4644 - RMBS		1.A	11,813,154	11,824,239	11,270,406	11,811,405		(308)			4.000	4.007	MON	39,414	472,970	04/19/2022	05/01/2052	1,296	XXX
31418E-R8-5	FN MA5010 - RMBS		1.A	2,267,680	2,249,912	2,289,556	2,265,905		(518)			5.500	5.234	MON	10,312	123,745	04/26/2023	05/01/2053	70	XXX
31418E-S5-0	FN MA5039 - RMBS		1.A	2,294,997	2,277,912	2,317,525	2,292,992		(567)			5.500	5.241	MON	10,440	125,285	04/28/2023	06/01/2053	53	XXX
31418F-BM-8	FN MA5443 - RMBS		1.A	3,773,131	3,866,470	3,856,871	3,779,184		4,561			5.000	5.437	MON	16,110	193,324	07/25/2024	08/01/2054	181	XXX
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS		1.A	8,683,998	8,885,040	7,754,934	8,820,576		667			3.250	3.336	MON	24,085	295,827	04/06/2022	11/25/2061	12,961	XXX
60637G-KM-0	MISSOURI HOUSING DEVELOPMENT COMMISSION		1.B FE	2,500,000	2,500,000	2,562,525	2,500,000					5.100	5.101	MN	21,250	34,708	06/25/2025	11/01/2050	4,667,500	XXX
83756L-CT-0	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		1.A FE	1,280,000	1,280,000	1,306,624	1,280,000					5.000	5.000	MN	10,667	23,822	05/30/2025	11/01/2045	2,080,000	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value													
1039999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				279,320,981	284,779,030	240,174,525	280,112,604		386,136			XXX	XXX	XXX	1,011,478	10,933,310	XXX	XXX	14,663,571	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)																				
3132WV-VF-8	FH WA2213 - CMBS/RMBS		1.A	3,792,123	3,803,415	3,315,234	3,789,949		362			2.850	2.888	MON	9,334	109,903	03/10/2022	12/01/2036	2,484,080	XXX
3132WW-A9-3	FH WA2531 - CMBS/RMBS		1.A	229,084	237,191	210,936	230,691		70			4.100	4.431	MON	810	9,860	07/19/2022	05/01/2052	7,133	XXX
3132WW-W5-7	FH WA3167 - CMBS/RMBS		1.A	2,979,556	3,102,820	2,580,044	3,003,900		6,471			2.470	2.854	MON	6,600	77,699	03/09/2022	11/01/2036	2,173,059	XXX
3132WW-YU-0	FH WA3222 - CMBS/RMBS		1.A	5,067,192	5,291,459	4,337,747	5,108,280		10,785			2.500	2.903	MON	11,391	134,124	03/09/2022	10/01/2037	3,424,475	XXX
3132XE-BY-6	FH WN0054 - CMBS/RMBS		1.A	5,201,747	5,205,000	4,451,049	5,195,965		(151)			2.850	2.865	MON	12,774	150,403	02/17/2022	11/01/2036	4,143,344	XXX
3132XE-BZ-3	FH WN0055 - CMBS/RMBS		1.A	7,671,362	7,777,082	6,489,833	7,683,482		4,188			2.950	3.080	MON	19,756	232,610	03/10/2022	01/01/2039	4,799,844	XXX
3132XF-HJ-0	FH WN1132 - CMBS/RMBS		1.A	4,792,003	4,795,000	4,034,261	4,786,671		(141)			2.850	2.865	MON	11,768	138,556	02/17/2022	11/01/2036	4,552,709	XXX
3137H6-L2-9	FMMV M-068 A - CMBS		1.B FE	2,396,981	2,350,000	2,102,780	2,386,001		(3,011)			3.150	2.989	MON	6,169	74,025	03/09/2022	10/15/2036	2,356,169	XXX
3138LN-T7-6	FN AN9573 - CMBS/RMBS		1.A	299,914	298,236	262,561	298,688		(67)			4.040	4.030	MON	1,038	12,216	05/21/2018	07/01/2048	6,750	XXX
3138LP-BB-1	FN AN9933 - CMBS/RMBS		1.A	396,238	386,221	343,568	392,403		(286)			4.280	4.121	MON	1,423	16,760	06/19/2018	08/01/2048	9,036	XXX
3140HT-FB-0	FN BL1961 - CMBS/RMBS		1.A	252,656	250,000	236,074	251,007		(159)			3.620	3.556	MON	779	9,176	02/27/2019	04/01/2034	240,620	XXX
3140HT-YC-7	FN BL2506 - CMBS/RMBS		1.A	172,997	170,756	147,180	172,020		(67)			3.830	3.761	MON	563	6,631	04/12/2019	05/01/2049	3,779	XXX
3140HT-YD-5	FN BL2507 - CMBS/RMBS		1.A	370,707	365,905	315,386	368,614		(144)			3.830	3.761	MON	1,207	14,209	04/12/2019	05/01/2049	8,097	XXX
3140J2-3L-8	FN BL9802 - CMBS/RMBS		1.A	7,184,818	8,174,000	6,433,341	7,444,502		66,585			1.730	2.821	MON	12,177	143,374	03/09/2022	12/01/2035	6,588,541	XXX
3140LD-ZB-8	FN BS3437 - CMBS/RMBS		1.A	1,332,933	1,484,000	1,164,553	1,374,384		10,253			1.990	2.843	MON	2,543	29,942	03/10/2022	10/01/2036	1,161,848	XXX
3140LE-UN-5	FN BS4188 - CMBS/RMBS		1.A	471,943	462,406	362,783	467,983		(644)			2.520	2.399	MON	1,003	11,814	01/07/2022	12/01/2041	219,263	XXX
3140LF-4K-7	FN BS5325 - CMBS/RMBS		1.A	7,101,868	7,049,000	5,069,126	7,081,263		(3,334)			3.310	3.290	MON	20,092	236,562	04/26/2022	04/01/2052	4,165,973	XXX
3140LF-Q9-8	FN BS4979 - CMBS/RMBS		1.A	993,423	991,573	838,198	993,298		(125)			3.150	3.177	MON	2,690	33,639	02/14/2022	03/01/2040	710,311	XXX
3140LF-YJ-7	FN BS5212 - CMBS/RMBS		1.A	27,450,092	27,069,428	22,483,299	27,297,909		(24,162)			2.970	2.885	MON	69,230	815,128	03/04/2022	05/01/2042	12,728,414	XXX
3140LH-HG-8	FN BS6530 - CMBS/RMBS		1.A	240,359	239,015	217,669	240,184		(50)			4.340	4.308	MON	893	10,517	08/03/2022	09/01/2052	8,709	XXX
3142AC-DN-6	FH WA4808 - CMBS/RMBS		1.A	2,863,563	2,882,706	2,417,783	2,863,746		673			2.950	3.021	MON	7,323	86,221	03/10/2022	01/01/2039	1,682,941	XXX
35563C-AB-4	FMMHR 2015-R1 1XA - CMBS		1.A	327,694		265,739	288,962		(18,001)			0.700	7.421	MON	558	33,907	05/18/2022	11/26/2055	80	XXX
35563C-AT-5	FMMHR 2015-R1 3XA - CMBS		1.A	207,800		165,904	178,355		(18,794)			0.700	7.256	MON	418	25,524	05/18/2022	11/25/2052	1	XXX
1049999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				81,797,054	82,385,212	68,245,047	81,898,257		30,249			XXX	XXX	XXX	200,538	2,412,800	XXX	XXX	51,475,176	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																				
02554C-AF-6	AMERICAN EAGLE NORTHWEST LLC		1.E FE	3,900,000	3,900,000	3,933,872	3,900,000					5.780	5.779	JD	10,019	225,420	01/27/2005	12/15/2028	4,012,710	XXX
05613J-AE-6	BRAVO 2024-NQM6 A3 - RMBS		1.C FE	328,585	328,587	329,577	328,750		119			5.714	5.620	MON	1,565	18,775	08/22/2024	08/25/2064	1,405	XXX
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS		1.A FM	45,103	63,967	52,574	45,161					5.750	8.067	MON	307	3,679	02/28/2008	03/25/2036	904,832	XXX
05949Q-AM-7	BAFC 2006-2 2A6 - CMO/RMBS		1.A FM	103,416	154,084	134,139	103,508		1,576			5.500	11.180	MON	706	8,475	02/28/2008	03/25/2036	2,748	XXX
05949Q-BR-5	BAFC 2006-2 6A4 - CMO/RMBS		1.A FM	45,890	67,878	67,991	43,488		1,333			5.500	28.133	MON	311	3,733	02/28/2008	03/25/2036	95	XXX
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		1.A FM	42,416	44,974	44,923	43,525		232			5.750	8.162	MON	216	2,586	03/30/2012	01/25/2036	169	XXX
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS		1.B	305,662	306,875	306,739	310,395		1,910			5.500	5.883	MON	1,407	16,878	08/29/2022	07/25/2062	942	XXX
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS		1.B	303,160	306,875	306,559	308,441		2,035			5.500	6.093	MON	1,407	16,878	08/29/2022	07/25/2062	942	XXX
105925-AC-5	BRAVO 24NQM5 A3 - RMBS		1.B	177,399	177,401	178,748	177,398		24			6.158	6.082	MON	910	10,924	07/31/2024	06/25/2064	963	XXX
124860-CB-1	CBASS 1999-3 A - CMO/RMBS		1.A FM	809	820	816	821		1			7.806	(0.459)	MON	5	29	07/25/1999	02/03/2029	1,500,000	XXX
19648G-KU-5	FINANCE AUTHORITY		1.A FE	725,000	725,000	722,390	725,000					5.721	5.722	MN	6,913	41,477	06/18/2024	05/01/2046	745,739	XXX
19685E-AC-5	COLT 2022-2 A3 - CMO/RMBS		1.B FE	2,627,411	2,627,436	2,433,150	2,627,366		(234)			3.454	3.440	MON	7,563	90,752	02/18/2022	02/25/2067	4,219	XXX
20364N-AN-7	COMMUNITY DEV ADMIN MD MULTIFAMILY DEV R		1.B FE	250,000	250,000	238,205	250,000					4.150	4.211	MON	173	10,519	07/27/2022	03/01/2043	250,980	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
E11.5	20775H-3A-9	CONNECTICUT HOUSING FINANCE AUTHORITY		1.A FE	500,000	500,000	474,045	500,000				5.387	5.388	MN	3,442	26,935	09/11/2024	05/15/2051	513,468	XXX
	22757C-AD-4	CROSS 24H7 A2 - RMBS		1.A	393,757	393,762	397,144	394,704	835			5.818	5.932	MON	1,909	22,909	10/30/2024	11/25/2069	798	XXX
	22757H-AC-5	CROSS 24H5 A3 - RMBS		1.A	175,153	175,154	176,929	175,445	251			6.158	6.176	MON	899	10,786	07/31/2024	08/26/2069	129	XXX
	24639S-R8-2	DELAWARE ST HSG AUTH REV		1.B FE	3,000,000	3,000,000	3,029,850	3,000,000				5.000	5.000	JJ	80,833		05/09/2025	07/01/2050	5,625,000	XXX
	36249B-AD-2	GSAA 2007-7 A4 - RMBS		1.A FM	13,684	15,774	15,364	15,652	146			4.386	5.162	MON	12	432	01/17/2013	07/25/2037	962	XXX
		HARFORD CNTY MD																		
	412493-AG-3	ECONOMIC DEV REV		1.E FE	610,000	610,000	657,666	610,000				7.600	7.599	JD	2,060	46,360	12/16/2009	12/15/2039	633,180	XXX
	437920-AD-3	HOMES 2024-AFC2 A2 - RMBS		1.C FE	77,377	77,378	77,876	77,580	169			5.830	5.913	MON	376	4,511	10/29/2024	10/27/2059	66	XXX
		IDAHO HOUSING AND																		
	45129Y-6T-8	FINANCE ASSOCIATION		1.B FE	204,615	205,000	205,793	204,617	5			5.945	5.959	JJ	6,094	7,943	12/19/2024	07/01/2055	491,400	XXX
		IDAHO HOUSING AND																		
	45130B-BB-8	FINANCE ASSOCIATION		1.B FE	1,550,000	1,550,000	1,579,171	1,550,000				6.144	6.145	JJ	47,616	7,407	05/14/2025	07/01/2045	2,740,400	XXX
		IDAHO HOUSING AND																		
	45130B-CG-6	FINANCE ASSOCIATION		1.B FE	1,750,000	1,750,000	1,815,135	1,750,000				5.250	5.251	JJ	38,536		07/23/2025	01/01/2051	3,403,750	XXX
		IDAHO HOUSING AND																		
	45130B-DK-6	FINANCE ASSOCIATION		1.B FE	800,000	800,000	813,376	800,000				6.008	6.010	JJ	20,160		07/23/2025	07/01/2045	1,400,800	XXX
	452766-AC-2	IMPRL 2022-NQM1 A3 - RMBS		1.D	5,312,832	5,371,000	4,260,697	5,320,126	1,964			3.508	3.598	MON	15,701	188,415	04/12/2022	02/25/2067	162,602	XXX
	45276P-AC-0	IMPRL 22NQM2 A3 - RMBS		1.B	1,184,496	1,193,667	1,131,108	1,184,729	29			4.200	4.314	MON	4,178	50,134	06/08/2022	03/25/2067	1,700	XXX
		JPMMT 22LTV1 A2 -																		
	465976-AB-4	CMO/RMBS		1.A	2,192,746	2,247,539	2,032,853	2,194,464	1,401			3.515	3.861	MON	6,584	78,970	04/13/2022	07/25/2052	268	XXX
		JPMMT 2014-1 2A2 -																		
	46641C-AV-3	CMO/RMBS		1.A	57,667	57,893	55,011	57,500	28			3.500	3.633	MON	169	2,026	05/12/2014	01/25/2044	115	XXX
	46654W-AL-5	JPMMT 221 A5 - CMO/RMBS		1.A	1,643,747	1,750,000	1,178,647	1,661,973	3,446			2.500	2.858	MON	3,646	43,750	01/26/2022	07/25/2052	5,022	XXX
	46654W-BS-9	JPMMT 221 A15 - CMO/RMBS		1.A	1,103,850	1,148,722	949,939	1,107,050	1,037			2.500	2.967	MON	2,393	28,718	01/26/2022	07/25/2052	1,076	XXX
	46655V-BU-5	JPMMT 228 A17 - CMO/RMBS		1.B	361,671	375,640	357,870	363,217	416			4.500	5.007	MON	1,409	16,904	07/27/2022	01/25/2053	296	XXX
	46658R-AF-5	JPMMT 245 A6 - RMBS		1.A	323,744	326,103	327,122	324,748	57			6.000	6.117	MON	1,631	19,566	06/11/2024	11/25/2054	2,779	XXX
	46659A-AT-1	JPMMT 2024-11 A9 - RMBS		1.A	549,172	549,172	560,797	549,172				6.225	6.118	MON	2,849	34,186	11/22/2024	04/26/2055	32	XXX
	46659A-AU-8	JPMMT 2024-11 A9A - RMBS		1.A	682,604	686,465	695,690	682,662	62			6.000	6.147	MON	3,432	41,188	11/22/2024	04/26/2055	40	XXX
		KENTUCKY HSG CORP SINGLE																		
	491309-MJ-6	FAMILY MTG REV		1.A FE	1,000,000	1,000,000	1,013,960	1,000,000				6.208	6.209	JJ	31,040	25,004	01/08/2025	07/01/2050	2,117,440	XXX
		KENTUCKY HSG CORP SINGLE																		
	491309-NM-8	FAMILY MTG REV		1.A FE	300,000	300,000	303,858	300,000				6.065	6.064	JJ	10,462		05/06/2025	07/01/2045	527,438	XXX
		KENTUCKY HSG CORP SINGLE																		
	491309-PR-5	FAMILY MTG REV		1.A FE	300,000	300,000	303,285	300,000				5.000	5.000	JJ	8,625		05/07/2025	01/01/2050	555,000	XXX
		COMMUNITY DEVELOPMENT																		
	57419U-PV-4	ADMINISTRATION MAR		1.B FE	1,500,000	1,500,000	1,506,420	1,500,000				5.877	5.877	MS	29,385	45,302	02/12/2025	03/01/2051	3,130,868	XXX
		MASSACHUSETTS HOUSING																		
	57586N-YV-7	FINANCE AGENCY		1.C FE	625,000	625,000	524,200	625,000				4.614	4.614	JD	2,403	28,838	03/18/2015	12/01/2053	639,419	XXX
		MASSACHUSETTS ST HSG FIN																		
	57587G-P8-2	AGY HSG REV		1.B FE	500,000	500,000	477,805	500,000				5.372	5.373	JD	2,238	26,860	09/11/2024	12/01/2049	513,430	XXX
	576434-BT-0	MALT 2002-3 M1 - RMBS		1.A FM	1,757	29,662	27,531	1,368				6.067	121.747	MON	150	1,577	01/13/2003	12/25/2032	14,075	XXX
		MELLO 21MTG1 A19 -																		
	585495-BN-3	CMO/RMBS		1.A	483,905	561,558	466,137	495,458	868			2.500	4.154	MON	1,170	14,039	04/13/2022	04/25/2051	220	XXX
		METROPOLITAN GOVT																		
	592114-AC-6	NASHVILLE & DAVIDSON C		1.B FE	497,869	497,869	345,157	497,869				2.250	2.283	MON	187	11,358	12/07/2021	07/01/2045	498,024	XXX
		MISSOURI HOUSING																		
	60637G-JH-3	DEVELOPMENT COMMISSION		1.B FE	500,000	500,000	500,550	500,000				4.950	4.950	MN	4,125	12,925	03/27/2025	11/01/2050	57,267	XXX
		MISSOURI HOUSING																		
	60637G-ME-6	DEVELOPMENT COMMISSION		1.B FE	500,000	500,000	505,370	500,000				5.000	4.999	MN	6,389		09/10/2025	11/01/2050	58,551	XXX
		NEW JERSEY HOUSING AND																		
	646108-QM-5	MORTGAGE FINANCE		1.D FE	850,000	850,000	763,717	850,000				4.671	4.671	MN	6,617	39,704	03/06/2015	11/01/2045	869,852	XXX
	64832B-AE-5	NRZT 24NQM2 A3 - RMBS		1.B	208,359	208,362	209,267	208,991	775			5.421	5.254	MON	941	11,295	09/09/2024	09/25/2064	654	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity	Origination Balloon Payment %
64966N-AC-1	NEW YORK N Y CITY HSG DEV CORP MILITARY		1.F FE	489,716	475,000	455,100	487,109		(229)			6.320	6.081	JD	2,502	30,020	06/07/2006	06/01/2049	490,010	XXX
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		1.C FE	1,250,000	1,250,000	933,788	1,250,000					2.878	2.878	MN	5,996	35,975	10/14/2021	11/01/2041	1,267,988	XXX
67119D-AB-4	OBX 24NQM9 A2 - RMBS		1.B	328,720	328,721	332,025	329,159		481			6.284	6.326	MON	1,721	20,657	06/14/2024	01/25/2064	1,581	XXX
67119E-AC-0	OBX 24NQ11 A3 - RMBS		1.B	163,909	163,910	165,351	164,276		283			6.230	6.271	MON	851	10,211	07/23/2024	06/25/2064	676	XXX
67119M-AC-2	OBX 24NM10 A3 - RMBS		1.B	309,074	309,078	312,143	309,720		469			6.433	6.441	MON	1,657	19,883	06/27/2024	05/27/2064	1,198	XXX
673913-AC-3	OBX 24NQ18 A3 - RMBS		1.B	213,516	213,516	214,759	213,136		447			5.865	6.119	MON	1,044	12,523	12/05/2024	10/27/2064	619	XXX
67448P-AC-7	OBX 24NQ12 A3 - RMBS		1.B	67,289	67,289	67,912	67,458		134			5.830	5.899	MON	327	3,923	08/15/2024	07/25/2064	29	XXX
67449D-AB-5	OBX 24NQ15 A2 - RMBS		1.A	362,815	362,815	365,584	363,487		594			5.570	5.623	MON	1,684	20,209	10/18/2024	10/27/2064	238	XXX
67886M-2C-2	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		1.A FE	500,000	500,000	510,960	500,000					4.875	4.876	MS	8,125	6,703	04/30/2025	09/01/2045	816,875	XXX
67886M-2D-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		1.A FE	250,000	250,000	255,215	250,000					5.000	5.001	MS	4,167	3,438	04/30/2025	03/01/2049	456,250	XXX
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		1.B FE	3,500,000	3,500,000	3,537,975	3,500,000					5.150	5.151	AO	45,063	37,552	06/11/2025	10/01/2050	6,654,375	XXX
73015C-BD-4	PMTLT 24INV2 A28 - RMBS		1.A	864,166	862,952	874,549	864,054		(170)			6.000	5.945	MON	4,315	51,777	12/16/2024	12/25/2059	2	XXX
74938F-AS-7	RCKT 2022-1 A17 - CMO/RMBS		1.A	1,920,927	2,000,000	1,352,748	1,934,395		3,138			2.500	2.742	MON	4,167	50,000	01/10/2022	01/25/2052	3,424	XXX
74938W-AT-8	RCKT 2022-2 A18 - CMO/RMBS		1.A	14,123,742	16,000,000	10,798,102	14,357,820		64,385			2.500	3.282	MON	33,333	400,000	02/17/2022	02/26/2052	16,343	XXX
75410R-AS-5	RATE 2022-J1 A17 - CMO/RMBS		1.A	1,152,084	1,196,993	990,231	1,158,264		1,117			2.500	2.909	MON	2,494	29,925	01/28/2022	01/25/2052	118	XXX
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS		1.A	787,646	797,995	690,818	790,889		90			3.000	3.108	MON	1,995	23,940	01/28/2022	01/25/2052	79	XXX
78433Q-AC-9	SGR 221 A3 - CMO/RMBS		1.D FE	2,130,832	2,230,406	2,049,517	2,153,584		2,443			3.677	4.264	MON	6,834	82,012	05/18/2022	03/27/2062	5,108	XXX
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS		1.A	24,058	26,895	23,586	25,409		106			2.325	3.349	MON	52	625	04/16/2014	04/27/2043	17	XXX
81745B-AA-3	SEMT 2013-6 A1 - RMBS		1.A	42,532	46,483	41,478	40,857		384			2.500	5.127	MON	97	1,162	04/11/2014	05/26/2043	61	XXX
83712D-7P-5	SOUTH CAROLINA STATE HOUSING FINANCE AND		1.A FE	1,475,000	1,475,000	1,476,092	1,475,000					4.700	4.700	JJ	34,663	29,367	01/08/2025	01/01/2055	3,034,813	XXX
83712D-8T-6	SOUTH CAROLINA STATE HOUSING FINANCE AND		1.A FE	100,000	100,000	100,699	100,000					5.000	5.000	JJ	2,764		05/14/2025	01/01/2055	12,613	XXX
83756L-CU-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		1.A FE	1,000,000	1,000,000	1,020,590	1,000,000					5.100	5.100	MN	8,500	18,983	05/30/2025	05/01/2052	1,969,000	XXX
86359B-RC-7	TARRANT COUNTY HOUSING FINANCE CORPORATI		1.A FM	272,944	270,242	271,040	270,308		(19)			6.120	4.976	MON	1,378	14,597	04/01/2004	05/25/2034	171	XXX
876392-AA-9	TARRANT COUNTY HOUSING FINANCE CORPORATI		1.B FE	992,860	992,860	795,638	992,860					2.587	2.623	MON	428	26,042	01/26/2022	03/01/2041	995,286	XXX
88046K-SX-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		1.B FE	300,000	300,000	309,510	300,000					5.100	5.101	JJ	4,378		08/26/2025	07/01/2045	483,600	XXX
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		1.B FE	2,000,000	2,000,000	2,021,660	2,000,000					5.000	5.000	JJ	55,833		05/07/2025	07/01/2050	3,750,000	XXX
89183G-AB-2	TPMT 244 A1B - RMBS		1.C	389,036	399,439	397,295	393,248		3,637			4.579	5.887	MON	1,524	17,928	10/18/2024	10/27/2064	128	XXX
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY		1.B FE	249,022	249,022	167,027	249,022					2.550	2.587	MON	106	6,438	12/16/2021	07/01/2042	249,110	XXX
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY		1.B FE	1,991,713	1,991,713	1,481,277	1,991,713					2.350	2.384	MON	780	47,455	12/16/2021	07/01/2042	2,011,995	XXX
92539L-AC-4	VERUS 2021-3 A3 - CMO/RMBS		1.A	82,810	96,854	85,525	85,077		703			1.437	4.654	MON	116	1,392	06/27/2022	06/25/2066	117	XXX
92540H-AB-2	VERUS 2024-5 A2 - RMBS		1.A	168,102	168,102	170,079	168,225		130			6.446	6.412	MON	903	10,836	06/10/2024	06/25/2069	314	XXX
92540H-AC-0	VERUS 2024-5 A3 - RMBS		1.B	336,912	336,205	340,236	337,015		191			6.648	6.514	MON	1,863	22,351	06/25/2024	06/25/2069	629	XXX
92540R-AE-4	VERUS 2024-9 A3 - RMBS		1.B	460,339	460,345	463,440	460,842		510			5.894	5.949	MON	2,261	27,133	12/05/2024	11/25/2069	1,296	XXX
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		1.A	28,095	27,714	26,397	29,339		(220)			3.500	1.954	MON	81	970	10/08/2014	09/20/2044	633	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
1059999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				76,936,714	79,559,169	69,587,366	77,278,445		97,087			XXX	XXX	XXX	621,160	2,362,192	XXX	XXX	53,616,558	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																				
05555M-AG-4	BDS 2024-FL13 C - CMBS		1.G FE	99,750	100,000	99,752	99,671		62			6.463	6.461	MON	233	6,984	09/05/2024	09/20/2039	100,541	XXX
055983-AJ-9	BSPRT 2022-FL8 D - CMBS		1.E FE	1,000,000	1,000,000	985,557	1,000,000					6.784	6.686	MON	3,203	72,222	01/28/2022	02/17/2037	74,174	XXX
05610H-AE-3	BX 22LP2 C - CMBS		1.A	1,394,019	1,400,000	1,398,254	1,401,862		(1,615)			5.312	5.186	MON	3,512	82,669	02/10/2022	02/15/2039	1,406,328	XXX
060352-AK-7	BANK 2017-BNK6 B - CMBS		1.B	1,987,422	2,000,000	1,909,449	1,995,038		1,165			3.964	4.061	MON	6,607	79,280	06/19/2018	07/16/2060	2,006,607	XXX
12433C-AE-5	BX 2024-AIRC C - CMBS		1.A	466,927	468,098	471,577	467,504		908			6.341	6.400	MON	1,402	32,521	07/23/2024	08/15/2041	470,628	XXX
12531W-BH-4	CFCRE 2016-C3 C - CMBS		1.A	1,959,947	2,100,000	2,058,000	2,045,772		9,227			4.720	6.669	MON	8,261	101,090	01/22/2016	01/10/2048	2,108,536	XXX
12592X-BG-0	COMM 2015-CCRE22 B - CMBS		1.A	99,655	98,562	94,518	98,363		(225)			3.926	4.113	MON	322	3,795	10/14/2015	03/12/2048	98,884	XXX
12593Q-BJ-8	COMM 2015-CCRE26 C - CMBS		1.A	2,065,594	2,200,000	2,075,370	2,193,449		7,722			4.613	4.772	MON	8,457	100,488	01/14/2016	10/13/2048	2,208,457	XXX
14069B-AA-2	CPMRK 2007A A1 - CMBS		2.C YE	496,596	550,245	496,944	500,472		1,207			5.746	6.824	MON	1,844	31,617	12/19/2012	02/10/2052	3,392	XXX
17291D-AF-0	CGCMT 2018-C5 AS - CMBS		1.A	257,483	250,000	248,479	251,876		(845)			4.408	4.059	MON	918	11,020	06/07/2018	06/12/2051	6,553	XXX
17325D-AH-6	CGCMT 2016-P5 C - CMBS		3.C	1,753,377	1,750,000	1,357,002	1,773,137		17,097			4.245	3.869	MON	6,191	75,675	09/30/2016	10/13/2049	1,756,191	XXX
30338W-AE-9	FSRIA 2024-FL9 C - CMBS		1.G FE	249,375	250,000	250,131	249,349		102			6.376	6.487	MON	576	17,489	10/03/2024	10/19/2039	251,363	XXX
33768N-AE-2	FKH 2022-SFR1 C - CMBS		1.F FE	2,999,955	3,000,000	2,991,816	2,995,638		(1,243)			4.642	4.641	MON	11,605	139,260	04/05/2022	05/19/2039	3,011,605	XXX
34706C-AC-3	FORT 2022-FL3 AS - CMBS		1.A FE	341,382	341,382	341,387	341,382					6.158	6.122	MON	526	22,783	02/16/2022	02/24/2039	5,710	XXX
34706C-AE-9	FORT 2022-FL3 B - CMBS		1.D FE	250,000	250,000	246,894	250,000					6.658	6.631	MON	416	17,952	02/16/2022	02/24/2039	251,453	XXX
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		1.A	2,803,737	2,608,159	2,257,899	2,747,480		(3,891)			4.492	4.197	MON	1,953	121,431	09/19/2018	11/26/2055	12,781	XXX
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		1.B	1,405,825	1,347,100	1,119,227	1,391,576		(1,953)			4.304	4.008	MON	765	58,116	05/21/2019	10/25/2052	4,792	XXX
36185T-AA-5	GMACN 02A A - CMBS		1.D FE	617,645	480,422	527,459	582,950		(8,877)			7.120	3.366	MON	1,995	34,206	11/16/2021	04/10/2037	5,263	XXX
	GMACN 2003A, 2003B B - CMBS		2.C FE	463,590	500,000	477,656	470,776		894			6.400	7.085	MON	2,667	32,000	04/03/2014	11/10/2043	15,388	XXX
36186Y-AF-2	GMACN 2007A CTF - CMBS		2.B YE	1,456,939	1,331,884	1,287,679	1,434,142		(2,887)			6.107	5.423	MON	4,745	81,338	10/07/2016	08/10/2052	8,541	XXX
36253P-AJ-1	GSMS 2017-GS6 C - CMBS		2.B	1,849,828	1,900,000	1,414,153	1,889,274		6,047			4.322	4.511	MON	6,843	82,118	05/22/2018	05/12/2050	1,906,843	XXX
36257U-AN-7	GSMS 2019-GC42 XA - CMBS		1.A FE	151,154		56,027	61,939		(18,453)			0.806	3.253	MON	1,532	19,646	09/17/2019	09/12/2052		XXX
38011S-AC-9	GMACN XVII A3 - CMBS		1.G YE	559,766	500,000	500,454	544,968		(2,073)			6.356	5.502	MON	1,854	31,780	05/11/2017	09/10/2044	5,743	XXX
43730N-AC-0	HPA 221 B - CMBS		1.C FE	944,391	953,850	949,458	949,807		1,485			4.330	4.563	MON	3,442	41,302	03/25/2022	04/19/2039	896,116	XXX
43730X-AB-0	HPA 2021-3 B - CMBS		1.B FE	898,453	898,494	846,327	897,942		(123)			2.649	2.643	MON	1,983	23,801	12/16/2021	01/18/2041	831,014	XXX
43730X-AC-8	HPA 2021-3 C - CMBS		1.E FE	1,123,083	1,123,117	1,060,061	1,122,400		(164)			2.799	2.793	MON	2,620	31,436	12/16/2021	01/18/2041	1,038,897	XXX
48275E-AE-6	KREF 2022-FL3 B - CMBS		1.C FE	500,000	500,000	497,485	500,000					5.831	5.853	MON	1,053	32,224	02/03/2022	02/22/2039	502,331	XXX
50184B-AJ-7	LCCM 2013-GCP B - CMBS		3.C	1,024,989	1,000,000	902,755	1,003,112		(2,119)			4.336	4.135	MON	3,613	43,361	03/08/2013	02/15/2036	1,003,613	XXX
53948H-AJ-5	LNCR 2021-CRE6 D - CMBS		2.B FE	750,293	750,000	751,451	751,375		(1,948)			6.715	7.903	MON	2,378	54,954	01/13/2022	11/15/2038	763,528	XXX
55284J-AG-4	MF1 2022-FL8 C - CMBS		1.F FE	500,000	500,000	497,189	500,000					5.931	5.956	MON	1,071	32,731	01/07/2022	02/19/2037	502,371	XXX
55285B-AG-0	MF1 2022-FL10 C - CMBS		1.F FE	746,250	750,000	753,867	745,299		834			8.214	8.783	MON	2,225	66,456	07/26/2022	09/21/2037	755,447	XXX
61767Y-BC-3	MSC 2018-H3 AS - CMBS		1.A	1,956,993	1,900,000	1,884,108	1,913,936		(6,531)			4.429	4.075	MON	7,013	84,151	06/27/2018	07/17/2051	1,907,013	XXX
643821-AA-9	USRE 2021-1 A1 - CMBS		1.F FE	2,524,998	2,800,000	2,337,419	2,729,966		47,100			1.910	2.150	MON	1,634	53,480	05/10/2022	10/20/2061	1,724	XXX
67449H-AA-8	OBSI 251 NT - CMBS		1.E FE	2,750,000	2,750,000	2,765,540	2,750,000					6.933	6.926	MN	65,141		08/15/2025	05/17/2055	546,025	XXX
69291W-AE-2	PFP 2411 B - CMBS		1.D FE	248,260	248,882	248,723	247,594		(696)			6.226	6.410	MON	646	17,082	07/26/2024	09/19/2039	250,206	XXX
74332Y-AE-9	PROG 22SFR5 C - CMBS		1.E FE	248,445	250,000	249,802	249,502		319			5.192	5.393	MON	469	12,980	06/10/2022	06/17/2039	251,082	XXX
89616Q-AC-5	TCN 2022-SFR1 C - CMBS		1.F FE	1,249,977	1,250,000	1,240,890	1,248,276		(486)			4.303	4.299	MON	4,482	53,787	03/23/2022	04/19/2039	1,254,482	XXX
89616Q-AD-3	TCN 2022-SFR1 D - CMBS		2.A FE	999,999	1,000,000	994,307	1,000,006		(5)			4.750	4.797	MON	1,847	47,500	03/23/2022	04/19/2039	1,003,958	XXX
89616T-AC-9	TCN 2022-SFR2 C - CMBS		1.E FE	249,993	250,000	249,303	249,672		(100)			5.491	5.506	MON	1,144	13,728	06/27/2022	07/19/2040	251,144	XXX
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS		1.A	1,170,072	1,136,000	1,116,129	1,143,972		(3,914)			4.494	4.141	MON	4,255	51,056	05/23/2018	05/17/2051	1,140,255	XXX
94989Y-BE-2	WFCM 2016-C32 B - CMBS		1.A	2,019,047	1,900,000	1,861,409	1,900,000		(12,354)			4.872	0.060	MON	7,714	90,592	06/24/2016	01/17/2059	1,900,000	XXX
95001L-AY-8	WFCM 2018-C43 B - CMBS		1.A	360,498	350,000	336,287	352,248		(1,204)			4.253	3.902	MON	1,240	14,886	03/12/2018	03/17/2051	351,240	XXX
1079999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				44,995,708	44,736,195	42,208,193	45,041,725		22,468			XXX	XXX	XXX	190,396	2,020,987	XXX	XXX	30,870,217	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																				

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

E11.8

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair Value	Book / Adjusted Carrying Value												Payment Due at Maturity	Origination Balloon Payment %
01449C-AH-3	ALESC VIII B1 - CDO		2.B FE	3,426,340	4,561,763	3,507,406	3,506,101		64,798			4.747	8.237	MJSD	5,413	245,405	06/27/2024	12/23/2035	2,146,712	XXX
01449T-AD-5	ALESC 9 B1 - CDO		1.D FE	3,913,258	4,731,365	3,611,247	4,513,115		14,110			4.647	5.254	MJSD	5,496	249,931	02/04/2019	06/23/2036	4,547,050	XXX
01449W-AC-0	ALESC X B - CDO		2.B FE	4,676,035	5,884,726	4,491,875	5,136,895		73,081			4.597	6.279	MJSD	6,762	307,625	09/22/2022	09/23/2036	5,952,567	XXX
01450A-AC-4	ALESC XI B - CDO		1.D FE	2,299,597	3,265,875	2,530,722	2,580,217		38,968			4.547	7.452	MJSD	3,712	169,069	07/28/2022	12/23/2036	961,775	XXX
01450D-AD-6	ALESC XII B - CDO		1.G FE	3,522,500	4,790,000	3,472,832	3,638,076		43,751			4.766	7.548	JAJO	49,465	254,739	06/25/2024	07/15/2037	651,854	XXX
01450N-AC-6	ALESC XVII B - CDO		2.A FE	784,250	990,000	671,905	903,220		4,446			4.947	5.987	MJSD	1,224	55,266	02/04/2022	09/23/2038	1,002,424	XXX
03290A-AC-4	ANCHF 13 C1 - CDO		1.D FE	250,000	250,000	234,110	250,000					3.725	3.742	JAJO	1,656	9,313	05/25/2021	07/27/2039	73,083	XXX
033295-AA-4	ANCHF 14 A - CDO		1.A FE	3,000,000	3,000,000	2,879,637	3,000,000					3.000	3.011	JAJO	17,500	90,000	11/16/2021	01/23/2040	151,727	XXX
033295-AC-0	ANCHF 14 B - CDO		1.D FE	500,000	500,000	464,120	500,000					3.250	3.263	JAJO	3,160	16,250	11/16/2021	01/23/2040	135,427	XXX
033295-AE-6	ANCHF 14 C - CDO		1.G FE	250,000	250,000	233,594	250,000					3.600	3.616	JAJO	1,750	9,000	11/16/2021	01/23/2040	75,535	XXX
03329T-AJ-3	ANCHF 4 BR - CDO		1.B FE	2,545,400	2,600,000	2,429,180	2,570,360		6,418			3.123	3.397	JAJO	14,421	81,198	03/01/2022	04/27/2039	448,873	XXX
03330E-AN-4	ANCHF 3 BR - CDO		1.A FE	1,000,000	1,000,000	943,702	1,000,000					3.471	3.486	JAJO	6,074	34,710	01/11/2022	01/28/2039	430,457	XXX
04973P-AD-1	ATTN 3 B - CDO		1.G FE	663,000	1,020,000	771,130	726,934		13,533			4.873	9.021	JAJO	10,908	55,685	02/16/2022	10/11/2042	133,215	XXX
12481L-AE-6	CBAM 2017-2 ER - CDO		4.A FE	277,240	290,000	285,478	283,628		293			11.243	11.863	JAJO	6,883	34,550	02/10/2022	07/17/2034	70,374	XXX
15672Q-AE-7	CERB 37 C - CDO		1.G FE	500,000	500,000	500,095	500,000					7.055	6.863	JAJO	7,642	38,192	04/01/2022	04/17/2034	178,260	XXX
15672Q-AJ-6	CERB 37 A2 - CDO		1.A FE	2,000,000	2,000,000	1,983,370	2,000,000					4.020	4.040	JAJO	16,973	80,400	04/01/2022	04/17/2034	103,158	XXX
156945-AG-2	CERB 43R D - CDO		2.C FE	250,000	250,000	252,828	250,000					8.255	8.082	JAJO	4,471	22,137	05/23/2024	07/15/2036	28,068	XXX
36173M-AA-4	GPIM 1 A - CDO		3.C YE	266,963	266,963	527,239	266,963					1.500	1.503	JAJO	845	4,004	12/15/2018	12/15/2060	54,579	XXX
36173M-AB-2	GPIM 1 B - CDO		4.B YE	771,987	771,987	1,473,656	771,987					1.500	2.855	JAJO	2,445	11,580	11/20/2018	12/15/2060	157,367	XXX
40190A-AA-1	GCFRF IV A1 - CDO		1.G PL	3,027,932	3,027,932	3,027,932	3,027,932					6.985	6.562	JAJO	54,052	28,760	09/22/2025	04/10/2038	420,698	XXX
40190A-AK-9	GCFRF IV B1 - CDO		2.B	605,586	605,586	605,586	605,586					8.985	8.582	JAJO	13,906	7,133	09/22/2025	04/10/2038	52,760	XXX
401924-AC-9	GUGG 259 A3 - CDO		1.A Z	25,000,000	25,000,000	25,000,000	25,000,000					5.650	5.609	JAJO	109,861		11/13/2025	01/26/2038	795,069	XXX
40436W-AA-7	HLM 11-2017 E - CDO		4.A FE	361,950	380,000	296,909	377,472		746			10.248	10.682	FMAN	6,058	41,221	01/12/2022	05/06/2030	15,450	XXX
43133A-AD-9	HITR 2018-1 B - CDO		2.C FE	5,576,960	5,697,000	5,602,065	5,746,329		(65,552)			8.229	9.706	JAJO	108,086	501,279	03/08/2021	10/11/2038	5,816,527	XXX
43133F-AB-2	HCOMF 1R D - CDO		4.A FE	6,348,100	6,380,000	4,228,386	6,370,067		4,901			7.000	7.152	FMAN	74,433	446,600	10/22/2020	11/01/2035	6,491,650	XXX
43133H-AA-0	HITR 2019-2 C - CDO		3.C FE	11,001,970	11,279,000	8,922,428	11,412,504		(104,552)			7.939	6.896	FMAN	94,517	966,444	10/16/2024	05/23/2039	11,498,836	XXX
43133K-AC-9	HCOMF 1 ARR - CDO		1.B FE	378,069	473,843	413,992	400,095		6,244			2.600	7.413	FMAN	2,053	12,320	11/14/2023	11/01/2035	35,577	XXX
43133K-AE-5	HCOMF 1 BRR - CDO		1.E FE	410,000	500,000	393,552	415,159		5,159			3.625	7.376	FMAN	3,021	9,063	07/24/2025	11/01/2035	165,726	XXX
43133R-AB-6	HITRR 2019-P10B B - CDO		3.C FE	3,630,625	3,925,000	3,818,438	3,935,025		(74,570)			6.847	8.688	JAJO	64,279	290,821	10/10/2019	07/11/2033	3,992,237	XXX
43133T-AB-2	HITRR 2019-P12B B - CDO		3.A FE	13,056,939	14,490,000	14,415,848	14,486,838		6,148			6.434	6.613	MJSD	21,645	1,029,412	05/29/2019	12/30/2033	14,724,242	XXX
43134E-AB-4	HITRR P18C B - CDO		3.C FE	3,475,000	5,000,000	4,254,857	3,708,714		143,494			5.542	10.130	MJSD	100,321	329,104	06/04/2024	09/24/2035	5,073,902	XXX
43134G-AB-9	HITRR A4B B - CDO		3.C FE	3,322,350	4,280,000	3,823,752	3,357,966		3,225			6.838	10.088	FMAN	40,650	331,043	03/12/2024	08/10/2034	4,430,836	XXX
43134P-AA-1	HITRR A12BC A - CDO		2.C FE	1,248,750	1,665,000	1,483,742	1,301,357		24,591			4.608	7.977	JAJO	14,492	91,079	06/18/2024	07/15/2037	1,231,545	XXX
43134X-AJ-5	HITR 3RR CRR - CDO		2.C FE	2,846,950	2,935,000	2,833,898	2,849,492		2,542			7.338	7.805	JAJO	37,692	79,620	06/20/2025	04/30/2040	2,988,039	XXX
43134Y-AA-2	HITR 3RR DRR - CDO		3.C FE	5,054,000	5,320,000	5,142,032	5,063,482		9,482			9.088	10.047	JAJO	84,612	176,647	06/20/2025	04/30/2040	5,439,672	XXX
453247-AC-2	MMCFND 1 B1 - CDO		6. FE	34,659	36,725	36,496	35,169		936			6.058	9.550	MJSD	191	2,459	10/17/2022	06/01/2033	6,675	XXX
453247-AD-0	MMCFND 1 B2 - CDO		6. FE	39,611	41,972	41,710	40,185		1,075			6.063	9.566	MJSD	219	2,797	10/17/2022	06/01/2033	7,629	XXX
50011R-AD-4	KDIAK II B1 - CDO		2.A FE	443,625	650,000	533,489	452,562		8,937			5.031	9.692	FMAN	4,996	26,762	02/12/2025	11/07/2042	211,607	XXX
55320T-AB-9	MP7 VII ERR - CDO		5.B FE	753,094	813,439	749,302	801,178		(9,501)			9.896	7.101	JAJO	16,323	85,844	01/23/2020	10/18/2028	557,352	XXX
60688H-AD-7	MMCFND XVIII C1 - CDO		3.A FE	104,303	185,000	118,948	103,714		1,130			5.001	12.349	MJSD	77	7,626	04/26/2023	12/26/2039	187,310	XXX
60689W-AR-2	VENTR B E - CDO		5.A FE	410,380	568,000	279,740	519,744		12,454			10.282	14.085	JAJO	11,355	61,962	11/22/2019	07/23/2030	28,439	XXX
65251P-BA-0	NSLP 1R BR - CDO		1.A FE	434,096	434,096	434,060	434,096					5.970	5.801	JAJO	4,751	28,744	04/20/2018	04/25/2031	440,646	XXX
69120J-AF-5	OR V C2 - CDO		1.F FE	3,000,000	3,000,000	2,995,705	3,000,000					5.100	5.132	JAJO	30,175	153,000	03/21/2022	04/20/2034	16,576	XXX
74042C-AE-8	PRETSL XXVIII B - CDO		1.E FE	1,304,333	1,542,578	1,419,942	1,505,262		12,233			4.556	5.701	MJSD	1,952	79,819	04/15/2019	03/22/2038	1,560,051	XXX
74042C-AG-3	PRETSL XXVIII C1 - CDO		3.A FE	125,902	173,658	155,960	126,673		(751)			4.856	6.935	MJSD	234	9,513	08/09/2022	03/22/2038	147,850	XXX
74042E-AC-8	PRETSL XVII B - CDO		1.E FE	7,760,559	9,126,195	7,072,917	8,703,891		27,641			4.766	5.417	MJSD	10,875	491,410	06/27/2024	06/23/2035	8,791,967	XXX
74042F-AC-5	PRETSL 25 B1 - CDO		2.A FE	782,655	552,752	645,769	595,711		8,435			4.485	7.817	MJSD	975	39,687	01/27/2023	06/22/2033	701,242	XXX
74042F-AE-1	PRETSL 25 B2 - CDO		2.A FE	133,002	219,839	157,534	156,036		2,717			4.485	8.702	MJSD	274	11,148	11/18/2020	06/22/2037	196,960	XXX
74042H-AA-5	PRETSL XIX A1 - CDO		1.A FE	81,324	85,044	83,353	81,279		(45)			4.306	5.240	MJSD	102	2,059	07/31/2025	12/22/2035	7,539	XXX
74042H-AD-9	PRETSL XIX B - CDO		1.D FE	2,767,466	3,374,204	2,714,899	3,235,806		46,384			4.556	6.336	MJSD	4,270	174,629	07/20/2022	12/22/2035	3,413,099	XXX
74042H-AE-7	PRETSL XIX C - CDO		3.A FE	587,879	773,325	603,270	541,083		(15,348)			5.156	10.008	MJSD	1,108	44,717	06/24/2022	12/22/2035	783,402	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
74042J-AC-7	PRETSL XXI B1 - CDO		1.E FE	732,186	1,042,856	728,211	876,123		9,469			4.635	6.895	MJSD	1,343	54,491	10/20/2021	03/22/2038	115,436	XXX
74042J-AJ-2	PRETSL XXI B2 - CDO		1.E FE	1,297,459	1,860,156	1,298,919	1,563,798		16,846			4.635	6.887	MJSD	2,395	97,197	10/29/2019	03/22/2038	205,905	XXX
74042T-AC-5	PRETSL XXVII A2 - CDO		1.B FE	126,388	158,819	123,314	128,400		1,673			4.356	6.808	MJSD	192	7,893	08/03/2023	12/22/2037	149,624	XXX
74042T-AE-1	PRETSL XXVII B - CDO		1.G FE	562,042	802,917	581,664	586,506		10,885			4.556	8.284	MJSD	1,016	41,527	09/22/2022	12/22/2037	756,811	XXX
74043A-AE-1	PRETSL XXIII A2 - CDO		1.A FE	1,723,666	2,273,271	1,956,098	2,233,562		77,279			4.375	8.143	MJSD	2,763	112,811	07/27/2020	12/22/2036	2,303,126	XXX
74043A-AG-6	PRETSL XXIII BFP - CDO		1.C FE	30,733	34,727	31,031	34,727		506			4.365		MJSD	42	1,720	01/27/2023	12/22/2036	916,000	XXX
74043A-AJ-0	PRETSL XXIII B1 - CDO		1.C FE	272,657	358,759	321,594	300,395		4,275			4.605	8.503	MJSD	459	18,638	05/14/2021	12/22/2036	31,936	XXX
74043C-AC-1	PRETSL 24 B1 - CDO		2.A FE	142,058	201,930	140,707	144,895		2,461			4.536	9.033	MJSD	256	10,411	06/27/2024	03/22/2037	196,567	XXX
74043C-AE-7	PRETSL 24 B2 - CDO		2.A FE	1,143,413	1,585,934	1,302,211	1,188,095		17,692			4.565	8.465	MJSD	2,011	81,834	06/27/2024	03/22/2037	1,543,816	XXX
83438J-AC-0	SLOSO 2007-1 ALB - CDO		1.F FE	299,250	420,000	319,601	306,723		5,648			4.517	8.248	JAJO	4,532	21,053	06/27/2024	10/07/2037	193,078	XXX
83614A-AA-9	SNDPT 6RR E - CDO		5.A FE	1,059,606	1,220,000	791,391	1,167,041		9,615			10.236	11.477	JAJO	25,323	129,747	03/30/2021	10/20/2031	81,636	XXX
85816E-AA-2	STCR 2018-1 E - CDO		4.C FE	948,860	1,100,000	732,085	1,049,651		11,129			9.916	11.445	JAJO	23,633	115,936	06/10/2021	04/15/2031	138,693	XXX
87249P-AA-0	WINDR 2014-3K E - CDO		4.A FE	1,194,310	1,300,000	1,058,758	1,258,346		5,527			10.256	11.273	JAJO	28,888	141,497	08/18/2021	10/15/2030	5,762	XXX
87268T-AA-8	TFINS 192 B - CDO		3.B FE	2,040,000	2,040,000	2,022,161	2,040,000					8.834		FMAN	17,020	192,898	12/18/2019	02/28/2039	2,084,660	XXX
87331V-AH-1	TBRNA VIII B - CDO		4.B FE	5,653,910	9,728,000	5,353,337	6,570,326		132,773			4.827	9.472	FMAN	67,821	522,111	11/16/2021	11/07/2037	5,515,420	XXX
894135-AG-7	TRAP XIII B - CDO		1.E FE	228,800	320,000	222,150	237,559		3,756			4.727	8.209	FMAN	2,185	16,769	09/22/2022	11/09/2042	223,629	XXX
894135-AJ-1	TRAP XIII C1 - CDO		2.C FE	913,314	1,503,000	923,613	1,050,189		18,449			5.177	9.493	FMAN	11,238	85,580	06/24/2022	11/09/2042	1,522,708	XXX
89413C-AE-7	TRAP X B - CDO		2.B FE	339,788	510,000	372,506	372,506		7,618			4.846		JAJO	5,972	27,205	09/22/2022	07/06/2041	515,879	XXX
89708B-AD-5	TROP C 5 A2L - CDO		3.B FE	133,106	230,000	154,985	156,605		3,578			4.766	9.376	JAJO	2,375	12,232	05/14/2021	07/15/2036	158,176	XXX
903428-AB-6	USCAP VI A2 - CDO		2.A FE	371,648	640,000	510,144	444,683		8,634			4.739	8.983	JAJO	6,993	33,667	05/14/2021	07/10/2043	63,822	XXX
92326G-AL-2	VENTR 45 D1 - CDO		2.C FE	1,184,620	1,220,000	1,160,872	1,189,016		2,466			7.884	8.249	JAJO	19,505	103,338	04/18/2022	07/20/2035	220,358	XXX
1099999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				155,172,548	178,238,136	153,675,988	163,921,424		667,833			XXX	XXX	XXX	1,310,321	9,160,330	XXX	XXX	114,476,659	XXX
Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)																				
05551C-AA-3	BIBCARD 191 NOTES - ABS		1.G FE	814,989	814,989	792,326	814,989					3.500	3.515	JAJO	6,656	28,525	11/05/2019	01/07/2030	51,804	XXX
08866T-AA-0	BIB 2017-1 A - ABS		1.G FE	101,887	101,887	101,556	101,887					4.080	4.100	JAJO	970	4,157	02/22/2017	04/07/2027	17,593	XXX
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		1.G FE	291,822	291,822	290,461	291,822					4.180	4.202	JAJO	2,846	12,198	03/02/2018	04/07/2028	30,886	XXX
09606B-AJ-3	BSTRM 241 B - ABS		2.C FE	100,000	100,000	101,769	100,000					6.043	6.119	MON	185	6,043	10/28/2024	11/20/2054	100,504	XXX
126685-AD-8	CWHEL 2005-C 2A - RMBS		1.A FM	9,884	12,487	11,852	11,870		110			4.045	5.803	MON	24	575	04/20/2010	07/15/2035	614	XXX
31684U-AC-5	FIGRE 24HE4 C - RMBS		1.G FE	73,147	73,147	73,509	73,147		–			5.301	5.360	MON	65	3,878	09/09/2024	09/25/2054	273	XXX
316927-AA-0	FIGRE 24HE2 A - RMBS		1.A FE	832,735	832,315	854,172	832,807		(46)			6.380	6.440	MON	885	53,102	07/18/2024	05/26/2054	149	XXX
316927-AB-8	FIGRE 24HE2 B - RMBS		1.D FE	99,876	99,878	102,588	99,908		(3)			6.630	6.709	MON	110	6,622	05/23/2024	05/26/2054	18	XXX
46616P-AA-1	HENDR 2011-1 A - ABS		1.A FE	66,260	59,111	58,883	65,037		(409)			4.700	2.636	MON	123	2,778	12/08/2021	10/15/2056	269	XXX
46616Q-AA-9	HENDR 2011-2 A - ABS		1.A FE	217,237	217,362	216,334	217,346		1			4.940	4.992	MON	477	10,738	12/01/2011	09/15/2056	1,225	XXX
46617J-AA-4	HENDR 2013-2 A - ABS		1.A FE	291,467	291,535	276,917	291,342		(113)			4.210	4.258	MON	545	12,240	07/30/2013	03/15/2062	303	XXX
46617L-AA-9	HENDR 133 A - ABS		1.A FE	376,235	376,539	359,402	376,139		(135)			4.080	4.133	MON	683	15,320	10/10/2013	01/17/2073	26,689	XXX
46665R-AA-7	HENDR 200D A1 - ABS		1.F FE	163,184	140,653	140,653	163,184					3.250	3.272	MON	236	5,352	06/02/2020	01/15/2064	202	XXX
70338C-10-9	PATRNL 2004-I A - ABS		1.G FE	797,957	944,328	949,825	926,584		9,418			6.673	7.613	MON	4,726	63,015	04/11/2012	05/04/2054	460,949	XXX
88576N-AP-3	HENDR 2007-3 A - ABS		1.B FE	1,079,036	1,079,303	1,118,890	1,079,201		8			6.150	6.232	MON	2,950	66,377	09/20/2007	10/15/2048	60,974	XXX
88576R-AA-7	HENDR 2008-1 A - ABS		1.A FE	50,982	50,996	51,296	50,995		–			6.190	6.270	MON	140	3,157	03/06/2008	01/15/2044	88	XXX
88576R-AB-5	HENDR 2008-1 B - ABS		1.A FE	1,734,729	1,735,000	1,781,226	1,734,983		10			8.370	8.518	MON	6,454	145,220	03/06/2008	01/15/2046	41,758	XXX
88576R-AC-3	HENDR 2008-1 C - ABS		1.B FE	1,734,151	1,735,000	1,873,832	1,734,891		31			9.360	9.547	MON	7,218	162,396	03/06/2008	01/15/2048	59,424	XXX
88576R-AD-1	HENDR 2008-1 D - ABS		1.C FE	2,027,760	2,029,000	2,249,350	2,028,760		39			10.810	11.060	MON	9,748	219,335	03/06/2008	01/15/2050	19,871	XXX
88576U-AB-8	HENDR 2008-2 B - ABS		1.B FE	666,640	1,000,000	1,070,335	992,225		872			8.630	8.952	MON	3,836	86,300	01/02/2009	03/15/2040	10,421	XXX
1119999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)				11,529,975	12,007,882	12,475,176	11,987,115		9,784			XXX	XXX	XXX	48,877	907,327	XXX	XXX	884,012	XXX
1209999999 – Subtotals – Financial Asset-Backed Securities – Self-Liquidating				679,332,081	713,841,906	611,431,982	690,295,801		1,332,508			XXX	XXX	XXX	3,478,740	28,610,983	XXX	XXX	266,003,326	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)																				
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS		1.G	17,900,000	17,900,000	17,094,500	17,900,043		(10)			5.500	5.497	MS	328,167	892,483	02/18/2025	03/01/2037	1,414,788	1.000
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS		1.G	17,900,000	17,900,000	17,094,500	17,900,010		(2)			5.500	5.497	MS	328,167	891,894	02/18/2025	03/01/2037	1,414,788	1.000
1319999999 – Asset-Backed Securities: Financial Asset-Backed Securities – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)				35,800,000	35,800,000	34,189,000	35,800,052		(12)			XXX	XXX	XXX	656,333	1,784,378	XXX	XXX	2,829,577	XXX
1409999999 – Subtotals – Financial Asset-Backed Securities – Not Self-Liquidating				35,800,000	35,800,000	34,189,000	35,800,052		(12)			XXX	XXX		656,333	1,784,378	XXX	XXX	2,829,577	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)																				
00110X-AA-2	AFN 211 A1 - ABS		1.A FE	216,358	246,913	228,292	232,962		5,400			2.210	4.765	MON	167	5,457	04/18/2022	05/20/2051	247,368	
00258B-AB-0	AASET 2021-2 B - ABS		2.B FE	628,349	651,413	621,120	637,664		3,581			3.538	4.461	MON	1,024	23,047	04/19/2022	01/15/2047	448,144	
01983K-AG-9	ALLO 241 A2 - ABS		1.G FE	250,000	250,000	253,772	250,000		–			5.940	6.014	MON	454	14,850	07/12/2024	07/20/2054	251,238	
07359B-AA-5	BEACN 211 A - ABS		1.F FE	133,415	145,833	136,373	137,809		1,237			2.250	4.332	MON	100	3,281	04/20/2022	10/22/2046	2,087	
09606B-AA-2	BSTRM 231 A2 - ABS		1.F FE	736,475	750,000	754,640	743,099		2,622			5.398	5.883	MON	1,237	40,485	04/25/2023	05/20/2053	753,374	
12479M-AH-1	CBCI 161 A - ABS		1.F FE	1,440,938	1,440,938	1,304,718	1,440,938					5.250	5.284	JAJO	15,970	75,649	05/19/2016	07/16/2046	32,975	
12479M-AJ-7	CBCI 161 B - ABS		2.B FE	5,800,000	5,800,000	4,430,191	5,800,000					7.500	7.570	JAJO	91,833	435,000	05/19/2016	07/16/2046	468,117	
12510H-AH-3	CAUTO 2020-1 B2 - ABS		2.B FE	103,336	100,000	97,941	100,000					4.219	4.563	MON	201	4,507	11/30/2021	02/15/2050	100,377	
12510H-AN-0	CAUTO 2021-1 A4 - ABS		1.E FE	83,550	98,521	83,951	88,673		1,464			2.760	4.870	MON	121	2,712	04/18/2022	08/15/2051	95,949	
12510H-AP-5	CAUTO 2022-1 A1 - ABS		1.A FE	204,008	227,813	218,134	213,776		3,778			3.350	5.530	MON	339	7,612	05/02/2023	03/15/2052	224,479	
12510H-AQ-3	CAUTO 2022-1 A2 - ABS		1.E FE	5,948,880	5,955,125	5,668,572	5,950,050		(816)			3.700	3.757	MON	9,793	219,744	04/18/2022	03/15/2052	5,876,606	
12530M-AC-9	SORT 2020-1 B1 - ABS		1.G FE	207,787	224,863	140,197	224,863		3,127			2.280	2.291	MON	228	5,113	05/05/2022	07/15/2060	225,290	
12530M-AD-7	SORT 2020-1 B2 - ABS		1.G FE	195,534	224,863	142,983	214,940		5,976			2.600	2.941	MON	260	5,830	05/26/2022	07/15/2060	225,350	
12530M-AG-0	SORT 2021-1 B1 - ABS		1.G FE	443,962	485,360	295,442	479,546		7,904			1.980	2.071	MON	427	9,583	05/02/2022	03/15/2061	486,161	
12563L-AN-7	CLIF 2020-1 A - ABS		1.F FE	215,531	234,981	221,752	223,295		2,196			2.080	4.333	MON	177	4,888	04/25/2022	09/18/2045	4,143	
12565K-AE-7	CLIF 2022-1 A - ABS		1.F FE	847,241	847,667	789,094	847,376		37			2.720	2.745	MON	833	23,057	01/19/2022	01/18/2047	7,040	
12571W-AA-1	CLIF 241 A - ABS		1.C FE	1,954,803	1,955,063	1,968,833	1,954,291		(119)			5.630	5.705	MON	3,363	110,070	07/23/2024	07/20/2049	6,029	
14855M-AA-6	CLAST 2019-1 A - ABS		2.A FE	1,153,364	1,164,840	1,141,543	1,157,026		1,513			3.967	4.246	MON	2,054	46,209	02/16/2022	04/15/2039	7,177	
14856C-AA-7	CLAST 2018-1 A - ABS		2.A FE	308,107	308,340	305,257	308,258		22			4.125	4.183	MON	565	12,719	06/07/2018	06/15/2043	2,158	
30605Y-AD-3	FLCON 171 B - ABS		1.F FE	27,193	27,433	27,433	27,422		79			6.300	6.879	MON	77	1,776	02/10/2021	02/15/2042	13,877	
30610G-AA-1	FLCON 2019-1 A - ABS		1.F FE	127,557	127,562	126,925	127,559		–			3.597	3.625	MON	204	4,588	10/22/2019	09/15/2039	2,212	
44148J-AA-7	HWIRE 2021-1 A2 - ABS		1.F FE	89,781	100,000	97,943	97,814		2,362			2.311	4.885	MON	71	2,311	05/17/2022	11/20/2051	100,193	
44148J-AK-5	HWIRE 241 B - ABS		2.B FE	150,000	150,000	153,366	150,000					6.672	6.765	MON	306	10,008	05/22/2024	06/22/2054	150,834	
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS		1.E PL	902,927	902,927	799,397	902,927					3.410	3.413	MON	2,566	30,790	02/19/2020	07/15/2040	75,748	
46651N-AA-2	JOLAR 2019-1 A - ABS		1.F FE	862,173	861,211	857,088	861,677		(115)			3.967	3.973	MON	1,518	34,164	03/17/2021	04/15/2044	5,730	
55283Y-AA-5	MACON 2021-1 A - ABS		1.F FE	2,351,883	2,351,943	2,234,361	2,351,909		6			2.627	2.642	MON	4,462	61,786	11/18/2021	11/05/2035	17,735	
55292R-AA-9	MAPSL 211 A - ABS		1.E FE	48,181	53,535	51,293	48,843		1,264			2.521	7.468	MON	60	1,350	04/26/2022	06/15/2046	32,915	
55446M-AA-5	MAACH 1 A - ABS		1.F FE	140,459	141,075	139,853	140,988		377			3.474	4.718	MON	218	4,901	02/11/2022	10/15/2039	4,160	1.000
63943B-AA-1	NAVTR 2021-1 A - ABS		1.F FE	152,559	167,280	159,773	159,619		1,863			2.771	4.983	MON	206	4,635	04/27/2022	11/15/2046	109,141	
78449A-AA-0	SLAM 2021-1 A - ABS		1.F FE	312,324	358,350	342,039	335,568		7,466			2.434	5.643	MON	388	8,722	06/10/2022	06/15/2046	273,754	
85572R-AA-7	STARR 2018-1 A - ABS		1.F FE	158,745	168,430	168,663	161,671		1,698			4.089	5.776	MON	306	6,887	03/25/2022	05/15/2043	2,174	
85573L-AA-9	STARR 2019-1 A - ABS		1.F FE	74,690	75,178	74,996	75,131		147			4.089	4.355	MON	137	3,074	02/08/2022	03/15/2044	71,688	
872480-AE-8	TIF 2021-1 A - ABS		1.E FE	798,319	903,125	827,716	837,970		11,318			1.650	4.314	MON	455	14,902	04/19/2022	02/20/2046	11,057	
87404L-AA-0	TLWND 2019-1 A - ABS		2.A FE	2,381,028	2,409,163	2,386,839	2,425,198		(2,184)			3.967	3.760	MON	4,248	95,571	06/09/2022	12/15/2044	19,096	
88315L-AL-2	TMCL 211 A - ABS		1.F FE	1,095,432	1,226,667	1,154,705	1,172,756		15,630			1.680	3.818	MON	630	20,608	04/19/2022	02/20/2046	814,472	
94354K-AA-8	WAAV 2019-1 A - ABS		2.A FE	1,968,541	1,997,699	1,961,920	1,975,432		2,297			3.597	4.049	MON	3,194	71,857	02/16/2022	09/15/2044	15,391	
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)				32,513,431	33,134,109	30,367,109	32,857,049		80,131			XXX	XXX	XXX	148,190	1,427,743	XXX	XXX	11,184,238	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)																				
008676-AA-6	AHG FUNDING 2024A1 - ABS		1.E FE	744,344	744,344	762,895	744,344					7.270	7.441	JAJO	11,424	43,892	12/20/2024	12/31/2044	44,844	1.000

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
								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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
038779-AB-0	ARBYS 2020-1 A2 - ABS		2.C FE	1,526,748	1,610,750	1,568,834	1,582,899		16,404			3.237	4.407	JAJO	8,835	52,140	05/13/2022	08/01/2050	1,598,079	
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS		1.F YE	7,443,367	6,089,082	6,375,165	6,548,305		(55,991)			6.510	4.660	MON	23,123	396,399	02/09/2009	01/10/2034	88,293	
14990@-AA-9	CEAMER FINANCE III LLC - ABS		2.B PL	896,663	896,663	923,676	896,663					6.790	6.795	MN	7,441	51,655	11/22/2024	11/15/2039	1,201	1.000
233046-AS-0	DNKN 2021-1 A23 - ABS		2.B FE	5,040,000	5,040,000	4,487,213	5,040,000					2.791	2.801	FMAN	16,020	140,666	10/15/2021	11/20/2051	4,771,185	
33830J-AE-5	GUYS 231 A2 - ABS		2.C FE	521,912	495,000	509,098	517,191		(3,479)			7.549	6.529	JAJO	6,851	37,368	08/19/2024	01/26/2054	478,676	
50246*-AG-4	LVNV 6.84 6/12/29 - ABS		1.F PL	250,000	250,000	256,615	250,000					6.840	7.009	MON	1,425	17,338	06/04/2024	06/12/2029	250,333	
55288*-AA-5	MGE POWER LLC - ABS		2.B	2,629,707	2,620,971	2,678,313	2,623,448		(316)			5.680	5.718	MON	2,481	148,871	07/02/2003	09/25/2033	35,203	
59155M-AA-8	METIS ISSUER 2025-1 LLC - ABS		1.F FE	1,500,000	1,500,000	1,519,218	1,500,000					6.892	7.545	MN	17,230	65,761	03/13/2025	05/15/2055	660,614	1.000
693342-AB-3	PCG 2022-A A2 - ABS		1.A FE	1,499,957	1,500,000	1,458,589	1,499,682		(288)			4.263	4.266	JD	5,329	63,945	05/03/2022	06/01/2038	19,595	
693342-AE-7	PCG 2022-A A5 - ABS		1.A FE	4,999,828	5,000,000	4,364,384	4,934,226		(65,666)			4.674	4.766	JD	19,475	233,700	05/03/2022	12/01/2053	646,843	
693342-AJ-6	PCG 2022-B A4 - ABS		1.A FE	999,986	1,000,000	964,732	1,000,082		(262)			5.212	5.211	JD	4,343	52,120	07/13/2022	12/01/2049	86,261	
81761T-AC-9	SERV 2020-1 A22 - ABS		2.C FE	164,045	187,581	167,549	172,089		2,514			3.337	5.283	JAJO	1,061	6,260	04/19/2022	01/30/2051	179,217	
817743-AE-7	SPRO 2021-1 A2 - ABS		2.C FE	2,704,508	3,008,250	2,844,543	2,879,657		50,698			2.394	4.391	JAJO	13,203	72,018	04/19/2022	04/25/2051	2,954,955	
817743-AG-2	SPRO 221 A2 - ABS		2.C FE	1,925,000	1,925,000	1,825,813	1,925,000					3.127	3.139	JAJO	11,036	60,195	01/20/2022	01/25/2052	1,879,580	
83546D-AN-8	SONIC 2021-1 A21 - ABS		2.B FE	182,613	191,500	178,303	187,642		1,361			2.190	3.015	MON	128	4,194	02/01/2022	08/21/2051	186,673	
83546D-AQ-1	SONIC 2021-1 A22 - ABS		2.B FE	1,840,869	1,867,125	1,618,685	1,850,896		2,533			2.636	2.824	MON	1,504	49,217	10/18/2021	08/21/2051	1,762,112	
864300-AC-2	SUBWAY 2024-1 A22 - ABS		2.B FE	990,000	990,000	1,010,822	990,000					6.268	6.317	JAJO	10,515	62,053	05/30/2024	07/30/2054	1,005,513	
864300-AE-8	SUBWAY 2024-1 A23 - ABS		2.B FE	2,499,587	2,475,000	2,557,814	2,497,061		(1,897)			6.505	6.419	JAJO	27,280	160,999	07/24/2024	07/30/2054	2,515,250	
864300-AL-2	SUBWAY 2024-3 A23 - ABS		2.B FE	3,080,958	3,116,520	3,089,967	3,083,998		2,657			5.914	6.123	JAJO	31,230	184,311	11/07/2024	07/30/2054	2,891,062	1.000
87358A-AA-0	TACSEE 2 LIMITED CLASS A - ABS		2.B PL	78,013	78,013	79,149	78,013					9.000	9.169	MON	312	6,979	12/10/2024	01/15/2028	2,456	1.000
87358A-AB-8	TACSEE 2 LIMITED CLASS E - ABS		2.B	196,291	196,291	252,167	196,291						60.059	MON			12/10/2024	01/15/2028	152,280	1.000
89255#-AA-9	VUMC 2018-1 LOAN - ABS		1.F PL	3,963,396	3,963,396	3,530,970	3,963,396					4.920	4.971	MON	16,250	194,999	06/07/2018	07/01/2048	34,917	
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS		1.F PL	11,271,895	11,314,118	11,177,206	11,271,562		404			4.000	5.373	MON	47,850	458,963	09/16/2025	11/30/2029	322,583	1.000
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS		1.E PL	7,310,014	7,330,222	7,292,874	7,327,128		3,686			4.000	4.484	MON	15,625	324,486	09/16/2025	02/20/2030	2,064,653	1.000
95058X-AL-2	WEN 211 A22 - ABS		2.B FE	460,933	477,496	425,788	467,045		1,669			2.775	3.239	MJSD	589	13,251	02/04/2022	06/15/2051	454,377	
95058X-AP-3	WEN 2022-1 A22 - ABS		2.B FE	5,788,892	5,788,666	5,619,215	5,788,819		(20)			4.535	4.560	MJSD	11,667	262,528	03/29/2022	03/15/2052	5,490,297	
974153-AB-4	WSTOP 201 A2 - ABS		2.B FE	274,825	315,200	305,381	299,224		7,522			2.841	5.700	MJSD	647	8,955	08/30/2022	12/05/2050	311,607	
974153-AD-0	WSTOP 221 A2 - ABS		2.B FE	4,710,750	4,714,375	4,568,423	4,712,607		501			3.734	3.764	MJSD	12,714	176,035	03/09/2022	03/05/2052	4,647,724	
BGHAET-AS-3	CEAMER FINANCE IV LLC - ABS		2.B	2,750,000	2,750,000	2,750,000	2,750,000						6.269	MON			11/24/2025	12/15/2040	16,339	1.000
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				78,245,099	77,435,562	75,163,401	77,577,267		(37,973)			XXX	XXX	XXX	325,588	3,349,296	XXX	XXX	35,552,720	XXX
1609999999 – Subtotals - Non-Financial Asset-Backed Securities – Practical Expedient				110,758,531	110,569,671	105,530,509	110,434,316		42,158			XXX	XXX	XXX	473,778	4,777,039	XXX	XXX	46,736,958	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Lease-Backed Securities – Full Analysis (Unaffiliated)																				
102104-AC-0	CLDCD 2024-2 A2 - ABS		1.F FE	750,000	750,000	758,732	750,000					5.923	5.997	MON	1,111	47,507	11/22/2024	11/22/2049	753,702	1.000
20469A-AD-1	CMPDC 242 A1 - ABS		1.A FE	750,000	750,000	751,457	750,000					5.022	5.075	MON	628	37,665	08/22/2024	08/25/2049	753,139	
28000X-AA-6	EDGE 221 A2 - ABS		2.B FE	7,535,997	7,748,125	7,486,542	7,665,619		37,568			4.250	4.875	MON	5,488	329,295	04/08/2022	03/25/2052	7,451,297	
78520E-AC-0	SDCP 221 A2 - ABS		1.F FE	979,030	1,000,000	991,061	988,545		2,927			5.000	5.423	MON	1,528	50,000	07/01/2022	06/20/2047	1,004,167	
78520E-AE-6	SDCP 231 A2 - ABS		1.F FE	749,687	750,000	752,685	749,843		61			6.250	6.342	MON	1,432	46,875	04/18/2023	04/20/2048	753,906	
85236K-AM-4	SIDC 241 A2 - ABS		1.G FE	4,967,364	5,000,000	5,062,109	4,977,863		6,021			5.900	6.128	MON	4,917	295,000	03/15/2024	03/25/2049	5,024,583	
871044-AA-1	SWTCH 2024-1 A2 - ABS		1.G FE	9,912,239	10,000,000	10,099,203	9,940,456		16,045			6.280	6.573	MON	10,467	628,000	03/07/2024	03/25/2054	10,052,333	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term Bonds - Asset Backed Securities Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book / Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Par Value	Fair 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.	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity	Payment Due at Maturity	Origination Balloon Payment %
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Lease-Backed Securities – Full Analysis (Unaffiliated)				25,644,317	25,998,125	25,901,788	25,822,326		62,624			XXX	XXX	XXX	25,570	1,434,343	XXX	XXX	25,793,127	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)																				
55431@-AA-9	DOGWOOD TERM LOAN - ABS		1.G PL	6,067,477	6,067,477	6,120,264	6,067,477					6.450	6.315	FMAN	64,138	260,392	06/17/2025	06/24/2032	101,297	1.000
1739999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)				6,067,477	6,067,477	6,120,264	6,067,477					XXX	XXX	XXX	64,138	260,392	XXX	XXX	101,297	XXX
1809999999 – Subtotals - Non-Financial Asset-Backed Securities – Full Analysis				31,711,794	32,065,602	32,022,052	31,889,803		62,624			XXX	XXX	XXX	89,708	1,694,734	XXX	XXX	25,894,424	XXX
1889999999 – Total – Asset-Backed Securities (Unaffiliated)				857,602,406	892,277,179	783,173,543	868,419,973		1,437,277			XXX	XXX	XXX	4,698,559	36,867,134	XXX	XXX	341,464,284	XXX
1909999999 – Total – Asset-Backed Securities				857,602,406	892,277,179	783,173,543	868,419,973		1,437,277			XXX	XXX	XXX	4,698,559	36,867,134	XXX	XXX	341,464,284	XXX
2009999999 – Total – Long-Term Bonds (Issuer Credit Obligations and Asset-Backed Securities)				4,803,557,277	5,139,980,728	4,261,628,868	4,851,299,488	(34,485)	8,891,248			XXX	XXX	XXX	45,680,011	189,956,183	XXX	XXX	4,419,050,514	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:														
	1A	1A	\$481,195,883	1B	\$44,223,952	1C	\$8,442,557	1D	\$20,583,300	1E	\$39,083,298	1F	\$47,102,477	1G	\$69,787,061	
	1B	2A	\$10,751,124	2B	\$59,495,244	2C	\$20,534,468									
	1C	3A	\$15,258,308	3B	\$2,196,605	3C	\$30,520,904									
	1D	4A	\$8,289,512	4B	\$7,342,313	4C	\$1,049,651									
	1E	5A	\$1,686,785	5B	\$801,178	5C	\$									
	1F	6	\$75,354													

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book / Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared but Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (14+15-16)	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	336,832	22.160	336,832	380,000	29,925				1,976			1,976		2.C PL	05/14/2021
020002-78-8	ALLSTATE CORP		15,582.000	25	409,807	26.300	409,807	390,705	28,729	7,182			(3,428)			(3,428)		2.C FE	05/16/2023
02005N-BN-9	ALLY FINANCIAL INC		640,000.000	1,000	608,524	95.082	608,524	640,000	30,080				49,206			49,206		3.C FE	05/25/2021
02665T-86-8	AMERICAN HOMES 4 RENT		5,550.000	25	134,082	24.159	134,082	147,598	8,672				(1,449)			(1,449)		3.A FE	11/04/2019
038923-85-0	ARBOR REALTY TRUST INC		16,000.000	25	348,160	21.760	348,160	387,200	25,000				(17,280)			(17,280)		2.A PL	01/31/2022
038923-86-8	ARBOR REALTY TRUST INC		9,661.000	25	163,078	16.880	163,078	241,525	15,095				(17,100)			(17,100)		2.A PL	08/04/2021
038923-87-6	ARBOR REALTY TRUST INC		11,200.000	25	190,960	17.050	190,960	280,000	17,850				(15,456)			(15,456)		2.A PL	05/25/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		31,526.000	25	640,608	20.320	640,608	716,565	42,954				(29,004)			(29,004)		2.A FE	07/26/2022
03939A-40-4	ARCH CAPITAL GROUP LTD		60,000.000	25	1,002,600	16.710	1,002,600	1,500,000	68,250				(78,000)			(78,000)		2.A FE	06/02/2021
04651L-30-5	AT&T MOBILITY II LLC		32,500.000	1,000	33,317,417	1,025.151	33,317,417	32,500,000	2,210,000				521,017			521,017		2.A PL	06/13/2023
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		8,200.000	25	163,262	19.910	163,262	165,179	11,275	2,819			(4,428)			(4,428)		2.C FE	08/04/2023
05554M-10-0	BIP BERMUDA HOLDINGS I LTD		11,800.000	25	195,054	16.530	195,054	295,022	15,119				(3,009)			(3,009)		2.C FE	01/12/2022
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		200,000.000	1,000	196,332	98.166	196,332	200,000	13,250				16,824			16,824		3.C FE	11/17/2021
06055H-87-1	BANK OF AMERICA CORP		400,000.000	25	7,876,000	19.690	7,876,000	10,000,000	475,000				(444,000)			(444,000)		2.B FE	01/27/2022
06055H-AH-6	BANK OF AMERICA CORP		340,000.000	1,000	354,263	104.195	354,263	340,000	11,388				14,263			14,263		2.B FE	04/24/2025
064058-AL-4	BANK OF NEW YORK MELLON CORP		13,500,000.000	1,000	13,299,585	98.515	13,299,585	13,500,000	506,250				541,074			541,074		2.A FE	11/08/2021
12542R-80-3	CHS INC		19,570.000	25	496,002	25.345	496,002	533,528	36,694				(4,012)			(4,012)		3.A	10/25/2018
172967-PE-5	CITIGROUP INC		920,000.000	1,000	964,638	104.852	964,638	922,079	70,150				6,151			6,151		3.A FE	09/14/2023
172967-PM-7	CITIGROUP INC		420,000.000	1,000	442,961	105.467	442,961	420,430	29,400				39			39		3.A FE	07/23/2024
17327C-AV-5	CITIGROUP INC		850,000.000	1,000	876,329	103.097	876,329	852,014	44,799				24,315			24,315		3.A FE	02/05/2025
17327C-BC-6	CITIGROUP INC		210,000.000	1,000	218,212	103.911	218,212	210,094	4,492				8,118			8,118		3.A FE	07/16/2025
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		330,000.000	1,000	328,761	99.624	328,761	330,000	25,962				1,157			1,157		3.A FE	10/22/2018
19075Q-AD-4	COBANK ACB		2,000,000.000	1,000	1,957,683	97.884	1,957,683	2,000,000	85,000	21,250			53,834			53,834		2.B FE	12/02/2021
19075Q-AE-2	COBANK ACB		2,330,000.000	1,000	2,336,624	100.284	2,336,624	2,330,000	150,285	37,571			(123)			(123)		2.B FE	08/16/2022
200340-70-1	COMERICA INC		16,424.000	25	427,024	26.000	427,024	425,903		10,978			1,121			1,121		3.A FE	10/09/2025
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		500,000.000	1,000	493,284	98.657	493,284	450,039	16,875				20,911			20,911		1.G FE	06/27/2022
28852N-30-7	ELLINGTON FINANCIAL INC		46,952.000	25	1,096,329	23.350	1,096,329	1,173,800	73,363	18,341			10,799			10,799		2.A PL	12/08/2021
29359U-10-9	ENSTAR GROUP LTD		16,842.000	25	398,313	23.650	398,313	416,579	29,474				59,536			59,536		2.C FE	07/06/2023
29452E-20-0	EQUITABLE HOLDINGS INC		10,746.000	25	217,392	20.230	217,392	235,435	9,064				(888)			(888)		2.C FE	12/15/2025
30767E-AE-9	FARM CREDIT BANK OF TEXAS		159,000.000	25	166,433	104.675	166,433	159,222	12,323				(548)			(548)		2.B FE	05/21/2024
30767E-AF-6	FARM CREDIT BANK OF TEXAS		250,000.000	1,000	257,707	103.083	257,707	250,000	7,486				7,707			7,707		2.B FE	07/08/2025
33616C-69-6	FIRST REPUBLIC BANK		151,000.000	25	30		30	1,510					(30)			(30)		6. *	12/16/2021
33616C-74-6	FIRST REPUBLIC BANK		30,000.000	25	6		6	300					(12)			(12)		6. *	04/08/2022
33616C-76-1	FIRST REPUBLIC BANK		28,800.000	25	6		6	288					(6)			(6)		6. *	03/15/2022
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		500,000.000	1,000	502,041	100.408	502,041	500,000	28,500				16,124			16,124		3.A FE	09/09/2020
38141G-A3-8	GOLDMAN SACHS GROUP INC		810,000.000	1,000	862,398	106.469	862,398	811,344	60,750				8,108			8,108		3.A FE	08/14/2023
38141G-A7-9	GOLDMAN SACHS GROUP INC		640,000.000	1,000	677,476	105.856	677,476	640,225	48,000				9,819			9,819		3.A FE	04/16/2024
48128A-AJ-2	JPMORGAN CHASE & CO		270,000.000	1,000	280,560	103.911	280,560	270,000	11,554	4,388			10,560			10,560		2.A FE	01/28/2025
48128B-54-9	JPMORGAN CHASE & CO		8,000.000	25	157,200	19.650	157,200	169,680	9,250				(9,360)			(9,360)		2.A FE	04/08/2022

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book / Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared but Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (14+15-16)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
48128B-58-0	JPMORGAN CHASE & CO		34,000.000	25	659,600	19.400	659,600	716,620	38,675				(34,000)			(34,000)		2.A FE	04/08/2022
534187-88-5	LINCOLN NATIONAL CORP		32,619.000	25	875,820	26.850	875,820	851,243	73,393				(12,395)			(12,395)		2.C FE	12/08/2022
534187-BR-9	LINCOLN NATIONAL CORP LUMENT FINANCE TRUST INC		220,000.000	1,000	235,415	107.007	235,415	231,006	20,350				(4,786)			(4,786)		2.C FE	02/27/2024
55025L-20-7	INC		33,325.000	25	680,497	20.420	680,497	833,125	65,609				(95,976)			(95,976)		2.B PL	04/28/2021
55261F-86-4	M&T BANK CORP		37,481.000	25	999,993	26.680	999,993	965,904	63,046				9,218			9,218		2.C FE	06/04/2025
55261F-AL-8	M&T BANK CORP		292,000.000	1,000	292,068	100.023	292,068	299,795	21,328				1,916			1,916		2.C FE	12/17/2024
59156R-BT-4	METLIFE INC		900,000.000	1,000	916,886	101.876	916,886	900,000	52,875				21,634			21,634		2.B FE	03/20/2018
61762V-20-0	MORGAN STANLEY		27,442.000	25	693,185	25.260	693,185	716,803	49,560	12,492			823			823		2.C FE	02/26/2024
61762V-83-8	MORGAN STANLEY		32,580.000	25	850,990	26.120	850,990	816,300	53,961	13,490			(12,706)			(12,706)		2.C FE	07/23/2024
61762V-86-1	MORGAN STANLEY		4,000.000	25	70,560	17.640	70,560	83,840	4,250	1,063			(2,960)			(2,960)		2.C FE	03/29/2022
61763E-20-7	MORGAN STANLEY		45,060.000	25	1,131,907	25.120	1,131,907	1,161,369	78,523	19,792			(901)			(901)		2.C FE	02/27/2024
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST		17,000.000	25	357,170	21.010	357,170	422,110	25,500				(5,270)			(5,270)		2.C FE	05/16/2019
674001-30-0	BROOKFIELD OAKTREE HOLDINGS LLC		11,839.000	25	248,382	20.980	248,382	299,616	19,608				(10,063)			(10,063)		2.B FE	06/24/2022
674001-40-9	BROOKFIELD OAKTREE HOLDINGS LLC		34,610.000	25	713,312	20.610	713,312	874,510	56,674				(5,538)			(5,538)		2.B FE	06/24/2022
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		3,000,000.000	1,000	3,032,379	101.079	3,032,379	3,000,000	180,000				38,144			38,144		2.B FE	04/21/2022
70931T-50-9	PENNYMAC MORTGAGE INVESTMENT TRUST		40,750.000	25	752,653	18.470	752,653	1,018,750	68,766				(17,523)			(17,523)		2.C PL	08/17/2021
74460W-42-0	PUBLIC STORAGE		660,000.000	25	10,533,600	15.960	10,533,600	16,500,000	660,000				(587,400)			(587,400)		2.A FE	11/09/2021
74460W-55-2	PUBLIC STORAGE		29,156.000	25	539,386	18.500	539,386	669,844	28,418				(19,458)			(19,458)		1.G FE	09/02/2025
78397D-AC-2	SBL HOLDINGS INC		130,000.000	1,000	123,329	94.869	123,329	130,000	8,450				10,156			10,156		3.B FE	06/17/2021
857477-CH-4	STATE STREET CORP		860,000.000	1,000	897,261	104.333	897,261	860,472	57,620				20,271			20,271		2.A FE	01/24/2024
857477-CM-3	STATE STREET CORP		370,000.000	1,000	387,457	104.718	387,457	370,000	24,790				9,858			9,858		2.A FE	07/17/2024
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC		9,142.000	25	183,663	20.090	183,663	226,410	13,142				6,308			6,308		3.C FE	03/03/2021
89832Q-69-5	TRUIST FINANCIAL CORP		8,894.000	25	170,676	19.190	170,676	222,551	10,562				(978)			(978)		2.C FE	08/03/2020
89832Q-AD-1	TRUIST FINANCIAL CORP		450,000.000	1,000	451,231	100.273	451,231	455,417	30,011				3,670			3,670		2.C	11/21/2024
95002Y-AA-1	WELLS FARGO & CO		2,040,000.000	1,000	2,175,880	106.661	2,175,880	2,059,162	155,549				11,188			11,188		2.B FE	08/01/2023
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP		18,000.000	25	301,500	16.750	301,500	450,000	23,063				(5,040)			(5,040)		2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP		1,475.000	25	27,184	18.430	27,184	36,875	1,936				561			561		2.C FE	02/19/2020
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		85,000.000	25	1,345,550	15.830	1,345,550	2,108,950	89,250				(60,350)			(60,350)		2.B FE	12/16/2021
4019999999 – Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred					102,041,504	XXX	102,041,504	112,066,937	6,237,162	149,365			12,930			12,930		XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																			
008252-82-7	AFFILIATED MANAGERS GROUP INC		8,187.000	25	204,689	24.290	198,862	204,689	13,816					3		3		2.C FE	03/18/2024
015857-80-8	ALGONQUIN POWER & UTILITIES CORP		11,790.000	25	301,464	25.470	300,291	301,770		96			(306)			(306)		3.A FE	12/31/2025
020002-30-9	ALLSTATE CORP		20,000.000	25	500,000	25.860	517,200	500,000	39,594	9,368								2.C FE	01/03/2013
025932-80-7	AMERICAN FINANCIAL GROUP INC		8,415.000	25	210,613	21.530	181,175	210,613	12,360									2.C FE	03/29/2022
04621X-30-6	ASSURANT INC		11,200.000	25	280,001	19.435	217,672	280,160	14,700	3,103			(34)			(34)		3.A FE	11/16/2020
11271L-10-2	BROOKFIELD FINANCE INC		12,000.000	25	300,000	16.490	197,880	300,000	13,875	2,891								2.B FE	10/08/2020
125896-85-2	CMS ENERGY CORP		13,471.000	25	329,775	22.660	305,253	331,762	19,786	4,177				12		12		2.C FE	08/04/2022
12621E-30-1	CNO FINANCIAL GROUP INC		6,800.000	25	170,000	19.000	129,200	170,000	8,713	871								3.A FE	11/18/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book / Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value per Share	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared but Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (14+15-16)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
759351-80-2	REINSURANCE GROUP OF AMERICA INC		7,676.000	25	191,900	24.820	190,518	191,900	11,034									2.B FE	06/01/2016
759351-88-5	REINSURANCE GROUP OF AMERICA INC		21,200.000	25	530,000	25.410	538,692	530,000	37,763	9,440								2.B FE	09/15/2022
842587-80-0	SOUTHERN CO		13,531.000	25	313,704	20.240	273,867	315,778	10,557	2,837						(53)	(53)	2.B FE	12/08/2025
91529Y-60-1	UNUM GROUP		12,184.000	25	302,704	23.130	281,816	304,047	19,038	846					(32,494)	(32,494)		3.A FE	10/12/2018
4029999999 - Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred					3,634,851	XXX	3,332,427	3,640,720	201,233	33,630				(32,872)		(32,872)		XXX	XXX
4109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					105,676,356	XXX	105,373,931	115,707,656	6,438,396	182,994			12,930	(32,872)		(19,942)		XXX	XXX
4509999999 - Total Preferred Stocks					105,676,356	XXX	105,373,931	115,707,656	6,438,396	182,994			12,930	(32,872)		(19,942)		XXX	XXX

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																	
	1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G	\$1,032,670										
	1B	2A \$62,974,415	2B \$23,397,201	2C \$10,176,088															
	1C	3A \$6,984,092	3B \$123,329	3C \$988,519															
	1D	4A \$	4B \$	4C \$															
	1E	5A \$	5B \$	5C \$															
	1F	6 \$42																	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book / Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	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. (12-13)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated), Other																
000000-00-0.....	Stone Point Credit Corp.....		657,647.909...	13,065,557.....	19.867.....	13,065,557.....	13,125,887.....		1,167,418.....		309,009.....		309,009.....		12/29/2025.....	XXX.....
31339#-11-1.....	FEDERAL HOME LOAN BANK OF NEW YORK.....	RF.....	12,938.000.....	1,293,800.....	100.000.....	1,293,800.....	1,293,800.....		91,439.....						04/04/2025.....	XXX.....
5029999999 – Industrial and Miscellaneous (Unaffiliated), Other.....				14,359,357.....	XXX.....	14,359,357.....	14,419,687.....		1,258,857.....		309,009.....		309,009.....		XXX.....	XXX.....
5109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated).....				14,359,357.....	XXX.....	14,359,357.....	14,419,687.....		1,258,857.....		309,009.....		309,009.....		XXX.....	XXX.....
5989999999 – Total Common Stocks.....				14,359,357.....	XXX.....	14,359,357.....	14,419,687.....		1,258,857.....		309,009.....		309,009.....		XXX.....	XXX.....
5999999999 – Total Preferred and Common Stocks.....				120,035,712.....	XXX.....	119,733,288.....	130,127,343.....	182,994.....	7,697,253.....		321,939.....		289,067.....		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
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)							
3130B7-CM-4	FEDERAL HOME LOAN BANKS	07/29/2025	RBC CAPITAL MARKETS, LLC	XXX	3,500,000	3,500,000	
3130B7-D2-7	FEDERAL HOME LOAN BANKS	07/30/2025	ACADEMY SECURITIES, INC.	XXX	3,500,000	3,500,000	
880591-FC-1	TENNESSEE VALLEY AUTHORITY	10/30/2025	Santander US Capital Markets	XXX	3,050,101	3,000,000	39,375
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				XXX	10,050,101	10,000,000	39,375
Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)							
64966S-NJ-1	NEW YORK CITY	04/14/2025	RBC CAPITAL MARKETS, LLC	XXX	2,000,000	2,000,000	
0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)				XXX	2,000,000	2,000,000	
Issuer Credit Obligations: Municipal Bonds – Special Revenue							
155498-HZ-4	CENTRAL TEXAS REGIONAL MOBILITY AUTHORIT.	08/22/2025	RBC CAPITAL MARKETS, LLC	XXX	501,515	500,000	3,750
57585B-PA-0	MASSACHUSETTS ST DEV FIN AGY REV	08/06/2025	GOLDMAN, SACHS & CO.	XXX	1,955,320	2,000,000	
645424-BP-6	NEW HOPE CULTURAL ED FACS FIN CORP TEX H	08/14/2025	GOLDMAN, SACHS & CO.	XXX	2,600,925	2,500,000	
0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue				XXX	5,057,760	5,000,000	3,750
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)							
59524E-AB-8	MIDATL 2005 2 - ABS	05/05/2025	WELLS FARGO SECURITIES LLC	XXX	1,008,677	1,096,746	15,166
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)				XXX	1,008,677	1,096,746	15,166
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)							
P4003#-AA-6	MINERA LOS PELAMBRES WATER ASSETS FINANC	02/20/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	7,100,000	7,100,000	
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC	11/24/2025	DIRECT LOAN FUND	XXX	1,250,000	1,250,000	
00180V-AA-1	THE ANB CORPORATION	07/25/2025	PERSHING LLC	XXX	465,000	500,000	6,556
00273*-AA-8	AP Middlebury Holdings, LLC Senior Notes	04/29/2025	DIRECT FROM ISSUER	XXX	7,600,000	7,600,000	
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	05/22/2025	Santander US Capital Markets	XXX	1,809,261	2,650,000	33,007
018820-AE-0	ALLIANZ SE	08/19/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	200,088	200,000	
025676-AR-8	AMERICAN NATIONAL GROUP INC	08/19/2025	WELLS FARGO SECURITIES, LLC	XXX	170,000	170,000	
04365X-AB-4	ASCOT GROUP LTD	05/09/2025	WELLS FARGO SECURITIES LLC	XXX	2,850,000	2,850,000	
04686J-AM-3	ATHENE HOLDING LTD.	07/09/2025	J.P. MORGAN SECURITIES LLC	XXX	213,517	215,000	534
05571A-BA-2	BPCE SA	01/07/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	500,000	500,000	
05602X-DJ-4	BNP PARIBAS SA	05/14/2025	SG AMERICAS SECURITIES, LLC	XXX	209,760	200,000	3,689
05647@-AA-4	BX FRONTIER MEMEBER I LLC	10/01/2025	DIRECT	XXX	6,929,902	6,929,902	
05647@-AB-2	BX FRONTIER MEMEBER I LLC	09/22/2025	DIRECT	XXX	4,191,378	4,191,378	
05647@-AC-0	BX FRONTIER MEMEBER I LLC	09/22/2025	DIRECT	XXX	1,985,272	1,985,272	
06055H-80-6	BANK OF AMERICA CORP	12/15/2025	Various	XXX	260,840	370,325	
06419G-EE-2	BANK OF NOVA SCOTIA	09/29/2025	SCOTIA CAPITAL (USA) INC.	XXX	200,000	200,000	
06738E-DC-6	BARCLAYS PLC	02/19/2025	Various	XXX	399,800	400,000	
0778FP-AP-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	02/12/2025	BOFA SECURITIES, INC.	XXX	230,000	230,000	
0778FP-AQ-2	BELL TELEPHONE COMPANY OF CANADA OR BELL	02/12/2025	BOFA SECURITIES, INC.	XXX	290,000	290,000	
08079K-AA-2	BELROSE FUNDING TRUST II	05/13/2025	Various	XXX	3,515,869	3,500,000	
100743-AP-8	BOSTON GAS CO	01/07/2025	BANK OF AMERICA SECURITIES	XXX	400,000	400,000	
108035-AB-2	DIME COMMUNITY BANCSHARES INC	03/06/2025	PERSHING LLC	XXX	493,750	500,000	12,538
125896-BY-5	CMS ENERGY CORP	02/18/2025	J.P. MORGAN SECURITIES LLC	XXX	260,000	260,000	
12636Y-AG-7	CRH AMERICA FINANCE INC	01/07/2025	Various	XXX	2,487,719	2,500,000	
13607P-7Y-4	CANADIAN IMPERIAL BANK OF COMMERCE	07/07/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	400,000	400,000	
15231#-AA-3	CENTINEL FUNDING MH SR TL 2024	01/01/2025	DIRECT FROM ISSUER	XXX	35,000,000	35,000,000	
172967-PU-9	CITIGROUP INC	01/16/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	500,000	500,000	
21871X-AU-3	COREBRIDGE FINANCIAL INC	11/13/2025	Various	XXX	190,110	190,000	
225313-AT-2	CREDIT AGRICOLE SA	09/02/2025	CREDIT AGRICOLE SECURITIES (USA), INC.	XXX	600,000	600,000	
22535W-AN-7	CREDIT AGRICOLE SA	01/02/2025	CREDIT AGRICOLE SECURITIES (USA) I	XXX	2,250,000	2,250,000	
256677-AH-8	DOLLAR GENERAL CORP	01/22/2025	Various	XXX	733,119	1,000,000	12,604

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
260543-DM-2	DOW CHEMICAL CO	02/25/2025	BANK OF AMERICA SECURITIES	XXX	3,491,705	3,500,000	
26942G-AF-7	EAGLE BANCORP MONTANA INC	03/10/2025	PERSHING LLC	XXX	420,043	503,000	255
29250N-BT-1	ENBRIDGE INC	06/30/2025	MIZUHO SECURITIES USA INC	XXX	223,980	200,000	7,839
29273V-BH-2	ENERGY TRANSFER LP	09/04/2025	Jefferies LLC	XXX	214,504	215,000	260
29364G-AS-2	ENTERGY CORP	11/04/2025	WELLS FARGO SECURITIES, LLC	XXX	170,000	170,000	
29452E-AD-3	EQUITABLE HOLDINGS INC	03/12/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	290,000	290,000	
29977G-AE-2	EVERBANK FINANCIAL CORP	08/07/2025	PIPER JAFFRAY INC	XXX	500,000	500,000	
30018M-AA-6	EVERGREEN BANCSHARES, INC.	03/03/2025	Various	XXX	3,354		(3,354)
30161N-BQ-3	EXELON CORP	02/13/2025	BARCLAYS CAPITAL INC.	XXX	170,000	170,000	
30321L-2J-0	F&G GLOBAL FUNDING	02/12/2025	Deutsche Bank	XXX	100,431	100,000	441
303901-BW-1	FAIRFAX FINANCIAL HOLDINGS LTD	05/15/2025	BANK OF AMERICA SECURITIES	XXX	997,250	1,000,000	
31575F-AC-0	FIDELIS INSURANCE HOLDINGS LTD	06/10/2025	Various	XXX	10,684,000	10,684,000	
32117M-AC-8	FIRST MUTUAL HOLDING CO	02/11/2025	STIFEL, NICOLAUS & CO., INC.	XXX	491,250	500,000	7,719
34966X-AA-6	FORTITUDE GROUP HOLDINGS LLC	03/26/2025	WELLS FARGO SECURITIES LLC	XXX	499,195	500,000	
361448-BR-3	GATX CORP	02/04/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	509,935	500,000	5,126
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR	12/30/2025	Direct	XXX	—	—	
37959G-AH-0	GLOBAL ATLANTIC (FIN) CO	11/20/2025	WELLS FARGO SECURITIES, LLC	XXX	220,000	220,000	
403949-AR-1	HF SINCLAIR CORP	01/08/2025	BANK OF AMERICA SECURITIES	XXX	1,245,838	1,250,000	
403949-AS-9	HF SINCLAIR CORP	01/08/2025	BANK OF AMERICA SECURITIES	XXX	1,740,813	1,750,000	
41068X-AG-5	HA SUSTAINABLE INFRASTRUCTURE CAPITAL IN	11/13/2025	Various	XXX	230,260	230,000	
425911-AA-2	HENNEMAN TRUST	06/24/2025	Various	XXX	3,249,932	3,250,000	
442931-A@-0	HPS CORPORATE CAPITAL SOLUTIONS FUND	07/25/2025	DIRECT	XXX	4,400,000	4,400,000	
45332V-AB-1	INBANKSHARES, CORP	03/10/2025	DIRECT FROM ISSUER	XXX	417,104	500,000	
456837-BT-9	ING GROEP NV	09/02/2025	BOFA SECURITIES, INC	XXX	400,000	400,000	
472140-AA-0	JBS USA HOLDING LUX SARL	01/06/2025	Mizuho Securities USA, Inc.	XXX	498,935	500,000	
472140-AC-6	JBS USA HOLDING LUX SARL	01/06/2025	RBC CAPITAL MARKETS, LLC	XXX	985,410	1,000,000	
48251W-60-9	KKR & CO INC	05/21/2025	Various	XXX	448,931	449,175	
48253M-10-4	KKR GROUP FINANCE CO IX LLC	12/09/2025	Various	XXX	260,878	375,000	
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC	07/28/2025	J.P. Morgan Securities LLC	XXX	405,384	600,000	1,835
52808#-AA-9	LEWIS-MCCHORDCOMMUNITIES LLC	08/25/2025	DIRECT FROM ISSUER	XXX	4,000,000	4,000,000	
539439-BF-5	LLOYDS BANKING GROUP PLC	10/28/2025	Various	XXX	500,440	500,000	
55336V-BZ-2	MPLX LP	03/03/2025	BANK OF AMERICA SECURITIES	XXX	3,441,585	3,500,000	
56081*-AM-6	MLB FACILITY	05/14/2025	BANK OF AMERICA SECURITIES	XXX	1,600,000	1,600,000	
565130-AA-9	MAPLE GROVE FUNDING TRUST I	09/23/2025	CROSS	XXX	1,412,475	2,000,000	10,403
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO	03/04/2025	Morgan Stanley & Co. LLC	XXX	3,500,000	3,500,000	
639057-AQ-1	NATWEST GROUP PLC	05/14/2025	RBC CAPITAL MARKETS, LLC	XXX	527,075	500,000	5,078
65339K-83-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	05/12/2025	WELLS FARGO SECURITIES, LLC	XXX	540,000	540,000	
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS INC	02/04/2025	Various	XXX	391,654	390,000	
654579-AP-6	NIPPON LIFE INSURANCE CO	04/24/2025	J.P. MORGAN SECURITIES LLC	XXX	2,200,000	2,200,000	
65535H-CC-1	NOMURA HOLDINGS INC	06/30/2025	Various	XXX	502,900	500,000	
675626-AD-7	OCONOMOWOC BANCSHARES, INC.	08/14/2025	AFG Redemption	XXX	500,000	500,000	
68218W-AA-2	OMNIS FUNDING TRUST	11/05/2025	Various	XXX	3,526,915	3,500,000	14,191
718547-BA-9	PHILLIPS 66 CO	09/16/2025	Various	XXX	170,469	170,000	
755763-AE-9	READYCAP HOLDINGS LLC	02/21/2025	PIPER JAFFRAY INC	XXX	2,000,000	2,000,000	
759351-AT-6	REINSURANCE GROUP OF AMERICA INC	02/26/2025	Various	XXX	230,284	230,000	
780082-AV-5	ROYAL BANK OF CANADA	06/04/2025	RBC CAPITAL MARKETS, LLC	XXX	400,000	400,000	
780082-AY-9	ROYAL BANK OF CANADA	09/15/2025	Various	XXX	400,313	400,000	
832696-AZ-1	J M SMUCKER CO	01/23/2025	Various	XXX	1,061,655	1,000,000	12,458

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
842587-86-7	SOUTHERN CO	01/08/2025	MORGAN STANLEY & CO. LLC	XXX	290,000	290,000	
84857L-AE-1	SPIRE INC	11/18/2025	Various	XXX	1,290,000	1,290,000	
853254-DH-0	STANDARD CHARTERED PLC	11/04/2025	EUROCLEAR BANK SA/NV	XXX	200,000	200,000	
87264A-20-4	T-MOBILE USA INC	08/05/2025	U.S. Bank	XXX	357,630	390,000	
87268L-AB-3	TR FINANCE LLC	03/20/2025	Unknown	XXX	4,132,608	4,000,000	100,750
87612G-AN-1	TARGA RESOURCES CORP	02/24/2025	WELLS FARGO SECURITIES LLC	XXX	1,496,715	1,500,000	
87971M-CM-3	TELUS CORP	06/24/2025	Various	XXX	500,240	500,000	
87971M-CR-2	TELUS CORP	12/10/2025	Various	XXX	300,160	300,000	6
89103*-AA-7	TOREADOR HOLDINGS LLC	10/31/2025	DIRECT	XXX	5,397,400	5,397,400	
902613-BE-7	UBS GROUP AG	01/28/2025	Various	XXX	458,480	400,000	7,760
902613-BS-6	UBS GROUP AG	07/31/2025	UBS SECURITIES LLC	XXX	300,000	300,000	
90355N-AA-9	USCB FINANCIAL HOLDINGS INC	08/14/2025	SANDLER O'NEILL	XXX	500,000	500,000	
92343V-HJ-6	VERIZON COMMUNICATIONS INC	11/13/2025	Various	XXX	3,244,438	3,250,000	
927804-GU-2	VIRGINIA ELECTRIC AND POWER CO	03/03/2025	TD SECURITIES (USA) LLC	XXX	746,333	750,000	
92857W-BX-7	VODAFONE GROUP PLC	09/04/2025	Various	XXX	214,646	275,000	3,450
BGH922-AG-4	CENTINEL FUNDING MH SR TL 2024	01/01/2025	DIRECT LOAN FUND	XXX	(35,000,000)	(35,000,000)	
BGH9KB-86-9	WAWA INC	01/17/2025	BANK OF AMERICA SECURITIES	XXX	2,200,000	2,200,000	
BGH9KB-8A-0	WAWA INC	01/17/2025	BANK OF AMERICA SECURITIES	XXX	1,300,000	1,300,000	
BGH9LW-A2-8	PH IV ONSHORE ISSUER (IM) TRUST	01/30/2025	DIRECT LOAN FUND	XXX	324,200	324,200	
BGH9MA-DH-9	PH IV OFFSHORE ISSUER (IM) TRUST	01/30/2025	DIRECT LOAN FUND	XXX	649,400	649,400	
BGH9MA-EY-1	PH IV ONSHORE ISSUER (GP) TRUST	01/30/2025	DIRECT LOAN FUND	XXX	341,800	341,800	
BGH9MA-F6-1	PH IV OFFSHORE ISSUER (GP) TRUST	01/30/2025	DIRECT LOAN FUND	XXX	684,600	684,600	
BGH9XB-6J-9	DELAWARE LIFE GLOBAL FUNDING	06/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	3,000,000	3,000,000	
BGH9ZJ-K1-3	TERMINAL INVESTMENT LIMITED HOLDIN	06/26/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	3,600,000	3,600,000	
BGHA4P-C3-5	HOPE GAS HOLDINGS LLC	08/21/2025	BANK OF AMERICA SECURITIES	XXX	500,000	500,000	
BGHA5G-FD-9	HOPE GAS HOLDINGS LLC	08/21/2025	BANK OF AMERICA SECURITIES	XXX	700,000	700,000	
BGHA8Y-TY-6	AITX FINCO LLC	10/01/2025	J.P. Morgan Securities LLC	XXX	800,000	800,000	
BGHADG-0E-4	SPIRE TENNESSEE INC	12/04/2025	U.S. BANCORP INVESTMENTS, INC.	XXX	2,000,000	2,000,000	
BGHADG-0F-1	SPIRE TENNESSEE INC	12/04/2025	U.S. BANCORP INVESTMENTS, INC.	XXX	1,000,000	1,000,000	
BGHAG4-FU-6	TOREADOR HOLDINGS LLC	12/15/2025	APOLLO GLOBAL SECURITIES LLC	XXX	2,600,000	2,600,000	
G2964#-AA-7	AP GRANGE HOLDINGS	10/15/2025	APOLLO GLOBAL MANAGEMENT	XXX	12,298,967	11,609,550	89,305
G2973#-AA-6	AP CHIA ISSUER LLC 7.250% 12/31/45	05/20/2025	DIRECT FROM ISSUER	XXX	10,498,389	10,498,389	
G2973#-AB-4	AP CHIA ISSUER, LLC	05/20/2025	DIRECT FROM ISSUER	XXX	21,039	21,039	
G3674*-AA-0	FONTANA HOLDINGS L.P.	08/28/2025	DIRECT	XXX	1,900,000	1,900,000	
G7586K-AC-9	RLGH FINANCE BERMUDA LTD	11/13/2025	Various	XXX	501,800	500,000	
G989AZ-AB-4	ZURICH FINANCE (IRELAND) II DAC	05/15/2025	JP MORGAN SEC LONDON	XXX	300,000	300,000	
H4414S-AT-9	JULIUS BAER GRUPPE AG	02/11/2025	GOLDMAN SACHS & CO.	XXX	200,000	200,000	
N4578E-LV-8	ING GROEP NV	01/23/2025	Various	XXX	419,000	400,000	6,178
N4578E-MC-9	ING GROEP NV	01/27/2025	Jefferies LLC	XXX	403,200	400,000	5,881
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				XXX	174,531,321	175,989,430	344,506
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)							
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS	11/15/2025	Direct	XXX	–	–	
Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)							
18685@-BU-5	CLIFFWATER CORPORATE LENDING FUND	12/10/2025	U.S. BANCORP INVESTMENTS, INC.	XXX	3,200,000	3,200,000	
0169999999 – Issuer Credit Obligations: Bonds Issued by Funds Representing Operating Entities (Unaffiliated)				XXX	3,200,000	3,200,000	
0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)				XXX	195,847,860	197,286,175	402,796
0509999997 – Subtotals – Issuer Credit Obligations – Part 3				XXX	195,847,860	197,286,175	402,796
0509999998 – Summary item from Part 5 for Issuer Credit Obligations				XXX	4,203,582	4,193,424	18,403

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
0509999999 – Subtotals – Issuer Credit Obligations				XXX	200,051,442	201,479,599	421,199
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS	12/01/2025	Direct	XXX	21,503	21,503	
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS	12/01/2025	Direct	XXX	147,545	147,545	
38383P-LR-0	GNR 2022-050 ZK - CMO/RMBS	12/01/2025	Direct	XXX	33,028	33,028	
38383P-V3-2	GNR 2022-069 HZ - CMO/RMBS	12/01/2025	Direct	XXX	78,082	78,082	
38383R-HE-0	GNR 2022-066 HZ - CMO/RMBS	12/01/2025	Direct	XXX	57,655	57,655	
38383R-N2-9	GNR 2022-089 NZ - CMO/RMBS	12/01/2025	Direct	XXX	197,183	197,183	
38385G-CY-3	GNR 2025-080 ZA - CMO/RMBS	12/01/2025	J.P. Morgan Securities LLC	XXX	3,566,296	4,066,658	14,936
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	12/10/2025	BNP PARIBAS SECURITIES CORP.	XXX	3,663,281	3,767,187	8,021
1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	7,764,574	8,368,843	22,957
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)							
38378B-WL-9	GNR 2012-079 Z - CMBS	12/01/2025	Direct	XXX	34,727	34,727	
1029999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	34,727	34,727	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities –Not/Partially Guaranteed (Not Exempt from RBC)							
01030R-PX-4	ALABAMA HSG FIN AUTH SINGLE FAMILY MTG R	06/04/2025	RAYMOND JAMES & ASSOCIATES INC.	XXX	1,000,000	1,000,000	
313398-QA-0	FHR 2335 PZ - CMO/RMBS	12/01/2025	Direct	XXX	2,033	2,033	
313399-TE-7	FHR 2345 PZ - CMO/RMBS	12/01/2025	Direct	XXX	1,587	1,587	
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS	12/01/2025	Direct	XXX	3,030	3,030	
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS	12/01/2025	Direct	XXX	386	386	
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS	12/01/2025	Direct	XXX	1,380	1,380	
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS	12/01/2025	Direct	XXX	27,370	27,370	
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS	12/01/2025	Direct	XXX	27,370	27,370	
3136BK-X6-4	FNR 2021-94 GZ - CMO/RMBS	12/01/2025	Direct	XXX	6,814	6,814	
3136BL-3U-2	FNR 2022-10 CZ - CMO/RMBS	12/01/2025	Direct	XXX	49,224	49,224	
3136BL-TN-0	FNR 2022-7 GZ - CMO/RMBS	12/01/2025	Direct	XXX	81,598	81,598	
3136BM-BQ-0	FNR 2022-12 DZ - CMO/RMBS	12/01/2025	Direct	XXX	364,219	364,219	
3136BM-PV-4	FNR 2022-17 ZJ - CMO/RMBS	12/01/2025	Direct	XXX	48,944	48,944	
3136BM-QE-1	FNR 2022-17 ZN - CMO/RMBS	12/01/2025	Direct	XXX	48,944	48,944	
3136BM-TQ-1	FNR 2022-24 VZ - CMO/RMBS	12/01/2025	Direct	XXX	90,639	90,639	
3136BM-UH-9	FNR 2022-25 AZ - CMO/RMBS	12/01/2025	Direct	XXX	226,598	226,598	
3136BM-ZW-1	FNR 2022-22 KZ - CMO/RMBS	12/01/2025	Direct	XXX	407,876	407,876	
3136BP-L8-2	FNR 2023-12 LZ - CMO/RMBS	12/01/2025	Direct	XXX	167,490	167,490	
3136BR-UG-0	FNR 2024-21 LZ - CMO/RMBS	12/01/2025	Direct	XXX	58,510	58,510	
3136BS-QQ-1	FNR 2024-43 MZ - CMO/RMBS	12/01/2025	Direct	XXX	437,361	437,361	
3136BT-U6-8	FNR 2024-95 ZU - CMO/RMBS	12/01/2025	Direct	XXX	102,934	102,934	
3136BT-ZC-0	FNR 2024-91 BZ - CMO/RMBS	12/01/2025	Direct	XXX	107,888	107,888	
3136BU-YD-6	FNR 2025-2 CZ - CMO/RMBS	12/01/2025	BMO Capital Markets Corp.	XXX	1,052,889	1,056,396	2,040
3136BV-L3-0	FNR 2025-35 UZ - CMO/RMBS	12/01/2025	BMO Capital Markets Corp.	XXX	1,934,995	1,939,123	2,293
3136BV-V3-9	FNR 2025-29 CZ - CMO/RMBS	12/01/2025	STONEX FINANCIAL INC.	XXX	1,915,671	2,074,521	6,753
3136BW-TY-2	FNR 2025-51 Z - CMO/RMBS	12/01/2025	Morgan Stanley & Co. LLC	XXX	1,190,592	1,284,771	1,918
3136BW-UP-9	FNR 2025-50 BZ - CMO/RMBS	12/10/2025	Santander US Capital Markets	XXX	2,311,143	2,312,588	4,946
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS	12/01/2025	Direct	XXX	785	785	
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS	12/01/2025	Direct	XXX	3,194	3,194	
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS	12/01/2025	Direct	XXX	239,484	239,484	
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS	12/01/2025	Direct	XXX	242,330	242,330	
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS	12/01/2025	Direct	XXX	27,370	27,370	
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS	12/01/2025	Direct	XXX	10,751	10,751	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS	12/01/2025	Direct	XXX	27,370	27,370	
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS	12/01/2025	Direct	XXX	13,685	13,685	
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS	12/01/2025	Direct	XXX	225,155	225,155	
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS	12/01/2025	Direct	XXX	143,268	143,268	
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS	12/01/2025	Direct	XXX	117,472	117,472	
3137H5-FH-5	FHR 5190 CZ - CMO/RMBS	12/01/2025	Direct	XXX	130,430	130,430	
3137H5-J4-0	FHR 5197 AZ - CMO/RMBS	12/01/2025	Direct	XXX	115,597	115,597	
3137H5-UE-5	FHR 5189 CZ - CMO/RMBS	12/01/2025	Direct	XXX	40,799	40,799	
3137H6-6A-8	FHR 5201 MZ - CMO/RMBS	12/01/2025	Direct	XXX	261,228	261,228	
3137H6-CX-1	FHR 5200 ZA - CMO/RMBS	12/01/2025	Direct	XXX	27,143	27,143	
3137H6-UE-3	FHR 5208 ZH - CMO/RMBS	12/01/2025	Direct	XXX	329,161	329,161	
3137H6-ZE-8	FHR 5213 Z - CMO/RMBS	12/01/2025	Direct	XXX	45,545	45,545	
3137H7-6A-6	FHR 5220 DZ - CMO/RMBS	12/01/2025	Direct	XXX	153,567	153,567	
3137H7-6E-8	FHR 5220 EZ - CMO/RMBS	12/01/2025	Direct	XXX	453,195	453,195	
3137H7-GY-3	FHR 5223 BZ - CMO/RMBS	12/01/2025	WELLS FARGO SECURITIES LLC	XXX	535,434	13,060	
3137H7-HG-1	FHR 5223 EZ - CMO/RMBS	12/01/2025	Direct	XXX	94,384	94,384	
3137H7-KU-6	FHR 5225 KZ - CMO/RMBS	12/01/2025	Direct	XXX	203,938	203,938	
3137H7-SH-7	FHR 5229 CZ - CMO/RMBS	12/01/2025	Direct	XXX	90,338	90,338	
3137H9-RD-3	FHR 5295 ZJ - CMO/RMBS	12/01/2025	Direct	XXX	294,759	294,759	
3137H9-XY-0	FHR 5305 GZ - CMO/RMBS	12/01/2025	Direct	XXX	729,810	729,810	
3137HA-2T-2	FHR 5308 KZ - CMO/RMBS	12/01/2025	Direct	XXX	556,290	556,290	
3137HA-3C-8	FHR 5307 ZB - CMO/RMBS	12/01/2025	Direct	XXX	370,860	370,860	
3137HD-QK-9	FHR 5427 EZ - CMO/RMBS	12/01/2025	Direct	XXX	127,103	127,103	
3137HH-NJ-6	FHR 5483 GZ - CMO/RMBS	12/01/2025	BARCLAYS CAPITAL INC	XXX	1,427,166	1,509,793	5,835
3137HK-WX-8	FHR 5524 NZ - CMO/RMBS	12/01/2025	BMO Capital Markets Corp	XXX	2,091,509	2,091,821	10,000
3137HK-Y6-5	FHR 5538 MZ - CMO/RMBS	12/01/2025	WELLS FARGO SECURITIES LLC	XXX	3,601,804	3,642,475	8,794
3137HL-5E-8	FHR 5536 HZ - CMO/RMBS	12/01/2025	J.P. Morgan Securities LLC	XXX	1,204,018	1,282,212	4,039
3137HL-KU-5	FHR 5550 Z - CMO/RMBS	12/01/2025	BNP PARIBAS SECURITIES CORP	XXX	1,234,048	1,344,747	1,999
3137HP-6T-5	FHR 5605 LZ - CMO/RMBS	12/01/2025	BNP PARIBAS SECURITIES CORP	XXX	1,571,494	1,604,944	6,590
3137HP-EK-5	FHR 5612 DZ - CMO/RMBS	12/01/2025	WELLS FARGO SECURITIES LLC	XXX	2,991,250	3,013,750	12,375
31392U-EE-0	FHR 2504A Z - CMO/RMBS	12/01/2025	Direct	XXX	198	198	
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS	12/01/2025	Direct	XXX	4,213	4,213	
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS	12/01/2025	Direct	XXX	548	548	
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS	12/01/2025	CITIGROUP GLOBAL MARKETS INC	XXX	63,780	63,780	
60637G-KM-0	MISSOURI HOUSING DEVELOPMENT COMMISSION	06/25/2025	RAYMOND JAMES & ASSOCIATES INC	XXX	2,500,000	2,500,000	
1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Not/Partially Guaranteed (Not Exempt from RBC)				XXX	33,967,952	34,076,142	67,583
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)							
20775J-BK-4	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	05/29/2025	WELLS FARGO SECURITIES LLC	XXX	3,000,000	3,000,000	
246395-R8-2	DELAWARE ST HSG AUTH REV	05/09/2025	J.P. Morgan Securities LLC	XXX	3,000,000	3,000,000	
45130B-BB-8	IDAHO HOUSING AND FINANCE ASSOCIATION	05/14/2025	BANK OF AMERICA SECURITIES	XXX	1,550,000	1,550,000	
45130B-CG-6	IDAHO HOUSING AND FINANCE ASSOCIATION	07/23/2025	RBC CAPITAL MARKETS, LLC	XXX	1,750,000	1,750,000	
45130B-DK-6	IDAHO HOUSING AND FINANCE ASSOCIATION	07/23/2025	RBC CAPITAL MARKETS, LLC	XXX	800,000	800,000	
491309-MJ-6	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	01/08/2025	BANK OF AMERICA SECURITIES	XXX	1,000,000	1,000,000	
491309-NM-8	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	05/06/2025	BANK OF AMERICA SECURITIES	XXX	300,000	300,000	
491309-PR-5	KENTUCKY HSG CORP SINGLE FAMILY MTG REV	05/07/2025	BANK OF AMERICA SECURITIES	XXX	300,000	300,000	
57419U-PV-4	COMMUNITY DEVELOPMENT ADMINISTRATION MAR	02/12/2025	J.P. Morgan Securities LLC	XXX	1,500,000	1,500,000	
60637G-JH-3	MISSOURI HOUSING DEVELOPMENT COMMISSION	03/27/2025	STIFEL NICOLAUS & COMPANY INC	XXX	500,000	500,000	
60637G-ME-6	MISSOURI HOUSING DEVELOPMENT COMMISSION	09/10/2025	STIFEL NICOLAUS & COMPANY INC	XXX	500,000	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
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
67886M-2C-2	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R	04/30/2025	RAYMOND JAMES & ASSOCIATES INC.	XXX	500,000	500,000	
67886M-2D-0	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R	04/30/2025	RAYMOND JAMES & ASSOCIATES INC.	XXX	250,000	250,000	
70879Q-V8-3	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M	06/11/2025	BANK OF AMERICA SECURITIES	XXX	3,500,000	3,500,000	
83712D-7P-5	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	01/08/2025	BANK OF AMERICA SECURITIES	XXX	1,500,000	1,500,000	
83712D-8T-6	SOUTH CAROLINA ST HSG FIN & DEV AUTH MTG	05/14/2025	BANK OF AMERICA SECURITIES	XXX	100,000	100,000	
83756L-CT-0	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/30/2025	WELLS FARGO SECURITIES LLC	XXX	1,280,000	1,280,000	
83756L-CU-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI	05/30/2025	WELLS FARGO SECURITIES LLC	XXX	1,000,000	1,000,000	
88046K-SX-5	TENNESSEE HOUSING DEVELOPMENT AGENCY	08/26/2025	RAYMOND JAMES & ASSOCIATES INC.	XXX	300,000	300,000	
882750-G5-5	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE	05/07/2025	RBC CAPITAL MARKETS, LLC	XXX	2,000,000	2,000,000	
1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				XXX	24,630,000	24,630,000	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)							
67449H-AA-8	OBSI 251 NT - CMBS	08/15/2025	DIRECT LOAN FUND	XXX	2,750,000	2,750,000	
1079999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				XXX	2,750,000	2,750,000	
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)							
01449W-AC-0	ALESC X B - CDO	06/23/2025	Direct	XXX	–	–	
40190A-AA-1	GCFRF IV A1 - CDO	09/22/2025	DIRECT LOAN FUND	XXX	3,027,932	3,027,932	
40190A-AK-9	GCFRF IV B1 - CDO	09/22/2025	DIRECT LOAN FUND	XXX	605,586	605,586	
401924-AC-9	GUGG 259 A3 - CDO	11/13/2025	NATIXIS SECURITIES AMERICAS LLC	XXX	25,000,000	25,000,000	
43133K-AE-5	HCOMF 1 BRR - CDO	07/24/2025	PERSHING LLC	XXX	410,000	500,000	4,229
43134X-AJ-5	HITR 3RR CRR - CDO	06/20/2025	Jefferies LLC	XXX	2,846,950	2,935,000	
43134Y-AA-2	HITR 3RR DRR - CDO	06/20/2025	Jefferies LLC	XXX	5,054,000	5,320,000	
50011R-AD-4	KDIAC II B1 - CDO	02/12/2025	RBC CAPITAL MARKETS, LLC	XXX	443,625	650,000	592
55320T-AB-9	MP7 VII ERR - CDO	10/20/2025	Direct	XXX	3,439	3,439	
74042H-AA-5	PRETSL XIX A1 - CDO	07/31/2025	GUGGENHEIM	XXX	82,890	86,683	451
83614A-AA-9	SNDPT 6RR E - CDO	07/21/2025	Direct	XXX	32,754	32,754	
1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				XXX	37,507,177	38,161,394	5,272
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)							
46665R-AA-7	HENDR 2020-D A - ABS	06/16/2025	Direct	XXX	–	–	
Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)							
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED - ABS	02/18/2025	DIRECT LOAN FUND	XXX	2,465,052	2,465,052	
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED - ABS	02/18/2025	DIRECT LOAN FUND	XXX	2,418,255	2,418,255	
1319999999 – Asset-Backed Securities: Financial Asset-Backed – Not Self-Liquidating, Equity Backed Securities (Unaffiliated)				XXX	4,883,307	4,883,307	
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)							
59155M-AA-8	METIS ISSUER 2025-1 LLC - ABS	03/13/2025	DIRECT LOAN FUND	XXX	1,500,000	1,500,000	
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS	09/16/2025	Various	XXX	2,870,748	2,921,036	176
92581*-AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS	09/16/2025	Various	XXX	451,045	454,253	
BGHAET-AS-3	CEAMER FINANCE IV LLC - ABS	11/24/2025	DIRECT LOAN FUND	XXX	2,750,000	2,750,000	
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				XXX	7,571,793	7,625,289	176
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)							
BGH9LS-4B-4	DOGWOOD TERM LOAN - ABS	06/17/2025	DIRECT LOAN FUND	XXX	6,500,000	6,500,000	
1739999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)				XXX	6,500,000	6,500,000	
1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)				XXX	125,609,529	127,029,702	95,988
1909999997 – Subtotals – Asset-Backed Securities – Part 3				XXX	125,609,529	127,029,702	95,988
1909999999 – Subtotals – Asset-Backed Securities				XXX	125,609,529	127,029,702	95,988
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities				XXX	325,660,971	328,509,301	517,187
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred							
17327C-AV-5	CITIGROUP INC	02/05/2025	Various	850,000.000	852,014		

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

1	2	3	4	5	6	7	8
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17327C-BC-6	CITIGROUP INC	07/16/2025	Various	210,000.000	210,094		
200340-70-1	COMERICA INC	10/09/2025	Various	16,424.000	425,903		
29452E-20-0	EQUITABLE HOLDINGS INC	12/15/2025	J.P. MORGAN SECURITIES LLC	3,840.000	77,121		
30767E-AF-6	FARM CREDIT BANK OF TEXAS	07/08/2025	MORGAN STANLEY & CO. LLC	250,000.000	250,000		
55261F-86-4	M&T BANK CORP	06/04/2025	Various	13,957.000	365,507		
74460W-55-2	PUBLIC STORAGE	09/02/2025	PERSHING LLC	9,156.000	169,844		
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred				XXX	2,350,483	XXX	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred							
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	12/31/2025	Various	11,790.000	301,770		
06055H-AH-6	BANK OF AMERICA CORP	04/24/2025	BOFA SECURITIES, INC	340,000.000	340,000		
48128A-AJ-2	JPMORGAN CHASE & CO	01/28/2025	J.P. MORGAN SECURITIES LLC	310,000.000	310,000		
842587-80-0	SOUTHERN CO	12/08/2025	J.P. MORGAN SECURITIES LLC	5,000.000	100,425		
911684-70-2	UNITED STATES CELLULAR CORP	05/01/2025	Various		17		
91529Y-60-1	UNUM GROUP	05/01/2025	Various		2,612		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred				XXX	1,054,823	XXX	
4509999997 – Subtotals – Preferred Stocks – Part 3				XXX	3,405,306	XXX	
4509999998 – Summary item from Part 5 for Preferred Stocks				XXX	790,000	XXX	
4509999999 – Subtotals – Preferred Stocks				XXX	4,195,306	XXX	
Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other							
000000-00-0	Stone Point Credit Corp	12/29/2025	U.S. Bank	54,344.805	1,081,487	XXX	
31339#-11-1	FEDERAL HOME LOAN BANK OF NEW YORK	04/04/2025	Unknown	3,088.000	308,800	XXX	
5029999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Other				XXX	1,390,287	XXX	
5989999997 – Subtotals – Common Stocks – Part 3				XXX	1,390,287	XXX	
5989999998 – Summary item from Part 5 for Common Stocks				XXX	547,008	XXX	
5989999999 – Subtotals – Common Stocks				XXX	1,937,295	XXX	
5999999999 – Subtotals – Preferred and Common Stocks				XXX	6,132,601	XXX	
6009999999 – Totals				XXX	331,793,573	XXX	517,187

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)																			
911759-MP-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL	08/01/2025	Call @ 100.00	XXX	10,000	10,000	10,000	10,000						10,000				360	08/01/2032
0019999999 – Issuer Credit Obligations: U.S. Government Obligations (Exempt from RBC)				XXX	10,000	10,000	10,000	10,000						10,000				360	XXX
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)																			
3130B3-VL-4	FEDERAL HOME LOAN BANKS	08/25/2025	Call @ 100.00	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				159,600	11/25/2044
76116E-HE-3	RESOLUTION FUNDING CORP	10/15/2025	Maturity @ 100.00	XXX	3,746,000	3,746,000	283,947	3,524,357		221,643		221,643		3,746,000					10/15/2025
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)				XXX	7,246,000	7,246,000	3,783,947	7,024,357		221,643		221,643		7,246,000				159,600	XXX
Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities																			
141844-AF-7	CARIBBEAN DEVELOPMENT BANK	11/09/2025	Paydown	XXX	200,000	200,000	200,000	200,000						200,000				8,750	11/09/2027
268317-AS-3	ELECTRICITE DE FRANCE SA	10/13/2025	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,478,875	2,498,081		1,919		1,919		2,500,000				90,625	10/13/2025
0039999999 – Issuer Credit Obligations: Non-U.S. Sovereign Jurisdiction Securities				XXX	2,700,000	2,700,000	2,678,875	2,698,081		1,919		1,919		2,700,000				99,375	XXX
Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)																			
442403-FR-7	HOUSTON TEX INDPT SCH DIST	01/23/2025	Various	XXX	13,063,700	13,000,000	13,000,000	13,000,000						13,000,000		63,700	63,700	367,510	02/15/2034
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST	06/01/2025	Call @ 100.00	XXX	15,000	15,000	15,854	15,267		(44)		(44)		15,223		(223)	(223)	361	06/01/2027
891381-G5-8	TORRANCE CALIF UNI SCH DIST	08/01/2025	Call @ 55.74	XXX	22,297	40,000	8,016	21,971		816		816		22,787		(490)	(490)		08/01/2034
0049999999 – Issuer Credit Obligations: Municipal Bonds – General Obligations (Direct & Guaranteed)				XXX	13,100,997	13,055,000	13,023,870	13,037,238		772		772		13,038,010		62,987	62,987	367,871	XXX
Issuer Credit Obligations: Municipal Bonds – Special Revenue																			
010869-KA-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	10/01/2025	Call @ 100.00	XXX	235,000	235,000	234,358	234,765		235		235		235,000				15,510	10/01/2029
032565-EB-5	ANAHEIM CALIF REDEV AGY TAX ALLOCATION	02/02/2025	Call @ 100.00	XXX	905,000	905,000	876,230	895,039		115		115		895,154		9,846	9,846	29,440	02/01/2031
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	07/15/2025	Paydown	XXX	7,178	7,178	7,703	7,663		(485)		(485)		7,178		–	–	329	01/15/2051
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R	08/07/2025	J.P. Morgan Securities LLC	XXX	5,323,750	5,000,000	5,000,000	5,000,000						5,000,000		323,750	323,750	340,979	01/01/2034
50207#-AA-0	LMH FEE	12/21/2025	Paydown	XXX	49,460	49,460	49,460	49,460						49,460		–	–	1,459	06/21/2048
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV	04/29/2025	Call @ 100.00	XXX	10,910,140	10,000,000	10,000,000	10,000,000						10,000,000				1,482,797	01/01/2034
0059999999 – Issuer Credit Obligations: Municipal Bonds – Special Revenue				XXX	17,430,528	16,196,638	16,167,751	16,186,927		(135)		(135)		16,186,792		333,596	333,596	1,870,513	XXX
Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)																			
14070E-AA-3	CPMRK 2008A-1A A1A - ABS	12/10/2025	Paydown	XXX	18,313	18,313	20,633	20,284		(1,971)		(1,971)		18,313		–	–	692	07/10/2055
14070R-AA-4	CPMRK 2008A 1 - CMBS	12/10/2025	Paydown	XXX	7,394	7,394	7,389	7,390		4		4		7,394		–	–	289	12/10/2053
36186E-AA-7	GMACN 2003A CTF - ABS	12/10/2025	Paydown	XXX	38,807	38,807	40,123	39,743		(936)		(936)		38,807		–	–	1,325	10/10/2041
36188A-AA-3	GMACN 2008A CTF - ABS	12/01/2025	Paydown	XXX	91,268	91,268	100,957	100,473		(9,205)		(9,205)		91,268		–	–	3,629	04/10/2047
38012D-AB-3	GMAC COMMERCIAL MILIARTY HSG TR XIX - CM	12/10/2025	Paydown	XXX	12,769	12,769	13,660	12,898		(128)		(128)		12,769		–	–	381	05/10/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
38013A-AB-8	GMACN 2011A CTF - ABS	12/10/2025	Paydown	XXX	2,797	2,797	2,797	2,797		—		—		2,797				86	05/10/2050
59524E-AB-8	MIDATL 2005 2 - ABS	08/01/2025	Paydown	XXX	7,036	7,036	6,471			565		565		7,036				184	08/01/2050
59524E-AC-6	MIDATL 2005 3 - ABS	08/01/2025	Paydown	XXX	32,189	32,189	30,495	30,768		1,421		1,421		32,189		—	—	1,260	08/01/2050
0069999999 – Issuer Credit Obligations: Project Finance Bonds Issued by Operating Entities (Unaffiliated)				XXX	210,572	210,572	222,525	214,351		(10,250)		(10,250)		210,572		—	—	7,847	XXX
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
00083Y-AA-3	ACC GROUP HSG LLC	07/15/2025	Paydown	XXX	13,781	13,781	13,781	13,781						13,781				660	07/15/2054
			BNP PARIBAS SEC																
00130H-CL-7	AES CORP	11/12/2025	CORP/BOND	XXX	193,500	200,000	199,909	199,912		26		26		199,938		(6,438)	(6,438)	13,012	07/15/2055
00164V-AF-0	AMC NETWORKS INC	07/03/2025	Not Provided	XXX	397,720	488,000	488,000	488,000						488,000		(90,280)	(90,280)	18,130	02/15/2029
			BROADCORT CAPITAL																
015857-AH-8	UTILITIES CORP	03/20/2025	CORP FIXED I	XXX	491,991	516,000	516,144	516,063		(6)		(6)		516,057		(24,066)	(24,066)	16,544	01/18/2082
018522-E*-9	ALLETE INC	10/15/2025	Maturity @ 100.00	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				196,000	10/15/2025
02124T-AA-1	ALT-2 STRUCTURED TRUST	11/14/2025	Paydown	XXX	120,948	120,948	120,196	120,445		503		503		120,948		—	—	2,238	05/14/2031
02361D-AJ-9	AMEREN ILLINOIS CO	04/24/2025	Various	XXX	12,981,240	12,000,000	11,933,880	11,961,037		687		687		11,961,723		1,019,517	1,019,517	278,050	06/15/2036
031162-BA-7	AMGEN INC	10/29/2025	Susquehanna Fin. Grp	XXX	11,063,000	10,000,000	9,363,300	9,550,304		16,273		16,273		9,566,577		1,496,423	1,496,423	798,222	02/01/2039
			BANK OF AMERICA																
038336-AA-1	APTARGROUP INC	04/24/2025	SECURITIES	XXX	2,260,225	2,500,000	2,493,525	2,495,213		183		183		2,495,396		(235,171)	(235,171)	55,000	03/15/2032
03881N-AC-1	ARBOR REALTY SR INC	09/23/2025	PIPER JAFFRAY INC	XXX	110,363	109,000	109,000	109,000						109,000		1,363	1,363	8,725	10/15/2027
04018V-AA-1	ARES FINANCE CO III LLC	03/12/2025	BOFA SECURITIES, INC.	XXX	455,392	470,000	470,817	470,280		(36)		(36)		470,244		(14,852)	(14,852)	3,931	06/30/2051
			ATLANTIC MARINE CORPS																
048677-AB-4	CMNTYS LLC	12/01/2025	Paydown	XXX	16,140	16,140	16,140	16,140						16,140				653	12/01/2050
			JANE STREET																
			EXECUTION SERVICES																
05508W-AB-1	B&G FOODS INC	09/30/2025	LLC	XXX	961,645	994,000	995,446	994,116		(116)		(116)		994,000		(32,355)	(32,355)	54,504	09/15/2027
			SIGNATURE AVIATION US																
05545M-AC-6	HOLDINGS INC	01/15/2025	Various	XXX	1,348,125	1,500,000	1,429,688	1,467,469		389		389		1,467,858		(119,733)	(119,733)	22,500	03/01/2028
05565A-AN-3	BNP PARIBAS SA	08/19/2025	Call @ 100.00	XXX	400,000	400,000	419,490	401,879		(1,879)		(1,879)		400,000				29,500	12/29/2049
			BANCO NACIONAL DE																
05970A-AA-0	COMERCIO EXTERIOR SNC	10/14/2025	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,994,380	1,999,483		517		517		2,000,000				87,500	10/14/2025
06368L-5Q-5	BANK OF MONTREAL	05/14/2025	BOFA SECURITIES, INC.	XXX	486,325	490,000	497,250	497,232		(188)		(188)		497,043		(10,718)	(10,718)	16,792	11/26/2084
06417X-AG-6	BANK OF NOVA SCOTIA	09/24/2025	Various	XXX	3,392,415	3,500,000	3,499,895	3,500,015		(1)		(1)		3,500,014		(107,599)	(107,599)	142,324	05/04/2037
			BASIN ELECTRIC POWER																
070101-E@-5	COOPERATIVE I	10/01/2025	Paydown	XXX	375,960	375,960	375,960	375,960						375,960				15,038	10/01/2031
07272M-AA-5	BAYCOM CORP	09/15/2025	Various	XXX	500,000	500,000	487,500	489,075		10,925		10,925		500,000				26,250	09/15/2030
			KEYBANC CAPITAL																
092114-AB-3	BLACK HILLS POWER INC	06/26/2025	MARKETS INC	XXX	5,195,200	5,000,000	4,996,550	4,998,246		36		36		4,998,282		196,918	196,918	200,764	11/01/2039
09581J-AS-5	BLUE OWL FINANCE LLC	09/24/2025	Various	XXX	2,403,440	2,500,000	2,469,125	2,476,729		2,114		2,114		2,478,843		(75,403)	(75,403)	121,163	02/15/2032
096630-AJ-7	BOARDWALK PIPELINES LP	04/24/2025	CITADEL	XXX	2,177,225	2,500,000	2,497,575	2,498,177		65		65		2,498,242		(321,017)	(321,017)	58,500	09/01/2032
097023-BR-5	BOEING CO	04/02/2025	Various	XXX	4,846,995	5,000,000	4,942,900	4,990,947		1,560		1,560		4,992,508		(145,513)	(145,513)	33,844	06/15/2026
			J.P. Morgan Securities																
097023-CV-5	BOEING CO	10/30/2025	LLC	XXX	1,539,930	1,500,000	1,500,000	1,500,000						1,500,000		39,930	39,930	85,575	05/01/2040
097023-CX-1	BOEING CO	10/30/2025	Various	XXX	9,355,516	9,319,000	9,364,197	9,364,297		(330)		(330)		9,363,967		(8,451)	(8,451)	539,768	05/01/2060
11134L-AH-2	BROADCOM CORP	10/23/2025	Call @ 100.00	XXX	5,001,000	5,000,000	4,979,925	4,994,951		1,961		1,961		4,996,912		3,088	3,088	247,493	01/15/2027
			BROOKFIELD																
11276B-AA-7	INFRASTRUCTURE																		
	FINANCE ULC	07/11/2025	Various	XXX	99,807	100,000	100,000	100,000						100,000		(193)	(193)	3,817	03/15/2055
			BURLINGTON NORTHERN																
12189T-AA-2	SANTA FE LLC	12/15/2025	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,131,480	1,009,713		(9,713)		(9,713)		1,000,000				70,000	12/15/2025

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
124857-AX-1	PARAMOUNT GLOBAL	09/26/2025	J.P. Morgan Securities LLC	XXX	977,410	1,000,000	984,457	993,755		1,290		1,290		995,045		(17,635)	(17,635)	30,628	06/01/2028
1248EP-CB-7	CCO HOLDINGS LLC	06/05/2025	BANK OF AMERICA SECURITIES	XXX	1,481,250	1,500,000	1,521,250	1,510,095		(882)		(882)		1,509,213		(27,963)	(27,963)	41,432	06/01/2029
125896-BP-4	CMS ENERGY CORP	11/15/2025	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,492,075	2,499,223		777		777		2,500,000				90,000	11/15/2025
12592B-AN-4	CNH INDUSTRIAL CAPITAL LLC	05/23/2025	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,989,380	1,998,539		1,461		1,461		2,000,000				39,500	05/23/2025
12685J-AC-9	CABLE ONE INC	07/21/2025	Various	XXX	289,215	375,000	375,000	375,000						375,000		(85,785)	(85,785)	9,047	11/15/2030
131347-CN-4	CALPINE CORP	06/05/2025	J.P. Morgan Securities LLC	XXX	995,000	1,000,000	1,000,000	1,000,000						1,000,000		(5,000)	(5,000)	37,156	03/15/2028
14155#-AA-8	CARDINALS BALLPARK LLC	09/30/2025	Redemption @ 100.00	XXX	170,293	170,293	170,293	170,293						170,293				7,404	09/30/2027
14155#-AB-6	CARDINALS BALLPARK LLC	09/30/2025	Paydown	XXX	476,821	476,821	476,821	476,821						476,821		-	-	20,731	09/30/2027
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC	04/11/2025	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,986	02/01/2028
14314C-10-5	CARLYLE FINANCE LLC	06/26/2025	J.P. MORGAN SECURITIES LLC	XXX	274,466	410,125	404,336	404,533		29		29		404,562		(130,095)	(130,095)	9,484	05/15/2061
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC	05/20/2025	GOLDMAN SACHS & CO. Morgan Stanley & Co. LLC	XXX	3,007,350	3,000,000	2,998,050	2,999,223		64		64		2,999,287		8,063	8,063	97,213	03/30/2029
189054-AY-5	CLOROX CO	06/18/2025	LLC	XXX	2,000,960	2,000,000	1,990,540	1,993,769		616		616		1,994,385		6,575	6,575	55,978	05/01/2029
191098-AK-8	COCA-COLA CONSOLIDATED INC	11/25/2025	Maturity @ 100.00	XXX	5,000,000	5,000,000	4,998,750	4,999,936		64		64		5,000,000				190,000	11/25/2025
206201-C*-4	UNITIL ENERGY SYSTEMS INC	09/01/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	999,917		83		83		1,000,000				52,200	09/01/2028
210571-A@-4	AQUA ILLINOIS INC	09/01/2025	Maturity @ 100.00	XXX	3,000,000	3,000,000	3,000,000	2,990,294		9,706		9,706		3,000,000				228,900	09/01/2025
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC	07/01/2025	Paydown	XXX	61,292	61,292	61,292	61,292						61,292				3,697	01/01/2044
225313-AJ-4	CREDIT AGRICOLE SA	09/08/2025	Various	XXX	911,250	900,000	971,604	911,790		(3,843)		(3,843)		907,947		3,303	3,303	34,222	12/29/2049
22550L-2H-3	UBS AG (STAMFORD BRANCH)	02/21/2025	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,997,520	1,999,872		128		128		2,000,000				37,000	02/21/2025
23345M-AC-1	DT MIDSTREAM INC	09/23/2025	Various	XXX	3,359,740	3,500,000	3,495,170	3,496,302		318		318		3,496,620		(136,880)	(136,880)	141,243	04/15/2032
247361-ZX-9	DELTA AIR LINES INC	05/01/2025	Maturity @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				17,500	05/01/2025
25468P-DM-5	TWDC ENTERPRISES 18 CORP	04/02/2025	TD SECURITIES (USA) LLC	XXX	4,362,750	4,500,000	4,405,365	4,483,853		2,554		2,554		4,486,407		(123,657)	(123,657)	56,194	07/30/2026
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC	06/30/2025	Call @ 66.77	XXX	8,739,679	12,890,000	11,051,628	11,129,511		15,781		15,781		11,145,292		(2,538,639)	(2,538,639)	507,641	05/15/2050
260003-AM-0	DOVER CORP	11/15/2025	Maturity @ 100.00	XXX	5,000,000	5,000,000	4,961,250	4,996,173		3,827		3,827		5,000,000				157,500	11/15/2025
26441C-CG-8	DUKE ENERGY CORP	02/13/2025	MARKETAXESS CORPORATION	XXX	202,480	200,000	200,890	200,869		(7)		(7)		200,862		1,618	1,618	6,163	09/01/2054
26931@-AA-5	EXTELL - HARD ROCK NYC	09/01/2025	Paydown	XXX	548,308	548,308	548,308	548,309		(2)		(2)		548,308		-	-	16,449	03/01/2050
281020-AZ-0	EDISON INTERNATIONAL	03/13/2025	BOFA SECURITIES, INC.	XXX	163,645	170,000	170,000	170,000						170,000		(6,355)	(6,355)	3,310	06/15/2054
290876-AD-3	EMERA INC	09/03/2025	BNY MELLON/BARCLAYS BANK PLC FIRM	XXX	396,876	394,000	379,928	380,031		19		19		380,050		16,826	16,826	19,134	06/15/2076
29250N-AW-5	ENBRIDGE INC	09/26/2025	BROADCORT CAPITAL CORP FIXED I	XXX	45,491	45,000	45,450	45,192		(42)		(42)		45,150		341	341	3,031	03/01/2078
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV	03/21/2025	GOLDMAN, SACHS & CO.	XXX	6,725,538	7,239,000	6,961,674	6,971,346		921		921		6,972,268		(246,730)	(246,730)	109,490	06/15/2052
29360A-AB-6	ENSTAR FINANCE LLC	08/22/2025	GOLDMAN SACHS & CO.	XXX	247,403	250,000	250,448	250,197		(61)		(61)		250,137		(2,734)	(2,734)	15,278	01/15/2042

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
29977G-AA-0	EVERBANK FINANCIAL CORP	07/02/2025	Maturity @ 100.00	XXX	500,000	500,000	500,000	500,000						500,000				28,750	07/02/2025
30018M-AA-6	EVERGREEN BANCSHARES, INC.	02/01/2025	Adjustment	XXX				229		(229)		(229)							11/01/2030
302635-AF-4	FS KKR CAPITAL CORP	03/16/2025	Call @ 100.00	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				86,967	05/15/2025
30306V-A#-6	FLNG LIQUEFACTION 3 LLC	12/31/2025	Paydown	XXX	48,800	48,800	43,628	44,231		4,569		4,569		48,800				2,251	06/30/2039
30321L-2E-1	F&G GLOBAL FUNDING FIDELITY NATIONAL	02/12/2025	Deutsche Bank SG AMERICAS	XXX	100,125	100,000	99,934	99,988		3		3		99,991		134	134	3,090	07/07/2025
31620M-BW-5	INFORMATION SERVICES I	01/30/2025	SECURITIES, LLC	XXX	998,120	1,000,000	998,410	999,149		26		26		999,175		(1,055)	(1,055)	25,589	07/15/2027
320817-AC-3	FIRST MERCHANTS CORP	07/30/2025	Call @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,958	10/30/2028
347466-AG-9	FORT IRWIN LAND LLC	12/15/2025	Various Morgan Stanley & Co. LLC	XXX	102,829	102,829	109,822	104,614		(1,785)		(1,785)		102,829				4,148	12/15/2025
361448-BL-6	GATX CORP	02/04/2025	Call @ 100.00	XXX	499,595	500,000	499,095	499,219		7		7		499,226		369	369	10,597	09/15/2033
361841-AH-2	GLP CAPITAL LP	09/12/2025	BOFA SECURITIES, INC.	XXX	476,435	475,000	495,188	477,723		(1,817)		(1,817)		475,906		(906)	(906)	24,625	04/15/2026
361841-AP-4	GLP CAPITAL LP	09/16/2025	BOFA SECURITIES, INC.	XXX	1,214,788	1,250,000	1,246,888	1,248,385		209		209		1,248,594		(33,806)	(33,806)	58,611	01/15/2030
361841-AR-0	GLP CAPITAL LP	09/16/2025	BOFA SECURITIES, INC.	XXX	90,425	100,000	91,828	93,821		545		545		94,367		(3,942)	(3,942)	3,810	01/15/2032
36256#-AA-9	GSRP PORTFOLIO I LLC	12/31/2025	Paydown	XXX	569,922	569,922	569,922	569,930		(8)		(8)		569,922				27,645	12/31/2044
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	09/30/2025	Paydown	XXX	23,352	23,352	21,110	21,368		1,984		1,984		23,352				517	09/30/2040
37513#-AB-4	GIES LLC	11/05/2025	Paydown	XXX	2,721,973	2,721,973	2,721,973	2,721,973						2,721,973		-	-	54,674	02/07/2032
37677@-AA-0	GLAM MILHSG FEE LLC SENIOR	12/20/2025	Paydown	XXX	361,767	361,767	361,767	361,767						361,767				11,056	12/30/2051
37677@-AB-8	GLAM MILHSG FEE LLC SUB	12/30/2025	Redemption @ 100.00	XXX	64,876	64,876	64,876	64,876						64,876				5,284	06/30/2045
37677@-AD-4	GLAM MILHSG FEE LLC SENIOR-2 5.10	12/30/2025	Paydown	XXX	183,527	183,527	183,527	183,527						183,527		-	-	5,628	12/30/2059
37677@-AE-2	GLAM 3 MILHSG FEE LLC SENIOR	12/30/2025	Paydown	XXX	580,500	580,500	580,500	580,500						580,500				17,415	12/30/2050
37677@-AF-9	GLAM 3 MILHSG FEE LLC SUB	12/30/2025	Paydown	XXX	6,633	6,633	6,633	6,633		-		-		6,633		-	-	586	12/30/2050
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO	02/06/2025	UBS SECURITIES LLC	XXX	483,125	500,000	501,715	500,622		(39)		(39)		500,583		(17,458)	(17,458)	7,311	10/15/2051
410495-AB-1	HANMI FINANCIAL CORP	07/15/2025	PERSHING LLC Mizuho Securities USA, Inc.	XXX	93,000	100,000	83,500	85,647		2,584		2,584		88,231		4,769	4,769	3,281	09/01/2031
431318-AS-3	HILCORP ENERGY I LP	11/03/2025	Call @ 100.00	XXX	200,000	200,000	200,643	200,290		(59)		(59)		200,231		(231)	(231)	12,604	11/01/2028
440327-AK-0	HORACE MANN EDUCATORS CORP	10/14/2025	Call @ 100.00	XXX	2,000,000	2,000,000	2,163,540	2,029,754		(29,754)		(29,754)		2,000,000				78,250	12/01/2025
44329H-AW-4	HP CMNTYS LLC	09/15/2025	Paydown	XXX	5,435	5,435	5,415	5,420		15		15		5,435		-	-	278	09/15/2053
44563@-AE-5	HUNT MH BORROWER LLC FEE II	12/01/2025	Paydown	XXX	8,555	8,555	8,555	8,555						8,555				403	12/01/2055
44563@-AF-2	HUNT FEE III 2021-1	12/01/2025	Paydown	XXX	16,387	16,387	16,387	16,393		(6)		(6)		16,387				773	12/01/2055
44563@-AG-0	HUNT FEE III 2021-2	12/01/2025	Paydown	XXX	2,970	2,970	2,604	2,622		348		348		2,970				140	12/01/2055
46115H-AU-1	INTESA SANPAOLO SPA	09/17/2025	Call @ 100.00	XXX	200,000	200,000	198,250	198,380		16		16		198,396		1,604	1,604	15,400	12/29/2049
46590X-AL-0	JBS USA HOLDING LUX SARL	07/03/2025	Call @ 100.00	XXX	513,750	500,000	500,000	500,000						500,000				37,094	01/15/2030
46590X-AZ-9	JBS USA HOLDING LUX SARL	07/03/2025	Call @ 100.00	XXX	768,585	750,000	743,993	746,540		528		528		747,068		2,932	2,932	54,033	02/01/2028
48251W-60-9	KKR & CO INC	12/09/2025	Various	XXX	135,561	132,225	132,225							132,225		3,336	3,336	4,621	06/01/2065
483007-AJ-9	KAISER ALUMINUM CORP	11/06/2025	Call @ 100.00	XXX	1,500,000	1,500,000	1,496,250	1,498,354		417		417		1,498,771		1,229	1,229	81,901	03/01/2028
487312-AA-8	KEENAN FT DETRICK ENERGY LLC	11/15/2025	Paydown	XXX	4,908	4,908	4,297	4,611		297		297		4,908				225	05/15/2033

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
50208@-AA-1	LMH FEE II	12/21/2025	Paydown	XXX	180,351	180,351	162,117	162,714		17,637		17,637		180,351		—	—	3,923	06/21/2048
50208@-AA-1	LMH FEE II	12/21/2025	Paydown	XXX	49,411	49,411	44,454	44,627		4,784		4,784		49,411		—	—	1,075	06/21/2048
527298-BV-4	LEVEL 3 FINANCING INC.	08/18/2025	Call @ 100.00	XXX	334,581	289,304	289,304	289,304						289,304				68,961	11/15/2029
527298-CD-3	LEVEL 3 FINANCING INC.	10/30/2025	TRADEWEB DIRECT LLC	XXX	931,110	1,000,000	615,000	648,768		40,427		40,427		689,195		241,915	241,915	60,000	04/01/2030
527298-CH-4	LEVEL 3 FINANCING INC.	10/30/2025	TRADEWEB DIRECT LLC	XXX	674,573	750,000	438,750	461,006		26,362		26,362		487,369		187,204	187,204	38,833	04/15/2031
534187-AW-9	LINCOLN NATIONAL CORP. LLOYDS BANKING GROUP PLC	09/29/2025	J.P. Morgan Securities LLC	XXX	7,964,300	7,500,000	7,354,550	7,402,467		4,454		4,454		7,406,921		557,379	557,379	286,563	10/09/2037
539439-AU-3	55316U-AD-8	09/29/2025	Call @ 100.00	XXX	200,000	200,000	205,000	201,206		(1,206)		(1,206)		200,000				11,333	12/27/2066
55316U-AD-8	M1 BANCSHARES, INC.	09/19/2025	PIPER JAFFRAY INC	XXX	540,750	500,000	500,000	500,000						500,000		40,750	40,750	35,972	12/30/2034
55608J-BE-7	MACQUARIE GROUP LTD	08/07/2025	BANK OF AMERICA SECURITIES	XXX	9,240,745	9,500,000	9,500,000	9,500,000						9,500,000		(259,255)	(259,255)	266,088	06/21/2033
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)	12/15/2025	Paydown	XXX	13,110	13,110	13,110	13,110						13,110				437	03/15/2037
55903V-AL-7	WARNERMEDIA HOLDINGS INC.	06/01/2025	Adjustment	XXX														(192,555)	03/15/2032
55903V-BC-6	WARNERMEDIA HOLDINGS INC.	06/13/2025	Call @ 88.03	XXX	830,169	943,000	943,000	943,000						943,000		(112,831)	(112,831)	225,118	03/15/2032
55903V-BQ-5	WARNERMEDIA HOLDINGS INC.	09/25/2025	Various	XXX	1,307,000	1,307,000	1,307,000	1,307,000						1,307,000				43,656	03/15/2032
571903-BD-4	MARRIOTT INTERNATIONAL INC.	05/01/2025	Maturity @ 100.00	XXX	106,000	106,000	108,919	106,164		(164)		(164)		106,000				3,048	05/01/2025
573874-AN-4	MARVELL TECHNOLOGY INC.	03/05/2025	Mizuho Securities USA, Inc.	XXX	4,002,160	4,000,000	3,999,040	3,999,928		3		3		3,999,931		2,229	2,229	40,083	06/22/2028
582839-AF-3	MEAD JOHNSON NUTRITION CO	12/31/2025	Call @ 100.00	XXX	1,116,750	1,000,000	999,730	999,938		3		3		999,940		60	60	185,583	11/01/2039
587376-AE-4	MERCANTILE BANK CORP.	04/29/2025	PERSHING LLC	XXX	105,656	115,000	89,650	91,994		1,759		1,759		93,753		11,903	11,903	2,803	01/30/2032
59156R-AV-0	METLIFE INC.	12/05/2025	Sumridge Partners	XXX	253,337	190,000	299,824	261,367		(6,405)		(6,405)		254,961		(1,625)	(1,625)	27,630	08/01/2069
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC	12/30/2025	Paydown	XXX	148,030	148,030	148,030	148,031		(1)		(1)		148,030				5,918	06/30/2027
603051-AA-1	MINERAL RESOURCES LTD	10/02/2025	Call @ 100.00	XXX	21,000	21,000	21,525	21,077		(77)		(77)		21,000				1,569	05/01/2027
606822-CD-4	62927#-AN-6	09/16/2025	62927#-AN-6	XXX	681,960	750,000	694,770	708,129		3,751		3,751		711,880		(29,920)	(29,920)	24,836	01/19/2033
62927#-AN-6	NFL VENTURES SR GTD	10/15/2025	Paydown	XXX	297,441	297,441	297,441	297,453		(12)		(12)		297,441				8,975	04/15/2035
62983P-AB-1	62983P-AB-1	12/31/2025	62983P-AB-1	XXX	212,310	212,310	207,594	210,466		1,844		1,844		212,310				10,030	12/31/2033
632525-AY-7	632525-AY-7	09/16/2025	632525-AY-7	XXX	458,955	500,000	440,470	455,713		4,315		4,315		460,027		(1,072)	(1,072)	12,292	05/21/2031
64110L-AU-0	64110L-AU-0	03/05/2025	64110L-AU-0	XXX	386,055	375,000	408,750	392,985		(589)		(589)		392,395		(6,340)	(6,340)	4,535	11/15/2029
650119-AA-8	650119-AA-8	07/01/2025	650119-AA-8	XXX	434,000	434,000	434,000	434,000						434,000				22,724	07/01/2032
651639-AM-8	651639-AM-8	09/24/2025	651639-AM-8	XXX	2,243,795	2,000,000	1,976,160	1,983,301		514		514		1,983,814		259,981	259,981	122,656	10/01/2039
665859-AP-9	665859-AP-9	10/30/2025	665859-AP-9	XXX	7,330,000	7,330,000	7,886,494	7,380,528		(50,528)		(50,528)		7,330,000				289,535	10/30/2025
66977W-AP-4	66977W-AP-4	05/01/2025	66977W-AP-4	XXX	1,500,000	1,500,000	1,535,625	1,500,060		(60)		(60)		1,500,000				37,500	05/01/2025
677071-AK-8	677071-AK-8	10/01/2025	677071-AK-8	XXX	1,371	1,371	1,270	1,290		82		82		1,371				61	10/01/2051
677071-AU-6	677071-AU-6	10/01/2025	677071-AU-6	XXX	12,354	12,354	10,637	10,974		1,380		1,380		12,354		—	—	559	10/01/2051
680665-AM-8	680665-AM-8	03/04/2025	680665-AM-8	XXX	500,000	500,000	497,500	499,772		94		94		499,865		135	135	12,271	06/01/2025
708653-D#-4	708653-D#-4	08/01/2025	708653-D#-4	XXX	3,000,000	3,000,000	3,000,000	2,998,429		1,571		1,571		3,000,000				244,500	08/01/2025

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
73102Q-AA-4	POLAR TANKERS INC.	11/10/2025	Paydown	XXX	14,879	14,879	14,792	14,844		35		35		14,879				667	05/10/2037
744320-BJ-0	PRUDENTIAL FINANCIAL INC.	09/16/2025	MORGAN STANLEY & CO. LLC	XXX	4,517,550	4,500,000	4,493,438	4,493,664		36		36		4,493,700		23,850	23,850	241,516	03/01/2052
744320-BK-7	PRUDENTIAL FINANCIAL INC.	09/16/2025	MITSUBISHI UFJ SECURITIES (USA), INC. MORGAN STANLEY & CO. LLC	XXX	782,775	750,000	750,000	750,000						750,000		32,775	32,775	47,000	09/01/2052
745867-AT-8	PULTEGROUP INC.	09/16/2025	CO. LLC	XXX	1,455,017	1,350,000	1,522,544	1,481,612		(7,525)		(7,525)		1,474,087		(19,070)	(19,070)	88,200	02/15/2035
74834L-AX-8	QUEST DIAGNOSTICS INC.	03/30/2025	Maturity @ 100.00	XXX	2,500,000	2,500,000	2,523,100	2,500,000						2,500,000				43,750	03/30/2025
75574U-83-8	READY CAPITAL CORP REX - REAL ESTATE EXCHANGE, INC.	02/14/2025	PERSHING LLC	XXX	2,011,944	2,000,000	2,000,000	2,000,000						2,000,000		11,944	11,944		12/15/2029
76161R-AA-3	SABINE PASS LIQUEFACTION	02/21/2025	Redemption @ 100.00	XXX	205,000	205,000	205,000	205,000						205,000				5,091	03/15/2025
785592-A*-7	SENECA GENERATION LLC	09/15/2025	Paydown	XXX	62,943	62,943	62,943	62,943						62,943				3,147	09/15/2037
81708#-AA-9	SHELL OIL CO	08/01/2025	Redemption @ 100.00	XXX	14,343,750	14,343,750	14,343,750	14,343,750						14,343,750				360,608	04/27/2026
82266#-AA-1	JANE STREET EXECUTION SERVICES	03/06/2025	Paydown	XXX	149,572	149,572	149,572	149,572		-		-		149,572		-	-	1,335	05/05/2025
82967N-BC-1	SIRIUS XM RADIO LLC	06/05/2025	LLC	XXX	246,055	250,000	252,500	251,239		(106)		(106)		251,133		(5,078)	(5,078)	12,795	07/01/2029
833794-AA-8	SODEXO INC	03/10/2025	BARCLAYS CAPITAL INC	XXX	2,904,990	3,000,000	3,000,000	3,000,000						3,000,000		(95,010)	(95,010)	19,744	04/16/2026
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041	12/31/2025	Paydown	XXX	400,592	400,592	400,592	400,635		(43)		(43)		400,592		-	-	15,105	12/31/2041
85172F-AN-9	ONEMAIN FINANCE CORP	06/27/2025	Call @ 100.00	XXX	830,326	816,000	818,365	816,530		(210)		(210)		816,320		(320)	(320)	49,176	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORP	06/05/2025	BNP PARIBAS SECURITIES CORP	XXX	1,275,000	1,250,000	1,412,250	1,315,090		(10,547)		(10,547)		1,304,543		(29,543)	(29,543)	73,841	01/15/2028
853254-BX-7	STANDARD CHARTERED PLC	12/05/2025	MORGAN STANLEY & CO. LLC	XXX	187,476	200,000	200,000	200,000						200,000		(12,524)	(12,524)	13,300	12/29/2049
85917A-AC-4	WEBSTER FINANCIAL CORP	02/06/2025	PIPER JAFFRAY INC	XXX	579,675	590,000	539,125	555,236		3,029		3,029		558,265		21,410	21,410	6,097	11/01/2030
86668@-AA-8	SCA 2019-1 A	12/15/2025	Paydown	XXX	88,547	88,547	88,547	88,547						88,547		-	-	2,745	12/15/2027
87020P-AQ-0	SWEDBANK AB	04/04/2025	Maturity @ 100.00	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				83,900	04/04/2025
87164D-SE-1	SYNOVUS BANK	10/29/2025	Call @ 100.00	XXX	500,000	500,000	488,750	489,314		10,686		10,686		500,000				20,000	10/29/2030
87302@-AB-6	TCFC PC LEASECO LP 2022 REFI	11/05/2025	Paydown	XXX	76,948	76,949	76,949	76,949		-		-		76,949		-	-	2,418	11/05/2057
87302@-AC-4	TCFC PC LEASECO LP 2022 DDL	11/05/2025	Paydown	XXX	6,734	6,733	6,733	6,733		-		-		6,733		-	-	208	11/05/2057
87612B-BG-6	TARGA RESOURCES PARTNERS LP	02/24/2025	HSBC Securities (USA), Inc.	XXX	1,125,034	1,125,000	1,099,646	1,115,055		399		399		1,115,454		9,579	9,579	34,375	01/15/2028
87612B-BN-1	TARGA RESOURCES PARTNERS LP	02/24/2025	BARCLAYS CAPITAL INC SUMRIDGE PARTNERS LLC	XXX	512,100	500,000	549,692	511,681		(861)		(861)		510,820		1,280	1,280	21,007	01/15/2029
87971M-BW-2	TELUS CORP	12/18/2025	LLC	XXX	7,830,285	8,500,000	8,475,605	8,482,555		2,043		2,043		8,484,597		(654,312)	(654,312)	317,900	05/13/2032
884903-BH-7	THOMSON REUTERS CORP	03/20/2025	Unknown	XXX	4,132,608	4,000,000	3,912,440	3,938,362		533		533		3,938,895		193,713	193,713	100,750	04/15/2040
88732J-AU-2	TIME WARNER CABLE LLC	10/30/2025	J.P. Morgan Securities LLC	XXX	5,188,850	5,000,000	5,290,150	5,204,671		(7,455)		(7,455)		5,197,216		(8,366)	(8,366)	296,250	06/15/2039
89356B-AE-8	TRANSCANADA TRUST	07/22/2025	MIZUHO SECURITIES USA INC.	XXX	626,666	635,000	643,206	639,391		(465)		(465)		638,926		(12,260)	(12,260)	29,880	09/15/2079
89356B-AG-3	TRANSCANADA TRUST	11/05/2025	Various	XXX	839,903	853,000	841,868	841,771		(22)		(22)		841,749		(1,847)	(1,847)	51,249	03/07/2082
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD	09/16/2025	US BANCORP INVESTMENTS INC.	XXX	788,000	800,000	725,952	774,052		14,125		14,125		788,176		(176)	(176)	15,124	04/15/2026
911684-88-4	UNITED STATES CELLULAR CORP	03/21/2025	J.P. MORGAN SECURITIES LLC	XXX	200,754	228,400	228,348	228,347		-		-		228,347		(27,593)	(27,593)	3,141	06/01/2070

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
913260-A@-4	EXETER & HAMPTON ELECTRIC CO	09/01/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,254		(254)		(254)		1,000,000				52,200	09/01/2028
925524-AX-8	PARAMOUNT GLOBAL	09/26/2025	J.P. Morgan Securities LLC	XXX	1,056,470	1,000,000	1,009,370	1,005,967		(268)		(268)		1,005,699		50,771	50,771	62,830	04/30/2036
92556H-AB-3	PARAMOUNT GLOBAL	09/26/2025	J.P. Morgan Securities LLC	XXX	1,277,947	1,296,000	1,331,964	1,322,028		(2,974)		(2,974)		1,319,053		(41,107)	(41,107)	77,339	01/15/2031
92564R-AH-8	VICI PROPERTIES LP	03/05/2025	GOLDMAN, SACHS & CO.	XXX	1,118,666	1,125,000	1,095,180	1,117,404		764		764		1,118,167		499	499	26,016	09/01/2026
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	06/05/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	978,490	1,000,000	1,017,500	1,008,271		(1,079)		(1,079)		1,007,192		(28,702)	(28,702)	30,708	05/15/2029
92857W-AQ-3	VODAFONE GROUP PLC	03/21/2025	HSBC Securities (USA), Inc.	XXX	2,121,300	2,000,000	1,981,540	1,988,778		140		140		1,988,918		132,382	132,382	70,725	02/27/2037
931427-AT-5	WALGREENS BOOTS ALLIANCE INC	08/04/2025	TENDER/PURCHASE OFFER	XXX	6,098,120	7,000,000	5,966,030	6,014,272		12,840		12,840		6,027,112		71,008	71,008	249,531	04/15/2050
95829T-AA-3	WESTERN GROUP HSG LP	09/15/2025	Paydown	XXX	8,519	8,519	8,519	8,519						8,519				434	03/15/2057
96145D-AD-7	WRKCO INC	12/04/2025	Call @ 100.00	XXX	1,000,000	1,000,000	999,616	999,889		37		37		999,926		74	74	41,156	09/15/2027
9AMBDL-P3-8	CBC HOLDINGS LLC SR 10.000% 3/04/27	12/24/2025	Call @ 100.00	XXX	266,266	266,266	259,415	264,563		1,458		1,458		266,021		246	246	10,121	03/04/2027
BGH5HY-VF-5	AAL 2018-1 A	12/15/2025	Paydown	XXX	147,857	147,857	147,857	147,857						147,857		-	-	4,591	06/15/2027
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	01/01/2025	UNIVERSE ISSUER LLC INTERESTS	XXX	28,010	300	27,600	28,010						28,010					09/30/2045
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC	12/30/2025	Paydown	XXX	402,600	402,600	371,873	375,612		26,988		26,988		402,600				9,275	06/30/2039
BGH8FM-BV-4	HUNT FEE IV 2023	12/01/2025	Paydown	XXX	524,419	524,420	524,188	524,213		207		207		524,420		-	-	24,732	12/01/2050
BGH98H-ZC-7	HUNT FEE V 2024-1	12/01/2025	Paydown	XXX	103,047	103,047	103,047	103,047						103,047				5,171	12/01/2055
F1876N-BV-3	CNP ASSURANCES SA	12/19/2025	JANE STREET EXECUTION SERVICES LLC	XXX	186,622	200,000	200,000	200,000						200,000		(13,378)	(13,378)	11,781	12/29/2049
G2964#-AA-7	AP GRANGE HOLDINGS	11/14/2025	Paydown	XXX	709,550	709,550	751,686			(42,136)		(42,136)		709,550					03/20/2045
G2973#-AA-6	AP CHIA ISSUER LLC 7.250% 12/31/45	10/29/2025	Redemption @ 100.00	XXX	385,809	385,809	385,809							385,809				9,924	12/31/2045
G5361W-AB-0	LANCASHIRE HOLDINGS LTD	09/11/2025	MLILGB3LECL MRL LY INTL LONDON	XXX	395,600	400,000	400,000	400,000						400,000		(4,400)	(4,400)	22,313	09/18/2041
G7S40C-AG-8	ROTHESAY LIFE PLC	09/26/2025	Various	XXX	577,118	600,000	600,200	600,088		(28)		(28)		600,060		(22,942)	(22,942)	23,156	12/29/2049
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	10/01/2025	Paydown	XXX	57,488	57,488	57,488	57,488						57,488				2,914	10/01/2045
T6827#-AB-9	GUGG NSA NAPOLI-MIRABELLA TR ADDON	10/01/2025	Paydown	XXX	41,123	41,123	41,123	41,123						41,123					10/01/2045
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB	11/05/2025	BNP PARIBAS SEC - PARIS	XXX	189,540	200,000	200,000	200,000						200,000		(10,460)	(10,460)	15,992	12/29/2049
0089999999 - Issuer Credit Obligations: Corporate Bonds (Unaffiliated)				XXX	272,236,848	277,141,352	273,485,578	271,849,449		82,900		82,900		273,202,068		(1,309,369)	(1,309,369)	10,555,264	XXX
Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)																			
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS - ABS	05/15/2025	Various	XXX	513,071	513,071	513,071	513,006		65		65		513,071				2,755	05/15/2025
00037U-AF-7	AASET 183 C - ABS	01/01/2025	AASET 183 C - ABS	XXX	65,353	400,653	65,326	65,353						65,353					12/15/2038
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A	10/01/2025	Paydown	XXX	528,003	528,003	546,106	538,632		(10,629)		(10,629)		528,003				20,790	10/01/2030
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/30/2025	Paydown	XXX	7,166	7,166	7,164	7,164		2		2		7,166		-	-	251	06/30/2035
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	12/15/2025	Paydown	XXX	22,553	22,553	20,030	20,479		2,075		2,075		22,553				411	09/15/2036

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE	11/17/2025	Paydown	XXX	579,035	579,035	554,368	566,361		12,675		12,675		579,035		—	—	24,818	05/15/2034
12665U-AA-2	CVS HEALTH CORP - ABS	12/10/2025	Paydown	XXX	33,269	33,269	34,600	33,949		(680)		(680)		33,269		—	—	854	01/10/2036
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST	12/10/2025	Paydown	XXX	71,622	71,622	71,622	71,622						71,622				1,506	11/10/2041
14988#-AA-1	CEAMER FINANCE LLC - ABS	11/01/2025	Paydown	XXX	144,590	144,590	141,699	143,080		1,510		1,510		144,590		—	—	1,051	03/22/2031
14989@-AA-2	CEAMER FIN 2 SR SEC NTS - ABS	11/03/2025	Paydown	XXX	554,907	554,907	554,907	555,640		(733)		(733)		554,907		—	—	28,772	05/15/2038
477164-AA-5	JETBLUE AIRWAYS CORPORATION 2020-1 PASS	11/15/2025	Paydown	XXX	196,311	196,311	199,962	199,307		(2,996)		(2,996)		196,311		—	—	5,889	05/15/2034
50181Q-AH-1	LCORA 01B B - ABS	12/15/2025	Redemption @ 100.00	XXX	1,133,441	1,133,441	1,255,841	1,133,441						1,133,441				48,627	09/15/2028
69403W-AH-0	PACBEA 2006 - A AH - ABS	07/15/2025	Paydown	XXX	12,903	12,903	5,355	7,710		5,193		5,193		12,903		—	—	532	07/15/2051
69403W-AJ-6	PACBEA 2006 - A AG - ABS	07/15/2025	Paydown	XXX	11,903	11,903	9,938	10,070		1,833		1,833		11,903				509	07/15/2051
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS	05/14/2025	Paydown	XXX	15,480	15,480	15,480	15,480						15,480				250	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH	09/19/2025	Various	XXX	574,736	544,386	544,386	544,386						544,386		30,349	30,349	41,550	01/02/2031
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	07/07/2025	Paydown	XXX	158,297	158,297	158,297	158,297						158,297				3,680	01/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	11/01/2025	Paydown	XXX	12,763	12,763	11,040	11,333		1,430		1,430		12,763				258	11/01/2033
91823A-AY-7	VBTEL 2022-1 D - ABS	09/30/2025	CROSS	XXX	1,966,719	2,000,000	2,000,000	2,000,000						2,000,000		(33,281)	(33,281)	69,561	02/15/2052
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	12/31/2025	Paydown	XXX	95,003	95,003	94,129	94,213		790		790		95,003		—	—	2,153	09/30/2045
0129999999 – Issuer Credit Obligations: Single Entity Backed Obligations (Unaffiliated)				XXX	6,697,126	7,035,357	6,803,322	6,689,522		10,535		10,535		6,700,057		(2,931)	(2,931)	254,216	XXX
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																			
470170-AD-3	NCBJ 2016-1 A - ABS	10/05/2025	Redemption @ 100.00	XXX	88,709	88,709	88,709	88,709						88,709				3,140	01/08/2027
62877C-AA-1	NAC AVIATION 29 DAC	06/01/2025	Call @ 100.00	XXX	(962,160)	(1,056,424)	(1,300,000)	(1,300,000)		69,182	(698,655)	767,838		(1,230,648)		268,488	268,488	(262,323)	06/30/2026
911684-70-2	UNITED STATES CELLULAR CORP	05/01/2025	Adjustment	XXX	17					17		17		17					09/01/2069
91529Y-60-1	UNUM GROUP	05/01/2025	Adjustment	XXX	2,612					2,612		2,612		2,612					06/15/2058
G6363#-AT-4	NAC AVIATION 29 DESD ACTIV SER G	06/01/2025	Adjustment	XXX	1,300,000	2,000,000	1,300,000	1,998,486		169	698,655	(698,486)		1,300,000					03/14/2025
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)				XXX	429,178	1,032,285	88,709	787,195		71,981	—	71,981		160,690		268,488	268,488	(259,182)	XXX
0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)				XXX	320,061,249	324,627,204	316,264,576	318,497,120		379,365	—	379,365		319,454,190		(647,229)	(647,229)	13,055,864	XXX
0509999997 – Subtotals – Issuer Credit Obligations – Part 4				XXX	320,061,249	324,627,204	316,264,576	318,497,120		379,365	—	379,365		319,454,190		(647,229)	(647,229)	13,055,864	XXX
0509999998 – Summary item from Part 5 for Issuer Credit Obligations				XXX	4,012,637	4,193,424	4,203,582			(4,175)		(4,175)		4,199,407		(186,770)	(186,770)	116,564	XXX
0509999999 – Subtotals – Issuer Credit Obligations				XXX	324,073,886	328,820,628	320,468,158	318,497,120		375,190	—	375,190		323,653,596		(833,999)	(833,999)	13,172,428	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																			
36200U-NQ-4	GN 572899 - RMBS	12/01/2025	Paydown	XXX	309	309	312	311		(2)		(2)		309		—	—	12	01/15/2032
36202E-XV-6	G2 004292 - RMBS	12/01/2025	Paydown	XXX	2,901	2,901	2,916	2,911		(10)		(10)		2,901				102	11/20/2038
36206F-VF-6	GN 410214 - RMBS	02/18/2025	Paydown	XXX	320	320	322	319		1		1		320		—	—	3	12/15/2025
36207K-A8-3	GN 433931 - RMBS	12/01/2025	Paydown	XXX	373	373	373	372		1		1		373		—	—	13	08/15/2028
36208M-ZD-0	GN 455340 - RMBS	12/01/2025	Paydown	XXX	174	174	177	175		(1)		(1)		174		—	—	4	11/15/2027
36208T-4W-7	GN 460837 - RMBS	12/01/2025	Paydown	XXX	325	325	330	326		—		—		325				12	06/15/2028
36208V-2E-4	GN 462573 - RMBS	12/01/2025	Paydown	XXX	881	881	882	879		2		2		881				31	03/15/2028

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1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
36209C-HW-9	GN 467445 - RMBS	12/15/2025	Paydown	XXX	3,883	3,883	3,774	3,845		38		38		3,883		—	—	110	01/15/2029
36209E-NE-8	GN 469389 - RMBS	12/01/2025	Paydown	XXX	2,372	2,372	2,391	2,371		2		2		2,372		—	—	84	03/15/2028
36209W-4J-8	GN 484225 - RMBS	12/01/2025	Paydown	XXX	242	242	274	247		(5)		(5)		242				8	08/15/2028
36210C-MG-5	GN 488259 - RMBS	12/01/2025	Paydown	XXX	187	187	181	184		3		3		187		—	—	7	08/15/2029
36210J-TS-7	GN 493861 - RMBS	12/01/2025	Paydown	XXX	533	533	509	523		10		10		533				19	04/15/2029
36210W-DM-8	GN 504208 - RMBS	05/15/2025	Paydown	XXX	2,032	2,032	2,009	2,013		19		19		2,032				56	06/15/2029
36210Y-2R-5	GN 506684 - RMBS	12/01/2025	Paydown	XXX	1,524	1,524	1,507	1,514		10		10		1,524				58	04/15/2029
36211C-QY-1	GN 509071 - RMBS	12/01/2025	Paydown	XXX	1,587	1,587	1,513	1,567		20		20		1,587		—	—	65	05/15/2029
36211J-LG-0	GN 514327 - RMBS	12/01/2025	Paydown	XXX	900	900	871	879		21		21		900		—	—	30	07/15/2029
36211Q-WQ-0	GN 520055 - RMBS	12/01/2025	Paydown	XXX	73	73	74	74		(1)		(1)		73		—	—	3	07/15/2031
36212C-R3-7	GN 529806 - RMBS	12/01/2025	Paydown	XXX	9,242	9,242	9,423	9,276		(34)		(34)		9,242				354	02/15/2031
36212M-6W-4	GN 538285 - RMBS	12/01/2025	Paydown	XXX	98	98	99	100		(2)		(2)		98		—	—	5	12/15/2031
36212M-CJ-6	GN 537473 - RMBS	12/01/2025	Paydown	XXX	126	126	128	127		(1)		(1)		126		—	—	4	05/15/2031
36212P-VU-3	GN 539827 - RMBS	10/15/2025	Paydown	XXX	1,312	1,312	1,328	1,313		(1)		(1)		1,312		—	—	49	06/15/2031
36213D-FY-9	GN 551083 - RMBS	12/01/2025	Paydown	XXX	554	554	561	560		(6)		(6)		554				19	11/15/2031
36213J-ET-8	GN 555546 - RMBS	12/01/2025	Paydown	XXX	18	18	19	19		—		—		18		—	—	1	10/15/2031
36213J-HX-6	GN 555646 - RMBS	12/01/2025	Paydown	XXX	20	20	21	21		—		—		20				1	12/15/2031
36213J-PH-2	GN 555824 - RMBS	12/01/2025	Paydown	XXX	13	13	13	13		—		—		13		—	—	—	06/15/2031
36213S-MT-9	GN 562970 - RMBS	12/01/2025	Paydown	XXX	742	742	751	751		(8)		(8)		742		—	—	26	05/15/2031
36213T-WG-4	GN 564147 - RMBS	12/01/2025	Paydown	XXX	1,478	1,478	1,496	1,487		(9)		(9)		1,478		—	—	53	07/15/2031
36213W-GK-6	GN 566402 - RMBS	12/01/2025	Paydown	XXX	3,524	3,524	3,476	3,503		21		21		3,524				116	09/15/2031
36225A-T3-4	GN 780570 - RMBS	12/01/2025	Paydown	XXX	256	256	252	255		2		2		256				9	05/15/2027
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS	12/01/2025	Paydown	XXX	35,501	35,501	34,935	35,268		233		233		35,501				1,107	04/16/2033
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS	12/01/2025	Paydown	XXX	141,593	141,592	139,314	140,570		1,022		1,022		141,592		—	—	4,111	11/16/2033
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS	12/01/2025	Paydown	XXX	35,324	35,324	32,605	34,462		862		862		35,324				1,012	03/16/2034
38385H-4W-4	GNR 2025-203 Z - CMO/RMBS	12/10/2025	Adjustment	XXX										(16,790)		16,790	16,790		11/20/2055
1019999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	248,419	248,419	242,837	246,234		2,185		2,185		231,629		16,790	16,790	7,485	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)																			
37611C-AE-6	GNR 2007-075 Z - CMBS	12/01/2025	Paydown	XXX	10,736	10,736	8,931	9,757		978		978		10,736		—	—	264	01/16/2049
38373M-J5-0	GNR 2007-052 Z - CMBS	12/01/2025	Paydown	XXX	2,246	2,246	1,844	2,011		235		235		2,246		—	—	53	01/16/2048
38373M-VY-3	GNR 2006-039 Z - CMBS	12/01/2025	Paydown	XXX	64,143	64,143	59,814	61,540		2,603		2,603		64,143		—	—	1,533	07/16/2046
38374G-CG-5	GNR 2004-023 Z - CMBS	12/01/2025	Paydown	XXX	37,162	37,162	36,983	37,074		89		89		37,162		—	—	1,172	03/16/2044
38376G-VS-6	GNR 2010-123 Z - CMBS	12/01/2025	Paydown	XXX	5,359	5,359	4,474	4,791		568		568		5,359		—	—	114	10/16/2052
38378B-SJ-9	GNR 2012-045 Z - CMBS	12/01/2025	Paydown	XXX	40,068	40,068	38,266	38,850		1,218		1,218		40,068		—	—	561	01/16/2055
83162C-SD-6	SBAP 2008-20K A - ABS	11/01/2025	Paydown	XXX	7,425	7,425	7,425	7,425						7,425				373	11/01/2028
1029999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities – Guaranteed (Exempt from RBC)				XXX	167,139	167,139	157,737	161,449		5,690		5,690		167,139		—	—	4,071	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)																			
31283G-2P-1	FH G00782 - RMBS	12/01/2025	Paydown	XXX	383	383	394	384		(1)		(1)		383				18	09/01/2027
31283H-HN-8	FH G01137 - RMBS	12/01/2025	Paydown	XXX	417	417	416	416		1		1		417		—	—	19	09/01/2030
31288F-W7-5	FH C76970 - RMBS	12/01/2025	Paydown	XXX	291	291	295	294		(3)		(3)		291		—	—	9	02/01/2033
3128M6-VB-1	FH G04810 - RMBS	12/01/2025	Paydown	XXX	12,734	12,734	13,100	13,133		(399)		(399)		12,734				397	10/01/2038

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
3128M6-VZ-8	FH G04832 - RMBS	12/01/2025	Paydown	XXX	10,622	10,622	10,854	10,860		(237)		(237)		10,622				276	10/01/2038
31292G-ZF-6	FH C00742 - RMBS	12/01/2025	Paydown	XXX	848	848	833	841		8		8		848		-	-	30	04/01/2029
31292H-F3-3	FH C01086 - RMBS	12/01/2025	Paydown	XXX	174	174	173	173		1		1		174				8	11/01/2030
31292H-GM-0	FH C01104 - RMBS	12/01/2025	Paydown	XXX	108	108	110	108		-		-		108		-	-	5	12/01/2030
31292H-S8-8	FH C01443 - RMBS	12/01/2025	Paydown	XXX	1,715	1,715	1,736	1,727		(12)		(12)		1,715		-	-	50	01/01/2033
31297Y-T9-3	FH C41476 - RMBS	12/01/2025	Paydown	XXX	148	148	149	148		-		-		148				6	08/01/2030
3132DT-FB-1	FH SD5562 - RMBS	12/01/2025	Paydown	XXX	691,729	691,729	688,378	688,407		3,322		3,322		691,729		-	-	25,151	05/01/2054
3132DW-G9-8	FH SD8324 - RMBS	12/01/2025	Paydown	XXX	205,249	205,249	206,914	206,777		(1,529)		(1,529)		205,249			-	7,003	05/01/2053
313398-QA-0	FHR 2335 PZ - CMO/RMBS	12/02/2025	Paydown	XXX	22,453	22,858	21,522	22,631		227		227		22,858		(405)	(405)	980	07/15/2031
313399-TE-7	FHR 2345 PZ - CMO/RMBS	12/02/2025	Paydown	XXX	13,974	14,282	13,489	14,107		175		175		14,282		(307)	(307)	530	08/15/2031
3133TE-3N-2	FHR 2054 PE - CMO/RMBS	12/01/2025	Paydown	XXX	5,904	5,904	5,689	5,850		54		54		5,904		-	-	204	05/15/2028
3136A5-T7-1	FNR 2012-49 QW - CMO/RMBS	12/01/2025	Paydown	XXX	16,438	16,438	16,772	16,584		(146)		(146)		16,438		-	-	322	05/25/2042
	FNR 2024-95 ZU - CMO/RMBS																		
3136BT-U6-8	FNR 2025-35 UZ - CMO/RMBS	12/02/2025	Paydown	XXX	726,123	740,153	737,001	737,006		3,147		3,147		740,153		(14,030)	(14,030)	38,049	12/25/2054
3136BV-L3-0	FNR 2025-35 UZ - CMO/RMBS	12/02/2025	Paydown	XXX	679,940	679,940	678,493			1,447		1,447		679,940		-	-	17,568	05/25/2055
31371F-B4-3	FN 250359 - RMBS	09/01/2025	Paydown	XXX	65	65	64	65		-		-		65		-	-	2	10/01/2025
31371F-XS-6	FN 250989 - RMBS	12/01/2025	Paydown	XXX	764	764	742	756		8		8		764		-	-	26	07/01/2027
31371G-MR-8	FN 251568 - RMBS	12/01/2025	Paydown	XXX	143	143	142	132		11		11		143		-	-	5	03/01/2028
31371G-RS-1	FN 251697 - RMBS	12/01/2025	Paydown	XXX	42	42	42	42		-		-		42		-	-	1	05/01/2028
31371G-VN-7	FN 251821 - RMBS	12/01/2025	Paydown	XXX	906	906	878	896		10		10		906		-	-	29	06/01/2028
31371G-Z8-6	FN 251967 - RMBS	12/01/2025	Paydown	XXX	130	130	130	129		-		-		130		-	-	4	09/01/2028
31371K-Q8-7	FN 254379 - RMBS	12/01/2025	Paydown	XXX	1,854	1,854	1,933	1,874		(20)		(20)		1,854		-	-	68	07/01/2032
31374S-ZA-2	FN 323037 - RMBS	12/01/2025	Paydown	XXX	187	187	186	177		10		10		187		-	-	6	03/01/2028
31374T-V7-1	FN 323838 - RMBS	12/01/2025	Paydown	XXX	1,854	1,854	1,700	1,777		77		77		1,854		-	-	56	07/01/2029
31376K-EK-8	FN 357538 - RMBS	12/01/2025	Paydown	XXX	4,390	4,390	4,186	4,254		136		136		4,390		-	-	130	04/01/2034
31377E-KL-2	FN 374799 - RMBS	12/26/2025	Paydown	XXX	2,409	2,409	2,302	2,386		23		23		2,409		-	-	135	04/01/2027
31379F-PH-1	FN 418124 - RMBS	12/01/2025	Paydown	XXX	726	726	704	714		12		12		726				15	04/01/2028
31379J-RD-0	FN 420884 - RMBS	12/01/2025	Paydown	XXX	36	36	36	36		-		-		36				1	04/01/2028
31379W-KY-2	FN 431511 - RMBS	12/01/2025	Paydown	XXX	187	187	188	187		-		-		187				7	08/01/2028
31380B-E6-3	FN 434957 - RMBS	12/01/2025	Paydown	XXX	365	365	389	369		(4)		(4)		365		-	-	12	07/01/2028
31380K-P5-3	FN 442444 - RMBS	12/01/2025	Paydown	XXX	132	132	132	132		-		-		132		-	-	5	08/01/2028
31380L-KQ-0	FN 443203 - RMBS	12/01/2025	Paydown	XXX	89	89	90	89		-		-		89		-	-	3	10/01/2028
31380X-KW-1	FN 453109 - RMBS	12/01/2025	Paydown	XXX	368	368	369	367		1		1		368		-	-	9	01/01/2029
31381C-KW-6	FN 456709 - RMBS	12/01/2025	Paydown	XXX	461	461	455	458		3		3		461		-	-	16	12/01/2028
31383W-VV-0	FN 515528 - RMBS	12/01/2025	Paydown	XXX	3,539	3,539	3,516	3,519		20		20		3,539		-	-	145	09/01/2029
31386B-PZ-1	FN 558540 - RMBS	12/01/2025	Paydown	XXX	319	320	323	319		-		-		320		-	-	12	11/01/2030
31390F-BA-6	FN 644533 - RMBS	12/01/2025	Paydown	XXX	653	653	657	652		1		1		653				21	07/01/2032
31390X-VK-3	FN 659518 - RMBS	12/01/2025	Paydown	XXX	57	57	62	62		(5)		(5)		57		-	-	2	03/01/2033
313921-DF-2	FNR 0155B PC - CMO/RMBS	12/01/2025	Paydown	XXX	12,312	12,312	12,472	12,339		(27)		(27)		12,312				478	10/25/2031
31392U-EE-0	FHR 2504A Z - CMO/RMBS	12/02/2025	Paydown	XXX	1,373	1,373	1,384	1,372		1		1		1,373				48	09/15/2032
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS	12/01/2025	Paydown	XXX	63,589	63,589	63,584	63,559		30		30		63,589				1,303	10/25/2042
	FNR 0337C PE - CMO/RMBS																		
31393B-RG-2	FNW 2004-W1 1A7 - CMO/RMBS	12/01/2025	Paydown	XXX	36,264	36,264	33,034	35,368		896		896		36,264		-	-	1,164	05/25/2033
31393U-4J-9	FNR 2004-W1 1A7 - CMO/RMBS	12/01/2025	Paydown	XXX	38,057	38,057	38,057	38,057						38,057		-	-	1,332	11/25/2043
31393W-HD-4	FHR 2643E PG - CMO/RMBS	12/01/2025	Paydown	XXX	18,679	18,679	18,276	18,520		159		159		18,679				507	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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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	12/01/2025	Paydown	XXX	34,506	34,506	34,326	34,289		217		217		34,506				1,015	02/25/2044
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS	12/01/2025	Paydown	XXX	31,682	31,682	29,651	31,078		604		604		31,682				784	03/25/2035
31394G-HV-8	FHR 2649C OE - CMO/RMBS	12/01/2025	Paydown	XXX	42,705	42,705	42,198	42,472		232		232		42,705				1,095	07/15/2033
31394L-Z8-8	FHR 2711 QD - CMO/RMBS	12/15/2025	Paydown	XXX	10,083	10,083	8,657	9,516		567		567		10,083				104	11/15/2033
31394L-ZD-7	FHR 2711 SA - CMO/RMBS	12/15/2025	Paydown	XXX	11,763	11,763	10,099	11,103		661		661		11,763		-	-	122	11/15/2033
31394L-ZE-5	FHR 2711 SC - CMO/RMBS	12/15/2025	Paydown	XXX	17,994	17,994	16,119	17,745		249		249		17,994		-	-	542	02/15/2033
31394M-R7-7	FHR 2722 UV - CMO/RMBS	12/15/2025	Paydown	XXX	66,942	66,942	59,129	64,872		2,070		2,070		66,942				1,718	08/15/2033
31394N-UJ-5	FHR 2733 PE - CMO/RMBS	12/01/2025	Paydown	XXX	19,236	19,236	17,889	18,885		350		350		19,236				505	01/15/2034
31394X-VL-7	FSPC T-060 A4D - CMO/RMBS	12/01/2025	Paydown	XXX	42,839	42,839	42,143	42,595		244		244		42,839				960	03/25/2044
31395W-NU-7	FHR 3000F BH - CMO/RMBS	12/01/2025	Paydown	XXX	992	992	995	991		1		1		992				33	07/15/2035
31396A-2S-2	FHR 3017 TA - CMO/RMBS	12/01/2025	Paydown	XXX	13,160	13,160	13,644	13,498		(339)		(339)		13,160		-	-	324	08/15/2035
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS	12/02/2025	Paydown	XXX	16,272	16,272	15,529	15,751		521		521		16,272		-	-	612	05/25/2037
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS	12/02/2025	Paydown	XXX	7,269	7,269	6,977	6,834		435		435		7,269		-	-	190	01/25/2040
31402D-MP-2	FN 725866 - RMBS	12/01/2025	Paydown	XXX	16,269	16,269	15,728	15,964		305		305		16,269				377	09/01/2034
31404L-JT-8	FN 771674 - RMBS	12/01/2025	Paydown	XXX	2,842	2,842	2,821	2,826		15		15		2,842		-	-	71	03/01/2034
31408H-5L-5	FN 852351 - RMBS	12/01/2025	Paydown	XXX	117	117	119	119		(2)		(2)		117		-	-	4	01/01/2036
31409C-WR-2	FN 867456 - RMBS	12/01/2025	Paydown	XXX	1,580	1,580	1,517	1,508		72		72		1,580		-	-	23	06/01/2036
31418E-7B-0	FN MA5389 - RMBS	12/01/2025	Paydown	XXX	439,683	439,683	438,377	438,387		1,295		1,295		439,683		-	-	17,580	06/01/2054
31418E-CS-7	FN MA4580 - RMBS	12/01/2025	Paydown	XXX	925,039	925,039	919,709	919,902		5,137		5,137		925,039				18,278	04/01/2052
31418E-ES-5	FN MA4644 - RMBS	12/01/2025	Paydown	XXX	1,242,204	1,242,204	1,241,039	1,240,888		1,316		1,316		1,242,204				26,945	05/01/2052
31418E-R8-5	FN MA5010 - RMBS	12/01/2025	Paydown	XXX	321,628	321,628	324,168	323,988		(2,360)		(2,360)		321,628				10,966	05/01/2053
31418E-S5-0	FN MA5039 - RMBS	12/01/2025	Paydown	XXX	332,993	332,993	335,491	335,281		(2,287)		(2,287)		332,993				11,398	06/01/2053
31418F-BM-8	FN MA5443 - RMBS	12/01/2025	Paydown	XXX	228,522	228,522	223,006	223,094		5,428		5,428		228,522		-	-	6,925	08/01/2054
35563P-7E-3	SCRT 2022-1 MTU - CMO/RMBS	12/02/2025	Paydown	XXX	710,385	723,257	706,802	717,926		78,922		78,922		796,849		(86,464)	(86,464)	13,536	11/25/2061
1039999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Residential Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)				XXX	7,115,906	7,143,522	7,088,483	6,437,566		101,053		101,053		7,217,113		(101,207)	(101,207)	210,275	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)																			
3132WV-VF-8	FH WA2213 - CMBS/RMBS	12/01/2025	Paydown	XXX	87,741	87,741	87,481	87,422		319		319		87,741				1,377	12/01/2036
3132WW-A9-3	FH WA2531 - CMBS/RMBS	12/01/2025	Paydown	XXX	4,001	4,001	3,864	3,890		111		111		4,001		-	-	90	05/01/2052
3132WW-W5-7	FH WA3167 - CMBS/RMBS	12/01/2025	Paydown	XXX	38,422	38,422	36,896	37,117		1,305		1,305		38,422				522	11/01/2036
3132WW-YU-0	FH WA3222 - CMBS/RMBS	12/01/2025	Paydown	XXX	76,821	76,821	73,565	74,005		2,816		2,816		76,821				1,057	10/01/2037
3132XE-BZ-3	FH WN0055 - CMBS/RMBS	12/01/2025	Paydown	XXX	92,362	92,362	91,106	91,200		1,161		1,161		92,362		-	-	1,499	01/01/2039
3137H6-L2-9	FMMV M-068 A - CMBS	11/15/2025	Call @ 100.00	XXX	40,000	40,000	40,800	40,664		(24)		(24)		40,640		(640)	(640)	643	10/15/2036
3138LN-T7-6	FN AN9573 - CMBS/RMBS	12/01/2025	Paydown	XXX	1,764	1,764	1,774	1,767		(3)		(3)		1,764				61	07/01/2048
3138LP-BB-1	FN AN9933 - CMBS/RMBS	12/01/2025	Paydown	XXX	6,132	6,132	6,291	6,235		(103)		(103)		6,132		-	-	145	08/01/2048
3140HT-YC-7	FN BL2506 - CMBS/RMBS	12/01/2025	Paydown	XXX	2,732	2,732	2,768	2,754		(21)		(21)		2,732				58	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS	12/01/2025	Paydown	XXX	5,855	5,855	5,932	5,901		(46)		(46)		5,855				124	05/01/2049
3140LE-TY-3	FN BS4166 - CMBS/RMBS	05/27/2025	Paydown	XXX	235,858	235,858	237,037	236,501		(643)		(643)		235,858		-	-	2,454	12/01/2039
3140LE-UN-5	FN BS4188 - CMBS/RMBS	12/01/2025	Paydown	XXX	10,130	10,130	10,339	10,267		(136)		(136)		10,130		-	-	141	12/01/2041
3140LF-Q9-8	FN BS4979 - CMBS/RMBS	12/01/2025	Paydown	XXX	6,565	6,565	6,577	6,577		(12)		(12)		6,565				71	03/01/2040
3140LF-YJ-7	FN BS5212 - CMBS/RMBS	12/01/2025	Paydown	XXX	575,379	575,379	583,470	580,749		(5,370)		(5,370)		575,379		-	-	9,410	05/01/2042
3140LH-HG-8	FN BS6530 - CMBS/RMBS	12/01/2025	Paydown	XXX	3,602	3,602	3,622	3,620		(18)		(18)		3,602		-	-	86	09/01/2052

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
3142AC-DN-6	FH WA4808 - CMBS/RMBS	12/01/2025	Paydown	XXX	37,195	37,195	36,948	36,942		253		253		37,195				603	01/01/2039
1049999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Agency Commercial Mortgage-Backed Securities Not/Partially Guaranteed (Not Exempt from RBC)				XXX	1,224,560	1,224,560	1,228,471	1,225,610		(411)		(411)		1,225,200		(640)	(640)	18,340	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)																			
02554C-AF-6	AMERICAN EAGLE NORTHWEST LLC	12/15/2025	Call @ 100.00	XXX	1,165,000	1,165,000	1,165,000	1,165,000						1,165,000				50,720	12/15/2028
05613J-AE-6	BRAVO 2024-NQM6 A3 - RMBS	12/01/2025	Paydown	XXX	155,277	155,277	155,276	155,298		(20)		(20)		155,277		–	–	5,392	08/25/2064
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS	12/01/2025	Paydown	XXX	409	1,966	1,386	1,388		578		578		1,966		(1,558)	(1,558)	61	03/25/2036
05949Q-AM-7	BAFC 2006-2 2A6 - CMO/RMBS	12/01/2025	Paydown	XXX	11,255	10,705	7,185	7,081		3,623		3,623		10,705		550	550	307	03/25/2036
05949Q-BR-5	BAFC 2006-2 6A4 - CMO/RMBS	12/01/2025	Paydown	XXX	5,068	5,127	3,466	3,184		1,943		1,943		5,127		(60)	(60)	154	03/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS	12/01/2025	Paydown	XXX	3,461	3,461	3,264	3,332		129		129		3,461		–	–	113	01/25/2036
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS	12/01/2025	Paydown	XXX	59,439	59,439	59,204	59,751		(312)		(312)		59,439				1,756	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS	12/01/2025	Paydown	XXX	59,439	59,439	58,719	59,348		91		91		59,439		–	–	1,756	07/25/2062
105925-AC-5	BRAVO 24NQM5 A3 - RMBS	12/01/2025	Paydown	XXX	50,386	50,386	50,385	50,378		8		8		50,386		–	–	1,565	06/25/2064
124860-CB-1	CBASS 1999-3 A - CMO/RMBS	12/01/2025	Paydown	XXX	2,266	2,267	2,234	2,267		–		–		2,267		(1)	(1)	48	02/03/2029
13057M-AB-2	PUBLIC FINANCE AUTHORITY	04/26/2025	Call @ 100.00	XXX	867	867	867	867						867				7	03/01/2040
13057M-AB-2	PUBLIC FINANCE AUTHORITY	09/01/2025	Call @ 100.00	XXX	(867)	(867)	(867)	(867)						(867)				(7)	03/01/2040
19648G-KU-5	COLORADO HOUSING AND FINANCE AUTHORITY	11/01/2025	Call @ 100.00	XXX	25,000	25,000	25,000	25,000						25,000				1,430	05/01/2046
19685E-AC-5	COLT 2022-2 A3 - CMO/RMBS	12/01/2025	Paydown	XXX	218,628	218,628	218,626	218,641		(14)		(14)		218,628		–	–	4,170	02/25/2067
19688L-AC-6	COLT 2022-5 A3 - CMO/RMBS	11/12/2025	Various	XXX	1,501,073	1,501,073	1,472,629	1,474,216		26,857		26,857		1,501,073		–	–	61,964	04/25/2067
22757C-AD-4	CROSS 24H7 A2 - RMBS	12/01/2025	Paydown	XXX	97,035	97,035	97,034	97,061		(26)		(26)		97,035		–	–	3,299	11/25/2069
22757H-AC-5	CROSS 24H5 A3 - RMBS	12/01/2025	Paydown	XXX	60,186	60,186	60,186	60,200		(14)		(14)		60,186		–	–	2,231	08/26/2069
31684U-AC-5	FIGRE 24HE4 C - RMBS	07/25/2025	Paydown	XXX	12,736	12,736	12,736	12,736		–		–		12,736				236	09/25/2054
316927-AA-0	FIGRE 24HE2 A - RMBS	07/25/2025	Paydown	XXX	147,234	147,234	147,308	147,329		(95)		(95)		147,234		–	–	3,192	05/26/2054
316927-AB-8	FIGRE 24HE2 B - RMBS	07/25/2025	Paydown	XXX	17,668	17,668	17,668	17,674		(6)		(6)		17,668				398	05/26/2054
36249B-AD-2	GSAA 2007-7 A4 - RMBS	12/26/2025	Paydown	XXX	12,828	12,828	11,128	12,610		218		218		12,828				190	07/25/2037
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV	12/15/2025	Call @ 100.00	XXX	25,000	25,000	25,000	25,000						25,000				1,900	12/15/2039
437920-AD-3	HOMES 2024-AFC2 A2 - RMBS	12/01/2025	Paydown	XXX	19,997	19,997	19,996	20,005		(9)		(9)		19,997		–	–	745	10/27/2059
45129Y-6T-8	IDAHO HOUSING AND FINANCE ASSOCIATION	11/01/2025	Call @ 100.00	XXX	45,000	45,000	44,915	44,915		1		1		44,915		85	85	1,701	07/01/2055
45254N-DM-6	IMM 2002-9F M1 - RMBS	11/25/2025	Paydown	XXX	1,406	1,406	1,413	1,401		5		5		1,406		–	–	49	12/25/2032
45276P-AC-0	IMPLRL 22NQM2 A3 - RMBS	12/01/2025	Paydown	XXX	97,792	97,792	97,041	97,057		735		735		97,792		–	–	1,994	03/25/2067
465976-AB-4	JPMMT 22LTV1 A2 - CMO/RMBS	12/01/2025	Paydown	XXX	215,842	215,842	210,580	210,610		5,232		5,232		215,842		–	–	4,402	07/25/2052

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
46641C-AV-3	JPMMT 2014-1 2A2 - CMO/RMBS	12/01/2025	Paydown	XXX	6,228	6,228	6,203	6,182		45		45		6,228		-	-	149	01/25/2044
46654W-BS-9	JPMMT 221 A15 - CMO/RMBS	12/01/2025	Paydown	XXX	89,487	89,487	85,991	86,160		3,327		3,327		89,487				1,151	07/25/2052
46655V-BU-5	JPMMT 228 A17 - CMO/RMBS	12/01/2025	Paydown	XXX	40,244	40,244	38,747	38,868		1,375		1,375		40,244		-	-	1,141	01/25/2053
46658R-AF-5	JPMMT 245 A6 - RMBS	12/01/2025	Paydown	XXX	434,365	434,365	431,223	432,484		1,881		1,881		434,365		-	-	16,068	11/25/2054
46659A-AT-1	JPMMT 2024-11 A9 - RMBS	12/01/2025	Paydown	XXX	234,575	234,575	234,575	234,575						234,575				9,599	04/26/2055
46659A-AU-8	JPMMT 2024-11 A9A - RMBS	12/01/2025	Paydown	XXX	293,219	293,219	291,569	291,567		1,651		1,651		293,219				11,566	04/26/2055
576434-BT-0	MALT 2002-3 M1 - RMBS	12/01/2025	Paydown	XXX	3,122	3,598	213	166		3,432		3,432		3,598		(476)	(476)	89	12/25/2032
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS	12/01/2025	Paydown	XXX	36,192	36,192	31,188	31,876		4,316		4,316		36,192		-	-	563	04/25/2051
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C	12/26/2025	Call @ 100.00	XXX	2,131	2,131	2,131	2,131						2,131				41	07/01/2045
64832B-AE-5	NRZT 24NQM2 A3 - RMBS	12/01/2025	Paydown	XXX	64,286	64,286	64,285	64,241		45		45		64,286		-	-	2,173	09/25/2064
67119D-AB-4	OBX 24NQM9 A2 - RMBS	12/01/2025	Paydown	XXX	114,085	114,085	114,085	114,070		15		15		114,085		-	-	4,079	01/25/2064
67119E-AC-0	OBX 24NQ11 A3 - RMBS	12/01/2025	Paydown	XXX	63,876	63,876	63,875	63,909		(33)		(33)		63,876				2,221	06/25/2064
67119M-AC-2	OBX 24NM10 A3 - RMBS	12/01/2025	Paydown	XXX	127,274	127,274	127,272	127,345		(71)		(71)		127,274		-	-	5,112	05/27/2064
673913-AC-3	OBX 24NQ18 A3 - RMBS	12/01/2025	Paydown	XXX	85,090	85,090	85,090	84,761		329		329		85,090		-	-	3,090	10/27/2064
67448P-AC-7	OBX 24NQ12 A3 - RMBS	12/01/2025	Paydown	XXX	25,852	25,852	25,852	25,865		(13)		(13)		25,852				949	07/25/2064
67449D-AB-5	OBX 24NQ15 A2 - RMBS	12/01/2025	Paydown	XXX	126,055	126,055	126,054	126,082		(27)		(27)		126,055		-	-	4,274	10/27/2064
73015C-BD-4	PMTLT 24INV2 A28 - RMBS	12/01/2025	Paydown	XXX	137,048	137,048	137,240	137,250		(202)		(202)		137,048				4,930	12/25/2059
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS	01/01/2025	RESIF 2004-B B3 - CMO/RMBS	XXX	16,585	24,311	16,585	16,585						16,585					02/10/2036
75410R-AS-5	RATE 2022-J1 A17 - CMO/RMBS	12/01/2025	Paydown	XXX	74,463	74,463	71,670	71,985		2,479		2,479		74,463		-	-	1,086	01/25/2052
75410R-AU-0	RATE 2022-J1 A19 - CMO/RMBS	12/01/2025	Paydown	XXX	49,642	49,642	48,998	49,195		448		448		49,642		-	-	869	01/25/2052
78433Q-AC-9	SGR 221 A3 - CMO/RMBS	12/01/2025	Paydown	XXX	226,420	226,420	216,311	218,373		8,047		8,047		226,420		-	-	4,800	03/27/2062
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS	12/01/2025	Paydown	XXX	2,187	2,187	1,957	2,058		130		130		2,187		-	-	21	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - RMBS	12/01/2025	Paydown	XXX	4,004	4,004	3,664	3,486		518		518		4,004		-	-	62	05/26/2043
83712D-7P-5	SOUTH CAROLINA STATE HOUSING FINANCE AND	10/01/2025	Call @ 100.00	XXX	25,000	25,000	25,000							25,000				498	01/01/2055
86359B-RC-7	SASC 2004-9XS 1A5 - RMBS	12/01/2025	Paydown	XXX	92,128	92,128	93,049	92,157		(29)		(29)		92,128		-	-	2,279	05/25/2034
876392-AA-9	TARRANT COUNTY HOUSING FINANCE CORPORATI	12/26/2025	Call @ 100.00	XXX	7,140	7,140	7,140	7,140						7,140				126	03/01/2041
89183G-AB-2	TPMT 244 A1B - RMBS	12/01/2025	Paydown	XXX	88,289	88,289	85,989	86,117		2,172		2,172		88,289		-	-	2,225	10/27/2064
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY	12/26/2025	Call @ 100.00	XXX	978	978	978	978						978				21	07/01/2042
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY	12/26/2025	Call @ 100.00	XXX	8,287	8,287	8,287	8,287						8,287				166	07/01/2042
92538N-AA-5	VERUS 2022-4 A1 - RMBS	09/25/2025	Paydown	XXX	702,870	702,870	702,866	712,927		(10,057)		(10,057)		702,870		-	-	22,670	04/25/2067
92539L-AC-4	VERUS 2021-3 A3 - CMO/RMBS	12/01/2025	Paydown	XXX	14,268	14,268	12,199	12,430		1,839		1,839		14,268		-	-	123	06/25/2066
92540H-AB-2	VERUS 2024-5 A2 - RMBS	12/01/2025	Paydown	XXX	61,118	61,118	61,118	61,116		3		3		61,118		-	-	2,317	06/25/2069
92540H-AC-0	VERUS 2024-5 A3 - RMBS	12/01/2025	Paydown	XXX	122,237	122,237	122,494	122,462		(225)		(225)		122,237		-	-	4,780	06/25/2069
92540R-AE-4	VERUS 2024-9 A3 - RMBS	12/01/2025	Paydown	XXX	89,655	89,655	89,654	89,652		3		3		89,655		-	-	3,189	11/25/2069

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
97652Q-AC-3	WIN 142 A3 - CMO/RMBS	12/01/2025	Paydown	XXX	1,097	1,097	1,112	1,170		(73)		(73)		1,097		—	—	21	09/20/2044
1059999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				XXX	7,478,920	7,488,190	7,402,047	7,395,132		60,247		60,247		7,480,379		(1,460)	(1,460)	262,219	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)																			
00110X-AA-2	AFN 211 A1 - ABS	05/20/2025	Paydown	XXX	625	625	548	576		49		49		625		—	—	2	05/20/2051
00500J-AG-8	ACRES 2021-FL2 C - CMBS	03/17/2025	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,741	01/16/2037
00500J-AJ-2	ACRES 2021-FL2 D - CMBS	03/17/2025	Paydown	XXX	250,000	250,000	250,000	250,000						250,000				4,717	01/16/2037
12433C-AE-5	BX 2024-AIRC C - CMBS	07/15/2025	Paydown	XXX	31,902	31,902	31,823	31,800		102		102		31,902				1,044	08/15/2041
12592T-AN-5	COMM 2015-3BP E - CMBS	02/12/2025	Paydown	XXX	1,600,000	1,600,000	1,521,375	1,597,248		2,752		2,752		1,600,000				8,924	02/12/2035
12592X-BG-0	COMM 2015-CCRE22 B - CMBS	12/01/2025	Paydown	XXX	1,439	1,439	1,454	1,439		—		—		1,439		—	—	47	03/12/2048
12593A-BB-0	COMM 2015-CCRE23 XA - CMBS	04/11/2025	Paydown	XXX			251,260	6,489		(6,489)		(6,489)						4,369	05/12/2048
12593A-BD-6	COMM 2015-CCRE23 B - CMBS	04/11/2025	Paydown	XXX	1,550,000	1,550,000	1,596,455	1,550,798		(798)		(798)		1,550,000				21,612	05/12/2048
14069B-AA-2	CPMRK 2007A A1 - CMBS	12/10/2025	Paydown	XXX	8,573	8,573	7,737	7,779		794		794		8,573		—	—	269	02/10/2052
30327M-AE-4	FSRIA 22FL5 B - CMBS	02/20/2025	Paydown	XXX	250,000	250,000	247,499	248,002		1,998		1,998		250,000				3,372	06/22/2037
34706C-AC-3	FORT 2022-FL3 AS - CMBS	12/23/2025	Paydown	XXX	158,618	158,618	158,618	158,618						158,618		—	—	6,225	02/24/2039
35563C-AA-6	FMMHR 2015-R1 1A - CMBS	12/25/2025	Paydown	XXX	49,977	49,977	53,725	52,721		(2,744)		(2,744)		49,977		—	—	1,324	11/26/2055
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS	12/25/2025	Paydown	XXX	23,538	23,538	24,564	24,349		(811)		(811)		23,538		—	—	544	10/25/2052
36185T-AA-5	GMACN 02A A - CMBS	12/10/2025	Paydown	XXX	25,883	25,883	33,276	31,885		(6,002)		(6,002)		25,883		—	—	1,010	04/10/2037
36186Y-AF-2	GMACN 2007A CTF - CMBS	12/10/2025	Paydown	XXX	18,918	18,918	20,695	20,412		(1,493)		(1,493)		18,918		—	—	632	08/10/2052
43730N-AC-0	HPA 221 B - CMBS	11/01/2025	Paydown	XXX	1,632	1,632	1,616	1,623		9		9		1,632				28	04/19/2039
43730X-AB-0	HPA 2021-3 B - CMBS	11/01/2025	Paydown	XXX	9,270	9,270	9,270	9,266		4		4		9,270		—	—	99	01/18/2041
43730X-AC-8	HPA 2021-3 C - CMBS	11/01/2025	Paydown	XXX	11,587	11,587	11,587	11,582		6		6		11,587		—	—	130	01/18/2041
55283T-AJ-7	MF1 2021-FL6 D - CMBS	12/18/2025	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				35,102	07/18/2036
76243N-AG-1	RIAL 22FL8 C - CMBS	07/21/2025	Paydown	XXX	500,000	500,000	500,000	500,000						500,000				23,786	01/21/2037
1079999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)				XXX	5,991,962	5,991,962	6,221,500	6,004,586		(12,624)		(12,624)		5,991,962		—	—	130,978	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)																			
00086G-AQ-4	ABPCI VI AFR - CDO	03/05/2025	Paydown	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				22,960	04/27/2034
00176B-AH-6	AMMC 13R B2R - CDO	01/24/2025	Paydown	XXX	88,730	88,730	85,625	89,172		(442)		(442)		88,730				2,571	07/24/2029
01448T-AB-0	ALESC V A2 - CDO	10/28/2025	Various	XXX	399,352	403,217	368,944	387,085		7,479		7,479		394,564		4,789	4,789	13,288	12/23/2034
01449T-AB-9	ALESC 9 A2A - CDO	10/28/2025	BAML	XXX	918,000	1,020,000	791,775	912,135		5,770		5,770		917,905		95	95	43,891	06/23/2036
01449T-AD-5	ALESC 9 B1 - CDO	12/23/2025	Paydown	XXX	40,617	40,617	33,594	38,622		1,995		1,995		40,617		—	—	1,040	06/23/2036
03329M-AQ-2	ANCHF 2R ER - CDO	11/03/2025	Redemption @ 100.00	XXX	500,000	500,000	483,750	488,054		1,390		1,390		489,443		10,557	10,557	36,003	04/26/2038
07134G-AC-2	BATLN XXV F - CDO	06/25/2025	CITIGROUP GLOBAL MARKETS INC.	XXX	1,275,000	1,500,000	1,305,000	1,306,645		4,932		4,932		1,311,578		(36,578)	(36,578)	112,707	03/20/2037
12664C-AA-3	CQS 222 E1 - CDO	02/04/2025	Paydown	XXX	610,000	610,000	552,050	561,484		48,516		48,516		610,000				20,520	07/21/2031
26251E-AG-5	DRSLF 38 ER - CDO	02/13/2025	BREAN CAPITAL, LLC	XXX	558,600	560,000	536,200	577,434		(404)		(404)		577,029		(18,429)	(18,429)	19,795	07/15/2030
36173M-AA-4	GPIM 1 A - CDO	10/15/2025	Paydown	XXX	214,062	214,062	214,062	214,062						214,062		—	—	2,554	12/15/2060
36173M-AB-2	GPIM 1 B - CDO	01/15/2025	Paydown	XXX	13,889	13,889	13,889	13,889						13,889		—	—	52	12/15/2060
38175B-AE-4	GOCAP 36 C - CDO	05/16/2025	Paydown	XXX	250,000	250,000	245,950	249,373		627		627		250,000				9,043	02/05/2031
40168X-AA-9	GUGG 2023-5 A1 - CDO	12/04/2025	Call @ 100.00	XXX	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				412,514	07/25/2035
40168X-AC-5	GUGG 2023-5 A3 - CDO	12/04/2025	Various	XXX	50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				3,879,167	07/25/2035
40169C-AG-1	GUGG 2021-4 C - CDO	10/10/2025	Call @ 100.00	XXX	250,000	250,000	250,000	250,000						250,000				19,116	01/17/2034
43133K-AC-9	HCOMF 1 ARR - CDO	11/01/2025	Paydown	XXX	123,033	123,033	98,166	102,264		20,770		20,770		123,033				2,502	11/01/2035
43133X-AC-1	HITR 2020-3 CR - CDO	06/20/2025	Various	XXX	7,900,000	7,900,000	7,623,500	7,955,394		(55,394)		(55,394)		7,900,000				535,232	08/01/2039
453247-AC-2	MMCFND 1 B1 - CDO	12/01/2025	Paydown	XXX	4,091	4,091	3,861	3,813		278		278		4,091		—	—	110	06/01/2033

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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
453247-AD-0	MMCFND 1 B2 - CDO	12/01/2025	Paydown	XXX	4,675	4,675	4,412	4,357		319		319		4,675				139	06/01/2033
50011R-AC-6	KDIAC II A3 - CDO	10/28/2025	Various	XXX	924,525	1,000,000	821,250	825,954		17,496		17,496		843,450		81,074	81,074	32,077	11/07/2042
55320Q-AA-7	MP3 III ER - CDO	08/18/2025	Call @ 100.00	XXX	500,000	500,000	438,750	491,864		890		890		492,754		7,246	7,246	46,445	10/21/2030
63170N-AA-9	NCC 2018-I E - CDO	07/28/2025	DEUTSCHE BANK SECURITIES, INC.	XXX	1,049,200	1,220,000	930,250	1,074,971		(815)		(815)		1,074,155		(24,955)	(24,955)	102,253	07/15/2031
65251P-BA-0	NSLP 1R BR - CDO	10/27/2025	Paydown	XXX	1,065,904	1,065,904	1,065,904	1,065,904						1,065,904				59,323	04/25/2031
682337-AA-8	OELF III A1 - CDO	05/28/2025	Various	XXX	736,215	736,215	736,215	736,215						736,215				18,332	07/19/2037
74042C-AE-8	PRETSL XXVIII B - CDO	12/22/2025	Paydown	XXX	10,830	10,830	9,158	10,482		348		348		10,830		—	—	306	03/22/2038
74042C-AG-3	PRETSL XXVIII C1 - CDO	12/22/2025	Paydown	XXX	1,219	1,219	884	895		325		325		1,219				36	03/22/2038
74042D-AE-6	PRETSL XX B - CDO	10/28/2025	PERSHING LLC	XXX	865,997	1,009,320	746,612	726,919		12,442		12,442		739,361		126,635	126,635	45,219	03/22/2038
74042E-AC-8	PRETSL XVII B - CDO	12/23/2025	Paydown	XXX	110,145	110,145	93,663	104,714		5,430		5,430		110,145		—	—	3,422	06/23/2035
74042H-AA-5	PRETSL XIX A1 - CDO	12/22/2025	Paydown	XXX	1,638	1,638	1,567	72		72		72		1,638		—	—	29	12/22/2035
74042H-AD-9	PRETSL XIX B - CDO	12/22/2025	Paydown	XXX	22,611	22,611	18,545	21,373		1,238		1,238		22,611		—	—	479	12/22/2035
74042H-AE-7	PRETSL XIX C - CDO	09/22/2025	Paydown	XXX	5,182	5,182	3,939	3,729		1,453		1,453		5,182		—	—	123	12/22/2035
74042J-AC-7	PRETSL XXI B1 - CDO	12/22/2025	Paydown	XXX	7,841	7,841	5,505	6,516		1,325		1,325		7,841		—	—	230	03/22/2038
74042J-AJ-2	PRETSL XXI B2 - CDO	12/22/2025	Paydown	XXX	13,985	13,985	9,755	11,631		2,355		2,355		13,985				410	03/22/2038
74042Q-AB-3	PRETSL 26 A2 - CDO	10/07/2025	Various	XXX	79,855	91,365	73,256	73,237		711		711		73,949		5,906	5,906	3,612	09/22/2037
74042Q-AE-7	PRETSL 26 B2 - CDO	10/28/2025	Various	XXX	787,749	922,786	517,308	620,771		11,300		11,300		632,071		155,678	155,678	40,491	09/22/2037
74043A-AE-1	PRETSL XXIII A2 - CDO	12/22/2025	Paydown	XXX	20,369	20,369	15,445	19,321		1,048		1,048		20,369		—	—	571	12/22/2036
74043A-AG-6	PRETSL XXIII BFP - CDO	12/22/2025	Paydown	XXX	311	311	275	307		5		5		311		—	—	9	12/22/2036
74043A-AJ-0	PRETSL XXIII B1 - CDO	12/22/2025	Paydown	XXX	3,215	3,215	2,443	2,653		561		561		3,215		—	—	94	12/22/2036
74043C-AC-1	PRETSL 24 B1 - CDO	12/22/2025	Paydown	XXX	2,567	2,567	1,806	1,811		756		756		2,567				75	03/22/2037
74043C-AE-7	PRETSL 24 B2 - CDO	12/22/2025	Paydown	XXX	20,159	20,159	14,534	14,877		5,282		5,282		20,159				525	03/22/2037
75903A-AC-1	REGDIV 2005-1 A2 - CDO	10/28/2025	Various	XXX	97,082	100,331	84,278	77,955		6,705		6,705		84,660		12,422	12,422	4,052	01/25/2036
83614A-AA-9	SNDPT 6RR E - CDO	10/20/2025	Paydown	XXX	32,754	32,754	28,448	31,074		1,680		1,680		32,754				3,483	10/20/2031
89413A-AB-7	TRAP IX A2 - CDO	10/28/2025	BAML	XXX	128,170	140,000	114,800	117,450		1,166		1,166		118,615		9,555	9,555	7,241	01/27/2040
89413A-AC-5	TRAP IX A3 - CDO	10/28/2025	BAML	XXX	107,460	120,000	96,000	98,387		1,055		1,055		99,442		8,018	8,018	6,450	01/27/2040
90341X-AA-4	USCAP IV A1 - CDO	09/22/2025	Paydown	XXX	1,169,826	1,169,826	889,068	968,274		201,552		201,552		1,169,826		—	—	44,382	12/01/2039
92914Q-AG-9	VOYA 2015-1 DR - CDO	09/29/2025	Call @ 100.00	XXX	1,630,000	1,630,000	1,528,378	1,626,486		(2,828)		(2,828)		1,623,658		6,342	6,342	161,349	01/18/2029
1099999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)				XXX	79,294,860	80,190,889	77,608,813	78,637,551		307,389		307,389		78,946,507		348,354	348,354	5,714,220	XXX
Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)																			
05551C-AA-3	BIBCARD 191 NOTES - ABS	10/07/2025	Paydown	XXX	174,848	174,848	174,848	174,848						174,848				3,841	01/07/2030
08866T-AA-0	BIB 2017-1 A - ABS	10/07/2025	Paydown	XXX	64,559	64,559	64,559	64,559						64,559		—	—	1,655	04/07/2027
	BIB MERCHANT VOUCHER																		
08866T-AB-8	RECEIVABLES LTD - A	10/07/2025	Paydown	XXX	108,495	108,495	108,495	108,495						108,495		—	—	2,849	04/07/2028
12479M-AH-1	CBICI 161 A - ABS	04/15/2025	Paydown	XXX	27,483	27,483	27,483	27,483						27,483				361	07/16/2046
126685-AD-8	CWHEL 2005-C 2A - RMBS	12/15/2025	Paydown	XXX	3,495	3,495	2,767	3,292		204		204		3,495		—	—	89	07/15/2035
31684U-AC-5	FIGRE 24HE4 C - RMBS	12/25/2025	Paydown	XXX	9,139	9,139	9,139	9,139		—		—		9,139		—	—	402	09/25/2054
316927-AA-0	FIGRE 24HE2 A - RMBS	12/25/2025	Paydown	XXX	110,733	110,733	110,789	110,805		(72)		(72)		110,733		—	—	5,869	05/26/2054
316927-AB-8	FIGRE 24HE2 B - RMBS	12/25/2025	Paydown	XXX	13,288	13,288	13,288	13,292		(4)		(4)		13,288				732	05/26/2054
46616P-AA-1	HENDR 2011-1 A - ABS	12/15/2025	Paydown	XXX	7,228	7,228	8,102	8,003		(775)		(775)		7,228		—	—	178	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - ABS	12/15/2025	Paydown	XXX	23,461	23,461	23,447	23,459		2		2		23,461				528	09/15/2056
46617J-AA-4	HENDR 2013-2 A - ABS	12/15/2025	Various	XXX	29,682	29,682	29,675	29,674		8		8		29,682		—	—	625	03/15/2062
46617L-AA-9	HENDR 133 A - ABS	12/15/2025	Paydown	XXX	47,418	47,418	47,380	47,385		33		33		47,418		—	—	926	01/17/2073
46665R-AA-7	HENDR 20D A1 - ABS	12/15/2025	Paydown	XXX	13,184	13,184	13,184	13,184						13,184		—	—	229	01/15/2064
70338C-10-9	PATRNL 2004-I A - ABS	08/04/2025	Paydown	XXX	573,000	573,000	484,185	556,519		16,481		16,481		573,000		—	—	18,056	05/04/2054
88576N-AP-3	HENDR 2007-3 A - ABS	12/15/2025	Paydown	XXX	130,884	130,884	130,852	130,871		13		13		130,884		—	—	3,708	10/15/2048
88576R-AA-7	HENDR 2008-1 A - ABS	12/15/2025	Paydown	XXX	68,857	68,857	68,839	68,856		1		1		68,857		—	—	2,295	01/15/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
1119999999 – Asset-Backed Securities: Financial Asset-Backed – Self-Liquidating, Other Financial Asset-Backed Securities – Self-Liquidating (Unaffiliated)				XXX	1,405,755	1,405,755	1,317,031	1,389,862		15,893		15,893		1,405,755		–	–	42,342	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)																			
00110X-AA-2	AFN 211 A1 - ABS	05/20/2025	Paydown	XXX	21,710	21,710	19,023	20,008		1,701		1,701		21,710		–	–	200	05/20/2051
00256D-AB-8	AASET 2019-1 B - ABS	05/15/2025	Paydown	XXX	124,256	124,256	24,851	3,405		120,852		120,852		124,256				2,223	05/15/2039
00258B-AB-0	AASET 2021-2 B - ABS	12/15/2025	Paydown	XXX	55,365	55,365	53,405	53,892		1,473		1,473		55,365		–	–	1,061	01/15/2047
009349-AX-9	ALS 2016-1 AR - ABS	01/10/2025	Paydown	XXX														266	05/15/2034
03770F-AE-8	AASET 141R CR - ABS	05/15/2025	Various	XXX	183,212	183,212	21,509	21,509		58,249		58,249		79,758		103,454	103,454	11,818	01/15/2043
07359B-AA-5	BEACN 211 A - ABS	12/20/2025	Paydown	XXX	25,000	25,000	22,871	23,412		1,588		1,588		25,000		–	–	305	10/22/2046
12479M-AH-1	CBCI 161 A - ABS	10/15/2025	Paydown	XXX	65,124	65,124	65,124	65,124						65,124		–	–	2,160	07/16/2046
12510H-AN-0	CAUTO 2021-1 A4 - ABS	12/15/2025	Paydown	XXX	500	500	424	443		57		57		500		–	–	7	08/15/2051
12510H-AP-5	CAUTO 2022-1 A1 - ABS	12/15/2025	Paydown	XXX	1,250	1,250	1,119	1,152		98		98		1,250		–	–	21	03/15/2052
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	12/15/2025	Paydown	XXX	30,500	30,500	30,468	30,478		22		22		30,500		–	–	594	03/15/2052
12563L-AN-7	CLIF 2020-1 A - ABS	12/18/2025	Paydown	XXX	49,470	49,470	45,375	46,547		2,923		2,923		49,470				557	09/18/2045
12565K-AE-7	CLIF 2022-1 A - ABS	12/18/2025	Paydown	XXX	100,000	100,000	99,950	99,961		39		39		100,000		–	–	1,473	01/18/2047
12571W-AA-1	CLIF 241 A - ABS	12/20/2025	Paydown	XXX	208,125	208,125	208,097	208,056		70		70		208,125		–	–	6,383	07/20/2049
14855M-AA-6	CLAST 2019-1 A - ABS	12/15/2025	Paydown	XXX	872,948	872,948	864,348	865,958		6,990		6,990		872,948		–	–	15,674	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS	11/15/2025	Paydown	XXX	104,829	104,829	104,750	104,794		35		35		104,829		–	–	1,497	06/15/2043
30605Y-AB-7	FLCON 171 A - ABS	11/17/2025	Paydown	XXX	27,433	27,433	27,496	27,444		(10)		(10)		27,433		–	–	730	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS	12/15/2025	Paydown	XXX	70,626	70,626	70,008	70,395		231		231		70,626		–	–	3,556	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS	12/15/2025	Paydown	XXX	209,647	209,647	209,639	209,642		5		5		209,647				3,529	09/15/2039
46433@-AA-6	CLOUD HQ 2019-1 A2 - ABS	12/01/2025	Paydown	XXX	16,587	16,587	16,587	16,587						16,587				307	07/15/2040
46651N-AA-2	JOLAR 2019-1 A - ABS	12/15/2025	Paydown	XXX	134,941	134,941	135,091	135,032		(91)		(91)		134,941		–	–	3,116	04/15/2044
55283L-AA-3	MAPSL 191 A - ABS	07/28/2025	Paydown	XXX	352,056	352,056	352,050	352,054		2		2		352,056		–	–	9,086	03/15/2044
55283Y-AA-5	MACON 2021-1 A - ABS	12/05/2025	Paydown	XXX	444,138	444,138	444,127	444,131		8		8		444,138		–	–	6,324	11/05/2035
55292R-AA-9	MAPSL 211 A - ABS	12/15/2025	Paydown	XXX	7,546	7,546	6,792	6,707		840		840		7,546				103	06/15/2046
55446M-AA-5	MAACH 1 A - ABS	12/15/2025	Paydown	XXX	275,714	275,714	274,511	274,808		906		906		275,714		–	–	4,125	10/15/2039
56564R-AA-8	MAPSL 2018-1 A - ABS	07/28/2025	Paydown	XXX	136,824	136,824	133,298	134,018		2,805		2,805		136,824		–	–	3,800	05/15/2043
63943B-AA-1	NAVTR 2021-1 A - ABS	12/15/2025	Paydown	XXX	28,040	28,040	25,572	26,443		1,596		1,596		28,040		–	–	430	11/15/2046
78449A-AA-0	SLAM 2021-1 A - ABS	12/15/2025	Paydown	XXX	32,250	32,250	28,108	29,528		2,722		2,722		32,250				431	06/15/2046
85572R-AA-7	STARR 2018-1 A - ABS	12/15/2025	Paydown	XXX	96,894	96,894	91,322	92,028		4,865		4,865		96,894		–	–	2,545	05/15/2043
85573L-AA-9	STARR 2019-1 A - ABS	12/15/2025	Paydown	XXX	22,718	22,718	22,570	22,659		59		59		22,718		–	–	618	03/15/2044
86213C-AB-1	STR 2015-1 A2 - ABS	04/21/2025	Paydown	XXX	190,333	190,333	188,630	189,700		633		633		190,333		–	–	2,644	04/20/2045
872480-AE-8	TIF 2021-1 A - ABS	12/20/2025	Paydown	XXX	127,188	127,188	112,428	116,418		10,770		10,770		127,188		–	–	1,139	02/20/2046
87404L-AA-0	TLWND 2019-1 A - ABS	12/15/2025	Paydown	XXX	432,934	432,934	427,878	436,208		(3,274)		(3,274)		432,934		–	–	12,988	12/15/2044
88315L-AL-2	TMCL 211 A - ABS	12/20/2025	Paydown	XXX	160,000	160,000	142,882	150,929		9,071		9,071		160,000				1,456	02/20/2046
94354K-AA-8	WAAV 2019-1 A - ABS	12/15/2025	Paydown	XXX	540,399	540,399	532,511	533,754		6,645		6,645		540,399		–	–	11,008	09/15/2044
1519999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Lease-Backed Securities – Practical Expedient (Unaffiliated)				XXX	5,148,557	5,148,558	4,802,818	4,813,226		231,877		231,877		5,045,103		103,454	103,454	112,175	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)																			
008676-AA-6	AHG FUNDING 2024A1 - ABS	10/15/2025	Paydown	XXX	5,656	5,656	5,656	5,656						5,656				249	12/31/2044
009349-AR-2	ALS 2016-1 D1 - ABS	05/01/2025	ALS 2016-1 D1 - ABS	XXX	219,902	353,937	131,754	219,902						219,902					12/16/2041
009349-AU-5	ALS 2016-1 D2 - ABS	01/01/2025	ALS 2016-1 D2 - ABS	XXX	42	67	22	42						42					12/16/2041
03789X-AE-8	DIN 2019-1 A22 - ABS	06/17/2025	Paydown	XXX	1,485,000	1,485,000	1,485,000	1,485,000						1,485,000				37,406	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - ABS	10/30/2025	Paydown	XXX	17,000	17,000	16,113	16,533		467		467		17,000				344	08/01/2050
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS	12/10/2025	Paydown	XXX	468,408	468,408	572,588	508,041		(39,633)		(39,633)		468,408		–	–	16,730	01/10/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
14990@-AA-9	CEAMER FINANCE III LLC - ABS	11/15/2025	Paydown	XXX	103,337	103,337	103,337	103,337						103,337		—	—	2,339	11/15/2039
233046-AS-0	DNKN 2021-1 A23 - ABS	11/20/2025	Paydown	XXX	52,500	52,500	52,500	52,500						52,500				916	11/20/2051
33830J-AE-5	GUYS 231 A2 - ABS	10/25/2025	Paydown	XXX	5,000	5,000	5,272	5,259		(259)		(259)		5,000				236	01/26/2054
55288*AA-5	MGE POWER LLC - ABS	12/25/2025	Paydown	XXX	261,859	261,859	262,731	262,138		(279)		(279)		261,859		—	—	8,126	09/25/2033
81761T-AC-9	SERV 2020-1 A22 - ABS	07/30/2025	Paydown	XXX	1,000	1,000	875	904		96		96		1,000				17	01/30/2051
817743-AA-5	SPRO 2019-1 A2 - ABS	11/14/2025	Paydown	XXX	475,000	475,000	475,000	475,000						475,000				19,330	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS	10/25/2025	Paydown	XXX	31,500	31,500	28,319	29,623		1,877		1,877		31,500				471	04/25/2051
817743-AG-2	SPRO 221 A2 - ABS	10/25/2025	Various	XXX	2,735,459	2,937,500	2,937,500	2,937,500						2,937,500		(202,041)	(202,041)	59,814	01/25/2052
82323M-AA-7	SAIL 2018-1 CN - ABS	01/01/2025	SAIL 2018-1 CN - ABS	XXX	—	189,289	—	—						—					09/15/2065
83546D-AN-8	SONIC 2021-1 A21 - ABS	12/20/2025	Paydown	XXX	2,000	2,000	1,907	1,945		55		55		2,000		—	—	24	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - ABS	12/20/2025	Paydown	XXX	19,500	19,500	19,226	19,304		196		196		19,500		—	—	278	08/21/2051
864300-AC-2	SUBWAY 2024-1 A22 - ABS	10/30/2025	Paydown	XXX	10,000	10,000	10,000	10,000						10,000				392	07/30/2054
864300-AE-8	SUBWAY 2024-1 A23 - ABS	10/30/2025	Paydown	XXX	25,000	25,000	25,248	25,242		(242)		(242)		25,000				1,016	07/30/2054
864300-AL-2	SUBWAY 2024-3 A23 - ABS	10/30/2025	Paydown	XXX	31,480	31,480	31,121	31,125		355		355		31,480				1,164	07/30/2054
87358A-AA-0	TACSEE 2 LIMITED CLASS A - ABS	12/15/2025	Paydown	XXX	142,430	142,430	142,430	142,430						142,430		—	—	11,652	01/15/2028
89255#-AA-9	VUMC 2018-1 LOAN - ABS	12/01/2025	Paydown	XXX	18,672	18,672	18,672	18,672						18,672				536	07/01/2048
92580@-AA-1	VICOF 3 TERM LOAN FUNDED - ABS	11/20/2025	Paydown	XXX	3,327,156	3,327,156	3,319,090	2,893,800		8,307		8,307		3,327,156		—	—	90,013	11/30/2029
92581*AA-2	VICOF 2 REFI TERM LOAN FUNDED - ABS	11/20/2025	Paydown	XXX	2,693,865	2,693,865	2,686,940	2,655,597		1,763		1,763		2,693,865		—	—	48,774	02/20/2030
95058X-AL-2	WEN 211 A22 - ABS	12/15/2025	Paydown	XXX	5,002	5,002	4,828	4,875		127		127		5,002				87	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - ABS	12/15/2025	Various	XXX	4,084,823	4,203,818	4,203,820	4,203,820		(2)		(2)		4,203,818		(118,995)	(118,995)	150,548	03/15/2052
97770*-AA-2	WOLFENT 2021-1 A - ABS	05/21/2025	Various	XXX	167,390	167,390	162,910	165,572		1,453		1,453		167,026		364	364	1,635	05/20/2045
1539999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Practical Expedient, Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)				XXX	16,388,981	17,033,364	16,702,861	16,273,817		(25,718)		(25,718)		16,709,652		(320,672)	(320,672)	452,097	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Lease-Backed Securities – Full Analysis (Unaffiliated)																			
28000X-AA-6	EDGE 221 A2 - ABS	12/25/2025	Paydown	XXX	165,000	165,000	160,483	162,443		2,557		2,557		165,000		—	—	3,798	03/25/2052
1719999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Lease-Backed Securities – Full Analysis (Unaffiliated)				XXX	165,000	165,000	160,483	162,443		2,557		2,557		165,000		—	—	3,798	XXX
Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)																			
55431@-AA-9	DOGWOOD TERM LOAN - ABS	12/25/2025	Paydown	XXX	432,523	432,523	432,523							432,523		—	—	16,248	06/24/2032
1739999999 – Asset-Backed Securities: Non-Financial Asset-Backed Securities – Full Analysis, Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)				XXX	432,523	432,523	432,523							432,523		—	—	16,248	XXX
1889999999 – Subtotal – Asset-Backed Securities (Unaffiliated)				XXX	125,062,581	126,639,880	123,365,602	122,747,477		688,138		688,138		125,017,961		44,620	44,620	6,974,248	XXX
1909999997 – Subtotals – Asset-Backed Securities – Part 4				XXX	125,062,581	126,639,880	123,365,602	122,747,477		688,138		688,138		125,017,961		44,620	44,620	6,974,248	XXX
1909999999 – Subtotals – Asset-Backed Securities				XXX	125,062,581	126,639,880	123,365,602	122,747,477		688,138		688,138		125,017,961		44,620	44,620	6,974,248	XXX
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities				XXX	449,136,467	455,460,508	443,833,760	441,244,597		1,063,328		—	1,063,328	448,671,558		(789,379)	(789,379)	20,146,677	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																			
020002-83-8	ALLSTATE CORP	06/17/2025	J.P. MORGAN SECURITIES LLC	10,324.000	213,076		216,607	225,786	(9,178)			(9,178)		216,607		(3,531)	(3,531)	6,582	XXX
02005N-BM-1	ALLY FINANCIAL INC	02/06/2025	BNP PARIBAS SEC CORP/BOND	200,000.000	195,197		200,000	186,633	13,367			13,367		200,000		(4,803)	(4,803)		XXX
02665T-86-8	AMERICAN HOMES 4 RENT	11/14/2025	J.P. MORGAN SECURITIES LLC	2,123.000	51,367		54,789	51,844	2,945			2,945		54,789		(3,421)	(3,421)	2,488	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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
060505-19-5	BANK OF AMERICA CORP.	08/22/2025	Various	18,844.000	470,389		486,919	465,447	21,473			21,473		486,919		(16,531)	(16,531)	8,287	XXX
10922N-70-7	BRIGHTHOUSE FINANCIAL INC.	01/30/2025	J.P. MORGAN SECURITIES LLC	19,600.000	327,470		490,000	368,676	121,324			121,324		490,000		(162,530)	(162,530)		XXX
172967-PK-1	CITIGROUP INC.	02/07/2025	HSBC SECURITIES INC.	110,000.000	113,869		110,000	112,044	(2,044)			(2,044)		110,000		3,869	3,869		XXX
19075Q-86-2	COBANK ACB	01/01/2025	Call @ 100.00	3,200.000	320,000		337,920	320,000	17,920			17,920		337,920		(17,920)	(17,920)	4,960	XXX
50149X-AA-2	KUVARE US HOLDINGS INC.	02/10/2025	Seaport Global Securities LLC	196,000.000	199,640		196,000	196,245	(245)			(245)		196,000		3,640	3,640		XXX
61761J-40-6	MORGAN STANLEY NORTHPOINTE	09/26/2025	J.P. MORGAN SECURITIES LLC	22,450.000	567,760		597,731	561,699	36,032			36,032		597,731		(29,971)	(29,971)	27,133	XXX
66661N-30-8	BANCSHARES INC	12/30/2025	Call @ 25.00	47,375.000	1,184,375		1,184,375	1,054,094	130,281			130,281		1,184,375				100,672	XXX
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC.	02/12/2025	BNP PARIBAS SEC CORP/BOND	370,000.000	374,188		368,867	373,483	(4,617)			(4,617)		368,867		5,322	5,322		XXX
7591EP-70-4	REGIONS FINANCIAL CORP.	10/29/2025	J.P. MORGAN SECURITIES LLC	9,530.000	233,855		238,250	231,198	7,052			7,052		238,250		(4,395)	(4,395)	6,455	XXX
783892-20-1	SCE TRUST VII	03/24/2025	Various	17,200.000	402,959		430,000	444,620	(14,620)			(14,620)		430,000		(27,041)	(27,041)	8,063	XXX
78397D-AC-2	SBL HOLDINGS INC	11/07/2025	DAIWA CAPITAL MARKETS AMERICA	260,000.000	259,372		260,000	226,347	33,653			33,653		260,000		(628)	(628)	8,450	XXX
80620A-20-8	SCE TRUST VIII	03/18/2025	Various	11,394.000	258,594		284,850	289,749	(4,899)			(4,899)		284,850		(26,256)	(26,256)	4,949	XXX
808513-BJ-3	CHARLES SCHWAB CORP.	09/29/2025	BNP PARIBAS SECURITIES CORP	1,500,000.000	1,414,833		1,394,000	1,294,952	99,048			99,048		1,394,000		20,833	20,833	45,000	XXX
808513-CB-9	CHARLES SCHWAB CORP.	06/03/2025	BNP PARIBAS SECURITIES CORP	11,000,000.000	11,004,583		11,000,000	10,678,385	321,615			321,615		11,000,000		4,583	4,583	275,000	XXX
89832Q-69-5	TRUIST FINANCIAL CORP.	06/25/2025	J.P. MORGAN SECURITIES LLC	10,706.000	201,589		267,650	206,626	61,024			61,024		267,650		(66,061)	(66,061)	6,357	XXX
95082P-30-3	WESCO INTERNATIONAL INC	03/27/2025	J.P. MORGAN SECURITIES LLC	16,200.000	409,201		474,696	413,424	61,272			61,272		474,696		(65,496)	(65,496)	10,758	XXX
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred				XXX	18,202,315	XXX	18,592,655	17,701,251	891,404			891,404		18,592,655		(390,339)	(390,339)	515,152	XXX
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																			
008252-84-3	AFFILIATED MANAGERS GROUP INC.	06/26/2025	J.P. MORGAN SECURITIES LLC	9,600.000	161,945		240,000	240,000						240,000		(78,055)	(78,055)	2,850	XXX
025932-87-2	AMERICAN FINANCIAL GROUP INC.	06/17/2025	J.P. MORGAN SECURITIES LLC	5,391.000	108,888		134,775	134,775						134,775		(25,887)	(25,887)	2,034	XXX
48128A-AJ-2	JPMORGAN CHASE & CO	01/28/2025	Jefferies LLC	40,000.000	40,160		40,000							40,000		160	160		XXX
759351-80-2	REINSURANCE GROUP OF AMERICA INC.	10/21/2025	Various	14,260.000	357,032		356,500	356,500						356,500		532	532	7,344	XXX
842587-80-0	SOUTHERN CO	06/18/2025	J.P. MORGAN SECURITIES LLC	15,561.000	304,746		389,025	389,025						389,025		(84,279)	(84,279)	9,628	XXX
911684-70-2	ARRAY DIGITAL INFRASTRUCTURE INC	08/05/2025	U.S. Bank	9,200.000	231,150		230,436	230,077		(72)		(72)		230,005		1,145	1,145	7,188	XXX
911684-80-1	ARRAY DIGITAL INFRASTRUCTURE INC	08/05/2025	U.S. Bank	15,600.000	358,020		390,000	390,000						390,000		(31,980)	(31,980)	10,725	XXX
91529Y-60-1	UNUM GROUP	02/18/2025	J.P. MORGAN SECURITIES LLC	827.000	20,504		20,802	21,136		(913)		(913)		20,223		281	281		XXX
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred				XXX	1,582,445	XXX	1,801,539	1,761,513		(985)		(985)		1,800,528		(218,083)	(218,083)	39,768	XXX
4509999997 – Subtotals – Preferred Stocks – Part 4				XXX	19,784,760	XXX	20,394,193	19,462,764	891,404	(985)		890,419		20,393,183		(608,423)	(608,423)	554,920	XXX
4509999998 – Summary item from Part 5 for Preferred Stocks				XXX	801,094	XXX	790,000							790,000		11,094	11,094	7,894	XXX
4509999999 – Subtotals – Preferred Stocks				XXX	20,585,855	XXX	21,184,193	19,462,764	891,404	(985)		890,419		21,183,183		(597,328)	(597,328)	562,815	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	Change in Book / Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (10+11-12)	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
Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded																			
24703L-20-2	DELL TECHNOLOGIES CL C ORD	01/14/2025	SIDCO/VIRTU AMERICAS	317.000	35,031	XXX	45,959	36,531	9,428			9,428		45,959		(10,927)	(10,927)		XXX
81730H-10-9	SENTINELONE CL A ORD	01/14/2025	SIDCO/VIRTU AMERICAS	307.000	6,814	XXX	7,669	6,815	853			853		7,669		(855)	(855)		XXX
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded				XXX	41,845	XXX	53,628	43,346	10,281			10,281		53,628		(11,782)	(11,782)		XXX
5989999997 – Subtotals – Common Stocks – Part 4				XXX	41,845	XXX	53,628	43,346	10,281			10,281		53,628		(11,782)	(11,782)		XXX
5989999998 – Summary item from Part 5 for Common Stocks				XXX	405,833	XXX	547,008							547,008	(14,859)	(126,316)	(141,175)		XXX
5989999999 – Subtotals – Common Stocks				XXX	447,678	XXX	600,636	43,346	10,281			10,281		600,636	(14,859)	(138,099)	(152,958)		XXX
5999999999 – Subtotals – Preferred and Common Stocks				XXX	21,033,533	XXX	21,784,829	19,506,110	901,685	(985)		900,700		21,783,819	(14,859)	(735,427)	(750,286)	562,815	XXX
6009999999 – Totals				XXX	470,170,000	XXX	465,618,590	460,750,707	901,685	1,062,343	–	1,964,028		470,455,377	(14,859)	(1,524,806)	(1,539,665)	20,709,491	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	Change in Book / Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	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. (11+12-13)	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
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																			
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY INC	09/23/2025	Various	11/14/2025	BOFA SECURITIES, INC	240,000	240,665	239,628	240,657		(8)		(8)			(1,029)	(1,029)	2,097	
064159-8X-7	BANK OF NOVA SCOTIA	01/23/2025	SCOTIA CAPITAL (USA) INC	05/14/2025	GOLDMAN SACHS & CO.	300,000	300,000	299,730	300,000							(270)	(270)	6,431	
55903V-BQ-5	WARNERMEDIA HOLDINGS INC	06/30/2025	J.P. Morgan Securities LLC	09/25/2025	Adjustment	1,307,000	1,307,000	1,204,074	1,307,000							(102,926)	(102,926)	29,672	16,312
585270-AE-1	MEIJI YASUDA LIFE INSURANCE CO	03/04/2025	MORGAN STANLEY & CO. LLC	11/19/2025	PERSHING LLC	200,000	200,000	207,600	200,000							7,600	7,600	8,438	
59156R-CQ-9	METLIFE INC	03/11/2025	INC	04/24/2025	DEUTSCHE BANK SECURITIES, INC.	130,000	130,000	129,025	130,000							(975)	(975)	963	
62877C-AA-1	NAC AVIATION 29 DAC	06/01/2025	Unknown	06/01/2025	Call @ 100.00	1,056,424	1,064,541	962,160	1,060,912		(3,629)		(3,629)			(98,752)	(98,752)	59,953	2,091
65339K-DE-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	02/04/2025	Various	07/09/2025	BROADCORT CAPITAL CORP FIXED I	320,000	320,457	327,331	320,429		(28)		(28)			6,902	6,902	8,727	
87264A-10-5	T-MOBILE USA INC	08/05/2025	U.S. Bank	08/25/2025	J.P. MORGAN SECURITIES LLC	230,000	230,920	233,087	230,409		(511)		(511)			2,678	2,678		
89116C-4H-7	TORONTO-DOMINION BANK	09/12/2025	(USA) LLC	09/30/2025	RBC CAPITAL MARKETS, LLC	200,000	200,000	200,520	200,000							520	520	282	
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)						3,983,424	3,993,582	3,803,154	3,989,407		(4,175)		(4,175)			(186,252)	(186,252)	116,564	18,403
Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)																			
98389B-87-8	XCEL ENERGY INC	09/29/2025	MORGAN STANLEY & CO. LLC	12/08/2025	J.P. MORGAN SECURITIES LLC	210,000	210,000	209,482	210,000							(518)	(518)		
0269999999 – Issuer Credit Obligations: Other Issuer Credit Obligations (Unaffiliated)						210,000	210,000	209,482	210,000							(518)	(518)		
0489999999 – Subtotal – Issuer Credit Obligations (Unaffiliated)						4,193,424	4,203,582	4,012,637	4,199,407		(4,175)		(4,175)			(186,770)	(186,770)	116,564	18,403
0509999998 – Subtotal – Issuer Credit Obligations						4,193,424	4,203,582	4,012,637	4,199,407		(4,175)		(4,175)			(186,770)	(186,770)	116,564	18,403
2009999999 – Subtotals – Issuer Credit Obligations and Asset-Backed Securities						4,193,424	4,203,582	4,012,637	4,199,407		(4,175)		(4,175)			(186,770)	(186,770)	116,564	18,403
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred																			
06055H-AK-9	BANK OF AMERICA CORP	07/21/2025	BOFA SECURITIES, INC	12/11/2025	UBS SECURITIES LLC	370,000	370,000	376,840	370,000							6,840	6,840	5,910	
55261F-84-9	M&T BANK CORP	10/28/2025	RBC CAPITAL MARKETS, LLC	12/22/2025	J.P. MORGAN SECURITIES LLC	10,000	250,000	251,818	250,000							1,818	1,818	1,985	
4019999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Perpetual Preferred						XXX	620,000	628,657	620,000							8,657	8,657	7,894	
Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred																			
064058-84-5	BANK OF NEW YORK MELLON CORP	03/07/2025	MORGAN STANLEY & CO. LLC	04/01/2025	Various	6,800	170,000	172,437	170,000							2,437	2,437		
4029999999 – Preferred Stocks: Industrial and Miscellaneous (Unaffiliated), Redeemable Preferred						XXX	170,000	172,437	170,000							2,437	2,437		
4509999998 – Subtotals – Preferred Stocks						XXX	790,000	801,094	790,000							11,094	11,094	7,894	
Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded																			
946784-10-5	WAYSTAR HOLDING ORD	02/25/2025	U.S. Bank	02/25/2025	SIDCO/VIRTU AMERICAS	3,401	144,376	146,381	144,376							2,005	2,005		
BGH7XL-K9-7	NAC HOLDINGS LIMITED COMMON STOCK	06/01/2025	Unknown	05/07/2025	Adjustment	3,247	235,459	259,452	235,459							23,993	23,993		
D3R2MA-10-0	HELLOFRESH ORD	07/01/2025	U.S. Bank	07/01/2025	Adjustment		167,173		167,173						(14,859)	(152,314)	(167,173)		
5019999999 – Common Stocks: Industrial and Miscellaneous (Unaffiliated), Publicly Traded						XXX	547,008	405,833	547,008						(14,859)	(126,316)	(141,175)		
5989999998 – Subtotals – Common Stocks						XXX	547,008	405,833	547,008						(14,859)	(126,316)	(141,175)		
5999999999 – Subtotals – Preferred and Common Stocks						XXX	1,337,008	1,206,927	1,337,008						(14,859)	(115,222)	(130,081)	7,894	
6009999999 – Totals						XXX	5,540,590	5,219,564	5,536,415		(4,175)		(4,175)		(14,859)	(301,992)	(316,851)	124,459	18,403

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5		6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	9	10	
									Number of Shares	% of Outstanding
1999999 – Totals – Preferred and Common Stocks									XXX	XXX

1. Total amount of goodwill nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change In Book / Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Interest Income Due and Accrued Dec 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Issuer Credit Obligations: Corporate Bonds (Unaffiliated)																		
LENDLEASE AAFHHC PRA REV FUNDED		12/16/2025	Various	04/01/2026	461,125					461,125	461,125	2,546		6.625	6.625	MON	11,376	
0089999999 – Issuer Credit Obligations: Corporate Bonds (Unaffiliated)					461,125					461,125	461,125	2,546		XXX	XXX	XXX	11,376	
0489999999 – Subtotals – Issuer Credit Obligations (Unaffiliated)					461,125					461,125	461,125	2,546		XXX	XXX	XXX	11,376	
0509999999 – Subtotals – Issuer Credit Obligations					461,125					461,125	461,125	2,546		XXX	XXX	XXX	11,376	
7689999999 – Total Short-Term Investments (Unaffiliated)					461,125					461,125	461,125	2,546		XXX	XXX	XXX	11,376	
7709999999 – Total Short-Term Investments					461,125					461,125	461,125	2,546		XXX	XXX	XXX	11,376	

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																			
	1A	1A	\$		1B	\$		1C	\$		1D	\$		1E	\$461,125		1F	\$		1G	\$
	1B	2A	\$		2B	\$		2C	\$												
	1C	3A	\$		3B	\$		3C	\$												
	1D	4A	\$		4B	\$		4C	\$												
	1E	5A	\$		5B	\$		5C	\$												
	1F	6	\$																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing-house	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book / Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase / (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amort- ization) / Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year- end (b)
Purchased Options, Other, Call Options and Warrants																						
CALL ON SPX 01/16/2026 @ 5950.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	01/15/2025	01/16/2026	11	6,545,000	5950.0		546,874		991,100		991,100	444,226						
CALL ON SPX 02/20/2026 @ 6100.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	02/14/2025	02/20/2026	12	7,320,000	6100.0		616,677		942,960		942,960	326,283						
CALL ON SPX 03/20/2026 @ 5600.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	03/14/2025	03/20/2026	11	6,160,000	5600.0		575,309		1,423,290		1,423,290	847,981						
CALL ON SPX 04/17/2026 @ 5400.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	04/15/2025	04/17/2026	13	7,020,000	5400.0		699,891		1,962,610		1,962,610	1,262,719						
CALL ON SPX 05/15/2026 @ 5900.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	05/15/2025	05/15/2026	12	7,080,000	5900.0		637,713		1,280,280		1,280,280	642,567						
CALL ON SPX 06/18/2026 @ 5975.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	06/13/2025	06/18/2026	12	7,170,000	5975.0		646,269		1,272,960		1,272,960	626,691						
CALL ON SPX 07/17/2026 @ 6250.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	07/15/2025	07/17/2026	13	8,125,000	6250.0		711,526		1,105,910		1,105,910	394,384						
CALL ON SPX 08/21/2026 @ 6450.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	08/15/2025	08/21/2026	12	7,740,000	6450.0		653,269		853,440		853,440	200,171						
CALL ON SPX 12/18/2026 @ 6800.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	12/15/2025	12/18/2026	11	7,480,000	6800.0		661,779		655,138		655,138	(6,641)						
CALL ON SPX 09/18/2026 @ 6600.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	09/15/2025	09/18/2026	12	7,920,000	6600.0		669,141		768,252		768,252	99,111						
CALL ON SPX 10/16/2026 @ 6650.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	10/15/2025	10/16/2026	11	7,315,000	6650.0		663,745		686,290		686,290	22,545						
CALL ON SPX 11/20/2026 @ 6750.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	11/14/2025	11/20/2026	11	7,425,000	6750.0		686,992		652,080		652,080	(34,912)						
0369999999 – Purchased Options, Other, Call Options and Warrants											7,769,185		12,594,310	XXX	12,594,310	4,825,125					XXX	XXX
0429999999 – Purchased Options, Subtotal - Other											7,769,185		12,594,310	XXX	12,594,310	4,825,125					XXX	XXX
0439999999 – Subtotal - Purchased Options - Call Options and Warrants											7,769,185		12,594,310	XXX	12,594,310	4,825,125					XXX	XXX
0499999999 – Subtotal - Total Purchased Options											7,769,185		12,594,310	XXX	12,594,310	4,825,125					XXX	XXX
Written Options, Other, Call Options and Warrants																						
CALL ON SPX 01/16/2026 @ 6325.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	01/15/2025	01/16/2026	5	3,162,500	6325.0		(134,852)		(264,500)		(264,500)	(129,648)						
CALL ON SPX 01/16/2026 @ 6350.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	01/15/2025	01/16/2026	6	3,810,000	6350.0		(154,047)		(323,922)		(323,922)	(169,875)						
CALL ON SPX 02/20/2026 @ 6550.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	02/14/2025	02/20/2026	6	3,930,000	6550.0		(147,447)		(224,460)		(224,460)	(77,013)						
CALL ON SPX 02/20/2026 @ 6500.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	02/14/2025	02/20/2026	6	3,900,000	6500.0		(162,555)		(255,906)		(255,906)	(93,351)						
CALL ON SPX 03/20/2026 @ 6000.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	03/14/2025	03/20/2026	6	3,600,000	6000.0		(174,932)		(549,708)		(549,708)	(374,776)						
CALL ON SPX 03/20/2026 @ 5950.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	03/14/2025	03/20/2026	5	2,975,000	5950.0		(158,696)		(479,150)		(479,150)	(320,454)						
CALL ON SPX 04/17/2026 @ 5800.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	04/15/2025	04/17/2026	7	4,060,000	5800.0		(221,160)		(789,950)		(789,950)	(568,790)						
CALL ON SPX 04/17/2026 @ 5750.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	04/15/2025	04/17/2026	6	3,450,000	5750.0		(204,642)		(705,120)		(705,120)	(500,478)						
CALL ON SPX 05/15/2026 @ 6350.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	05/15/2025	05/15/2026	6	3,810,000	6350.0		(162,691)		(402,360)		(402,360)	(239,669)						
CALL ON SPX 05/15/2026 @ 6300.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	05/15/2025	05/15/2026	6	3,780,000	6300.0		(177,655)		(427,800)		(427,800)	(250,145)						
CALL ON SPX 06/18/2026 @ 6375.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	06/13/2025	06/18/2026	6	3,825,000	6375.0		(181,303)		(415,440)		(415,440)	(234,137)						
CALL ON SPX 06/18/2026 @ 6425.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	06/13/2025	06/18/2026	6	3,855,000	6425.0		(166,069)		(391,080)		(391,080)	(225,011)						
CALL ON SPX 07/17/2026 @ 6750.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	07/15/2025	07/17/2026	6	4,050,000	6750.0		(152,803)		(266,220)		(266,220)	(113,417)						
CALL ON SPX 07/17/2026 @ 6700.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	07/15/2025	07/17/2026	7	4,690,000	6700.0		(195,421)		(335,510)		(335,510)	(140,089)						
CALL ON SPX 08/21/2026 @ 6950.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	08/15/2025	08/21/2026	6	4,170,000	6950.0		(152,866)		(214,260)		(214,260)	(61,394)						
CALL ON SPX 08/21/2026 @ 6900.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	08/15/2025	08/21/2026	6	4,140,000	6900.0		(167,171)		(233,160)		(233,160)	(65,989)						
CALL ON SPX 09/18/2026 @ 7100.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	09/15/2025	09/18/2026	6	4,260,000	7100.0		(160,285)		(186,156)		(186,156)	(25,871)						
CALL ON SPX 09/18/2026 @ 7075.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	09/15/2025	09/18/2026	6	4,245,000	7075.0		(167,419)		(200,640)		(200,640)	(33,221)						

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)
CALL ON SPX 10/16/2026 @ 7125.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	10/15/2025	10/16/2026	5	3,562,500	7125.0		(162,460)		(160,300)		(160,300)	2,160						
CALL ON SPX 10/16/2026 @ 7175.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	10/15/2025	10/16/2026	6	4,305,000	7175.0		(180,543)		(176,280)		(176,280)	4,263						
CALL ON SPX 11/20/2026 @ 7225.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	11/14/2025	11/20/2026	5	3,612,500	7225.0		(175,001)		(153,050)		(153,050)	21,951						
CALL ON SPX 11/20/2026 @ 7275.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	11/14/2025	11/20/2026	6	4,365,000	7275.0		(195,559)		(179,850)		(179,850)	15,709						
CALL ON SPX 12/18/2026 @ 7275.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	12/15/2025	12/18/2026	5	3,637,500	7275.0		(161,970)		(153,900)		(153,900)	8,070						
CALL ON SPX 12/18/2026 @ 7325.0	Equity Indexed Universal Life	Exhibit 5	Equity/Index	OTC	12/15/2025	12/18/2026	6	4,395,000	7325.0		(179,869)		(170,520)		(170,520)	9,349						
0859999999 – Written Options, Other, Call Options and Warrants											(4,097,421)		(7,659,242)	XXX	(7,659,242)	(3,561,821)					XXX	XXX
0919999999 – Written Options, Subtotal - Other											(4,097,421)		(7,659,242)	XXX	(7,659,242)	(3,561,821)					XXX	XXX
0929999999 – Subtotal - Written Options - Call Options and Warrants											(4,097,421)		(7,659,242)	XXX	(7,659,242)	(3,561,821)					XXX	XXX
0989999999 – Subtotal - Total Written Options											(4,097,421)		(7,659,242)	XXX	(7,659,242)	(3,561,821)					XXX	XXX
1739999999 – Subtotal - Other											3,671,765		4,935,068	XXX	4,935,068	1,263,303					XXX	XXX
1759999999 – Totals											3,671,765		4,935,068	XXX	4,935,068	1,263,303					XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial, Economic Impact of the Hedge at the End of the Reporting Period

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

1	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																								
CALL ON SPX 02/21/2025 @ 5025.0	Equity Indexed Universal Life		Equity/Index	OTC	02/15/2024	02/21/2025	02/21/2025	Sale	14	7,035,000	5025.0	592,071		1,523,228		592,071		(650,149)			931,157			
CALL ON SPX 03/21/2025 @ 5100.0	Equity Indexed Universal Life		Equity/Index	OTC	03/15/2024	03/21/2025	03/21/2025	Sale	12	6,120,000	5100.0	553,317		621,348		553,317		(466,119)			68,031			
CALL ON SPX 04/17/2025 @ 5050.0	Equity Indexed Universal Life		Equity/Index	OTC	04/15/2024	04/17/2025	04/17/2025	Sale	13	6,565,000	5050.0	622,411		325,358		622,411		(564,749)			(297,054)			
CALL ON SPX 05/16/2025 @ 5300.0	Equity Indexed Universal Life		Equity/Index	OTC	05/15/2024	05/16/2025	05/16/2025	Sale	12	6,360,000	5300.0	524,073		765,930		524,073		(354,867)			241,857			
CALL ON SPX 06/20/2025 @ 5425.0	Equity Indexed Universal Life		Equity/Index	OTC	06/14/2024	06/20/2025	06/20/2025	Sale	12	6,510,000	5425.0	542,685		702,246		542,685		(226,515)			159,561			
CALL ON SPX 07/18/2025 @ 5625.0	Equity Indexed Universal Life		Equity/Index	OTC	07/15/2024	07/18/2025	07/18/2025	Sale	13	7,312,500	5625.0	617,575		908,148		617,575		(54,915)			290,572			
CALL ON SPX 08/15/2025 @ 5525.0	Equity Indexed Universal Life		Equity/Index	OTC	08/15/2024	08/15/2025	08/15/2025	Sale	13	7,182,500	5525.0	606,707		1,249,437		606,707		(195,783)			642,729			
CALL ON SPX 09/19/2025 @ 5625.0	Equity Indexed Universal Life		Equity/Index	OTC	09/13/2024	09/19/2025	09/19/2025	Sale	13	7,312,500	5625.0	600,597		1,343,895		600,597		(153,273)			743,297			
CALL ON SPX 10/17/2025 @ 5825.0	Equity Indexed Universal Life		Equity/Index	OTC	10/15/2024	10/17/2025	10/17/2025	Sale	12	6,990,000	5825.0	588,539		946,734		588,539		33,779			358,195			
CALL ON SPX 11/21/2025 @ 5850.0	Equity Indexed Universal Life		Equity/Index	OTC	11/15/2024	11/21/2025	11/21/2025	Sale	12	7,020,000	5850.0	619,743		853,014		619,743		45,183			233,271			
CALL ON SPX 12/19/2025 @ 6050.0	Equity Indexed Universal Life		Equity/Index	OTC	12/13/2024	12/19/2025	12/19/2025	Sale	12	7,260,000	6050.0	615,849		895,842		615,849		165,249			279,993			
0369999999 – Purchased Options, Other, Call Options and Warrants												6,483,569		10,135,178		6,483,569	XXX	(2,422,157)			3,651,609			XXX
Purchased Options, Other, Put Options																								
CALL ON SPX 01/17/2025 @ 4775.0	Equity Indexed Universal Life		Equity/Index	OTC	01/12/2024	01/17/2025	01/17/2025	Expiration	15	7,162,500	4775.0	583,527				583,527		(1,095,468)			(583,527)			
0379999999 – Purchased Options, Other, Put Options												583,527				583,527	XXX	(1,095,468)			(583,527)			XXX
0429999999 – Purchased Options, Subtotal - Other												7,067,096		10,135,178		7,067,096	XXX	(3,517,625)			3,068,082			XXX
0439999999 – Subtotal - Purchased Options - Call Options and Warrants												6,483,569		10,135,178		6,483,569	XXX	(2,422,157)			3,651,609			XXX
0449999999 – Subtotal - Purchased Options - Put Options												583,527				583,527	XXX	(1,095,468)			(583,527)			XXX
0499999999 – Subtotal - Total Purchased Options												7,067,096		10,135,178		7,067,096	XXX	(3,517,625)			3,068,082			XXX
Written Options, Other, Call Options and Warrants																								
CALL ON SPX 02/21/2025 @ 5350.0	Equity Indexed Universal Life		Equity/Index	OTC	02/15/2024	02/21/2025	02/21/2025	Sale	7	3,745,000	5350.0	(162,062)		(534,128)		(162,062)		273,128			(372,066)			
CALL ON SPX 02/21/2025 @ 5300.0	Equity Indexed Universal Life		Equity/Index	OTC	02/15/2024	02/21/2025	02/21/2025	Sale	7	3,710,000	5300.0	(179,928)		(569,128)		(179,928)		255,332			(389,200)			
CALL ON SPX 03/21/2025 @ 5450.0	Equity Indexed Universal Life		Equity/Index	OTC	03/15/2024	03/21/2025	03/21/2025	Sale	6	3,270,000	5450.0	(153,948)		(100,686)		(153,948)		157,050			53,262			
CALL ON SPX 03/21/2025 @ 5400.0	Equity Indexed Universal Life		Equity/Index	OTC	03/15/2024	03/21/2025	03/21/2025	Sale	6	3,240,000	5400.0	(169,282)		(130,686)		(169,282)		168,518			38,596			
CALL ON SPX 04/17/2025 @ 5375.0	Equity Indexed Universal Life		Equity/Index	OTC	04/15/2024	04/17/2025	04/17/2025	Expiration	6	3,225,000	5375.0	(171,348)				(171,348)		198,432			171,348			
CALL ON SPX 04/17/2025 @ 5400.0	Equity Indexed Universal Life		Equity/Index	OTC	04/15/2024	04/17/2025	04/17/2025	Expiration	7	3,780,000	5400.0	(190,988)				(190,988)		227,619			190,988			
CALL ON SPX 05/16/2025 @ 5650.0	Equity Indexed Universal Life		Equity/Index	OTC	05/15/2024	05/16/2025	05/16/2025	Sale	6	3,390,000	5650.0	(141,234)		(172,971)		(141,234)		121,440			(31,737)			
CALL ON SPX 05/16/2025 @ 5600.0	Equity Indexed Universal Life		Equity/Index	OTC	05/15/2024	05/16/2025	05/16/2025	Sale	6	3,360,000	5600.0	(156,270)		(202,971)		(156,270)		120,534			(46,701)			
CALL ON SPX 06/20/2025 @ 5750.0	Equity Indexed Universal Life		Equity/Index	OTC	06/14/2024	06/20/2025	06/20/2025	Sale	6	3,450,000	5750.0	(155,055)		(156,129)		(155,055)		79,845			(1,074)			
CALL ON SPX 06/20/2025 @ 5800.0	Equity Indexed Universal Life		Equity/Index	OTC	06/14/2024	06/20/2025	06/20/2025	Sale	6	3,480,000	5800.0	(140,085)		(126,129)		(140,085)		69,741			13,956			
CALL ON SPX 07/18/2025 @ 5975.0	Equity Indexed Universal Life		Equity/Index	OTC	07/15/2024	07/18/2025	07/18/2025	Sale	7	4,182,500	5975.0	(186,924)		(244,010)		(186,924)		(472)			(57,085)			
CALL ON SPX 07/18/2025 @ 6025.0	Equity Indexed Universal Life		Equity/Index	OTC	07/15/2024	07/18/2025	07/18/2025	Sale	6	3,615,000	6025.0	(145,569)		(179,151)		(145,569)		(3,429)			(33,582)			
CALL ON SPX 08/15/2025 @ 5875.0	Equity Indexed Universal Life		Equity/Index	OTC	08/15/2024	08/15/2025	08/15/2025	Sale	7	4,112,500	5875.0	(179,505)		(427,781)		(179,505)		75,575			(248,276)			
CALL ON SPX 08/15/2025 @ 5900.0	Equity Indexed Universal Life		Equity/Index	OTC	08/15/2024	08/15/2025	08/15/2025	Sale	6	3,540,000	5900.0	(146,121)		(351,669)		(146,121)		62,319			(205,548)			
CALL ON SPX 09/19/2025 @ 6000.0	Equity Indexed Universal Life		Equity/Index	OTC	09/13/2024	09/19/2025	09/19/2025	Sale	6	3,600,000	6000.0	(144,993)		(395,265)		(144,993)		48,213			(250,272)			
CALL ON SPX 09/19/2025 @ 5950.0	Equity Indexed Universal Life		Equity/Index	OTC	09/13/2024	09/19/2025	09/19/2025	Sale	7	4,165,000	5950.0	(187,022)		(496,143)		(187,022)		61,688			(309,120)			

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 10/17/2025 @ 6200.0	Equity Indexed Universal Life		Equity/Index	OTC	10/15/2024	10/17/2025	10/17/2025	Sale	6	3,720,000	6200.0	(158,887)		(248,373)		(158,887)		(20,707)			(89,486)			
CALL ON SPX 10/17/2025 @ 6175.0	Equity Indexed Universal Life		Equity/Index	OTC	10/15/2024	10/17/2025	10/17/2025	Sale	6	3,705,000	6175.0	(166,657)		(263,373)		(166,657)		(21,937)			(96,716)			
CALL ON SPX 11/21/2025 @ 6200.0	Equity Indexed Universal Life		Equity/Index	OTC	11/15/2024	11/21/2025	11/21/2025	Sale	6	3,720,000	6200.0	(181,082)		(216,513)		(181,082)		(22,772)			(35,431)			
CALL ON SPX 11/21/2025 @ 6250.0	Equity Indexed Universal Life		Equity/Index	OTC	11/15/2024	11/21/2025	11/21/2025	Sale	6	3,750,000	6250.0	(165,320)		(186,513)		(165,320)		(25,094)			(21,193)			
CALL ON SPX 12/19/2025 @ 6400.0	Equity Indexed Universal Life		Equity/Index	OTC	12/13/2024	12/19/2025	12/19/2025	Sale	6	3,840,000	6400.0	(179,300)		(237,927)		(179,300)		(68,300)			(58,627)			
CALL ON SPX 12/19/2025 @ 6450.0	Equity Indexed Universal Life		Equity/Index	OTC	12/13/2024	12/19/2025	12/19/2025	Sale	6	3,870,000	6450.0	(163,708)		(207,927)		(163,708)		(61,846)			(44,219)			
0859999999 – Written Options, Other, Call Options and Warrants												(3,625,290)		(5,447,472)		(3,625,290)	XXX	1,694,875			(1,822,181)			XXX
Written Options, Other, Put Options																								
CALL ON SPX 01/17/2025 @ 5050.0	Equity Indexed Universal Life		Equity/Index	OTC	01/12/2024	01/17/2025	01/17/2025	Sale	7	3,535,000	5050.0	(157,136)		(671,692)		(157,136)		431,634			(514,556)			
CALL ON SPX 01/17/2025 @ 5075.0	Equity Indexed Universal Life		Equity/Index	OTC	01/12/2024	01/17/2025	01/17/2025	Sale	8	4,060,000	5075.0	(169,304)		(747,648)		(169,304)		483,736			(578,344)			
0869999999 – Written Options, Other, Put Options												(326,441)		(1,419,340)		(326,441)	XXX	915,369			(1,092,899)			XXX
0919999999 – Written Options, Subtotal - Other												(3,951,731)		(6,866,812)		(3,951,731)	XXX	2,610,244			(2,915,081)			XXX
0929999999 – Subtotal - Written Options - Call Options and Warrants												(3,625,290)		(5,447,472)		(3,625,290)	XXX	1,694,875			(1,822,181)			XXX
0939999999 – Subtotal - Written Options - Put Options												(326,441)		(1,419,340)		(326,441)	XXX	915,369			(1,092,899)			XXX
0989999999 – Subtotal - Total Written Options												(3,951,731)		(6,866,812)		(3,951,731)	XXX	2,610,244			(2,915,081)			XXX
1739999999 – Subtotal - Other												3,115,365		3,268,367		3,115,365	XXX	(907,381)			153,001			XXX
1759999999 – Total												3,115,365		3,268,367		3,115,365	XXX	(907,381)			153,001			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial Economic Impacts at the End of the Reporting Period

(E-21) Schedule DB - Part B - Section 1

NONE

(E-21) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-21) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part B - Section 2

NONE

(E-22) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-22) 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					12,594,310	(7,659,242)	12,594,310	12,594,310	(7,659,242)	12,594,310		
0999999999 – Gross Totals					12,594,310	(7,659,242)	12,594,310	12,594,310	(7,659,242)	12,594,310		
1. Offset per SSAP No. 64							XXX	XXX	XXX	XXX	XXX	XXX
2. Net after right of offset per SSAP No. 64					12,594,310	(7,659,242)	XXX	XXX	XXX	XXX	XXX	XXX

(E-24) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-24) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-25) Schedule DB - Part E

NONE

(E-26) Schedule DL - Part 1

NONE

(E-26) Schedule DL - Part 1 - General Interrogatories

NONE

(E-27) Schedule DL - Part 2

NONE

(E-27) Schedule DL - Part 2 - General Interrogatories

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Restricted Asset 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 – New York, NY					1,045,027	XXX
Bank of Omaha – Omaha, NE					123,859	XXX
Bank of New York Mellon – New York, NY					7,496,993	XXX
Federal Home Loan Bank – Indianapolis, IN					301,338	XXX
JP Morgan Chase – New York, NY					54,954	XXX
UMB Bank – Kansas City, MO					1,998,362	XXX
US Bank – Minneapolis, MN					378,474	XXX
Wells Fargo Bank – Philadelphia, PA			64,120		345,538	XXX
State Deposits –	SD				171,921	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories						XXX
0199999 – Totals – Open Depositories			64,120		11,916,466	XXX
0399999 – Total Cash on Deposit			64,120		11,916,466	XXX
0599999 – Total Cash			64,120		11,916,466	XXX

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

1. January	10,281,747	4. April	23,020,588	7. July	20,180,445	10. October	21,657,434
2. February	16,050,310	5. May	16,620,789	8. August	24,420,158	11. November	15,417,625
3. March	17,803,784	6. June	18,920,547	9. September	19,766,335	12. December	11,916,467

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	Restricted Asset Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)								
XXX	FEDERAL HOME LOAN BANKS		12/31/2025		01/02/2026	68,993,292		6,708
0029999999 – Issuer Credit Obligations: Other U.S. Government Obligations (Not Exempt from RBC)						68,993,292		6,708
0489999999 – Total – Issuer Credit Obligations (Unaffiliated)						68,993,292		6,708
0509999999 – Total Issuer Credit Obligations						68,993,292		6,708
Exempt Money Market Mutual Funds – as Identified by SVO								
31846V-41-9	FIRST AMER:TRS OBG V	SD	07/02/2025	3.460	XXX	678,806	2,042	26,774
61747C-58-2	MORG STAN I LQ:TRS I		12/31/2025	3.570	XXX	86,036,773	295,241	57,644
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO						86,715,580	297,284	84,418
8589999999 – Total Cash Equivalents (Unaffiliated)						155,708,871	297,284	91,126
8609999999 – Total Cash Equivalents						155,708,871	297,284	91,126

1.	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
	1A	1A \$68,993,292	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	161,303	166,283	2,888	2,888
5.	California	CA						
6.	Colorado	CO						
7.	Connecticut	CT						
8.	Delaware	DE						
9.	District of Columbia	DC						
10.	Florida	FL	ICO	Life Insurance	1,052,330	1,087,201		
11.	Georgia	GA	ICO	Life Insurance	50,111	51,771		
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	O	Life Insurance	99,818	103,590	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	ICO	Life Insurance	205,212	213,379		
33.	New York	NY	ICO	Life Insurance	5,011,252	5,177,148		
34.	North Carolina	NC	O	Life Insurance	2,001,805	2,048,504	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	250,278	254,429		
42.	South Dakota	SD						
43.	Tennessee	TN						
44.	Texas	TX						
45.	Utah	UT						
46.	Vermont	VT						
47.	Virginia	VA	ICO	Life Insurance	551,237	569,486		
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	537,078	553,667		
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate alien and other	OT	XXX	XXX				
59.	Totals		XXX	XXX	9,920,423	10,225,459	13,913	13,913
Details of Write-Ins								
5801.								
5802.								
5803.								
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)		XXX	XXX				