ANNUAL STATEMENT

OF THE

BetterLife

TO THE

Insurance Department

OF THE

STATE OF

Wisconsin

FOR THE YEAR ENDED
DECEMBER 31, 2024

[ ] LIFE, ACCIDENT AND HEALTH [X] FRATERNAL BENEFIT SOCIETIES

2024

5801720242010010 0

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

ANNUAL STATEMENT

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

BetterLife

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 58017 Employer's ID Number 42-0594470

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry WI

Country of Domicile United States of America

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

Incorporated/Organized 06/24/1897 Commenced Business 07/04/1897

Statutory Home Office 6522 Grand Teton Plaza, Madison, WI, US 53719
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6522 Grand Teton Plaza
(Street and Number)
Madison, WI, US 53719, 608-833-1936
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6522 Grand Teton Plaza, Madison, WI, US 53719
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6522 Grand Teton Plaza
(Street and Number)
Madison, WI, US 53719, 608-833-1936
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.betterlifeins.com

Statutory Statement Contact Paul Huset, 608-824-6085
(Name) (Area Code) (Telephone Number)
phuset@betterlifeins.com, 608-833-8714
(E-mail Address) (FAX Number)

OFFICERS

President/CEO Christopher Campbell
Secretary Jenna M Dunker
Treasurer Derek Metcalf
SVP Member Engagement Angel Thomas

OTHER

Matthew Mikulcik #, Chief Operating Officer
Kaye DeMartino #, VP Talent Management
Dudley J Simmons #, Chief Distribution Officer

DIRECTORS OR TRUSTEES

Daniel L Shinnick	Mary K Bradley	Michael S Hosek
Russell Denk #	Duane J Jirik	Christopher Campbell
Daniel Biank #	Bradley Bodell #	Marie Ferrante-Schepis

State of Wisconsin
County of Dane SS

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

Christopher Campbell
President/CEO

Derek Metcalf
Treasurer

Jenna M Dunker
Secretary

Subscribed and sworn to before me this
20 day of Feb. 2025

Cindy Zanesco
Senior Director of Member Services

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

CINDY ZANESCO NOTARY PUBLIC STATE OF WISCONSIN

Expires
4-3-2026

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	507,432,692		507,432,692	521,214,766
2.	Stocks (Schedule D):				
	2.1 Preferred stocks			0	0
	2.2 Common stocks	7,017,522	20,000	6,997,522	5,894,104
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	31,866,182		31,866,182	34,352,680
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)			0	582,936
	4.2 Properties held for the production of income (less $ 0 encumbrances)			0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	578,440		578,440	0
5.	Cash ($ 1,590,266 , Schedule E - Part 1), cash equivalents ($ 8,633,618 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	10,223,882		10,223,882	9,832,144
6.	Contract loans (including $ premium notes)	7,084,938		7,084,938	6,992,381
7.	Derivatives (Schedule DB)			0	0
8.	Other invested assets (Schedule BA)	6,772,315	0	6,772,315	6,866,446
9.	Receivables for securities	409,696		409,696	2,690,467
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	511,320	0	511,320	558,253
12.	Subtotals, cash and invested assets (Lines 1 to 11)	571,896,987	20,000	571,876,987	588,984,174
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	6,193,574		6,193,574	6,266,554
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(226,571)		(226,571)	(781,708)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,395,841		3,395,841	3,390,266
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,863,744		3,863,744	5,872,966
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	83,337		83,337	99,622
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset			0	0
19.	Guaranty funds receivable or on deposit			0	0
20.	Electronic data processing equipment and software	1,114,315	1,047,616	66,699	16,046
21.	Furniture and equipment, including health care delivery assets ($)	156,050	156,050	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	0
24.	Health care ($) and other amounts receivable	332,987	332,987	0	0
25.	Aggregate write-ins for other-than-invested assets	1,366,665	0	1,366,665	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	588,176,928	1,556,652	586,620,276	603,847,920
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28.	Total (Lines 26 and 27)	588,176,928	1,556,652	586,620,276	603,847,920
	DETAILS OF WRITE-INS				
1101.	457(b) Plan Assets	511,320		511,320	558,253
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	511,320	0	511,320	558,253
2501.	Admitted Disallowed IMR	1,366,665		1,366,665	
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,366,665	0	1,366,665	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 339,467,635 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	339,467,635	330,553,744
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	271,602	347,710
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	19,216,181	19,813,981
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	1,803,915	1,817,390
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		245
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	1,077,146	1,041,384
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 148 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	206,534	233,985
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 73,657 ceded	73,657	149,374
	9.4 Interest maintenance reserve (IMR, Line 6)	0	239,259
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $		44
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,199,582	1,301,759
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	69,069	72,214
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	42,748	46,536
18.	Amounts held for agents' account, including $ agents' credit balances	1,614	10,185
19.	Remittances and items not allocated	388,446	483,369
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)	8,252,984	7,780,436
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	148,620,186	167,768,166
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	164,614	1,134,623
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	5,545,683	6,259,718
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	526,401,595	539,054,122
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	526,401,595	539,054,122
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	1,366,665	0
35.	Unassigned funds (surplus)	58,852,016	64,793,797
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	60,218,681	64,793,797
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	60,218,681	64,793,797
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	586,620,276	603,847,920
	DETAILS OF WRITE-INS		
2501.	Post Retirement Benefit Reserve	1,904,117	2,375,296
2502.	Deferred Compensation	2,319,143	2,552,014
2503.	Escheat Items	811,102	770,818
2598.	Summary of remaining write-ins for Line 25 from overflow page	511,320	561,590
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,545,683	6,259,718
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	1,366,665	0
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,366,665	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	27,605,847	27,690,004
2.	Considerations for supplementary contracts with life contingencies	35,565	55,189
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	27,994,982	27,565,416
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,004,725	1,011,432
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	777,283	706,292
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	4,215,045	3,131,099
9.	Total (Lines 1 to 8.3)	61,633,447	60,159,433
10.	Death benefits	12,383,762	11,761,198
11.	Matured endowments (excluding guaranteed annual pure endowments)	506,377	682,796
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	4,250,011	6,682,476
13.	Disability benefits and benefits under accident and health contracts	113,247	142,419
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	7,706,363	7,460,505
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	646,230	1,394,098
18.	Payments on supplementary contracts with life contingencies	396,845	410,723
19.	Increase in aggregate reserves for life and accident and health contracts	8,837,782	7,511,940
20.	Totals (Lines 10 to 19)	34,840,617	36,046,155
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,169,142	1,571,974
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	14,996,043	12,422,647
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	491,834	523,183
25.	Increase in loading on deferred and uncollected premiums	76,417	104,382
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0
27.	Aggregate write-ins for deductions	9,662,435	10,648,215
28.	Totals (Lines 20 to 27)	61,236,488	61,316,556
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	396,959	(1,157,123)
30.	Dividends to policyholders and refunds to members	1,048,677	1,011,481
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(651,718)	(2,168,604)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	0	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(651,718)	(2,168,604)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ ..... (excluding taxes of $ ..... transferred to the IMR)	(329,747)	2,144,069
35.	Net income (Line 33 plus Line 34)	(981,465)	(24,536)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	64,793,797	70,015,329
37.	Net income (Line 35)	(981,465)	(24,536)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	1,122,332	(587,971)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax		
41.	Change in nonadmitted assets	(118,735)	(625,289)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis (increase) or decrease	0	0
44.	Change in asset valuation reserve	(472,548)	(1,572,345)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
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	0	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(4,124,700)	(2,411,390)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(4,575,117)	(5,221,531)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	60,218,681	64,793,797
	DETAILS OF WRITE-INS		
08.301.	Experience Funds	468	491
08.302.	Amortization of Annuity Reinsurance Ceding Commissions	4,193,321	3,126,511
08.303.	Miscellaneous Income	21,256	4,097
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	4,215,045	3,131,099
2701.	Change in Deferred Compensation	(147,381)	(2,738)
2702.	Change in Post Retirement Benefit Reserve	(452,602)	(494,821)
2703.	Remittance of Inv Income on Funds Withheld	10,262,418	11,145,774
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	9,662,435	10,648,215
5301.	Change in Post Retirement Benefit Surplus Reserve	18,577	(257,245)
5302.	Change in Deferred Compensation Surplus Reserve	50,044	134,784
5303.	Prior Period Correction	0	837,582
5398.	Summary of remaining write-ins for Line 53 from overflow page	(4,193,321)	(3,126,511)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,124,700)	(2,411,390)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	28,478,403	29,660,054
2.	Net investment income	38,098,845	38,294,785
3.	Miscellaneous income	793,568	805,079
4.	Total (Lines 1 through 3)	67,370,816	68,759,918
5.	Benefit and loss related payments	57,064,438	66,045,368
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	27,015,383	23,783,746
8.	Dividends paid to policyholders	1,012,915	975,554
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	0	0
10.	Total (Lines 5 through 9)	85,092,736	90,804,668
11.	Net cash from operations (Line 4 minus Line 10)	(17,721,920)	(22,044,750)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	86,809,326	54,240,225
	12.2 Stocks	0	15,406,725
	12.3 Mortgage loans	2,534,623	1,603,193
	12.4 Real estate	56,234	0
	12.5 Other invested assets	40,250	1,500,000
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	1,056,207	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	90,496,640	72,750,144
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	73,089,153	69,104,211
	13.2 Stocks	0	6,755,795
	13.3 Mortgage loans	48,125	1,275,000
	13.4 Real estate	86,240	8,991
	13.5 Other invested assets	0	40,250
	13.6 Miscellaneous applications	0	2,077,073
	13.7 Total investments acquired (Lines 13.1 to 13.6)	73,223,518	79,261,319
14.	Net increase/(decrease) in contract loans and premium notes	92,558	(207,106)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	17,180,565	(6,304,069)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(601,476)	(124,932)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	1,534,569	1,099,115
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	933,093	974,183
	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)	391,738	(27,374,636)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	9,832,144	37,206,780
	19.2 End of year (Line 18 plus Line 19.1)	10,223,882	9,832,144

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	27,605,847	16,799,930	0	10,744,069		61,848			0
2.	Considerations for supplementary contracts with life contingencies	35,565	XXX	XXX	35,565		XXX	XXX		XXX
3.	Net investment income	27,994,982	14,775,035	0	10,617,922		15,011	2,587,014		0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,004,725	535,237	0	392,623		544	76,321		0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0		0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	777,283	365,335	0	412,018		(70)	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0		0	XXX		0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0		0	XXX		0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0		XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	4,215,045	21,724	0	4,193,321	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	61,633,447	32,497,261	0	26,395,518	0	77,333	2,663,335	0	0
10.	Death benefits	12,383,762	12,383,762	0	0		XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	506,377	506,377	0	0		XXX	XXX		0
12.	Annuity benefits	4,250,011	XXX	XXX	4,250,011		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	113,247	69,755	0	0		43,492	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0		0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	7,706,363	7,706,363	0	0		XXX	XXX		0
16.	Group conversions	0	0	0	0		0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	646,230	246,491	0	399,739		0	XXX		0
18.	Payments on supplementary contracts with life contingencies	396,845	0	0	396,845		XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	8,837,783	1,223,213	0	7,690,678		(76,108)	XXX		0
20.	Totals (Lines 10 to 19)	34,840,618	22,135,961	0	12,737,273	0	(32,616)	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,169,142	967,904		201,179		59	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0		0	XXX	0	0
23.	General insurance expenses and fraternal expenses	14,996,043	11,004,549	0	1,853,673		19,176	2,118,645		0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	491,834	381,204	0	69,555		715	40,360		0
25.	Increase in loading on deferred and uncollected premiums	76,417	76,417	0	0		0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0		0	XXX		0
27.	Aggregate write-ins for deductions	9,662,435	0	0	10,262,418	0	0	(599,983)	0	0
28.	Totals (Lines 20 to 27)	61,236,489	34,566,035	0	25,124,098	0	(12,666)	1,559,022	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	396,958	(2,068,774)	0	1,271,420	0	89,999	1,104,313	0	0
30.	Dividends to policyholders and refunds to members	1,048,677	1,048,677	0	0		0	XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(651,719)	(3,117,451)	0	1,271,420	0	89,999	1,104,313	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0	0	0	0		0			0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(651,719)	(3,117,451)	0	1,271,420	0	89,999	1,104,313	0	0
34.	Policies/certificates in force end of year	56,955	55,665	0	1,132		158	XXX		0
	DETAILS OF WRITE-INS									
08.301.	Experience Refunds	468	468							
08.302.	Miscellaneous Income	21,256	21,256							
08.303.	Amortization of Annuity Reinsurance Ceding Commission	4,193,321			4,193,321					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	4,215,045	21,724	0	4,193,321	0	0	0	0	0
2701.	Change in Deffered Compensation	(147,381)						(147,381)		
2702.	Change in Post Retirement Benefit Reserve	(452,602)						(452,602)		
2703.	Remittance of Investment Income on Funds Withheld	10,262,418			10,262,418					
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	9,662,435	0	0	10,262,418	0	0	(599,983)	0	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	16,799,930		7,336,344	3,304,604		5,921,127	237,855					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	14,775,035		10,573,637	337,927		3,381,458	482,013					
4.	Amortization of Interest Maintenance Reserve (IMR)	535,237		383,038	12,242		122,496	17,461					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	365,335		204,279			161,056						
7.	Reserve adjustments on reinsurance ceded	0											
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0											
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	21,724	0	21,724	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	32,497,261	0	18,519,022	3,654,773	0	9,586,137	737,329	0	0	0	0	0
10.	Death benefits	12,383,762		6,495,430	1,087,878		4,607,368	193,086					
11.	Matured endowments (excluding guaranteed annual pure endowments)	506,377		506,377									
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	69,755		24,700	18,479		26,576						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	7,706,363		2,495,289			5,165,871	45,203					
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	246,491		243,873			2,391	227					
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	1,223,213		2,514,774	(309,971)		(1,585,962)	604,372					
20.	Totals (Lines 10 to 19)	22,135,961	0	12,280,443	796,386	0	8,216,244	842,888	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	967,904		897,808	28,591		40,585	920					XXX
22.	Commissions and expense allowances on reinsurance assumed	0											
23.	General insurance expenses	11,004,549		8,245,050	182,197		2,178,265	399,037					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	381,204		291,628	4,992		71,488	13,096					
25.	Increase in loading on deferred and uncollected premiums	76,417		48,788	27,629								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0											
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	34,566,035	0	21,763,717	1,039,795	0	10,506,582	1,255,941	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(2,068,774)	0	(3,244,695)	2,614,978	0	(920,445)	(518,612)	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	1,048,677		1,048,677									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,117,451)	0	(4,293,372)	2,614,978	0	(920,445)	(518,612)	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0											
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(3,117,451)	0	(4,293,372)	2,614,978	0	(920,445)	(518,612)	0	0	0	0	0
34.	Policies/certificates in force end of year	55,665		41,849	5,064		7,391	1,361					
	DETAILS OF WRITE-INS												
08.301.	Experience Refunds	468		468									
08.302.	Miscellaneous Income	21,256		21,256									
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	21,724	0	21,724	0	0	0	0	0	0	0	0	0
2701.													
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0

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

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts (b)									
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income									
4. Amortization of Interest Maintenance Reserve (IMR)									
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)									
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									
20. Totals (Lines 10 to 19)									
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)									XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes									
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)									
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)									
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)									
32. Federal income taxes incurred (excluding tax on capital gains)									
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)									
34. Policies/certificates in force end of year									
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)									

NONE

(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	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	10,744,069	10,744,069					
2.	Considerations for supplementary contracts with life contingencies	35,565	XXX	XXX	XXX	XXX	35,565	XXX
3.	Net investment income	10,617,922	9,926,970				181,134	509,818
4.	Amortization of Interest Maintenance Reserve (IMR)	392,623	367,073				6,698	18,852
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	412,018	412,018					
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	4,193,321	4,193,321	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	26,395,518	25,643,451	0	0	0	223,397	528,670
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	4,250,011	4,116,622				133,389	
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	0						
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	399,739	53,179					346,560
18.	Payments on supplementary contracts with life contingencies	396,845					396,845	
19.	Increase in aggregate reserves for life and accident and health contracts	7,690,678	8,024,929				(334,251)	
20.	Totals (Lines 10 to 19)	12,737,273	12,194,730	0	0	0	195,983	346,560
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	201,179	201,179					
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	1,853,673	1,335,516				144,675	373,482
24.	Insurance taxes, licenses and fees, excluding federal income taxes	69,555	50,112				5,429	14,014
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0						
27.	Aggregate write-ins for deductions	10,262,418	10,262,418	0	0	0	0	0
28.	Totals (Lines 20 to 27)	25,124,098	24,043,955	0	0	0	346,087	734,056
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,271,420	1,599,496	0	0	0	(122,690)	(205,386)
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,271,420	1,599,496	0	0	0	(122,690)	(205,386)
32.	Federal income taxes incurred (excluding tax on capital gains)	0						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,271,420	1,599,496	0	0	0	(122,690)	(205,386)
34.	Policies/certificates in force end of year	1,132	762				127	243
	DETAILS OF WRITE-INS							
08.301.	Amortization of Annuity Reinsurance Ceding Commission	4,193,321	4,193,321					
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	4,193,321	4,193,321	0	0	0	0	0
2701.	Remittance of Investment Income on Funds Withheld	10,262,418	10,262,418					
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	10,262,418	10,262,418	0	0	0	0	0

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income							
4.	Amortization of Interest Maintenance Reserve (IMR)							
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)							
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
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							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses							
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
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)							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
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)							
32.	Federal income taxes incurred (excluding tax on capital gains)							
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)							
34.	Policies/certificates in force end of year							
	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)							

NONE

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	61,848										61,848		
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	15,011										15,011		
4.	Amortization of Interest Maintenance Reserve (IMR)	544										544		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	(70)										(70)		
7.	Reserve adjustments on reinsurance ceded	0												
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	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	0	0	0	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	77,333	0	0	0	0	0	0	0	0	0	77,333	0	0
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	43,492										43,492		
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	0												
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	(76,108)										(76,108)		
20.	Totals (Lines 10 to 19)	(32,616)	0	0	0	0	0	0	0	0	0	(32,616)	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	59										59		
22.	Commissions and expense allowances on reinsurance assumed	0												
23.	General insurance expenses	19,176										19,176		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	715										715		
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	(12,666)	0	0	0	0	0	0	0	0	0	(12,666)	0	0
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	89,999	0	0	0	0	0	0	0	0	0	89,999	0	0
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	89,999	0	0	0	0	0	0	0	0	0	89,999	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	0												
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	89,999	0	0	0	0	0	0	0	0	0	89,999	0	0
34.	Policies/certificates in force end of year	158										158		
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	292,808,478	0	205,438,178	7,125,817	0	70,596,461	9,648,022	0	0	0	0	0
2. Tabular net premiums or considerations	15,159,279		6,848,632	3,775,917		3,852,379	682,351					
3. Present value of disability claims incurred	0											
4. Tabular interest	12,162,757		8,589,294	447,011		2,961,062	165,390					
5. Tabular less actual reserve released	(8,765)		5,651	(33,605)		19,189						
6. Increase in reserve on account of change in valuation basis	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX								XXX		
7. Other increases (net)	853,942		64,414			246,542	542,986					
8. Totals (Lines 1 to 7)	320,975,691	0	220,946,169	11,315,140	0	77,675,633	11,038,749	0	0	0	0	0
9. Tabular cost	12,031,118		3,137,800	4,173,582		4,080,404	639,332					
10. Reserves released by death	6,245,032		5,303,482	30,790		847,486	63,274					
11. Reserves released by other terminations (net)	8,599,511		4,528,651	276,443		3,710,668	83,749					
12. Annuity, supplementary contract and disability payments involving life contingencies	68,339		23,284	18,479		26,576						
13. Net transfers to or (from) Separate Accounts	0											
14. Total Deductions (Lines 9 to 13)	26,944,000	0	12,993,217	4,499,294	0	8,665,134	786,355	0	0	0	0	0
15. Reserve December 31 of current year	294,031,691	0	207,952,952	6,815,846	0	69,010,499	10,252,394	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	260,167,211		187,416,493	24,952		68,609,522	4,116,244					
17. Amount Available for Policy Loans Based upon Line 16 CSV	253,057,321		184,137,471			64,952,343	3,967,507					

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

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

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year									
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest									
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)									
9. Tabular cost									
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)									
15. Reserve December 31 of current year									
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									

NONE

(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	37,745,267	33,513,039	0	0	0	4,232,228	0
2.	Tabular net premiums or considerations	10,779,633	10,744,068				35,565	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,596,291	1,417,136				179,155	
5.	Tabular less actual reserve released	(18,737)					(18,737)	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	(19,654)	(19,654)					
8.	Totals (Lines 1 to 7)	50,082,800	45,654,589	0	0	0	4,428,211	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	4,646,855	4,116,621				530,234	
13.	Net transfers to or (from) Separate Accounts	0						
14.	Total Deductions (Lines 9 to 13)	4,646,855	4,116,621	0	0	0	530,234	0
15.	Reserve December 31 of current year	45,435,945	41,537,968	0	0	0	3,897,977	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	39,667,887	39,667,887					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0						

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
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)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	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							

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 95,222	95,097
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 25,812,314	25,626,776
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	111,455	97,108
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 1,472,854	1,463,621
4.	Real estate	(d) 350,004	350,004
5	Contract loans	539,411	534,911
6	Cash, cash equivalents and short-term investments	(e) 751,681	800,804
7	Derivative instruments	(f) 0	0
8.	Other invested assets	336,069	335,293
9.	Aggregate write-ins for investment income	308,956	139,189
10.	Total gross investment income	29,777,966	29,442,803
11.	Investment expenses		(g) 1,425,163
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) (6,246)
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 28,905
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,447,821
17.	Net investment income (Line 10 minus Line 16)		27,994,982
	DETAILS OF WRITE-INS		
0901.	Mortgage Fees	49	49
0902.	Prepayment Penalties	16,606	16,606
0903.	Miscellaneous Income	292,301	122,535
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	308,956	139,189
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 1,374,261 accrual of discount less $ 827,693 amortization of premium and less $ 363,993 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 350,000 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 28,905 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(514,541)	(104,206)	(618,747)	13,798	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	1,103,418	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	(5,597)	0	(5,597)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,250	0	1,250	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	16,011	0	16,011	5,115	0
10.	Total capital gains (losses)	(502,877)	(104,206)	(607,083)	1,122,332	0
	DETAILS OF WRITE-INS					
0901.	457(b) Plan Assets	16,011		16,011	5,115	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	16,011	0	16,011	5,115	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	(25,507)	(25,507)						
2.	Deferred and accrued	360,345	360,345						
3.	Deferred , accrued and uncollected:								
	3.1 Direct	362,129	362,129						
	3.2 Reinsurance assumed	0							
	3.3 Reinsurance ceded	27,291	27,291						
	3.4 Net (Line 1 + Line 2)	334,838	334,838	0	0	0	0	0	0
4.	Advance	0							
5.	Line 3.4 - Line 4	334,838	334,838	0	0	0	0	0	0
6.	Collected during year:								
	6.1 Direct	1,117,304	852,942		264,362				
	6.2 Reinsurance assumed	0							
	6.3 Reinsurance ceded	35,692	35,673				19		
	6.4 Net	1,081,612	817,269	0	264,362	0	(19)	0	0
7.	Line 5 + Line 6.4	1,416,450	1,152,107	0	264,362	0	(19)	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	327,746	327,746	0	0	0	0	0	0
9.	First year premiums and considerations:								
	9.1 Direct	1,149,637	885,275		264,362				
	9.2 Reinsurance assumed	0							
	9.3 Reinsurance ceded	60,933	60,914				19		
	9.4 Net (Line 7 - Line 8)	1,088,704	824,361	0	264,362	0	(19)	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	13,517,480	3,103,513		10,413,967				
	10.2 Reinsurance assumed	0							
	10.3 Reinsurance ceded	17,196	17,196						
	10.4 Net	13,500,285	3,086,318	0	10,413,967	0	0	0	0
	RENEWAL								
11.	Uncollected	(190,490)	(190,951)				461		
12.	Deferred and accrued	3,419,613	3,419,613						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	3,467,819	3,467,358				461		
	13.2 Reinsurance assumed	0							
	13.3 Reinsurance ceded	238,696	238,696						
	13.4 Net (Line 11 + Line 12)	3,229,123	3,228,662	0	0	0	461	0	0
14.	Advance	206,534	206,386				148		
15.	Line 13.4 - Line 14	3,022,589	3,022,276	0	0	0	313	0	0
16.	Collected during year:								
	16.1 Direct	16,857,665	15,228,035		1,567,312		62,319		
	16.2 Reinsurance assumed	0							
	16.3 Reinsurance ceded	4,498,295	2,995,983		1,501,572		741		
	16.4 Net	12,359,370	12,232,052	0	65,740	0	61,578	0	0
17.	Line 15 + Line 16.4	15,381,960	15,254,328	0	65,740	0	61,891	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	2,365,102	2,365,078	0	0	0	24	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	16,933,172	15,303,253		1,567,312		62,608		
	19.2 Reinsurance assumed	0							
	19.3 Reinsurance ceded	3,916,314	2,414,002		1,501,572		741		
	19.4 Net (Line 17 - Line 18)	13,016,858	12,889,251	0	65,740	0	61,867	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	31,600,290	19,292,042	0	12,245,640	0	62,608	0	0
	20.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	20.3 Reinsurance ceded	3,994,443	2,492,112	0	1,501,572	0	760	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	27,605,847	16,799,930	0	10,744,069	0	61,848	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	5,208	5,208						
22.	All other	895,370	895,370						
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	46,878	46,875				3		
	23.2 Reinsurance assumed	0							
	23.3 Net ceded less assumed	46,878	46,875	0	0	0	3	0	0
24.	Single:								
	24.1 Reinsurance ceded	0							
	24.2 Reinsurance assumed	0							
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	730,405	318,460		412,018		(73)		
	25.2 Reinsurance assumed	0							
	25.3 Net ceded less assumed	730,405	318,460	0	412,018	0	(73)	0	0
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	777,283	365,335	0	412,018	0	(70)	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	777,283	365,335	0	412,018	0	(70)	0	0
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	667,236	660,128		7,151		(44)		
28.	Single	294,609	101,296		193,313				
29.	Renewal	207,297	206,480		714		103		
30.	Deposit-type contract funds	0							
31.	Totals (to agree with Page 6, Line 21)	1,169,142	967,904	0	201,179	0	59	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent					350,004		350,004
2.	Salaries and wages	5,041,128		10,805		114,620	1,989,321	7,155,874
3.11	Contributions for benefit plans for employees	972,151		1,854		2,705	269,268	1,245,977
3.12	Contributions for benefit plans for agents							0
3.21	Payments to employees under non-funded benefit plans	(10,645)		(35)		(7)	(527)	(11,213)
3.22	Payments to agents under non-funded benefit plans	182		0				182
3.31	Other employee welfare	91,948		236			24,795	116,979
3.32	Other agent welfare							0
4.1	Legal fees and expenses	237,463		708			14,763	252,934
4.2	Medical examination fees	285,452						285,452
4.3	Inspection report fees	931						931
4.4	Fees of public accountants and consulting actuaries	508,360		1,572		41,421		551,354
4.5	Expense of investigation and settlement of policy claims	4,500						4,500
5.1	Traveling expenses	201,028		374			121,728	323,130
5.2	Advertising	36,288		36			588,756	625,080
5.3	Postage, express, telegraph and telephone	156,538		380		6,206	66,645	229,769
5.4	Printing and stationery	80,152		234			34,381	114,767
5.5	Cost or depreciation of furniture and equipment	32,198		75		1,048	14,449	47,770
5.6	Rental of equipment	62,008		56			62,064	124,128
5.7	Cost or depreciation of EDP equipment and software	917,367		1,606			386,872	1,305,844
6.1	Books and periodicals	13,607		42			193	13,841
6.2	Bureau and association fees	21,501		66			13,082	34,649
6.3	Insurance, except on real estate	159,573		500				160,073
6.4	Miscellaneous losses							0
6.5	Collection and bank service charges	138,947		503		686,039		825,488
6.6	Sundry general expenses	55		0			81,233	81,288
6.7	Group service and administration fees							0
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance	51,137		(2)				51,134
7.2	Agents' balances charged off (less $ recovered)	(941)		0				(941)
7.3	Agency conferences other than local meetings	46,188		(2)				46,186
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	155,518	155,518
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	78,001	78,001
9.1	Real estate expenses					223,126		223,126
9.2	Investment expenses not included elsewhere							0
9.3	Aggregate write-ins for expenses	183,913	0	168	0	0	1,845,299	2,029,380
10.	General expenses incurred	9,231,025	0	19,176	0	1,425,163	(b) 5,745,842	(a) 16,421,205
11.	General expenses unpaid Dec. 31, prior year	1,007,618				113,257	180,884	1,301,759
12.	General expenses unpaid Dec. 31, current year	993,087				18,122	188,374	1,199,582
13.	Amounts receivable relating to uninsured plans, prior year							0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	9,245,556	0	19,176	0	1,520,298	5,738,352	16,523,382
	DETAILS OF WRITE-INS							
09.301.	Branch Payments						402,797	402,797
09.302.	Branch Activities						394,754	394,754
09.303.	Orphans & Fraternal Benefits						53,261	53,261
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	183,913	0	168	0	0	994,487	1,178,568
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	183,913	0	168	0	0	1,845,299	2,029,380

(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 .....$ 497,811 ; 2. Institutional . $ 905,847 ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ 394,754
5. Religious .....$ ..... ; 6. Membership $ 314,751 ; 7. Other .....$ ..... ; 8. Total .....$ 2,113,163

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						0
2.	State insurance department licenses and fees	25,580	93				25,672
3.	State taxes on premiums						0
4.	Other state taxes, including $ for employee benefits	2,736	(1)			8,555	11,289
5.	U.S. Social Security taxes	335,581	621		(6,246)	116,178	446,134
6.	All other taxes	1,956	3			534	2,493
7.	Taxes, licenses and fees incurred	365,852	715	0	(6,246)	125,268	485,588
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	59,710			6,325	6,178	72,214
9.	Taxes, licenses and fees unpaid Dec. 31, current year	62,395			0	6,674	69,069
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	363,166	715	0	79	124,772	488,733

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	5,208	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	895,370	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	900,578	0
6.	Paid in cash	19,822	
7.	Left on deposit	92,516	
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	1,012,915	0
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,077,146	
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	1,077,146	0
16.	Total from prior year	1,041,384	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	1,048,677	0
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 4%/ AE 3% CNF ANB 24-53	522,647		522,647		
0100002. NFC 4%/ AE 4% / 41 CSO 2.5% ANB BEFORE 1939	61,154		61,154		
0100003. AE 3.5%/ AE 3% CNF ANB 38-65	119,121		119,121		
0100004. AE 3.5% / 41 CSO 2.5% ANB 38-49	898,625		898,625		
0100005. AE 3% CNF ANB 45-70.	227,405		227,405		
0100006. 41 CSO 2.5% CNF/CRF ANB 49-87	3,151,024		3,151,024		
0100007. 130% 41 CSO 2.5% CNF/CRF ANB 50-87	27,615		27,615		
0100008. 58 CSO 2.5% CNF/CRF ANB 62-88	6,405,016		6,405,016		
0100009. 58 CSO 3% CNF ALB 73-87	2,894,668		2,894,668		
0100010. 58 CSO 3.5% CNF ANB 76-88	224,597		224,597		
0100011. 58 CSO 4.5% CNF ANB 82-88	5,787,980		5,787,980		
0100012. 58 CSO 4.5% CNF ALB AV 85-88 UL	10,177,514		10,177,514		
0100013. 58 CSO 5.5% CNF ANB 82-88	818,735		818,735		
0100014. 58 CSO 5.5% CNF ANB REV 82-88	181,756		181,756		
0100015. 58 CET 2.5% CNF/CRF ANB 62-88	137,380		137,380		
0100016. 58 CET 3% CNF ALB 73-88	49,321		49,321		
0100017. 58 CET 3.5% CNF ANB 76-88	5,319		5,319		
0100018. 58 CET 4.5% CNF ANB 82-88	22,586		22,586		
0100019. 80 CSO 4% CNF ALB CRVM 06-08 UL	6,092,174		6,092,174		
0100020. 80 CSO 4% CNF ALB CRVM 05-08, TL	4,431,347		4,431,347		
0100021. 80 CSO 4% CNF ALB CRVM 05-08, ULTRA	47,826		47,826		
0100022. 80 CSO 4.5% CNF ALB CRVM 95-05, UL	21,608,745		21,608,745		
0100023. 80 CSO 4.5% CNF ALB CRVM 95-05, TL	37,545,599		37,545,599		
0100024. 80 CSO 4.5% CNF ALB CRVM 95-05, ULTRA	2,354,791		2,354,791		
0100025. 80 CSO 4.5% CNF ALB AV 88-96 UL	9,862,337		9,862,337		
0100026. 80 CSO 5% CNF ALB CRVM 85-95	21,926,674		21,926,674		
0100027. 80 CSO 5% CNF ALB CRVM 85-94, FL	36,766,886		36,766,886		
0100028. 80 CSO 4.5% CNF ALB CRVM 95, FL	1,147,803		1,147,803		
0100029. 80 CET 4% CNF ALB 88-96	6,825		6,825		
0100030. 80 CET 4.5% CNF ALB 95-05	295,443		295,443		
0100031. 80 CET 5% CNF ALB 85-95	706,132		706,132		
0100032. 01 CSO 4% CNF ALB 06-12 UL	15,957,307		15,957,307		
0100033. 01 CSO 4% CNF ALB 06-12	28,219,844		28,219,844		
0100034. 01 CSO 3.5% CNF ALB 13-20 UL	5,942,992		5,942,992		
0100035. 01 CSO 3.5% CNF ALB 13-20	35,511,030		35,511,030		
0100036. 17 CSO 3.5% CNF ALB 18-20	9,679,870		9,679,870		
0100037. 17 CSO 3.5% CNF ALB 19-20	100,060		100,060		
0100038. 17 CSO 3% CNF ALB 21-23	9,566,868		9,566,868		
0100039. 17 CSO 3% CNF ALB 21-23	298,849		298,849		
0100040. AE 2.5% CNF ANB ACQ EMBA	228,109		228,109		
0100041. 80 CSO 4% CNF ANB ACQ EMBA	0		0		
0100042. 80 CET 4% CNF ANB ACQ EMBA	0		0		
0100043. AE 3% CRF ANB ACQ CML 01	340,442		340,442		
0100044. AE 4% CRF ANB ACQ CML 01	37,800		37,800		
0100045. 41 CSO 2.5% CRF ANB ACQ CML 01	1,771,541		1,771,541		
0100046. 130% 41 CSO 2.5% CRF ANB ACQ CML 01	28,957		28,957		
0100047. 58 CSO 2.5% CNF ALB ACQ CML 01.	1,111,286		1,111,286		
0100048. 58 CET 2.5% CNF ALB ACQ CML 01	29,439		29,439		
0100049. 58 CSO 3% CNF ALB ACQ CML 01	500,991		500,991		
0100050. 58 CET 3% CNF ALB ACQ CML 01	2,603		2,603		
0100051. 58 CSO 3.5% CNF ALB ACQ CML 01	120,038		120,038		
0100052. 58 CET 3.5% CNF ALB ACQ CML 01	6		6		
0100053. 58 CSO 4.5% CNF ALB ACQ CML 01	106,646		106,646		
0100054. 58 CET 4.5% CNF ALB ACQ CML 01	0		0		
0100055. 80 CET 4.5% CNF ALB ACQ CML 01	0		0		
0100056. 80 CSO 4.5% CNF ALB ACQ CML 01	680,047		680,047		
0100057. 80 CSO 6% CNF ALB, CRVM ACQ CML 01 UL	29,252		29,252		
0100058. 80 CSO 5.5% CNF ALB, CRVM ACQ CML 01 UL	6,008,707		6,008,707		
0100059. 80 CSO 5% CNF ALB, CRVM ACQ CML 01 UL	2,474,827		2,474,827		
0100060. 80 CSO 4.5% CNF ALB, CRVM ACQ CML 01 UL	668,639		668,639		
0100061. Policy Life Reserves Ceded to GBU	925,461		925,461		
0199997. Totals (Gross)	294,846,656	0	294,846,656	0	0
0199998. Reinsurance ceded	4,416,026		4,416,026		
0199999. Life Insurance: Totals (Net)	290,430,630	0	290,430,630	0	0
0200001. a-2000 6.75%	24,404	XXX	24,404	XXX	
0200002. a-2000 6%	51,512	XXX	51,512	XXX	
0200003. a-2000 5.5%	307,280	XXX	307,280	XXX	
0200004. a-2000 5.25%	78,934	XXX	78,934	XXX	
0200005. a-2000 5%	142,460	XXX	142,460	XXX	
0200006. a-2000 4.5%	119,222	XXX	119,222	XXX	
0200007. a-2000 4.25%	10,482	XXX	10,482	XXX	
0200008. a-2000 4%	3,178	XXX	3,178	XXX	
0200009. 2012 IAR 4%	211,279	XXX	211,279	XXX	
0200010. 2012 IAR 3.75%	50,246	XXX	50,246	XXX	
0200011. 2012 IAR 3%	15,788	XXX	15,788	XXX	
0200012. 2012 IAR 1.75%	62,452	XXX	62,452	XXX	
0200013. Policy Annuity Reserves Ceded to GBU	47,270	XXX	47,270	XXX	
0200014. Single and Flexible Premium Deferred, CARVM	203,829,177	XXX	203,829,177	XXX	
0299997. Totals (Gross)	204,953,684	XXX	204,953,684	XXX	0
0299998. Reinsurance ceded	162,338,479	XXX	162,338,479	XXX	
0299999. Annuities: Totals (Net)	42,615,205	XXX	42,615,205	XXX	0
0300001. 83a 5.25%	13,132		13,132		
0300002. 83a 5.5%	8,727		8,727		
0300003. 83a 5.75%	12,778		12,778		
0300004. 83a 6%	117,813		117,813		
0300005. 83a 6.75%	12,451		12,451		
0300006. 83a 7.5%	10,919		10,919		
0300007. 83a 8.25%	7,299		7,299		
0300008. Interest Only 2%	55,343		55,343		
0300009. Interest Only 3%	27,999		27,999		
0300010. Interest Only 3.75%	0		0		
0300011. Interest Only 4.5%	0		0		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300012. Interest Only 5.25%	10,811		10,811		
0300013. a-2000 4%	126,658		126,658		
0300014. a-2000 4.25%	174,700		174,700		
0300015. a-2000 4.5%	20,724		20,724		
0300016. a-2000 5%	26,389		26,389		
0300017. a-2000 5.25%	267,745		267,745		
0300018. a-2000 5.5%	205,935		205,935		
0300019. a-2000 6%	85,725		85,725		
0300020. a-2000 6.25%	19,625		19,625		
0300021. a-2000 6.5%	46,912		46,912		
0300022. a-2000 6.75%	22,160		22,160		
0300023. a-2000 7%	18,067		18,067		
0300024. 2012 IAR 1.75%	19,121		19,121		
0300025. 2012 IAR 2.5%	62,610		62,610		
0300026. 2012 IAR 3%	28,710		28,710		
0300027. 2012 IAR 3.25%	203,752		203,752		
0300028. 2012 IAR 3.5%	14,250		14,250		
0300029. 2012 IAR 3.75%	633,218		633,218		
0300030. 2012 IAR 4%	254,692		254,692		
0300031. 2012 IAR 4.25%	227,824		227,824		
0300032. 2012 IAR 4.75%	21,976		21,976		
0300033. 2012 IAR 5%	26,512		26,512		
0300034. 2012 IAR 5.25%	36,163		36,163		
0399997. Totals (Gross)	2,820,740	0	2,820,740	0	0
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	2,820,740	0	2,820,740	0	0
0400001. Interco DI & 41 CSO 2.5%	14		14		
0400002. 59 ADB & 58 CSO 2.5%	1,194		1,194		
0400003. 59 ADB & 58 CSO 3.0%	13,419		13,419		
0400004. 59 ADB & 80 CSO 4.0%	16,432		16,432		
0400005. 59 ADB & 01 CSO 4.0%	5,745		5,745		
0400006. 59 ADB & 01 CSO 3.5%	4,080		4,080		
0400007. 59 ADB & 17 CSO 3.5%	1,888		1,888		
0400008. 59 ADB & 17 CSO 3.0%	2,754		2,754		
0499997. Totals (Gross)	45,526	0	45,526	0	0
0499998. Reinsurance ceded	544		544		
0499999. Accidental Death Benefits: Totals (Net)	44,982	0	44,982	0	0
0500001. 52 Interco Disa (Ben 5-Per 2) & 58 CSO 2.5%	1,335		1,335		
0500002. 52 Interco Disa (Ben 5-Per 2) & 58 CSO 3.0%	394		394		
0500003. 52 Interco Disa (Ben 5-Per 2) & 80 CSO 4.0%	214,355		214,355		
0500004. 52 Interco Disa (Ben 5-Per 2) & 80 CSO 4.5%	2,392		2,392		
0500005. 52 Interco Disa (Ben 5-Per 2) & 01 CSO 4.0%	43,151		43,151		
0500006. 52 Interco Disa (Ben 5-Per 2) & 01 CSO 3.5%	123,521		123,521		
0500007. 52 Interco Disa (Ben 5-Per 2) & 17 CSO 3.5%	27,607		27,607		
0500008. 52 Interco Disa (Ben 5-Per 2) & 17 CSO 3.0%	17,833		17,833		
0599997. Totals (Gross)	430,588	0	430,588	0	0
0599998. Reinsurance ceded	2,113		2,113		
0599999. Disability-Active Lives: Totals (Net)	428,475	0	428,475	0	0
0600001. 52 Interco Disa (Ben 5) 2.5%	137,569		137,569		
0600002. 64 CDT 3%	148,229		148,229		
0600003. 52 Interco Disa (Ben 5) 3%	379,387		379,387		
0699997. Totals (Gross)	665,185	0	665,185	0	0
0699998. Reinsurance ceded	119,150		119,150		
0699999. Disability-Disabled Lives: Totals (Net)	546,035	0	546,035	0	0
0700001. Policy Settlement	7,959		7,959		
0700002. Nondeduction	95,776		95,776		
0700003. Immediate Payment of Claims	88,932		88,932		
0700004. Substandard	145,404		145,404		
0700005. Payor	21		21		
0700006. Uniform First of Month Issue	0		0		
0700007. Deficiency Reserve	367,726		367,726		
0700008. Pure Endowment Rider	1,875,750		1,875,750		
0799997. Totals (Gross)	2,581,568	0	2,581,568	0	0
0799998. Reinsurance ceded	0				
0799999. Miscellaneous Reserves: Totals (Net)	2,581,568	0	2,581,568	0	0
9999999. Totals (Net) - Page 3, Line 1	339,467,635	0	339,467,635	0	0

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

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
Participating .....

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

2.2 If not, state which kind is issued.
Participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $.....
4.2 Amount of reserve? ..... $.....
4.3 Basis of reserve:
.....
4.4 Basis of regular assessments:
.....
4.5 Basis of special assessments:
.....
4.6 Assessments collected during the year ..... $.....

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $.....
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $.....
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
.....
7.3 State the amount of reserves established for this business: ..... $.....
7.4 Identify where the reserves are reported in the blank:
.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....
8.2 State the amount of reserves established for this business: ..... $.....
8.3 Identify where the reserves are reported in the blank:
.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $.....
9.2 State the amount of reserves established for this business: ..... $.....
9.3 Identify where the reserves are reported in the blank:
.....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	NONE	.....	.....
.....		.....	.....
.....		.....	.....
.....		.....	.....
.....		.....	.....
.....		.....	.....
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	6,029										6,029		
2.	Additional contract reserves (b)	231,702										231,702		
3.	Additional actuarial reserves-Asset/Liability analysis	0												
4.	Reserve for future contingent benefits	0												
5.	Reserve for rate credits	0												
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	237,731	0	0	0	0	0	0	0	0	0	237,731	0	0
8.	Reinsurance ceded	0												
9.	Totals (Net)	237,731	0	0	0	0	0	0	0	0	0	237,731	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	33,871										33,871		
11.	Additional actuarial reserves-Asset/Liability analysis	0												
12.	Reserve for future contingent benefits	0												
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	33,871	0	0	0	0	0	0	0	0	0	33,871	0	0
15.	Reinsurance ceded	0												
16.	Totals (Net)	33,871	0	0	0	0	0	0	0	0	0	33,871	0	0
17.	TOTAL (Net)	271,602	0	0	0	0	0	0	0	0	0	271,602	0	0
18.	TABULAR FUND INTEREST	9,097										9,097		
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	19,864,752	0	7,835,975	2,805,721	9,080,438	142,618
2. Deposits received during the year	2,816,045		382,486	2,336,946	92,516	4,098
3. Investment earnings credited to the account	637,111		271,344	126,270	236,866	2,631
4. Other net change in reserves	(51,054)		(72,200)	21,146		
5. Fees and other charges assessed	0					
6. Surrender charges	0					
7. Net surrender or withdrawal payments	4,003,578		2,297,487	1,063,634	621,229	21,228
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	19,263,277	0	6,120,117	4,226,449	8,788,591	128,119
10. Reinsurance balance at the beginning of the year	(50,772)	0	0	0	(50,772)	0
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	(3,675)				(3,675)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(47,096)	0	0	0	(47,096)	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	19,216,181	0	6,120,117	4,226,449	8,741,495	128,119

(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) . $ 0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	0							
	1.2 Reinsurance assumed	0							
	1.3 Reinsurance ceded	0							
	1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted	2.11 Direct	0							
	2.12 Reinsurance assumed	0							
	2.13 Reinsurance ceded	0							
	2.14 Net	0	(b) 0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	1,692,790	1,072,268		620,522				
	2.22 Reinsurance assumed	0							
	2.23 Reinsurance ceded	626,821	6,299		620,522				
	2.24 Net	1,065,969	(b) 1,065,969	(b) 0	(b) 0	0	(b) 0	0	0
3. Incurred but unreported:									
	3.1 Direct	737,946	737,946						
	3.2 Reinsurance assumed	0							
	3.3 Reinsurance ceded	0							
	3.4 Net	737,946	(b) 737,946	(b) 0	(b) 0	0	(b) 0	0	0
4. TOTALS	4.1 Direct	2,430,736	1,810,213	0	620,522	0	0	0	0
	4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	626,821	6,299	0	620,522	0	0	0	0
	4.4 Net	1,803,915	(a) 1,803,915	(a) 0	0	0	0	0	0

(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 $ 546,035 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 $ 33,871 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	49,309,384	13,670,492		35,595,400		43,492		
1.2 Reinsurance assumed	0							
1.3 Reinsurance ceded	33,654,644	597,539		33,057,104				
1.4 Net	(c) 15,654,741	13,072,953	0	2,538,295	0	43,492	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	2,430,736	1,810,213	0	620,522	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	626,821	6,299	0	620,522	0	0	0	0
2.4 Net	1,803,915	1,803,915	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	3,863,744	684,075		3,179,669				
4. Liability December 31, prior year:								
4.1 Direct	2,876,520	1,613,556	0	1,262,719	0	245	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	1,058,885	25,000	0	1,033,885	0	0	0	0
4.4 Net	1,817,635	1,588,556	0	228,834	0	245	0	0
5. Amounts recoverable from reinsurers December 31, prior year	5,872,966	355,658		5,517,063		245		
6. Incurred Benefits								
6.1 Direct	48,863,599	13,867,149	0	34,953,203	0	43,247	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	31,213,357	907,255	0	30,306,348	0	(245)	0	0
6.4 Net	17,650,242	12,959,895	0	4,646,855	0	43,492	0	0

(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 $ 506,377 in Line 1.1, $ 506,377 in Line 1.4.
$ 506,377 in Line 6.1, and $ 506,377 in Line 6.4.

(c) Includes $ 69,755 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	20,000	20,000	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans			0
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,000	20,000	0
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due		32,955	32,955
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset			0
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	1,047,616	1,278,331	230,716
21.	Furniture and equipment, including health care delivery assets	156,050	106,630	(49,420)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable	332,987		(332,987)
25.	Aggregate write-ins for other-than-invested assets	0	0	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,556,652	1,437,917	(118,735)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	1,556,652	1,437,917	(118,735)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.				
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0	0

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Society have been prepared in conformity with the NAIC A*nnual Statement Instructions and Accounting Practices and Procedures* manual.

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (981,465)	$ (24,536)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (981,465)	$ (24,536)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 60,218,681	$ 64,793,797
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 60,218,681	$ 64,793,797

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

The preparation of financial statements in conformity with the manuals above 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

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost

(3) Common stocks are stated at market except investments in stocks of unconsolidated subsidiaries and affiliates in which the Society has an interest of 20% or more are carried on the equity basis.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32R – Preferred Stock.

(5) Mortgage loans on real estate and certificate loans are stated at the aggregate unpaid balance.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method, including anticipated prepayments at the time of purchase. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using a prospective cash flow valuation methodology. The Society uses the grouped method to amortize interest related gains and losses arising from the sale of all fixed income investments, including bonds and mortgages.

(7) The stocks of subsidiaries are valued on the equity basis as described in the *Purposes and Procedures* manual of the Securities Valuation Office of the NAIC, resulting in an admitted value of $0.

(8) Investments in joint ventures, partnerships and limited liability entities - Not Applicable

(9) Derivatives - Not Applicable

(10) The Society does not utilize anticipated investment income as a factor in the premium deficiency calculation.

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

(12) The Company's capitalization policy has been formally documented to reflect capitalization thresholds of $25,000 for nonoperating software and $1,000 for all other assets.

(13) Pharmaceutical rebate receivables - Not Applicable

D. Going Concern - Not Applicable

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum rates for mortgage loans made during 2024 were: Farm loans: None% and None%; City loans: None% and None%; Purchase money mortgages: None% and None%.

(2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or purchase money mortgages, was 79%.

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

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 31,866,182	$	$ 31,866,182
(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	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 34,352,680	$	$ 34,352,680
(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	$	$	$	$	$	$	$

(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

One Mortgage loan was temporarily transferred to real estate during the year as a result of a foreclosure. The property was subsequently sold and a new mortgage loan provided to the buyer, transferring the asset back to the mortgage loans category. A small $5,597 loss was realized on the sale of property.

	2024
a. Aggregate amount of mortgage loans derecognized	$ 61,831
b. Real estate collateral recognized	
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	

Notes to the Financial Statements

5. Investments (Continued)

(9) The Society recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

	2024	2023
(1) The total recorded investment in restructured loans, as of year-end	$ 218,199	$ 223,132
(2) The realized capital losses related to these loans		
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings		

(4) The Society recognizes interest income on its restructured loans upon receipt.

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Prepayment assumptions were obtained from Clearwater Analytics, who use the Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians. These assumptions are consistent with the current interest rate and economic environment.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(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 - Not Applicable

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 194,639
2. 12 months or longer	7,745,499
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 7,636,455
2. 12 months or longer	48,146,445

(5) General Categories of information considered in reaching the conclusion that these impairments were not other-than-temporary are as follows:

- Current economic environment
- Changes in ratings
- Changes in fair value
- Opinion of bond managers
- History of payments received

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

(1) Impairment loss - Not Applicable

(2) The company reclassified its home office building in Madison, WI as held for sale at the end of 2024. The building and land are currently being actively marketed. The company expects to accept an offer during the first half of 2025 and close on the sale in 2026. The fair value less estimated costs to sell the property exceeds the depreciated cost, so no adjustment to carrying value was made at the time of reclassification.

(3) Changes to a plan of sale for an investment in real estate - Not Applicable

(4) Retail land sales operations - Not Applicable

(5) Participating mortgage loan features - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5-8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	20,500				20,500		20,500		20,500	0.003	0.003
j. On deposit with states											
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	22,556,365				22,556,365		22,556,365		22,556,365	3.835	3.845
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	$ 22,576,865	$	$	$	$ 22,576,865	$	$ 22,576,865	$	$ 22,576,865	3.838 %	3.849 %

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

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

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

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	10	
(2) Aggregate amount of investment income	$ 226,476	$

R. Reporting Entity's Share of Cash Pool by Asset Type - Not Applicable

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

Notes to the Financial Statements

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All investment income due and accrued with issuers that have filed for bankruptcy and have defaulted on an interest payment.

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	$ 6,193,574
2. Nonadmitted	$
3. Admitted	$ 6,193,574

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	$

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	$ 904,249

8. Derivative Instruments - Not Applicable

9. Income Taxes - Not Applicable

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

A. The Society owns 100% of National Mutual Benefit Corporate Agency, Inc., an insurance brokerage company, and 100% of NMB Services, Inc., a policy service company dealing in matters not directly related to the Society's operations.

B. No transaction with subsidiaries was in excess of 1/2 of 1% of total admitted assets.

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

D. Amounts due from subsidiaries as of December 31, 2024 and December 31, 2023, respectively, $0 and $0. The terms of the settlement require that these amounts are settled within 15 days of each quarter end.

E. Management Service Contracts and Cost Sharing Arrangements - Not Applicable

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations - Not Applicable

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

(1) Balance sheet value (admitted and nonadmitted) all SCAs (except 8b(i) entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	NMB CORPORATE AGENCY, INC	100.000 %	$ 15,000	$ –	$ 15,000
	Total SSAP No. 97 8b(ii) Entities	XXX	$ 15,000	$ –	$ 15,000
c.	SSAP No. 97 8b(iii) Entities				
	NMB SERVICES, INC	100.000 %	$ 5,000	$	$ 5,000
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 5,000	$	$ 5,000
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 20,000	$ –	$ 20,000
f.	Aggregate Total (a+e)	XXX	$ 20,000	$ –	$ 20,000

Notes to the Financial Statements

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

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities			$			
b.	SSAP No. 97 8b(ii) Entities						
	NMB CORPORATE AGENCY, INC	S1	09/27/2017	$ –	YES	NO	I
	Total SSAP No. 97 8b(ii) Entities			$ –			
c.	SSAP No. 97 8b(iii) Entities						
	NMB SERVICES, INC	S1	09/27/2017	$ –	YES	NO	I
	Total SSAP No. 97 8b(iii) Entities			$ –			
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities			$			
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)			$ –			
f.	Aggregate Total (a+e)			$ –			

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

** I - Immaterial or M - Material

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 (FHLB) of Chicago. Through its membership, the Company may conduct business activity (borrowings) with the FHLB. It is part of the Company's strategy to primarily utilize these funds in an investment spread capacity to increase profitability. The Company has determined its estimated maximum borrowing capacity as $16,000,000 based on the current balance of pledged collateral securities. The Company had no outstanding borrowings from the FHLB during 2024.

(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	20,500	20,500	
	(c) Activity stock			
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 20,500	$ 20,500	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 16,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	20,500	20,500	
	(c) Activity stock			
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 20,500	$ 20,500	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 19,000,000		

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

				Eligible for Redemption			
	Membership Stock	(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	$ 20,500	$ 20,500	$	$	$	$

Notes to the Financial Statements

11. Debt (Continued)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 18,617,442	$ 22,556,181	$
2.	Current year general account total collateral pledged	18,617,442	22,556,181	
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) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 18,617,442	$ 22,556,181	$
2.	Current year general account maximum collateral pledged	18,617,442	22,556,181	
3.	Current year separate accounts maximum collateral pledged			
4.	Prior year-end total general and separate accounts maximum collateral pledged			

(4) Borrowing from FHLB - Not Applicable

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

The Society provides certain life insurance, severance pay and health care benefits for retired employees. Home office employees with 20 years of service who retire at age 60 or older are eligible for severance pay benefits based on accrued and unused sick-leave pay. In addition, all employees with 20 years of service who retire at age 60 or older qualify for life insurance benefits after retirement.

Because of the accounting changes required under SSAP 92 regulation, the Society has made changes to its health care benefits for retired employees. Under the previous plan that was in effect until December 31, 2011, employees with 20 or more years of continuous service were eligible for health insurance benefits if they retired after the date that is three years prior to the age at which they are eligible for full benefits under Social Security. Under the new plan effective January 1, 2012, employees with 30 or more years of continuous service as of December 31, 2011 will qualify for retirement health care benefits under the previous plan rules, employees with 20-30 years of continuous service as of December 31, 2011 will qualify at age 65, and employees with less than 20 years of continuous service as of December 31, 2011 will never be eligible for health benefits at retirement.

Deferred Compensation Plan - The Society has a deferred compensation plan for chartered officers with ten or more years of service and directors with service prior to January 1, 2021 which pays equal monthly installments for a period of up to 120 months. Payments begin at normal retirement or upon disability.

A. Defined Benefit Plan

(1) Change in benefit obligation

(a) Pension benefits

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Plans are as follows at December 31, 2024 and 2023:

		Overfunded		Underfunded	
		2024	2023	2024	2023
1.	Benefit obligation at beginning of year	$	$	$ 3,027,175	$ 3,306,373
2.	Service cost			60,897	65,644
3.	Interest cost			132,165	151,881
4.	Contribution by plan participants				
5.	Actuarial gain / loss			(202,653)	(119,889)
6.	Foreign currency exchange rate changes				
7.	Benefits paid			(379,122)	(376,834)
8.	Plan amendments				
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits				
10.	Benefit obligation at end of year	$	$	$ 2,638,462	$ 3,027,175

Notes to the Financial Statements

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

(b) Postretirement benefits

		Overfunded		Underfunded	
		2024	2023	2024	2023
1.	Benefit obligation at beginning of year	$	$	$ 1,900,135	$ 2,038,644
2.	Service cost			13,367	14,762
3.	Interest cost			87,313	97,547
4.	Contribution by plan participants				
5.	Actuarial gain / loss			(317,556)	(138,305)
6.	Foreign currency exchange rate changes				
7.	Benefits paid			(98,461)	(112,513)
8.	Plan amendments				
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits				
10.	Benefit obligation at end of year	$	$	$ 1,584,798	$ 1,900,135

(c) Special or contractual benefits per SSAP No. 11 - Not Applicable

(2) Change in plan assets - Not Applicable

(3) Funded status

		Pension Benefits		Postretirement Benefits	
		2024	2023	2024	2023
a.	Components				
1.	Prepaid benefit costs	$	$	$	$
2.	Overfunded plan assets				
3.	Accrued benefit costs	2,925,944	3,118,129	3,741,068	4,184,312
4.	Liability for pension benefits	(287,482)	(90,954)	(2,156,270)	(2,284,177)
b.	Assets and liabilities recognized				
1.	Assets (nonadmitted)	$	$	$	$
2.	Liabilities recognized	2,638,462	3,027,175	1,584,798	1,900,135
c.	Unrecognized liabilities	$	$	$	$

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2024	2023	2024	2023	2024	2023
a.	Service cost	$ 60,897	$ 65,644	$ 13,367	$ 14,762	$	$
b.	Interest cost	132,165	151,881	87,313	97,547		
c.	Expected return on plan assets						
d.	Transition asset or obligation						
e.	Gains and losses	(6,125)	(1,784)	(445,463)	(471,547)		
f.	Prior service cost or credit						
g.	Gain or loss recognized due to a settlement or curtailment						
h.	Total net periodic benefit cost	$ 186,937	$ 215,741	$ (344,783)	$ (359,238)	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2024	2023	2024	2023
a.	Items not yet recognized as a component of net periodic cost - prior year	$ (90,954)	$ 27,151	$ (2,284,177)	$ (2,617,419)
b.	Net transition asset or obligation recognized				
c.	Net prior service cost or credit arising during the period				
d.	Net prior service cost or credit recognized				
e.	Net gain and loss arising during the period	(202,653)	(119,889)	(317,556)	(138,305)
f.	Net gain and loss recognized	6,125	1,784	445,463	471,547
g.	Items not yet recognized as a component of net periodic cost - current year	$ (287,482)	$ (90,954)	$ (2,156,270)	$ (2,284,177)

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2024	2023	2024	2023
a.	Net transition asset or obligation	$	$	$	$
b.	Net prior service cost or credit				
c.	Net recognized gains and losses	(287,482)	(90,954)	(2,156,270)	(2,284,177)

(7) Weighted-average assumptions used to determine net periodic benefit cost

(7a) Sick Leave Annuity

Notes to the Financial Statements

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

Weighted-average assumptions used to determine net periodic benefit cost as of period-end:	2024	2023
a. Weighted-average discount rate	4.700 %	4.900 %
b. Expected long-term rate of return on plan assets	%	%
c. Rate of compensation increase	3.000 %	4.000 %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%

Weighted-average assumptions used to determine projected benefit obligations as of period-end:	2024	2023
e. Weighted-average discount rate	5.500 %	4.700 %
f. Rate of compensation increase	3.500 %	3.000 %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%

(7b) Deferred Compensation

Weighted-average assumptions used to determine net periodic benefit cost as of period-end:	2024	2023
a. Weighted-average discount rate	4.600%	4.800%
b. Expected long-term rate of reutrn on plan assets		
c. Rate of compensation increase	3.000%	4.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		
Weighted-average assumptions used to determine projected benefit obligations as of period-end:		
e. Weighted-average discount rate	5.200%	4.600%
f. Rate of compensation increase**	3.500%	3.000%
g. Interest crediting rates (for cash balance plans an other plans with promised interest crediting rates)		

(7c) Life Insurance

Weighted-average assumptions used to determine net periodic benefit cost as of period-end:	2024	2023
a. Weighted-average discount rate	4.800%	5.000%
b. Expected long-term rate of reutrn on plan assets		
c. Rate of compensation increase	3.000%	4.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		
Weighted-average assumptions used to determine projected benefit obligations as of period-end:		
e. Weighted-average discount rate	5.400%	4.800%
f. Rate of compensation increase**	3.500%	3.000%
g. Interest crediting rates (for cash balance plans an other plans with promised interest crediting rates)		

(7d) Health Plan

Weighted-average assumptions used to determine net periodic benefit cost as of period-end:	2024	2023
a. Weighted-average discount rate	4.700%	4.900%
b. Expected long-term rate of reutrn on plan assets		
c. Rate of compensation increase		
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)		
Weighted-average assumptions used to determine projected benefit obligations as of period-end:		
e. Weighted-average discount rate	5.400%	4.700%
f. Rate of compensation increase**		
g. Interest crediting rates (for cash balance plans an other plans with promised interest crediting rates)		

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,465,793 for the current year and $2,799,449 for the prior year.

(9) The assumed heath cost trend rates are as follows:

Notes to the Financial Statements

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

	All Other (1)	Medicare Adv-Medical	Medicare Adv-Rx
2025	7.50%	4.50%	6.50%
2026	7.25%	4.50%	6.25%
2027	7.00%	4.50%	6.00%
2028	6.75%	4.50%	5.75%
2029	6.50%	4.50%	5.50%
2030	6.25%	4.50%	5.25%
2031	6.00%	4.50%	5.00%
2032	5.75%	4.50%	5.00%
2033	5.50%	4.50%	5.00%
2034	5.00%	4.50%	5.00%
2035	4.75%	4.50%	5.00%
2036 (to Ultimate)	4.50%	4.50%	5.00%

*Applies to Pre-Medicare Premium Costs and all Retiree Contribution Premiums

(10) Estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated

The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated

	Year	Amount
a.	2025	$ 503,400
b.	2026	442,400
c.	2027	414,300
d.	2028	458,300
e.	2029	444,300
f.	2030 through 2034	1,492,000

(11) Since the funding policy is to pay premiums and claims as they come due, expected contributions are equal to expected benefits. The amount for 2025 is 384,000 for pension benefits and 119,400 for other benefits.

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - Not Applicable

(13) Alternative method used to amortize prior service amounts or net gains and losses - Not Applicable

(14) Substantive commitments used as the basis for accounting for the benefit obligation - Not Applicable

(15) Special or contractual termination benefits recognized during the period - Not Applicable

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - Not Applicable

(17)

	Underfunded			
	Pension Benefits		Post Retirement Benefits	
	2024	2023	2024	2023
Accumulated Postretirement/Pension Benefit Obligation	$ 2,638,462	$ 3,027,175	$ 1,584,798	$ 1,900,135
Fair Value of Plan Assets	N/A	N/A	N/A	N/A
Surplus Impact - Increase/(Decrease)	287,482	90,954	2,156,270	2,284,177

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans

The Society has a defined contribution pension plan covering substantially all of its employees and grandfathered agents. The benefits are based on a percentage of compensation, and contributions are made semi-monthly to the trustee of the plan for all amounts due under the plan. None of the assets are held by the Society. In addition to the contribution made by the Society, as of January 1, 1997, employees were able to participate in a 401k program wherein the employees may place before-tax dollars into the same vehicles as the defined contribution plan. As of January 1, 2018, employees were able to participate in a 401k Roth program where the employees may place after-tax dollars into a separate vehicle in the defined contribution fund selection. Participation is voluntary, with the Society making no additional contributions for those participating under this program. The Society's contribution for the plan was $485,787 for 2024 and $456,142 for 2023.

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - Not Applicable

14. Liabilities, Contingencies and Assessments - Not Applicable

Notes to the Financial Statements

15. Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - 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 - Not Applicable

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Common Stock	$ 6,997,522	$	$	$	$ 6,997,522
	Bonds		245,091			245,091
	Total assets at fair value/NAV	$ 6,997,522	$ 245,091	$	$	$ 7,242,613
b.	Liabilities at fair value					
	Total liabilities at fair value	$	$	$	$	$

There were no transfers made between Level 1 and Level 2.

(2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

(3) Transfers between levels within the hierarchy are recognized at the end of the reporting period.

(4) The reported fair value of Level 2 investments was comprised of three NAIC designated 6 bonds. These bonds were valued using the Level 2 inputs described in 20.C.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures - Not Applicable

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

The following valuation techniques and inputs were used to estimate the fair value of each class of significant financial instruments:

Level 1 Measurements

Common Stocks: Comprised of actively traded, exchange-listed equity securities. Valuation is based on unadjusted quoted prices for identical assets in active markets that are accessible to the Company at the measurement date.

Cash Equivalents: Comprised of actively traded money market funds and U.S. Treasury notes. Valuation of actively traded money market funds is based on daily quoted net asset values for identical assets that are accessible to the Company at the measurement date. Valuation of actively traded U.S. Treasury notes is based on unadjusted quoted prices for identical assets in active markets that are accessible to the Company at the measurement date.

Level 2 Measurements

Bonds and other invested assets: Comprised of government obligations, state and municipal bonds, corporate debt, residential and commercial mortgage-backed securities, and surplus debentures. Valuation is based on inputs including quoted prices for identical or similar assets in inactive markets. The Company uses a leading, nationally recognized provider of financial market data and analytics to price the Company's bond holdings. Because many fixed income securities do not trade on a daily basis, the provider's evaluated pricing applications apply available information through processes such as benchmark curves, benchmarking of like securities, sector groupings, and matrix pricing to prepare evaluations.

Mortgages held by the Society are valued at the balance remaining on the loan.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 464,524,547	$ 507,432,692	$	$ 464,524,547	$	$	$
Common Stock	6,997,522	6,997,522	6,997,522				
Mortgage Loans		31,866,182					31,866,182
Cash Equivalents	8,633,616	8,633,616	8,633,616				
Other Invested Assets	5,123,914	6,772,315		5,123,914			

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	$ 31,866,182	%		1

Explanations
1: Obtaining independent appraisals would be too expensive

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

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures - Not Applicable

Notes to the Financial Statements

21. Other Items (Continued)

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total - Not Applicable

(2) Method of estimating utilization of remaining transferable and non-transferable state tax credits - Not Applicable

(3) Impairment loss - Not Applicable

(4) State tax credits admitted and nonadmitted - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure

(1) Management reviewed the Society's investment holdings and consulted with the investment managers to determine that the Society has insignificant risk to subprime mortgage exposure. The potential exposure included in the Society's holdings includes debt and equity securities in banks, insurance companies and other financial institutions. Of the total potential exposure, 100% is related to bonds. The bond investments that have been and continue to be highly rated (NAIC 1 and 2) are considered by management to have little subprime mortgage risk exposure and constitute 100% of the potential bond exposure. Management expects no significant unrealized or realized losses resulting from receiving less than anticipated cash flows or due to potential sale of assets to meet future cash flow requirements. To mitigate risk, only highly rated investments are acquired. In addition, the Society hired Asset Allocation & Management Company, LLC (AAM) to manage its fixed income equity portfolios in 2022.

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$	$	$	$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets	16,784	16,922	16,305	—
g. Total (a+b+c+d+e+f)	$ 16,784	$ 16,922	$ 16,305	$ —

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

G. Retained Assets - Not Applicable

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

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

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

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 1,366,665	$ 1,366,665	$	$

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 1,366,665	$ 1,366,665	$	$

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	$ 61,000,848
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	75,388
d. Net DTAs (admitted)	
e. Net Negative (disallowed) IMR (admitted)	1,007,198
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 59,918,262

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	2.281 %

(5) Allocated gains/losses to IMR from derivatives - Not Applicable

Notes to the Financial Statements

22. Events Subsequent

Subsequent events have been considered through 2/27/25.

On January 3, 2025, BetterLife and CSA Fraternal Life (CSA) signed a definitive merger agreement, pending governing body and regulatory approvals. The effective date of the merger will be dependent upon the timing of the approvals but is expected to be during 2025.

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. $ 26,863,526

(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 - Not Applicable

C. Commutation of Reinsurance Reflected in Income and Expenses - Not Applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable

F. Reinsurance 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

For the year ended 2024, premiums under individual accident and health participating policies were 100% of total individual accident and health premiums earned, and premiums under individual life participating policies were 100% of total individual life premiums earned.

The Society accounts for its policyholder dividends based upon actual experience with policies. The Society paid dividends in the amount of $1,048,677 to policyholders and did not allocate any additional income to such policyholders

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

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

2. Substandard reserves are determined by computing the regular mean reserves for the plan at the rated age. Policies issued for substandard lives are charged an extra premium in addition to the regular gross premium for the rated age; one half of the extra annual premium is held in reserves.

Notes to the Financial Statements

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

3. As of December 31, 2024, the Society had $66,347,878 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Wisconsin. Reserves to cover the above insurance totaled $367,726 and are reported in Exhibit 5, Miscellaneous Reserves.

4. The Tabular Interest (Page 7, Line 4), Tabular Less Actual Reserves Released (Page 7, Line 5) and the Tabular Cost (Page 7, Line 9) have been determined by formula as described in the instructions for Page 7. For life insurance, tabular cost as determined by formula is validated by an independent tabular cost calculation.

5. Tabular Interest on funds not involving life contingencies (Exhibit 7, Line 3) has been determined by formula as described in the instructions. Tabular interest as determined by formula is then validated by an independent calculation using appropriate valuation rates and mean liabilities.

6. Details for Other Changes

			Ordinary			Credit Life	Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Group and Individual	Life Insurance	Annuities
Interest Sensitive and Universal Life - Difference between prior and current year account value less reserve plus account value reconciliation items	$ 853,942	$	$ 853,942	$	$	$	$	$
Fixed Annuities - Difference between prior and current year account value less reserve plus account value reconciliation items	(19,654)			(19,654)				
Annuities Certain and Supp Contracts – Prior Year fund balance adjustments	(51,054)				(51,054)			
Total	$ 783,234	$	$ 853,942	$ (19,654)	$ (51,054)	$	$	$

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

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more	20,256,293			20,256,293	9.749
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	20,256,293			20,256,293	9.749
	e. At book value without adjustment (minimal or no charge or adjustment)	183,620,154			183,620,154	88.375
(2)	Not subject to discretionary withdrawal	3,897,977			3,897,977	1.876
(3)	Total (gross: direct + assumed)	$ 207,774,424	$	$	$ 207,774,424	100.000 %
(4)	Reinsurance ceded	162,338,479			162,338,479	
(5)	Total (net) (3 - 4)	$ 45,435,945	$	$	$ 45,435,945	
(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:	$ 5,457,596	$	$	$ 5,457,596	

B. Group Annuities - Not Applicable

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					
	d. Total with market value adjustment or at fair value (total of a through c)					
	e. At book value without adjustment (minimal or no charge or adjustment)	16,400,406			16,400,406	85.347
(2)	Not subject to discretionary withdrawal	2,815,774			2,815,774	14.653
(3)	Total (gross: direct + assumed)	$ 19,216,180	$	$	$ 19,216,180	100.000 %
(4)	Reinsurance ceded					
(5)	Total (net) (3 - 4)	$ 19,216,180	$	$	$ 19,216,180	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

Notes to the Financial Statements

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

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

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 42,615,205
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,820,740
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	19,216,180
(4)	Subtotal (1+2+3)	$ 64,652,125
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal (5+6+7+8+9+10)	$
(12)	Combined Total (4+11)	$ 64,652,125

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	$	$ 24,952	$ 87,130
	b. Universal Life	69,409,075	68,609,522	68,910,714
	c. Universal Life with Secondary Guarantees	4,457,298	4,116,244	10,310,690
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees			
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance	40,155,962	187,416,493	208,716,298
	h. Variable Life			
	i. Variable Universal Life			
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	6,821,825
	b. Accidental Death Benefits	XXX	XXX	45,526
	c. Disability – Active Lives	XXX	XXX	430,588
	d. Disability – Disabled Lives	XXX	XXX	665,185
	e. Miscellaneous Reserves	XXX	XXX	2,581,568
(3)	Total (gross: direct + assumed)	114,022,335	260,167,211	298,569,524
(4)	Reinsurance Ceded			4,537,833
(5)	Total (net) (3) - (4)	$ 114,022,335	$ 260,167,211	$ 294,031,691

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 290,430,630
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	44,982
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	428,475
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	546,035
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	2,581,568
6.	Subtotal (1+2+3+4+5)	$ 294,031,690
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	
10.	Subtotal (7+8+9)	$
11.	Combined Total (6+10)	$ 294,031,690

Notes to the Financial Statements

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

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

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business	362,129	52,620
(3)	Ordinary renewal	3,467,358	3,382,176
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals (1+2+3+4+5+6)	$ 3,829,487	$ 3,434,796

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... State of Wisconsin

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

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

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/13/2019

3.4 By what department or departments?
State of Wisconsin .....

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

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

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

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

Strohm Ballweg, LLP 9701 Brader Way, Suite 301, Middleton, WI 53562 .....

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

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

.....

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

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

.....

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

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

.....

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

Austin Swanson, actuary associated with Griffith, Ballard and Company, an actuarial consulting firm 100 First Ave. NE, Suite 117, Cedar Rapids IA 52401 .....

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

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? ..... Yes [ ] No [ ]

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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? ..... Yes [ ] No [X]

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.093	Total payable for securities lending reported on the liability page	$ 0

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

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 20,500
26.28	On deposit with states	$ 0
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 22,556,365
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
Midwest Institutional Trust Company	5901 College Blvd, Suite 100, Overland Park, KS 66211
Bankers Trust Co	Des Moines, IA
UMB Bank	Kansas City, MO
U.S. Bank	1555 N. Rivercenter Dr, Suite 300, Milwaukee, WI 53212

GENERAL INTERROGATORIES

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

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

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
BMO Harris Bank N.A.	Midwest Institutional Trust Company	01/01/2024	

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

1 Name of Firm or Individual	2 Affiliation
Innovative Capital Advisors	U
Securian Asset Management, Inc.	U
Asset Allocation & Management Company, LLC	U
Muzinich & Co., Inc.	U
Zazove Associates, LLC	U
Sun Life Capital Management (U.S.) LLC	U
DWS Investment Management Americas, Inc.	U
Blackrock Financial Management Inc.	U

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

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 [X] No [ ]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
161281	Innovative Capital Advisors		SEC	NO
109905	Securian Asset Management, Inc.		SEC	NO
109875	Asset Allocation & Management Company, LLC		SEC	NO
22998	Muzinich & Co., Inc.		SEC	NO
104751	Zazove Associates, LLC		SEC	NO
107680	Sun Life Capital Management (U.S.) LLC		SEC	NO
104518	DWS Investment Management Americas, Inc.		SEC	NO
107105	Blackrock Financial Management Inc.		SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	507,432,692	464,524,547	(42,908,145)
31.2 Preferred stocks	0		0
31.3 Totals	507,432,692	464,524,547	(42,908,145)

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

Fair values are provided by a nationally recognized provider of financial market date and analytics.

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

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

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
   a. The security was either:
      i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
      ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
   b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
   c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
   d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

   Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 13,451

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

1 Name	2 Amount Paid
American Fraternal Alliance	 11,749
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 214,873

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

1 Name	2 Amount Paid
Currin Compliance Services	 102,111
.....	.....

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

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

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

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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. .....$ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned .....$ 0

1.62 Total incurred claims .....$ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned .....$ 0

1.65 Total incurred claims .....$ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned .....$ 0

1.72 Total incurred claims .....$ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned .....$ 0

1.75 Total incurred claims .....$ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	27,605,847	27,690,004
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	341,543,151	332,719,089
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 19,292,042
7.2 Total Incurred Claims ..... $ 13,867,149
7.3 Number of Covered Lives 55,291

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

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

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

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

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

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

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

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

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

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

	Amount at Risk
Individual and Industrial Life	
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....
Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
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)	$ 0
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 0
Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 1,574,326,860
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 290,430,630
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ 290,430,630
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 1,283,896,230

GENERAL INTERROGATORIES

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

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

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 0

	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	$
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)	$ 0
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 0

	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)	$ 0
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 0

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $
11.22 Received $ 6,298

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

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

12.21 Page 3, Line 1 $
12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $

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

14.11 Cash $
14.12 Stock $

15.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium			0
15.32	Paid claims			0
15.33	Claim liability and reserve (beginning of year)			0
15.34	Claim liability and reserve (end of year)			0
15.35	Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [X] No [ ]
17. How often are meetings of the subordinate branches required to be held?
    Quarterly .....
18. How are the subordinate branches represented in the supreme or governing body?
    Directly by election of directors .....
19. What is the basis of representation in the governing body?
    One vote for each adult member in the election of directors .....
20.1 How often are regular meetings of the governing body held?
    Quarterly .....
20.2 When was the last regular meeting of the governing body held? 11/09/2024
20.3 When and where will the next regular or special meeting of the governing body be held?
    February 22, 2025 in Madison, WI .....
20.4 How many members of the governing body attended the last regular meeting? 9
20.5 How many of the same were delegates of the subordinate branches? .....
21. How are the expenses of the governing body defrayed?
    Out of the general fund .....
22. When and by whom are the officers and directors elected?
    Directors every 4 years by the members and officers annually by the Board of Directors .....
23. What are the qualifications for membership?
    Sound bodily health and good moral character .....
24. What are the limiting ages for admission?
    Birth to age 94 .....
25. What is the minimum and maximum insurance that may be issued on any one life?
    Minimum: $2,000 and Maximum: Individual consideration .....
26. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [X]
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [X] No [ ]
28.1 Are notices of the payments required sent to the members? ..... Yes [X] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [X] No [ ]
29. What proportion of first and subsequent year's payments may be used for management expenses?
    29.11 First Year ..... %
    29.12 Subsequent Years ..... %
30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [X] No [ ]
30.2 If so, what amount and for what purpose? ..... $ .....
    Investment and medical expenses are paid on gains in interest and mortality .....
31.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [X]
31.2 If yes, at what age does the benefit commence? .....
32.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [X]
32.2 If yes, when?
    .....
33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [X] No [ ]
34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [X]
34.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [X]
34.3 If yes, explain
    .....
35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [X]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [X]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [X]
37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

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

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	1,321,729	1,398,341	1,428,877	1,566,074	1,427,243
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	694,326	674,777	689,896	638,060	778,216
3.	Credit life (Line 21, Col. 6)	0	0	0		
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0		
5.	Industrial (Line 21, Col. 2)	0	0	0		
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0		
7.	Total (Line 21, Col. 10)	2,016,054	2,073,118	2,118,773	2,204,134	2,205,459
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	28,838	30,616	25,296	29,905	42,821
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	26,369	22,721	22,215	35,952	51,553
10.	Credit life (Line 2, Col. 6)	0	0	0		
11.	Group (Line 2, Col. 9)	0	0	0		
12.	Industrial (Line 2, Col. 2)	0	0	0		
13.	Total (Line 2, Col. 10)	55,207	53,337	47,511	65,857	94,374
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	16,799,930	18,022,574	17,217,752	18,047,882	18,310,143
15.	Group life (Line 20.4, Col. 3)	0	0			
16.	Individual annuities (Line 20.4, Col. 4)	10,744,069	9,596,993	(209,632,514)	10,603,719	11,573,125
17.	Group annuities (Line 20.4, Col. 5)	0	0	0		
18.	Accident & Health (Line 20.4, Col. 6)	61,848	70,437	80,693	92,821	105,590
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0		
20.	Total	27,605,847	27,690,004	(192,334,069)	28,744,422	29,988,858
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	586,620,276	603,847,920	622,297,981	648,970,345	642,343,144
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	526,401,595	539,054,122	552,282,652	593,271,473	585,723,280
23.	Aggregate life reserves (Page 3, Line 1)	339,467,635	330,553,744	323,005,558	543,967,803	544,659,045
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	271,602	347,710	383,956	670,403	596,083
25.	Deposit-type contract funds (Page 3, Line 3)	19,216,181	19,813,981	19,938,913	17,893,747	17,808,650
26.	Asset valuation reserve (Page 3, Line 24.01)	8,252,984	7,780,436	6,208,091	7,270,859	5,130,935
27.	Capital (Page 3, Lines 29 and 30)	0	0	0	0	
28.	Surplus (Page 3, Line 37)	60,218,681	64,793,797	70,015,329	55,698,872	56,619,864
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(17,721,920)	(22,044,750)	(10,980,569)	(4,237,684)	(9,540,145)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	69,010,238	73,094,925	76,726,149	63,457,716	62,212,553
31.	Authorized control level risk - based capital	4,747,784	5,635,063	5,614,873	7,395,496	9,659,969
	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)	88.7	88.5	83.0	89.4	92.0
33.	Stocks (Lines 2.1 and 2.2)	1.2	1.0	2.4	2.7	3.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.6	5.8	5.7	4.2	1.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	1.8	1.7	6.1	1.2	1.5
37.	Contract loans (Line 6)	1.2	1.2	1.2	1.1	0.9
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	
39.	Other invested assets (Line 8)	1.2	1.2	1.4	1.0	0.5
40.	Receivables for securities (Line 9)	0.1	0.5	0.1	0.0	
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0		
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.1	0.0		
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	5,000
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0		
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	0	0	0	0	5,000
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,556,652	1,437,917	812,627	180,269	209,601
53.	Total admitted assets (Page 2, Line 28, Col. 3)	586,620,276	603,847,920	622,297,981	648,970,345	642,343,144
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	27,994,982	27,565,416	23,197,582	24,699,329	26,226,021
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(329,747)	2,144,069	(11,979,927)	1,583,575	1,144,657
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,122,332	(587,971)	(3,659,851)	1,135,974	73,482
57.	Total of above Lines 54, 55 and 56	28,787,567	29,121,513	7,557,804	27,418,878	27,444,160
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	24,916,268	26,674,391	39,052,606	44,894,713	47,348,102
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	43,492	55,002	63,403	71,128	93,051
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	1,223,213	3,197,440	2,856,637	3,614,348	2,457,673
61.	Increase in A & H reserves (Line 19, Col. 6)	(76,108)	(36,246)	(286,447)	75,004	(40,564)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	1,048,677	1,011,481	977,088	927,748	783,912
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	55.7	48.0	(6.5)	47.5	
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.3	3.6	5.0	2.1	
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(52.4)	29.8	(272.7)	155.9	
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	32.9	34.0	29.0	30.1	
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0		XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	0		XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	35,650	70,848	122,703	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	72,353	72,195	321,215	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	0	0	0		
73.	Individual whole life (Page 6.1, Col. 3)	(4,293,372)	(3,899,775)	(2,011,852)		
74.	Individual term life (Page 6.1, Col. 4)	2,614,978	1,955,249	1,257,121		
75.	Individual indexed life (Page 6.1, Col. 5)	0	0	0		
76.	Individual universal life (Page 6.1, Col. 6)	(920,445)	(656,946)	(1,863,220)		
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(518,612)	(463,452)	(809,078)		
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0		
79.	Individual variable universal life (Page 6.1, Col. 9)	0	0	0		
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0		
81.	Individual other life (Page 6.1, Col. 11)	0	0	0		
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0		
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)					
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	1,599,496	50,593	(379,336)		
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	0	0	0		
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	0	0	0		
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0		
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(122,690)	(602,974)	52,671		
96.	Individual other annuities (Page 6.3, Col. 7)	(205,386)	(595,034)	(922,613)		
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
102.	Group other annuities (Page 6.4, Col. 7)					
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0		
104.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0		
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0		
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0		
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0		
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0		
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0		
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0		
111.	A & H-credit (Page 6.5, Col. 10)	0	0	0		
112.	A & H-disability income (Page 6.5, Col. 11)	89,999	60,156	309,675		
113.	A & H-long-term care (Page 6.5, Col. 12)	0	0	0		
114.	A & H-other (Page 6.5, Col. 13)	0	0	0		
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0		
116.	Fraternal (Page 6, Col. 7)	1,104,313	1,983,578	2,476,875		
117.	Total (Page 6, Col. 1)	(651,719)	(2,168,605)	(1,889,757)		

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

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0000 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 58017

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 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)	Claims and Benefits Paid: 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	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	10,477,266	0	112,337	5,208	895,370	0	1,012,915	8,270,176	276,599	4,076,684	0	12,623,459
3. Term	2,211,745	0	0	0	0	0	0	745,000	229,778	17,869	0	992,647
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	4,575,453	0	0	0	0	0	0	3,499,260	0	3,542,155	0	7,041,415
6. Universal with secondary guarantees	868,951	0	0	0	0	0	0	572,137	0	69,655	0	641,792
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	18,133,415	0	112,337	5,208	895,370	0	1,012,915	13,086,573	506,377	7,706,363	0	21,299,313
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	12,245,640	0	0	0	0	0	0	35,019,396	0	0	0	35,019,396
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	12,245,640	0	0	0	0	0	0	35,019,396	0	0	0	35,019,396
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	60,903	0	0	0	0	0	0	XXX	XXX	XXX	43,492	43,492
44. Long-term care (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	60,903	0	0	0	0	0	0	XXX	XXX	XXX	43,492	43,492
47. Total	30,439,958 (c)	0	112,337	5,208	895,370	0	1,012,915	48,105,969	506,377	7,706,363	43,492	56,362,201

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

NAIC Group Code 0000 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 58017

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	8,373,886	865	8,546,775	0	0	3	49,499	868	8,596,274	598,293	871	24,411,878	(2,062)	(33,679,613)	41,836	880,370,154
3. Term	899,778	8	974,778	0	0	0	0	8	974,778	25,000	83	26,293,951	(484)	(44,729,727)	5,058	603,932,529
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	3,707,075	79	3,499,260	0	0	0	0	79	3,499,260	318,975	11	1,206,000	(398)	(28,284,295)	7,408	468,384,857
6. Universal with secondary guarantees	702,137	19	572,137	0	0	0	0	19	572,137	130,000	0	0	(58)	(2,281,637)	1,363	63,366,600
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	13,682,876	971	13,592,950	0	0	3	49,499	974	13,642,449	1,072,268	965	51,911,829	(3,002)	(108,975,272)	55,665	2,016,054,140
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities															
20. Fixed	34,377,199	1,681	35,019,396	0	0	0	0	1,681	35,019,396	620,522	174	9,405,286	(636)	(23,697,145)	5,744	201,996,185
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	30	1,077,237	30	1,077,237
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	34,377,199	1,681	35,019,396	0	0	0	0	1,681	35,019,396	620,522	174	9,405,286	(606)	(22,619,908)	5,774	203,073,422
Group Annuities															
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health															
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(22)	2,240	158	58,256
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(22)	2,240	158	58,256
47. Total	48,060,075	2,652	48,612,346	0	0	3	49,499	2,655	48,661,845	1,692,790	1,139	61,317,115	(3,630)	(131,592,940)	61,597	2,219,185,818

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....0 2) covering number of lives: .....0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....0 Group: $ .....0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	57,702	2,073,118	0	0	0	0	0	2,073,118
2. Issued during year	0	0	1,065	55,207		0			0	55,207
3. Reinsurance assumed										0
4. Revived during year										0
5. Increased during year (net)			56	6,180						6,180
6. Subtotals, Lines 2 to 5	0	0	1,121	61,388	0	0	0	0	0	61,388
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	58,823	2,134,506	0	0	0	0	0	2,134,506
Deductions during year:										
10. Death			960	13,112			XXX			13,112
11. Maturity			172	296			XXX			296
12. Disability							XXX			0
13. Expiry			261	7,284						7,284
14. Surrender			1,094	39,695						39,695
15. Lapse			577	48,814						48,814
16. Conversion			92	7,091			XXX	XXX	XXX	7,091
17. Decreased (net)			2	2,159						2,159
18. Reinsurance										0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	3,158	118,451	0	0	0	0	0	118,451
21. In force end of year (b) (Line 9 minus Line 20)	0	0	55,665	2,016,054	0	0	0	0	0	2,016,054
22. Reinsurance ceded end of year	XXX		XXX	441,727	XXX		XXX	XXX		441,727
23. Line 21 minus Line 22	XXX	0	XXX	1,574,327	XXX	(a) 0	XXX	XXX	0	1,574,327
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... 23,115 , Amount $ 248,258

Additional accidental death benefits included in life certificates were in amount $ ..... 55,652 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [X]

If not, how are such expenses met?

General Revenues .....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	895,370
25.	Other paid-up insurance				
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other	83	26,369	4,394	677,411
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)	83	26,369	4,394	677,411
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	1,150	16,915
34.	Totals, whole life and endowment	982	28,838	50,121	1,321,729
35.	Totals (Lines 31 to 34)	1,065	55,207	55,665	2,016,054

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		55,207		2,016,054
38.	Credit Life (Group and Individual)				
39.	Group				
40.	Totals (Lines 36 to 39)	0	55,207	0	2,016,054

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under assured group is reported on a pro-rata basis			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	55,652

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Acutual sum insured for appropriate duration

47.2 Units of coverage x 1000

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			5,164	361,863				
49.	Disability Income			182	2,142				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(a) 0	5,346	(a) 364,004	0	(a) 0	0	(a) 0

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	105	92	0	0
2.	Issued during year	1	15		
3.	Reinsurance assumed				
4.	Increased during year (net)		22		
5.	Total (Lines 1 to 4)	106	129	0	0
	Deductions during year:				
6.	Decreased (net)	9	22		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	9	22	0	0
9.	In force end of year (line 5 minus line 8)	97	107	0	0
10.	Amount on deposit	2,820,740	(a) 4,226,449		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 370,538	(a) 727,494	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	201	633	0	0
2.	Issued during year	8	199		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	209	832	0	0
	Deductions during year:				
6.	Decreased (net)	43	70		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	43	70	0	0
9.	In force end of year (line 5 minus line 8)	166	762	0	0
	Income now payable:				
10.	Amount of income payable	(a) 1,164,264	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 34,211,419	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 7,275,341	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	0		0		180	69,996
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	180	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	22	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	22	XXX
10.	In force end of year (line 5 minus line 9)	0	(a)	0	(a)	158	(a) 60,903

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	62	9,982
2.	Issued during year	2	19
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	64	10,001
	Deductions During Year:		
6.	Decreased (net)	16	588
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	16	588
9.	In force end of year (line 5 minus line 8)	48	9,413
10.	Amount of account balance	(a) 128,119	(a) 8,741,264

(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	239,260
2.	Current year's realized pre-tax capital gains/(losses) of $ (277,336) transferred into the reserve net of taxes of $	(277,336)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(323,863)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(361,939)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,004,725
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(1,366,664)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2024	463,960	517,328	23,436	1,004,725
2.	2025	224,457	(92,409)	41,940	173,988
3.	2026	19,755	(157,894)	34,535	(103,603)
4.	2027	(91,609)	(124,494)	15,473	(200,631)
5.	2028	(91,550)	(90,604)	(3,911)	(186,064)
6.	2029	(74,709)	(53,665)	(25,230)	(153,605)
7.	2030	(62,002)	(33,760)	(34,924)	(130,686)
8.	2031	(49,975)	(31,968)	(32,394)	(114,337)
9.	2032	(30,596)	(29,858)	(29,422)	(89,876)
10.	2033	(10,031)	(28,109)	(26,622)	(64,762)
11.	2034	(3,758)	(25,668)	(23,388)	(52,814)
12.	2035	(5,125)	(22,643)	(21,889)	(49,657)
13.	2036	(5,403)	(18,596)	(22,014)	(46,013)
14.	2037	(6,633)	(14,457)	(22,600)	(43,690)
15.	2038	(6,287)	(9,958)	(22,827)	(39,072)
16.	2039	(5,001)	(5,118)	(23,078)	(33,198)
17.	2040	(4,121)	(2,456)	(22,033)	(28,610)
18.	2041	(4,175)	(2,206)	(19,740)	(26,121)
19.	2042	(4,656)	(2,069)	(17,369)	(24,093)
20.	2043	(3,827)	(1,704)	(14,756)	(20,287)
21.	2044	(3,428)	(1,451)	(12,065)	(16,944)
22.	2045	(3,196)	(1,818)	(10,243)	(15,258)
23.	2046	(2,406)	(3,300)	(9,766)	(15,472)
24.	2047	(840)	(4,515)	(9,054)	(14,409)
25.	2048	117	(6,071)	(8,504)	(14,457)
26.	2049	106	(7,699)	(7,881)	(15,474)
27.	2050	83	(7,748)	(6,826)	(14,491)
28.	2051	61	(6,145)	(5,414)	(11,498)
29.	2052	38	(4,542)	(4,002)	(8,505)
30.	2053	11	(2,805)	(2,472)	(5,266)
31.	2054 and Later		(935)	(824)	(1,759)
32.	Total (Lines 1 to 31)	239,260	(277,336)	(323,863)	(361,939)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	6,595,104	227,096	6,822,199	882,415	75,822	958,237	7,780,436
2. Realized capital gains/(losses) net of taxes - General Account	(340,161)		(340,161)			0	(340,161)
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	13,798		13,798	1,103,418		1,103,418	1,117,216
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	1,542,081	46,639	1,588,720	0	3,386	3,386	1,592,106
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	7,810,821	273,735	8,084,556	1,985,833	79,208	2,065,041	10,149,597
9. Maximum reserve	6,815,880	267,266	7,083,145	1,101,871	75,102	1,176,973	8,260,118
10. Reserve objective	4,177,580	205,721	4,383,301	1,101,797	63,589	1,165,386	5,548,687
11. 20% of (Line 10 - Line 8)	(726,648)	(13,603)	(740,251)	(176,807)	(3,124)	(179,931)	(920,182)
12. Balance before transfers (Lines 8 + 11)	7,084,173	260,132	7,344,305	1,809,026	76,085	1,885,110	9,229,415
13. Transfers			0	983	(983)	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(268,294)		(268,294)	(708,137)		(708,137)	(976,431)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	6,815,879	260,132	7,076,011	1,101,872	75,102	1,176,973	8,252,984

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	2,605,155	XXX	XXX	2,605,155	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	36,739,927	XXX	XXX	36,739,927	0.0002	7,348	0.0007	25,718	0.0013	47,762
2.2	1	NAIC Designation Category 1.B	7,879,591	XXX	XXX	7,879,591	0.0004	3,152	0.0011	8,668	0.0023	18,123
2.3	1	NAIC Designation Category 1.C	18,346,888	XXX	XXX	18,346,888	0.0006	11,008	0.0018	33,024	0.0035	64,214
2.4	1	NAIC Designation Category 1.D	32,526,889	XXX	XXX	32,526,889	0.0007	22,769	0.0022	71,559	0.0044	143,118
2.5	1	NAIC Designation Category 1.E	32,213,533	XXX	XXX	32,213,533	0.0009	28,992	0.0027	86,977	0.0055	177,174
2.6	1	NAIC Designation Category 1.F	65,233,931	XXX	XXX	65,233,931	0.0011	71,757	0.0034	221,795	0.0068	443,591
2.7	1	NAIC Designation Category 1.G	70,428,232	XXX	XXX	70,428,232	0.0014	98,600	0.0042	295,799	0.0085	598,640
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	263,368,991	XXX	XXX	263,368,991	XXX	243,626	XXX	743,540	XXX	1,492,623
3.1	2	NAIC Designation Category 2.A	74,420,199	XXX	XXX	74,420,199	0.0021	156,282	0.0063	468,847	0.0105	781,412
3.2	2	NAIC Designation Category 2.B	81,505,405	XXX	XXX	81,505,405	0.0025	203,764	0.0076	619,441	0.0127	1,035,119
3.3	2	NAIC Designation Category 2.C	45,240,354	XXX	XXX	45,240,354	0.0036	162,865	0.0108	488,596	0.0180	814,326
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	201,165,958	XXX	XXX	201,165,958	XXX	522,911	XXX	1,576,884	XXX	2,630,857
4.1	3	NAIC Designation Category 3.A	4,187,609	XXX	XXX	4,187,609	0.0069	28,895	0.0183	76,633	0.0262	109,715
4.2	3	NAIC Designation Category 3.B	7,115,488	XXX	XXX	7,115,488	0.0099	70,443	0.0264	187,849	0.0377	268,254
4.3	3	NAIC Designation Category 3.C	8,328,406	XXX	XXX	8,328,406	0.0131	109,102	0.0350	291,494	0.0500	416,420
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	19,631,503	XXX	XXX	19,631,503	XXX	208,440	XXX	555,976	XXX	794,390
5.1	4	NAIC Designation Category 4.A	6,606,720	XXX	XXX	6,606,720	0.0184	121,564	0.0430	284,089	0.0615	406,313
5.2	4	NAIC Designation Category 4.B	5,836,864	XXX	XXX	5,836,864	0.0238	138,917	0.0555	323,946	0.0793	462,863
5.3	4	NAIC Designation Category 4.C	5,078,232	XXX	XXX	5,078,232	0.0310	157,425	0.0724	367,664	0.1034	525,089
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	17,521,816	XXX	XXX	17,521,816	XXX	417,906	XXX	975,699	XXX	1,394,266
6.1	5	NAIC Designation Category 5.A	2,234,898	XXX	XXX	2,234,898	0.0472	105,487	0.0846	189,072	0.1410	315,121
6.2	5	NAIC Designation Category 5.B	659,279	XXX	XXX	659,279	0.0663	43,710	0.1188	78,322	0.1980	130,537
6.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,894,177	XXX	XXX	2,894,177	XXX	149,197	XXX	267,395	XXX	445,658
7.	6	NAIC 6	245,091	XXX	XXX	245,091	0.0000	0	0.2370	58,087	0.2370	58,087
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	507,432,692	XXX	XXX	507,432,692	XXX	1,542,081	XXX	4,177,580	XXX	6,815,880
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	507,432,692	XXX	XXX	507,432,692	XXX	1,542,081	XXX	4,177,580	XXX	6,815,880

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	28,322,459		XXX	28,322,459	0.0011	31,155	0.0057	161,438	0.0074	209,586
44.		Commercial Mortgages - All Other - CM2 - High Quality	3,092,066		XXX	3,092,066	0.0040	12,368	0.0114	35,250	0.0149	46,072
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	451,657		XXX	451,657	0.0069	3,116	0.0200	9,033	0.0257	11,608
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	31,866,182	0	XXX	31,866,182	XXX	46,639	XXX	205,721	XXX	267,266
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	31,866,182	0	XXX	31,866,182	XXX	46,639	XXX	205,721	XXX	267,266

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	6,977,022	XXX	XXX	6,977,022	0.0000	0	0.1579 (a)	1,101,672	0.1579 (a)	1,101,672
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank	20,500	XXX	XXX	20,500	0.0000	0	0.0061	125	0.0097	199
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	6,997,522	0	0	6,997,522	XXX	0	XXX	1,101,797	XXX	1,101,871
		REAL ESTATE										
18.		Home Office Property (General Account only)	578,440			578,440	0.0000	0	0.0912	52,754	0.0912	52,754
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	578,440	0	0	578,440	XXX	0	XXX	52,754	XXX	52,754
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	6,772,315	XXX	XXX	6,772,315	0.0005	3,386	0.0016	10,836	0.0033	22,349
31.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	6,772,315	XXX	XXX	6,772,315	XXX	3,386	XXX	10,836	XXX	22,349
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0			0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0			0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	6,772,315	0	0	6,772,315	XXX	3,386	XXX	10,836	XXX	22,349

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

ASSET VALUATION RESERVE

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

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

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 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
E30029		TX	2024	15,000	0	15,000	Misrepresentation on application
IE01299		TX	2024	9,500	0	9,500	Misrepresentation on application
IE02610	42523	TX	2024	24,999	0	24,999	Misrepresentation on application
0199999. Death Claims - Ordinary				49,499	0	49,499	XXX
0599999. Death Claims - Disposed Of				49,499	0	49,499	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				49,499	0	49,499	XXX
3199999. Death Claims - Resisted				0	0	0	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				0	0	0	XXX
5399999 - Totals				49,499	0	49,499	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	61,559	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	60,762	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	5,255	8.6	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	5,255	8.6	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	(37,074)	(61.0)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	129	0.2		0.0		0.0		0.0		0.0		0.0		0.0
8.	Other general insurance expenses	19,176	31.6		0.0		0.0		0.0		0.0		0.0		0.0
9.	Taxes, licenses and fees	715	1.2		0.0		0.0		0.0		0.0		0.0		0.0
10.	Total other expenses incurred	20,020	32.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	72,561	119.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds	72,561	119.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	61,559	XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX	60,762	XXX		XXX		XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	5,255	8.6	0	0.0	0	0.0
4.	Cost containment expenses		0.0		0.0		0.0		0.0		0.0		0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	5,255	8.6	0	0.0	0	0.0
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	(37,074)	(61.0)	0	0.0	0	0.0
7.	Commissions (a)		0.0		0.0		0.0	129	0.2		0.0		0.0
8.	Other general insurance expenses		0.0		0.0		0.0	19,176	31.6		0.0		0.0
9.	Taxes, licenses and fees		0.0		0.0		0.0	715	1.2		0.0		0.0
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	20,020	32.9	0	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	72,561	119.4	0	0.0	0	0.0
13.	Dividends or refunds		0.0		0.0		0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	72,561	119.4	0	0.0	0	0.0
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	6,029										6,029		
2. Advance premiums	148										148		
3. Reserve for rate credits	0												
4. Total premium reserves, current year	6,177	0	0	0	0	0	0	0	0	0	6,177	0	0
5. Total premium reserves, prior year	7,166	0	0	0	0	0	0	0	0	0	7,166	0	0
6. Increase in total premium reserves	(989)	0	0	0	0	0	0	0	0	0	(989)	0	0
B. Contract Reserves:													
1. Additional reserves (a)	231,702										231,702		
2. Reserve for future contingent benefits	0												
3. Total contract reserves, current year	231,702	0	0	0	0	0	0	0	0	0	231,702	0	0
4. Total contract reserves, prior year.	268,776	0	0	0	0	0	0	0	0	0	268,776	0	0
5. Increase in contract reserves	(37,074)	0	0	0	0	0	0	0	0	0	(37,074)	0	0
C. Claim Reserves and Liabilities:													
1. Total current year	33,871	0	0	0	0	0	0	0	0	0	33,871	0	0
2. Total prior year	72,353	0	0	0	0	0	0	0	0	0	72,353	0	0
3. Increase	(38,482)	0	0	0	0	0	0	0	0	0	(38,482)	0	0

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	2,857										2,857		
1.2 On claims incurred during current year	40,880										40,880		
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	32,793										32,793		
2.2 On claims incurred during current year	1,078										1,078		
3. Test:													
3.1 Lines 1.1 and 2.1	35,650	0	0	0	0	0	0	0	0	0	35,650	0	0
3.2 Claim reserves and liabilities, December 31, prior year	72,353	0	0	0	0	0	0	0	0	0	72,353	0	0
3.3 Line 3.1 minus Line 3.2	(36,703)	0	0	0	0	0	0	0	0	0	(36,703)	0	0

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0												
2. Premiums earned	0												
3. Incurred claims	0												
4. Commissions	0												
B. Reinsurance Ceded:													
1. Premiums written	0												
2. Premiums earned	760										760		
3. Incurred claims	(245)										(245)		
4. Commissions	(70)										(70)		

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										5,010			5,010
2. Beginning claim reserves and liabilities										72,353			72,353
3. Ending claim reserves and liabilities										33,871			33,871
4. Claims paid	0	0	0	0	0	0	0	0	0	43,492	0	0	43,492
B. Assumed Reinsurance:													
1. Incurred claims													0
2. Beginning claim reserves and liabilities													0
3. Ending claim reserves and liabilities													0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims										(245)			(245)
2. Beginning claim reserves and liabilities										245			245
3. Ending claim reserves and liabilities										0			0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	5,255	0	0	5,255
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	72,108	0	0	72,108
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	33,871	0	0	33,871
4. Claims paid	0	0	0	0	0	0	0	0	0	43,492	0	0	43,492
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	5,255	0	0	5,255
2. Beginning reserves and liabilities										72,108			72,108
3. Ending reserves and liabilities										33,871			33,871
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	43,492	0	0	43,492

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
93572	43-1235868	06/01/1995	RGA Insurance Co.	MO	168,604	
65676	35-0472300	02/25/1985	Lincoln National Life Insurance Co	IN	146,498	802
88099	75-1608507	07/01/1988	Optimum Reinsurance Co	TX	368,973	5,497
0899999. Life and Annuity - U.S. Non-Affiliates					684,075	6,299
00000	AA-3191332	10/06/2022	Somerset Rein LTD	BMU	3,179,687	620,522
0999999. Life and Annuity - Non-U.S. Non-Affiliates					3,179,687	620,522
1099999. Total Life and Annuity - Non-Affiliates					3,863,762	626,821
1199999. Total Life and Annuity					3,863,762	626,821
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					684,075	6,299
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					3,179,687	620,522
9999999 Totals - Life, Annuity and Accident and Health					3,863,762	626,821

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
93572	43-1235868	06/01/1995	RGA Insurance Co.	MO	CO/I	OL								
93572	43-1235868	04/01/1995	RGA Insurance Co.	MO	YRT/I	OL	11,790,506	18,608	18,520	344,516				
88099	75-1608507	07/01/1988	Optimum Reinsurance Co	TX	CO/I	OL	523	504		46,232				
88099	75-1608507	07/01/1988	Optimum Reinsurance Co	TX	CO/I	XXXL	500,000	4,391	4,009					
88099	75-1608507	02/25/1985	Optimum Reinsurance Co	TX	YRT/I	OL	18,901,520	5,490	6,378	244,983				
88099	75-1608507	02/25/1985	Optimum Reinsurance Co	TX	OTH/I	ADB	6	9						
88099	75-1608507	01/01/1987	Optimum Reinsurance Co	TX	YRT/I	OL				175,044				
88099	75-1608507	04/01/2006	Optimum Reinsurance Co	TX	YRT/I	OL	23,470,067	55,730	55,735	72,198				
88099	75-1608507	04/01/2006	Optimum Reinsurance Co	TX	YRT/I	XXXL	24,571,729	53,318	53,650					
88099	75-1608507	04/01/2006	Optimum Reinsurance Co	TX	CO/I	AXXX	3,880,000	12,657	11,659	33,290				
66346	58-0828824	09/01/1981	Munich American Reassurance Co	GA	CO/I	OL	85,000	1,981	1,813					
66346	58-0828824	08/01/1963	Munich American Reassurance Co	GA	YRT/I	OL	56,000	484	464	3,466				
66346	58-0828824	04/01/1985	Munich American Reassurance Co	GA	YRT/I	OL	9,004,884	6,972	6,754	231,018				
66346	58-0828824	08/01/1963	Munich American Reassurance Co	GA	OTH/I	ADB	6	7						
65676	35-0472300	01/01/1975	Lincoln National Life Insurance Co	IN	YRT/I	OL	428,000	3,821	4,001	14,774				
65676	35-0472300	01/01/1975	Lincoln National Life Insurance Co	IN	CO/I	OL	40,000	776	707					
65676	35-0472300	02/25/1985	Lincoln National Life Insurance Co	IN	YRT/I	OL	21,327,536	5,591	5,974	241,880				
65676	35-0472300	06/15/1974	Lincoln National Life Insurance Co	IN	OTH/I	ADB	10	10						
88099	75-1608507	01/01/1994	Optimum Reinsurance Co	TX	OTH/I	ADB	177	168						
88099	75-1608507	06/01/1986	Optimum Reinsurance Co	TX	YRT/I	OL	1,184	1,067	2,046					
82627	06-0839705	12/01/2005	Swiss Re Life & Health America	MO	YRT/I	OL	5,743,093	727	688	26,770				
82627	06-0839705	12/01/2005	Swiss Re Life & Health America	MO	YRT/I	XXXL	61,848,234	370,259	288,879					
82627	06-0839705	12/01/2005	Swiss Re Life & Health America	MO	CO/I	AXXX	2,255,000	11,091	10,028					
82627	06-0839705	12/01/2005	Swiss Re Life & Health America	MO	OTH/I	ADB	54							
82627	06-0839705	12/01/2008	Swiss Re Life & Health America	MO	YRT/I	OL	38,151,672	479,151	364,206	310,949				
82627	06-0839705	07/01/1985	Swiss Re Life & Health America	MO	YRT/I	OL	9,763,990	77,525	75,989	125,685				
82627	06-0839705	07/01/1985	Swiss Re Life & Health America	MO	YRT/I	AXXX	465,000	7,205	6,460					
88099	75-1608507	07/01/1997	OPTIMUM RE/GENERALI	TX	CO/I	OL	8,551,287	141,208	129,514	42,741				
88099	75-1608507	07/01/1997	OPTIMUM RE/GENERALI	TX	CO/I	XXXL								
88099	75-1608507	07/01/1997	OPTIMUM RE/GENERALI	TX	YRT/I	OL	1,994,074	10,303	10,246					
88099	75-1608507	07/01/1997	OPTIMUM RE/GENERALI	TX	YRT/I	AXXX								
88099	75-1608507	07/01/1997	OPTIMUM RE/GENERALI	TX	OTH/I	ADB				43				
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	7,073,305	65,348	66,901	80,397				
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL	7,369,308	22,019	17,852					
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	8,732,772	29,762	29,493					
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	YRT/I	XXXL	100,000	474	438					
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	YRT/I	AXXX	275,000	1,397	1,591					
93572	43-1235868	07/01/2012	REINSURANCE GROUP OF AMERICA	MO	CO/I	OL	55,756,428	1,574,909	1,488,810	235,166				
93572	43-1235868	07/01/2012	REINSURANCE GROUP OF AMERICA	MO	CO/I	XXXL								
93572	43-1235868	07/01/2012	REINSURANCE GROUP OF AMERICA	MO	OTH/I	ADB				11				
93572	43-1235868	11/01/2023	REINSURANCE GROUP OF AMERICA	MO	YRT/I	OL	15,643,701	66,788	129					
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	CO/I	OL	32,742,829	134,817	164,150	236,978				
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	CO/I	XXXL	40,059,362	220,058	242,150					
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	YRT/I	OL	11,806,634	46,526	43,493					
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	YRT/I	XXXL	16,035,309	37,798	36,447					
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	YRT/I	AXXX	3,305,035	24,081	22,174					
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	OTH/I	ADB				194				
56685	25-0502660	04/01/2022	GBU FINANCIAL LIFE	PA	OTH/I	OL	925,461	1,030,057	23,731					
56685	25-0502660	04/01/2022	GBU FINANCIAL LIFE	PA	OTH/I	Annuity	47,270	45,899						
65676	35-0472300	02/25/1985	Lincoln National Life Insurance Co	IN	YRT/I	DIS	89,011							
88099	75-1608507	11/01/2003	OPTIMUM RE	TX	YRT/I	DIS	2,805							
93572	43-1235868	01/01/1997	REINSURANCE GROUP OF AMERICA	MO	YRT/I	DIS	27,334							
0899999. General Account - Authorized U.S. Non-Affiliates							441,727,275	4,585,106	4,247,023	2,492,112	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1099999. Total General Account - Authorized Non-Affiliates							441,727,275	4,585,106	4,247,023	2,492,112	0	0	0	0
1199999. Total General Account Authorized							441,727,275	4,585,106	4,247,023	2,492,112	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	AA-3191332	10/06/2022	SOMERSET RE	BMU	COFW/I	FA		162,291,209	184,558,245	1,501,572	22,231,326	26,424,648		148,620,186
3199999. General Account - Certified Non-U.S. Non-Affiliates							0	162,291,209	184,558,245	1,501,572	22,231,326	26,424,648	0	148,620,186
3299999. Total General Account - Certified Non-Affiliates							0	162,291,209	184,558,245	1,501,572	22,231,326	26,424,648	0	148,620,186
3399999. Total General Account Certified							0	162,291,209	184,558,245	1,501,572	22,231,326	26,424,648	0	148,620,186
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							441,727,275	166,876,315	188,805,268	3,993,684	22,231,326	26,424,648	0	148,620,186
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							441,727,275	4,585,106	4,247,023	2,492,112	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	162,291,209	184,558,245	1,501,572	22,231,326	26,424,648	0	148,620,186
9999999 - Totals							441,727,275	166,876,315	188,805,268	3,993,684	22,231,326	26,424,648	0	148,620,186

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
65676	35-0472300	10/01/1987	Lincoln National Life Insurance Co	IN	OTH/I	OH	760						
0899999. General Account - Authorized U.S. Non-Affiliates							760	0	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							760	0	0	0	0	0	0
1199999. Total General Account Authorized							760	0	0	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							760	0	0	0	0	0	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							760	0	0	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0
9999999 - Totals							760	0	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
9999999 - Totals									XXX					

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

NONE

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	AA-3191332	10/06/2022	Somerset Rein LTD	BMU	5	.04/01/2022	75.0	162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828					148,620,186		148,620,186	89.5	100.0	166,050,437	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0
1099999. Total General Account - Life and Annuity Non-Affiliates								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0
1199999. Total General Account Life and Annuity								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2199999. Total General Account - Accident and Health Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account Accident and Health								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2399999. Total General Account								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0
9999999 - Totals								162,291,209	3,800,209	32,676	166,124,094	73,657	166,050,437	124,537,828	0	0	XXX	0	148,620,186	0	148,620,186	XXX	XXX	166,050,437	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,994	4,076	218,344	1,857	2,016
2.	Commissions and reinsurance expense allowances	777	706	596	263	237
3.	Contract claims	31,213	37,112	8,082	1,879	2,105
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	
7.	Increase in aggregate reserve for life and accident and health contracts				429	346
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	266	823	578	284	91
9.	Aggregate reserves for life and accident and health contracts	166,876	188,805	215,213	2,763	575
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	627	1,059	1,346	100	50
12.	Amounts recoverable on reinsurance	3,864	5,873	5,519	1,624	296
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	0	0	0	0	
17.	Offset for reinsurance with Certified Reinsurers	0		0		
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	0	0	0	
19.	Letters of credit (L)	0	0	0	0	
20.	Trust agreements (T)	0	0	0	0	
21.	Other (O)	0	0	0	0	
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0		0		
23.	Funds deposited by and withheld from (F)	148,620,186	167,768,165	185,971,379		
24.	Letters of credit (L)	0		0		
25.	Trust agreements (T)	0		0		
26.	Other (O)	0		0		

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	571,876,987		571,876,987
2.	Reinsurance (Line 16)	3,947,080	(3,947,080)	0
3.	Premiums and considerations (Line 15)	3,169,270	265,987	3,435,257
4.	Net credit for ceded reinsurance	XXX	22,564,040	22,564,040
5.	All other admitted assets (balance)	7,626,938		7,626,938
6.	Total assets excluding Separate Accounts (Line 26)	586,620,276	18,882,946	605,503,222
7.	Separate Account assets (Line 27)	0		0
8.	Total assets (Line 28)	586,620,276	18,882,946	605,503,222
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	339,739,236	166,876,312	506,615,548
10.	Liability for deposit-type contracts (Line 3)	19,216,181		19,216,181
11.	Claim reserves (Line 4)	1,803,915	626,821	2,430,736
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,077,146		1,077,146
13.	Premium & annuity considerations received in advance (Line 8)	206,534		206,534
14.	Other contract liabilities (Line 9)	73,657		73,657
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	148,620,186	(148,620,186)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)		0	0
19.	All other liabilities (balance)	15,664,741		15,664,741
20.	Total liabilities excluding Separate Accounts (Line 26)	526,401,595	18,882,946	545,284,542
21.	Separate Account liabilities (Line 27)			0
22.	Total liabilities (Line 28)	526,401,595	18,882,946	545,284,542
23.	Capital & surplus (Line 38)	60,218,681	XXX	60,218,681
24.	Total liabilities, capital & surplus (Line 39)	586,620,276	18,882,946	605,503,222
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	166,876,312		
26.	Claim reserves	626,821		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	3,947,080		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	171,450,213		
34.	Premiums and considerations	265,987		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	148,620,186		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	148,886,173		
41.	Total net credit for ceded reinsurance	22,564,040		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	N	5,509	0	0	0	5,509	
2. Alaska	AK	N	4,016	0	0	0	4,016	
3. Arizona	AZ	L	73,099	4,000	1,520	0	78,619	
4. Arkansas	AR	N	15,746	0	0	0	15,746	
5. California	CA	N	62,720	380	0	0	63,100	
6. Colorado	CO	L	76,755	125,990	0	0	202,745	
7. Connecticut	CT	N	557	0	0	0	557	
8. Delaware	DE	N	0	0	0	0	0	
9. District of Columbia	DC	N	1,429	0	0	0	1,429	
10. Florida	FL	N	101,873	0	0	0	101,873	
11. Georgia	GA	N	15,332	25	0	0	15,357	
12. Hawaii	HI	N	2,960	0	0	0	2,960	
13. Idaho	ID	N	3,973	3,000	0	0	6,973	
14. Illinois	IL	L	1,224,542	188,305	2,776	0	1,415,623	
15. Indiana	IN	L	58,101	860	0	0	58,961	
16. Iowa	IA	L	1,759,046	708,912	0	0	2,467,958	
17. Kansas	KS	L	353,339	375	0	0	353,714	
18. Kentucky	KY	N	1,496	0	0	0	1,496	
19. Louisiana	LA	L	37,435	0	0	0	37,435	
20. Maine	ME	N	1,035	0	0	0	1,035	
21. Maryland	MD	N	5,954	1,200	181	0	7,335	
22. Massachusetts	MA	N	10,103	0	0	0	10,103	
23. Michigan	MI	L	526,599	53,133	0	0	579,732	
24. Minnesota	MN	L	2,114,013	2,322,617	17,550	0	4,454,180	
25. Mississippi	MS	N	6,977	0	0	0	6,977	
26. Missouri	MO	N	43,288	7,000	0	0	50,288	
27. Montana	MT	L	27,049	2,800	0	0	29,849	
28. Nebraska	NE	L	718,939	483,440	0	0	1,202,378	
29. Nevada	NV	N	10,528	0	0	0	10,528	
30. New Hampshire	NH	N	2,638	0	0	0	2,638	
31. New Jersey	NJ	N	1,951	0	0	0	1,951	
32. New Mexico	NM	N	15,637	0	0	0	15,637	
33. New York	NY	N	11,124	0	0	0	11,124	
34. North Carolina	NC	N	23,853	0	0	0	23,853	
35. North Dakota	ND	L	531,362	13,795	2,216	0	547,373	
36. Ohio	OH	L	47,370	188	0	0	47,558	
37. Oklahoma	OK	L	400,246	2,900	0	0	403,146	
38. Oregon	OR	L	21,703	0	0	0	21,703	
39. Pennsylvania	PA	N	18,343	2,400	0	0	20,743	
40. Rhode Island	RI	N	39	0	0	0	39	
41. South Carolina	SC	N	10,009	0	0	0	10,009	
42. South Dakota	SD	L	1,248,477	554,210	2,658	0	1,805,345	
43. Tennessee	TN	N	21,458	200	0	0	21,658	
44. Texas	TX	L	532,095	2,318	589	0	535,002	
45. Utah	UT	N	4,112	0	0	0	4,112	
46. Vermont	VT	N	(94)	0	0	0	(94)	
47. Virginia	VA	N	21,541	0	0	0	21,541	
48. Washington	WA	L	36,096	52,000	0	0	88,096	
49. West Virginia	WV	N	790	0	0	0	790	
50. Wisconsin	WI	L	7,865,853	7,715,593	33,411	0	15,614,858	
51. Wyoming	WY	L	56,402	0	0	0	56,402	
52. American Samoa	AS	N	0	0	0		0	
53. Guam	GU	N	0	0	0		0	
54. Puerto Rico	PR	N	0	0	0		0	
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	
56. Northern Mariana Islands	MP	N	0	0	0		0	
57. Canada	CAN	N	0	0	0		0	
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Subtotal		XXX	18,133,415	12,245,640	60,903	0	30,439,958	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	895,370				895,370	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	155,706		1,416		157,122	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	19,184,491	12,245,640	62,319	0	31,492,450	0
96. Plus reinsurance assumed		XXX					0	
97 Totals (All Business)		XXX	19,184,491	12,245,640	62,319	0	31,492,450	0
98. Less reinsurance ceded		XXX	3,048,852	1,501,572	760		4,551,183	
99. Totals (All Business) less Reinsurance Ceded		XXX	16,135,639	10,744,069	(c) 61,559	0	26,941,267	0
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 20
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 37

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Premium and annuity considerations are allocated based on the actual cash received.

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

SCHEDULE T - PART 2

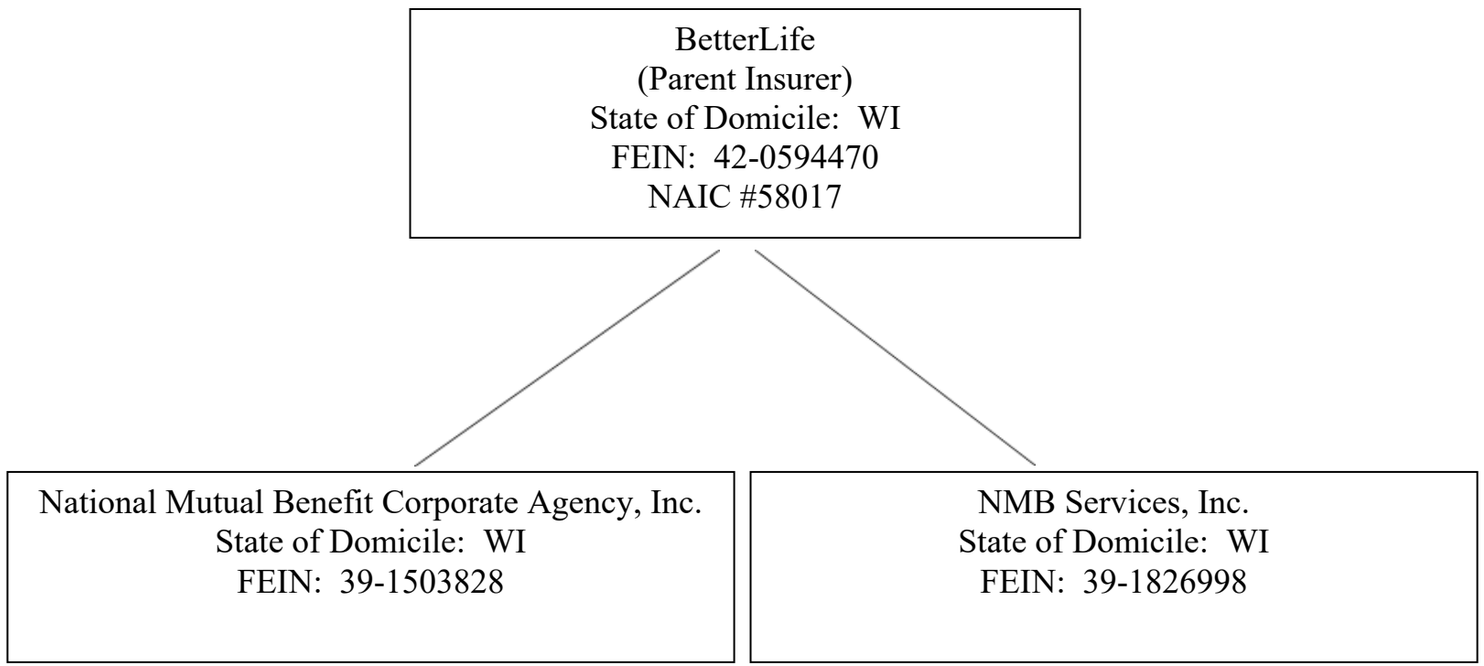
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	5,509	0	0		0	5,509
2. Alaska	AK	4,016	0	0		0	4,016
3. Arizona	AZ	73,099	4,000	1,520		0	78,619
4. Arkansas	AR	15,746	0	0		0	15,746
5. California	CA	62,720	380	0		0	63,100
6. Colorado	CO	76,755	125,990	0		0	202,745
7. Connecticut	CT	557	0	0		0	557
8. Delaware	DE	0	0	0		0	0
9. District of Columbia	DC	1,429	0	0		0	1,429
10. Florida	FL	101,873	0	0		0	101,873
11. Georgia	GA	15,332	25	0		0	15,357
12. Hawaii	HI	2,960	0	0		0	2,960
13. Idaho	ID	3,973	3,000	0		0	6,973
14. Illinois	IL	1,224,542	188,305	2,776		0	1,415,623
15. Indiana	IN	58,101	860	0		0	58,961
16. Iowa	IA	1,759,046	708,912	0		0	2,467,958
17. Kansas	KS	353,339	375	0		0	353,714
18. Kentucky	KY	1,496	0	0		0	1,496
19. Louisiana	LA	37,435	0	0		0	37,435
20. Maine	ME	1,035	0	0		0	1,035
21. Maryland	MD	5,954	1,200	181		0	7,335
22. Massachusetts	MA	10,103	0	0		0	10,103
23. Michigan	MI	526,599	53,133	0		0	579,732
24. Minnesota	MN	2,114,013	2,322,617	17,550		0	4,454,180
25. Mississippi	MS	6,977	0	0		0	6,977
26. Missouri	MO	43,288	7,000	0		0	50,288
27. Montana	MT	27,049	2,800	0		0	29,849
28. Nebraska	NE	718,939	483,440	0		0	1,202,378
29. Nevada	NV	10,528	0	0		0	10,528
30. New Hampshire	NH	2,638	0	0		0	2,638
31. New Jersey	NJ	1,951	0	0		0	1,951
32. New Mexico	NM	15,637	0	0		0	15,637
33. New York	NY	11,124	0	0		0	11,124
34. North Carolina	NC	23,853	0	0		0	23,853
35. North Dakota	ND	531,362	13,795	2,216		0	547,373
36. Ohio	OH	47,370	188	0		0	47,558
37. Oklahoma	OK	400,246	2,900	0		0	403,146
38. Oregon	OR	21,703	0	0		0	21,703
39. Pennsylvania	PA	18,343	2,400	0		0	20,743
40. Rhode Island	RI	39	0	0		0	39
41. South Carolina	SC	10,009	0	0		0	10,009
42. South Dakota	SD	1,248,477	554,210	2,658		0	1,805,345
43. Tennessee	TN	21,458	200	0		0	21,658
44. Texas	TX	532,095	2,318	589		0	535,002
45. Utah	UT	4,112	0	0		0	4,112
46. Vermont	VT	(94)	0	0		0	(94)
47. Virginia	VA	21,541	0	0		0	21,541
48. Washington	WA	36,096	52,000	0		0	88,096
49. West Virginia	WV	790	0	0		0	790
50. Wisconsin	WI	7,865,853	7,715,593	33,411		0	15,614,858
51. Wyoming	WY	56,402	0	0		0	56,402
52. American Samoa	AS	0	0	0		0	0
53. Guam	GU	0	0	0		0	0
54. Puerto Rico	PR	0	0	0		0	0
55. U.S. Virgin Islands	VI	0	0	0		0	0
56. Northern Mariana Islands	MP	0	0	0		0	0
57. Canada	CAN	0	0	0		0	0
58. Aggregate Other Alien	OT	0	0	0		0	0
59. Total		18,133,415	12,245,640	60,903	0	0	30,439,958

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

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		58017	42-0594470				BetterLife	WI	RE	BetterLife			BetterLife	NO	
			39-1503828				National Mutual Benefit Corporate Agency, Inc.	WI	DS	BetterLife	Ownership	100.000	BetterLife	NO	
			39-1826998				NMB Services, Inc.	WI	DS	BetterLife	Ownership	100.000	BetterLife	NO	

NONE

Asterisk	Explanation

Schedule Y - Part 2

N O N E

Schedule Y - Part 3

N O N E

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	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?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10.
11.
12.
16.
17.
18.
19.
20.
21.
22.
24.
25.
26.
27.
28.
29.
30.
31.
32.
33.
34.
36.
38.
39.
41.
42.
44.
45.
46.
47.
48.

Bar Codes:

6. Life, Health & Annuity Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

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

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

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

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

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

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

29. Supplemental Schedule O [Document Identifier 465]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

34. VM-20 Reserves Supplement [Document Identifier 456]

36. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

44. Variable Annuities Supplement [Document Identifier 286]

45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

48. Management’s Report of Internal Control Over Financial Reporting [Document Identifier 223]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Defined Contribution 457 (b)	511,320	561,590
2597.	Summary of remaining write-ins for Line 25 from overflow page	511,320	561,590

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Remittance of Capital Gains/(Losses) on Funds Withheld	323,863	
2705.	IMR Loss Released	(323,863)	0
2797.	Summary of remaining write-ins for Line 27 from overflow page	0	0

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Amortization of Annuity Reinsurance Ceding Commission	(4,193,321)	(3,126,511)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(4,193,321)	(3,126,511)

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	Consultants	182,042		164			954,610	1,136,815
09.305.	Donations	1,871		4			39,878	41,753
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	183,913	0	168	0	0	994,487	1,178,568

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	202,751	0.035	202,751	0	202,751	0.035
	1.02 All other governments	2,402,404	0.420	2,402,404	0	2,402,404	0.420
	1.03 U.S. states, territories and possessions, etc. guaranteed		0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,050,011	0.533	3,050,011	0	3,050,011	0.533
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	30,274,768	5.294	30,274,768	0	30,274,768	5.294
	1.06 Industrial and miscellaneous	462,492,568	80.873	462,492,568	0	462,492,568	80.873
	1.07 Hybrid securities	5,800,558	1.014	5,800,558	0	5,800,558	1.014
	1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	3,209,632	0.561	3,209,632	0	3,209,632	0.561
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	507,432,692	88.731	507,432,692	0	507,432,692	88.731
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	20,500	0.004	20,500	0	20,500	0.004
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds		0.000	0	0	0	0.000
	3.06 Unit investment trusts		0.000	0	0	0	0.000
	3.07 Closed-end funds		0.000	0	0	0	0.000
	3.08 Exchange traded funds	6,977,022	1.220	6,977,022	0	6,977,022	1.220
	3.09 Total common stocks	6,997,522	1.224	6,997,522	0	6,997,522	1.224
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	31,866,178	5.572	31,866,178	0	31,866,178	5.572
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance		0.000	0	0	0	0.000
	4.06 Total mortgage loans	31,866,178	5.572	31,866,178	0	31,866,178	5.572
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	578,440	0.101	578,440	0	578,440	0.101
	5.04 Total real estate	578,440	0.101	578,440	0	578,440	0.101
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,590,266	0.278	1,590,266	0	1,590,266	0.278
	6.02 Cash equivalents (Schedule E, Part 2)	8,633,618	1.510	8,633,618	0	8,633,618	1.510
	6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	10,223,884	1.788	10,223,884	0	10,223,884	1.788
7.	Contract loans	7,084,938	1.239	7,084,938	0	7,084,938	1.239
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	6,772,315	1.184	6,772,315	0	6,772,315	1.184
10.	Receivables for securities	409,696	0.072	409,696	0	409,696	0.072
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	511,320	0.089	511,320	0	511,320	0.089
13.	Total invested assets	571,876,986	100.000	571,876,986	0	571,876,986	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		582,935
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	61,831	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	24,409	86,240
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(5,597)
5.	Deduct amounts received on disposals, Part 3, Column 15		56,234
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	28,905	
	8.2 Totals, Part 3, Column 9	0	28,905
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		578,440
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		578,440

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		34,352,679
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	48,125	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	48,125
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	743	
	3.2 Totals, Part 3, Column 11	0	743
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		2,535,369
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		31,866,178
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		31,866,178
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		31,866,178

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			6,866,446
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)			
	2.2 Additional investment made after acquisition (Part 2, Column 9)			0
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16	0		
	3.2 Totals, Part 3, Column 12	0		0
4.	Accrual of discount			198
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	0		
	5.2 Totals, Part 3, Column 9	0		0
6.	Total gain (loss) on disposals, Part 3, Column 19			0
7.	Deduct amounts received on disposals, Part 3, Column 16			40,250
8.	Deduct amortization of premium and depreciation			54,079
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17	0		
	9.2 Totals, Part 3, Column 14	0		0
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	0		
	10.2 Totals, Part 3, Column 11	0		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			6,772,315
12.	Deduct total nonadmitted amounts			0
13.	Statement value at end of current period (Line 11 minus Line 12)			6,772,315

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			527,128,870
2.	Cost of bonds and stocks acquired, Part 3, Column 7			73,089,153
3.	Accrual of discount			1,374,261
4.	Unrealized valuation increase/(decrease):			
	4.1. Part 1, Column 12	13,659		
	4.2. Part 2, Section 1, Column 15			
	4.3. Part 2, Section 2, Column 13	1,103,418		
	4.4. Part 4, Column 11	139		1,117,216
5.	Total gain (loss) on disposals, Part 4, Column 19			(514,541)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			87,035,802
7.	Deduct amortization of premium			831,213
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	0		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16	0		
	8.4. Part 4, Column 15	0		0
9.	Deduct current year's other-than-temporary impairment recognized:			
	9.1. Part 1, Column 14	104,206		
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14	0		
	9.4. Part 4, Column 13	0		104,206
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			226,476
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			514,450,214
12.	Deduct total nonadmitted amounts			20,000
13.	Statement value at end of current period (Line 11 minus Line 12)			514,430,214

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	202,751	201,180	206,550	202,790
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	2,402,404	1,710,575	2,396,688	2,500,000
	4.	Totals	2,605,155	1,911,755	2,603,237	2,702,790
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	3,050,011	2,713,057	3,039,476	3,023,706
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	30,274,768	25,325,704	30,394,577	29,827,888
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	407,973,334	373,629,555	410,356,150	429,359,031
	9.	Canada	13,578,910	12,167,754	13,748,190	13,685,000
	10.	Other Countries	49,950,513	48,776,723	49,737,163	51,172,169
	11.	Totals	471,502,757	434,574,031	473,841,503	494,216,199
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	507,432,692	464,524,547	509,878,792	529,770,583
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	6,997,522	6,997,522	4,985,130	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	6,997,522	6,997,522	4,985,130	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	20,000	
	25.	Total Common Stocks	6,997,522	6,997,522	5,005,130	
	26.	Total Stocks	6,997,522	6,997,522	5,005,130	
	27.	Total Bonds and Stocks	514,430,213	471,522,068	514,883,922	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	27,326	71,944	56,711	46,770	0	XXX	202,751	0.0	227,081	0.0	202,751	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	27,326	71,944	56,711	46,770	0	XXX	202,751	0.0	227,081	0.0	202,751	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	2,402,404	XXX	2,402,404	0.5	2,400,271	0.5	0	2,402,404
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	2,402,404	XXX	2,402,404	0.5	2,400,271	0.5	0	2,402,404
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	500,000	0.1	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	500,000	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	1,068,002	497,212	1,464,762	0	XXX	3,029,975	0.6	3,239,205	0.6	3,029,975	0
4.2 NAIC 2	0	20,036	0	0	0	XXX	20,036	0.0	115,251	0.0	20,036	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	1,088,037	497,212	1,464,762	0	XXX	3,050,011	0.6	3,354,457	0.6	3,050,011	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	162,278	1,437,188	5,194,224	20,621,624	2,859,454	XXX	30,274,768	6.0	33,660,039	6.5	28,864,768	1,410,000
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	162,278	1,437,188	5,194,224	20,621,624	2,859,454	XXX	30,274,768	6.0	33,660,039	6.5	28,864,768	1,410,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	9,696,692	46,997,044	32,606,042	49,878,839	89,385,738	XXX	228,564,355	45.0	251,441,162	48.2	142,603,245	85,961,110
6.2 NAIC 2	19,065,437	40,241,474	34,061,650	36,323,916	65,732,222	XXX	195,424,699	38.5	187,372,450	35.9	119,857,562	75,567,137
6.3 NAIC 3	860,795	8,690,393	8,517,573	1,414,177	0	XXX	19,482,938	3.8	14,924,282	2.9	5,278,238	14,204,700
6.4 NAIC 4	845,197	9,746,500	5,521,225	0	0	XXX	16,112,923	3.2	12,861,583	2.5	2,128,560	13,984,362
6.5 NAIC 5	442,765	2,243,042	198,114	10,256	0	XXX	2,894,177	0.6	2,015,824	0.4	1,056,899	1,837,278
6.6 NAIC 6	539	799	0	12,137	0	XXX	13,475	0.0	17,969	0.0	13,475	0
6.7 Totals	30,911,426	107,919,253	80,904,604	87,639,325	155,117,959	XXX	462,492,568	91.1	468,633,271	89.9	270,937,979	191,554,588
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	1,499,892	XXX	1,499,892	0.3	0	0.0	1,499,892	0
7.2 NAIC 2	0	425,000	0	481,218	3,394,447	XXX	4,300,665	0.8	3,282,072	0.6	4,300,665	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	425,000	0	481,218	4,894,339	XXX	5,800,558	1.1	3,282,072	0.6	5,800,558	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	1,420,558	0	0	0	XXX	1,420,558	0.3	2,167,106	0.4	0	1,420,558
10.3 NAIC 3	0	148,564	0	0	0	XXX	148,564	0.0	2,164,917	0.4	148,564	0
10.4 NAIC 4	0	862,103	546,790	0	0	XXX	1,408,894	0.3	4,369,153	0.8	1,408,894	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	251,990	0.0	0	0
10.6 NAIC 6	0	231,616	0	0	0	XXX	231,616	0.0	204,409	0.0	231,616	0
10.7 Totals	0	2,662,842	546,790	0	0	XXX	3,209,632	0.6	9,157,575	1.8	1,789,074	1,420,558
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 9,886,296	49,574,179	38,354,189	72,011,994	96,147,488	0	265,974,146	52.4	XXX	XXX	176,200,631	89,773,514
12.2 NAIC 2	(d) 19,065,437	42,107,068	34,061,650	36,805,135	69,126,669	0	201,165,958	39.6	XXX	XXX	124,178,263	76,987,695
12.3 NAIC 3	(d) 860,795	8,838,958	8,517,573	1,414,177	0	0	19,631,503	3.9	XXX	XXX	5,426,802	14,204,700
12.4 NAIC 4	(d) 845,197	10,608,604	6,068,016	0	0	0	17,521,816	3.5	XXX	XXX	3,537,454	13,984,362
12.5 NAIC 5	(d) 442,765	2,243,042	198,114	10,256	0	0	(c) 2,894,177	0.6	XXX	XXX	1,056,899	1,837,278
12.6 NAIC 6	(d) 539	232,415	0	12,137	0	0	(c) 245,091	0.0	XXX	XXX	245,091	0
12.7 Totals	31,101,030	113,604,265	87,199,541	110,253,699	165,274,156	0	(b) 507,432,692	100.0	XXX	XXX	310,645,142	196,787,550
12.8 Line 12.7 as a % of Col. 7	6.1	22.4	17.2	21.7	32.6	0.0	100.0	XXX	XXX	XXX	61.2	38.8
13. Total Bonds Prior Year												
13.1 NAIC 1	18,767,136	56,679,280	44,351,350	67,891,127	103,778,866	0	XXX	XXX	291,467,758	55.9	186,560,605	104,907,153
13.2 NAIC 2	10,462,459	45,229,485	34,426,633	36,714,806	66,103,497	0	XXX	XXX	192,936,880	37.0	128,866,685	64,070,195
13.3 NAIC 3	1,194,638	8,407,847	6,306,215	175,766	1,004,734	0	XXX	XXX	17,089,200	3.3	7,209,042	9,880,157
13.4 NAIC 4	67,930	12,396,388	4,766,418	0	0	0	XXX	XXX	17,230,736	3.3	5,620,592	11,610,144
13.5 NAIC 5	20,826	1,915,902	319,791	11,296	0	0	XXX	XXX	(c) 2,267,814	0.4	1,462,100	805,714
13.6 NAIC 6	792	206,218	11	15,357	0	0	XXX	XXX	(c) 222,378	0.0	222,378	0
13.7 Totals	30,513,780	124,835,118	90,170,417	104,808,352	170,887,098	0	XXX	XXX	(b) 521,214,766	100.0	329,941,403	191,273,363
13.8 Line 13.7 as a % of Col. 9	5.9	24.0	17.3	20.1	32.8	0.0	XXX	XXX	100.0	XXX	63.3	36.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	781,810	18,572,214	16,875,549	54,709,335	85,261,724	0	176,200,631	34.7	186,560,605	35.8	176,200,631	XXX
14.2 NAIC 2	5,989,766	14,250,120	18,920,106	26,018,111	59,000,161	0	124,178,263	24.5	128,866,685	24.7	124,178,263	XXX
14.3 NAIC 3	504,045	1,631,285	1,925,969	1,365,504	0	0	5,426,802	1.1	7,209,042	1.4	5,426,802	XXX
14.4 NAIC 4	208,102	2,495,638	833,714	0	0	0	3,537,454	0.7	5,620,592	1.1	3,537,454	XXX
14.5 NAIC 5	20,135	928,394	98,114	10,256	0	0	1,056,899	0.2	1,462,100	0.3	1,056,899	XXX
14.6 NAIC 6	539	232,415	0	12,137	0	0	245,091	0.0	222,378	0.0	245,091	XXX
14.7 Totals	7,504,397	38,110,066	38,653,452	82,115,342	144,261,884	0	310,645,142	61.2	329,941,403	63.3	310,645,142	XXX
14.8 Line 14.7 as a % of Col. 7	2.4	12.3	12.4	26.4	46.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.5	7.5	7.6	16.2	28.4	0.0	61.2	XXX	XXX	XXX	61.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	9,104,487	31,001,965	21,478,639	17,302,659	10,885,764	0	89,773,514	17.7	104,907,153	20.1	XXX	89,773,514
15.2 NAIC 2	13,075,671	27,856,948	15,141,544	10,787,024	10,126,508	0	76,987,695	15.2	64,070,195	12.3	XXX	76,987,695
15.3 NAIC 3	356,750	7,207,673	6,591,604	48,674	0	0	14,204,700	2.8	9,880,157	1.9	XXX	14,204,700
15.4 NAIC 4	637,095	8,112,965	5,234,302	0	0	0	13,984,362	2.8	11,610,144	2.2	XXX	13,984,362
15.5 NAIC 5	422,630	1,314,648	100,000	0	0	0	1,837,278	0.4	805,714	0.2	XXX	1,837,278
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	23,596,633	75,494,199	48,546,089	28,138,357	21,012,272	0	196,787,550	38.8	191,273,363	36.7	XXX	196,787,550
15.8 Line 15.7 as a % of Col. 7	12.0	38.4	24.7	14.3	10.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.7	14.9	9.6	5.5	4.1	0.0	38.8	XXX	XXX	XXX	XXX	38.8

(a) Includes $ 105,653,940 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.02 Residential Mortgage-Backed Securities	21,088	67,244	56,711	46,770	0	XXX	191,813	0.0	212,142	0.0	191,813	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	6,237	4,700	0	0	0	XXX	10,937	0.0	14,939	0.0	10,937	0
1.05 Totals	27,326	71,944	56,711	46,770	0	XXX	202,751	0.0	227,081	0.0	202,751	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	2,402,404	XXX	2,402,404	0.5	2,400,271	0.5	0	2,402,404
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	2,402,404	XXX	2,402,404	0.5	2,400,271	0.5	0	2,402,404
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	500,000	0.1	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	500,000	0.1	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	1,088,037	497,212	1,464,762	0	XXX	3,050,011	0.6	3,354,457	0.6	3,050,011	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	1,088,037	497,212	1,464,762	0	XXX	3,050,011	0.6	3,354,457	0.6	3,050,011	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	112,015	1,383,315	5,183,940	20,135,438	1,934,805	XXX	28,749,514	5.7	32,123,381	6.2	28,749,514	0
5.02 Residential Mortgage-Backed Securities	50,263	53,873	10,284	834	0	XXX	115,255	0.0	126,658	0.0	115,255	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	485,352	924,648	XXX	1,410,000	0.3	1,410,000	0.3	0	1,410,000
5.05 Totals	162,278	1,437,188	5,194,224	20,621,624	2,859,454	XXX	30,274,768	6.0	33,660,039	6.5	28,864,768	1,410,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	16,059,672	66,480,023	64,637,520	79,157,099	151,653,829	XXX	377,988,143	74.5	374,678,853	71.9	261,328,463	116,659,680
6.02 Residential Mortgage-Backed Securities	292,666	835,715	253,420	2,721,470	716,984	XXX	4,820,255	0.9	2,148,071	0.4	549,181	4,271,074
6.03 Commercial Mortgage-Backed Securities	39,209	2,754,029	5,329,668	1,250,501	0	XXX	9,373,406	1.8	8,671,333	1.7	2,062,660	7,310,746
6.04 Other Loan-Backed and Structured Securities	14,519,879	37,849,486	10,683,997	4,510,255	2,747,147	XXX	70,310,763	13.9	83,135,015	16.0	6,997,675	63,313,088
6.05 Totals	30,911,426	107,919,253	80,904,604	87,639,325	155,117,959	XXX	462,492,568	91.1	468,633,271	89.9	270,937,979	191,554,588
7. Hybrid Securities												
7.01 Issuer Obligations	0	425,000	0	481,218	4,894,339	XXX	5,800,558	1.1	3,282,072	0.6	5,800,558	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	425,000	0	481,218	4,894,339	XXX	5,800,558	1.1	3,282,072	0.6	5,800,558	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	2,662,842	546,790	0	0	XXX	3,209,632	0.6	9,157,575	1.8	1,789,074	1,420,558
10.03 Totals	0	2,662,842	546,790	0	0	XXX	3,209,632	0.6	9,157,575	1.8	1,789,074	1,420,558
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	16,171,688	69,376,376	70,318,671	101,238,518	160,885,378	XXX	417,990,630	82.4	XXX	XXX	298,928,546	119,062,084
12.02 Residential Mortgage-Backed Securities	364,017	956,833	320,415	2,769,074	716,984	XXX	5,127,323	1.0	XXX	XXX	856,249	4,271,074
12.03 Commercial Mortgage-Backed Securities	39,209	2,754,029	5,329,668	1,250,501	0	XXX	9,373,406	1.8	XXX	XXX	2,062,660	7,310,746
12.04 Other Loan-Backed and Structured Securities	14,526,116	37,854,186	10,683,997	4,995,607	3,671,795	XXX	71,731,700	14.1	XXX	XXX	7,008,613	64,723,088
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	2,662,842	546,790	0	0	XXX	3,209,632	0.6	XXX	XXX	1,789,074	1,420,558
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	31,101,030	113,604,265	87,199,541	110,253,699	165,274,156	0	507,432,692	100.0	XXX	XXX	310,645,142	196,787,550
12.10 Line 12.09 as a % of Col. 7	6.1	22.4	17.2	21.7	32.6	0.0	100.0	XXX	XXX	XXX	61.2	38.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	13,825,884	71,530,704	67,364,688	96,337,604	167,280,154	XXX	XXX	XXX	416,339,034	79.9	314,870,483	101,468,551
13.02 Residential Mortgage-Backed Securities	259,852	542,540	114,346	1,570,134	0	XXX	XXX	XXX	2,486,871	0.5	1,003,581	1,483,290
13.03 Commercial Mortgage-Backed Securities	0	980,384	5,567,659	2,123,290	0	XXX	XXX	XXX	8,671,333	1.7	1,854,670	6,816,662
13.04 Other Loan-Backed and Structured Securities	16,428,044	46,299,137	13,448,503	4,777,325	3,606,945	XXX	XXX	XXX	84,559,954	16.2	5,011,671	79,548,283
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	5,482,354	3,675,221	0	0	XXX	XXX	XXX	9,157,575	1.8	7,200,998	1,956,576
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	30,513,780	124,835,118	90,170,417	104,808,352	170,887,098	0	XXX	XXX	521,214,766	100.0	329,941,403	191,273,363
13.10 Line 13.09 as a % of Col. 9	5.9	24.0	17.3	20.1	32.8	0.0	XXX	XXX	100.0	XXX	63.3	36.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	7,018,872	33,998,346	34,963,773	79,984,045	142,963,508	XXX	298,928,546	58.9	314,870,483	60.4	298,928,546	XXX
14.02 Residential Mortgage-Backed Securities	180,046	507,757	97,124	71,323	0	XXX	856,249	0.2	1,003,581	0.2	856,249	XXX
14.03 Commercial Mortgage-Backed Securities	39,209	169,905	1,853,546	0	0	XXX	2,062,660	0.4	1,854,670	0.4	2,062,660	XXX
14.04 Other Loan-Backed and Structured Securities	266,270	2,191,774	1,192,218	2,059,974	1,298,376	XXX	7,008,613	1.4	5,011,671	1.0	7,008,613	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	1,242,284	546,790	0	0	XXX	1,789,074	0.4	7,200,998	1.4	1,789,074	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	7,504,397	38,110,066	38,653,452	82,115,342	144,261,884	0	310,645,142	61.2	329,941,403	63.3	310,645,142	XXX
14.10 Line 14.09 as a % of Col. 7	2.4	12.3	12.4	26.4	46.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.5	7.5	7.6	16.2	28.4	0.0	61.2	XXX	XXX	XXX	61.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	9,152,815	35,378,029	35,354,898	21,254,472	17,921,869	XXX	119,062,084	23.5	101,468,551	19.5	XXX	119,062,084
15.02 Residential Mortgage-Backed Securities	183,971	449,076	223,291	2,697,751	716,984	XXX	4,271,074	0.8	1,483,290	0.3	XXX	4,271,074
15.03 Commercial Mortgage-Backed Securities	0	2,584,124	3,476,121	1,250,501	0	XXX	7,310,746	1.4	6,816,662	1.3	XXX	7,310,746
15.04 Other Loan-Backed and Structured Securities	14,259,846	35,662,411	9,491,779	2,935,633	2,373,419	XXX	64,723,088	12.8	79,548,283	15.3	XXX	64,723,088
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	1,420,558	0	0	0	XXX	1,420,558	0.3	1,956,576	0.4	XXX	1,420,558
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	23,596,633	75,494,199	48,546,089	28,138,357	21,012,272	0	196,787,550	38.8	191,273,363	36.7	XXX	196,787,550
15.10 Line 15.09 as a % of Col. 7	12.0	38.4	24.7	14.3	10.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.7	14.9	9.6	5.5	4.1	0.0	38.8	XXX	XXX	XXX	XXX	38.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	98,125	98,125	0	0	0
3. Accrual of discount	625	625	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	1,250	1,250	0	0	0
6. Deduct consideration received on disposals	100,000	100,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,866,905	0	11,866,905	0
2. Cost of cash equivalents acquired	139,793,528	0	139,793,528	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	143,026,815	0	143,026,815	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,633,618	0	8,633,618	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	8,633,618	0	8,633,618	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
Home Office Building, 6522 Grand Teton Plaza		Madison	WI	01/01/1989	01/01/1989	2,497,730		578,440	3,100,000	28,905			(28,905)		350,004	223,126
0599999. Properties held for sale						2,497,730	0	578,440	3,100,000	28,905	0	0	(28,905)	0	350,004	223,126
0699999 - Totals						2,497,730	0	578,440	3,100,000	28,905	0	0	(28,905)	0	350,004	223,126

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Building, 6522 Grand Teton Plaza	Madison	WI	12/26/2024	Schindler Elevator Corporation				15,300
Home Office Building, 6522 Grand Teton Plaza	Madison	WI	12/26/2024	Schindler Elevator Corporation				2,109
Home Office Building, 6522 Grand Teton Plaza	Madison	WI	12/26/2024	Schindler Elevator Corporation				2,500
Home Office Building, 6522 Grand Teton Plaza	Madison	WI	12/26/2024	Schindler Elevator Corporation				4,500
0199999. Acquired by Purchase					0	0	0	24,409
Mortgage Loan 2018-03-1514	Ontairo	OH	02/01/2024	Innovative Capital Advisors	61,831		61,831	
0299999. Acquired by Internal Transfer					61,831	0	61,831	0
0399999 - Totals					61,831	0	61,831	24,409

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Mortgage Loan 2018-03-1514	Ontario	OH	08/01/2024	Innovative Capital Advisors	61,831						0		61,831	56,234		(5,597)	(5,597)		
0299999. Property Transferred					61,831	0	0	0	0	0	0	0	61,831	56,234	0	(5,597)	(5,597)	0	0
0399999 - Totals					61,831	0	0	0	0	0	0	0	61,831	56,234	0	(5,597)	(5,597)	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2022-01-1692		Arab	AL		03/31/2022	4.180	117,682						211,904	02/09/2022
2017-02-1444		Bessemer	AL		07/26/2017	4.500	46,702						190,379	06/07/2007
2016-04-1421		Huntsville	AL		02/28/2017	5.160	95,683						189,360	01/09/2017
2017-02-1443		Huntsville	AL		08/01/2017	4.710	82,118						174,915	05/18/2017
2022-03-1735		Mobile	AL		03/10/2023	5.490	106,142						605,625	01/04/2023
2022-03-1736		Tuscaloosa	AL		02/15/2023	5.950	271,496						465,375	12/06/2022
2021-02-1664		Vestavia Hills	AL		11/01/2021	4.100	74,036						123,200	08/20/2021
2019-01-1537		Bentonville	AR		04/22/2019	4.820	74,639						117,300	03/19/2019
2018-02-1490		Cabot	AR		09/19/2018	4.850	84,357						156,815	07/31/2018
2017-03-1457		Fayetteville	AR		10/26/2017	4.660	34,266						57,477	10/12/2017
2018-03-1512		Fayetteville	AR		01/30/2019	5.250	77,468						128,710	12/27/2018
2018-04-1526		Fayetteville	AR		03/15/2019	4.880	68,583						114,492	02/11/2019
2017-01-1439		Marion	AR		06/23/2017	4.620	65,015						143,480	04/26/2017
2021-02-1681		Gilbert	AZ		01/26/2022	3.900	82,995						340,340	12/23/2021
2018-03-1511		Mesa	AZ		05/31/2019	5.300	32,991						58,869	11/21/2018
2019-02-1550		Mesa	AZ		01/15/2019	4.980	45,309						85,738	07/12/2019
2017-03-1453		Peoria	AZ		06/21/2019	4.650	30,888						65,688	08/31/2017
2019-03-1562		Phoenix	AZ		09/10/2019	4.500	16,101						54,400	08/13/2019
2022-01-1707		Phoenix	AZ		06/24/2022	4.580	79,502						197,120	05/02/2022
2017-02-1450		Tempe	AZ		09/21/2017	4.540	18,428						54,249	08/31/2017
2017-04-1469		Tucson	AZ		01/29/2018	4.780	58,623						114,471	11/20/2017
2019-03-1568		Tucson	AZ		10/16/2019	4.100	14,202						32,368	09/18/2019
2020-01-1597		Tucson	AZ		04/27/2020	4.150	146,315						360,525	03/13/2020
2020-01-1600		Tucson	AZ		07/07/2020	3.875	352,675						607,145	05/07/2020
2020-03-1645		Tucson	AZ		07/16/2021	4.100	387,422						857,608	05/18/2021
2021-02-1680		Tucson	AZ		02/14/2022	4.030	57,444						103,180	01/10/2022
2022-02-1719		Tucson	AZ		10/12/2022	5.590	89,413						180,808	08/18/2022
2019-03-1575		Centennial	CO		12/05/2019	4.200	91,064						174,896	10/30/2019
2017-04-1473		Denver	CO		03/15/2018	4.690	24,740						173,880	02/17/2018
2019-02-1549		Bonita Springs	FL		06/28/2019	4.750	32,356						59,565	04/26/2019
2021-02-1675		Freeport	FL		12/17/2021	3.970	85,714						178,640	11/01/2021
2022-03-1731		Freeport	FL		12/08/2022	5.830	89,114						156,188	10/25/2022
2016-04-1426		Jacksonville	FL		04/17/2017	4.620	55,478						129,922	03/03/2017
2022-01-1687		Lakeland	FL		03/01/2022	4.000	223,006						480,480	02/11/2022
2019-04-1583		Melbourne	FL		12/16/2019	4.260	110,541						194,670	11/05/2019
2022-02-1720		Miramar	FL		08/31/2022	5.080	341,828						512,600	07/21/2022
2017-01-1431		Naples	FL		05/25/2017	4.910	77,410						151,920	03/23/2017
2022-01-1694		Naples	FL		04/27/2022	4.360	101,862						243,012	12/29/2021
2019-03-1559		Palmetto	FL		09/11/2019	4.500	19,316						44,064	08/02/2019
2021-02-1674		Panama City Beach	FL		01/07/2022	3.970	257,747						437,360	11/30/2021
2019-03-1576		Punta Gorda	FL		11/15/2019	4.100	26,791						74,120	10/08/2019
2017-03-1455		Riverview	FL		11/02/2017	4.600	47,725						126,063	10/18/2017
2018-02-1492		Riverview	FL		11/30/2018	4.970	22,336						53,595	11/06/2018
2021-02-1682		Sarasota	FL		03/07/2022	4.140	168,050						301,840	01/18/2022
2019-03-1561		Tallahasee	FL		09/30/2019	4.500	42,405						70,720	07/30/2019
2016-03-1410		Tallahassee	FL		01/06/2017	4.400	19,695						38,367	10/25/2016
2016-04-1424		Tallahassee	FL		04/20/2017	4.770	88,305						173,580	03/15/2017
2019-01-1530		Tallahassee	FL		04/23/2019	4.860	39,595						72,335	02/28/2019
2019-02-1554		Alpharetta	GA		01/06/2017	4.750	69,538						144,400	06/19/2019
2020-03-1624		Americus	GA		03/01/2021	3.950	354,553						700,330	01/13/2021
2017-02-1448		Brunswick	GA		08/13/2019	4.980	47,275						86,190	05/18/2017
2017-02-1447		Fayetteville	GA		03/01/2021	4.700	82,737						140,946	06/05/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2020-01-1605		Fayetteville	GA		07/27/2017	4.000	252,542						381,425	03/23/2020
2020-02-1614		Forest Park	GA		12/18/2020	3.950	57,954						89,760	11/18/2020
2019-03-1572		McDonough	GA		10/17/2019	4.350	66,598						118,320	09/19/2019
2018-03-1516		Newnan	GA		01/31/2019	5.030	100,853						173,020	12/13/2018
2019-02-1547		Roswell	GA		12/15/2016	4.750	94,825						180,500	06/24/2019
2020-02-1623		Scottdale	GA		02/19/2021	3.950	169,877						283,152	01/11/2021
2016-03-1413		Suwanee	GA		02/22/2017	4.870	57,995						152,250	01/02/2017
2021-02-1685		Villa Rica	GA		03/09/2022	4.000	99,581						190,960	02/25/2022
2018-03-1513		Chicago	IL		02/22/2017	5.330	27,141						56,126	12/05/2018
2021-01-1650		Chicago	IL		09/24/2021	4.100	86,409						152,640	08/27/2021
2022-02-1725		Chicago	IL		10/18/2022	5.010	89,091						248,844	10/06/2022
2021-01-1659		DeKalb	IL		07/30/2021	4.000	258,793						448,380	07/05/2021
2019-01-1534		Peoria	IL		03/29/2019	4.890	42,014						69,207	02/11/2019
2021-01-1661		Peoria	IL		09/22/2021	4.000	163,487						257,580	08/09/2021
2016-03-1414		Richton Park	IL		02/03/2017	4.300	62,670						117,740	01/09/2017
2020-02-1611		Rockford	IL		10/13/2020	4.100	76,935						129,744	08/31/2020
2017-02-1442		South Beloit	IL		07/28/2017	4.700	52,124						92,274	06/26/2017
2022-01-1689		Streamwood	IL		03/09/2022	3.980	132,366						221,760	01/20/2022
2018-01-1489		University Park	IL		08/21/2018	5.950	50,704						125,400	07/27/2018
2019-01-1531		Westmont	IL		04/17/2019	4.940	95,882						149,362	02/25/2019
2020-01-1593		Ellettsville	IN		03/17/2020	4.490	102,008						167,200	02/24/2020
2017-04-1477		Evansville	IN		04/03/2018	5.260	71,371						135,240	03/07/2018
2018-02-1504		Muncie	IN		09/12/2019	5.080	52,278						91,707	10/11/2018
2017-03-1461		New Haven	IN		11/19/2018	4.500	51,597						131,859	10/05/2017
2019-04-1580		Kansas City	KS		12/18/2019	4.290	27,649						53,550	11/12/2019
2022-01-1703		Lenexa	KS		04/28/2022	4.400	156,319						249,480	03/18/2022
2018-03-1508		Overland Park	KS		12/18/2018	5.300	88,180						274,300	12/06/2018
2018-04-1525		Overland Park	KS		02/22/2019	4.900	98,273						166,460	02/05/2019
2022-02-1723		Shawnee	KS		08/31/2022	5.300	266,759						603,470	06/01/2022
2019-04-1581		Fort Wright	KY		01/15/2020	4.190	90,692						170,415	11/19/2019
2022-01-1706		Louisville	KY		07/11/2022	5.020	105,378						238,392	05/12/2022
2018-04-1529		Alexandria	LA		03/27/2019	4.770	26,855						85,260	03/27/2019
2022-01-1690		Broussard	LA		02/28/2022	3.900	114,746						165,704	02/14/2022
2021-01-1662		Covington	LA		12/09/2021	4.000	326,298						468,891	09/23/2021
2022-03-1727		Covington	LA		10/18/2022	5.280	352,832						571,838	09/02/2022
2021-02-1663		Mandeville	LA		12/09/2021	4.100	49,608						84,700	10/22/2021
2017-04-1476		Metairie	LA		04/30/2018	4.860	53,399						85,008	03/06/2018
2019-03-1578		Metairie	LA		12/04/2019	4.100	83,293						138,992	10/25/2019
2020-01-1604		Shreveport	LA		04/24/2020	4.000	149,911						271,700	03/13/2020
2021-02-1683		Shreveport	LA		01/28/2022	3.900	34,343						70,840	01/04/2022
2022-03-1733		Baltimore	MD		12/19/2022	6.110	212,344						313,650	11/04/2022
2017-02-1445		Edgewater	MD		07/06/2017	4.920	46,289						116,103	05/17/2017
2022-01-1708		Elkridge	MD		08/03/2022	5.000	108,503						197,120	05/24/2022
2021-02-1678		Finksburg	MD		12/17/2021	4.000	213,207						326,480	11/22/2021
2021-01-1652		Bloomfield Hills	MI		07/15/2021	4.230	253,249						405,450	06/16/2021
2020-01-1602		Brighton	MI		04/14/2020	4.170	217,384						339,625	03/19/2020
2021-02-1677		Clarkston	MI		12/09/2021	4.180	100,210						178,640	12/01/2021
2022-01-1695		Clarkston	MI		04/21/2022	4.210	104,042						177,408	03/08/2022
2022-02-1711		East Lansing	MI		07/07/2022	5.220	109,103						181,740	06/07/2022
2020-02-1609		Howell	MI		09/24/2020	4.100	102,321						164,016	08/25/2020
2016-03-1406		Macom Township	MI		12/08/2016	4.400	35,993						121,800	10/17/2016
2016-03-1409		Madison Heights	MI		01/10/2017	4.400	36,353						94,395	11/22/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2018-01-1478		Madison Heights	MI		04/25/2018	5.180	116,395						211,750	04/17/2018
2019-02-1551		Madison Heights	MI		07/22/2019	4.850	100,600						166,060	06/12/2019
2021-02-1670		Novi	MI		11/30/2021	3.900	39,279						150,920	10/25/2021
2021-02-1673		Okemos	MI		04/19/2022	4.320	66,245						101,640	03/16/2022
2022-01-1697		Okemos	MI		04/19/2022	4.320	86,784						133,056	03/16/2022
2018-04-1521		Plymouth Township	MI		01/24/2019	4.960	119,155						219,240	01/04/2019
2022-02-1710		Portage	MI		05/26/2022	5.360	109,238						177,080	05/02/2022
2018-02-1498		Rochester Hills	MI		10/29/2018	5.030	64,347						111,160	10/10/2018
2017-02-1446		Southfield	MI		05/30/2019	4.720	112,087						182,520	07/24/2017
2017-03-1459		Southfield	MI		11/16/2017	4.500	94,276						185,955	10/09/2017
2019-01-1542		Southfield	MI		08/30/2017	4.750	39,917						62,560	04/15/2019
2022-01-1700		Southfield	MI		05/03/2022	4.350	231,993						379,456	03/29/2022
2021-02-1686		Troy	MI		03/15/2022	3.900	80,983						157,080	01/27/2022
2022-02-1718		Williamsburg	MI		08/17/2022	5.510	267,131						424,992	03/31/2022
2017-01-1430		Wixom	MI		05/10/2017	4.750	38,459						113,940	03/03/2017
2017-03-1462		Wixom	MI		12/08/2017	4.500	29,999						74,865	10/23/2017
2017-03-1465		Wixom	MI		11/29/2017	4.630	63,709						118,818	10/19/2017
2020-02-1608		Wixom	MI		08/27/2020	4.250	149,775						456,960	08/19/2020
2022-01-1693		Florissant	MO		03/24/2022	4.250	105,000						184,800	02/08/2022
2018-02-1499		Independence	MO		10/25/2018	4.850	75,301						138,950	10/04/2018
2019-01-1539		Kansas City	MO		05/17/2019	4.890	62,325						128,639	04/23/2019
2022-01-1702		St Louis	MO		04/27/2022	4.250	217,408						329,560	03/29/2022
2017-04-1471		Brandon	MS		04/27/2022	4.730	73,478						132,825	12/12/2017
2021-02-1676		Clinton	MS		02/02/2018	3.980	165,730						240,240	11/01/2021
2022-03-1728		Flowood	MS		10/05/2022	5.060	233,168						325,125	08/25/2022
2021-01-1651		Gauteir	MS		07/14/2021	4.000	87,474						166,950	06/14/2021
2017-01-1437		Hattiesburg	MS		06/23/2017	4.860	68,241						111,408	05/06/2017
2018-04-1519		Jackson	MS		03/14/2019	4.890	105,547						181,888	02/26/2019
2020-03-1635		Jackson	MS		04/09/2021	4.010	108,058						166,180	03/15/2021
2020-03-1643		Jackson	MS		08/06/2021	4.000	245,478						397,645	05/17/2021
2021-01-1649		Jackson	MS		08/06/2021	4.000	101,277						186,030	06/02/2021
2021-01-1657		Jackson	MS		09/20/2021	4.000	285,662						446,472	08/18/2021
2022-01-1699		Jackson	MS		05/25/2022	4.320	289,918						418,880	03/17/2022
2022-02-1715		Jackson	MS		08/09/2022	5.370	200,163						325,268	07/08/2022
2019-04-1591		Long Beach	MS		01/27/2020	4.320	21,911						34,965	01/09/2020
2021-02-1669		Olive Branch	MS		12/10/2021	4.150	137,390						301,840	10/26/2021
2020-03-1631		Ridgeland	MS		03/24/2021	4.040	226,450						331,173	02/22/2021
2020-03-1638		Ridgeland	MS		05/26/2021	3.970	197,594						316,929	04/07/2021
2019-02-1546		Charlotte	NC		05/10/2019	4.690	82,087						129,960	04/26/2019
2018-03-1510		Lincoln	NE		12/18/2018	5.150	30,316						67,098	12/04/2018
2016-03-1412		Omaha	NE		12/19/2016	4.300	18,161						45,878	11/30/2016
2020-03-1644		Swedesboro	NJ		07/19/2021	4.000	146,932						421,385	05/08/2021
2018-02-1495		Albuquerque	NM		08/31/2018	4.960	61,548						111,160	08/06/2018
2018-03-1509		Albuquerque	NM		05/10/2019	5.260	72,890						162,470	10/26/2018
2020-02-1616		Albuquerque	NM		08/31/2018	3.950	209,442						310,080	12/02/2020
2019-02-1557		Santa Fe	NM		12/19/2016	4.500	55,860						119,130	07/30/2019
2020-01-1599		Las Vegas	NV		04/22/2020	4.090	209,928						357,390	04/17/2020
2018-04-1520		North Las Vegas	NV		04/05/2019	5.090	53,100						133,980	02/27/2019
2017-04-1474		Cheektowaga	NY		03/21/2018	4.780	76,803						132,825	02/26/2018
2017-02-1451		Colonie	NY		08/09/2017	4.730	75,117						116,610	06/15/2017
2022-03-1739		Colonie	NY		05/11/2023	6.050	235,731						531,675	03/29/2023
2017-04-1467		Latham	NY		01/08/2018	4.830	120,712						239,810	10/27/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2022-02-1717		Akron	OH		08/26/2022	5.600	114,934						218,088	07/29/2022
2019-04-1579		Beachwood	OH		01/24/2020	4.500	110,573						197,820	11/07/2019
2020-01-1596		Beachwood	OH		05/13/2020	4.230	106,754						192,280	02/20/2020
2021-02-1667		Cheviot	OH		10/29/2021	4.100	67,031						113,960	09/14/2021
2018-04-1522		Cincinnati	OH		03/08/2019	4.820	84,123						144,130	02/19/2019
2018-04-1528		Cincinnati	OH		04/08/2019	4.940	77,318						180,670	02/04/2019
2019-04-1582		Cincinnati	OH		12/19/2019	4.160	99,318						176,085	12/19/2019
2020-03-1626		Cincinnati	OH		04/08/2021	3.950	271,022						492,605	02/02/2021
2021-02-1671		Cincinnati	OH		12/17/2021	3.920	45,691						79,464	11/02/2021
2021-02-1672		Cincinnati	OH		01/10/2022	3.920	66,409						110,880	11/02/2021
2017-01-1433		Cleveland	OH		06/16/2017	4.900	40,537						99,170	05/25/2017
2019-01-1538		Cleveland	OH		04/29/2019	4.790	39,223						69,207	03/22/2019
2020-03-1641		Cleveland	OH		06/30/2021	4.280	212,417						351,352	06/04/2021
2016-03-1407		Columbus	OH		12/16/2016	4.400	58,438						112,462	11/15/2016
2019-01-1535		Columbus	OH		06/19/2018	4.750	29,253						127,857	03/20/2019
2022-01-1696		Columbus	OH		03/31/2022	4.400	277,293						431,200	03/17/2022
2018-01-1480		Galion	OH		05/30/2019	4.930	57,562						149,050	01/11/2019
2019-03-1565		Highland Heights	OH		09/24/2019	4.500	44,637						84,320	08/22/2019
2021-02-1679		Hillard	OH		01/27/2022	4.110	108,976						202,048	12/09/2021
2018-02-1505		Independence	OH		11/16/2018	5.140	71,836						111,160	09/27/2018
2019-03-1577		Kent	OH		12/06/2019	4.100	71,394						131,104	11/06/2019
2020-03-1625		Lakeland	OH		02/26/2021	4.430	59,458						92,586	02/11/2021
2019-03-1569		Lakewood	OH		10/07/2019	4.100	60,359						92,480	08/12/2019
2020-02-1621		Lakewood	OH		02/11/2021	4.140	97,366						145,248	02/03/2021
2021-01-1660		Lakewood	OH		08/27/2021	4.000	223,160						340,578	07/07/2021
2020-01-1606		Lorain	OH		05/08/2020	3.875	237,708						440,990	04/17/2020
2020-02-1617		Lorain	OH		12/15/2020	3.950	64,706						123,216	11/30/2020
2018-01-1487		Loveland	OH		08/16/2018	5.000	96,262						183,700	06/25/2018
2017-04-1472		Middletown	OH		09/12/2019	4.620	66,073						123,648	12/20/2017
2018-03-1506		Moraine	OH		01/25/2018	5.130	101,903						203,404	10/17/2018
2018-04-1523		Norwood	OH		04/10/2019	4.820	69,016						121,800	02/14/2019
2018-03-0514		Ontario	OH		08/01/2024	5.280	47,783						60,156	06/05/2024
2019-04-1590		Toledo	OH		01/30/2020	4.320	25,738						49,455	01/10/2020
2018-03-1507		Twinsburg	OH		12/19/2018	5.060	55,739						97,060	10/26/2018
2019-04-1586		Valley View	OH		12/19/2019	4.090	41,333						88,200	11/14/2019
2020-01-1595		Valley View	OH		05/13/2020	4.230	148,527						287,375	02/02/2020
2019-04-1585		Willoughby	OH		04/15/2020	4.120	97,871						155,925	12/03/2019
2017-03-1454		Wooster	OH		09/21/2017	4.600	93,066						277,725	08/09/2017
2021-02-1666		Shawnee	OK		10/15/2021	3.900	284,145						899,360	09/17/2021
2018-02-1496		Tulsa	OK		10/15/2018	4.860	29,663						89,325	10/15/2018
2019-02-1545		Tulsa	OK		09/21/2017	4.750	52,244						110,827	05/20/2019
2020-03-1632		Tulsa	OK		04/16/2021	4.080	118,969						218,408	02/28/2021
2022-01-1705		Tulsa	OK		06/16/2022	4.550	85,158						195,580	05/25/2022
2018-02-1497		Salem	OR		10/02/2018	5.160	80,981						145,699	08/07/2018
2017-04-1470		Chambersburg	PA		01/10/2018	4.920	44,593						71,484	12/18/2017
2019-01-1533		Drums	PA		04/25/2019	4.880	41,385						63,538	03/19/2019
2019-03-1558		Huntingdon Valley	PA		07/24/2019	4.500	23,650						38,080	07/02/2019
2021-01-1658		Philadephia	PA		08/05/2021	4.000	142,314						248,040	07/20/2021
2022-03-1738		West Chester	PA		05/01/2023	5.700	371,667						637,500	02/10/2023
2018-03-1515		Wilkes - Barre	PA		05/22/2020	5.100	65,909						118,160	01/13/2019
2020-03-1639		Wyomissing	PA		06/25/2021	4.020	191,355						424,353	05/19/2021
2016-03-1405		Anderson	SC		04/25/2019	4.400	84,641						158,340	10/14/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2017-01-1438		Columbia	SC		05/25/2017	4.720	29,747						80,180	05/01/2017
2021-01-1648		Conway	SC		06/04/2021	4.150	349,668						658,260	05/18/2021
2022-03-1737		Union	SC		03/30/2023	5.750	246,995						446,250	01/24/2023
2018-02-1494		Walterboro	SC		12/10/2018	4.860	17,789						55,580	11/09/2018
2022-03-1734		Clarksville	TN		12/16/2022	6.260	172,470						399,075	10/26/2022
2020-01-1601		Cleveland	TN		04/29/2020	4.150	108,195						214,225	04/02/2020
2018-03-1518		Memphis	TN		03/07/2019	5.290	65,380						141,370	01/17/2019
2020-02-1622		Memphis	TN		02/12/2021	4.200	136,714						286,008	02/04/2021
2020-03-1634		Memphis	TN		03/18/2021	3.990	183,200						535,337	03/03/2021
2020-03-1637		Memphis	TN		04/29/2021	4.050	129,734						217,221	03/29/2021
2022-01-1701		Memphis	TN		05/25/2022	4.260	49,030						89,936	03/16/2022
2022-01-1704		Memphis	TN		05/13/2022	4.390	40,612						57,596	03/28/2022
2022-02-1712		Memphis	TN		07/27/2022	5.310	126,479						251,640	05/13/2022
2018-04-1527		Abilene	TX		04/03/2019	4.880	58,191						113,680	02/25/2019
2017-01-1434		Alvin	TX		06/09/2017	4.960	103,650						286,960	05/15/2017
2017-01-1435		Austin	TX		05/30/2017	4.630	46,748						83,978	04/26/2017
2019-01-1540		Austin	TX		06/19/2019	4.880	54,109						107,916	05/07/2019
2022-03-1730		Austin	TX		12/16/2022	6.240	104,703						363,375	11/18/2022
2017-03-1458		Channelview	TX		10/19/2017	4.600	55,540						112,056	09/15/2017
2019-02-1548		College Station	TX		05/22/2019	4.750	80,609						157,396	05/03/2019
2021-01-1654		Corpus Christi	TX		08/23/2021	4.000	135,914						206,064	06/17/2021
2019-04-1587		Forth Worth	TX		01/16/2020	4.300	38,714						88,515	01/06/2020
2017-02-1441		Georgetown	TX		07/27/2017	4.600	30,222						82,641	05/15/2017
2017-01-1432		Houston	TX		05/01/2017	4.880	34,275						66,465	04/24/2017
2017-03-1464		Houston	TX		12/20/2017	4.790	62,933						162,288	11/12/2017
2017-04-1468		Houston	TX		12/11/2017	4.710	104,028						173,880	11/22/2017
2019-01-1532		Houston	TX		04/26/2019	4.950	85,017						152,490	03/15/2019
2019-03-1566		Houston	TX		10/18/2019	4.500	35,158						61,472	09/20/2019
2020-02-1618		Houston	TX		12/16/2020	3.950	214,953						318,240	11/30/2020
2021-01-1653		Houston	TX		08/05/2021	4.080	319,464						558,090	06/30/2021
2021-01-1656		Houston	TX		08/19/2021	4.030	289,460						420,714	06/12/2021
2021-02-1668		Houston	TX		10/22/2021	3.900	182,137						304,920	10/05/2021
2021-02-1684		Houston	TX		02/09/2022	3.940	258,277						381,920	01/06/2022
2022-02-1714		Houston	TX		06/29/2022	5.230	274,464						470,660	05/28/2022
2022-03-1729		Houston	TX		12/15/2022	6.050	123,060						184,875	12/24/2022
2017-03-1456		Katy	TX		10/06/2017	4.650	88,374						171,465	09/27/2017
2017-02-1449		Kileen	TX		09/06/2017	4.610	89,284						192,660	07/25/2017
2016-04-1419		Killeen	TX		03/30/2017	4.880	128,165						255,636	11/17/2016
2018-01-1483		Kingwood	TX		05/18/2018	5.030	104,996						192,500	04/23/2018
2018-02-1500		Mission	TX		10/31/2018	5.040	64,700						108,381	10/08/2018
2021-01-1655		Missouri City	TX		07/27/2021	4.000	349,897						539,964	06/07/2021
2022-03-1732		Montgomery	TX		12/09/2022	5.850	307,324						576,300	10/18/2022
2020-02-1620		Nash	TX		02/05/2021	3.950	59,088						172,992	12/28/2020
2020-03-1633		Pasadena	TX		03/24/2021	3.990	161,647						407,141	02/18/2021
2022-02-1721		Pasadena	TX		10/17/2022	5.110	245,158						410,080	09/01/2022
2018-01-1482		Pearland	TX		06/08/2018	4.840	91,803						220,000	04/27/2018
2022-02-1722		Pearland	TX		09/20/2022	5.210	299,159						596,480	08/26/2022
2022-01-1691		Prairie View	TX		02/18/2022	3.900	59,596						86,856	01/14/2022
2019-04-1584		Richmond	TX		01/08/2020	4.000	65,309						145,530	12/04/2019
2018-03-1517		Rockport	TX		02/28/2019	5.070	17,031						68,575	12/21/2018
2020-01-1594		Round Rock	TX		04/03/2020	4.320	79,391						198,550	02/17/2020
2018-01-1486		San Antonio	TX		08/17/2018	5.120	42,302						88,000	07/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2018-04-1524		San Marcos	TX		04/05/2019	4.820	112,731						203,000	02/27/2019
2019-01-1541		Spring	TX		08/02/2019	4.830	81,310						137,828	04/23/2019
2019-04-1588		Spring	TX		01/16/2020	4.200	25,327						144,900	12/18/2019
2019-03-1567		Sugar Land	TX		10/16/2019	4.120	72,456						134,640	09/27/2019
2017-03-1460		The Woodlands	TX		01/01/2021	4.700	82,760						142,485	10/30/2017
2022-02-1713		The Woodlands	TX		07/20/2022	5.160	203,926						402,624	05/17/2022
2020-03-1642		Tyler	TX		09/08/2021	4.280	230,362						332,360	08/05/2021
2022-01-1698		Wake Village	TX		05/26/2022	4.200	101,369						190,960	04/22/2022
2019-04-1589		Webster	TX		01/22/2020	4.300	91,496						140,805	01/02/2020
2018-01-1485		Cedar City	UT		07/30/2018	5.070	26,616						60,500	07/06/2018
2016-03-1417		Chesapeake	VA		10/27/2017	4.760	35,827						60,900	11/22/2016
2016-04-1423		Chesapeake	VA		08/29/2017	4.780	95,290						175,684	02/17/2017
2017-01-1429		Chesapeake	VA		05/10/2017	4.730	94,186						159,094	04/12/2017
2017-02-1452		Chesapeake	VA		02/01/2017	4.550	124,022						207,870	07/20/2017
2017-03-1463		Chesapeake	VA		02/28/2017	4.500	16,653						71,484	09/22/2017
2019-03-1560		Chesapeake	VA		10/03/2019	4.500	35,754						61,200	08/05/2019
2018-01-1481		Martinsville	VA		07/09/2018	4.990	54,956						149,875	05/31/2018
2019-02-1552		Norfolk	VA		07/19/2019	4.750	53,102						88,084	05/28/2019
2020-03-1640		Poquoson	VA		05/27/2021	4.200	309,430						652,850	05/12/2021
2016-03-1404		Sandston	VA		11/01/2016	4.400	91,827						160,370	10/17/2016
2022-02-1724		Virginia Beach	VA		09/07/2022	5.240	97,958						224,612	07/21/2022
2021-01-1646		Lake Geneva	WI		06/29/2021	4.100	124,059						243,270	05/18/2021
2020-02-1613		Morgantown	WV		10/23/2020	4.100	61,035						97,920	09/09/2020
2022-02-1716		Morgantown	WV		09/14/2022	5.370	204,548						312,220	07/12/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							31,560,220	0	0	0	0	0	59,719,441	XXX
0899999. Total Mortgages in good standing							31,560,220	0	0	0	0	0	59,719,441	XXX
2020-02-1612		Tallahassee	FL		04/23/2019	4.100	218,199				743		317,424	09/17/2020
1399999. Restructured mortgages - Commercial mortgages-all other							218,199	0	0	0	743	0	317,424	XXX
1699999. Total - Restructured Mortgages							218,199	0	0	0	743	0	317,424	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
2022-01-1688		Jacksonville	FL		02/24/2022	3.900	87,759						129,360	01/14/2022
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							87,759	0	0	0	0	0	129,360	XXX
3299999. Total - Mortgages in the process of foreclosure							87,759	0	0	0	0	0	129,360	XXX
3399999 - Totals							31,866,178	0	0	0	743	0	60,166,225	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2018-03-0514	Ontario	OH		08/01/2024	5.280	48,125		60,156
0599999. Mortgages in good standing - Commercial mortgages-all other						48,125	0	60,156
0899999. Total Mortgages in good standing						48,125	0	60,156
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						48,125	0	60,156

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2022-01-1709	Phoenix	AZ		06/13/2022	05/18/2024	29,924					0		29,924	29,924			0
2017-01-1436	Tallahassee	FL		05/26/2017	10/04/2024	48,172					0		48,172	48,172			0
2016-03-1416	Grayson	GA		02/08/2017	06/22/2024	64,418					0		64,418	64,418			0
2020-02-1615	Pine Mountain	GA		11/13/2020	11/02/2024	151,001					0		151,001	151,001			0
2019-03-1563	Greenfield	IN		09/12/2019	12/13/2024	56,045					0		56,045	56,045			0
2019-03-1571	Lake Charles	LA		10/17/2019	11/13/2024	61,059					0		61,059	61,059			0
2018-02-1502	Minneapolis	MN		12/18/2018	07/11/2024	47,222					0		47,222	47,222			0
2018-01-1484	Columbus	OH		06/19/2018	01/19/2024	27,761					0		27,761	27,761			0
2021-01-1647	Sagamore Hills	OH		07/08/2021	03/02/2024	333,854					0		333,854	333,854			0
2019-02-1553	Solon	OH		11/08/2019	12/14/2024	62,066					0		62,066	62,066			0
2019-04-1592	South Euclid	OH		02/14/2020	03/22/2024	21,514					0		21,514	21,514			0
2019-02-1544	Memphis	TN		06/26/2019	04/04/2024	57,371					0		57,371	57,371			0
2020-03-1636	Memphis	TN		05/13/2021	12/22/2023	189,493					0		189,493	189,493			0
2022-03-1726	Conroe	TX		09/14/2022	10/12/2024	202,912					0		202,912	202,912			0
2021-02-1665	Humble	TX		10/14/2021	07/24/2024	81,874					0		81,874	81,874			0
0199999. Mortgages closed by repayment						1,434,686	0	0	0	0	0	0	1,434,686	1,434,686	0	0	0
2022-01-1692	Arab	AL		03/31/2022							0			4,532			0
2017-02-1444	Bessemer	AL		07/26/2017							0			4,990			0
2017-02-1443	Huntsville	AL		02/28/2017							0			4,634			0
2016-04-1421	Huntsville	AL		08/01/2017							0			5,463			0
2022-03-1735	Mobile	AL		03/10/2023							0			5,259			0
2022-03-1736	Tuscaloosa	AL		02/15/2023							0			5,259			0
2021-02-1664	Vestavia Hills	AL		11/01/2021							0			2,044			0
2019-01-1537	Bentonville	AR		04/22/2019							0			2,269			0
2018-02-1490	Cabot	AR		09/19/2018							0			4,181			0
2017-03-1457	Fayetteville	AR		10/26/2017							0			1,197			0
2018-03-1512	Fayetteville	AR		01/30/2019							0			3,593			0
2018-04-1526	Fayetteville	AR		03/15/2019							0			2,017			0
2017-01-1439	Marion	AR		06/23/2017							0			4,657			0
2021-02-1681	Gilbert	AZ		01/26/2022							0			2,313			0
2018-03-1511	Mesa	AZ		05/31/2019							0			968			0
2019-02-1550	Mesa	AZ		01/15/2019							0			1,334			0
2017-03-1453	Peoria	AZ		06/21/2019							0			1,088			0
2019-03-1562	Phoenix	AZ		09/10/2019							0			1,776			0
2022-01-1707	Phoenix	AZ		06/24/2022							0			2,879			0
2017-02-1450	Tempe	AZ		09/21/2017							0			1,916			0
2017-04-1469	Tucson	AZ		01/29/2018							0			3,124			0
2019-03-1568	Tucson	AZ		10/16/2019							0			452			0
2022-02-1719	Tucson	AZ		10/12/2022							0			1,873			0
2021-02-1680	Tucson	AZ		02/14/2022							0			1,565			0
2020-01-1597	Tucson	AZ		04/27/2020							0			6,642			0
2020-01-1600	Tucson	AZ		07/07/2020							0			16,061			0
2020-03-1645	Tucson	AZ		07/16/2021							0			10,885			0
2019-03-1575	Centennial	CO		12/05/2019							0			2,796			0
2017-04-1473	Denver	CO		03/15/2018							0			2,371			0
2019-02-1549	Bonita Springs	FL		06/28/2019							0			1,504			0
2021-02-1675	Freeport	FL		12/17/2021							0			2,380			0
2022-03-1731	Freeport	FL		12/08/2022							0			1,780			0
2022-01-1688	Jacksonville	FL		04/17/2017							0			390			0
2016-04-1426	Jacksonville	FL		03/01/2022							0			6,131			0
2022-01-1687	Lakeland	FL		12/16/2019							0			8,805			0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
2019-04-1583	Melbourne	FL		08/31/2022							0			3,411			0
2022-02-1720	Miramar	FL		04/27/2022							0			7,792			0
2022-01-1694	Naples	FL		05/25/2017							0			2,625			0
2017-01-1431	Naples	FL		09/11/2019							0			2,727			0
2019-03-1559	Palmetto	FL		01/07/2022							0			1,528			0
2021-02-1674	Panama City Beach	FL		01/07/2022							0			7,116			0
2019-03-1576	Punta Gorda	FL		11/15/2019							0			1,267			0
2018-02-1492	Riverview	FL		11/30/2018							0			1,921			0
2017-03-1455	Riverview	FL		11/02/2017							0			4,825			0
2021-02-1682	Sarasota	FL		03/07/2022							0			6,498			0
2019-03-1561	Tallahasee	FL		09/30/2019							0			1,967			0
2019-01-1530	Tallahassee	FL		10/15/2020							0			1,852			0
2016-04-1424	Tallahassee	FL		04/20/2017							0			5,094			0
2016-03-1410	Tallahassee	FL		01/06/2017							0			1,198			0
2020-02-1612	Tallahassee	FL		04/23/2019							0			5,676			0
2019-02-1554	Alpharetta	GA		01/06/2017							0			2,077			0
2020-03-1624	Americus	GA		03/01/2021							0			10,452			0
2017-02-1448	Brunswick	GA		08/13/2019							0			1,630			0
2017-02-1447	Fayetteville	GA		03/01/2021							0			2,938			0
2020-01-1605	Fayetteville	GA		07/27/2017							0			7,847			0
2020-02-1614	Forest Park	GA		12/18/2020							0			2,530			0
2019-03-1572	McDonough	GA		10/17/2019							0			2,022			0
2018-03-1516	Newnan	GA		01/31/2019							0			3,053			0
2019-02-1547	Roswell	GA		12/15/2016							0			2,832			0
2020-02-1623	Scottdale	GA		02/19/2021							0			5,008			0
2016-03-1413	Suwanee	GA		02/22/2017							0			2,096			0
2021-02-1685	Villa Rica	GA		03/09/2022							0			2,708			0
2022-02-1725	Chicago	IL		10/18/2022							0			2,026			0
2021-01-1650	Chicago	IL		09/24/2021							0			2,400			0
2018-03-1513	Chicago	IL		10/18/2022							0			794			0
2021-01-1659	DeKalb	IL		07/30/2021							0			7,365			0
2021-01-1661	Peoria	IL		09/22/2021							0			4,600			0
2019-01-1534	Peoria	IL		03/29/2019							0			1,275			0
2016-03-1414	Richton Park	IL		02/03/2017							0			3,806			0
2020-02-1611	Rockford	IL		10/13/2020							0			2,279			0
2017-02-1442	South Beloit	IL		07/28/2017							0			1,851			0
2022-01-1689	Streamwood	IL		03/09/2022							0			3,609			0
2018-01-1489	University Park	IL		08/21/2018							0			3,076			0
2019-01-1531	Westmont	IL		04/17/2019							0			2,875			0
2020-01-1593	Ellettsville	IN		03/17/2020							0			3,006			0
2017-04-1477	Evansville	IN		04/03/2018							0			3,570			0
2018-02-1504	Muncie	IN		11/19/2018							0			1,595			0
2017-03-1461	New Haven	IN		10/30/2017							0			5,307			0
2019-04-1580	Kansas City	KS		12/18/2019							0			850			0
2022-01-1703	Lenexa	KS		12/18/2019							0			4,006			0
2018-03-1508	Overland Park	KS		12/18/2018							0			7,366			0
2018-04-1525	Overland Park	KS		02/22/2019							0			3,000			0
2022-02-1723	Shawnee	KS		08/31/2022							0			5,896			0
2019-04-1581	Fort Wright	KY		01/15/2020							0			2,805			0
2022-01-1706	Louisville	KY		07/11/2022							0			2,437			0
2018-04-1529	Alexandria	LA		03/27/2019							0			827			0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
2022-01-1690	Broussard	LA		02/28/2022							0			3,179			0
2022-03-1727	Covington	LA		10/18/2022							0			7,723			0
2021-01-1662	Covington	LA		12/09/2021							0			9,025			0
2021-02-1663	Mandeville	LA		12/09/2021							0			1,354			0
2019-03-1578	Metairie	LA		12/04/2019							0			2,620			0
2017-04-1476	Metairie	LA		04/30/2018							0			1,752			0
2020-01-1604	Shreveport	LA		04/24/2020							0			4,658			0
2021-02-1683	Shreveport	LA		01/28/2022							0			957			0
2022-03-1733	Baltimore	MD		12/19/2022							0			4,072			0
2017-02-1445	Edgewater	MD		07/06/2017							0			1,562			0
2022-01-1708	Elkridge	MD		08/03/2022							0			2,501			0
2021-02-1678	Finksburg	MD		12/17/2021							0			5,897			0
2021-01-1652	Bloomfield Hills	MI		07/15/2021							0			6,997			0
2020-01-1602	Brighton	MI		04/14/2020							0			6,617			0
2022-01-1695	Clarkston	MI		04/21/2022							0			2,735			0
2021-02-1677	Clarkston	MI		12/09/2021							0			2,707			0
2022-02-1711	East Lansing	MI		07/07/2022							0			2,454			0
2020-02-1609	Howell	MI		09/24/2020							0			3,049			0
2016-03-1406	Macom Township	MI		12/08/2016							0			4,238			0
2016-03-1409	Madison Heights	MI		01/10/2017							0			4,223			0
2018-01-1478	Madison Heights	MI		04/25/2018							0			3,686			0
2019-02-1551	Madison Heights	MI		07/22/2019							0			4,598			0
2021-02-1670	Novi	MI		11/30/2021							0			4,104			0
2021-02-1673	Okemos	MI		04/19/2022							0			1,716			0
2022-01-1697	Okemos	MI		04/19/2022							0			2,248			0
2018-04-1521	Plymouth Township	MI		01/24/2019							0			3,637			0
2022-02-1710	Portage	MI		05/26/2022							0			2,440			0
2018-02-1498	Rochester Hills	MI		10/29/2018							0			1,988			0
2019-01-1542	Southfield	MI		08/30/2017							0			1,216			0
2017-03-1459	Southfield	MI		11/16/2017							0			3,327			0
2017-02-1446	Southfield	MI		05/30/2019							0			3,945			0
2022-01-1700	Southfield	MI		05/03/2022							0			5,951			0
2021-02-1686	Troy	MI		03/15/2022							0			5,017			0
2022-02-1718	Williamsburg	MI		08/17/2022							0			5,732			0
2020-02-1608	Wixom	MI		08/27/2020							0			4,407			0
2017-01-1430	Wixom	MI		05/10/2017							0			4,171			0
2017-03-1462	Wixom	MI		12/08/2017							0			3,010			0
2017-03-1465	Wixom	MI		11/29/2017							0			2,217			0
2022-01-1693	Florissant	MO		03/24/2022							0			2,762			0
2018-02-1499	Independence	MO		10/25/2018							0			3,701			0
2019-01-1539	Kansas City	MO		05/17/2019							0			1,867			0
2022-01-1702	St Louis	MO		04/27/2022							0			5,685			0
2017-04-1471	Brandon	MS		02/02/2018							0			2,479			0
2021-02-1676	Clinton	MS		12/07/2021							0			4,596			0
2022-03-1728	Flowood	MS		10/05/2022							0			5,265			0
2021-01-1651	Gauteir	MS		07/14/2021							0			2,489			0
2017-01-1437	Hattiesburg	MS		06/23/2017							0			2,400			0
2018-04-1519	Jackson	MS		03/14/2019							0			3,204			0
2021-01-1649	Jackson	MS		08/06/2021							0			2,866			0
2021-01-1657	Jackson	MS		09/20/2021							0			8,037			0
2020-03-1635	Jackson	MS		04/09/2021							0			3,125			0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
2020-03-1643	Jackson	MS		08/06/2021							0			6,946			0
2022-01-1699	Jackson	MS		05/25/2022							0			7,467			0
2022-02-1715	Jackson	MS		08/09/2022							0			4,381			0
2019-04-1591	Long Beach	MS		01/27/2020							0			667			0
2021-02-1669	Olive Branch	MS		12/10/2021							0			3,726			0
2020-03-1638	Ridgeland	MS		05/26/2021							0			5,710			0
2020-03-1631	Ridgeland	MS		03/24/2021							0			6,562			0
2019-02-1546	Charlotte	NC		05/10/2019							0			2,517			0
2018-03-1510	Lincoln	NE		12/18/2018							0			2,553			0
2016-03-1412	Omaha	NE		12/19/2016							0			2,147			0
2020-03-1644	Swedesboro	NJ		07/19/2021							0			4,182			0
2020-02-1616	Albuquerque	NM		08/31/2018							0			6,246			0
2018-03-1509	Albuquerque	NM		05/10/2019							0			2,179			0
2018-02-1495	Albuquerque	NM		08/31/2018							0			1,943			0
2019-02-1557	Santa Fe	NM		12/19/2016							0			1,718			0
2020-01-1599	Las Vegas	NV		04/22/2020							0			9,581			0
2018-04-1520	North Las Vegas	NV		04/05/2019							0			1,564			0
2017-04-1474	Cheektowaga	NY		01/01/2021							0			2,559			0
2017-02-1451	Colonie	NY		08/09/2017							0			2,273			0
2022-03-1739	Colonie	NY		05/11/2023							0			4,411			0
2017-04-1467	Latham	NY		01/08/2018							0			4,056			0
2022-02-1717	Akron	OH		08/26/2022							0			2,435			0
2020-01-1596	Beachwood	OH		05/13/2020							0			3,207			0
2019-04-1579	Beachwood	OH		01/24/2020							0			3,295			0
2021-02-1667	Cheviot	OH		10/29/2021							0			1,851			0
2021-02-1671	Cincinnati	OH		12/17/2021							0			1,277			0
2021-02-1672	Cincinnati	OH		01/10/2022							0			1,846			0
2020-03-1626	Cincinnati	OH		04/08/2021							0			7,898			0
2019-04-1582	Cincinnati	OH		12/19/2019							0			3,102			0
2018-04-1522	Cincinnati	OH		03/08/2019							0			3,980			0
2018-04-1528	Cincinnati	OH		04/08/2019							0			2,318			0
2019-01-1538	Cleveland	OH		04/29/2019							0			1,846			0
2017-01-1433	Cleveland	OH		06/16/2017							0			1,420			0
2020-03-1641	Cleveland	OH		06/30/2021							0			5,866			0
2022-01-1696	Columbus	OH		03/31/2022							0			7,149			0
2016-03-1407	Columbus	OH		12/16/2016							0			2,201			0
2019-01-1535	Columbus	OH		06/19/2018							0			2,381			0
2018-01-1480	Galion	OH		05/30/2019							0			4,638			0
2019-03-1565	Highland Heights	OH		09/24/2019							0			2,070			0
2021-02-1679	Hillard	OH		01/27/2022							0			2,954			0
2018-02-1505	Independence	OH		11/16/2018							0			2,177			0
2019-03-1577	Kent	OH		12/06/2019							0			2,245			0
2020-03-1625	Lakeland	OH		02/26/2021							0			1,650			0
2021-01-1660	Lakewood	OH		08/27/2021							0			6,315			0
2020-02-1621	Lakewood	OH		02/11/2021							0			2,802			0
2019-03-1569	Lakewood	OH		10/07/2019							0			1,922			0
2020-02-1617	Lorain	OH		12/15/2020							0			4,564			0
2020-01-1606	Lorain	OH		05/08/2020							0			18,001			0
2018-01-1487	Loveland	OH		08/16/2018							0			3,025			0
2017-04-1472	Middletown	OH		09/12/2019							0			2,271			0
2018-03-1506	Moraine	OH		01/25/2018							0			4,774			0

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
2018-04-1523	Norwood	OH		04/10/2019							0			3,239			0
2018-03-0514	Ontario	OH		08/01/2024							0			342			0
2019-04-1590	Toledo	OH		01/30/2020							0			784			0
2018-03-1507	Twinsburg	OH		12/19/2018							0			2,649			0
2019-04-1586	Valley View	OH		05/13/2020							0			1,302			0
2020-01-1595	Valley View	OH		12/19/2019							0			4,461			0
2019-04-1585	Willoughby	OH		04/15/2020							0			4,455			0
2017-03-1454	Wooster	OH		09/21/2017							0			5,204			0
2021-02-1666	Shawnee	OK		10/15/2021							0			8,053			0
2022-01-1705	Tulsa	OK		06/16/2022							0			3,093			0
2020-03-1632	Tulsa	OK		04/16/2021							0			3,410			0
2018-02-1496	Tulsa	OK		10/15/2018							0			2,596			0
2019-02-1545	Tulsa	OK		09/21/2017							0			2,629			0
2018-02-1497	Salem	OR		10/02/2018							0			2,465			0
2017-04-1470	Chambersburg	PA		01/10/2018							0			1,484			0
2019-01-1533	Drums	PA		04/25/2019							0			1,250			0
2019-03-1558	Huntingdon Valley	PA		07/24/2019							0			732			0
2021-01-1658	Philadephia	PA		08/05/2021							0			4,027			0
2022-03-1738	West Chester	PA		05/01/2023							0			7,324			0
2018-03-1515	Wilkes - Barre	PA		05/22/2020							0			1,966			0
2020-03-1639	Wyomissing	PA		06/25/2021							0			5,463			0
2016-03-1405	Anderson	SC		04/25/2019							0			3,300			0
2017-01-1438	Columbia	SC		05/25/2017							0			3,230			0
2021-01-1648	Conway	SC		06/04/2021							0			9,818			0
2022-03-1737	Union	SC		03/30/2023							0			4,895			0
2018-02-1494	Walterboro	SC		12/10/2018							0			1,521			0
2022-03-1734	Clarksville	TN		12/16/2022							0			3,236			0
2020-01-1601	Cleveland	TN		04/29/2020							0			3,302			0
2020-02-1622	Memphis	TN		02/12/2021							0			3,905			0
2020-03-1634	Memphis	TN		03/18/2021							0			5,342			0
2020-03-1637	Memphis	TN		04/29/2021							0			3,733			0
2022-01-1704	Memphis	TN		05/13/2022							0			1,036			0
2022-01-1701	Memphis	TN		05/25/2022							0			1,273			0
2022-02-1712	Memphis	TN		07/27/2022							0			2,809			0
2018-03-1518	Memphis	TN		03/07/2019							0			1,894			0
2018-04-1527	Abilene	TX		04/03/2019							0			1,757			0
2017-01-1434	Alvin	TX		06/09/2017							0			3,607			0
2017-01-1435	Austin	TX		05/30/2017							0			1,672			0
2019-01-1540	Austin	TX		06/19/2019							0			1,612			0
2022-03-1730	Austin	TX		12/16/2022							0			1,970			0
2017-03-1458	Channelview	TX		10/19/2017							0			1,953			0
2019-02-1548	College Station	TX		05/22/2019							0			2,455			0
2021-01-1654	Corpus Christi	TX		08/23/2021							0			3,846			0
2019-04-1587	Forth Worth	TX		01/16/2020							0			1,773			0
2017-02-1441	Georgetown	TX		07/27/2017							0			3,214			0
2017-01-1432	Houston	TX		05/01/2017							0			1,220			0
2017-04-1468	Houston	TX		12/11/2017							0			3,565			0
2017-03-1464	Houston	TX		12/20/2017							0			2,138			0
2019-03-1566	Houston	TX		10/18/2019							0			1,068			0
2019-01-1532	Houston	TX		04/26/2019							0			2,546			0
2020-02-1618	Houston	TX		12/16/2020							0			6,410			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2021-01-1653	Houston	TX		08/05/2021							0			8,947			0
2021-01-1656	Houston	TX		08/19/2021							0			8,159			0
2022-03-1729	Houston	TX		12/15/2022							0			2,381			0
2022-02-1714	Houston	TX		06/29/2022							0			6,204			0
2021-02-1668	Houston	TX		10/22/2021							0			5,162			0
2021-02-1684	Houston	TX		02/09/2022							0			7,119			0
2017-03-1456	Katy	TX		10/06/2017							0			3,091			0
2017-02-1449	Kileen	TX		09/06/2017							0			3,157			0
2016-04-1419	Killeen	TX		03/30/2017							0			4,562			0
2018-01-1483	Kingwood	TX		05/18/2018							0			3,334			0
2018-02-1500	Mission	TX		10/31/2018							0			1,997			0
2021-01-1655	Missouri City	TX		07/27/2021							0			9,958			0
2022-03-1732	Montgomery	TX		12/09/2022							0			6,121			0
2020-02-1620	Nash	TX		02/05/2021							0			1,742			0
2020-03-1633	Pasadena	TX		03/24/2021							0			4,714			0
2022-02-1721	Pasadena	TX		10/17/2022							0			5,496			0
2022-02-1722	Pearland	TX		09/20/2022							0			6,655			0
2018-01-1482	Pearland	TX		06/08/2018							0			8,426			0
2022-01-1691	Prairie View	TX		02/18/2022							0			1,651			0
2019-04-1584	Richmond	TX		01/08/2020							0			5,105			0
2018-03-1517	Rockport	TX		02/28/2019							0			795			0
2020-01-1594	Round Rock	TX		04/03/2020							0			5,909			0
2018-01-1486	San Antonio	TX		08/17/2018							0			1,312			0
2018-04-1524	San Marcos	TX		04/05/2019							0			3,427			0
2019-01-1541	Spring	TX		08/02/2019							0			2,453			0
2019-04-1588	Spring	TX		01/16/2020							0			1,170			0
2019-03-1567	Sugar Land	TX		10/16/2019							0			2,301			0
2017-03-1460	The Woodlands	TX		11/08/2017							0			2,859			0
2022-02-1713	The Woodlands	TX		07/20/2022							0			4,625			0
2020-03-1642	Tyler	TX		09/08/2021							0			6,250			0
2022-01-1698	Wake Village	TX		05/26/2022							0			2,654			0
2019-04-1589	Webster	TX		01/22/2020							0			2,793			0
2018-01-1485	Cedar City	UT		07/30/2018							0			2,386			0
2017-03-1463	Chesapeake	VA		02/28/2017							0			2,960			0
2016-04-1423	Chesapeake	VA		08/29/2017							0			3,476			0
2017-01-1429	Chesapeake	VA		05/10/2017							0			3,381			0
2016-03-1417	Chesapeake	VA		10/27/2017							0			1,319			0
2017-02-1452	Chesapeake	VA		02/01/2017							0			4,444			0
2019-03-1560	Chesapeake	VA		10/03/2019							0			1,086			0
2018-01-1481	Martinsville	VA		07/09/2018							0			4,947			0
2019-02-1552	Norfolk	VA		07/19/2019							0			1,586			0
2020-03-1640	Poquoson	VA		05/27/2021							0			8,684			0
2016-03-1404	Sandston	VA		11/01/2016							0			3,580			0
2022-02-1724	Virginia Beach	VA		09/07/2022							0			2,170			0
2021-01-1646	Lake Geneva	WI		06/29/2021							0			3,506			0
2020-02-1613	Morgantown	WV		10/23/2020							0			1,808			0
2022-02-1716	Morgantown	WV		09/14/2022							0			4,449			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	0	1,038,852	0	0	0
2018-03-1514	Ontairo	OH		01/11/2019		61,831					0		61,831	61,831			0
0499999. Mortgages transferred						61,831	0	0	0	0	0	0	61,831	61,831	0	0	0
0599999 - Totals						1,496,517	0	0	0	0	0	0	1,496,517	2,535,369	0	0	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	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/18/2021		1,875,201	1,121,121	1,875,806	0	198	0	0	0	60,480	0	0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO	1.F FE	04/03/2012		1,926,973	1,559,196	1,564,218	0	(38,545)	0	0	0	126,720	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/28/2017		1,415,230	1,109,073	1,319,399	0	(15,359)	0	0	0	68,500	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO		CINCINNATI	OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	04/21/2021		2,013,501	1,334,523	2,012,891	0	(174)	0	0	0	75,000	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									7,230,906	5,123,914	6,772,315	0	(53,881)	0	0	0	330,700	0	XXX
6099999. Total - Unaffiliated									7,230,906	5,123,914	6,772,315	0	(53,881)	0	0	0	330,700	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									7,230,906	5,123,914	6,772,315	0	(53,881)	0	0	0	330,700	0	XXX

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	3,195,205	1E ..$	0	1F ..$ 3,577,110 1G ..$ 0
1B	2A ...$	0	2B ..$	0	2C ..$	0					
1C	3A ...$	0	3B ..$	0	3C ..$	0					
1D	4A ...$	0	4B ..$	0	4C ..$	0					
1E	5A ...$	0	5B ..$	0	5C ..$	0					
1F	6 .....$	0									

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
6299999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
694606-AA-2	PACIFIC LIFE INSURANCE CO		CA	PACIFIC LIFE INSURANCE CO	06/05/2002	12/30/2023	0	0	0	0	0	0	0	0	0	0	0	0	59,250
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	59,250
00218F-AB-0	ASPF II 2022-I LP - ABS		DE	ASPF II 2022-I LP - ABS	04/14/2023	02/13/2024	40,250	0	0	0	0	0	0	40,250	40,250	0	0	0	0
5899999. Any Other Class of Assets - Unaffiliated							40,250	0	0	0	0	0	0	40,250	40,250	0	0	0	0
6099999. Total - Unaffiliated							40,250	0	0	0	0	0	0	40,250	40,250	0	0	0	59,250
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							40,250	0	0	0	0	0	0	40,250	40,250	0	0	0	59,250

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202C-6J-7	G2 002673 - RMBS			4	1.A	378	101.7655	381	375	372	0	0	0	0	6.500	6.867	MON	2	24	11/20/1998	11/20/2028
36202D-A6-8	G2 002729 - RMBS			4	1.A	388	101.8120	396	389	380	0	2	0	0	6.500	7.838	MON	2	25	03/20/1999	03/20/2029
36210S-5Z-7	GN 501364 - RMBS			4	1.A	31,099	103.0890	32,109	31,147	31,101	0	(7)	0	0	6.500	6.523	MON	169	2,025	03/25/1999	03/15/2029
38377E-2Y-9	GNR 2010-064 B - CMO/RMBS			4	1.A	163,816	98.3380	157,284	159,942	159,961	0	(15)	0	0	4.500	4.507	MON	600	7,197	07/07/2010	05/16/2040
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						195,681	XXX	190,171	191,853	191,813	0	(21)	0	0	XXX	XXX	XXX	773	9,272	XXX	XXX
83162C-RK-1	SBAP 2007-20K A - ABS			4	1.A	10,869	100.6582	11,009	10,937	10,937	0	0	0	0	5.510	5.502	MN	100	603	12/03/2008	11/01/2027
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						10,869	XXX	11,009	10,937	10,937	0	0	0	0	XXX	XXX	XXX	100	603	XXX	XXX
0109999999. Total - U.S. Government Bonds						206,550	XXX	201,180	202,790	202,751	0	(21)	0	0	XXX	XXX	XXX	873	9,874	XXX	XXX
74730D-AD-5	QATARENERGY		C	1,2	1.C FE	2,396,688	68.4230	1,710,575	2,500,000	2,402,404	0	2,133	0	0	3.300	3.525	JJ	38,729	82,500	04/01/2022	07/12/2051
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,396,688	XXX	1,710,575	2,500,000	2,402,404	0	2,133	0	0	XXX	XXX	XXX	38,729	82,500	XXX	XXX
0309999999. Total - All Other Government Bonds						2,396,688	XXX	1,710,575	2,500,000	2,402,404	0	2,133	0	0	XXX	XXX	XXX	38,729	82,500	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
036321-U7-0	ANOKA MINN	CF		2	1.B FE	431,320	70.0440	301,189	430,000	430,278	0	(240)	0	0	2.850	2.788	FA	5,106	12,255	06/24/2020	02/01/2043
167486-M7-1	CHICAGO ILL				2.A FE	20,114	100.7760	20,155	20,000	20,036	0	(8)	0	0	6.050	5.999	JJ	605	1,210	01/16/2009	01/01/2029
274407-SS-5	EAST PEORIA ILL				1.E FE	465,107	100.7310	518,765	515,000	506,252	0	3,977	0	0	5.500	6.419	JJ	14,163	28,325	03/06/2009	01/01/2027
602245-UM-2	MILWAUKEE COUNTY			1	1.C FE	395,994	104.3790	405,727	388,706	390,809	0	(456)	0	0	6.840	6.678	JD	2,216	26,588	03/24/2009	12/01/2028
639064-TC-8	NAUGATUCK CONN				1.D FE	494,360	105.3150	526,575	500,000	497,212	0	249	0	0	5.910	5.995	JD	2,463	29,550	11/30/2009	06/01/2033
797508-HT-8	SAN DIEGUITO CALIF UN HIGH SCH DIST	CF		2	1.C FE	1,058,050	76.6390	766,390	1,000,000	1,034,483	0	(5,730)	0	0	2.852	2.192	FA	11,883	28,520	09/25/2020	08/01/2038
981305-SA-4	WORCESTER MASS				1.C FE	174,531	102.5030	174,255	170,000	170,941	0	(278)	0	0	6.250	6.045	JJ	5,313	10,625	03/31/2009	01/01/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,039,476	XXX	2,713,057	3,023,706	3,050,011	0	(2,488)	0	0	XXX	XXX	XXX	41,748	137,073	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,039,476	XXX	2,713,057	3,023,706	3,050,011	0	(2,488)	0	0	XXX	XXX	XXX	41,748	137,073	XXX	XXX
040507-NB-7	ARIZONA HEALTH FACS AUTH REV	CF		1	1.D FE	1,495,308	96.7510	1,451,265	1,500,000	1,498,004	0	418	0	0	4.162	4.192	JJ	31,215	62,430	02/11/2014	01/01/2030
072031-AR-8	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE			1	1.D FE	528,938	92.5160	485,709	525,000	527,432	0	(201)	0	0	3.994	3.936	AO	5,242	20,969	02/24/2016	10/01/2034
088518-CL-7	BEXAR CNTY TEX REV			1	1.B FE	500,439	109.2430	502,518	460,000	478,467	0	(1,837)	0	0	6.980	6.308	FA	12,130	32,108	11/03/2009	08/15/2032
13077D-HW-5	CALIFORNIA ST UNIV REV	CF		2	1.D FE	350,000	82.0680	287,238	350,000	350,000	0	0	0	0	3.470	3.470	MN	2,024	12,145	07/12/2019	11/01/2039
13077D-KS-0	CALIFORNIA ST UNIV REV	CF		1,2	1.D FE	1,000,000	76.8630	768,630	1,000,000	1,000,000	0	0	0	0	2.965	2.965	MN	4,942	29,650	02/06/2020	11/01/2039
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH	CF		1	1.B FE	696,235	99.9160	579,513	580,000	670,710	0	(4,379)	0	0	5.491	4.075	MN	5,308	31,848	06/25/2018	11/01/2039
235241-VT-0	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1,2	1.C FE	612,420	79.3630	476,178	600,000	607,716	0	(1,203)	0	0	2.578	2.344	JD	1,289	15,468	12/07/2020	12/01/2035
23542J-RC-1	DALLAS TEX WTRWKS & SWR SYS REV	CF		2	1.C FE	923,143	75.0130	656,364	875,000	903,541	0	(4,620)	0	0	2.772	2.165	AO	6,064	24,255	08/05/2020	10/01/2040
261149-BD-9	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME	CF		2	1.F FE	407,382	100.0560	430,241	430,000	416,894	0	760	0	0	6.210	6.589	FA	10,088	26,703	04/08/2009	08/15/2036
264438-U5-9	DULUTH MINN	CF		2	1.C FE	499,750	93.5490	467,745	500,000	499,960	0	18	0	0	3.800	3.801	FA	7,917	19,000	10/15/2015	02/01/2032
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES	CF		1	1.C FE	316,083	90.9590	272,877	300,000	312,842	0	(592)	0	0	4.584	4.197	JJ	6,876	13,752	01/07/2019	01/01/2040
57586N-MX-6	MASSACHUSETTS HOUSING FINANCE AGENCY	CF		2	1.C FE	90,000	95.8710	86,284	90,000	90,000	0	0	0	0	4.511	4.511	JD	338	4,060	09/14/2012	12/01/2032
57586N-YS-4	MASSACHUSETTS HOUSING FINANCE AGENCY	CF		2	1.C FE	530,000	98.7000	523,110	530,000	530,000	0	0	0	0	4.110	4.110	JD	1,815	21,783	03/18/2015	12/01/2030
592041-XV-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN	CF		1	1.A FE	500,000	86.3380	431,690	500,000	500,000	0	0	0	0	3.237	3.237	AO	4,046	16,185	10/27/2016	10/01/2036
59333P-3W-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	240,018	88.7200	221,800	250,000	241,804	0	321	0	0	4.280	4.562	AO	2,675	10,700	11/06/2018	10/01/2041
59333P-W2-0	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	625,000	81.4130	508,831	625,000	625,000	0	0	0	0	3.856	3.856	AO	6,025	24,100	08/04/2016	10/01/2041
59447T-CZ-4	MICHIGAN FIN AUTH REV			2	1.C FE	1,000,000	92.6520	926,520	1,000,000	1,000,000	0	0	0	0	4.195	4.195	MS	13,983	41,950	04/16/2015	09/01/2035
60242N-CC-3	MILWAUKEE WIS REDEV AUTH REV			2	1.E FE	387,984	100.0650	415,270	415,000	415,000	0	0	0	0	5.500	5.499	MS	7,608	22,825	08/11/2003	03/01/2028
61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV	CF		1	1.D FE	200,000	96.2610	192,522	200,000	200,000	0	0	0	0	4.631	4.631	JJ	4,631	9,262	06/17/2015	07/01/2035
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	0			1.E FE	1,241,950	111.6780	1,116,780	1,000,000	1,224,096	0	(8,837)	0	0	7.102	5.044	JJ	35,510	71,020	12/05/2022	01/01/2041
64988Y-HN-0	NEW YORK ST MTG AGY HOMEOWNER MTG REV	CF		2	1.B FE	800,567	73.0430	573,388	785,000	793,696	0	(1,692)	0	0	2.980	2.729	AO	5,848	23,393	09/28/2020	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68608J-SZ-5	OREGON ST FACS AUTH REV	CF			1.F FE	310,000	99.5100	308,481	310,000	310,000	0	0	0	0	4.100	4.098	AO	3,178	12,710	04/17/2015	04/01/2027
71884A-G5-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX	CF		1,2	1.B FE	1,008,280	73.1480	731,480	1,000,000	1,004,916	0	(809)	0	0	2.564	2.468	JJ	12,820	25,640	09/16/2020	07/01/2040
73358X-JB-9	PORT AUTH N Y & N J			1	1.D FE	375,000	94.5860	354,698	375,000	375,000	0	0	0	0	5.072	5.072	JJ	8,770	20,658	06/07/2023	07/15/2053
73474T-AP-5	PORT MORROW ORE TRANSMISSION FACS REV	CF		1	1.C FE	500,000	82.2570	411,285	500,000	500,000	0	0	0	0	2.987	2.987	MS	4,978	14,935	07/14/2016	09/01/2036
735389-ZE-1	PORT SEATTLE WASH REV	CF		2	1.D FE	500,000	88.0890	440,445	500,000	500,000	0	0	0	0	3.755	3.755	MN	3,129	18,775	07/26/2017	05/01/2036
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH			1,2	1.F FE	1,000,000	75.0170	750,170	1,000,000	1,000,000	0	0	0	0	3.930	3.930	AO	9,825	39,300	01/30/2018	10/01/2048
783186-TN-9	RUTGERS ST UNIV N J	CF		2	1.E FE	997,360	81.3070	813,070	1,000,000	997,762	0	59	0	0	4.146	4.161	MN	6,910	41,460	05/02/2018	05/01/2048
797391-4A-4	SAN DIEGO CNTY CALIF CTFS PARTN			2	1.B FE	759,766	76.2210	567,846	745,000	754,102	0	(1,456)	0	0	2.750	2.520	AO	5,122	20,488	12/15/2020	10/01/2038
797400-LN-6	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S	CF		2	1.A FE	2,001,935	80.7990	1,615,980	2,000,000	2,001,087	0	(178)	0	0	3.198	3.186	AO	15,990	63,960	12/06/2019	04/01/2039
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV				1.G FE	10,209	102.4090	10,241	10,000	10,052	0	(11)	0	0	6.224	6.077	JJ	311	622	05/12/2009	01/01/2029
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV	CF		1	1.D FE	204,240	100.9230	200,837	199,000	200,202	0	(403)	0	0	5.000	4.757	MS	2,930	9,950	12/14/2011	09/15/2027
88213A-PS-8	BOARD OF REGENTS TEXAS A & M UNIVERSITY	CF		1,2	1.A FE	1,077,520	83.2180	832,180	1,000,000	1,039,586	0	(8,506)	0	0	3.330	2.371	MN	4,255	33,300	05/01/2020	05/15/2039
898797-JB-2	TUCSON ARIZ WTR REV	CF		2	1.C FE	1,000,000	80.8500	808,500	1,000,000	1,000,000	0	0	0	0	2.062	2.062	JJ	10,310	20,620	11/13/2020	07/01/2033
914119-F5-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS	CF		2	1.D FE	500,000	85.1060	425,530	500,000	500,000	0	0	0	0	3.949	3.949	JD	1,645	19,745	05/11/2016	06/01/2042
91412G-E9-2	UNIVERSITY CALIF REVS	CF		1	1.C FE	963,610	83.6100	794,295	950,000	959,833	0	(520)	0	0	3.552	3.460	MN	4,312	33,744	09/13/2016	05/15/2039
914455-UF-5	UNIVERSITY MICH UNIV REVS	CF		1,2	1.A FE	750,000	71.3400	535,050	750,000	750,000	0	0	0	0	2.437	2.437	AO	4,569	18,278	06/10/2020	04/01/2040
91523N-MZ-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER	CF		2	1.B FE	1,500,000	81.8900	1,228,350	1,500,000	1,500,000	0	0	0	0	3.704	3.704	JD	4,630	55,560	01/23/2015	12/01/2044
958697-LB-8	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY	CF		1	1.D FE	2,014,859	81.6470	1,632,940	2,000,000	2,011,810	0	(654)	0	0	3.156	3.097	JJ	31,560	63,120	12/04/2019	01/01/2039
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	450,000	84.2650	379,193	450,000	450,000	0	0	0	0	3.294	3.294	MN	2,471	14,823	08/03/2016	05/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						28,867,992	XXX	24,215,042	28,304,000	28,749,514	0	(34,325)	0	0	XXX	XXX	XXX	313,290	1,061,292	XXX	XXX
31283N-2K-7	FH P00778 - RMBS			4	1.A	44,668	100.7405	44,306	43,980	44,159	0	(7)	0	0	6.500	6.281	MON	238	2,859	11/16/2007	09/01/2037
312806-ML-0	FH P51263 - RMBS			4	1.A	20,108	98.4906	19,135	19,428	19,963	0	(9)	0	0	6.000	4.249	MON	97	1,166	05/12/2009	02/01/2037
31359N-4Q-1	FNR 9720C D - CMO/RMBS			4	1.A	169	100.0750	182	182	179	0	2	0	0	7.000	10.210	MON	1	13	03/17/1997	03/17/2027
31371H-KW-7	FN 252409 - RMBS			4	1.A	907	101.1921	918	907	905	0	0	0	0	6.500	6.418	MON	5	59	04/26/1999	03/01/2029
31383D-U8-4	FN 500207 - RMBS			4	1.A	2,405	100.3615	2,445	2,436	2,411	0	2	0	0	6.500	7.040	MON	13	158	05/01/1999	05/01/2029
31390F-VM-8	FN 645120 - RMBS			4	1.A	39,877	102.0459	39,358	38,569	39,243	0	(49)	0	0	6.500	5.426	MON	209	2,507	08/07/2002	05/01/2032
31392F-DB-0	FNGT 2002-T16 A1 - CMO/RMBS			4	1.A	4,780	103.4877	4,910	4,745	4,745	0	0	0	0	6.500	6.389	MON	26	308	04/02/2003	07/25/2042
31401P-FU-3	FN 713979 - RMBS			4	1.A	1,425	99.1830	1,383	1,394	1,401	0	(1)	0	0	5.000	4.741	MON	6	70	06/03/2003	07/01/2033
31411G-PZ-9	FN 907740 - RMBS			4	1.A	2,247	100.2406	2,253	2,247	2,248	0	(1)	0	0	6.000	5.990	MON	11	135	01/26/2007	12/01/2036
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						116,585	XXX	114,889	113,888	115,255	0	(63)	0	0	XXX	XXX	XXX	606	7,274	XXX	XXX
75458J-AC-1	RAYCSC 2022 A3 - ABS			4	1.A FE	1,410,000	70.6222	995,774	1,410,000	1,410,000	0	0	0	0	3.354	3.354	JD	3,941	47,291	02/04/2022	12/01/2051
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,410,000	XXX	995,774	1,410,000	1,410,000	0	0	0	0	XXX	XXX	XXX	3,941	47,291	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						30,394,577	XXX	25,325,704	29,827,888	30,274,768	0	(34,388)	0	0	XXX	XXX	XXX	317,837	1,115,858	XXX	XXX
000000-00-0	CHAMPION SENIOR SECURED LOAN, LP LONG TE	0			2.C PL	1,256,803	100.0000	1,256,803	1,256,803	1,256,803	0	0	0	0	9.946	9.945	N/A	7,467	121,713	12/09/2024	06/09/2029
00108W-AN-0	AEP TEXAS INC			1,2	2.A FE	1,620,158	66.2956	1,077,303	1,625,000	1,620,528	0	103	0	0	3.450	3.466	MN	7,164	56,063	05/04/2021	05/15/2051
001814-AS-1	ANR PIPELINE CO				2.A FE	736,500	100.7301	604,380	600,000	607,602	0	(17,871)	0	0	7.000	3.887	JD	3,500	42,000	09/22/2016	06/01/2025
00188Q-AA-4	APH SOMERSET INVESTOR 2 LLC			1,2	3.B FE	250,500	101.3517	253,379	250,000	250,486	0	(14)	0	0	7.875	7.826	MN	3,391	0	10/28/2024	11/01/2029
00194B-AA-2	APH FINANCE 1, LLC.				1.G PL	450,000	88.9390	400,225	450,000	450,000	0	0	0	0	4.770	4.770	JAJO	5,009	21,465	06/10/2019	07/07/2039
00206R-LV-2	AT&T INC	0		1,2	2.B FE	942,630	66.2366	993,549	1,500,000	952,058	0	4,491	0	0	3.650	6.234	MS	16,121	54,750	10/25/2022	09/15/2059
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.A FE	115,938	99.1687	123,961	125,000	117,666	0	1,400	0	0	5.750	7.354	JAJO	1,398	7,207	10/02/2023	04/20/2029
002824-BH-2	ABBOTT LABORATORIES	0		1,2	1.D FE	1,042,932	93.3430	1,026,773	1,100,000	1,045,743	0	1,344	0	0	4.900	5.283	MN	4,641	53,900	11/01/2022	11/30/2046
00287Y-AW-9	ABBVIE INC			1,2	1.G FE	256,125	85.0039	212,510	250,000	255,068	0	(148)	0	0	4.450	4.302	MN	1,452	11,125	06/27/2016	05/14/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-CB-3	ABBVIE INC	0		1,2	1.G FE	926,160	81.3043	975,652	1,200,000	935,841	0	4,598	0	0	4.250	5.958	MN	5,667	51,000	10/25/2022	11/21/2049
00489L-AF-0	ACRISURE LLC			1,2	4.B FE	111,212	94.0124	117,515	125,000	113,742	0	1,868	0	0	4.250	6.787	FA	2,007	3,188	08/16/2024	02/15/2029
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.A FE	254,140	97.9030	244,757	250,000	249,290	0	(900)	0	0	6.125	5.964	FA	6,380	6,125	10/22/2024	08/01/2028
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	1,520,065	78.2650	1,173,974	1,500,000	1,517,682	0	(781)	0	0	3.850	3.752	AO	9,946	57,750	10/22/2021	10/29/2041
007973-AE-0	ADVANCED ENERGY INDUSTRIES INC				2.A FE	110,032	109.1476	120,062	110,000	110,034	0	2	0	0	2.500	2.492	MS	810	2,392	09/09/2024	09/15/2028
00810G-AD-6	AETHON UNITED BR LP			1,2	4.B FE	176,813	102.2668	178,967	175,000	176,735	0	(77)	0	0	7.500	7.249	AO	3,281	0	10/01/2024	10/01/2029
008117-AH-6	VOYA HOLDINGS INC				1.G FE	289,928	103.1930	248,695	241,000	246,973	0	(3,409)	0	0	7.625	5.998	FA	6,942	18,376	03/04/2003	08/15/2026
00914A-AG-7	AIR LEASE CORP	0		1,2	2.B FE	385,708	90.2794	451,397	500,000	414,365	0	13,597	0	0	3.000	7.070	FA	6,250	15,000	10/19/2022	02/01/2030
00971T-AN-1	AKAMAI TECHNOLOGIES INC				1.G FE	256,326	97.6898	249,109	255,000	256,271	0	(55)	0	0	1.125	1.002	FA	1,084	0	10/17/2024	02/15/2029
00973R-AM-5	AKER BP ASA		C	1,2	2.B FE	1,247,585	100.4342	1,255,428	1,250,000	1,247,873	0	188	0	0	6.000	6.026	JD	3,750	75,000	06/07/2023	06/13/2033
010392-FR-4	ALABAMA POWER CO			1,2	1.E FE	998,710	74.6573	746,573	1,000,000	998,953	0	29	0	0	3.700	3.707	JD	3,083	37,000	11/02/2017	12/01/2047
012873-AK-1	OVINTIV INC	0		1	2.C FE	702,125	108.4723	694,223	640,000	690,457	0	(5,837)	0	0	7.375	5.953	MN	7,867	47,200	12/05/2022	11/01/2031
01309Q-AA-6	ALBERTSONS COMPANIES INC			1,2	3.B FE	100,000	101.3158	101,316	100,000	100,000	0	0	0	0	6.500	6.500	FA	2,456	6,500	02/06/2023	02/15/2028
013716-AN-5	RIO TINTO ALCAN INC			1	1.F FE	562,900	105.2865	526,433	500,000	516,833	0	(3,784)	0	0	7.250	6.248	MN	6,042	36,250	09/04/2003	11/01/2028
01626P-AV-8	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	235,000	94.4062	221,855	235,000	235,000	0	0	0	0	5.617	5.617	FA	5,097	6,600	02/06/2024	02/12/2054
017475-AC-8	CARDINAL HEALTH INC				2.B FE	1,189,500	102.9386	1,029,386	1,000,000	1,024,859	0	(12,929)	0	0	7.000	5.518	AO	14,778	70,000	03/24/2004	10/15/2026
018581-AL-2	BREAD FINANCIAL HOLDINGS INC			1,2	3.C FE	42,100	99.8055	39,922	40,000	40,000	0	(495)	0	0	7.000	7.000	MS	824	3,596	12/17/2021	01/15/2026
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	50,000	100.2351	50,118	50,000	50,000	0	0	0	0	6.750	6.744	AO	713	3,375	02/06/2023	04/15/2028
01883L-AF-0	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	127,520	100.3906	125,488	125,000	127,342	0	(179)	0	0	7.000	6.618	JJ	4,035	3,036	11/25/2024	01/15/2031
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.C FE	125,250	102.2085	127,761	125,000	125,241	0	(9)	0	0	7.875	7.835	FA	3,719	4,895	08/01/2024	02/15/2031
020002-AP-6	ALLSTATE CORP			1	2.A FE	1,398,082	105.9069	1,482,697	1,400,000	1,399,166	0	79	0	0	6.125	6.135	JD	3,811	85,750	02/05/2008	12/15/2032
02043Q-AB-3	ALNYLAM PHARMACEUTICALS INC				4.C	86,363	106.7805	85,424	80,000	86,092	0	(272)	0	0	1.000	(1.736)	MS	236	0	11/15/2024	09/15/2027
02073L-AA-9	ALPHA GENERATION LLC			1,2	4.B FE	25,000	98.9375	24,734	25,000	25,000	0	0	0	0	6.750	6.749	AO	427	0	09/19/2024	10/15/2032
02154C-AF-0	ALTICE FINANCING SA		C	1,2	5.A FE	199,462	78.2728	156,546	200,000	199,743	0	77	0	0	5.000	5.046	JJ	4,611	10,000	04/16/2021	01/15/2028
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	1,747,215	98.7917	1,481,875	1,500,000	1,699,046	0	(10,409)	0	0	5.800	4.487	FA	33,108	87,000	11/19/2019	02/14/2039
023135-CA-2	AMAZON.COM INC			1,2	1.D FE	1,977,517	73.4055	1,457,098	1,985,000	1,978,578	0	303	0	0	2.875	2.900	MN	7,768	57,069	05/10/2021	05/12/2041
02376R-AF-9	AMERICAN AIRLINES GROUP INC				4.C	99,892	116.9649	105,268	90,000	94,024	0	(5,869)	0	0	6.500	(2.330)	JJ	2,925	2,925	04/10/2024	07/01/2025
02379*-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST, SE				1.E PL	264,375	97.2723	257,164	264,375	264,375	0	0	0	0	3.530	3.529	JD	415	14,594	06/18/2019	06/15/2026
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC			1,2	4.B FE	49,531	99.2358	49,618	50,000	49,600	0	69	0	0	6.875	7.137	JJ	1,719	1,719	05/30/2024	07/01/2028
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	2,904,150	82.6411	2,066,027	2,500,000	2,872,430	0	(9,231)	0	0	4.375	3.478	JD	304	164,063	05/24/2021	06/30/2050
03027X-BK-5	AMERICAN TOWER CORP	0		1,2	2.B FE	956,981	61.8349	1,051,193	1,700,000	979,894	0	10,910	0	0	2.950	6.272	JJ	23,125	50,150	10/25/2022	01/15/2051
03028P-C#-1	AMERICAN TRANSMISSION COMPANY LLC				1.F	1,000,000	94.6604	946,604	1,000,000	1,000,000	0	0	0	0	5.170	5.169	MS	15,223	51,700	03/14/2011	03/14/2041
03040W-BE-4	AMERICAN WATER CAPITAL CORP				2.A FE	279,805	98.8234	276,705	280,000	280,086	0	296	0	0	3.625	3.604	JD	451	8,881	08/22/2024	06/15/2026
03115A-AC-7	AMFAM HOLDINGS INC			1,2	2.C FE	2,250,000	60.3618	1,358,141	2,250,000	2,250,000	0	0	0	0	3.833	3.833	MS	26,352	86,243	03/08/2021	03/11/2051
031162-CR-9	AMGEN INC			1,2	2.A FE	1,080,180	74.5240	745,240	1,000,000	1,065,971	0	(3,659)	0	0	3.150	2.605	FA	11,375	31,500	12/14/2020	02/21/2040
031162-CS-7	AMGEN INC	0		1,2	2.A FE	930,216	68.3350	956,690	1,400,000	946,789	0	7,866	0	0	3.375	5.849	FA	17,063	47,250	10/25/2022	02/21/2050
032177-AJ-6	AMSTED INDUSTRIES INC			1,2	3.C FE	132,475	94.0616	117,577	125,000	128,319	0	(1,131)	0	0	4.625	3.600	MN	739	5,781	02/16/2021	05/15/2030
032654-AW-5	ANALOG DEVICES INC			1,2	1.G FE	952,579	70.7571	679,268	960,000	953,515	0	299	0	0	2.800	2.851	AO	6,720	26,880	09/28/2021	10/01/2041
035229-CQ-4	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	578,945	104.2994	521,497	500,000	551,941	0	(5,281)	0	0	5.950	4.401	JJ	13,718	29,750	05/07/2019	01/15/2033
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.C FE	324,800	94.8518	284,555	300,000	317,993	0	(1,342)	0	0	4.700	3.999	FA	5,875	14,100	05/16/2019	02/01/2036
036752-AU-7	ELEVANCE HEALTH INC	0		1,2	2.A FE	972,924	80.5986	967,184	1,200,000	979,698	0	3,212	0	0	4.550	5.912	MN	6,977	54,600	10/25/2022	05/15/2052
03740L-AE-2	AON CORP			1,2	2.A FE	1,181,832	73.3620	880,344	1,200,000	1,182,748	0	151	0	0	3.900	3.970	FA	15,990	46,800	02/23/2022	02/28/2052
037411-BG-9	APACHE CORP			1,2	2.C FE	839,620	83.1024	831,024	1,000,000	840,176	0	556	0	0	5.350	6.685	JJ	26,750	0	10/25/2024	07/01/2049
03762U-AD-7	APOLLO COMMERCIAL REAL ESTATE FINANCE IN			1,2	4.A FE	67,313	86.7860	65,089	75,000	67,398	0	85	0	0	4.625	7.335	JD	154	1,156	12/13/2024	06/15/2029
037833-EL-0	APPLE INC	0		1,2	1.B FE	1,435,632	59.9381	1,438,515	2,400,000	1,453,465	0	8,442	0	0	2.850	5.303	FA	27,740	68,400	10/25/2022	08/05/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03835V-AJ-5	APTIV IRISH HOLDINGS LTD	0	C	1,2	2.B FE	978,876	58.4641	1,052,355	1,800,000	1,000,980	0	10,534	0	0	3.100	6.673	JD	4,650	55,800	10/25/2022	12/01/2051
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	1,645,361	105.8937	1,588,405	1,500,000	1,524,575	0	(10,065)	0	0	7.500	6.687	MS	33,125	112,500	04/21/2004	03/15/2027
039483-AN-2	ARCHER-DANIELS-MIDLAND CO				1.F FE	101,450	105.2347	105,235	100,000	100,303	0	(90)	0	0	6.750	6.635	JD	300	6,750	02/11/1998	12/15/2027
040555-DG-6	ARIZONA PUBLIC SERVICE CO			1,2	2.A FE	1,001,553	100.0060	1,000,060	1,000,000	1,001,434	0	(119)	0	0	5.550	5.529	FA	23,125	60,279	06/28/2023	08/01/2033
043188-AE-7	ARTISAN PARTNERS HOLDINGS LP				1.G PL	260,000	97.9708	254,724	260,000	260,000	0	0	0	0	4.530	4.530	N/A	4,417	11,778	08/16/2019	08/16/2027
04351P-AD-3	ASCENDIS PHARMA A/S		C		5.A YE	111,741	110.3579	132,429	120,000	115,081	0	1,935	0	0	2.250	3.517	AO	675	1,913	10/14/2024	04/01/2028
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	3.C FE	100,000	97.3871	97,387	100,000	100,000	0	0	0	0	5.875	5.878	MS	1,958	5,875	06/09/2021	06/30/2029
04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	3.C FE	100,125	99.3989	99,399	100,000	100,122	0	(3)	0	0	6.625	6.605	AO	1,399	0	10/02/2024	10/15/2032
045054-AS-2	ASHTEAD CAPITAL INC			1,2	2.C FE	799,072	100.0756	800,605	800,000	799,316	0	244	0	0	5.800	5.812	AO	9,796	32,996	01/25/2024	04/15/2034
04505A-AA-7	ASHTEAD CAPITAL INC			1,2	2.C FE	198,018	98.7154	197,431	200,000	198,397	0	165	0	0	5.500	5.631	FA	4,278	11,000	08/04/2022	08/11/2032
046353-AD-0	ASTRAZENECA PLC	0	C	1	1.F FE	543,465	109.6514	548,257	500,000	539,195	0	(2,038)	0	0	6.450	5.580	MS	9,496	32,250	11/01/2022	09/15/2037
05279#-AJ-8	AUTOLIV ASP, INC.				2.B FE	1,000,000	98.1000	981,000	1,000,000	1,000,000	0	0	0	0	4.940	4.938	AO	9,331	49,400	04/23/2014	04/23/2029
05368V-AB-2	AVIENT CORP			1,2	3.C FE	25,000	98.6389	24,660	25,000	25,000	0	0	0	0	6.250	6.248	MN	443	0	09/05/2024	11/01/2031
05480A-AA-3	AZORRA FINANCE LTD		C	1,2	3.C FE	125,000	99.4067	124,258	125,000	125,000	0	0	0	0	7.750	7.750	AO	1,964	0	10/11/2024	04/15/2030
05523R-AM-9	BAE SYSTEMS PLC		C	1,2	2.A FE	991,330	97.3507	973,507	1,000,000	991,419	0	89	0	0	5.500	5.560	MS	14,514	27,500	03/19/2024	03/26/2054
05526D-BD-6	BAT CAPITAL CORP	0		1,2	2.A FE	519,271	86.2661	508,970	590,000	519,424	0	154	0	0	4.390	5.734	FA	9,785	0	12/17/2024	08/15/2037
05682*-AC-8	BAIN CAPITAL HOLDINGS LP				1.D PL	2,700,000	76.5284	2,066,267	2,700,000	2,700,000	0	0	0	0	2.840	2.840	AO	16,188	76,680	02/09/2021	04/15/2036
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC			1,2	4.C FE	151,656	102.0577	153,087	150,000	151,573	0	(83)	0	0	7.125	6.918	MN	1,366	5,077	07/16/2024	05/15/2031
059165-EH-9	BALTIMORE GAS AND ELECTRIC CO			1,2	1.G FE	984,195	72.2663	722,663	1,000,000	986,752	0	396	0	0	3.500	3.588	FA	13,222	35,000	12/21/2017	08/15/2046
06051G-FC-8	BANK OF AMERICA CORP				1.G FE	1,045,155	93.3776	700,332	750,000	1,005,743	0	(10,148)	0	0	5.000	2.699	JJ	16,667	37,500	12/14/2020	01/21/2044
06051G-JA-8	BANK OF AMERICA CORP	0		1,2,5	1.G FE	944,086	78.2826	1,017,674	1,300,000	955,502	0	5,567	0	0	4.083	6.129	MS	14,892	53,079	10/25/2022	03/20/2051
06738E-AV-7	BARCLAYS PLC	0	C	1	2.A FE	523,775	88.8600	622,020	700,000	530,479	0	3,187	0	0	4.950	7.150	JJ	16,459	34,650	10/19/2022	01/10/2047
06738E-CS-2	BARCLAYS PLC		C	1,2,5	2.A FE	435,000	99.9400	434,739	435,000	435,000	0	0	0	0	6.036	6.036	MS	7,950	13,128	03/05/2024	03/12/2055
06744E-DH-7	BARCLAYS BANK PLC		C		1.E FE	320,000	98.1250	314,000	320,000	320,000	0	0	0	0	1.000	1.000	FA	1,200	1,600	02/02/2024	02/16/2029
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE			1,2	1.F FE	1,176,020	83.6281	836,281	1,000,000	1,154,771	0	(4,547)	0	0	4.750	3.709	AO	8,576	47,500	12/13/2019	04/26/2047
071813-AM-1	BAXTER INTERNATIONAL INC			1	2.B FE	231,615	104.0185	221,559	213,000	217,655	0	(1,342)	0	0	6.625	5.843	FA	5,331	14,111	08/04/2010	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC			1	2.B FE	686,055	102.0949	510,474	500,000	645,512	0	(8,820)	0	0	6.250	3.440	JD	2,604	31,250	01/31/2020	12/01/2037
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE	1,775,000	62.0609	1,101,580	1,775,000	1,775,000	0	0	0	0	3.132	3.132	JD	4,633	55,593	11/16/2021	12/01/2051
071813-CV-9	BAXTER INTERNATIONAL INC	0		1,2	2.B FE	915,075	62.0609	930,913	1,500,000	932,806	0	8,417	0	0	3.132	5.974	JD	3,915	46,980	10/25/2022	12/01/2051
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP	0		1,2	1.C FE	1,387,798	75.7028	1,438,354	1,900,000	1,403,690	0	7,548	0	0	3.850	5.763	MS	21,539	73,150	10/25/2022	03/15/2052
09257W-AF-7	BLACKSTONE MORTGAGE TRUST INC			1,2	4.A FE	25,000	102.8013	25,700	25,000	25,000	0	0	0	0	7.750	7.751	JD	113	0	11/25/2024	12/01/2029
092914-AA-8	BLACKSTONE REG FINANCE CO. L.L.C.	0		1,2	1.E FE	520,513	96.6726	512,365	530,000	520,542	0	29	0	0	5.000	5.233	JD	1,840	0	12/17/2024	12/06/2034
095796-AE-8	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	102,640	99.8739	99,874	100,000	100,000	0	(699)	0	0	6.625	6.625	JJ	3,055	6,625	03/22/2022	07/15/2026
095796-AK-4	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	50,000	102.7334	51,367	50,000	50,000	0	0	0	0	7.250	7.252	JJ	1,672	473	05/14/2024	07/15/2032
097023-AM-7	BOEING CO				2.C FE	939,747	100.8588	805,862	799,000	804,696	0	(12,169)	0	0	7.250	5.634	JD	2,575	57,928	07/13/2012	06/15/2025
097023-CV-5	BOEING CO	0		1,2	2.C FE	430,988	95.1380	475,690	500,000	435,777	0	2,266	0	0	5.705	7.093	MN	4,754	28,525	10/19/2022	05/01/2040
097023-CX-1	BOEING CO	0		1,2	2.C FE	333,876	92.5309	370,123	400,000	334,727	0	399	0	0	5.930	7.212	MN	3,953	23,720	10/19/2022	05/01/2060
09709U-V7-0	BOFA FINANCE LLC				1.E FE	477,991	102.2750	450,010	440,000	464,220	0	(7,875)	0	0	0.600	(1.629)	MN	264	2,340	08/06/2024	05/25/2027
097751-CB-5	BOMBARDIER INC			1,2	4.A FE	124,875	103.1276	128,910	125,000	124,906	0	31	0	0	7.250	7.260	JJ	6,721	0	04/02/2024	07/01/2031
100743-AN-3	BOSTON GAS CO			1,2	2.A FE	1,500,000	98.5396	1,478,094	1,500,000	1,500,000	0	0	0	0	6.119	6.119	JJ	41,048	91,785	07/17/2023	07/20/2053
103304-BV-2	BOYD GAMING CORP			1,2	4.A FE	64,438	92.5179	69,388	75,000	66,768	0	987	0	0	4.750	6.888	MS	1,049	3,563	07/13/2022	06/15/2031
10482B-AB-7	BRAEMAR HOTELS & RESORTS INC				4.B YE	191,015	94.5000	174,825	185,000	186,925	0	(1,331)	0	0	4.500	3.732	JD	694	8,325	05/20/2022	06/01/2026
10806*-AD-7	BRIDGE INVESTMENT GROUP HOLDINGS INC.	0			1.G PL	2,300,000	101.0904	2,325,078	2,300,000	2,300,000	0	0	0	0	6.100	6.101	N/A	41,311	140,300	03/29/2023	02/15/2033
109641-AK-6	BRINKER INTERNATIONAL INC			1,2	4.A FE	103,875	105.6072	105,607	100,000	103,671	0	(204)	0	0	8.250	7.609	JJ	3,804	5,259	07/10/2024	07/15/2030
109696-AD-6	BRINKS CO			1,2	3.B FE	150,000	100.7344	151,102	150,000	150,000	0	0	0	0	6.750	6.750	JD	450	5,147	06/05/2024	06/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-DH-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,185,122	88.1903	881,903	1,000,000	1,160,113	0	(6,458)	0	0	4.625	3.419	MN	5,910	46,250	12/22/2020	05/15/2044
110122-DW-5	BRISTOL-MYERS SQUIBB CO	0		1,2	1.F FE	955,604	72.8126	946,563	1,300,000	966,699	0	5,262	0	0	3.700	5.535	MS	14,163	48,100	10/25/2022	03/15/2052
110122-DX-3	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	308,500	71.5352	221,759	310,000	308,551	0	17	0	0	3.900	3.924	MS	3,560	12,090	02/15/2022	03/15/2062
11135F-BT-7	BROADCOM INC	0		1,2	2.B FE	818,056	93.7729	937,729	1,000,000	850,674	0	15,448	0	0	4.150	6.782	AO	8,761	41,500	10/19/2022	04/15/2032
112463-AC-8	BROOKDALE SENIOR LIVING INC				4.C	110,475	93.3355	112,003	120,000	113,584	0	3,109	0	0	2.000	5.176	AO	507	2,400	01/26/2024	10/15/2026
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERTIES ULC (A			1,2	4.A FE	160,310	99.1286	148,693	150,000	151,103	0	(1,564)	0	0	6.250	5.167	MS	2,760	9,375	02/08/2021	09/15/2027
12008R-AS-6	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	125,000	98.6936	123,367	125,000	125,000	0	0	0	0	6.375	6.373	MS	2,656	4,029	02/26/2024	03/01/2034
12116L-AA-7	BURFORD CAPITAL GLOBAL FINANCE LLC			1,2	3.B FE	197,500	99.9739	199,948	200,000	197,736	0	236	0	0	6.250	6.639	AO	2,639	6,250	08/23/2024	04/15/2028
12116L-AE-9	BURFORD CAPITAL GLOBAL FINANCE LLC			1,2	3.B FE	207,250	106.1651	212,330	200,000	206,601	0	(649)	0	0	9.250	8.577	JJ	9,250	9,250	01/16/2024	07/01/2031
12189L-AC-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.F FE	1,427,838	94.5691	1,182,114	1,250,000	1,378,860	0	(5,871)	0	0	5.050	4.140	MS	21,042	63,125	01/09/2015	03/01/2041
124765-F#-0	CAE INC.				2.C FE	150,000	93.1782	139,767	150,000	150,000	0	0	0	0	4.570	4.570	MS	2,057	6,855	03/13/2019	03/13/2031
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	127,035	96.3894	120,487	125,000	123,460	0	(420)	0	0	5.000	5.014	FA	2,604	3,750	08/16/2024	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			1,2	3.C FE	261,408	95.5431	238,858	250,000	249,956	0	(2,090)	0	0	5.375	5.043	JD	1,120	11,422	08/16/2024	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.C FE	151,375	91.3166	228,292	250,000	155,580	0	2,999	0	0	4.750	7.374	MS	3,958	11,875	07/27/2023	03/01/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	88,906	87.1525	87,153	100,000	89,311	0	405	0	0	4.250	6.398	FA	1,771	0	09/20/2024	02/01/2031
12511V-AA-6	CHURCHILL DOWNS INC			1,2	4.A FE	75,000	98.1453	73,609	75,000	75,000	0	0	0	0	5.750	5.750	AO	1,078	4,313	03/30/2022	04/01/2030
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	125,218	95.9717	119,965	125,000	124,658	0	(166)	0	0	5.625	5.502	MS	2,070	4,219	10/22/2024	03/15/2027
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	116,522	82.1328	102,666	125,000	116,952	0	430	0	0	5.250	6.668	MN	839	4,594	08/23/2024	05/15/2030
125523-CQ-1	CIGNA GROUP	0		1,2	2.A FE	991,245	65.2259	978,388	1,500,000	1,007,836	0	7,882	0	0	3.400	5.867	MS	15,017	51,000	10/25/2022	03/15/2051
126408-GY-3	CSX CORP			1,2	1.G FE	1,232,380	81.8996	818,996	1,000,000	1,197,938	0	(8,022)	0	0	4.100	2.740	MS	12,072	41,000	06/26/2020	03/15/2044
126408-HK-2	CSX CORP			1,2	1.G FE	498,320	82.3197	411,598	500,000	498,565	0	36	0	0	4.300	4.320	MS	7,167	21,500	02/15/2018	03/01/2048
126408-HV-8	CSX CORP	0		1,2	1.G FE	964,440	84.3264	1,011,917	1,200,000	971,195	0	3,221	0	0	4.500	5.903	MN	6,900	54,000	10/25/2022	11/15/2052
12663Q-AC-9	CVR PARTNERS LP			1,2	4.A FE	25,000	97.3065	24,327	25,000	25,000	0	0	0	0	6.125	6.125	JD	68	1,531	06/08/2021	06/15/2028
126650-CN-8	CVS HEALTH CORP	0		1,2	2.B FE	961,543	84.0163	924,179	1,100,000	968,294	0	3,238	0	0	5.125	6.160	JJ	25,212	56,375	11/01/2022	07/20/2045
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	490,070	86.4672	432,336	500,000	492,471	0	396	0	0	4.780	4.936	MS	6,373	23,900	03/06/2018	03/25/2038
12665V-AA-0	CVSPAS 14 A2 - CMBS				2.B FE	160,301	89.7577	143,883	160,301	160,301	0	0	0	0	4.163	4.163	MON	389	6,673	07/14/2014	08/11/2036
12767*-AA-6	CONTROL PASS-THRU TRUST SERIES 2022 (OCH	0			1.G	3,883,494	96.6758	3,754,400	3,883,494	3,883,494	0	0	0	0	5.760	5.760	MON	9,942	223,553	12/13/2022	01/15/2043
12771*-AB-8	CIOPS CONSOLIDATED HOLDINGS, LLC	0			2.A PL	4,250,000	100.8716	4,287,045	4,250,000	4,250,000	0	0	0	0	8.300	8.300	N/A	166,576	352,750	12/14/2022	01/11/2028
13005H-AA-8	CALIFORNIA BUYER LTD		C	1,2	3.C FE	150,000	99.7346	149,602	150,000	150,000	0	0	0	0	6.375	6.368	FA	1,461	0	10/23/2024	02/15/2032
131347-CN-4	CALPINE CORP			1,2	4.A FE	113,606	96.9796	121,225	125,000	117,638	0	1,952	0	0	5.125	7.202	MS	1,886	6,406	10/17/2022	03/15/2028
131347-CQ-7	CALPINE CORP			1,2	4.A FE	106,788	94.0389	117,549	125,000	110,585	0	1,782	0	0	5.000	7.360	FA	2,604	6,250	10/17/2022	02/01/2031
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC			1,2	4.B FE	126,563	95.8253	119,782	125,000	126,366	0	(197)	0	0	8.750	8.392	JJ	5,043	5,469	04/12/2024	08/01/2028
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	0		1,2	1.F FE	375,782	89.7258	403,766	450,000	389,444	0	6,529	0	0	3.600	5.906	AO	3,780	16,200	11/01/2022	04/07/2032
136375-DB-5	CANADIAN NATIONAL RAILWAY CO			1,2	1.G FE	1,917,050	83.6370	1,610,013	1,925,000	1,917,375	0	139	0	0	4.400	4.425	FA	34,351	84,700	08/02/2022	08/05/2052
136385-BC-4	CANADIAN NATURAL RESOURCES LTD			1,2	2.A FE	1,002,695	97.2548	972,548	1,000,000	1,002,683	0	(13)	0	0	5.400	5.364	JD	3,750	0	12/04/2024	12/15/2034
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO			1	2.A FE	640,815	103.5962	517,981	500,000	599,819	0	(6,179)	0	0	5.950	3.900	MN	3,801	29,750	06/27/2017	05/15/2037
13645R-BG-8	CANADIAN PACIFIC RAILWAY CO		A	1,2	2.A FE	442,677	72.5983	323,063	445,000	442,951	0	92	0	0	3.000	3.035	JD	1,075	13,350	11/17/2021	12/02/2041
13806C-AA-0	CANPACK SA		C	1,2	3.C FE	200,000	90.0514	180,103	200,000	200,000	0	0	0	0	3.875	3.874	MN	990	7,750	10/04/2021	11/15/2029
141781-AT-1	CARGILL INC			1	1.F FE	482,550	105.2765	526,382	500,000	490,538	0	727	0	0	6.125	6.398	AO	6,125	30,625	12/13/2007	04/19/2034
141784-BH-0	CARGILL INC				1.F FE	555,845	104.6142	523,071	500,000	513,066	0	(3,451)	0	0	6.875	5.998	MN	5,729	34,375	09/22/2003	05/01/2028
149123-CJ-8	CATERPILLAR INC	0		1,2	1.F FE	914,134	69.0812	898,055	1,300,000	928,711	0	6,897	0	0	3.250	5.318	AO	9,624	42,250	10/25/2022	04/09/2050
15089Q-AY-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	784,937	103.7776	814,654	785,000	784,848	0	12	0	0	6.950	6.951	MN	6,971	52,595	08/10/2023	11/15/2033
15135B-AT-8	CENTENE CORP			1,2	2.C FE	166,794	94.5760	141,864	150,000	153,416	0	(3,476)	0	0	4.625	3.774	JD	308	6,938	02/12/2021	12/15/2029
15189X-AY-4	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	1,973,940	71.4212	1,428,424	2,000,000	1,975,753	0	515	0	0	3.600	3.671	MS	24,000	72,000	02/23/2022	03/01/2052
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	45,000	89.8131	44,907	50,000	46,301	0	528	0	0	4.125	5.642	AO	435	2,063	06/06/2022	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
153527-AP-1	CENTRAL GARDEN & PET CO			1,2	3.B FE	22,063	88.4301	22,108	25,000	22,764	0	285	0	0	4.125	5.837	AO	175	1,031	06/06/2022	04/30/2031
15807X-AA-8	CHAMP ACQUISITION CORP			1,2	4.B FE	25,000	102.0079	25,502	25,000	25,000	0	0	0	0	8.375	8.374	JD	209	0	11/08/2024	12/01/2031
161150-AF-7	CHART INDUSTRIES INC			1,2	3.C FE	75,978	103.9677	77,976	75,000	75,759	0	(124)	0	0	7.500	7.253	JJ	2,813	5,625	01/30/2023	01/01/2030
161175-CG-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,471,460	60.9142	913,713	1,500,000	1,472,433	0	309	0	0	3.950	4.046	JD	165	88,875	09/28/2021	06/30/2062
161175-CK-8	CHARTER COMMUNICATIONS OPERATING LLC	0		1,2	2.C FE	1,003,223	80.7121	1,049,257	1,300,000	1,009,986	0	3,256	0	0	5.250	7.088	AO	17,063	68,250	11/02/2022	04/01/2053
16411R-AN-9	CHENIERE ENERGY INC			1,2	2.C FE	663,597	100.5744	668,820	665,000	663,732	0	135	0	0	5.650	5.677	AO	7,932	21,500	03/05/2024	04/15/2034
169918-AA-7	CHOBANI HOLDCO II LLC			1,2	5.A FE	49,500	105.7518	52,876	50,000	49,513	0	13	0	0	8.750	9.008	AO	839	0	10/15/2024	10/01/2029
171232-AE-1	CHUBB INA HOLDINGS LLC			1	1.F FE	1,065,940	109.3950	1,093,950	1,000,000	1,027,614	0	(3,129)	0	0	6.800	6.299	MN	8,689	68,000	01/22/2003	11/15/2031
171239-AJ-5	CHUBB INA HOLDINGS LLC			1,2	1.F FE	725,963	60.6890	443,030	730,000	726,145	0	56	0	0	3.050	3.074	JD	990	22,265	11/15/2021	12/15/2061
171484-AE-8	CHURCHILL DOWNS INC			1,2	4.A FE	129,359	96.4634	120,579	125,000	126,028	0	(989)	0	0	4.750	3.905	JJ	2,738	5,938	06/29/2021	01/15/2028
17186H-AH-5	CIMPRESS PLC		C	1,2	4.B FE	175,000	99.3449	173,854	175,000	175,000	0	0	0	0	7.375	7.376	MS	3,406	0	09/12/2024	09/15/2032
17259U-A*-6	CION INVESTMENT CORP.				2.B PL	1,200,000	97.7182	1,172,618	1,200,000	1,200,000	0	0	0	0	4.500	4.498	FA	21,000	54,000	01/29/2021	02/11/2026
17275R-BU-5	CISCO SYSTEMS INC			1,2	1.E FE	1,001,623	97.2014	972,014	1,000,000	1,001,603	0	(20)	0	0	5.300	5.289	FA	18,403	26,500	02/21/2024	02/26/2054
172967-BU-4	CITIGROUP INC				2.B FE	474,490	102.0084	510,042	500,000	487,277	0	1,166	0	0	5.875	6.279	FA	10,526	29,375	12/06/2007	02/22/2033
172967-EW-7	CITIGROUP INC	0			1.G FE	1,062,351	123.4156	1,110,740	900,000	1,049,841	0	(5,996)	0	0	8.125	6.354	JJ	33,719	73,125	11/01/2022	07/15/2039
17302X-AK-2	CITGO PETROLEUM CORP			1,2	4.A FE	77,798	100.1031	75,077	75,000	75,000	0	(603)	0	0	7.000	7.000	JD	233	5,250	04/13/2021	06/15/2025
17330F-5U-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC				1.F FE	382,306	94.5700	359,366	380,000	380,435	0	(990)	0	0	0.125	0.071	MJSD	18	419	08/26/2024	06/17/2027
17331C-3Y-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC				1.E FE	141,817	94.5700	132,398	140,000	140,161	0	(576)	0	0	0.125	0.059	MJSD	7	144	06/26/2024	06/17/2027
17888H-AC-7	CIVITAS RESOURCES INC			1,2	3.C FE	265,450	104.7246	261,811	250,000	265,227	0	(223)	0	0	8.625	7.253	MN	3,594	0	11/25/2024	11/01/2030
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	117,730	96.2568	120,321	125,000	119,196	0	1,466	0	0	5.125	7.098	FA	2,420	3,203	05/09/2024	08/15/2027
18453H-AF-3	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	125,100	102.9193	128,649	125,000	125,093	0	(7)	0	0	7.875	7.857	AO	2,461	5,277	03/21/2024	04/01/2030
18469P-C@-7	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1.A FE	58,300	99.8487	58,212	58,300	58,300	0	0	0	0	4.080	4.079	MS	614	2,379	03/28/2013	03/28/2025
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	97,673	95.6334	95,633	100,000	97,729	0	215	0	0	4.750	5.112	MS	1,399	4,750	10/17/2022	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	274,560	87.0790	239,467	275,000	274,714	0	41	0	0	3.750	3.769	FA	3,896	10,313	07/14/2021	02/15/2031
18912U-AA-0	CLOUD SOFTWARE GROUP INC			1,2	5.B FE	118,750	101.5294	126,912	125,000	119,411	0	661	0	0	9.000	10.214	MS	2,844	5,625	04/05/2024	09/30/2029
18912U-AC-6	CLOUD SOFTWARE GROUP INC			1,2	4.B FE	126,688	103.0551	128,819	125,000	126,635	0	(52)	0	0	8.250	8.014	JD	29	6,245	06/17/2024	06/30/2032
191216-DC-1	COCA-COLA CO			1	1.E FE	496,930	58.6218	293,109	500,000	497,244	0	74	0	0	2.500	2.529	MS	3,681	12,500	09/15/2020	03/15/2051
191216-DC-1	COCA-COLA CO	0		1	1.E FE	967,712	58.6218	937,949	1,600,000	990,695	0	10,873	0	0	2.500	5.170	MS	11,778	40,000	10/25/2022	03/15/2051
191216-DL-1	COCA-COLA CO			1	1.E FE	492,010	65.8393	329,197	500,000	492,670	0	180	0	0	3.000	3.082	MS	4,833	15,000	03/01/2021	03/05/2051
19240C-AE-3	COGENT COMMUNICATIONS GROUP LLC			1,2	4.C FE	124,500	100.4811	125,601	125,000	124,729	0	97	0	0	7.000	7.098	JD	389	8,750	07/07/2022	06/15/2027
19240W-AA-7	COGENT COMMUNICATIONS GROUP LLC			1,2	4.C FE	73,875	100.0322	75,024	75,000	74,066	0	191	0	0	7.000	7.566	JD	233	5,308	06/06/2024	06/15/2027
194014-AB-2	ENOVIS CORP				4.A Z	126,021	106.1992	127,439	120,000	125,594	0	(427)	0	0	3.875	2.574	AO	982	2,325	09/16/2024	10/15/2028
199575-AT-8	OHIO POWER CO			1	2.A FE	261,000	105.9063	211,813	200,000	231,340	0	(3,150)	0	0	6.600	4.303	MS	4,400	13,200	04/04/2013	03/01/2033
20030N-CC-3	COMCAST CORP	0		1,2	1.G FE	1,067,556	75.7783	1,060,897	1,400,000	1,081,390	0	6,616	0	0	3.969	5.776	MN	9,261	55,566	11/02/2022	11/01/2047
200340-AW-7	COMERICA INC			1,2,5	2.A FE	500,417	101.1209	505,604	500,000	500,349	0	(68)	0	0	5.982	5.965	JJ	12,546	14,955	01/25/2024	01/30/2030
201723-AQ-6	COMMERCIAL METALS CO			1,2	3.A FE	50,000	91.9109	45,955	50,000	50,000	0	0	0	0	4.125	4.125	JJ	951	2,063	01/14/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1,2	3.A FE	50,000	89.5564	44,778	50,000	50,000	0	0	0	0	4.375	4.374	MS	644	2,188	01/14/2022	03/15/2032
202795-JL-5	COMMONWEALTH EDISON CO			1,2	1.F FE	498,750	74.6472	373,236	500,000	498,957	0	29	0	0	3.750	3.764	FA	7,083	18,750	08/16/2017	08/15/2047
207410-AH-4	CONMED CORP				4.C YE	114,298	92.9883	102,287	110,000	112,648	0	(1,059)	0	0	2.250	1.249	JD	110	2,475	07/27/2023	06/15/2027
20752T-AB-0	CONNECT FINCO SARL		C	1,2	4.A FE	200,000	91.0804	182,161	200,000	200,000	0	0	0	0	9.000	9.001	MS	4,800	0	09/11/2024	09/15/2029
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	1,401,586	78.4175	1,101,765	1,405,000	1,402,110	0	74	0	0	4.000	4.014	AO	14,050	56,200	03/19/2018	04/01/2048
20826F-BR-6	CONOCOPHILLIPS CO	0		1	1.F FE	1,022,680	108.8554	1,088,554	1,000,000	1,018,735	0	(1,887)	0	0	6.800	6.468	MS	20,022	68,000	10/28/2022	03/15/2032
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	471,828	105.8862	529,431	500,000	482,178	0	1,012	0	0	6.200	6.650	JD	1,378	31,000	04/07/2009	06/15/2036
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	999,650	78.6290	786,290	1,000,000	999,747	0	6	0	0	4.125	4.127	MN	5,271	41,250	05/06/2019	05/15/2049
21039C-AD-6	CONSTELLIUM SE		C	1,2	3.C FE	250,313	96.7890	241,973	250,000	250,304	0	(9)	0	0	6.375	6.355	FA	6,331	0	07/26/2024	08/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC			1,2	5.A FE	26,843	79.7065	19,927	25,000	25,273	0	(383)	0	0	6.125	4.541	JJ	706	1,531	04/15/2021	01/15/2029
219350-AH-8	CORNING INC				2.A FE	897,709	106.6780	1,066,780	1,000,000	968,609	0	6,187	0	0	6.850	7.747	MS	22,833	68,500	04/23/2001	03/01/2029
22207A-AA-0	COTY INC			1,2	2.C FE	75,000	101.3626	76,022	75,000	75,000	0	0	0	0	6.625	6.626	JJ	2,291	4,817	07/19/2023	07/15/2030
225313-AQ-8	CREDIT AGRICOLE SA		C	2,5	2.A FE	665,000	100.4059	667,699	665,000	665,000	0	0	0	0	6.251	6.253	JJ	19,745	20,785	01/03/2024	01/10/2035
22822V-AX-9	CROWN CASTLE INC	0		1,2	2.B FE	973,230	69.5556	1,043,334	1,500,000	1,009,496	0	17,353	0	0	2.900	6.101	AO	10,875	43,500	11/01/2022	04/01/2041
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	75,136	107.6582	80,744	75,000	75,121	0	(12)	0	0	8.875	8.842	MS	2,219	6,786	08/11/2023	09/01/2031
232109-AD-0	CUTERA INC				5.A YE	6,766	9.6651	6,766	70,000	6,766	0	1,687	46,812	0	2.250	23.241	JD	131	1,605	05/09/2023	06/01/2028
232109-AG-3	CUTERA INC				5.A YE	5,211	9.4738	5,211	55,000	5,211	0	966	37,283	0	4.000	42.080	JD	183	2,222	04/21/2023	06/01/2029
233104-AA-6	DCLI BIDCO LLC			1,2	4.A FE	75,469	102.2388	76,679	75,000	75,453	0	(15)	0	0	7.750	7.602	MN	985	0	10/24/2024	11/15/2029
23331A-BS-7	DR HORTON INC			1,2	2.A FE	282,164	96.5386	275,135	285,000	282,269	0	105	0	0	5.000	5.125	AO	5,423	0	08/07/2024	10/15/2034
23345M-AD-9	DT MIDSTREAM INC			1,2	2.C FE	464,744	100.7039	468,273	465,000	464,747	0	3	0	0	5.800	5.807	JD	1,873	0	11/21/2024	12/15/2034
235825-AJ-5	DANA INC			1,2	3.C FE	41,500	91.7180	45,859	50,000	42,652	0	767	0	0	4.500	7.171	FA	850	2,250	06/21/2023	02/15/2032
23804L-AC-7	DATADOG INC	@			3.A Z	130,600	96.6504	125,645	130,000	130,000	0	(600)	0	0	0.000	0.000	N/A	0	0	12/10/2024	12/01/2029
23918K-AS-7	DAVITA INC			1,2	3.C FE	153,750	91.9325	137,899	150,000	153,500	0	(74)	0	0	4.625	4.470	JD	578	6,938	04/15/2021	06/01/2030
23918K-AW-8	DAVITA INC			1,2	3.C FE	100,000	100.7665	100,767	100,000	100,000	0	0	0	0	6.875	6.874	MS	2,635	0	08/08/2024	09/01/2032
239753-DJ-2	TARGET CORP				1.F FE	543,800	105.1027	525,514	500,000	509,324	0	(2,755)	0	0	6.750	6.061	JJ	16,875	33,750	04/15/2003	01/01/2028
244199-BK-0	DEERE & CO	0		1,2	1.E FE	947,952	76.8201	921,841	1,200,000	957,651	0	4,587	0	0	3.750	5.194	AO	9,500	45,000	10/25/2022	04/15/2050
24665F-AD-4	DELEK LOGISTICS PARTNERS LP			1,2	3.C FE	50,000	103.3937	51,697	50,000	50,000	0	0	0	0	8.625	8.625	MS	1,270	2,180	02/28/2024	03/15/2029
24703D-BH-3	DELL INTERNATIONAL LLC	0		1,2	2.B FE	954,873	67.8739	1,153,856	1,700,000	974,021	0	7,472	0	0	3.450	6.991	JD	2,607	58,650	10/25/2022	12/15/2051
247158-AU-8	DELOITTE TOUCHE TOHMATSU LLC				1.F	500,000	93.9952	469,976	500,000	500,000	0	0	0	0	3.560	3.559	MN	2,670	17,800	05/07/2020	05/07/2030
247361-ZZ-4	DELTA AIR LINES INC			1,2	2.C FE	177,570	102.1521	153,228	150,000	155,962	0	(6,055)	0	0	7.375	3.120	JJ	5,101	11,063	04/13/2021	01/15/2026
251526-BN-8	DEUTSCHE BANK AG (NEW YORK BRANCH)			2	2.C FE	214,244	96.9738	193,948	200,000	206,257	0	(2,152)	0	0	4.875	3.732	JD	813	9,750	04/12/2021	12/01/2032
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	0		2,5	2.A FE	533,874	94.7463	521,104	550,000	533,931	0	57	0	0	5.403	5.773	MS	9,080	0	12/17/2024	09/11/2035
25243Y-BH-1	DIAGEO CAPITAL PLC	0	C	1,2	1.G FE	1,243,375	101.7931	1,272,414	1,250,000	1,244,890	0	612	0	0	5.500	5.564	JJ	29,983	68,750	10/19/2022	01/24/2033
25278X-AQ-2	DIAMONDBACK ENERGY INC			1,2	2.B FE	1,009,457	77.4793	774,793	1,000,000	1,008,799	0	(188)	0	0	4.400	4.342	MS	11,856	44,000	03/31/2021	03/24/2051
25389J-AX-4	DIGITAL REALTY TRUST LP				2.B FE	71,316	103.2647	72,285	70,000	71,282	0	(34)	0	0	1.875	1.482	MN	179	0	11/13/2024	11/15/2029
25461L-AA-0	DIRECTV FINANCING LLC			1,2	3.B FE	120,659	97.4299	121,787	125,000	121,116	0	457	0	0	5.875	7.197	FA	2,774	0	08/28/2024	08/15/2027
25466A-AP-6	DISCOVER BANK	0		2	2.B FE	445,437	97.9341	489,671	500,000	463,358	0	8,500	0	0	4.650	6.933	MS	6,975	23,250	10/19/2022	09/13/2028
254687-ER-3	WALT DISNEY CO			1	1.F FE	695,541	105.8670	529,335	500,000	660,851	0	(7,306)	0	0	6.150	3.518	FA	11,617	30,750	11/27/2019	02/15/2041
254687-ET-9	WALT DISNEY CO			1	1.G FE	596,493	98.1929	490,965	500,000	582,958	0	(2,892)	0	0	5.400	4.121	AO	6,750	27,000	11/27/2019	10/01/2043
254687-GA-8	WALT DISNEY CO	0		1,2	1.F FE	927,940	72.5837	943,587	1,300,000	934,776	0	3,240	0	0	3.800	5.643	MN	6,587	49,400	10/25/2022	05/13/2060
25470M-AG-4	DISH NETWORK CORP			1,2	5.A FE	249,375	105.9192	264,798	250,000	249,534	0	159	0	0	11.750	11.829	MN	3,753	14,688	08/02/2024	11/15/2027
25746U-DQ-9	DOMINION ENERGY INC	0		1,2	2.B FE	979,440	85.8598	1,030,318	1,200,000	985,699	0	2,987	0	0	4.850	6.210	FA	21,987	58,200	10/25/2022	08/15/2052
25830J-AA-9	DORNOCH DEBT MERGER SUB INC			1,2	5.B FE	75,000	80.9834	60,738	75,000	75,000	0	0	0	0	6.625	6.624	AO	1,049	4,969	09/23/2021	10/15/2029
260543-DH-3	DOW CHEMICAL CO	0		1,2	2.B FE	998,670	110.0718	1,100,718	1,000,000	998,810	0	58	0	0	6.900	6.910	MN	8,817	69,000	10/24/2022	05/15/2053
26078J-AE-0	DUPONT DE NEMOURS INC	0		1,2	2.A FE	609,576	100.2961	663,960	662,000	614,100	0	2,629	0	0	5.319	6.100	MN	4,499	51,267	11/02/2022	11/15/2038
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP				1.F PL	283,500	81.2543	230,356	283,500	283,500	0	0	0	0	3.650	3.650	FA	3,708	10,348	02/05/2021	02/22/2041
261138-AA-5	DYAL CAPITAL PARTNERS IV LP				1.F PL	526,500	81.6055	429,653	526,500	526,500	0	0	0	0	3.650	3.650	FA	6,886	19,217	02/05/2021	02/22/2041
26441C-BU-8	DUKE ENERGY CORP	0		1,2	2.B FE	981,480	87.2689	1,047,227	1,200,000	987,552	0	2,889	0	0	5.000	6.370	FA	22,667	60,000	10/25/2022	08/15/2052
26441C-BY-0	DUKE ENERGY CORP				2.B FE	269,657	102.6507	272,024	265,000	268,982	0	(858)	0	0	4.125	2.916	AO	2,308	8,456	08/27/2024	04/15/2026
26442C-AT-1	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	499,270	74.0395	370,197	500,000	499,401	0	16	0	0	3.700	3.708	JD	1,542	18,500	11/09/2017	12/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC			1,2	1.F FE	997,310	74.5606	745,606	1,000,000	997,870	0	64	0	0	3.750	3.765	MN	4,792	37,500	05/09/2016	05/15/2046
267486-AA-6	DYE & DURHAM CORP			1,2	4.B FE	126,000	104.8763	131,095	125,000	125,881	0	(119)	0	0	8.625	8.425	AO	2,276	5,510	04/09/2024	04/15/2029
26873C-AB-8	EMRLD BORROWER LP			1,2	3.C FE	25,000	100.6828	25,171	25,000	25,000	0	0	0	0	6.750	6.750	JJ	811	0	06/18/2024	07/15/2031
26884T-AX-0	ERAC USA FINANCE LLC			1,2	1.G FE	910,425	95.6727	875,405	915,000	910,532	0	65	0	0	5.400	5.434	MN	8,235	49,410	04/26/2023	05/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26885B-AK-6	EQM MIDSTREAM PARTNERS LP			1,2	3.A FE	115,306	95.1942	110,425	116,000	115,613	0	85	0	0	4.500	4.592	JJ	2,407	5,220	04/16/2021	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP			1,2	3.A FE	123,125	94.0430	117,554	125,000	123,759	0	173	0	0	4.750	4.942	JJ	2,738	5,938	02/08/2021	01/15/2031
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC	0		1,2	2.A FE	407,434	94.3155	396,125	420,000	407,445	0	12	0	0	5.650	5.863	AO	5,405	0	12/17/2024	10/15/2054
277432-AY-6	EASTMAN CHEMICAL CO			1,2	2.B FE	249,528	99.9732	249,933	250,000	249,559	0	31	0	0	5.625	5.650	FA	5,117	7,031	02/15/2024	02/20/2034
278062-AJ-3	EATON CORP	0		1,2	1.G FE	920,931	87.9507	967,458	1,100,000	926,323	0	2,563	0	0	4.700	5.860	FA	18,382	51,700	10/25/2022	08/23/2052
278768-AC-0	ECHOSTAR CORP			1,2	5.A FE	162,000	107.5285	161,293	150,000	161,796	0	(204)	0	0	10.750	8.823	MN	2,195	0	11/21/2024	11/30/2029
28249N-AB-7	EIG PEARL HOLDINGS SARL		C	1	1.E FE	700,000	77.3992	541,794	700,000	700,000	0	0	0	0	4.387	4.386	FA	10,322	30,709	01/13/2022	11/30/2046
28622H-AC-5	ELEVANCE HEALTH INC			1,2	2.A FE	998,577	88.9655	889,655	1,000,000	998,628	0	21	0	0	5.125	5.134	FA	19,361	51,250	01/31/2023	02/15/2053
29082K-AA-3	EMBECTA CORP			1,2	4.A FE	95,500	92.1063	92,106	100,000	95,726	0	226	0	0	5.000	5.963	FA	1,889	2,500	09/03/2024	02/15/2030
29250N-BE-4	ENBRIDGE INC			1,2	2.A FE	2,493,850	66.8704	1,671,759	2,500,000	2,494,360	0	129	0	0	3.400	3.413	FA	35,417	85,000	06/24/2021	08/01/2051
29273V-AU-4	ENERGY TRANSFER LP			1,2	2.B FE	529,396	106.4525	564,198	530,000	529,400	0	48	0	0	6.550	6.567	JD	2,893	34,715	10/10/2023	12/01/2033
29278N-AE-3	ENERGY TRANSFER LP	0		1,2	2.B FE	628,227	96.5911	724,433	750,000	632,244	0	1,909	0	0	6.000	7.423	JD	2,000	45,000	10/19/2022	06/15/2048
29281R-AA-7	ENDO FINANCE HOLDINGS INC			1,2	4.B FE	25,000	105.9533	26,488	25,000	25,000	0	0	0	0	8.500	8.501	AO	449	1,015	04/11/2024	04/15/2031
292845-AE-4	BASF CATALYSTS LLC			1	2.A FE	981,400	95.3224	953,224	1,000,000	995,589	0	1,106	0	0	6.950	7.098	JD	5,792	69,500	08/26/1998	06/01/2028
293562-AD-6	EOG RESOURCES INC				1.G FE	100,500	105.0510	105,051	100,000	100,121	0	(32)	0	0	6.650	6.608	AO	1,663	6,650	06/29/1998	04/01/2028
29365T-AJ-3	ENTERGY TEXAS INC			1,2	1.G FE	560,880	70.3188	351,594	500,000	554,002	0	(1,515)	0	0	3.550	2.925	MS	4,487	17,750	03/05/2020	09/30/2049
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	991,700	65.7368	657,368	1,000,000	992,205	0	165	0	0	3.300	3.343	FA	12,467	33,000	09/07/2021	02/15/2053
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC	0		1,2	1.G FE	198,302	96.1967	192,393	200,000	198,307	0	5	0	0	5.550	5.608	FA	4,409	0	12/17/2024	02/16/2055
29446Y-AC-0	EQUINOX GOLD CORP				3.C	105,381	110.0855	115,590	105,000	105,496	0	61	0	0	4.750	4.591	AO	1,053	5,067	10/25/2024	10/15/2028
296006-AA-7	ERO COPPER CORP			1,2	4.B FE	235,323	96.7829	241,957	250,000	237,503	0	1,582	0	0	6.500	7.685	FA	6,139	10,563	06/18/2024	02/15/2030
29605J-AA-4	ESAB CORP			1,2	3.A FE	99,813	101.2439	101,244	100,000	99,839	0	27	0	0	6.250	6.293	AO	1,319	3,229	05/01/2024	04/15/2029
30034W-AD-8	EVERGY INC				2.B FE	35,531	108.8530	38,099	35,000	35,453	0	(79)	0	0	4.500	4.035	JD	70	1,610	05/28/2024	12/15/2027
30161N-BH-3	EXELON CORP	0		1,2	2.B FE	947,037	76.0126	988,163	1,300,000	957,487	0	4,084	0	0	4.100	6.096	MS	15,694	53,300	10/25/2022	03/15/2052
302491-AY-1	FMC CORP			1,2	2.C FE	862,933	98.5623	852,564	865,000	862,972	0	25	0	0	6.375	6.393	MN	6,587	55,144	05/15/2023	05/18/2053
302508-AQ-9	FMR LLC	0		1	1.E FE	551,845	110.3025	551,512	500,000	551,501	0	(344)	0	0	7.570	4.963	JD	1,682	0	12/19/2024	06/15/2029
30303M-8Q-8	META PLATFORMS INC			1,2	1.D FE	982,272	99.9752	984,755	985,000	982,359	0	37	0	0	5.600	5.619	MN	7,048	55,160	05/01/2023	05/15/2053
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD	0		1,2	2.B FE	1,006,555	101.1442	1,112,586	1,100,000	1,022,580	0	6,309	0	0	5.625	6.824	FA	23,203	61,875	11/02/2022	08/16/2032
30571#-AA-0	FAIRVIEW HEALTH SERVICES, INC.				2.A	722,670	85.2172	615,839	722,670	722,670	0	0	0	0	4.160	4.160	MN	3,841	27,824	09/02/2015	11/15/2043
31428X-BA-3	FEDEX CORP			1	2.B FE	1,005,143	88.3217	883,217	1,000,000	1,003,580	0	(287)	0	0	3.900	3.857	FA	16,250	39,000	12/21/2017	02/01/2035
31428X-BG-0	FEDEX CORP			1,2	2.B FE	1,056,360	83.2967	832,967	1,000,000	1,046,371	0	(1,379)	0	0	4.550	4.213	AO	11,375	45,500	06/03/2016	04/01/2046
31428X-CA-2	FEDEX CORP	0		1,2	2.B FE	928,312	91.4865	1,006,352	1,100,000	933,742	0	2,585	0	0	5.250	6.471	MN	7,379	57,750	10/25/2022	05/15/2050
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I	0		1,2	2.B FE	376,303	82.5350	412,675	500,000	380,666	0	2,064	0	0	4.750	6.804	MN	3,035	23,750	10/19/2022	05/15/2048
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	1,488,845	72.6435	1,089,652	1,500,000	1,490,480	0	446	0	0	3.100	3.150	MS	15,500	46,500	02/25/2021	03/01/2041
316773-DK-3	FIFTH THIRD BANCORP			1,2,5	2.A FE	325,000	103.7488	337,184	325,000	325,000	0	0	0	0	6.339	6.342	JJ	8,813	20,602	07/24/2023	07/27/2029
338307-AE-1	FIVE9, INC.				4.A	152,822	90.9223	145,476	160,000	153,696	0	874	0	0	1.000	1.980	MS	471	862	05/30/2024	03/15/2029
338915-AH-4	BANK OF AMERICA CORP				2.A FE	99,625	105.4294	105,429	100,000	99,925	0	21	0	0	6.875	6.903	JJ	3,170	6,875	02/11/1998	01/15/2028
33939H-AB-5	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	1,609,920	76.7483	1,235,648	1,610,000	1,609,996	0	0	0	0	4.317	4.317	JD	193	104,256	05/24/2021	12/30/2039
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC				2.B PL	360,014	83.3888	300,211	360,014	360,014	0	0	0	0	2.920	2.920	N/A	4,847	27,582	06/29/2021	08/15/2038
341081-GE-1	FLORIDA POWER & LIGHT CO	0		1,2	1.D FE	1,393,150	62.5029	1,375,063	2,200,000	1,420,111	0	12,758	0	0	2.875	5.384	JD	4,744	63,250	10/25/2022	12/04/2051
34379V-AA-1	FLUENCE ENERGY INC				4.C Z	80,000	103.5859	82,869	80,000	80,000	0	0	0	0	2.250	2.250	JD	95	0	12/11/2024	06/15/2030
345370-BN-9	FORD MOTOR CO				3.A FE	476,290	101.6539	508,270	500,000	498,265	0	1,865	0	0	7.125	7.545	MN	4,552	35,625	02/28/2001	11/15/2025
345370-CQ-1	FORD MOTOR CO				3.A FE	187,938	78.8340	137,959	175,000	186,689	0	(425)	0	0	4.750	4.217	JJ	3,833	8,313	11/30/2021	01/15/2043
345370-CZ-1	FORD MOTOR CO	@			2.C FE	306,682	96.8316	300,178	310,000	302,127	0	5,977	0	0	0.000	2.161	N/A	0	0	10/31/2023	03/15/2026
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	150,188	83.1703	124,755	150,000	150,134	0	(17)	0	0	3.250	3.236	FA	1,882	4,875	11/08/2021	02/12/2032
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	50,000	102.0143	51,007	50,000	50,000	0	0	0	0	7.000	6.999	MN	583	1,944	04/02/2024	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRASTRUCTU			1,2	3.C FE	50,063	101.9710	50,986	50,000	50,059	0	(3)	0	0	7.000	6.979	JD	156	1,731	06/04/2024	06/15/2032
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC			1,2	4.B FE	50,000	101.9671	50,984	50,000	50,000	0	0	0	0	7.500	7.499	JD	313	2,031	05/09/2024	06/01/2031
350930-AA-1	FOUNDRY JV HOLDCO LLC			1,2	2.B FE	979,410	97.8272	978,272	1,000,000	981,684	0	1,510	0	0	5.875	6.141	JJ	25,458	70,521	09/18/2023	01/25/2034
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC			1,2	4.B FE	100,000	106.3551	106,355	100,000	100,000	0	0	0	0	8.625	8.624	MS	2,540	8,625	03/01/2023	03/15/2031
36166T-AB-6	GCI LLC			1,2	4.C FE	156,375	93.3929	140,089	150,000	151,403	0	(1,783)	0	0	4.750	3.530	AO	1,504	7,125	02/08/2021	10/15/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC			1,2	4.C FE	50,000	94.5278	47,264	50,000	50,000	0	0	0	0	4.375	4.375	FA	826	2,188	08/03/2021	08/15/2029
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	855,000	107.4969	919,099	855,000	855,000	0	0	0	0	6.377	6.377	MN	5,907	54,523	11/09/2022	11/22/2052
36485M-AK-5	GARDAWORLD SECURITY CORP			1,2	4.A FE	144,550	97.1222	145,683	150,000	146,173	0	1,308	0	0	4.625	5.675	FA	2,621	6,938	08/17/2023	02/15/2027
36485M-AN-9	GARDAWORLD SECURITY CORP			1,2	5.A FE	100,000	101.6224	101,622	100,000	100,000	0	0	0	0	8.250	8.250	FA	3,575	0	07/22/2024	08/01/2032
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.F FE	1,922,511	71.2987	1,372,500	1,925,000	1,922,881	0	98	0	0	2.850	2.858	JD	4,572	54,863	05/03/2021	06/01/2041
36966T-EZ-1	GENERAL ELECTRIC CO				2.A FE	400,000	98.5614	394,246	400,000	400,000	0	0	0	0	4.000	3.999	AO	3,378	16,000	03/29/2012	04/15/2026
37045V-AL-4	GENERAL MOTORS CO	0		1,2	2.B FE	533,526	104.3641	626,185	600,000	536,050	0	1,210	0	0	6.750	7.784	AO	10,125	40,500	10/19/2022	04/01/2046
372546-AV-3	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	1,012,824	74.1494	741,494	1,000,000	1,010,504	0	(320)	0	0	3.545	3.476	MS	10,438	35,450	07/13/2016	09/15/2046
373298-BP-2	GEORGIA-PACIFIC LLC			1	1.G FE	198,600	107.3123	214,625	200,000	199,674	0	81	0	0	7.250	7.305	JD	1,208	14,500	08/24/1998	06/01/2028
373334-JN-2	GEORGIA POWER CO			1	1.G FE	578,625	100.9863	504,931	500,000	562,905	0	(3,087)	0	0	5.950	4.717	FA	12,396	29,750	04/25/2019	02/01/2039
375558-AZ-6	GILEAD SCIENCES INC	0		1	2.A FE	912,866	99.8644	948,712	950,000	948,568	0	16,759	0	0	3.500	5.337	FA	13,854	33,250	10/19/2022	02/01/2025
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	998,790	69.1445	691,445	1,000,000	999,020	0	50	0	0	2.600	2.608	AO	6,500	26,000	09/25/2020	10/01/2040
378272-BC-1	GLENCORE FUNDING LLC			1,2	2.A FE	1,334,533	71.6893	957,053	1,335,000	1,334,566	0	9	0	0	3.875	3.877	AO	9,197	51,731	04/21/2021	04/27/2051
37940X-AT-9	GLOBAL PAYMENTS INC				2.C FE	372,737	98.1582	368,093	375,000	372,574	0	(163)	0	0	1.500	1.603	MS	1,875	1,841	10/21/2024	03/01/2031
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS INC			2	4.A FE	147,875	96.2052	155,852	162,000	151,864	0	1,778	0	0	5.625	7.254	JD	759	9,113	08/15/2022	06/01/2029
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,000,000	74.4410	744,410	1,000,000	1,000,000	0	0	0	0	3.436	3.436	FA	12,121	34,360	01/19/2022	02/24/2043
382550-BR-1	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	226,469	89.5671	223,918	250,000	228,109	0	1,640	0	0	5.250	6.939	JJ	6,052	4,594	08/22/2024	07/15/2031
384637-AA-2	GRAHAM HOLDINGS CO			1,2	3.B FE	121,594	99.5668	124,458	125,000	123,598	0	917	0	0	5.750	6.594	JD	599	7,188	09/28/2022	06/01/2026
389375-AM-8	GRAY MEDIA INC			1,2	3.C FE	26,063	99.9931	24,998	25,000	26,000	0	(63)	0	0	10.500	9.396	JJ	1,517	0	07/23/2024	07/15/2029
389925-AA-6	GREAT CANADIAN GAMING CORP				4.B FE	150,000	102.3539	153,531	150,000	150,000	0	0	0	0	8.750	8.749	MN	1,932	0	10/31/2024	11/15/2029
39121J-AE-0	GREAT RIVER ENERGY			1	1.G FE	414,481	100.7180	366,637	364,023	378,788	0	(771)	0	0	6.254	5.337	JJ	11,383	22,766	10/28/2010	07/01/2038
402635-AT-3	GULFPORT ENERGY OPERATING CORP			1,2	3.C FE	50,000	100.6971	50,349	50,000	50,000	0	0	0	0	6.750	6.751	MS	1,013	0	09/03/2024	09/01/2029
40390D-AD-7	HLF FINANCING SARL LLC			1,2	4.A FE	74,406	104.4824	78,362	75,000	74,478	0	72	0	0	12.250	12.464	AO	1,940	4,670	08/06/2024	04/15/2029
404068-AJ-3	HA FEDERAL RECEIVABLES TRUST	0			2.C	4,000,000	96.5332	3,861,327	4,000,000	4,000,000	0	0	0	0	4.910	4.910	N/A	81,833	196,400	02/22/2023	10/01/2044
404119-CB-3	HCA INC	0		1,2	2.C FE	979,792	64.6760	1,034,817	1,600,000	997,614	0	8,498	0	0	3.500	6.494	JJ	25,822	56,000	10/25/2022	07/15/2051
405024-AC-4	HAEMONETICS CORP				2.A FE	249,017	98.7575	256,769	260,000	249,835	0	818	0	0	2.500	3.464	JD	542	3,304	09/09/2024	06/01/2029
410867-AA-3	HANOVER INSURANCE GROUP INC				2.B FE	1,036,534	101.4356	1,014,356	1,000,000	1,002,479	0	(2,972)	0	0	7.625	7.294	AO	16,097	76,250	10/02/2001	10/15/2025
417558-AA-1	HARVEST MIDSTREAM I LP			1,2	3.C FE	257,512	100.8831	252,208	250,000	250,974	0	(1,428)	0	0	7.500	6.848	MS	6,250	17,813	08/20/2024	09/01/2028
418751-AE-3	HAT HOLDINGS I LLC			1,2	2.C FE	100,750	96.8975	96,897	100,000	100,222	0	(175)	0	0	3.375	3.189	JD	150	3,375	11/12/2021	06/15/2026
419870-F@-4	HAWAIIAN ELECTRIC INDUSTRIES INC				4.B	275,000	96.5000	265,375	275,000	275,000	0	0	0	0	4.580	4.579	JD	560	12,595	10/04/2018	12/15/2025
42217K-AX-4	WELLTOWER OP LLC	0		1,2	2.A FE	961,920	106.9452	1,069,452	1,000,000	964,564	0	1,273	0	0	6.500	6.866	MS	19,139	65,000	11/02/2022	03/15/2041
42239P-AB-5	HEARTLAND DENTAL LLC			1,2	4.C FE	159,563	106.0207	159,031	150,000	159,281	0	(281)	0	0	10.500	7.448	MN	2,013	0	12/06/2024	04/30/2028
427866-AL-2	HERSHEY CO				1.E FE	755,034	106.0780	720,270	679,000	695,699	0	(5,703)	0	0	7.200	6.169	FA	18,469	48,888	04/09/2009	08/15/2027
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	495,720	96.1174	480,587	500,000	495,817	0	97	0	0	5.000	5.109	AO	6,597	0	09/12/2024	10/15/2034
431318-AV-6	HILCORP ENERGY I LP			2	3.B FE	173,820	92.4797	161,840	175,000	172,046	0	(414)	0	0	6.000	5.858	FA	4,375	10,500	03/09/2023	02/01/2031
431571-AE-8	HILLENBRAND INC			1,2	3.A FE	25,000	87.4096	21,852	25,000	25,000	0	0	0	0	3.750	3.750	MS	313	938	03/03/2021	03/01/2031
431571-AF-5	HILLENBRAND INC			1,2	3.A FE	50,000	99.9350	49,968	50,000	50,000	0	0	0	0	6.250	6.250	FA	1,181	1,571	02/07/2024	02/15/2029
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L			1,2	4.A FE	221,350	89.5147	223,787	250,000	223,061	0	1,523	0	0	4.875	6.963	JJ	6,094	4,266	10/22/2024	07/01/2031
437076-AS-1	HOME DEPOT INC			1	1.F FE	2,212,872	105.1552	1,945,371	1,850,000	2,111,828	0	(16,433)	0	0	5.875	4.343	JD	4,529	108,688	11/29/2018	12/16/2036
437076-AV-4	HOME DEPOT INC			1,2	1.F FE	709,005	104.9930	524,965	500,000	654,476	0	(7,322)	0	0	5.950	3.400	AO	7,438	29,750	07/22/2016	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-CC-4	HOME DEPOT INC			1,2	1.F FE	991,140	77.9094	779,094	1,000,000	992,780	0	357	0	0	3.300	3.361	AO	6,967	33,000	03/26/2020	04/15/2040
437076-CG-5	HOME DEPOT INC	0		1,2	1.F FE	961,673	56.5807	961,872	1,700,000	987,637	0	12,297	0	0	2.375	5.375	MS	11,888	40,375	10/25/2022	03/15/2051
43734L-AA-4	NATIONSTAR MORTGAGE HOLDINGS INC			2	4.A FE	320,875	99.0196	321,814	325,000	322,036	0	1,161	0	0	5.000	5.881	FA	6,771	8,125	07/23/2024	02/01/2026
438506-AS-6	HONEYWELL INTERNATIONAL INC				1.F FE	694,700	105.6223	739,356	700,000	698,725	0	318	0	0	6.625	6.684	JD	2,061	46,375	11/15/2001	06/15/2028
44106M-AV-4	SERVICE PROPERTIES TRUST			1,2	5.A FE	117,096	97.1111	121,389	125,000	120,918	0	2,921	0	0	5.250	8.362	FA	2,479	5,250	06/18/2024	02/15/2026
44106M-AW-2	SERVICE PROPERTIES TRUST			1,2	5.A FE	113,688	93.4494	116,812	125,000	116,839	0	3,152	0	0	4.950	8.374	FA	2,338	5,569	02/13/2024	02/15/2027
44106M-AY-8	SERVICE PROPERTIES TRUST			1,2	5.A FE	76,000	75.4378	75,438	100,000	76,840	0	840	0	0	4.375	10.308	FA	1,653	0	10/09/2024	02/15/2030
44106M-BB-7	SERVICE PROPERTIES TRUST			1,2	5.A FE	20,500	79.5455	19,886	25,000	20,641	0	141	0	0	4.950	9.611	AO	309	0	10/22/2024	10/01/2029
44267D-AD-9	HOWARD HUGHES CORP			1,2	3.C FE	52,813	97.1335	48,567	50,000	50,712	0	(448)	0	0	5.375	4.410	FA	1,120	2,688	11/08/2021	08/01/2028
443628-AH-5	HUDBAY MINERALS INC			1,2	4.B FE	162,270	100.0517	150,078	150,000	153,446	0	(1,826)	0	0	6.125	4.964	AO	2,297	9,188	04/13/2021	04/01/2029
449691-AG-9	ILIAD HOLDING SAS		C	1,2	4.A FE	200,000	100.5059	201,012	200,000	200,000	0	0	0	0	7.000	7.002	AO	1,089	0	11/19/2024	04/15/2032
451102-CJ-4	ICAHN ENTERPRISES LP			1,2	3.C FE	326,313	95.9709	311,905	325,000	326,270	0	(42)	0	0	9.000	8.896	JD	1,300	16,006	08/21/2024	06/15/2030
45138L-AT-0	IDAHO POWER CO			1	1.F FE	264,789	102.8115	215,904	210,000	244,999	0	(1,987)	0	0	6.250	4.519	AO	2,771	13,125	02/27/2012	10/15/2037
45138L-BC-6	IDAHO POWER CO			1,2	1.F FE	498,705	75.8540	379,270	500,000	499,078	0	34	0	0	4.000	4.014	AO	5,000	20,000	04/03/2013	04/01/2043
45326Y-A@-6	INCITEC PIVOT LIMITED		C		2.B	125,000	92.3126	115,391	125,000	125,000	0	0	0	0	4.130	4.129	AO	875	5,213	10/30/2019	10/30/2030
45344L-AD-5	CRESCENT ENERGY FINANCE LLC			1,2	3.C FE	326,875	99.4854	323,328	325,000	326,787	0	(88)	0	0	7.625	7.524	AO	6,195	12,735	06/04/2024	04/01/2032
45344L-AE-3	CRESCENT ENERGY FINANCE LLC			1,2	3.C FE	125,000	97.1139	121,392	125,000	125,000	0	0	0	0	7.375	7.373	JJ	5,045	0	06/13/2024	01/15/2033
454889-AU-0	INDIANA MICHIGAN POWER CO			1,2	1.G FE	996,830	65.6809	656,809	1,000,000	997,074	0	69	0	0	3.250	3.267	MN	5,417	32,500	04/27/2021	05/01/2051
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO			1,2	1.G FE	1,003,991	98.1921	981,921	1,000,000	1,003,977	0	(14)	0	0	5.700	5.672	AO	14,250	30,558	03/07/2024	04/01/2054
456866-AK-8	TRANE TECHNOLOGIES CO LLC			1	2.A FE	515,810	101.6262	457,318	450,000	466,545	0	(5,241)	0	0	6.391	4.999	MN	3,675	28,760	10/01/2012	11/15/2027
456866-AM-4	TRANE TECHNOLOGIES CO LLC			1	2.A FE	444,451	104.2729	379,553	364,000	383,599	0	(6,277)	0	0	6.443	4.424	MN	2,997	23,453	09/19/2012	11/15/2027
45765U-AC-7	INSIGHT ENTERPRISES INC			1,2	3.C FE	50,000	100.5638	50,282	50,000	50,000	0	0	0	0	6.625	6.625	MN	423	1,610	05/15/2024	05/15/2032
458140-BG-4	INTEL CORP	0		1,2	2.A FE	922,714	65.9500	857,349	1,300,000	937,952	0	7,300	0	0	3.734	5.982	JD	3,101	48,542	11/02/2022	12/08/2047
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA		C	1,2	4.A FE	97,250	92.2372	92,237	100,000	97,387	0	137	0	0	6.500	7.110	MS	1,914	3,250	09/05/2024	03/15/2030
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	496,600	69.8572	349,286	500,000	497,209	0	141	0	0	2.650	2.694	MS	3,901	13,250	08/17/2020	09/15/2040
45866F-AY-0	INTERCONTINENTAL EXCHANGE INC	0		1,2	1.G FE	982,718	90.5955	996,551	1,100,000	984,662	0	912	0	0	5.200	5.897	JD	2,542	57,200	10/25/2022	06/15/2062
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	0		1	1.G FE	1,013,987	81.7072	1,062,194	1,300,000	1,032,097	0	8,674	0	0	4.000	5.907	JD	1,589	52,000	11/02/2022	06/20/2042
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	496,825	71.2374	356,187	500,000	497,422	0	132	0	0	2.850	2.892	MN	1,821	14,250	04/30/2020	05/15/2040
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	507,380	71.3703	356,852	500,000	506,185	0	(308)	0	0	3.268	3.166	MN	2,088	16,340	09/28/2020	11/15/2040
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	999,649	73.8092	738,092	1,000,000	999,700	0	12	0	0	3.375	3.377	MS	11,250	33,750	02/24/2021	03/01/2041
46284V-AJ-0	IRON MOUNTAIN INC			1,2	3.C FE	159,416	95.4559	143,184	150,000	154,662	0	(1,304)	0	0	5.250	4.222	JJ	3,631	7,875	02/16/2021	07/15/2030
46284V-AQ-4	IRON MOUNTAIN INC			1,2	3.C FE	75,000	99.6006	74,700	75,000	75,000	0	0	0	0	6.250	6.251	JJ	326	0	12/03/2024	01/15/2033
465741-AP-1	ITRON INC				3.A Z	245,250	105.8094	259,233	245,000	245,237	0	(12)	0	0	1.375	1.357	JJ	1,778	0	09/11/2024	07/15/2030
46647P-CE-4	JPMORGAN CHASE & CO	0		1,2,5	1.F FE	953,340	68.3790	1,025,686	1,500,000	970,388	0	8,118	0	0	3.328	5.966	AO	9,568	49,920	10/25/2022	04/22/2052
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC		C	1,2	3.B FE	237,638	97.0146	242,536	250,000	238,780	0	1,142	0	0	5.500	6.662	JJ	6,340	6,875	06/14/2024	07/15/2029
472145-AG-6	JAZZ INVESTMENTS I LTD		C		3.B FE	342,369	108.1127	356,772	330,000	341,842	0	(527)	0	0	3.125	2.447	MS	3,294	0	09/19/2024	09/15/2030
47232M-AF-9	JEFFERIES FINANCE LLC			1,2	4.A FE	190,108	93.8037	187,607	200,000	190,884	0	776	0	0	5.000	6.431	FA	3,778	0	08/23/2024	08/15/2028
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.C FE	210,950	93.1611	166,554	178,780	199,258	0	(1,100)	0	0	4.626	3.283	JJ	3,814	8,270	07/15/2016	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	1,000,000	79.0894	790,894	1,000,000	1,000,000	0	0	0	0	3.837	3.837	MN	4,903	38,370	11/04/2016	05/15/2046
478165-AH-6	S C JOHNSON & SON INC			1,2	2.A FE	688,878	84.9790	509,874	600,000	672,679	0	(2,160)	0	0	4.750	3.907	AO	6,017	28,500	04/19/2016	10/15/2046
478366-AN-7	JOHNSON CONTROLS INC		C	1	2.B FE	927,647	104.1574	885,338	850,000	897,318	0	(3,095)	0	0	6.000	5.325	JJ	23,517	51,000	08/16/2012	01/15/2036
48133D-L2-4	JPMORGAN CHASE FINANCIAL COMPANY LLC				1.D FE	472,349	106.1750	445,935	420,000	453,299	0	(13,206)	0	0	0.500	(2.570)	JD	93	2,100	01/30/2024	06/15/2027
482480-AN-0	KLA CORP			1,2	1.F FE	1,009,440	93.6260	936,260	1,000,000	1,009,285	0	(82)	0	0	5.250	5.193	JJ	24,208	52,500	06/21/2022	07/15/2062
482480-AN-0	KLA CORP	0		1,2	1.F FE	955,999	93.6260	1,029,886	1,100,000	958,280	0	1,068	0	0	5.250	6.131	JJ	26,629	57,750	10/25/2022	07/15/2062
48252D-AA-3	KKR GROUP FINANCE CO VII LLC			1,2	1.F FE	1,004,640	70.1253	701,253	1,000,000	1,004,230	0	(105)	0	0	3.625	3.599	FA	12,688	36,250	06/23/2020	02/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
489399-AL-9	KENNEDY WILSON INC			1,2	4.B FE	153,938	90.3294	135,494	150,000	152,075	0	(1,509)	0	0	4.750	3.490	MS	2,375	7,125	02/08/2021	03/01/2029
489399-AN-5	KENNEDY WILSON INC			1,2	4.B FE	50,000	88.4573	44,229	50,000	50,000	0	0	0	0	4.750	4.750	MS	792	2,375	08/09/2021	02/01/2030
49327M-3H-5	KEYBANK NA			1,2	2.A FE	343,337	95.9117	330,895	345,000	343,597	0	138	0	0	5.000	5.062	JJ	7,427	17,250	01/23/2023	01/26/2033
49327M-3H-5	KEYBANK NA		0	1,2	2.A FE	1,014,863	95.9117	1,198,896	1,250,000	1,036,862	0	18,551	0	0	5.000	7.898	JJ	26,910	62,500	10/19/2023	01/26/2033
49456B-AG-6	KINDER MORGAN INC		0	1,2	2.B FE	346,686	97.3970	340,890	350,000	346,696	0	11	0	0	5.300	5.424	JD	1,546	0	12/17/2024	12/01/2034
500688-AG-1	KOSMOS ENERGY LTD				4.B	135,312	86.2510	120,751	140,000	135,415	0	104	0	0	3.125	3.805	MS	1,288	1,461	12/05/2024	03/15/2030
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC			1,2	4.C FE	127,865	95.2525	119,066	125,000	127,737	0	(127)	0	0	8.250	7.813	JD	29	4,927	08/28/2024	06/30/2031
501797-AM-6	BATH & BODY WORKS INC			1	3.B FE	179,813	101.6247	152,437	150,000	174,229	0	(1,537)	0	0	6.750	4.896	JJ	5,063	10,125	02/04/2021	07/01/2036
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4.B FE	50,500	93.3753	46,688	50,000	50,307	0	(63)	0	0	4.875	4.716	MN	406	2,438	09/14/2021	05/01/2029
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC			1,2	4.B FE	75,438	103.7365	77,802	75,000	75,379	0	(42)	0	0	8.250	8.149	FA	2,578	6,273	07/20/2023	08/01/2031
50220P-AE-3	LSEGA FINANCING PLC		C	1,2	1.G FE	633,787	74.4739	472,909	635,000	633,959	0	48	0	0	3.200	3.213	AO	4,798	20,320	03/26/2021	04/06/2041
502431-AR-0	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	501,216	96.7991	483,995	500,000	501,191	0	(18)	0	0	5.600	5.583	JJ	11,744	28,000	07/27/2023	07/31/2053
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	117,852	94.2923	117,865	125,000	118,523	0	671	0	0	4.750	6.089	JD	264	3,563	06/14/2024	06/15/2029
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.A FE	127,280	102.4672	128,084	125,000	127,191	0	(89)	0	0	7.000	6.663	JJ	4,278	0	08/16/2024	07/15/2031
516806-AH-9	VITAL ENERGY INC			1,2	4.B FE	75,398	99.0425	74,282	75,000	75,360	0	(38)	0	0	7.750	7.624	JJ	2,438	2,906	03/21/2024	07/31/2029
516806-AJ-5	VITAL ENERGY INC			1,2	4.B FE	82,016	105.4323	79,074	75,000	81,071	0	(945)	0	0	9.750	7.427	AO	1,544	7,313	03/21/2024	10/15/2030
521865-BD-6	LEAR CORP			1,2	2.B FE	843,690	65.5499	553,896	845,000	843,833	0	25	0	0	3.550	3.558	JJ	13,832	29,998	11/04/2021	01/15/2052
525558-AA-0	LEMAITRE VASCULAR INC				4.A Z	15,000	103.5670	15,535	15,000	15,000	0	0	0	0	2.500	2.500	FA	13	0	12/17/2024	02/01/2030
527298-BX-0	LEVEL 3 FINANCING INC			1,2	4.B FE	157,365	111.4400	167,160	150,000	156,859	0	(506)	0	0	10.500	9.189	MS	5,250	6,956	08/06/2024	04/15/2029
531229-AP-7	SIRIUS XM HOLDINGS INC				4.A YE	353,126	103.6757	352,497	340,000	350,767	0	(2,352)	0	0	3.750	2.687	MS	3,754	12,375	04/18/2024	03/15/2028
53190F-AA-3	LIFE TIME INC			1,2	3.B FE	155,396	99.8965	149,845	150,000	150,083	0	(2,157)	0	0	5.750	4.266	JJ	3,977	8,625	10/06/2021	01/15/2026
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC			1,2	4.A FE	127,137	102.9622	128,703	125,000	127,091	0	(46)	0	0	7.500	7.278	MS	3,125	7,625	08/02/2024	09/01/2031
53219L-AS-8	LIFEPOINT HEALTH INC			1,2	4.B FE	100,400	95.8086	95,809	100,000	99,947	0	(25)	0	0	4.375	4.401	FA	1,653	4,375	10/18/2021	02/15/2027
53219L-AV-1	LIFEPOINT HEALTH INC			1,2	4.B FE	54,938	107.8957	53,948	50,000	54,534	0	(404)	0	0	9.875	6.804	FA	1,865	0	08/28/2024	08/15/2030
53229K-AA-7	LIGHTNING POWER LLC			1,2	3.C FE	304,688	102.8133	308,440	300,000	304,527	0	(161)	0	0	7.250	6.990	FA	8,156	0	08/21/2024	08/15/2032
548661-EE-3	LOWE'S COMPANIES INC			1,2	2.A FE	1,000,897	68.6170	686,170	1,000,000	1,000,773	0	(38)	0	0	2.800	2.794	MS	8,244	28,000	09/14/2021	09/15/2041
548661-EF-0	LOWE'S COMPANIES INC		0	1,2	2.A FE	940,459	77.4540	1,006,902	1,300,000	945,428	0	2,370	0	0	4.450	6.375	AO	14,463	57,850	10/25/2022	04/01/2062
54866N-BP-3	LOWE'S COMPANIES INC				2.A FE	1,180,170	104.2671	1,055,183	1,012,000	1,044,256	0	(10,909)	0	0	7.200	5.889	MS	24,288	72,864	04/01/2004	09/01/2027
549271-AA-2	LUBRIZOL CORP				1.C FE	285,600	101.0176	252,544	250,000	251,310	0	(2,772)	0	0	7.250	6.059	JD	806	18,125	10/08/2003	06/15/2025
55261F-AV-6	M&T BANK CORP		0	1,2,5	1.F FE	522,569	96.8782	513,455	530,000	522,576	0	7	0	0	5.385	5.558	JJ	1,110	0	12/17/2024	01/16/2036
55303J-AB-2	MGP INGREDIENTS INC			2	2.C	294,002	92.3432	244,710	265,000	281,792	0	(8,411)	0	0	1.875	(1.403)	MN	635	4,734	10/14/2024	11/15/2041
55306N-AA-2	MKS INSTRUMENTS INC				3.C Z	357,759	96.8962	353,671	365,000	358,085	0	326	0	0	1.250	1.617	JD	380	2,471	10/22/2024	06/01/2030
553368-AC-5	MP MATERIALS CORP				4.A	106,469	103.7553	108,943	105,000	106,583	0	113	0	0	3.000	2.659	MS	1,050	1,233	12/18/2024	03/01/2030
55336V-BU-3	MPLX LP		0	1,2	2.B FE	910,290	96.4115	964,115	1,000,000	925,963	0	7,464	0	0	4.950	6.178	MS	16,500	49,500	10/28/2022	09/01/2032
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP			1,2	5.A FE	201,094	71.6549	143,310	200,000	197,050	0	(867)	0	0	4.625	4.465	FA	3,854	9,250	07/12/2022	08/01/2029
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD		C	1,2	2.C FE	128,655	103.3082	129,135	125,000	128,472	0	(182)	0	0	6.500	5.947	MS	2,144	4,063	08/02/2024	03/26/2031
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	59,128	97.6209	59,549	61,000	59,271	0	246	0	0	5.875	6.441	AO	896	3,584	01/04/2024	04/01/2029
55903V-BE-2	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	1,521,079	74.3004	1,114,506	1,500,000	1,520,175	0	(362)	0	0	5.141	5.048	MS	22,706	77,115	04/01/2022	03/15/2052
55916A-AB-0	MICHAELS COMPANIES INC			1,2	5.B FE	102,140	60.6606	60,661	100,000	101,315	0	(675)	0	0	7.875	6.777	MN	1,313	7,875	04/15/2021	05/01/2029
55939A-AA-5	MAGNERA CORPORATION			1	4.A FE	150,000	97.6250	146,438	150,000	150,000	0	0	0	0	7.250	7.252	AO	1,994	0	10/10/2024	11/15/2031
56035L-A@-3	MAIN STREET CAPITAL CORPORATION		0		2.C FE	4,000,000	100.1731	4,006,924	4,000,000	4,000,000	0	0	0	0	7.530	7.535	JD	6,693	301,200	02/01/2023	12/23/2025
571676-AU-9	MARS INC			1,2	1.E FE	1,001,928	97.4911	974,911	1,000,000	1,001,574	0	(211)	0	0	4.650	4.621	AO	9,171	46,500	04/17/2023	04/20/2031
571748-BQ-4	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	428,972	62.1380	267,194	430,000	429,043	0	23	0	0	2.900	2.912	JD	554	12,470	12/01/2021	12/15/2051
571748-BS-0	MARSH & MCLENNAN COMPANIES INC		0	1,2	1.G FE	990,100	106.7908	1,067,908	1,000,000	990,200	0	130	0	0	6.250	6.325	MN	10,417	62,500	10/24/2022	11/01/2052
576323-AQ-2	MASTEC INC			1,2	2.C FE	73,862	100.2500	75,188	75,000	74,276	0	129	0	0	6.625	6.872	FA	1,877	4,969	08/06/2021	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57636Q-AQ-7	MASTERCARD INC	0		1,2	1.D FE	934,872	77.3784	928,541	1,200,000	944,848	0	4,728	0	0	3.850	5.404	MS	12,192	46,200	10/25/2022	03/26/2050
57665R-AN-6	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	155,813	95.2284	142,843	150,000	150,725	0	(1,735)	0	0	4.625	3.439	JD	578	6,938	04/15/2021	06/01/2028
578454-AB-6	MAYO CLINIC			1	1.C FE	505,065	82.2260	411,130	500,000	503,680	0	(151)	0	0	3.774	3.719	MN	2,411	18,870	08/24/2012	11/15/2043
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	971,610	107.5251	806,438	750,000	905,277	0	(9,030)	0	0	6.300	4.192	AO	9,975	47,250	06/01/2016	10/15/2037
58933Y-BG-9	MERCK & CO INC	0		1,2	1.E FE	964,736	57.3491	917,586	1,600,000	976,168	0	5,409	0	0	2.900	5.324	JD	2,707	46,400	10/25/2022	12/10/2061
590188-JB-5	BANK OF AMERICA CORP				1.G FE	985,958	105.8178	952,360	900,000	920,603	0	(5,291)	0	0	6.750	5.998	JD	5,063	60,750	12/10/2003	06/01/2028
59156R-CC-0	METLIFE INC	0		1,2	1.G FE	948,068	90.3547	993,902	1,100,000	952,630	0	2,169	0	0	5.000	6.000	JJ	25,361	55,000	10/25/2022	07/15/2052
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	2,182,925	66.0633	1,493,692	2,261,000	2,188,987	0	1,670	0	0	2.921	3.095	MS	19,079	66,044	03/18/2021	03/17/2052
594918-CF-9	MICROSOFT CORP	0		1,2	1.A FE	293,909	63.8836	287,476	450,000	296,842	0	1,388	0	0	3.041	5.089	MS	3,953	13,685	10/25/2022	03/17/2062
594918-CW-2	MICROSOFT CORP	0		1,2	1.A FE	950,768	60.5193	968,309	1,600,000	974,790	0	6,564	0	0	2.500	5.302	MS	11,778	20,000	10/25/2022	09/15/2050
595112-BS-1	MICRON TECHNOLOGY INC	0		1,2	2.C FE	1,033,144	83.7987	1,173,182	1,400,000	1,098,920	0	31,560	0	0	2.703	6.450	AO	7,989	37,842	11/02/2022	04/15/2032
59565X-AD-2	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	175,000	102.7129	179,748	175,000	175,000	0	0	0	0	8.000	8.000	FA	5,250	0	08/13/2024	08/15/2032
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC				1.G PL	69,779	98.4652	68,708	69,779	69,779	0	0	0	0	5.330	5.330	MJSD	10	4,649	12/31/2021	06/30/2027
609935-AA-9	MONONGAHELA POWER CO			1,2	1.G FE	749,819	102.2182	766,637	750,000	749,796	0	3	0	0	5.850	5.854	FA	16,575	40,219	09/12/2023	02/15/2034
617446-8Y-8	MORGAN STANLEY	0		1,2,5	1.E FE	920,592	61.0716	977,146	1,600,000	942,354	0	10,440	0	0	2.802	5.847	JJ	19,427	44,832	10/25/2022	01/25/2052
61775M-L3-8	MORGAN STANLEY FINANCE LLC				1.E FE	330,203	125.8850	396,538	315,000	324,997	0	(4,974)	0	0	2.500	0.761	MN	1,203	7,109	04/16/2024	11/06/2026
61775M-VX-1	MORGAN STANLEY FINANCE LLC				1.E FE	82,200	125.8850	100,708	80,000	81,367	0	(726)	0	0	2.500	1.557	MN	306	2,000	11/03/2023	11/06/2026
620076-AP-4	MOTOROLA SOLUTIONS INC			1	2.B FE	190,000	102.2962	204,592	200,000	197,352	0	579	0	0	6.500	6.896	MN	1,661	13,000	05/12/1999	11/15/2028
62482B-AA-0	MEDLINE BORROWER LP			1,2	3.C FE	229,503	92.5987	231,497	250,000	231,569	0	2,066	0	0	3.875	5.862	AO	2,422	4,844	06/14/2024	04/01/2029
62854A-AP-9	MYLAN II BV	0		1,2	2.C FE	680,679	84.1981	841,981	1,000,000	691,486	0	5,162	0	0	5.250	8.369	JD	2,333	52,500	10/19/2022	06/15/2046
62886H-BD-2	NCL CORPORATION LTD				5.A	142,148	104.0213	145,630	140,000	141,994	0	(154)	0	0	1.125	0.449	FA	595	0	11/01/2024	02/15/2027
62886H-BE-0	NCL CORPORATION LTD			1,2	3.C FE	100,063	99.6873	99,687	100,000	100,029	0	(12)	0	0	5.875	5.861	FA	2,219	5,875	02/11/2022	02/15/2027
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	245,408	87.4462	218,615	250,000	242,142	0	(405)	0	0	3.625	3.971	FA	3,424	7,250	08/02/2024	02/15/2031
636180-BR-1	NATIONAL FUEL GAS CO			1,2	2.C FE	447,027	86.0938	383,118	445,000	446,298	0	(198)	0	0	2.950	2.896	MS	4,376	13,128	02/09/2021	03/01/2031
63618E-AR-2	NATIONAL FUEL GAS CO				2.C FE	977,500	100.5670	1,005,670	1,000,000	999,136	0	1,758	0	0	7.375	7.578	FA	30,729	73,750	05/22/2001	06/13/2025
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	621,000	116.2930	581,465	500,000	551,105	0	(5,527)	0	0	8.000	6.210	MS	13,333	40,000	04/09/2003	03/01/2032
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	0		1,2	1.E FE	999,490	103.4481	1,034,481	1,000,000	999,454	0	156	0	0	5.800	5.809	JJ	26,744	58,000	10/20/2022	01/15/2033
638585-AP-4	BANK OF AMERICA CORP				2.A FE	99,000	101.5001	101,500	100,000	99,941	0	71	0	0	7.250	7.329	AO	1,531	7,250	09/02/1997	10/15/2025
640695-AA-0	NEPTUNE BIDCO US INC			1,2	4.B FE	122,500	93.0124	116,265	125,000	123,128	0	338	0	0	9.290	9.726	AO	2,452	11,613	02/06/2023	04/15/2029
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC			1,2	4.A FE	125,938	96.6032	120,754	125,000	125,535	0	(135)	0	0	5.250	5.117	JJ	3,026	6,563	11/19/2021	07/15/2028
650119-AQ-3	NEW YORK UNIVERSITY			2	1.D FE	400,000	93.6063	374,425	400,000	400,000	0	0	0	0	3.421	3.421	JJ	6,842	13,684	04/10/2015	07/01/2028
651229-BE-5	NEWELL BRANDS INC			1,2	3.C FE	150,844	100.5587	150,838	150,000	150,832	0	(12)	0	0	6.625	6.527	MN	1,325	0	10/31/2024	05/15/2032
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,900,828	62.4777	1,190,200	1,905,000	1,901,142	0	91	0	0	3.000	3.011	JJ	26,353	57,150	12/08/2021	01/15/2052
653418-AA-7	NEXTERA ENERGY TRANSMISSION HOLDINGS LLC	0			2.A PL	2,994,153	96.6807	2,894,769	2,994,153	2,994,153	0	0	0	0	6.090	6.090	N/A	5,065	181,940	12/14/2022	12/21/2041
65343H-AA-9	NEXSTAR MEDIA INC			1,2	4.B FE	131,693	97.5356	121,919	125,000	125,954	0	(1,758)	0	0	5.625	5.625	JJ	3,242	7,031	04/14/2021	07/15/2027
654106-AD-5	NIKE INC			1,2	1.E FE	988,510	78.3363	783,363	1,000,000	990,775	0	347	0	0	3.625	3.695	MN	6,042	36,250	12/21/2017	05/01/2043
654106-AG-8	NIKE INC			1,2	1.E FE	988,990	72.1379	721,379	1,000,000	991,050	0	272	0	0	3.375	3.434	MN	5,625	33,750	10/18/2016	11/01/2046
654106-AM-5	NIKE INC	0		1,2	1.E FE	930,254	70.4262	915,540	1,300,000	944,199	0	6,606	0	0	3.375	5.368	MS	11,456	43,875	10/25/2022	03/27/2050
655664-AR-1	NORDSTROM INC			1,2	3.A FE	1,005,000	74.7612	747,612	1,000,000	1,004,586	0	(148)	0	0	5.000	4.962	JJ	23,056	50,000	08/25/2021	01/15/2044
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	414,356	102.9620	374,782	364,000	382,036	0	(3,667)	0	0	5.640	4.383	MN	2,509	20,530	02/28/2014	05/17/2029
655844-BQ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,019,267	84.5928	845,928	1,000,000	1,015,911	0	(494)	0	0	4.450	4.330	JD	1,978	44,500	12/14/2016	06/15/2045
655844-CP-1	NORFOLK SOUTHERN CORP	0		1,2	2.A FE	963,984	83.7631	1,005,158	1,200,000	970,508	0	3,102	0	0	4.550	5.954	JD	4,550	54,600	10/25/2022	06/01/2053
665228-CB-6	NORTHERN ILLINOIS GAS CO			1	1.D FE	610,764	100.8036	604,822	600,000	605,344	0	(520)	0	0	5.900	5.758	JD	2,950	35,400	06/25/2009	12/01/2032
665501-AN-2	NORTHERN NATURAL GAS CO			1,2	1.G FE	504,350	95.7826	478,913	500,000	504,219	0	(131)	0	0	5.625	5.566	FA	11,719	14,141	01/29/2024	02/01/2054
665531-AG-4	NORTHERN OIL AND GAS INC			1,2	4.A FE	252,511	101.5326	253,831	250,000	252,654	0	17	0	0	8.125	7.736	MS	6,771	8,125	11/25/2024	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665531-AJ-8	NORTHERN OIL AND GAS INC				3.C Z	95,822	117.4150	105,674	90,000	94,215	0	(924)	0	0	3.625	2.466	AO	689	3,263	05/16/2023	04/15/2029
665772-BQ-1	NORTHERN STATES POWER CO				1.F FE	1,099,970	104.4298	1,052,652	1,008,000	1,031,374	0	(6,748)	0	0	6.500	5.678	MS	21,840	65,520	10/25/2012	03/01/2028
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	245,295	59.7112	149,278	250,000	245,773	0	109	0	0	2.600	2.690	JD	542	6,500	06/08/2020	06/01/2051
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	579,660	89.6122	448,061	500,000	562,293	0	(2,302)	0	0	4.750	3.803	JD	1,979	23,750	04/14/2016	06/01/2043
667469-AA-8	NORTHWEST FLORIDA TIMBER FINANCE LLC				1.D FE	689,381	94.6291	662,403	700,000	696,551	0	829	0	0	4.750	4.894	MS	10,160	33,250	04/03/2014	03/04/2029
66977W-AR-0	NOVA CHEMICALS CORP			1,2	3.C FE	118,289	97.1634	121,454	125,000	119,743	0	1,454	0	0	5.250	7.177	JD	3,172	3,281	08/02/2024	06/01/2027
67059N-AH-1	NUTANIX INC				3.B	186,244	121.0237	205,740	170,000	183,688	0	(2,556)	0	0	0.250	(2.548)	AO	106	213	08/02/2024	10/01/2027
67059N-AJ-7	NUTANIX INC				3.B Z	20,000	99.6866	19,937	20,000	20,000	0	0	0	0	0.500	0.500	JD	4	0	12/12/2024	12/15/2029
67066G-AH-7	NVIDIA CORP	0		1,2	1.D FE	982,632	74.3086	1,040,321	1,400,000	997,662	0	7,127	0	0	3.500	5.651	AO	12,250	49,000	10/25/2022	04/01/2050
67077M-AF-5	NUTRIEN LTD			1	2.B FE	1,059,662	101.6109	914,498	900,000	1,016,494	0	(7,273)	0	0	5.875	4.462	JD	4,406	52,875	04/12/2018	12/01/2036
67100@-AA-4	OCF (BROUSSARD LA) CONTROL PASS- THROUGH				1.G	1,039,798	87.5178	910,009	1,039,798	1,039,798	0	0	0	0	4.690	4.690	MON	2,167	48,767	08/16/2021	04/30/2043
67114Q-AA-2	OWS CRE FUNDING I LLC				1.F FE	468,891	100.1113	469,413	468,891	468,891	0	0	0	0	9.860	9.983	MON	2,055	48,832	12/01/2021	09/15/2025
674599-CJ-2	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	76,313	74.1673	55,625	75,000	76,212	0	(36)	0	0	4.400	4.282	AO	697	3,300	12/09/2021	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	24,813	68.3979	17,099	25,000	24,827	0	5	0	0	4.100	4.148	FA	387	1,025	12/10/2021	02/15/2047
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	75,188	80.5111	60,383	75,000	75,167	0	(8)	0	0	4.300	4.279	FA	1,218	3,225	12/09/2021	08/15/2039
674599-EA-9	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	129,530	114.2052	114,205	100,000	118,172	0	(3,121)	0	0	8.875	4.774	JJ	4,092	8,875	02/08/2021	07/15/2030
677050-AG-1	OGLETHORPE POWER CORP			1	2.A FE	606,975	100.9675	504,838	500,000	583,792	0	(3,939)	0	0	5.950	4.400	MN	4,958	29,750	05/04/2018	11/01/2039
678858-AZ-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	643,110	103.2106	516,053	500,000	531,663	0	(11,628)	0	0	6.650	4.001	JJ	15,332	33,250	03/26/2013	07/15/2027
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE				1.E YE	533,333	90.5524	482,946	533,333	533,333	0	0	0	0	4.830	4.830	JD	2,147	66,642	04/07/2011	12/01/2040
680223-AM-6	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	499,660	100.1129	500,564	500,000	499,680	0	20	0	0	5.750	5.759	MS	7,427	14,375	03/25/2024	03/28/2034
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPANY LLC	0		1,2	1.F FE	774,930	76.8061	768,061	1,000,000	775,137	0	207	0	0	3.750	5.624	AO	9,375	0	12/19/2024	04/01/2045
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO			1,2	3.B FE	150,375	94.5670	141,850	150,000	150,000	0	(188)	0	0	3.875	3.875	MS	1,711	5,813	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	126,531	95.5214	119,402	125,000	125,000	0	(879)	0	0	4.375	4.375	MN	699	5,469	06/04/2021	01/15/2028
682680-BN-2	ONEOK INC			1,2	2.B FE	496,848	105.1422	525,711	500,000	496,906	0	39	0	0	6.625	6.674	MS	11,042	33,769	08/15/2023	09/01/2053
682691-AE-0	ONEMAIN FINANCE CORP			1,2	3.B FE	260,968	104.3157	260,789	250,000	260,826	0	(141)	0	0	7.875	7.373	MS	5,797	9,844	08/20/2024	03/15/2030
68278C-AA-3	ONE SKY FLIGHT LLC			1,2	4.C FE	75,188	100.0700	75,053	75,000	75,187	0	(1)	0	0	8.875	8.811	JD	240	0	12/27/2024	12/15/2029
68306M-AA-7	ONTARIO GAMING GTA LP			1,2	4.C FE	152,313	102.7990	154,199	150,000	152,214	0	(98)	0	0	8.000	7.668	FA	5,000	6,000	09/04/2024	08/01/2030
683715-AC-0	OPEN TEXT CORP			1,2	3.B FE	153,075	93.7872	140,681	150,000	150,179	0	(1,453)	0	0	3.875	2.885	FA	2,196	5,813	04/16/2021	02/15/2028
68375N-AE-3	OPKO HEALTH INC				4.C	121,150	138.6770	173,346	125,000	121,744	0	594	0	0	3.750	4.454	JJ	2,161	2,422	03/08/2024	01/15/2029
68389X-AV-7	ORACLE CORP			1,2	2.B FE	1,077,000	91.9259	919,259	1,000,000	1,045,632	0	(4,192)	0	0	4.300	3.700	JJ	20,664	43,000	06/01/2016	07/08/2034
68389X-BX-2	ORACLE CORP	0		1,2	2.B FE	602,668	70.0609	700,609	1,000,000	614,648	0	5,681	0	0	3.600	6.821	AO	9,000	36,000	10/19/2022	04/01/2050
684065-AT-2	ORANGE AND ROCKLAND UTILITIES INC				2.B FE	595,952	102.3031	583,128	570,000	575,478	0	(1,669)	0	0	6.500	6.135	JD	3,088	37,050	07/29/2003	12/01/2027
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.B FE	322,969	97.3220	316,297	325,000	323,092	0	124	0	0	7.250	7.366	MN	3,011	11,781	10/30/2024	05/15/2031
690742-AQ-4	OWENS CORNING			1,2	2.B FE	990,934	98.8139	988,139	1,000,000	990,876	0	(58)	0	0	5.950	6.016	JD	2,644	32,229	05/29/2024	06/15/2054
69331C-AL-2	PG&E CORP				3.B Z	201,964	108.8133	217,627	200,000	201,497	0	(456)	0	0	4.250	3.975	JD	708	8,429	01/17/2024	12/01/2027
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.A FE	104,000	99.1547	99,155	100,000	100,000	0	(1,085)	0	0	5.500	5.500	AO	1,161	5,500	11/17/2021	10/15/2027
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	65,000	97.4211	63,324	65,000	65,000	0	0	0	0	5.068	5.069	JJ	1,437	3,294	01/19/2023	01/24/2034
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC	0		2,5	1.G FE	497,280	99.2226	496,113	500,000	497,296	0	16	0	0	5.401	5.470	JJ	11,852	0	12/19/2024	07/23/2035
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	1,476,418	80.7555	1,170,955	1,450,000	1,473,094	0	(602)	0	0	4.150	4.043	JD	2,674	60,175	08/22/2018	06/15/2048
69352P-AS-2	PPL CAPITAL FUNDING INC				2.A FE	181,150	104.4604	188,029	180,000	180,743	0	(222)	0	0	2.875	2.738	MS	1,524	5,175	02/22/2023	03/15/2028
69354N-AD-8	PRA GROUP INC			1,2	3.B FE	100,063	91.4734	91,473	100,000	100,039	0	(7)	0	0	5.000	4.990	AO	1,250	5,000	11/12/2021	10/01/2029
69356M-AA-4	PM GENERAL PURCHASER LLC			1,2	5.A FE	76,219	99.3122	74,484	75,000	75,876	0	(343)	0	0	9.500	7.883	JD	594	3,563	06/03/2024	10/01/2028
694308-HD-2	PACIFIC GAS AND ELECTRIC CO	0		1,2	2.B FE	980,195	84.3032	1,138,093	1,350,000	998,998	0	9,069	0	0	4.600	7.161	JD	2,760	62,100	11/02/2022	06/15/2043
695114-DA-3	PACIFICORP			1,2	1.F FE	234,897	93.4464	219,599	235,000	234,898	0	1	0	0	5.500	5.503	MN	1,652	12,925	05/15/2023	05/15/2054
70202L-AC-6	PARSONS CORP				2.C FE	466,328	117.6082	511,596	435,000	463,133	0	(3,195)	0	0	2.625	1.012	MS	3,806	5,261	11/18/2024	03/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
703343-AD-5	PATRICK INDUSTRIES INC			1,2	3.C FE	75,000	94.1110	70,583	75,000	75,000	0	0	0	0	4.750	4.750	MN	594	3,563	04/13/2021	05/01/2029
703343-AH-6	PATRICK INDUSTRIES INC			1,2	3.C FE	100,000	96.7683	96,768	100,000	100,000	0	0	0	0	6.375	6.375	MN	1,222	0	10/07/2024	11/01/2032
70432*-AA-9	PAYCHEX OF NEW YORK LLC				1.G	100,000	99.2346	99,235	100,000	100,000	0	0	0	0	4.070	4.070	MS	1,221	4,070	03/13/2019	03/13/2026
70450Y-AM-5	PAYPAL HOLDINGS INC	0		1,2	1.G FE	948,728	92.3974	1,016,371	1,100,000	953,194	0	2,118	0	0	5.050	6.054	JD	4,629	55,550	10/25/2022	06/01/2052
707569-AS-8	PENN ENTERTAINMENT INC			1,2	4.C FE	240,469	98.4603	246,151	250,000	243,083	0	2,614	0	0	5.625	7.107	JJ	6,484	7,031	04/01/2024	01/15/2027
707569-AU-3	PENN ENTERTAINMENT INC				4.B	111,157	109.9480	115,445	105,000	109,041	0	(2,117)	0	0	2.750	(0.059)	MN	369	2,888	04/17/2024	05/15/2026
70932M-AD-9	PENNYMAC FINANCIAL SERVICES INC			1,2	3.C FE	49,704	104.7703	52,385	50,000	49,747	0	41	0	0	7.875	8.001	JD	175	3,981	12/06/2023	12/15/2029
71376L-AF-7	PERFORMANCE FOOD GROUP INC			1,2	4.A FE	50,000	99.9954	49,998	50,000	50,000	0	0	0	0	6.125	6.125	MS	927	0	09/04/2024	09/15/2032
714046-AJ-8	REVVITY INC			1,2	2.B FE	939,991	67.9607	638,831	940,000	939,997	0	0	0	0	3.625	3.625	MS	10,033	34,075	03/04/2021	03/15/2051
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.C FE	223,656	97.7831	220,012	225,000	223,693	0	36	0	0	6.125	6.220	MS	3,981	0	10/15/2024	09/30/2032
71677K-AB-4	PETSMART LLC			1,2	4.C FE	241,875	96.6661	241,665	250,000	243,210	0	1,335	0	0	7.750	8.546	FA	7,319	19,375	01/04/2024	02/15/2029
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	502,860	93.6323	468,161	500,000	502,790	0	(44)	0	0	5.300	5.262	MN	3,092	26,500	05/16/2023	05/19/2053
717081-CY-7	PFIZER INC	0		1	1.F FE	595,240	116.8952	584,476	500,000	586,967	0	(3,946)	0	0	7.200	5.427	MS	10,600	36,000	11/01/2022	03/15/2039
71713U-AT-9	PHARMACIA LLC				1.F FE	471,142	105.4976	357,637	339,000	370,525	0	(9,984)	0	0	6.750	3.413	JD	1,017	22,883	12/03/2012	12/15/2027
717265-AJ-1	FREEPORT MINERALS CORP			1	2.B FE	575,000	103.9475	519,738	500,000	515,752	0	(4,979)	0	0	7.125	5.900	MN	5,938	35,625	09/15/2005	11/01/2027
71880K-AB-7	PHINIA INC			1,2	3.B FE	75,414	99.4587	74,594	75,000	75,405	0	(9)	0	0	6.625	6.534	AO	1,435	0	09/11/2024	10/15/2032
72284K-AB-7	PINE STREET TRUST III			1,2	2.A FE	501,279	100.9105	504,552	500,000	501,261	0	(18)	0	0	6.223	6.204	MN	3,976	13,310	06/04/2024	05/15/2054
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	112,188	92.2248	115,281	125,000	115,556	0	1,465	0	0	4.625	6.330	AO	1,220	5,781	08/09/2022	04/15/2030
737446-AX-2	POST HOLDINGS INC			1,2	4.B FE	50,000	97.4141	48,707	50,000	50,000	0	0	0	0	6.250	6.250	AO	712	0	09/25/2024	10/15/2034
74112B-AM-7	PRESTIGE BRANDS INC			1,2	4.A FE	105,813	87.8001	109,750	125,000	110,547	0	1,856	0	0	3.750	5.994	AO	1,172	4,688	05/09/2022	04/01/2031
74165H-AC-2	PRIME HEALTHCARE SERVICES INC			1,2	4.C FE	150,000	97.2710	145,907	150,000	150,000	0	0	0	0	9.375	9.375	MS	4,766	0	08/15/2024	09/01/2029
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I				1.E FE	1,392,574	102.9191	1,389,407	1,350,000	1,374,179	0	(2,156)	0	0	6.125	5.855	AO	17,456	82,688	08/20/2013	10/15/2033
742718-BH-1	PROCTER & GAMBLE CO			1	1.D FE	193,500	101.6576	203,315	200,000	199,496	0	454	0	0	6.450	6.705	JJ	5,948	12,900	10/07/1997	01/15/2026
74340X-BP-5	PROLOGIS LP			1,2	1.G FE	247,340	64.0888	160,222	250,000	247,632	0	61	0	0	3.000	3.054	AO	1,583	7,500	02/03/2020	04/15/2050
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	992,690	52.4125	524,125	1,000,000	993,515	0	187	0	0	2.125	2.158	AO	4,486	21,250	08/06/2020	10/15/2050
74387U-AK-7	PROVIDENT FUNDING ASSOCIATES LP				4.C FE	125,125	102.3636	127,955	125,000	125,119	0	(6)	0	0	9.750	9.725	MS	3,521	0	09/11/2024	09/15/2029
74456Q-BF-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,930,344	78.7252	1,535,142	1,950,000	1,934,493	0	517	0	0	4.000	4.060	JD	6,500	78,000	12/09/2015	06/01/2044
749571-AK-1	RHP HOTEL PROPERTIES LP			1,2	3.C FE	150,188	100.5033	150,755	150,000	150,174	0	(13)	0	0	6.500	6.480	AO	2,438	4,956	04/01/2024	04/01/2032
75102W-AK-4	RAKUTEN GROUP INC		C	1	3.B FE	211,500	108.2375	216,475	200,000	210,591	0	(909)	0	0	9.750	8.257	AO	4,117	10,020	07/11/2024	04/15/2029
75513E-CL-3	RTX CORP			1,2	2.A FE	1,997,960	60.5732	1,211,465	2,000,000	1,998,138	0	46	0	0	2.820	2.825	MS	18,800	56,400	08/04/2021	09/01/2051
756109-CQ-5	REALTY INCOME CORP	0		1,2	1.G FE	469,502	94.9260	455,643	480,000	469,517	0	14	0	0	5.375	5.514	MS	8,958	0	12/17/2024	09/01/2054
756109-CQ-5	REALTY INCOME CORP			1,2	1.G FE	181,992	0.0000	175,612	185,000	182,007	0	16	0	0	5.375	5.514	MS	3,453	0	12/17/2024	09/01/2054
75970E-AE-7	RENASANT CORP			2,5	2.B FE	400,000	88.0000	352,000	400,000	400,000	0	0	0	0	3.000	3.000	JD	1,000	12,000	11/17/2021	12/01/2031
759916-AD-1	REPLIGEN CORP				3.B Z	304,532	102.6009	292,413	285,000	301,573	0	(2,959)	0	0	1.000	(0.457)	JD	127	2,991	04/30/2024	12/15/2028
76009N-AL-4	UPBOUND GROUP INC			1,2	4.B FE	104,965	97.2107	97,211	100,000	101,343	0	(1,169)	0	0	6.375	5.076	FA	2,408	6,375	01/04/2022	02/15/2029
76169#-AM-5	REYES HOLDINGS, L.L.C.				1.G PL	500,000	96.8517	484,259	500,000	500,000	0	0	0	0	4.600	4.599	N/A	1,150	23,000	12/13/2018	12/13/2028
76774L-AB-3	RB GLOBAL HOLDINGS INC			1,2	3.B FE	75,563	102.2390	76,679	75,000	75,411	0	(112)	0	0	6.750	6.557	MS	1,491	5,063	08/02/2023	03/15/2028
771196-BH-4	ROCHE HOLDINGS INC			1,2	1.C FE	1,590,150	81.7539	1,226,308	1,500,000	1,574,090	0	(2,590)	0	0	4.000	3.643	MN	5,500	60,000	01/23/2018	11/28/2044
77314E-AA-6	ROCKET SOFTWARE INC			1,2	5.B FE	167,750	94.1571	188,314	200,000	170,990	0	3,240	0	0	6.500	10.970	FA	4,911	6,500	05/29/2024	02/15/2029
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC			1	3.B FE	48,656	95.0634	47,532	50,000	48,674	0	18	0	0	6.875	7.163	AO	726	1,719	09/18/2024	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.B FE	135,313	94.9427	118,678	125,000	130,801	0	(1,223)	0	0	4.950	3.769	JJ	2,853	6,188	02/08/2021	07/15/2029
775371-AU-1	ROHM AND HAAS CO			1	2.B FE	771,753	110.1145	699,227	635,000	678,994	0	(8,190)	0	0	7.850	6.080	JJ	22,985	49,848	01/17/2007	07/15/2029
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	149,000	101.1981	151,797	150,000	149,079	0	79	0	0	6.250	6.357	MS	2,760	4,896	04/25/2024	03/15/2032
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	64,000	99.7625	63,848	64,000	64,000	0	0	0	0	6.000	6.000	FA	1,483	0	07/29/2024	02/01/2033
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	25,000	98.3659	24,591	25,000	25,000	0	0	0	0	5.625	5.625	MS	371	0	09/16/2024	09/30/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78016F-ZU-1	ROYAL BANK OF CANADA	0		1	1.E FE	648,713	103.2701	671,256	650,000	649,234	0	243	0	0	6.000	6.046	MN	6,500	39,000	10/20/2022	11/01/2027
78351G-AA-3	RYAN SPECIALTY LLC			1,2	3.C FE	25,000	98.9443	24,736	25,000	25,000	0	0	0	0	5.875	5.876	FA	416	0	09/05/2024	08/01/2032
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	197,000	101.5276	203,055	200,000	199,789	0	216	0	0	6.950	7.071	JD	1,158	13,900	12/01/1998	12/01/2025
78397U-AA-8	SCIL IV LLC		C	1,2	4.A FE	200,000	97.9408	195,882	200,000	200,000	0	0	0	0	5.375	5.375	MN	1,792	10,750	10/19/2021	11/01/2026
78409V-BL-7	S&P GLOBAL INC	0		1,2	1.G FE	944,463	74.6241	970,114	1,300,000	955,819	0	4,461	0	0	3.700	5.610	MS	16,033	48,100	10/25/2022	03/01/2052
78433B-AA-6	SCIH SALT HOLDINGS INC			1,2	4.C FE	70,313	94.0728	70,555	75,000	72,242	0	726	0	0	4.875	6.112	MN	609	3,656	03/24/2022	05/01/2028
784888-AE-5	SVF HOLDING REAL ESTATE INVESTMENT TRUST				2.B	167,000	95.6299	159,702	167,000	167,000	0	0	0	0	3.890	3.889	AO	1,624	6,496	04/01/2016	04/01/2028
79380M-AA-3	SAKS GLOBAL ENTERPRISES LLC			1,2	4.C FE	150,000	96.4380	144,657	150,000	150,000	0	0	0	0	11.000	10.988	JD	688	0	12/10/2024	12/15/2029
79466L-AL-8	SALESFORCE INC	0		1,2	1.E FE	954,255	63.8686	958,029	1,500,000	972,941	0	8,854	0	0	2.900	5.409	JJ	20,058	43,500	10/25/2022	07/15/2051
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	1,006,706	99.2262	845,407	852,000	945,556	0	(7,140)	0	0	5.350	4.043	MN	5,824	45,582	12/10/2014	05/15/2035
803607-AD-2	SAREPTA THERAPEUTICS INC				3.A Z	35,986	110.4429	38,655	35,000	35,944	0	(42)	0	0	1.250	0.248	MS	129	0	11/18/2024	09/15/2027
806605-AH-4	MERCK & CO INC			1	1.E FE	781,180	110.7734	553,867	500,000	670,196	0	(10,683)	0	0	6.550	3.256	MS	9,643	32,750	07/24/2012	09/15/2037
808541-AC-0	MATIV HOLDINGS INC			1,2	5.A FE	254,531	96.3198	240,799	250,000	254,350	0	(182)	0	0	8.000	7.556	AO	4,667	0	10/08/2024	10/01/2029
81761L-AB-8	SERVICE PROPERTIES TRUST			1,2	4.C FE	115,767	93.5126	116,891	125,000	117,199	0	1,432	0	0	5.500	7.912	JD	306	4,125	06/18/2024	12/15/2027
82452J-AD-1	SHIFT4 PAYMENTS INC				4.B	129,640	108.4522	130,143	120,000	129,372	0	(269)	0	0	0.500	(2.411)	FA	250	0	12/04/2024	08/01/2027
82453A-AB-3	SHIFT4 PAYMENTS LLC			1	3.C FE	102,625	101.7057	101,706	100,000	102,542	0	(83)	0	0	6.750	6.323	FA	2,550	0	08/30/2024	08/15/2032
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.D FE	1,396,822	72.1685	1,010,359	1,400,000	1,397,296	0	130	0	0	2.875	2.890	MS	12,299	40,250	03/02/2021	03/11/2041
828807-CL-9	SIMON PROPERTY GROUP LP	0		1,2	1.G FE	976,020	89.4037	1,072,845	1,200,000	989,847	0	6,634	0	0	4.750	6.450	MS	16,783	57,000	11/01/2022	03/15/2042
82894*-AY-3	J.R. SIMPLOT COMPANY				2.C YE	500,000	92.9872	464,936	500,000	500,000	0	0	0	0	4.210	4.209	FA	7,718	21,050	02/19/2016	02/19/2031
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	192,125	92.1357	184,271	200,000	194,776	0	1,135	0	0	4.000	4.644	JJ	3,689	8,000	07/12/2022	07/15/2028
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP			1,2	4.A FE	126,156	102.1328	127,666	125,000	126,068	0	(89)	0	0	7.250	7.081	MN	1,158	9,063	03/07/2024	05/15/2031
83007C-AG-7	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL			1,2	2.C FE	1,007,829	96.7939	967,939	1,000,000	1,007,853	0	23	0	0	6.176	6.118	AO	21,101	0	08/15/2024	10/01/2054
832696-AM-0	J M SMUCKER CO	0		1	2.B FE	426,505	90.5628	452,814	500,000	435,869	0	4,506	0	0	4.250	5.945	MS	6,257	21,250	11/04/2022	03/15/2035
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	750,843	107.2699	804,524	750,000	750,875	0	19	0	0	6.500	6.491	MN	6,229	51,458	10/11/2023	11/15/2053
833445-AC-3	SNOWFLAKE INC	@			3.B Z	201,022	118.8463	237,693	200,000	200,000	0	(1,022)	0	0	0.000	0.000	N/A	0	0	09/26/2024	10/01/2029
837004-CA-6	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	376,386	104.2354	312,706	300,000	346,092	0	(2,998)	0	0	6.250	4.522	JJ	9,375	18,750	12/08/2011	07/01/2036
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	2,072,130	76.9801	1,539,601	2,000,000	2,060,398	0	(1,811)	0	0	4.000	3.793	AO	20,000	80,000	09/05/2017	04/01/2047
842434-CR-1	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	499,475	78.6295	393,147	500,000	499,571	0	11	0	0	4.125	4.131	JD	1,719	20,625	05/10/2018	06/01/2048
842587-DP-9	SOUTHERN CO				2.A FE	84,232	105.3644	84,292	80,000	82,911	0	(1,321)	0	0	3.875	0.056	JD	138	1,550	07/25/2024	12/15/2025
8447HB-AA-0	WELLS FARGO BANK NA				2.A FE	599,235	100.8615	504,307	500,000	502,950	0	(7,688)	0	0	7.690	6.048	MN	4,913	38,450	03/18/2003	05/15/2025
84921R-AB-6	SPOTIFY USA INC	@			3.A	80,181	106.6853	85,348	80,000	79,857	0	(325)	0	0	0.000	0.149	N/A	0	0	10/31/2024	03/15/2026
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	173,609	106.1483	159,222	150,000	163,821	0	(3,254)	0	0	6.875	4.253	MN	1,318	10,313	07/21/2022	11/15/2028
852234-AR-4	BLOCK INC			1,2	3.A FE	75,000	100.9653	75,724	75,000	75,000	0	0	0	0	6.500	6.500	MN	623	2,519	05/06/2024	05/15/2032
852388-AA-1	STADCO LA LLC				2.C PL	680,000	70.8384	481,701	680,000	680,000	0	0	0	0	3.750	3.750	FMAN	3,258	25,500	07/14/2021	05/15/2056
853191-AA-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	50,000	100.1602	50,080	50,000	50,000	0	0	0	0	6.500	6.500	FA	1,309	0	07/30/2024	08/15/2032
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	104,219	85.7410	107,176	125,000	106,055	0	1,837	0	0	3.375	6.445	JJ	1,945	2,109	04/08/2024	01/15/2031
85434V-AA-6	STANFORD HEALTH CARE			1,2	1.D FE	1,486,440	76.8411	1,152,617	1,500,000	1,488,271	0	295	0	0	3.795	3.845	MN	7,274	56,925	04/05/2018	11/15/2048
85513A-AA-6	STAR HOLDING LLC			1,2	4.B FE	125,000	99.0820	123,853	125,000	125,000	0	0	0	0	8.750	8.755	FA	4,588	0	07/18/2024	08/01/2031
85571B-AW-5	STARWOOD PROPERTY TRUST INC			1	3.C FE	0	100.0000	0	0	0	0	0	0	0	3.750	3.750	JD	3	0	12/01/2021	12/31/2024
85571B-BB-0	STARWOOD PROPERTY TRUST INC			1,2	3.C FE	25,000	102.5804	25,645	25,000	25,000	0	0	0	0	7.250	7.250	AO	453	926	03/13/2024	04/01/2029
857477-CG-6	STATE STREET CORP			2,5	1.F FE	70,000	104.0651	72,846	70,000	70,000	0	0	0	0	6.123	6.125	MN	476	4,286	11/16/2023	11/21/2034
857691-AJ-8	STATION CASINOS LLC			1,2	4.C FE	172,250	99.3741	173,905	175,000	172,437	0	187	0	0	6.625	6.886	MS	3,414	5,829	05/29/2024	03/15/2032
865632-AA-1	SUMMER (BC) BIDCO B LLC			1,2	4.C FE	191,500	98.3515	196,703	200,000	193,647	0	2,147	0	0	5.500	7.392	JJ	5,072	5,500	04/29/2024	10/31/2026
866082-AA-8	SUMMIT HOTEL PROPERTIES INC				3.B FE	46,773	96.9619	43,633	45,000	45,435	0	(385)	0	0	1.500	0.633	FA	255	675	07/06/2021	02/15/2026
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	3.C FE	102,750	100.7010	100,701	100,000	100,712	0	(1,155)	0	0	5.250	3.898	JJ	2,421	5,250	01/27/2022	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
867224-AB-3	SUNCOR ENERGY INC			1,2	2.A FE	710,361	74.1625	667,463	900,000	717,151	0	3,885	0	0	4.000	5.584	MN	4,600	36,000	03/22/2023	11/15/2047
86745G-AF-0	SUNNOVA ENERGY CORP			1,2	4.B FE	24,125	83.1079	20,777	25,000	24,651	0	192	0	0	5.875	6.777	MS	490	1,469	02/03/2022	09/01/2026
87165B-AR-4	SYNCHRONY FINANCIAL	0		1,2	2.C FE	124,216	82.8827	149,189	180,000	134,544	0	4,912	0	0	2.875	7.705	AO	906	5,175	10/19/2022	10/28/2031
87264A-AX-3	T-MOBILE USA INC	0		1,2	2.B FE	1,030,100	86.6808	1,083,510	1,250,000	1,046,760	0	7,973	0	0	4.375	6.017	AO	11,545	54,688	11/02/2022	04/15/2040
87305Q-CM-1	TTX CO			1,2	1.F FE	998,960	82.1617	821,617	1,000,000	999,157	0	24	0	0	4.200	4.206	JJ	21,000	42,000	06/06/2016	07/01/2046
87312@-AD-0	TWE US FINANCE CO.				2.B	1,000,000	98.9590	989,590	1,000,000	1,000,000	0	0	0	0	4.530	4.529	N/A	1,888	45,300	12/16/2013	12/16/2025
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	1,493,550	96.5170	1,447,755	1,500,000	1,493,591	0	41	0	0	5.650	5.680	JJ	41,433	0	06/27/2024	07/05/2054
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP			1,2	4.A FE	244,738	94.6869	236,717	250,000	244,751	0	213	0	0	6.000	6.422	JD	42	15,000	08/16/2024	12/31/2030
87612B-BS-0	TARGA RESOURCES PARTNERS LP	0		1,2	2.B FE	885,600	96.5541	965,541	1,000,000	910,075	0	11,726	0	0	4.875	6.699	FA	20,313	48,750	10/28/2022	02/01/2031
87612E-AF-3	TARGET CORP			1	1.F FE	561,700	109.6353	548,177	500,000	524,496	0	(2,971)	0	0	7.000	6.081	JJ	16,139	35,000	03/19/2003	07/15/2031
87612E-BN-5	TARGET CORP	0		1,2	1.F FE	964,290	63.7347	956,021	1,500,000	982,086	0	8,431	0	0	2.950	5.390	JJ	20,404	44,250	10/25/2022	01/15/2052
87612G-AB-7	TARGA RESOURCES CORP			1,2	2.B FE	1,005,555	84.2200	842,200	1,000,000	1,005,318	0	(96)	0	0	4.950	4.914	AO	10,450	49,500	03/24/2022	04/15/2052
87901J-AH-8	TEGNA INC			1,2	3.A FE	52,396	93.5228	46,761	50,000	51,127	0	(373)	0	0	5.000	4.074	MS	736	2,500	04/16/2021	09/15/2029
87901J-AJ-4	TEGNA INC			1,2	3.A FE	50,375	94.5003	47,250	50,000	50,050	0	(206)	0	0	4.625	4.121	MS	681	2,313	09/21/2021	03/15/2028
88033G-DM-9	TENET HEALTHCARE CORP			1,2	3.C FE	116,400	93.8799	117,350	125,000	117,227	0	827	0	0	4.250	5.870	JD	443	2,656	06/14/2024	06/01/2029
880349-AU-9	TENNECO INC			1,2	4.A FE	112,983	93.2009	116,501	125,000	114,518	0	1,535	0	0	8.000	10.689	FA	3,778	3,967	08/28/2024	11/17/2028
880779-BB-8	TEREX CORP			1,2	3.C FE	174,688	97.9996	171,499	175,000	174,696	0	8	0	0	6.250	6.278	AO	2,522	0	11/05/2024	10/15/2032
88162G-AB-9	TETRA TECH INC				1.F FE	179,719	117.1993	175,799	150,000	178,795	0	(924)	0	0	2.250	(2.747)	FA	1,275	0	12/17/2024	08/15/2028
881685-BB-6	TEXACO CAPITAL INC				1.C FE	1,222,577	118.2068	1,182,068	1,000,000	1,108,877	0	(10,961)	0	0	8.000	6.180	FA	33,333	80,000	05/18/2009	08/01/2032
88331L-AA-6	BEAUTY HEALTH CO				5.A	173,400	83.2500	174,825	210,000	193,891	0	8,514	0	0	1.250	5.939	AO	656	2,625	08/29/2022	10/01/2026
883556-CM-2	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	845,818	70.3186	597,708	850,000	846,388	0	166	0	0	2.800	2.832	AO	5,024	23,800	08/09/2021	10/15/2041
885160-AA-9	THOR INDUSTRIES INC			1,2	4.A FE	50,000	90.1731	45,087	50,000	50,000	0	0	0	0	4.000	4.000	AO	422	2,000	10/05/2021	10/15/2029
88632Q-AE-3	CLOUD SOFTWARE GROUP INC			1,2	4.B FE	117,844	98.1543	122,693	125,000	118,763	0	919	0	0	6.500	7.907	MS	2,054	6,500	04/29/2024	03/31/2029
89352L-AC-4	TRANSCANADA PIPELINES LTD			1	2.B FE	314,975	101.4770	253,692	250,000	255,608	0	(6,926)	0	0	7.060	4.115	AO	3,775	17,650	09/12/2014	10/14/2025
893647-BT-3	TRANSDIGM INC			1,2	3.C FE	74,563	102.3963	76,797	75,000	74,609	0	43	0	0	7.125	7.222	JD	445	5,388	11/16/2023	12/01/2031
893647-BU-0	TRANSDIGM INC			1,2	3.C FE	75,000	100.2222	75,167	75,000	75,000	0	0	0	0	6.375	6.375	MS	1,594	2,444	02/12/2024	03/01/2029
893647-BV-8	TRANSDIGM INC			1,2	3.C FE	74,765	100.9026	75,677	75,000	74,785	0	20	0	0	6.625	6.676	MS	1,656	2,540	02/13/2024	03/01/2032
893647-BW-6	TRANSDIGM INC			1,2	3.C FE	200,000	98.0056	196,011	200,000	200,000	0	0	0	0	6.000	6.001	MS	3,400	0	09/05/2024	01/15/2033
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	842,320	103.8515	784,079	755,000	764,082	0	(6,565)	0	0	7.750	6.756	AO	12,353	58,513	01/28/2003	04/15/2026
896288-AA-5	TRINET GROUP INC			1,2	3.B FE	71,938	90.4994	67,875	75,000	72,971	0	421	0	0	3.500	4.198	MS	875	2,625	06/08/2022	03/01/2029
896288-AC-1	TRINET GROUP INC			1,2	3.B FE	125,000	101.8279	127,285	125,000	125,000	0	0	0	0	7.125	7.125	FA	3,365	8,882	08/02/2023	08/15/2031
89787E-AA-9	TRUSTAGE FINANCIAL GROUP INC			1,2	2.B FE	880,771	91.3516	808,461	885,000	881,759	0	365	0	0	4.625	4.685	AO	8,641	40,931	03/23/2022	04/15/2032
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	1,005,689	64.3034	643,034	1,000,000	1,005,345	0	(102)	0	0	3.042	3.015	JJ	15,210	30,420	06/22/2021	07/01/2057
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE	1,993,100	65.3356	1,306,711	2,000,000	1,993,613	0	151	0	0	3.250	3.268	MN	10,833	65,000	05/07/2021	05/01/2051
902252-AB-1	TYLER TECHNOLOGIES INC				2.B YE	100,000	121.4674	121,467	100,000	100,000	0	0	0	0	0.250	0.250	MS	74	250	03/05/2021	03/15/2026
902613-BH-0	UBS GROUP AG		C	2	1.G FE	389,969	100.6543	392,552	390,000	389,998	0	30	0	0	5.699	5.698	FA	8,829	12,965	01/02/2024	02/08/2035
90290M-AJ-0	US FOODS INC			1,2	3.C FE	75,000	97.1796	72,885	75,000	75,000	0	0	0	0	5.750	5.750	AO	1,054	0	09/27/2024	04/15/2033
903522-AA-8	UWM HOLDINGS LLC			1,2	3.C FE	75,000	99.3822	74,537	75,000	75,000	0	0	0	0	6.625	6.621	FA	290	0	12/05/2024	02/01/2030
90353T-AJ-9	UBER TECHNOLOGIES INC	@			2.B	58,223	101.1019	55,606	55,000	55,000	0	(3,223)	0	0	0.000	0.000	N/A	0	0	08/28/2024	12/15/2025
90353T-AM-2	UBER TECHNOLOGIES INC				2.B FE	158,656	110.3575	154,501	140,000	158,337	0	(319)	0	0	0.875	(2.303)	JD	102	0	12/11/2024	12/01/2028
90353T-AQ-3	UBER TECHNOLOGIES INC	0		1,2	2.B FE	569,814	92.9909	557,946	600,000	569,840	0	26	0	0	5.350	5.702	MS	9,987	0	12/17/2024	09/15/2054
906548-CW-0	UNION ELECTRIC CO			1,2	1.F FE	1,535,820	95.7530	1,436,296	1,500,000	1,535,128	0	(551)	0	0	5.450	5.288	MS	24,071	81,750	06/21/2023	03/15/2053
906548-CZ-3	UNION ELECTRIC CO	0		1,2	1.F FE	348,510	91.5754	338,829	370,000	348,524	0	14	0	0	5.125	5.522	MS	4,425	0	12/17/2024	03/15/2055
907818-CU-0	UNION PACIFIC CORP			1	1.G FE	224,655	105.6994	215,627	204,000	215,490	0	(923)	0	0	6.250	5.471	MN	2,125	12,750	03/01/2011	05/01/2034
907818-EK-0	UNION PACIFIC CORP			1,2	1.G FE	996,050	71.2816	712,816	1,000,000	996,830	0	98	0	0	3.350	3.371	FA	12,656	33,500	08/01/2016	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EN-4	UNION PACIFIC CORP			1,2	1.G FE	591,930	79.0572	474,343	600,000	593,218	0	184	0	0	4.000	4.078	AO	5,067	24,000	03/29/2017	04/15/2047
907818-FQ-6	UNION PACIFIC CORP			1,2	1.G FE	397,447	80.6494	310,500	385,000	394,733	0	(754)	0	0	2.891	2.625	AO	2,628	11,130	04/07/2021	04/06/2036
907818-FZ-6	UNION PACIFIC CORP	0		1,2	1.G FE	978,110	70.4581	986,413	1,400,000	990,793	0	6,012	0	0	3.500	5.570	FA	18,647	49,000	10/25/2022	02/14/2053
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	498,745	75.6740	378,370	500,000	498,945	0	29	0	0	3.750	3.764	MN	2,396	18,750	11/14/2017	11/15/2047
911312-BW-5	UNITED PARCEL SERVICE INC	0		1,2	1.F FE	972,350	95.5447	955,447	1,000,000	973,454	0	527	0	0	5.300	5.496	AO	13,250	53,000	10/25/2022	04/01/2050
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	263,938	87.5825	240,852	275,000	265,287	0	1,043	0	0	3.750	4.301	JJ	4,755	10,313	10/25/2023	01/15/2032
911596-AL-8	US BANCORP				1.G FE	1,864,483	103.3419	1,653,470	1,600,000	1,630,887	0	(20,336)	0	0	7.500	6.055	JD	10,000	120,000	03/18/2008	06/01/2026
913017-BA-6	RTX CORP			1	2.A FE	587,359	110.4923	552,461	500,000	530,309	0	(5,441)	0	0	7.500	6.001	MS	11,042	37,500	04/22/2009	09/15/2029
913017-BS-7	RTX CORP			1	2.A FE	1,147,610	101.4869	1,014,869	1,000,000	1,120,078	0	(5,325)	0	0	5.700	4.598	AO	12,033	57,000	03/21/2019	04/15/2040
91324P-EF-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,992,732	66.0151	1,320,303	2,000,000	1,993,271	0	157	0	0	3.250	3.269	MN	8,306	65,000	05/18/2021	05/15/2051
91324P-ET-5	UNITEDHEALTH GROUP INC	0		1,2	1.F FE	988,200	102.1088	1,021,088	1,000,000	988,363	0	187	0	0	6.050	6.129	FA	22,856	60,500	10/25/2022	02/15/2063
91327B-AA-8	UNITI GROUP LP			1,2	5.B FE	95,703	90.7364	113,420	125,000	98,800	0	3,098	0	0	6.500	13.261	FA	3,069	2,438	08/23/2024	02/15/2029
91327T-AA-9	UNITI GROUP LP			1,2	4.B FE	128,438	106.6280	133,285	125,000	127,814	0	(623)	0	0	10.500	9.651	MS	3,865	13,125	02/20/2024	02/15/2028
914748-AA-6	UNIVERSITY OF NOTRE DAME DU LAC			1,2	1.A FE	1,000,000	73.8737	738,737	1,000,000	1,000,000	0	0	0	0	3.394	3.394	FA	12,822	33,940	12/07/2017	02/15/2048
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	86,250	89.5077	89,508	100,000	89,004	0	2,080	0	0	4.500	7.523	MN	750	4,500	08/30/2023	05/01/2029
914906-AY-8	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	125,531	101.8121	127,265	125,000	125,468	0	(63)	0	0	8.000	7.879	FA	3,778	7,089	05/22/2024	08/15/2028
91529Y-AR-7	UNUM GROUP	0		1,2	2.B FE	250,519	73.7175	294,870	400,000	254,372	0	1,829	0	0	4.125	7.233	JD	733	16,500	10/19/2022	06/15/2051
918204-AR-9	VF CORP			1	3.B FE	444,850	96.0133	480,067	500,000	470,800	0	2,354	0	0	6.000	6.898	AO	6,333	30,000	04/19/2006	10/15/2033
92214X-AB-2	VAREX IMAGING CORP				4.B	116,454	100.1745	105,183	105,000	107,137	0	(5,163)	0	0	4.000	(0.827)	JD	350	4,200	05/02/2023	06/01/2025
922280-AC-6	VARONIS SYSTEMS INC				3.C Z	292,562	94.6051	260,164	275,000	291,884	0	(678)	0	0	1.000	(0.305)	MS	848	0	11/27/2024	09/15/2029
92277G-AZ-0	VENTAS REALTY LP				2.A FE	446,243	113.8847	495,398	435,000	443,719	0	(2,519)	0	0	3.750	2.262	JD	1,359	16,125	12/04/2024	06/01/2026
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	46,551	91.8718	45,936	50,000	47,508	0	450	0	0	3.875	5.072	FA	732	1,938	10/17/2022	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC			1,2	3.B FE	50,000	89.5529	44,776	50,000	50,000	0	0	0	0	4.125	4.125	FA	779	2,063	07/29/2021	08/15/2031
92332Y-AA-9	VENTURE GLOBAL LNG INC			1,2	3.B FE	125,000	104.0293	130,037	125,000	125,000	0	0	0	0	8.125	8.124	JD	846	10,156	05/19/2023	06/01/2028
92332Y-AB-7	VENTURE GLOBAL LNG INC			1,2	3.B FE	126,625	104.2927	130,366	125,000	126,532	0	(93)	0	0	8.375	8.124	JD	872	8,375	06/18/2024	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC			1,2	3.B FE	136,250	110.5266	138,158	125,000	135,098	0	(1,152)	0	0	9.500	7.062	FA	4,948	9,137	06/18/2024	02/01/2029
92339L-AA-0	VERITIV OPERATING CO			1,2	4.B FE	160,375	107.6980	161,547	150,000	160,007	0	(368)	0	0	10.500	9.188	MN	1,356	6,563	12/06/2024	11/30/2030
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	541,002	89.8429	494,136	550,000	542,557	0	281	0	0	4.750	4.869	MN	4,354	26,125	12/21/2018	11/01/2041
92343V-CQ-5	VERIZON COMMUNICATIONS INC	0		1,2	2.A FE	1,040,844	92.6466	1,111,760	1,200,000	1,061,840	0	10,096	0	0	4.400	5.965	MN	8,800	52,800	11/04/2022	11/01/2034
92552V-AK-6	VIASAT INC			1,2	5.A FE	122,500	99.0965	123,871	125,000	123,582	0	1,082	0	0	5.625	7.318	MS	2,070	3,516	06/17/2024	09/15/2025
92648D-AA-4	VICTRA HOLDINGS LLC			1,2	4.A FE	155,750	104.5519	156,828	150,000	155,706	0	(44)	0	0	8.750	8.184	MS	3,755	0	11/14/2024	09/15/2029
92676A-AA-5	VIKING BAKED GOODS ACQUISITION CORP			1,2	4.B FE	50,000	98.2356	49,118	50,000	50,000	0	0	0	0	8.625	8.629	AO	683	0	10/24/2024	11/01/2031
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	999,270	98.6078	986,078	1,000,000	999,295	0	12	0	0	5.700	5.705	FA	21,533	57,792	08/09/2023	08/15/2053
92826C-AK-8	VISA INC			1,2	1.D FE	1,364,288	72.8120	910,150	1,250,000	1,343,417	0	(5,339)	0	0	2.700	2.109	AO	7,125	33,750	12/15/2020	04/15/2040
92826C-AQ-5	VISA INC	0		1,2	1.D FE	1,427,842	53.9221	1,401,975	2,600,000	1,472,971	0	21,315	0	0	2.000	5.028	FA	19,644	52,000	10/25/2022	08/15/2050
92840J-AB-5	VISTAJET MALTA FINANCE PLC		C	1,2	4.C FE	61,438	87.3824	65,537	75,000	62,051	0	614	0	0	6.375	10.886	FA	1,992	0	09/05/2024	02/01/2030
92840J-AD-1	VISTAJET MALTA FINANCE PLC		C	1,2	4.C FE	46,000	97.3363	48,668	50,000	47,332	0	965	0	0	7.875	10.518	MN	656	3,938	08/08/2023	05/01/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	100,000	94.1513	94,151	100,000	100,000	0	0	0	0	4.375	4.375	MN	729	4,375	05/05/2021	05/01/2029
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	100,000	102.3917	102,392	100,000	100,000	0	0	0	0	6.875	6.875	AO	1,451	3,495	04/09/2024	04/15/2032
92841H-AA-0	VISTAJET MALTA FINANCE PLC			1,2	4.C FE	94,875	100.6281	100,628	100,000	96,162	0	886	0	0	9.500	10.876	JD	792	9,500	08/02/2023	06/01/2028
931142-EV-1	WALMART INC	0		1,2	1.C FE	1,410,090	61.8352	1,360,374	2,200,000	1,438,539	0	13,448	0	0	2.650	5.016	MS	16,033	58,300	10/25/2022	09/22/2051
95000U-3B-7	WELLS FARGO & CO	0		1,2,5	2.A FE	1,020,063	96.5765	1,062,342	1,100,000	1,033,286	0	6,646	0	0	4.897	5.816	JJ	23,342	53,867	11/02/2022	07/25/2033
95041A-AD-0	WELLTOWER OP LLC				2.A FE	372,955	114.2108	376,896	330,000	370,193	0	(2,762)	0	0	3.125	0.412	JJ	4,870	0	09/10/2024	07/15/2029
950810-AP-9	WESCO DISTRIBUTION INC			1,2	3.B FE	159,625	101.6814	152,522	150,000	152,646	0	(1,813)	0	0	7.250	5.916	JD	483	10,875	04/07/2022	06/15/2028
950810-AQ-7	WESCO DISTRIBUTION INC			1,2	3.B FE	25,000	101.3365	25,334	25,000	25,000	0	0	0	0	6.375	6.374	MS	469	832	02/26/2024	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95081Q-AR-5	WESCO DISTRIBUTION INC			1,2	3.B FE	99,250	101.6374	101,637	100,000	99,307	0	57	0	0	6.625	6.748	MS	1,951	3,460	04/19/2024	03/15/2032
962166-BR-4	WEYERHAEUSER CO			1	2.B FE	157,669	111.3201	125,792	113,000	137,945	0	(2,960)	0	0	7.375	3.837	MS	2,454	8,334	06/20/2017	03/15/2032
963320-AV-8	WHIRLPOOL CORP			1,2	2.C FE	449,415	77.1890	331,913	430,000	446,015	0	(469)	0	0	4.500	4.230	JD	1,613	19,350	06/24/2016	06/01/2046
969457-BZ-2	WILLIAMS COMPANIES INC	0		1,2	2.B FE	905,390	95.1750	951,750	1,000,000	922,095	0	7,961	0	0	4.650	5.936	FA	17,567	46,500	10/28/2022	08/15/2032
96949V-AM-5	WILLIAMS SCOTSMAN INC			1,2	3.C FE	50,000	101.1901	50,595	50,000	50,000	0	0	0	0	6.625	6.626	JD	147	1,537	06/13/2024	06/15/2029
97381A-AA-0	WINDSTREAM SERVICES LLC			1,2	4.C FE	181,125	103.2823	180,744	175,000	181,118	0	(7)	0	0	8.250	7.747	AO	3,489	0	12/12/2024	10/01/2031
976656-BP-2	WISCONSIN ELECTRIC POWER CO				1.G FE	1,063,780	104.8144	1,048,144	1,000,000	1,015,282	0	(3,925)	0	0	6.500	5.998	JD	5,417	65,000	10/30/2003	06/01/2028
98372M-AE-5	XHR LP			1,2	4.A FE	150,500	100.3282	150,492	150,000	150,492	0	(8)	0	0	6.625	6.552	MN	994	0	11/15/2024	05/15/2030
98421M-AB-2	XEROX HOLDINGS CORP			1,2	4.C FE	106,656	85.7775	107,222	125,000	107,890	0	1,233	0	0	5.500	10.107	FA	2,597	0	09/10/2024	08/15/2028
98849B-AR-2	YUM! BRANDS INC			1,2	3.C FE	125,000	96.8464	121,058	125,000	125,000	0	0	0	0	5.375	5.375	AO	1,680	6,719	03/24/2022	04/01/2032
98919V-AA-3	ZAYO GROUP HOLDINGS INC			1,2	4.C FE	112,188	92.2259	115,282	125,000	113,678	0	1,491	0	0	4.000	8.683	MS	1,667	1,500	10/16/2024	03/01/2027
F0164#-AD-4	AIR LIQUIDE FINANCE SA		C		1.F	1,000,000	96.0095	960,095	1,000,000	1,000,000	0	0	0	0	3.460	3.459	N/A	10,380	34,600	09/13/2012	09/13/2027
G4711#-AA-9	ICONIC SENIOR SECURED LOAN LLC	0	C	5	2.C PL	1,250,008	100.0000	1,250,008	1,250,008	1,250,008	0	0	0	0	9.946	9.944	N/A	7,427	70,071	12/09/2024	03/09/2029
G5356@-AA-8	LAMBDA SENIOR SECURED LOAN	0		5	2.C PL	317,541	100.0000	317,541	317,541	317,541	0	0	0	0	9.658	9.656	N/A	6,890	15,983	10/11/2024	04/11/2030
G7243*-AA-3	PRIME SENIOR SECURED LOAN LLC	0	C		2.B PL	1,375,104	100.0000	1,375,104	1,375,104	1,375,104	0	0	0	0	9.863	10.377	N/A	4,932	105,888	12/18/2024	09/18/2029
G7295*-AA-0	PUMA SENIOR SECURED LOAN LLC	0	C	5	2.C PL	1,049,569	100.0000	1,049,569	1,049,569	1,049,569	0	0	0	0	9.946	9.944	N/A	6,236	(2,738)	12/18/2024	03/09/2029
G7576*-AA-0	RIVERWALK SENIOR SECURED LOAN LLC	0	C		2.B PL	744,501	100.0000	744,501	744,501	744,501	0	0	0	0	10.283	10.283	N/A	13,560	46,315	10/24/2024	10/24/2049
G8585#-AA-3	SUNRISE SENIOR SECURED LOAN LLC	0		5	2.C PL	783,063	100.0000	783,063	783,063	783,063	0	0	0	0	9.946	9.944	N/A	4,652	11,725	12/09/2024	03/09/2029
L6103*-AA-8	LUX TOPCO 1 SARL	0	C		1.E PL	3,500,000	106.1257	3,714,398	3,500,000	3,500,000	0	0	0	0	6.530	6.530	N/A	19,681	228,550	11/17/2022	11/30/2032
P4368#-AC-1	FORTIS TCI LTD.		C		2.C	337,500	95.5478	358,304	375,000	346,246	0	9,689	0	0	5.140	6.643	MN	3,159	47,969	05/02/2016	05/02/2031
Q0458*-AF-6	AQUASURE FINANCE PTY LTD		C		1.G FE	110,349	92.8073	102,412	110,349	110,360	0	5	0	0	4.320	4.318	N/A	2,238	4,835	01/15/2019	01/12/2034
Q3189*-AB-5	DEXUS FUNDS MANAGEMENT LIMITED		C		1.G	1,000,000	99.0431	990,431	1,000,000	1,000,000	0	0	0	0	3.560	3.559	N/A	17,009	35,600	07/09/2013	07/09/2025
Q3393*-AH-4	ELECTRANET PTY LTD		C		2.B	500,000	99.2217	496,108	500,000	500,000	0	0	0	0	3.710	3.709	MN	2,370	18,550	05/15/2013	05/15/2025
Q3629#-AN-3	SA POWER NETWORKS		C		1.G	1,000,000	87.4614	874,614	1,000,000	1,000,000	0	0	0	0	3.310	3.310	FA	12,964	33,100	08/10/2016	08/10/2031
U37786-AA-5	GLENCORE FUNDING LLC	@			2.A FE	208,300	98.7834	197,567	200,000	200,000	0	0	0	0	0.000	0.000	N/A	0	0	10/26/2021	03/27/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						380,540,331	XXX	348,053,457	400,215,850	377,988,143	0	112,213	84,095	0	XXX	XXX	XXX	4,625,931	17,289,909	XXX	XXX
126650-BQ-2	CVSPAS 2007 CTF - CMBS			1	2.B FE	423,214	102.0115	398,935	391,069	400,663	0	(3,477)	0	0	6.943	4.944	MON	1,584	27,152	06/22/2010	01/10/2030
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS			4	4.C FE	35,856	101.3481	35,802	35,326	35,326	0	0	0	0	6.500	6.436	MON	191	2,296	02/22/2006	10/25/2034
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS			4	1.A FM	1,669	46.4956	1,669	3,590	1,669	0	12	2,108	0	5.500	0.000	MON	16	218	04/23/2008	11/25/2035
16162Y-AC-9	CHASE 2006-S4 A3 - CMO/RMBS			4	6. FE	13,475	42.4406	13,475	31,750	13,475	17,366	(15)	18,003	0	6.000	0.000	MON	159	1,724	05/12/2008	12/25/2036
36185M-EC-2	GMACM 2006-J1 A2 - CMO/RMBS			4	5.B FM	81,820	86.4739	61,990	71,686	78,667	0	(571)	0	0	5.750	1.119	MON	344	4,122	03/09/2007	04/25/2036
36185N-06-0	GMACM 2003-GH2 A4 - RMBS			4	1.A FE	4,065	99.4689	4,531	4,555	4,555	0	0	0	0	5.500	3.761	MON	21	251	12/16/2003	10/25/2033
36242D-ET-6	GSR 2004-10F 2A4 - CMO/RMBS			4	1.A FM	506	99.5675	536	538	537	0	0	0	0	5.000	4.964	MON	2	27	12/05/2008	09/25/2034
36262A-AH-7	GSMBS 2021-PJ3 A8 - CMO/RMBS			4	1.A FE	1,481,095	65.6683	985,025	1,500,000	1,484,092	0	801	0	0	2.500	2.589	MON	3,125	37,500	03/12/2021	08/25/2051
46657Q-AL-5	JPMMT 243 A5 - RMBS			4	1.A FE	1,427,979	69.3416	1,386,831	2,000,000	1,441,680	0	13,702	0	0	3.000	5.489	MON	5,000	45,000	03/25/2024	03/25/2054
617760-AM-8	MSRM 243 A7 - RMBS			4	1.A FE	439,199	99.7305	439,113	440,300	440,119	0	920	0	0	6.000	6.079	MON	2,202	11,129	07/30/2024	07/27/2054
753917-AA-1	RATE 24J2 A1 - RMBS			4	1.A FE	905,427	99.9180	903,556	904,297	905,183	0	(244)	0	0	6.000	5.938	MON	4,521	22,645	08/07/2024	08/25/2054
760985-FA-4	RAMP 2001-RS3 1A5 - RMBS			4	3.A FE	6,058	99.4553	5,766	5,798	5,780	0	(4)	0	0	5.700	5.609	MON	28	330	01/14/2003	10/25/2031
76111X-ZV-8	RFMSI 2005-S7 A5 - CMO/RMBS			4	5.B FM	8,787	75.9383	6,120	8,059	8,509	0	(226)	0	0	5.500	0.558	MON	37	445	04/30/2008	11/25/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,829,151	XXX	4,243,348	5,396,967	4,820,255	17,366	10,895	20,111	0	XXX	XXX	XXX	17,230	152,839	XXX	XXX
00218F-AB-0	ASPF II 2022-I LP - ABS	0		4	1.G PL	209,114	100.0000	209,114	209,114	209,114	0	0	0	0	7.710	7.066	N/A	4,031	25,689	09/30/2024	09/01/2027
05525M-AG-1	BAMLL 2014-520M C - CMBS			4	1.A FM	890,725	61.1944	483,436	790,000	865,954	0	(6,789)	0	0	4.214	3.118	MON	1,849	33,845	08/04/2021	08/16/2046
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A FE	669,490	101.2120	657,878	650,000	650,000	0	0	0	0	5.451	5.480	MON	2,953	35,432	04/10/2023	04/17/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06542B-CB-1	BANK 2021-BNK32 C - CMBS			4	1.G FE	1,207,775	81.0487	972,585	1,200,000	1,203,546	0	(1,124)	0	0	3.262	3.220	MON	3,262	39,798	03/16/2021	04/17/2054
08162N-AP-1	BMARK 2020-IG2 C - CMBS			4	2.C FE	976,875	51.8805	518,805	1,000,000	978,925	0	679	0	0	3.293	3.511	MON	2,744	33,479	03/04/2021	09/17/2048
23346G-AC-3	DTP 23STE2 B - CMBS			4	1.D FE	1,104,000	99.2652	1,141,549	1,150,000	1,107,133	0	8,220	0	0	5.982	6.966	MON	5,733	67,685	12/14/2023	01/17/2041
50245X-AA-5	LV 2024-SHOW A - CMBS			4	1.A FE	1,000,000	98.4502	984,502	1,000,000	996,991	0	(3,008)	0	0	5.274	5.305	MON	4,395	8,649	09/27/2024	10/10/2041
78413M-AL-2	SFAVE 2015-5AVE B - CMBS			2	1.D FE	1,250,977	85.0426	1,063,033	1,250,000	1,250,501	0	(45)	0	0	4.388	4.483	MON	4,571	55,764	03/22/2021	01/08/2043
78449R-AG-0	SLG 2021-OVA C - CMBS			4	1.G FE	1,646,890	82.9348	1,326,956	1,600,000	1,631,242	0	(4,589)	0	0	2.851	2.521	MON	3,801	45,610	06/15/2021	07/17/2041
95003L-AG-5	WFCM 2021-SAVE B - CMBS			4,5	1.C FE	480,000	100.0190	480,091	480,000	480,000	0	0	0	0	5.962	4.963	MON	1,351	33,049	01/29/2021	02/15/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,435,844	XXX	7,837,948	9,329,114	9,373,406	0	(6,656)	0	0	XXX	XXX	XXX	34,690	379,000	XXX	XXX
003009-B@-5	ABERDEEN ASIA-PACIFIC INCOME FUND INC -			1	1.A FE	360,000	89.4288	321,944	360,000	360,000	0	0	0	0	3.730	3.730	JD	448	13,428	06/19/2019	06/19/2034
00392#-AA-0	MICROSOFT CORP - ABS			1	1.B PL	712,230	97.3328	771,051	792,180	793,956	0	(349)	0	0	3.930	3.863	MON	1,384	34,210	02/19/2019	08/15/2039
00855@-AD-6	AGREE REALTY CORP - ABS			4	2.A	1,000,000	93.5141	935,141	1,000,000	1,000,000	0	0	0	0	4.190	4.189	MS	10,591	41,900	09/20/2017	09/20/2029
02358@-C@-7	AMERCO - ABS			4	2.B PL	320,000	86.2315	275,941	320,000	320,000	0	0	0	0	2.510	2.510	MS	2,030	8,032	09/29/2021	09/30/2030
02358@-E*-7	AMERCO - ABS			4	2.B PL	870,000	83.9483	730,351	870,000	870,000	0	0	0	0	2.680	2.680	JJ	9,974	23,316	01/27/2022	01/27/2032
03842*-AE-6	AQUA PENNSYLVANIA - ABS			1	1.F	500,000	78.9872	394,936	500,000	500,000	0	0	0	0	3.790	3.790	JD	1,579	18,950	10/23/2012	12/01/2041
03842*-CB-0	AQUA PENNSYLVANIA, INC. - ABS			4	1.F	280,000	82.4539	230,871	280,000	280,000	0	0	0	0	4.500	4.500	JD	1,050	12,600	08/01/2022	12/01/2052
04009A-AL-4	ARES LII A1R - CDO	0		4,5	1.A FE	1,126,966	100.1799	1,159,131	1,157,049	1,144,651	0	7,082	0	0	5.943	6.868	JAJO	13,562	89,536	11/03/2022	04/22/2031
04248N-AA-1	ARMYHW 2005 1A - ABS			1	1.D FE	1,281,618	97.6992	1,192,869	1,220,961	1,278,734	0	(1,662)	0	0	5.524	5.061	JD	2,998	67,446	02/08/2023	06/15/2050
04317@-AP-3	ARTHUR J GALLAGHER & CO - ABS			4	2.A FE	350,000	98.0940	343,329	350,000	350,000	0	0	0	0	4.360	4.359	JD	297	15,260	06/24/2014	06/24/2026
04317@-AZ-1	ARTHUR J GALLAGHER & CO - ABS			4	2.A FE	180,000	89.3556	160,840	180,000	180,000	0	0	0	0	4.340	4.340	JD	87	7,812	06/27/2017	06/27/2032
04317@-BA-5	ARTHUR J GALLAGHER & CO - ABS			4	2.A FE	180,000	89.1983	160,557	180,000	180,000	0	0	0	0	4.340	4.339	FA	3,233	7,812	08/02/2017	08/02/2032
04318@-AF-4	ARTISAN PARTNERS HOLDINGS LP - ABS			4	1.G PL	1,045,000	83.8293	876,016	1,045,000	1,045,000	0	0	0	0	3.100	3.100	FA	12,148	32,395	08/16/2022	08/16/2032
04472*-AP-6	ASHLEY FURNITURE INDUSTRIES LLC - ABS			4	2.B	1,000,000	80.7145	807,145	1,000,000	1,000,000	0	0	0	0	3.280	3.280	JAJO	6,469	32,800	05/12/2021	07/20/2036
04774#-AA-0	ATLANTA FALCONS STADIUM - ABS			1	2.B PL	252,872	82.5591	208,769	252,872	252,872	0	0	0	0	3.590	3.590	MS	3,026	9,078	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM - ABS			1	2.B PL	180,623	82.3750	148,788	180,623	180,623	0	0	0	0	3.590	3.590	MS	2,161	6,484	11/01/2016	09/01/2042
04830J-E*-8	ATLANTIC CITY ELECTRIC CO - ABS			1	1.F	500,000	98.9950	494,975	500,000	500,000	0	0	0	0	3.500	3.498	JD	1,458	17,500	12/08/2015	12/01/2025
05379B-D#-1	AVISTA FIRST MORTGAGE BONDS - ABS			1	1.G	200,000	62.3133	124,627	200,000	200,000	0	0	0	0	3.070	3.070	MS	1,552	6,140	09/30/2020	09/30/2050
07133R-AA-3	BATLN XII A1 - CDO	0		4,5	1.A FE	1,013,084	100.0354	1,046,404	1,046,034	1,024,200	0	(22)	0	0	5.817	7.827	FMAN	7,437	76,201	10/26/2022	05/19/2031
09609N-AL-9	BLUEM XXIV AR - CDO	0		4,5	1.A FE	1,710,923	100.0529	1,785,944	1,785,000	1,738,795	0	13,241	0	0	5.979	7.053	JAJO	21,345	121,872	10/26/2022	04/20/2034
10150?-A*-2	BOULDER GROWTH & INCOME FUND INC - ABS			1	1.F FE	1,000,000	87.2530	872,530	1,000,000	1,000,000	0	0	0	0	2.620	2.620	MN	4,076	26,200	11/04/2020	11/05/2030
12656*-AR-3	CSL LIMITED - ABS		D	1	1.G	225,000	86.8982	195,521	225,000	225,000	0	0	0	0	2.650	2.650	MN	563	5,963	05/27/2020	08/27/2030
12674@-AA-6	CVS HEALTH CORP - ABS			4	2.B	118,747	89.5198	106,302	118,747	118,747	0	12,016	0	0	4.016	(1.594)	MON	278	4,960	07/11/2013	08/10/2035
12737#-AA-9	CSFV CORE II - ABS			4	1.F PL	500,000	86.5375	432,687	500,000	500,000	0	0	0	0	2.770	2.770	AO	3,463	13,850	03/05/2021	04/01/2031
12737#-AD-3	CSFV CORE II, LLC - ABS			4	1.F PL	750,000	82.4087	618,065	750,000	750,000	0	0	0	0	4.000	3.999	AO	7,500	30,000	04/18/2022	04/01/2037
14131Z-AA-6	CRBN 1 A1 - CDO	0	C	4,5	1.A FE	519,576	100.2225	531,902	530,721	524,204	0	1,000	0	0	6.019	7.374	JAJO	6,389	42,862	10/26/2022	01/21/2031
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC - ABS			1	2.A PL	300,000	86.8828	260,649	300,000	300,000	0	0	0	0	4.120	4.105	MJSD	3,124	12,360	05/26/2017	10/31/2038
14310M-BC-0	CGMS 2014-1 CR2 - CDO	0	C	4,5	1.F FE	676,464	100.0808	750,606	750,000	703,286	0	12,292	0	0	6.709	9.025	JAJO	10,623	56,366	10/18/2022	04/17/2031
14317Y-AA-2	CGMS 2021-5 A1 - CDO	0	C	4,5	1.A FE	1,200,000	100.1153	1,251,441	1,250,000	1,217,686	0	8,029	0	0	5.999	7.009	JAJO	14,998	85,599	10/20/2022	07/20/2034
16829@-AD-5	CHICK-FIL-A - ABS			4	2.A PL	150,000	91.5005	137,251	150,000	150,000	0	0	0	0	1.820	1.820	AO	470	2,730	10/29/2020	10/29/2027
16829@-AG-8	CHICK-FIL-A - ABS			1	2.A PL	340,000	84.4912	287,270	340,000	340,000	0	0	0	0	2.090	2.090	AO	1,224	7,106	10/29/2020	10/29/2030
17126S-A@-0	CHUGACH ELECTRIC - ABS			4	1.G	1,133,334	89.7750	1,017,450	1,133,333	1,133,403	0	(3)	0	0	4.750	4.749	MS	15,851	53,833	01/21/2011	03/15/2041
21075W-DQ-5	CONHE 1996-4 A8 - RMBS			4	5.B FE	6,660	90.3770	6,009	6,649	6,587	0	(52)	0	0	7.220	3.302	MON	40	480	03/03/2003	01/15/2028
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV, LLC -			4	2.B PL	1,000,000	97.1558	971,558	1,000,000	1,000,000	0	0	0	0	3.620	3.618	FA	13,474	36,200	07/28/2021	08/17/2026
22565S-A@-8	CRESCENT CAPITAL BDC INC - ABS			4	2.C FE	350,000	97.9018	342,656	350,000	350,000	0	0	0	0	4.000	3.997	FA	5,211	14,000	02/05/2021	02/17/2026
22689L-AA-3	EQS 241C A - ABS			4	1.F FE	921,499	100.7463	928,490	921,611	921,511	0	13	0	0	6.050	6.052	MON	1,704	20,599	08/01/2024	01/20/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26251L-AC-8	DRSLF 64 A - CDO	...0..	C.....	4,5	.. 1.A FE ..	1,169,334	100.0844	1,201,562	1,200,548	1,186,813	0	6,475	0	0	5.864	7.757	JAJO	14,667	86,392	11/02/2022	04/18/2031
283677-F#-4	EL PASO ELECTRIC COMPANY - ABS	... ...	.....	4	.... 2.B	800,000	67.4795	539,836	800,000	800,000	0	0	0	0	3.540	3.540	FA	10,699	28,320	01/27/2022	02/15/2052
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC - ABS	... ...	.....	4	.... 2.B	100,000	98.8717	98,872	100,000	100,000	0	0	0	0	3.600	3.597	MN	420	3,600	11/19/2013	11/19/2025
30225V-A*-8	EXTRA SPACE STORAGE LP - ABS	... ...	.....	1	.... 2.B	1,000,000	96.5567	965,567	1,000,000	1,000,000	0	0	0	0	3.950	3.949	MS	13,167	39,500	08/24/2017	08/24/2027
30288*-AA-8	FREEPORT LNG - ABS	... ...	.....	1	.. 2.B FE ..	780,900	88.7229	692,837	780,900	780,900	0	0	0	0	4.540	4.537	MS	8,962	35,453	11/16/2016	03/31/2038
32055R-A#-4	FIRST INDUSTRIAL REALTY TRUST - ABS	... ...	.....	1	.. 2.B FE ..	350,000	96.3234	337,132	350,000	350,000	0	0	0	0	4.400	4.399	AO	3,037	15,400	04/20/2017	04/20/2029
32055R-B@-5	FIRST INDUSTRIAL REALTY TRUST - ABS	... ...	.....	1	.. 2.B FE ..	400,000	93.8630	375,452	400,000	400,000	0	0	0	0	3.960	3.959	FA	5,984	15,840	02/15/2018	02/15/2030
34487#-AD-9	FOOTBALL CLUB TERM NOTES TRUST - ABS	... ...	.....	4	.. 1.F FE ..	650,000	95.2125	618,881	650,000	650,000	0	0	0	0	3.970	4.025	OCT	6,308	26,378	10/20/2014	10/20/2029
34490@-AD-6	FOOTBALL CLUB TERM NOTES TRUST - ABS	... ...	.....	4	.. 1.F FE ..	425,000	87.5733	372,186	425,000	425,000	0	0	0	0	3.330	3.377	OCT	3,460	14,467	08/20/2020	10/05/2032
35910E-AB-0	FYBR 2023-1 B - ABS	...0..	.....	4	.. 2.B FE ..	1,218,792	103.6980	1,322,149	1,275,000	1,231,372	0	9,886	0	0	8.300	9.625	MON	3,234	105,825	08/01/2023	08/20/2053
361528-AC-6	GBXL 231 A - ABS	... ...	.....	4	.. 1.C FE ..	533,676	101.7730	543,403	533,937	533,708	0	29	0	0	6.420	6.516	MON	1,047	34,279	11/07/2023	11/20/2053
39121J-B@-8	GREAT RIVER ENERGY - ABS	... ...	.....	4	.. 1.G YE ..	500,000	91.0618	455,309	500,000	500,000	0	0	0	0	4.110	4.109	AO	5,138	20,550	02/04/2015	10/01/2035
392709-B*-1	GREEN BRICK PARTNERS INC - ABS	... ...	.....	4	.. 1.E PL ..	525,000	89.8597	471,763	525,000	525,000	0	0	0	0	3.250	3.250	MJSD	142	17,063	12/08/2021	12/28/2029
41242*-BG-6	HARDWOOD FUNDING LLC - ABS	... ...	.....	1	.. 1.G FE ..	400,000	93.1660	372,664	400,000	400,000	0	0	0	0	3.530	3.530	JD	941	14,120	06/07/2017	06/07/2029
41242*-BK-7	HARDWOOD FUNDING LLC - ABS	... ...	.....	1	.. 1.G FE ..	230,000	96.1314	221,102	230,000	230,000	0	0	0	0	3.860	3.859	JD	592	8,878	10/04/2018	06/07/2028
42251#-AM-6	HEB GROCERY CO - ABS	... ...	.....	4	.... 1.G	1,000,000	97.4603	974,603	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/25/2027
427096-B*-2	HERCULES CAPITAL INC - ABS	... ...	.....	1	.. 2.A FE ..	500,000	98.2815	491,407	500,000	500,000	0	0	0	0	4.500	4.495	MS	7,313	22,500	11/04/2020	03/04/2026
44929@-AP-9	INVESCO CORE REAL ESTATE USA LP - ABS	... ...	.....	4	.... 2.B	1,000,000	94.6980	946,980	1,000,000	1,000,000	0	0	0	0	3.760	3.760	JJ	18,382	37,600	07/05/2017	07/05/2029
45082@-AA-2	IBERIA LINEAS AEREAS DE ESPANA SA OPERAD	... ...	C.....	4	.. 2.A PL ..	134,847	92.0494	121,283	131,758	133,588	0	(360)	0	0	4.450	3.862	MJSD	179	5,863	09/20/2019	09/20/2029
48121@-AJ-0	JRD HOLDINGS LLC - ABS	... ...	.....	4	.. 2.B PL ..	425,000	82.0745	348,817	425,000	425,000	0	0	0	0	2.730	2.730	MN	1,386	11,603	11/18/2020	11/18/2032
48250W-AG-0	KKR 14 AR - CDO	...0..	.....	4,5	.. 1.A FE ..	935,780	100.0896	958,668	957,810	948,743	0	4,143	0	0	6.068	7.754	JAJO	12,592	75,524	10/27/2022	07/15/2031
48259*-AA-5	KEURIG DR PEPPER INC - ABS	... ...	.....	1	.. 2.A PL ..	477,203	76.8581	371,381	483,203	483,204	0	0	0	0	3.120	3.120	MON	670	42,589	12/01/2021	12/31/2035
48259@-AA-3	VEYRON/KDP BLUE STAR LEASING LLC - ABS	... ...	.....	4	.... 2.B	748,841	78.0978	584,828	748,841	748,841	0	0	0	0	3.300	3.300	MON	1,442	24,712	06/17/2021	06/24/2037
50201M-AQ-6	LCM 29 AR - CDO	...0..	C.....	4,5	.. 1.A FE ..	1,191,368	100.1784	1,226,612	1,224,428	1,210,298	0	6,859	0	0	5.988	7.741	JAJO	15,884	92,071	10/27/2022	04/15/2031
53567@-AA-0	LINEAGE LOGISTICS LLC - ABS	... ...	.....	4	.. 2.A FE ..	920,000	95.2925	876,691	920,000	920,000	0	0	0	0	2.220	2.219	FA	7,432	20,884	08/11/2021	08/20/2026
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO LLC -	... ...	.....	1	.... 1.F	250,000	62.2983	155,746	250,000	250,000	0	0	0	0	3.020	3.020	AO	1,615	7,550	10/14/2020	10/15/2055
60081H-A*-9	MILLIKEN & CO - ABS	... ...	.....	4	.... 2.B	800,000	94.8912	759,129	800,000	800,000	0	0	0	0	2.080	2.079	AO	3,513	16,640	10/14/2021	10/15/2026
617700-A*-0	MORNINGSTAR INC - ABS	... ...	.....	1	.... 2.B	100,000	85.8594	85,859	100,000	100,000	0	0	0	0	2.320	2.320	AO	393	2,320	10/26/2020	10/26/2030
62676#-AA-7	MURPHY'S BOWL LLC - ABS	... ...	.....	4	.. 1.F PL ..	650,000	68.9767	448,349	650,000	650,000	0	0	0	0	3.200	3.199	JD	10,458	20,800	10/22/2021	06/30/2056
62927@-AK-4	NHL US FUNDING LP - ABS	... ...	.....	4	.. 2.B PL ..	575,000	83.6323	480,886	575,000	575,000	0	0	0	0	2.790	2.790	MJSD	847	16,043	09/29/2021	10/19/2031
64135D-AA-3	NEUB 47 A - CDO	...0..	C.....	4,5	.. 1.A FE ..	1,449,750	100.3048	1,504,572	1,500,000	1,465,470	0	8,410	0	0	5.956	7.412	JAJO	19,357	100,901	10/20/2022	04/14/2035
665876-D@-4	UNITIL CORP - ABS	... ...	.....	1	.... 2.A	500,000	76.9670	384,835	500,000	500,000	0	0	0	0	3.780	3.780	MS	5,565	18,900	09/15/2020	09/15/2040
66621#-AA-4	NORTHFIELD MOUNTAIN LLC - ABS	... ...	.....	1	...2.C PL ..	275,000	88.2356	242,648	275,000	275,000	0	0	0	0	4.500	4.500	MJSD	3,128	12,375	07/18/2019	07/18/2034
674003-A#-5	OAKTREE CAPITAL MANAGEMENT LP - ABS	... ...	.....	4	.. 1.G FE ..	425,000	96.6412	410,725	425,000	425,000	0	0	0	0	4.210	4.209	MS	5,865	17,893	09/03/2014	09/03/2029
674003-B@-6	OAKTREE CAPITAL MANAGEMENT LP - ABS	... ...	.....	1	.. 1.G FE ..	300,000	90.1587	270,476	300,000	300,000	0	0	0	0	3.780	3.780	JD	410	11,340	12/18/2017	12/18/2032
675920-AL-6	OCT30 30 A2R - CDO	...0..	C.....	4,5	.. 1.A FE ..	630,633	99.9494	666,663	667,000	647,239	0	7,386	0	0	6.329	8.539	JAJO	8,443	47,920	10/18/2022	03/17/2030
67592M-AN-4	OCT50 50 AR - CDO	...0..	C.....	4,5	.. 1.A FE ..	1,441,125	100.0409	1,500,614	1,500,000	1,460,799	0	9,880	0	0	6.068	6.966	JAJO	19,719	102,598	11/02/2022	01/16/2035
693342-AE-7	PCG 2022-A A5 - ABS	... ...	.....	4	.. 1.A FE ..	999,966	88.7759	887,759	1,000,000	1,000,237	0	(5)	0	0	4.674	4.672	JD	3,895	46,740	05/03/2022	12/01/2053
694378-AE-6	PWC US GROUP LLP - ABS	... ...	.....	1	.. 1.D YE ..	600,000	89.8485	539,091	600,000	600,000	0	0	0	0	3.580	3.579	MS	6,325	21,480	09/09/2020	09/15/2032
71710T-AC-2	PCG 2021-A A3 - ABS	... ...	.....	4	.. 1.A FE ..	1,999,908	70.0932	1,401,864	2,000,000	2,000,006	0	2	0	0	2.822	2.822	JJ	26,025	56,440	11/04/2021	07/15/2046
74170*-BM-0	PRIME PROPERTY FUND LLC - ABS	... ...	.....	4	.... 2.A	400,000	84.2872	337,149	400,000	400,000	0	0	0	0	2.400	2.400	AO	2,240	9,600	08/05/2021	10/07/2031
74170*-BR-9	PRIME PROPERTY - ABS	... ...	.....	4	.... 2.A	1,000,000	89.9767	899,767	1,000,000	1,000,000	0	0	0	0	3.550	3.549	AO	7,692	35,500	03/16/2022	04/13/2032
75606*-AB-6	REALTERM LOGISTICS IP, L.P. - ABS	... ...	.....	4	.. 2.B PL ..	1,500,000	95.8727	1,438,091	1,500,000	1,500,000	0	0	0	0	4.750	4.749	MN	7,521	71,250	05/12/2022	05/23/2029
761152-A@-6	RESMED INC - ABS	... ...	.....	4	.... 1.G	500,000	94.3252	471,626	500,000	500,000	0	0	0	0	3.450	3.450	JJ	8,194	17,250	07/10/2019	07/10/2029
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC - ABS	... ...	.....	1	...2.C PL ..	200,000	79.5713	159,143	200,000	200,000	0	0	0	0	2.590	2.590	MS	1,396	5,180	09/24/2020	09/24/2032
78488@-AF-2	AMERICAN CORE REALTY FUND LP - ABS	... ...	.....	1	.... 2.B	333,000	95.6352	318,465	333,000	333,000	0	0	0	0	3.890	3.888	AO	3,238	12,954	06/07/2016	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82667C-AD-7	SRL 241 B - ABS			4	1.F FE	497,724	99.7079	496,503	497,957	497,740	0	15	0	0	6.110	6.197	MON	1,183	17,325	05/13/2024	05/18/2054
85253#-AC-5	STAG INDUSTRIAL INC - ABS			4	2.C	700,000	97.7661	684,363	700,000	700,000	0	0	0	0	4.420	4.420	JD	86	46,410	12/30/2014	12/30/2026
864300-AE-8	SUBWAY 2024-1 A23 - ABS			4	2.B FE	500,000	102.6481	513,241	500,000	500,000	0	0	0	0	6.505	6.519	JAJO	5,511	11,745	05/30/2024	07/30/2054
86801F-A@-5	SUNSTONE HOTEL INVESTORS INC - ABS			1	3.A	500,000	97.1756	485,878	500,000	500,000	0	0	0	0	4.790	4.790	JJ	11,376	23,950	01/10/2017	01/10/2028
87232A-AN-4	TFLAT 2018-1R BR - CDO	0	C	4,5	1.A FE	1,637,888	100.0495	1,750,866	1,750,000	1,683,370	0	20,592	0	0	6.266	7.870	JAJO	19,495	123,952	10/18/2022	01/29/2032
88240T-AD-3	ERCOTT 2022 A4 - ABS			4	1.A FE	1,999,794	95.3988	1,907,975	2,000,000	2,001,789	0	(22)	0	0	5.167	5.160	FA	43,058	103,340	06/08/2022	02/01/2052
88316A-AA-9	TMCL 241 A - ABS		C	4	1.C FE	483,993	98.2073	475,323	484,000	483,994	0	1	0	0	5.250	5.308	MON	776	8,894	08/06/2024	08/20/2049
88603U-AA-7	THRST 2021 A - ABS		C	4	1.F FE	1,293,334	95.7132	1,237,938	1,293,383	1,293,374	0	5	0	0	4.163	4.200	MON	2,393	54,091	06/17/2021	07/16/2040
88655A-AA-8	TIF 241 A - ABS			2	1.C FE	943,434	99.0693	934,967	943,750	943,449	0	15	0	0	5.480	5.550	MON	1,580	37,235	03/25/2024	04/20/2049
90272*-AA-0	UNITED HEALTHCARE SERVICES INC - ABS			4	1.F	146,207	91.1494	95,175	104,417	136,337	0	(3,894)	0	0	3.500	(2.399)	MON	162	5,739	05/21/2013	05/15/2033
90932L-AJ-6	UNITED AIRLINES INC - ABS			1	1.F FE	757,684	101.9782	772,673	757,684	757,684	0	0	0	0	5.800	5.800	JJ	20,264	46,997	06/12/2023	07/15/2037
91845#-AA-2	VERIZON COMMUNICATIONS INC - ABS			1	2.A	175,785	91.0674	160,083	175,785	175,785	0	0	0	0	3.812	3.812	MON	298	7,366	05/19/2015	05/15/2035
92203#-AT-5	VANGUARD GROUP INC - ABS			1	1.G	1,000,000	84.6891	846,891	1,000,000	1,000,000	0	0	0	0	1.940	1.940	FA	6,952	19,400	08/19/2020	08/22/2030
92915U-AJ-3	VOYA 2017-2 2AR - CDO	0	C	2,5	1.C FE	953,028	100.0029	1,000,029	1,000,000	976,167	0	11,094	0	0	6.568	7.994	JAJO	14,230	73,468	10/18/2022	06/07/2030
92980*-AB-7	W2W FINANCE LLC - ABS			4	2.B PL	612,361	96.8735	593,216	612,361	612,361	0	0	0	0	4.600	4.600	MJSD	7,230	28,169	06/02/2022	01/31/2032
97786#-AP-7	FERGUSON PLC - ABS		C	1	2.A FE	150,000	96.6478	144,972	150,000	150,000	0	0	0	0	3.510	3.509	MN	453	5,265	11/30/2017	11/30/2026
B6398#-AD-3	ALIAXIS SA - ABS		D	4	2.C Z	450,000	99.2179	446,481	450,000	450,000	0	0	0	0	4.260	4.256	JJ	8,414	19,170	07/23/2015	07/23/2025
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC - ABS		C	1	2.B	650,000	98.0107	637,069	650,000	650,000	0	0	0	0	5.350	5.348	MS	9,177	34,775	03/26/2019	03/26/2029
Q0697#-AC-0	AUSGRID - ABS		C	4	2.A FE	500,000	88.0590	440,295	500,000	500,000	0	0	0	0	3.750	3.749	AO	4,688	18,750	09/06/2017	10/01/2032
Q3915*-AC-4	FLETCHER BUILDING LIMITED - ABS		C	1	2.C YE	127,500	97.3466	124,117	127,500	127,500	0	0	0	0	3.700	3.699	JJ	2,110	5,947	07/20/2016	07/20/2026
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD - ABS		D	4	2.B FE	175,000	97.4186	170,483	175,000	175,000	0	0	0	0	4.270	4.267	MS	2,138	7,473	09/18/2014	09/18/2026
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD - ABS		D	4	2.B PL	497,741	85.9171	427,645	497,741	497,741	0	0	0	0	3.110	3.109	MJSD	3,913	15,480	06/30/2021	12/31/2034
Q6518#-AA-8	NSW PORTS - ABS		D	4	2.B YE	100,000	99.0980	99,098	100,000	100,000	0	0	0	0	3.340	3.321	AO	575	3,340	04/29/2015	04/29/2025
Q6518#-AE-0	NSW PORTS - ABS		C	4	2.B FE	220,000	93.1391	204,906	220,000	220,000	0	0	0	0	3.860	3.859	MN	1,345	12,738	11/04/2015	11/04/2028
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY PTY LTD -		C	1	2.B	125,000	98.8969	123,621	125,000	125,000	0	0	0	0	3.730	3.724	MS	1,386	4,663	09/15/2015	09/14/2025
Q74508-AP-5	PERTH AIRPORT PTY LIMITED - ABS		C	4	2.B	500,000	84.0959	420,480	500,000	500,000	0	0	0	0	3.660	3.660	JJ	8,133	18,300	01/21/2021	01/21/2033
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD - ABS		D	4	2.A FE	650,000	85.3591	554,834	650,000	650,000	0	0	0	0	2.980	2.980	MS	5,703	19,370	05/11/2021	09/15/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						69,946,190	XXX	65,482,576	70,646,783	70,310,763	0	132,094	0	0	XXX	XXX	XXX	665,158	3,320,813	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						464,751,517	XXX	425,617,328	485,588,713	462,492,568	17,366	248,546	104,206	0	XXX	XXX	XXX	5,343,009	21,142,562	XXX	XXX
00170F-20-9	AMG CAPITAL TRUST II				2.C FE	481,442	54.7500	528,338	9,650	481,218	0	202	0	0	5.150	5.171	JAJO	105	20,523	11/12/2024	10/15/2037
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	1,005,000	94.0202	940,202	1,000,000	1,001,994	0	(987)	0	0	3.875	3.764	FA	14,639	38,750	11/15/2021	02/15/2062
055650-DX-3	BP CAPITAL MARKETS PLC		C	2	1.G FE	1,499,865	98.2563	1,473,845	1,500,000	1,499,892	0	27	0	0	6.125	6.124	JD	10,974	0	11/13/2024	12/29/2049
064058-AL-4	BANK OF NEW YORK MELLON CORP			2	2.A FE	1,500,000	94.5075	1,417,612	1,500,000	1,500,000	0	0	0	0	3.750	3.750	MJSD	1,719	56,250	11/08/2021	12/29/2049
25746U-DT-3	DOMINION ENERGY INC			2	2.C FE	425,000	103.9152	441,640	425,000	425,000	0	0	0	0	6.875	6.874	FA	12,174	5,763	05/06/2024	02/01/2055
30034W-AE-6	EVERGY INC			2	2.C FE	500,850	99.9714	499,857	500,000	500,840	0	(10)	0	0	6.650	6.612	JD	2,401	0	12/02/2024	06/01/2055
744320-BF-8	PRUDENTIAL FINANCIAL INC	0		2,5	2.B FE	390,280	99.2614	421,861	425,000	391,614	0	635	0	0	5.700	6.346	MS	7,133	24,225	10/19/2022	09/15/2048
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						5,802,437	XXX	5,723,354	5,359,650	5,800,558	0	(133)	0	0	XXX	XXX	XXX	49,145	145,510	XXX	XXX
1309999999. Total - Hybrid Securities						5,802,437	XXX	5,723,354	5,359,650	5,800,558	0	(133)	0	0	XXX	XXX	XXX	49,145	145,510	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
08772A-9A-6	SUMMER BC T/L B 1L 6/21			5	4.C FE	34,768	100.3750	35,162	35,031	34,938	0	49	0	0	9.085	9.365	N/A	929	3,923	06/25/2021	12/04/2026
69425B-AB-3	NEON MAPLE T/L B 1L 7/24			5	4.A FE	138,756	100.1560	139,751	139,533	138,765	0	8	0	0	7.585	7.798	MON	25	206	07/19/2024	07/18/2031
48114N-AB-7	JOURNEY PERSONAL T/L 1L 2/21			5	4.C FE	144,026	99.9060	144,614	144,750	144,418	0	106	0	0	8.335	8.533	N/A	1,142	16,795	02/19/2021	02/18/2028
00866H-AF-2	AHEAD DATA T/L 1L 10/20			5	4.B FE	0	100.4170	0	0	0	0	0	0	0	4.500	9.562	N/A	1,409	0	04/23/2024	10/13/2027
03960D-AB-9	ARCLINE FM T/L 1L 6/21			5	4.C FE	37,523	100.5000	37,900	37,711	37,561	0	39	0	0	9.085	9.347	MON	1	2,888	02/01/2024	06/23/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04651B-AB-5	AMBIENCE T/L B 1L 6/21			5	6. FE	48,136	41.6000	20,176	48,500	20,176	(28,140)	53	0	0	8.835	9.088	N/A	0	4,704	06/24/2021	06/26/2028
11163A-AB-3	BROCK HOLDINGS III T/L B 1L 4/24			5	4.C FE	88,371	100.3750	90,512	90,174	88,569	0	198	0	0	10.585	11.173	MON	747	4,173	04/26/2024	05/01/2030
13134M-BQ-5	CALPINE CORPORATION T/L B9 1L 4/19			5	3.A FE	0	100.2500	0	0	0	0	0	0	0	7.592	6.121	MON	1,372	0	01/11/2024	01/13/2031
22860E-AH-5	CROWN SUBSEA T/L B 1L 1/24			5	4.A FE	0	100.6250	0	0	0	0	0	0	0	5.500	5.754	MON	63	0	01/26/2024	01/27/2031
22860E-AH-5	CROWN SUBSEA T/L B 1L 1/24			5	4.A FE	221,636	101.4580	227,139	223,875	221,929	0	294	0	0	8.585	8.894	N/A	0	12,664	01/26/2024	01/27/2031
23338D-AQ-9	DXP ENTERPRISES T/L B 2 1L (ADD-ON) 9/24			5	4.B FE	97,271	101.0000	99,740	98,753	97,528	0	213	0	0	8.335	8.732	N/A	732	10,895	10/06/2023	10/07/2030
36171N-AB-2	SKOPIMA T/L B 1L 4/21			5	4.C FE	168,053	100.2640	170,198	169,750	168,934	0	243	0	0	8.585	8.869	N/A	3,026	13,279	04/30/2021	05/12/2028
45674P-AN-4	INDY US T/L B 1L 6/24			5	4.B FE	199,001	100.7500	200,996	199,500	199,069	0	67	0	0	9.335	9.537	MON	4,107	6,505	06/18/2024	06/03/2028
77313D-AW-1	ROCKET SOFTWARE T/L 1L 9/23			5	4.C FE	147,754	100.7880	150,422	149,246	147,974	0	220	0	0	8.835	9.225	MON	1,170	8,405	04/16/2024	11/28/2028
78649E-AB-8	SAFETY PRODUCTS T/L 1L 6/19				4.C FE	131,051	100.0940	128,543	128,422	129,209	0	(525)	0	0	9.085	8.760	N/A	340	10,954	06/17/2021	06/29/2026
78649E-AD-4	SAFETY PRODUCTS DD T/L 1L 6/19				4.C FE	0	100.0940	6,950	6,943	0	0	0	0	0	9.085	0.000	N/A	18	1,094	07/07/2021	06/29/2026
90290P-AN-4	U.S. RENAL CARE T/L 1L 7/23			5	6. FE	262,143	93.4690	211,440	226,214	211,440	24,434	(10,607)	0	0	9.585	5.975	MON	1,953	54,995	04/23/2021	06/28/2028
98309G-AE-6	TRAVEL + LEISURE T/L B 1L (ADD-ON) 12/23			5	3.C FE	148,503	100.2500	149,247	148,875	148,564	0	62	0	0	7.085	7.239	N/A	0	11,885	12/14/2023	12/14/2029
C4000K-AE-4	GARDA WORLD T/L 1L 2/22			5	4.B FE	0	100.0000	0	0	0	0	0	0	0	4.250	4.361	MON	1	0	01/30/2024	07/02/2029
G9103#-AA-4	TRITON SENIOR SECURED LOAN LLC	0.	C.	5	2.C PL	1,420,558	100.0000	1,420,558	1,420,558	1,420,558	0	0	0	0	9.946	10.083	N/A	8,440	(59,045)	12/18/2024	03/09/2029
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,287,549	XXX	3,233,349	3,267,836	3,209,632	(3,706)	(9,579)	0	0	XXX	XXX	XXX	25,476	104,320	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						3,287,549	XXX	3,233,349	3,267,836	3,209,632	(3,706)	(9,579)	0	0	XXX	XXX	XXX	25,476	104,320	XXX	XXX
2419999999. Total - Issuer Obligations						420,646,923	XXX	382,415,484	439,403,206	417,990,630	0	77,401	84,095	0	XXX	XXX	XXX	5,068,843	18,716,284	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						5,141,417	XXX	4,548,407	5,702,708	5,127,323	17,366	10,811	20,111	0	XXX	XXX	XXX	18,608	169,385	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						9,435,844	XXX	7,837,948	9,329,114	9,373,406	0	(6,656)	0	0	XXX	XXX	XXX	34,690	379,000	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						71,367,059	XXX	66,489,359	72,067,720	71,731,700	0	132,094	0	0	XXX	XXX	XXX	669,200	3,368,707	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						3,287,549	XXX	3,233,349	3,267,836	3,209,632	(3,706)	(9,579)	0	0	XXX	XXX	XXX	25,476	104,320	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						509,878,792	XXX	464,524,547	529,770,583	507,432,692	13,659	204,072	104,206	0	XXX	XXX	XXX	5,816,817	22,737,698	XXX	XXX

1.

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

1A	1A ...$ 36,942,678	1B ..$ 7,879,591	1C ..$ 20,749,292	1D ..$ 32,526,889	1E ..$ 32,213,533	1F ..$ 65,233,931	1G ..$ 70,428,232
1B	2A ...$ 74,420,199	2B ..$ 81,505,405	2C ..$ 45,240,354			
1C	3A ...$ 4,187,609	3B ..$ 7,115,488	3C ..$ 8,328,406			
1D	4A ...$ 6,606,720	4B ..$ 5,836,864	4C ..$ 5,078,232			
1E	5A ...$ 2,234,898	5B ..$ 659,279	5C ..$ 0			
1F	6 .....$ 245,091					

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31338*-10-8	FEDERAL HOME LOAN BANK OF CHICAGO	RF			20,500	100.000	20,500	20,500		1,027				0		01/07/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					20,500	XXX	20,500	20,500	0	1,027	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					20,500	XXX	20,500	20,500	0	1,027	0	0	0	0	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
921943-85-8	VANGUARD DEV MKT ETF			11,363.000	543,379	47.820	543,379	496,961	0	18,229	0	(909)	0	(909)	0	03/14/2023	
922042-85-8	VANGUARD EM ST I ETF			12,500.000	550,500	44.040	550,500	488,813	0	17,611	0	36,750	0	36,750	0	03/14/2023	
922908-76-9	VANGUARD TSM IDX ETF			20,300.000	5,883,143	289.810	5,883,143	3,978,857	0	74,588	0	1,067,577	0	1,067,577	0	03/14/2023	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					6,977,022	XXX	6,977,022	4,964,630	0	110,428	0	1,103,418	0	1,103,418	0	XXX	XXX
63702*-10-9	NMB CORP AGENCY, INC			1,500.000				15,000						0		06/01/1985	
629198-10-8	NMB SERVICES INC			500.000				5,000						0		12/08/1995	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					0	XXX	0	20,000	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	20,000	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					6,997,522	XXX	6,997,522	5,005,130	0	111,455	0	1,103,418	0	1,103,418	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					6,997,522	XXX	6,997,522	5,005,130	0	111,455	0	1,103,418	0	1,103,418	0	XXX	XXX

1.

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

1A 1A ...$ .....0 1B ..$ .....0 1C ..$ .....0 1D ..$ .....0 1E ..$ .....0 1F ..$ .....0 1G ..$ 0
1B 2A ...$ .....0 2B ..$ .....0 2C ..$ 0
1C 3A ...$ .....0 3B ..$ .....0 3C ..$ 0
1D 4A ...$ .....0 4B ..$ .....0 4C ..$ 0
1E 5A ...$ .....0 5B ..$ .....0 5C ..$ 0
1F 6 .....$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G2120#-AA-8	CHAMPION SENIOR SECURED LOAN, LP LONG TE		12/09/2024	PIK BUY		851,451	851,451	0
00188Q-AA-4	APH SOMERSET INVESTOR 2 LLC		10/28/2024	Various		250,500	250,000	0
00218F-AB-0	ASPF II 2022-I LP - ABS		09/30/2024	ASPF II 2022-I LP - ABS		226,614	226,614	0
00489L-AF-0	ACRISURE LLC		08/16/2024	GOLDMAN		46,525	50,000	24
00653V-AA-9	ADAPTHEALTH LLC		10/22/2024	BANC OF AMERICA SECURITIES LLC		147,546	150,000	2,093
007973-AD-2	ADVANCED ENERGY INDUSTRIES INC		09/09/2024	JP Morgan		30,032	30,000	365
00810G-AD-6	AETHON UNITED BR LP		10/01/2024	Various		176,813	175,000	16
00971T-AN-1	AKAMAI TECHNOLOGIES INC		10/17/2024	Various		256,326	255,000	296
01626P-AV-8	ALIMENTATION COUCHE-TARD INC		02/06/2024	WELLS FARGO BROKERAGE		235,000	235,000	0
01883L-AF-0	ALLIANT HOLDINGS INTERMEDIATE LLC		11/25/2024	Various		127,520	125,000	1,803
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		02/02/2024	MORGAN STANLEY DW INC/ALGO/SOFT		75,000	75,000	0
019576-AE-7	ALLIED UNIVERSAL HOLDCO LLC		08/01/2024	MORGAN STANLEY DW INC/ALGO/SOFT		50,250	50,000	1,881
02043Q-AB-3	ALNYLAM PHARMACEUTICALS INC		11/15/2024	Various		86,363	80,000	140
02073L-AA-9	ALPHA GENERATION LLC		09/19/2024	Sterne Agee & Leach Inc		25,000	25,000	0
02376R-AF-9	AMERICAN AIRLINES GROUP INC		04/10/2024	BANK OF AMERICA		110,991	100,000	1,824
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		05/30/2024	Various		49,531	50,000	1,256
03040W-BB-0	AMERICAN WATER CAPITAL CORP		01/17/2024	JP MORGAN		208,716	210,000	710
03040W-BE-4	AMERICAN WATER CAPITAL CORP		08/22/2024	Various		86,008	85,000	573
037411-BG-9	APACHE CORP		10/25/2024	UBS SECURITIES		839,620	1,000,000	17,388
03762U-AD-7	APOLLO COMMERCIAL REAL ESTATE FINANCE IN		12/13/2024	CHASE		67,313	75,000	1,118
04351P-AD-3	ASCENDIS PHARMA A/S	C	10/14/2024	UBS Warburg DTC642		37,938	35,000	31
04364V-AX-1	ASCENT RESOURCES UTICA HOLDINGS LLC		10/02/2024	CHASE		100,125	100,000	0
045054-AS-2	ASHTEAD CAPITAL INC		01/25/2024	JEFFERIES & COMPANY INC		799,072	800,000	0
05368V-AB-2	AVIENT CORP		09/05/2024	CHASE		25,000	25,000	0
05480A-AA-3	AZORRA FINANCE LTD	C	10/11/2024	Sterne Agee & Leach Inc		125,000	125,000	0
05523R-AM-9	BAE SYSTEMS PLC	C	03/19/2024	Various		991,330	1,000,000	0
05526D-BD-6	BAT CAPITAL CORP		12/17/2024	CHASE		519,271	590,000	8,850
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS LLC		07/16/2024	Various		151,656	150,000	777
06738E-CS-2	BARCLAYS PLC	C	03/05/2024	BARCLAYS CAPITAL		435,000	435,000	0
06744E-DH-7	BARCLAYS BANK PLC	C	02/02/2024	BARCLAYS CAPITAL INC.		320,000	320,000	0
09257W-AF-7	BLACKSTONE MORTGAGE TRUST INC		11/25/2024	CHASE		25,000	25,000	0
092914-AA-8	BLACKSTONE REG FINANCE CO. L.L.C.		12/17/2024	MORGAN STANLEY DW INC/ALGO/SOFT		520,513	530,000	883
095796-AK-4	BLUE RACER MIDSTREAM LLC		05/14/2024	RBC		50,000	50,000	0
09709U-V7-0	BOFA FINANCE LLC		08/06/2024	BANK OF AMERICA		110,555	100,000	120
097751-CB-5	BOMBARDIER INC		04/02/2024	Various		149,875	150,000	0
109641-AK-6	BRINKER INTERNATIONAL INC		07/10/2024	NATIONAL BANK OF CANADA FINANCIAL INC.		78,875	75,000	2,217
109696-AD-6	BRINKS CO		06/05/2024	CHASE		150,000	150,000	0
112463-AC-8	BROOKDALE SENIOR LIVING INC		01/26/2024	Various		110,475	120,000	697
12008R-AS-6	BUILDERS FIRSTSOURCE INC		02/26/2024	BANC OF AMERICA SECURITIES LLC		125,000	125,000	0
12116L-AA-7	BURFORD CAPITAL GLOBAL FINANCE LLC		08/23/2024	CHASE		197,500	200,000	4,549
12116L-AE-9	BURFORD CAPITAL GLOBAL FINANCE LLC		01/16/2024	JEFFERIES & COMPANY, INC.		207,250	200,000	1,490
1248EP-BX-0	CCO HOLDINGS LLC		08/16/2024	GOLDMAN		47,888	50,000	125
1248EP-CB-7	CCO HOLDINGS LLC		08/16/2024	GOLDMAN		70,882	75,000	873
1248EP-CK-7	CCO HOLDINGS LLC		09/20/2024	Various		88,906	100,000	581
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		10/22/2024	MORGAN STANLEY DW INC/ALGO/SOFT		49,062	50,000	297
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		08/23/2024	Jane Street		66,522	75,000	1,105
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		08/01/2024	Direct		1	1	0
13005H-AA-8	CALIFORNIA BUYER LTD	C	10/23/2024	Barclays Capital		150,000	150,000	0
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		04/12/2024	JEFFERIES & COMPANY, INC.		227,813	225,000	4,940
136385-BC-4	CANADIAN NATURAL RESOURCES LTD		12/04/2024	MERRILL LYNCH FIXED INCOME		1,002,695	1,000,000	0
15807X-AA-8	CHAMP ACQUISITION CORP		11/08/2024	BANC OF AMERICA SECURITIES LLC		25,000	25,000	0
16411R-AL-3	CHENIERE ENERGY INC		03/05/2024	GOLDMAN SACHS & CO. INC.		663,597	665,000	0
169918-AA-7	CHOBANI HOLDCO II LLC		10/15/2024	BANC OF AMERICA SECURITIES LLC		49,500	50,000	0
17186H-AH-5	CIMPRESS PLC	C	09/12/2024	GOLDMAN		175,000	175,000	0
17275R-BU-5	CISCO SYSTEMS INC		02/21/2024	Various		1,001,623	1,000,000	0
17330F-5U-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC		08/26/2024	CITIGROUP DTC 505		96,456	100,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
17331C-3Y-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC		06/26/2024	CITIGROUP DTC 505		47,020	50,000	0
17888H-AC-7	CIVITAS RESOURCES INC		11/25/2024	Barclays Capital		265,450	250,000	1,497
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/09/2024	Various		141,288	150,000	1,025
18453H-AF-3	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/21/2024	Various		125,100	125,000	77
18912U-AA-0	CLOUD SOFTWARE GROUP INC		04/05/2024	Barclays Capital		118,750	125,000	281
18912U-AC-6	CLOUD SOFTWARE GROUP INC		06/17/2024	Various		152,063	150,000	653
19240W-AA-7	COGENT COMMUNICATIONS GROUP LLC		06/06/2024	CHASE		73,875	75,000	0
194014-AA-4	ENOVIS CORP		09/16/2024	Various		126,021	120,000	1,902
200340-AW-7	COMERICA INC		01/25/2024	JP MORGAN SECURITIES INC.		500,417	500,000	0
20752T-AB-0	CONNECT FINCO SARL	C	09/11/2024	CHASE		200,000	200,000	0
21039C-AD-6	CONSTELLIUM SE	C	07/26/2024	GOLDMAN		250,313	250,000	0
225313-AQ-8	CREDIT AGRICOLE SA	C	01/03/2024	CREDIT AG		665,000	665,000	0
22689L-AA-3	EQS 241C A - ABS		08/01/2024	CITIBANK, N.A.		999,878	1,000,000	0
233104-AA-6	DCLI BIDCO LLC		10/24/2024	Various		75,469	75,000	0
23331A-BS-7	DR HORTON INC		08/07/2024	MIZUHO SECURITIES		282,164	285,000	0
23345M-AD-9	DT MIDSTREAM INC		11/21/2024	BARCLAYS CAPITAL		464,744	465,000	0
23804L-AC-7	DATADOG INC		12/10/2024	Various		130,600	130,000	0
23918K-AW-8	DAVITA INC		08/08/2024	TRUIST		100,000	100,000	0
24665F-AD-4	DELEK LOGISTICS PARTNERS LP		02/28/2024	WELLS FARGO SECURITIES LLC		50,000	50,000	0
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		12/17/2024	MORGAN STANLEY DW INC/ALGO/SOFT		533,874	550,000	8,007
25389J-AX-4	DIGITAL REALTY TRUST LP		11/13/2024	BANK OF AMERICA		71,316	70,000	5
25461L-AA-0	DIRECTV FINANCING LLC		08/28/2024	Jane Street		120,659	125,000	286
25470M-AG-4	DISH NETWORK CORP		08/02/2024	Sterne Agee & Leach Inc		249,375	250,000	6,528
26441C-BY-0	DUKE ENERGY CORP		08/27/2024	MIZUHO INTERNATIONAL PLC		125,567	120,000	1,829
267486-AA-6	DYE & DURHAM CORP		04/09/2024	Various		126,000	125,000	0
26873C-AB-8	EMRLD BORROWER LP		06/18/2024	Barclays Capital		25,000	25,000	0
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC		12/17/2024	BANC OF AMERICA SECURITIES LLC		407,434	420,000	4,548
277432-AY-6	EASTMAN CHEMICAL CO		02/15/2024	CITIBANK, N.A.		249,528	250,000	0
278768-AC-0	ECHOSTAR CORP		11/21/2024	Various		162,000	150,000	381
29082K-AA-3	EMBECTA CORP		09/03/2024	MORGAN STANLEY DW INC/ALGO/SOFT		45,500	50,000	132
29281R-AA-7	ENDO FINANCE HOLDINGS INC		04/11/2024	CHASE		25,000	25,000	0
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		12/17/2024	CITADEL		198,302	200,000	4,008
29446Y-AA-4	EQUINOX GOLD CORP		01/11/2024	Various		15,294	15,000	221
29446Y-AC-0	EQUINOX GOLD CORP		10/25/2024	BMO CAPITAL MARKETS		5,963	5,000	9
296006-AA-7	ERO COPPER CORP		06/18/2024	GOLDMAN		170,135	175,000	3,950
29605J-AA-4	ESAB CORP		05/01/2024	Various		99,813	100,000	313
30034W-AC-0	EVERGY INC		05/28/2024	Various		35,531	35,000	751
302508-AQ-9	FMR LLC		12/19/2024	BANC OF AMERICA SECURITIES LLC		551,845	500,000	526
338307-AE-1	FIVE9, INC.		05/30/2024	Various		152,822	160,000	358
34379V-AA-1	FLUENCE ENERGY INC		12/11/2024	CITIGROUP DTC 505		80,000	80,000	0
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRASTRUCTU		04/02/2024	MORGAN STANLEY DW INC/ALGO/SOFT		50,000	50,000	0
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRASTRUCTU		06/04/2024	Various		50,063	50,000	0
34966M-AA-0	FORTRESS INTERMEDIATE 3 INC		05/09/2024	Sterne Agee & Leach Inc		50,000	50,000	0
36485M-AN-9	GARDA WORLD SECURITY CORP		07/22/2024	BANC OF AMERICA SECURITIES LLC		100,000	100,000	0
37940X-AT-9	GLOBAL PAYMENTS INC		10/21/2024	Various		372,737	375,000	406
382550-BR-1	GOODYEAR TIRE & RUBBER CO		08/22/2024	Various		226,469	250,000	2,578
389375-AM-8	GRAY TELEVISION INC		07/23/2024	BANC OF AMERICA SECURITIES LLC		26,063	25,000	372
389925-AA-6	GREAT CANADIAN GAMING CORP		10/31/2024	Barclays Capital		150,000	150,000	0
402635-AT-3	GULFPORT ENERGY OPERATING CORP		09/03/2024	CHASE		50,000	50,000	0
40390D-AD-7	HLF FINANCING SARL LLC		08/06/2024	Various		74,406	75,000	2,875
405024-AC-4	HAEMONETICS CORP		09/09/2024	CITIGROUP DTC 505		249,017	260,000	1,366
417558-AA-1	HARVEST MIDSTREAM I LP		08/20/2024	MORGAN STANLEY DW INC/ALGO/SOFT		25,670	25,000	885
42239P-AB-5	HEARTLAND DENTAL LLC		12/06/2024	JEFFERIES & COMPANY, INC.		159,563	150,000	875
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	Various		495,720	500,000	0
431571-AF-5	HILLENBRAND INC		02/07/2024	HSBC SECURITIES INC.		50,000	50,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		10/22/2024	Various		200,600	225,000	4,327
43734L-AA-4	NATIONSTAR MORTGAGE HOLDINGS INC		07/23/2024	Various		320,875	325,000	7,726
44106M-AV-4	SERVICE PROPERTIES TRUST		06/18/2024	Sterne Agee & Leach Inc		48,409	50,000	911
44106M-AW-2	SERVICE PROPERTIES TRUST		02/13/2024	Various		113,688	125,000	2,186
44106M-AY-8	SERVICE PROPERTIES TRUST		10/09/2024	Various		76,000	100,000	592
44106M-BB-7	SERVICE PROPERTIES TRUST		10/22/2024	JEFFERIES & COMPANY, INC.		20,500	25,000	76
449691-AG-9	ILIAD HOLDING SAS	C	11/19/2024	CHASE		200,000	200,000	0
451102-CG-0	ICAHN ENTERPRISES LP		08/21/2024	JEFFERIES & COMPANY, INC.		326,313	325,000	1,569
45344L-AD-5	CRESCENT ENERGY FINANCE LLC		06/04/2024	BANC OF AMERICA SECURITIES LLC		326,875	325,000	1,461
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		06/13/2024	WELLS FARGO SECURITIES LLC		125,000	125,000	0
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		03/07/2024	Various		1,003,991	1,000,000	0
45765U-AC-7	INSIGHT ENTERPRISES INC		05/15/2024	CHASE		50,000	50,000	0
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	09/05/2024	Sterne Agee & Leach Inc		97,250	100,000	3,088
46284V-AQ-4	IRON MOUNTAIN INC		12/03/2024	GOLDMAN		75,000	75,000	0
465741-AP-1	ITRON INC		09/11/2024	Various		245,250	245,000	503
46657Q-AL-5	JPMMT 243 A5 - RMBS		03/25/2024	JP MORGAN SECURITIES INC.		1,427,979	2,000,000	4,500
47010B-AM-6	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	06/14/2024	MORGAN STANLEY DW INC/ALGO/SOFT		237,638	250,000	5,806
472145-AG-6	JAZZ INVESTMENTS I LTD	C	09/19/2024	Various		372,369	360,000	356
47232M-AF-9	JEFFERIES FINANCE LLC		08/23/2024	JEFFERIES & COMPANY, INC.		190,108	200,000	306
48133D-L2-4	JPMORGAN CHASE FINANCIAL COMPANY LLC		01/30/2024	JP MORGAN		160,177	140,000	79
48259*-AA-5	KEURIG DR PEPPER INC - ABS		10/01/2024	EXCHANGE		0	0	0
49456B-AG-6	KINDER MORGAN INC		12/17/2024	BANC OF AMERICA SECURITIES LLC		346,686	350,000	876
500688-AG-1	KOSMOS ENERGY LTD		12/05/2024	Various		135,312	140,000	242
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC		08/28/2024	Various		152,959	150,000	1,152
50245X-AA-5	LV 24SHOW A - CMBS		09/27/2024	GOLDMAN SACHS & CO. INC.		1,000,000	1,000,000	2,491
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		06/14/2024	BANC OF AMERICA SECURITIES LLC		92,852	100,000	26
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LLLP		08/16/2024	Various		127,280	125,000	642
516806-AH-9	VITAL ENERGY INC		03/21/2024	GOLDMAN		75,398	75,000	888
516806-AJ-5	VITAL ENERGY INC		03/21/2024	GOLDMAN		82,016	75,000	3,250
525558-AA-0	LEMAITRE VASCULAR INC		12/17/2024	WELLS FARGO SECURITIES		15,000	15,000	0
52729B-BX-0	LEVEL 3 FINANCING INC		08/06/2024	MORGAN STANLEY DW INC/ALGO/SOFT		157,365	150,000	5,906
531229-AP-7	LIBERTY MEDIA CORP		04/18/2024	Various		133,076	120,000	400
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		08/02/2024	JEFFERIES & COMPANY, INC.		52,137	50,000	1,604
53219L-AV-1	LIFEPOINT HEALTH INC		08/28/2024	JEFFERIES & COMPANY, INC.		54,938	50,000	192
53229K-AA-7	LIGHTNING POWER LLC		08/21/2024	Various		304,688	300,000	181
55261F-AV-6	M&T BANK CORP		12/17/2024	CHASE		522,569	530,000	79
55303J-AB-2	MGP INGREDIENTS INC		10/14/2024	WELLS FARGO SECURITIES		26,388	25,000	195
55306N-AA-2	MKS INSTRUMENTS INC		10/22/2024	Various		357,759	365,000	1,684
553368-AC-5	MP MATERIALS CORP		12/18/2024	Various		196,469	195,000	180
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	C	08/02/2024	Various		128,655	125,000	2,329
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC		01/04/2024	GOLDMAN		47,688	50,000	779
55939A-AA-5	MAGNERA CORPORATION		10/10/2024	Sterne Agee & Leach Inc		150,000	150,000	0
59565X-AD-2	MIDCONTINENT COMMUNICATIONS		08/13/2024	TRUIST		175,000	175,000	0
61775M-L3-8	MORGAN STANLEY FINANCE LLC		04/16/2024	Morgan Stanley		28,342	25,000	220
61776Q-AM-8	MSRM 243 A7 - RMBS		07/30/2024	MORGAN STANLEY & CO LLC		578,550	580,000	3,577
62482B-AA-0	MEDLINE BORROWER LP		06/14/2024	PERSHING LLC		229,503	250,000	2,045
62886H-BD-2	NCL CORPORATION LTD		11/01/2024	Various		142,148	140,000	295
629377-CR-1	NRG ENERGY INC		08/02/2024	JEFFERIES & COMPANY, INC.		87,563	100,000	1,712
651229-BE-5	NEWELL BRANDS INC		10/31/2024	CHASE		150,844	150,000	0
665501-AN-2	NORTHERN NATURAL GAS CO		01/29/2024	MERRILL LYNCH FIXED INCOME		504,350	500,000	0
665531-AG-4	NORTHERN OIL AND GAS INC		11/25/2024	Various		178,391	175,000	4,136
66977W-AR-0	NOVA CHEMICALS CORP		08/02/2024	Various		118,289	125,000	1,852
67059N-AH-1	NUTANIX INC		08/02/2024	Various		186,244	170,000	112
67059N-AJ-7	NUTANIX INC		12/12/2024	Morgan Stanley		20,000	20,000	0
680223-AM-6	OLD REPUBLIC INTERNATIONAL CORP		03/25/2024	MORGAN STANLEY & CO LLC		499,660	500,000	0
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPANY LLC		12/19/2024	AMHERST PIERPONT SECURITIES LLC		774,930	1,000,000	8,229

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
682691-AE-0	ONEMAIN FINANCE CORP		08/20/2024	MORGAN STANLEY DW INC/ALGO/SOFT		260,968	250,000	8,531
68278C-AA-3	ONE SKY FLIGHT LLC		12/27/2024	Various		75,188	75,000	136
68306M-AA-7	ONTARIO GAMING GTA LP		09/04/2024	Various		77,313	75,000	528
68375N-AE-3	OPKO HEALTH INC		03/08/2024	Various		121,150	125,000	330
69073T-AU-7	OWENS-BROCKWAY GLASS CONTAINER INC		10/30/2024	Various		322,969	325,000	6,787
690742-AQ-4	OWENS CORNING		05/29/2024	Various		990,934	1,000,000	0
69331C-AK-4	PG&E CORP		01/17/2024	JP Morgan		71,401	70,000	372
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC		12/19/2024	Jane Street		497,280	500,000	11,027
69356M-AA-4	PM GENERAL PURCHASER LLC		06/03/2024	BAIRD (ROBERT W.) & CO. INC.		76,219	75,000	59
70202L-AC-6	PARSONS CORP		11/18/2024	Various		466,328	435,000	2,115
703343-AH-6	PATRICK INDUSTRIES INC		10/07/2024	WELLS FARGO SECURITIES LLC		100,000	100,000	0
707569-AS-8	PENN ENTERTAINMENT INC		04/01/2024	Various		240,469	250,000	1,715
707569-AU-3	PENN ENTERTAINMENT INC		04/17/2024	Various		111,157	105,000	1,198
71376L-AF-7	PERFORMANCE FOOD GROUP INC		09/04/2024	WELLS FARGO SECURITIES LLC		50,000	50,000	0
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	C	10/15/2024	Various		223,656	225,000	647
71677K-AB-4	PETSMART LLC		01/04/2024	GOLDMAN		241,875	250,000	7,696
71880K-AB-7	PHINIA INC		09/11/2024	WELLS FARGO SECURITIES LLC		75,414	75,000	0
72284K-AB-7	PINE STREET TRUST III		06/04/2024	Various		501,279	500,000	0
737446-AX-2	POST HOLDINGS INC		09/25/2024	Barclays Capital		50,000	50,000	0
74165H-AC-2	PRIME HEALTHCARE SERVICES INC		08/15/2024	Barclays Capital		150,000	150,000	0
74387U-AK-7	PROVIDENT FUNDING ASSOCIATES LP		09/11/2024	Various		125,125	125,000	0
749571-AK-1	RHP HOTEL PROPERTIES LP		04/01/2024	Various		150,188	150,000	23
75102W-AK-4	RAKUTEN GROUP INC	C	07/11/2024	MORGAN STANLEY DW INC/ALGO/SOFT		211,500	200,000	4,983
753917-AA-1	RATE 24J2 A1 - RMBS		08/07/2024	JP MORGAN SECURITIES INC.		1,001,250	1,000,000	7,167
756109-CQ-5	REALTY INCOME CORP		12/17/2024	Various		651,494	665,000	8,027
759916-AC-3	REPLIGEN CORP		04/30/2024	Various		304,532	285,000	989
77314E-AA-6	ROCKET SOFTWARE INC		05/29/2024	BAIRD (ROBERT W.) & CO. INC.		167,750	200,000	3,792
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC		09/18/2024	Various		48,656	50,000	1,466
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		04/25/2024	Various		149,000	150,000	903
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		07/29/2024	Sterne Agee & Leach Inc		75,000	75,000	0
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD		09/16/2024	MORGAN STANLEY DW INC/ALGO/SOFT		25,000	25,000	0
78351G-AA-3	RYAN SPECIALTY LLC		09/05/2024	CHASE		25,000	25,000	0
803607-AD-2	SAREPTA THERAPEUTICS INC		11/18/2024	GOLDMAN		35,986	35,000	77
808541-AC-0	MATIV HOLDINGS INC		10/08/2024	Various		254,531	250,000	33
81761L-AB-8	SERVICE PROPERTIES TRUST		06/18/2024	Various		115,767	125,000	180
818913-AA-3	SFA ISSUER LLC		12/10/2024	JEFFERIES & COMPANY, INC.		150,000	150,000	0
82452J-AD-1	SHIFT4 PAYMENTS INC		12/04/2024	BARCLAYS CAPITAL INC.		129,640	120,000	207
82453A-AB-3	SHIFT4 PAYMENTS LLC		08/30/2024	Various		102,625	100,000	253
82667C-AD-7	SRL 241 B - RMBS		05/13/2024	WELLS FARGO BROKERAGE		499,766	500,000	0
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		03/07/2024	Various		101,188	100,000	2,256
83007C-AG-7	6297782 LLC		08/15/2024	Various		1,007,829	1,000,000	0
833445-AC-3	SNOWFLAKE INC		09/26/2024	Various		231,622	230,000	0
842587-DP-9	SOUTHERN CO		07/25/2024	CITIGROUP DTC 505		84,232	80,000	353
84921R-AB-6	SPOTIFY USA INC		10/31/2024	Various		80,181	80,000	0
852234-AR-4	BLOCK INC		05/06/2024	GOLDMAN		75,000	75,000	0
853191-AA-2	STANDARD BUILDING SOLUTIONS INC		07/30/2024	DEUTSCHE BANK SECURITIES, INC.		50,000	50,000	0
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		04/08/2024	CHASE		104,219	125,000	996
85513A-AA-6	STAR HOLDING LLC		07/18/2024	Barclays Capital		125,000	125,000	0
85571B-BB-0	STARWOOD PROPERTY TRUST INC		03/13/2024	CHASE		25,000	25,000	0
857691-AJ-8	STATION CASINOS LLC		05/29/2024	Various		172,250	175,000	2,314
864300-AE-8	SUBWAY 241 A23 - RMBS		05/30/2024	MORGAN STANLEY & CO LLC		500,000	500,000	0
865632-AA-1	SUMMER (BC) BIDCO B LLC		04/29/2024	STIFEL NICOLAUS & CO.		191,500	200,000	3,239
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	MERRILL LYNCH FIXED INCOME		1,493,550	1,500,000	0
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		08/16/2024	GOLDMAN		118,800	125,000	1,021
88033G-DM-9	TENET HEALTHCARE CORP		06/14/2024	Barclays Capital		116,400	125,000	236

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
880349-AU-9	TENNECO INC		08/28/2024	Various		112,983	125,000	1,789
880779-BB-8	TEREX CORP		11/05/2024	Various		199,688	200,000	599
88162G-AB-9	TETRA TECH INC		12/17/2024	Various		179,719	150,000	886
88316A-AA-9	TMCL 241 A - ABS	C	08/06/2024	WELLS FARGO BROKERAGE		499,993	500,000	0
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		04/29/2024	Various		164,656	175,000	4,004
88655A-AA-8	TIF 241 A - ABS		03/25/2024	RBC CAPITAL MARKETS		999,665	1,000,000	0
893647-BU-0	TRANSDIGM INC		02/12/2024	GOLDMAN		100,000	100,000	0
893647-BV-8	TRANSDIGM INC		02/13/2024	GOLDMAN		124,608	125,000	0
893647-BW-6	TRANSDIGM INC		09/05/2024	GOLDMAN		200,000	200,000	0
902613-BH-0	UBS GROUP AG	C	01/02/2024	UBS SECURITIES LLC		389,969	390,000	0
90290M-AJ-0	US FOODS INC		09/27/2024	WELLS FARGO SECURITIES LLC		75,000	75,000	0
903522-AA-8	UWM HOLDINGS LLC		12/05/2024	CHASE		75,000	75,000	0
90353T-AJ-9	UBER TECHNOLOGIES INC		08/28/2024	Various		94,440	90,000	0
90353T-AM-2	UBER TECHNOLOGIES INC		12/11/2024	Various		158,656	140,000	22
90353T-AQ-3	UBER TECHNOLOGIES INC		12/17/2024	DAIWA SECURITIES AMERICA INC		569,814	600,000	8,828
906548-CZ-3	UNION ELECTRIC CO		12/17/2024	CHASE		348,510	370,000	3,740
91327B-AA-8	UNITI GROUP LP		08/23/2024	Various		132,828	175,000	257
91327T-AA-9	UNITI GROUP LP		02/20/2024	GOLDMAN		154,125	150,000	6,869
914906-AY-8	UNIVISION COMMUNICATIONS INC		05/22/2024	GOLDMAN		75,281	75,000	1,650
91845#-AA-2	VERIZON COMMUNICATIONS INC - ABS		07/01/2024	Unknown		(100)	(100)	0
922280-AC-6	VARONIS SYSTEMS INC		11/27/2024	Various		292,562	275,000	365
92277G-AY-3	VENTAS REALTY LP		01/30/2024	Various		114,863	110,000	485
92277G-AZ-0	VENTAS REALTY LP		12/04/2024	JP Morgan		35,679	30,000	13
92332Y-AB-7	VENTURE GLOBAL LNG INC		06/18/2024	Sterne Agee & Leach Inc		51,625	50,000	221
92332Y-AC-5	VENTURE GLOBAL LNG INC		06/18/2024	SUMI		136,250	125,000	7,785
92339L-AA-0	VERDE PURCHASER LLC		09/03/2024	Various		133,875	125,000	1,961
92348H-AA-8	VERITIV OPERATING CO		12/06/2024	GOLDMAN		26,500	25,000	80
92552V-AK-6	VIASAT INC		06/17/2024	Various		122,500	125,000	1,758
92648D-AA-4	VICTRA HOLDINGS LLC		11/14/2024	Various		155,750	150,000	1,653
92676A-AA-5	VIKING BAKED GOODS ACQUISITION CORP		10/24/2024	BANC OF AMERICA SECURITIES LLC		50,000	50,000	0
92840J-AB-5	VISTAJET MALTA FINANCE PLC	C	09/05/2024	JEFFERIES & COMPANY, INC.		61,438	75,000	460
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		04/09/2024	CHASE		100,000	100,000	0
95041A-AD-0	WELLTOWER OP LLC		09/10/2024	BANK OF AMERICA		372,955	330,000	1,620
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN		25,000	25,000	0
95081Q-AR-5	WESCO DISTRIBUTION INC		04/19/2024	Various		99,250	100,000	419
96949V-AM-5	WILLIAMS SCOTSMAN INC		06/13/2024	CHASE		50,000	50,000	0
97381A-AA-0	WINDSTREAM SERVICES LLC		12/12/2024	Various		181,125	175,000	2,716
98372M-AE-5	XHR LP		11/15/2024	Various		150,500	150,000	0
98421M-AB-2	XEROX HOLDINGS CORP		09/10/2024	Various		106,656	125,000	428
98919V-AA-3	ZAYO GROUP HOLDINGS INC		10/16/2024	Various		112,188	125,000	1,669
G4711#-AA-9	ICONIC SENIOR SECURED LOAN LLC	C	12/09/2024	PIK BUY		1,041,958	1,041,958	0
G5356@-AA-8	LAMBDA SENIOR SECURED LOAN		10/11/2024	PIK BUY		338,771	338,771	0
G7243*-AA-3	PRIME SENIOR SECURED LOAN LLC	C	12/18/2024	PIK BUY		755,655	755,655	0
G7295*-AA-0	PUMA SENIOR SECURED LOAN LLC	C	12/18/2024	PIK BUY		240,451	240,451	0
G7576*-AA-0	RIVERWALK SENIOR SECURED LOAN LLC	C	02/01/2024	UNKNOWN		(478,081)	(478,081)	0
G7576*-AA-0	RIVERWALK SENIOR SECURED LOAN LLC	C	10/24/2024	PIK BUY		848,350	848,350	0
G8585#-AA-3	SUNRISE SENIOR SECURED LOAN LLC		12/09/2024	PIK BUY		467,213	467,213	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,342,417	61,472,282	312,350
00170F-20-9	AMG CAPITAL TRUST II		11/12/2024	BANK OF AMERICA		92,904	1,680	0
05565Q-DX-3	BP CAPITAL MARKETS PLC	C	11/13/2024	DEUTSCHE BANC SECURITIES INC.		1,499,865	1,500,000	0
25746U-DT-3	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES		425,000	425,000	0
30034W-AE-6	EVERGY INC		12/02/2024	Various		500,850	500,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						2,518,619	2,426,680	0
22860E-AH-5	CROWN SUBSEA T/L B 1L 1/24		01/26/2024	GOLDMAN		222,750	225,000	0
4000KA-9A-1	GARDA WORLD T/L 1L 2/22		01/30/2024	CHASE		24,938	25,000	0
03960D-AB-9	ARCLINE FM T/L 1L 2/24		02/01/2024	JEFFERIES & COMPANY, INC.		37,810	38,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N8232N-AG-2	NOURYON T/L B 1L 5/23		03/01/2024	CHASE		(148,500)	(150,000)	0
77313D-AW-1	ROCKET SOFTWARE T/L 1L 9/23		04/16/2024	RBC		148,500	150,000	0
11163A-AB-3	BROCK HOLDINGS III T/L B 1L 4/24		04/26/2024	DEUTSCHE BANK SECURITIES, INC.		88,592	90,400	0
45674P-AN-4	INDY US T/L B 1L 6/24		06/18/2024	CHASE		199,500	200,000	0
69425B-AB-3	NEON MAPLE T/L B 1L 7/24		07/19/2024	NATIONAL BANK OF CANADA FINANCIAL INC.		138,756	139,533	0
00866H-AD-7	AHEAD DATA T/L 1L 10/20		04/23/2024	RBC		99,750	100,000	0
13134M-BQ-5	CALPINE CORPORATION T/L B9 1L 4/19		01/11/2024	Sterne Agee & Leach Inc		149,625	150,000	0
92943E-AB-2	GTCR W MERGER SUB T/L B 1L 9/23		01/01/2024	CHASE		(538)	0	0
C7279G-AC-4	PIVOTAL PAYMENTS T/L 1L 9/18		03/01/2024	NATIONAL BANK OF CANADA FINANCIAL INC.		(148,875)	(150,000)	0
G9103#-AA-4	TRITON SENIOR SECURED LOAN LLC	C	12/18/2024	PIK BUY		347,826	347,826	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,160,134	1,165,759	0
2509999997. Total - Bonds - Part 3						64,021,170	65,064,721	312,350
2509999998. Total - Bonds - Part 5						9,067,983	9,097,369	51,643
2509999999. Total - Bonds						73,089,153	74,162,090	363,993
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						73,089,153	XXX	363,993

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202C-6J-7	G2 002673 - RMBS		12/01/2024	Paydown		149	149	151	148	0	1	0	1	0	149	0	0	0	5	11/20/2028
36202D-A6-8	G2 002729 - RMBS		12/01/2024	Paydown		115	115	115	112	0	3	0	3	0	115	0	0	0	4	03/20/2029
36210S-5Z-7	GN 501364 - RMBS		12/01/2024	Paydown		6,690	6,690	6,680	6,682	0	8	0	8	0	6,690	0	0	0	239	03/15/2029
36225A-QU-7	GN 780467 - RMBS		07/01/2024	Paydown		38	38	37	38	0	0	0	0	0	38	0	0	0	1	11/15/2024
38377E-2Y-9	GNR 2010-064 B - CMO/RMBS		12/01/2024	Paydown		13,326	13,326	13,649	13,329	0	(3)	0	(3)	0	13,326	0	0	0	318	05/16/2040
83162C-RK-1	SBAP 2007-20K A - ABS		11/01/2024	Paydown		4,002	4,002	3,977	4,002	0	0	0	0	0	4,002	0	0	0	158	11/01/2027
0109999999. Subtotal - Bonds - U.S. Governments						24,320	24,320	24,608	24,310	0	10	0	10	0	24,320	0	0	0	725	XXX
57582R-G3-4	MASSACHUSETTS (COMMONWEALTH OF)		02/14/2024	TENDER		390,610	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(109,390)	(109,390)	7,786	07/01/2041
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						390,610	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(109,390)	(109,390)	7,786	XXX
167486-M7-1	CHICAGO ILL		12/04/2024	Various		94,720	95,000	95,542	95,208	0	(29)	0	(29)	0	95,179	0	(459)	(459)	7,364	01/01/2029
274407-SS-5	EAST PEORIA ILL		01/04/2024	Call @ 100.00		145,000	145,000	130,952	141,417	0	9	0	9	0	141,426	0	3,574	3,574	3,988	01/01/2027
602245-UM-2	MILWAUKEE COUNTY		12/01/2024	Paydown		24,885	24,883	25,349	25,046	0	(164)	0	(164)	0	24,883	0	3	3	1,702	12/01/2028
981305-SA-4	WORCESTER MASS		01/02/2024	Call @ 100.00		40,000	40,000	41,066	40,287	0	0	0	0	0	40,287	0	(287)	(287)	1,250	01/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						304,605	304,883	292,910	301,958	0	(184)	0	(184)	0	301,775	0	2,830	2,830	14,304	XXX
088518-CL-7	BEXAR CNTY TEX REV		08/15/2024	Call @ 100.00		40,000	40,000	43,516	41,766	0	(98)	0	(98)	0	41,668	0	(1,668)	(1,668)	2,792	08/15/2032
261149-BD-9	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME		08/15/2024	Call @ 100.00		10,000	10,000	9,474	9,678	0	10	0	10	0	9,688	0	312	312	621	08/15/2036
31283N-2K-7	FH P00778 - RMBS		12/01/2024	Paydown		2,053	2,053	2,085	2,062	0	(9)	0	(9)	0	2,053	0	0	0	73	09/01/2037
3128C6-ML-0	FH P51263 - RMBS		12/01/2024	Paydown		997	997	1,032	1,025	0	(28)	0	(28)	0	997	0	0	0	33	02/01/2037
31359N-4Q-1	FNR 9720C D - CMO/RMBS		12/01/2024	Paydown		466	466	432	454	0	12	0	12	0	466	0	0	0	16	03/17/2027
31371H-KW-7	FN 252409 - RMBS		12/01/2024	Paydown		390	390	390	389	0	1	0	1	0	390	0	0	0	14	03/01/2029
31383D-U8-4	FN 500207 - RMBS		12/01/2024	Paydown		2,559	2,559	2,527	2,531	0	28	0	28	0	2,559	0	0	0	121	05/01/2029
31390F-VM-8	FN 645120 - RMBS		12/01/2024	Paydown		3,814	3,814	3,943	3,885	0	(72)	0	(72)	0	3,814	0	0	0	136	05/01/2032
31392F-DB-0	FNGT 2002-T16 A1 - CMO/RMBS		12/01/2024	Paydown		751	751	757	751	0	0	0	0	0	751	0	0	0	25	07/25/2042
31401P-FU-3	FN 713979 - RMBS		12/01/2024	Paydown		126	126	129	127	0	(1)	0	(1)	0	126	0	0	0	3	07/01/2033
31411G-PZ-9	FN 907740 - RMBS		12/01/2024	Paydown		117	117	117	117	0	0	0	0	0	117	0	0	0	4	12/01/2036
495290-CZ-9	KING CNTY WASH SWR REV		08/08/2024	TENDER		544,070	650,000	650,000	650,000	0	0	0	0	0	650,000	0	(105,931)	(105,931)	13,333	01/01/2033
516391-DT-3	LANSING MICH BRD WTR & LT UTIL SYS REV		01/31/2024	TENDER		490,644	550,000	565,417	559,480	0	(132)	0	(132)	0	559,348	0	(68,704)	(68,704)	10,395	07/01/2035
60242N-CC-3	MILWAUKEE WIS REDEV AUTH REV		03/01/2024	Call @ 100.00		85,000	85,000	79,467	85,000	0	0	0	0	0	85,000	0	0	0	2,338	03/01/2028
663903-JP-8	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE		10/16/2024	TENDER		293,951	330,000	330,000	330,000	0	0	0	0	0	330,000	0	(36,049)	(36,049)	9,406	11/15/2039
68608J-SZ-5	OREGON ST FACS AUTH REV		04/01/2024	Call @ 100.00		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,973	04/01/2027
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV		01/02/2024	Call @ 100.00		5,000	5,000	5,104	5,031	0	0	0	0	0	5,031	0	(31)	(31)	156	01/01/2029
91412H-BT-9	UNIVERSITY CALIF REVS		08/01/2024	Various		503,360	500,000	527,690	513,588	0	(1,674)	0	(1,674)	0	511,914	0	(11,914)	(11,914)	20,693	05/15/2040
977123-Y7-7	WISCONSIN (STATE OF)		04/10/2024	TENDER		806,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(193,250)	(193,250)	13,815	07/01/2033
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,935,047	3,326,273	3,367,079	3,350,883	0	(1,961)	0	(1,961)	0	3,348,921	0	(417,235)	(417,235)	76,947	XXX
G2120#-AA-8	CHAMPION SENIOR SECURED LOAN, LP LONG TE		11/20/2024	Direct		248,016	248,016	248,016	244,418	0	0	0	0	0	248,016	0	0	0	23,022	06/09/2029
00003#-AC-7	A&E TELEVISION NETWORKS LLC - ABS		08/22/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	37,800	08/22/2024
00175P-AB-9	AMN HEALTHCARE INC		12/11/2024	TRUIST		191,750	200,000	203,104	198,580	0	(673)	0	(673)	0	197,907	0	(6,157)	(6,157)	11,074	10/01/2027
00218F-AB-0	ASPF II 2022-1 LP - ABS		02/13/2024	Adjustment		17,500	17,500	17,500	0	0	0	0	0	0	17,500	0	0	0	2,056	09/01/2027
00253X-AA-9	AADVANTAGE LOYALTY IP LTD		04/26/2024	Various		124,000	125,000	121,901	122,766	0	682	0	682	0	123,448	0	552	552	3,449	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD		10/15/2024	MORGAN STANLEY DW INC/ALGO/SOFT		198,710	200,000	205,906	203,406	0	(483)	0	(483)	0	202,922	0	(4,212)	(4,212)	11,436	04/20/2029
00392#-AA-0	MICROSOFT CORP - ABS		12/15/2024	Paydown		42,642	48,826	31,951	25,284	0	23,542	0	23,542	0	48,826	0	(6,184)	(6,184)	588	08/15/2039
00489L-AF-0	ACRISURE LLC		04/03/2024	MORGAN STANLEY DW INC/ALGO/SOFT		45,155	50,000	43,125	43,566	0	273	0	273	0	43,839	0	1,316	1,316	1,358	02/15/2029
00775P-AA-5	ADVANTAGE SALES & MARKETING INC		05/14/2024	SUMI		136,125	150,000	156,750	154,564	0	(893)	0	(893)	0	153,670	0	(17,545)	(17,545)	4,875	11/15/2028
00971T-AL-5	AKAMAI TECHNOLOGIES INC		09/17/2024	UBS Warburg DTC642		224,025	220,000	248,157	235,901	0	(3,099)	0	(3,099)	0	232,802	0	(8,776)	(8,776)	864	09/01/2027
013092-AC-5	ALBERTSONS COMPANIES INC		01/29/2024	SUSQUEHANNA		121,511	125,000	118,844	120,773	0	105	0	105	0	120,877	0	634	634	3,148	01/15/2027
018581-AL-2	BREAD FINANCIAL HOLDINGS INC		01/23/2024	Call @ 101.75		162,800	160,000	170,275	161,980	0	(167)	0	(167)	0	161,813	0	987	987	3,186	01/15/2026
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		05/30/2024	PERSHING LLC		52,333	50,000	50,000	50,000	0	0	0	0	0	50,000	0	2,333	2,333	2,153	03/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
020430-AB-3	ALNYLAM PHARMACEUTICALS INC		09/11/2024	Various		247,770	215,000	208,586	209,263	0	1,020	0	1,020	0	210,282	0	37,488	37,488	2,003	09/15/2027
02079K-AG-2	ALPHABET INC		06/21/2024	Various		1,135,580	2,000,000	1,100,060	0	0	4,341	0	4,341	0	1,114,651	0	20,929	20,929	38,625	08/15/2060
02376R-AF-9	AMERICAN AIRLINES GROUP INC		12/05/2024	WELLS FARGO SECURITIES		11,805	10,000	11,099	0	0	(588)	0	(588)	0	10,511	0	1,293	1,293	605	07/01/2025
02379#-AA-3	AMERICAN AIRLINES PASS THROUGH TRUST 201		06/15/2024	Various		32,500	32,500	32,500	32,500	0	0	0	0	0	32,500	0	0	0	1,425	06/15/2024
02379*-AA-7	AMERICAN AIRLINES PASS THROUGH TRUST, SE		12/15/2024	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	1,191	06/15/2026
025816-CG-2	AMERICAN EXPRESS CO		07/01/2024	Various		1,000,000	1,000,000	952,550	992,969	0	13,980	0	13,980	0	997,759	0	2,241	2,241	22,986	07/30/2024
02665W-DY-4	AMERICAN HONDA FINANCE CORP		08/09/2024	Various		1,100,000	1,100,000	1,023,077	1,087,546	0	27,085	0	27,085	0	1,100,000	0	0	0	8,250	08/09/2024
026874-CW-5	AMERICAN INTERNATIONAL GROUP INC		12/16/2024	TENDER		979,351	855,000	1,104,737	1,042,922	0	(9,467)	0	(9,467)	0	1,033,455	0	(178,455)	(178,455)	187,683	11/15/2037
03040W-BE-4	AMERICAN WATER CAPITAL CORP		12/09/2024	JP Morgan		99,629	100,000	98,331	83,815	0	556	0	556	0	99,022	0	607	607	3,303	06/15/2026
03768R-AC-0	APID XXXII A1 - CDO	C	06/25/2024	Various		1,150,000	1,150,000	1,121,250	0	0	20,270	0	20,270	0	1,150,000	0	0	0	55,187	01/20/2033
038923-AW-8	ARBOR REALTY TRUST INC		06/03/2024	PIPER JAFFRAY		1,198,500	1,360,000	1,360,000	1,360,000	0	0	0	0	0	1,360,000	0	(161,500)	(161,500)	40,422	04/30/2026
04009A-AL-4	ARES LII A1R - CDO		10/22/2024	Various		342,951	342,951	334,034	338,380	0	4,571	0	4,571	0	342,951	0	0	0	8,717	04/22/2031
04010L-AX-1	ARES CAPITAL CORP		06/10/2024	Various		1,000,000	1,000,000	961,740	0	0	10,965	0	10,965	0	1,000,000	0	0	0	21,000	06/10/2024
04248N-AA-1	ARMYHW 2005 1A - ABS		12/15/2024	Paydown		20,985	20,985	22,028	22,007	0	(1,022)	0	(1,022)	0	20,985	0	0	0	873	06/15/2050
04351P-AD-3	ASCENDIS PHARMA A/S	C	02/22/2024	JP Morgan		17,807	15,000	13,102	13,344	0	53	0	53	0	13,397	0	4,409	4,409	136	04/01/2028
04774#-AA-0	ATLANTA FALCONS STADIUM - ABS		09/01/2024	Paydown		9,850	9,850	9,850	9,850	0	0	0	0	0	9,850	0	0	0	266	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM - ABS		09/01/2024	Paydown		7,036	7,036	7,036	7,036	0	0	0	0	0	7,036	0	0	0	190	09/01/2042
05279#-AG-4	AUTOLIV INC - ABS		04/23/2024	Maturity @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,885	04/23/2024
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		06/06/2024	Various		149,594	150,000	146,938	146,963	0	132	0	132	0	147,095	0	2,498	2,498	6,122	02/15/2031
05605E-UW-5	BNP PARIBAS SA	C	05/31/2024	BNP Paribas DTC 2154		204,116	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(15,884)	(15,884)	2,176	08/01/2028
05683F-AJ-8	BCC 2020-5 A1 - CDO	C	03/28/2024	Paydown		1,000,000	1,000,000	975,500	985,122	0	14,878	0	14,878	0	1,000,000	0	0	0	30,287	01/20/2032
05766B-AN-8	BOBA 2020-1 CR - CDO	C	11/04/2024	Various		500,000	500,000	451,173	461,176	0	40,744	0	40,744	0	500,000	0	0	0	40,592	01/20/2032
058498-AZ-9	BALL CORP		01/17/2024	MILLENNIUM ADVISORS LLC, CHARLOTTE		100,769	100,000	100,000	100,000	0	0	0	0	0	100,000	0	769	769	4,133	06/15/2029
06368L-AP-1	BANK OF MONTREAL		09/14/2024	Various		1,000,000	1,000,000	976,220	995,047	0	9,247	0	9,247	0	1,000,000	0	0	0	42,500	09/14/2024
06739G-CF-4	BARCLAYS BANK PLC	C	11/27/2024	BARCLAYS CAPITAL INC.		568,569	465,000	509,367	465,000	0	0	0	0	0	465,000	0	103,569	103,569	0	02/18/2025
07133R-AA-3	BATLN XII A1 - CDO		11/18/2024	Various		395,938	395,938	383,466	322,837	0	7,786	0	7,786	0	395,938	0	0	0	12,741	05/19/2031
09257W-AD-2	BLACKSTONE MORTGAGE TRUST INC		02/21/2024	BTIG, LLC		129,750	150,000	150,000	150,000	0	0	0	0	0	150,000	0	(20,250)	(20,250)	3,406	01/15/2027
09709U-V7-0	BOFA FINANCE LLC		06/10/2024	Various		160,750	130,000	132,226	131,585	0	(159)	0	(159)	0	131,426	0	29,324	29,324	320	05/25/2027
097751-CB-5	BOMBARDIER INC		05/30/2024	PERSHING LLC		25,422	25,000	25,000	0	0	0	0	0	0	25,000	0	422	422	287	07/01/2031
10075E-AQ-1	BOSTON GAS CO		01/15/2024	Maturity @ 100.00		150,000	150,000	153,638	150,012	0	(12)	0	(12)	0	150,000	0	0	0	3,025	01/15/2024
109641-AK-6	BRINKER INTERNATIONAL INC		09/27/2024	Various		78,977	75,000	75,000	75,000	0	0	0	0	0	75,000	0	3,977	3,977	5,328	07/15/2030
11135F-BJ-9	BROADCOM INC		08/29/2024	Various		92,562	115,000	74,673	76,464	0	823	0	823	0	76,886	0	15,676	15,676	4,193	02/15/2041
126307-AZ-0	CSC HOLDINGS LLC		03/21/2024	CHASE		251,250	300,000	294,000	295,086	0	188	0	188	0	295,274	0	(44,024)	(44,024)	12,675	02/01/2029
126650-BQ-2	CVSPAS 2007 CTF - CMBS		12/10/2024	Paydown		62,173	62,173	67,283	64,251	0	(2,078)	0	(2,078)	0	62,173	0	0	0	2,363	01/10/2030
12665V-AA-0	CVSPAS 14 A2 - CMBS		12/10/2024	Paydown		10,459	10,459	10,459	10,459	0	0	0	0	0	10,459	0	0	0	237	08/11/2036
12667F-VF-9	CWALT 2004-J10 4B1 - CMO/RMBS		12/01/2024	Paydown		10,481	10,481	10,638	10,481	0	0	0	0	0	10,481	0	0	0	371	10/25/2034
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS		07/01/2024	Paydown		82	73	76	77	0	(4)	0	(4)	0	73	0	9	9	2	11/25/2035
12674@-AA-6	CVS HEALTH CORP - ABS		12/10/2024	Paydown		8,745	8,745	8,745	8,745	0	3,519	0	3,519	0	8,745	0	0	0	5,426	08/10/2035
12767*-AA-6	CONTROL PASS-THRU TRUST SERIES 2022 (OCH		12/15/2024	Paydown		67,945	62,258	62,258	62,258	0	0	0	0	0	62,258	0	5,688	5,688	1,960	01/15/2043
12769G-AB-6	CAESARS ENTERTAINMENT INC		02/13/2024	CHASE		102,586	100,000	97,031	97,104	0	52	0	52	0	97,156	0	5,430	5,430	3,500	02/15/2030
131347-CN-4	CALPINE CORP		10/15/2024	GOLDMAN		122,314	125,000	127,188	126,417	0	(245)	0	(245)	0	126,172	0	(3,859)	(3,859)	6,958	03/15/2028
131347-CQ-7	CALPINE CORP		10/15/2024	GOLDMAN		119,723	125,000	123,460	123,820	0	112	0	112	0	123,932	0	(4,209)	(4,209)	7,552	02/01/2031
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		11/19/2024	BANC OF AMERICA SECURITIES LLC		97,875	100,000	101,250	0	0	(126)	0	(126)	0	101,124	0	(3,249)	(3,249)	7,322	08/01/2028
13469V-AA-6	CAMTEK LTD	C	05/15/2024	Various		236,980	155,000	160,515	154,827	0	22	0	22	0	154,849	0	82,132	82,132	0	12/01/2026
141312-AA-6	CRBN 1 A1 - CDO	C	10/21/2024	Various		338,444	338,444	331,336	334,158	0	4,285	0	4,285	0	338,444	0	0	0	9,008	01/21/2031
143658-BN-1	CARNIVAL CORP		02/07/2024	Jane Street		123,591	125,000	112,625	113,397	0	341	0	341	0	113,738	0	9,853	9,853	3,155	03/01/2027
14856H-AA-6	CASTLELAKE AVIATION FINANCE DAC	C	10/31/2024	Jane Street		150,752	150,000	150,313	150,200	0	(48)	0	(48)	0	150,152	0	599	599	7,833	04/15/2027
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		04/29/2024	MILLENNIUM ADVISORS LLC, CHARLOTTE		47,785	50,000	40,563	40,854	0	495	0	495	0	41,350	0	6,435	6,435	1,111	02/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15135B-AV-3	CENTENE CORP		01/17/2024	Various		155,768	175,000	152,406	156,053	0	121	0	121	0	156,174	0	(406)	(406)	2,513	02/15/2030
171265-A@-0	CHUGACH ELECTRIC - ABS		03/15/2024	Paydown		66,667	66,667	66,667	66,671	0	(4)	0	(4)	0	66,667	0	0	0	1,583	03/15/2041
17186H-AG-7	CIMPRESS PLC	C	09/26/2024	Call @ 100.00		150,000	150,000	159,374	151,206	0	(1,206)	0	(1,206)	0	150,000	0	0	0	8,196	06/15/2026
18055#-AM-4	CLARION LION PROPERTIES FUND LLC - ABS		02/14/2024	Maturity @ 100.00		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	7,245	02/14/2024
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		07/26/2024	CHASE		24,299	25,000	23,558	0	0	133	0	133	0	23,690	0	609	609	584	08/15/2027
185899-AG-6	CLEVELAND-CLIFFS INC		03/18/2024	TENDER		76,350	75,000	78,750	76,526	0	(271)	0	(271)	0	76,256	0	94	94	2,573	03/15/2026
18912U-AC-6	CLOUD SOFTWARE GROUP INC		07/26/2024	Barclays Capital		25,975	25,000	25,375	0	0	(3)	0	(3)	0	25,372	0	603	603	384	06/30/2032
20451N-AG-6	COMPASS MINERALS INTERNATIONAL INC		01/18/2024	JEFFERIES & COMPANY, INC.		24,344	25,000	26,688	25,539	0	(16)	0	(16)	0	25,523	0	(1,179)	(1,179)	239	12/01/2027
20752T-AA-2	CONNECT FINCO SARL	C	03/08/2024	CHASE		197,250	200,000	203,000	201,557	0	(396)	0	(396)	0	201,161	0	(3,911)	(3,911)	6,038	10/01/2026
207597-CZ-6	CONNECTICUT LIGHT AND POWER CO		10/01/2024	Maturity @ 100.00		775,000	775,000	1,008,988	792,343	0	(17,343)	0	(17,343)	0	775,000	0	0	0	61,031	10/01/2024
21075W-DQ-5	CONHE 1996-4 A8 - RMBS		08/01/2024	Paydown		483	483	484	483	0	1	0	1	0	483	0	0	0	11	01/15/2028
21075W-DQ-5	CONHE 1996-4 A8 - RMBS		12/01/2024	Paydown		131	131	131	131	0	0	0	0	0	131	0	0	0	9	01/15/2028
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		03/01/2024	BANC OF AMERICA SECURITIES LLC		45,000	50,000	53,581	51,312	0	(135)	0	(135)	0	51,177	0	(6,177)	(6,177)	1,957	01/15/2029
22689L-AA-3	EQS 241C A - ABS		12/20/2024	Paydown		78,389	78,389	78,379	0	0	10	0	10	0	78,389	0	0	0	898	01/20/2031
228701-AF-5	CROWNROCK LP		08/14/2024	Call @ 100.00		200,000	200,000	200,779	198,569	0	476	0	476	0	199,045	0	955	955	9,344	10/15/2025
235851-AW-2	DANAHER CORP		01/19/2024	US BANCORP INVESTMENTS INC.		1,051,488	1,600,000	988,656	999,334	0	538	0	538	0	999,872	0	51,616	51,616	5,227	12/10/2051
237266-AJ-0	DARLING INGREDIENTS INC		09/11/2024	RBC		50,125	50,000	50,500	50,430	0	(39)	0	(39)	0	50,390	0	(265)	(265)	2,225	06/15/2030
23833N-AH-7	DAVE & BUSTER'S INC		11/01/2024	Call @ 100.00		50,000	50,000	52,625	50,796	0	(796)	0	(796)	0	50,000	0	0	0	3,813	11/01/2025
24703D-BH-3	DELL INTERNATIONAL LLC		04/30/2024	TRANSFER		0	0	0	0	0	1,605	0	1,605	0	0	0	0	0	0	12/15/2051
252131-AK-3	DEXCOM INC		03/06/2024	Various		144,837	140,000	150,372	146,377	0	(599)	0	(599)	0	145,778	0	(942)	(942)	107	11/15/2025
252131-AM-9	DEXCOM INC		09/03/2024	UBS Warburg DTC642		128,845	145,000	139,619	140,390	0	737	0	737	0	140,721	0	(11,876)	(11,876)	437	05/15/2028
25259K-AA-8	DIAMOND ESCROW ISSUER LLC		02/07/2024	Barclays Capital		212,962	200,000	198,750	198,822	0	21	0	21	0	198,843	0	14,119	14,119	6,933	11/15/2028
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC		06/21/2024	Various		794,080	1,000,000	715,253	0	0	1,781	0	1,781	0	721,163	0	72,917	72,917	32,242	05/15/2049
25470X-BF-1	DISH DBS CORP		01/18/2024	Various		82,938	125,000	122,563	123,107	0	18	0	18	0	123,125	0	(40,187)	(40,187)	918	12/01/2028
256677-AJ-4	DOLLAR GENERAL CORP		09/20/2024	Various		1,000,000	1,000,000	983,510	996,492	0	6,424	0	6,424	0	1,000,000	0	0	0	42,500	09/20/2024
26078J-AE-0	DUPONT DE NEMOURS INC		06/17/2024	Various		462,737	438,000	403,315	0	0	200	0	200	0	405,530	0	32,470	32,470	22,271	11/15/2038
26251L-AC-8	DRSLF 64 A - CDO	C	10/18/2024	Various		252,011	252,011	245,459	248,222	0	3,789	0	3,789	0	252,011	0	0	0	5,815	04/18/2031
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		12/30/2024	TENDER		8,438	9,000	8,946	8,963	0	7	0	7	0	8,970	0	(532)	(532)	1,041	01/15/2029
28470R-AK-8	CAESARS ENTERTAINMENT INC		11/18/2024	Various		204,045	200,000	215,563	204,907	0	(2,577)	0	(2,577)	0	202,330	0	1,715	1,715	21,419	07/01/2027
29415F-AC-8	ENVISTA HOLDINGS CORP		05/31/2024	Various		89,864	105,000	99,972	100,260	0	328	0	328	0	100,588	0	(10,724)	(10,724)	1,332	08/15/2028
29444G-AJ-6	EQUITABLE HOLDINGS INC		06/20/2024	TENDER		917,549	859,000	959,898	888,591	0	(2,900)	0	(2,900)	0	885,691	0	(26,691)	(26,691)	101,810	04/01/2028
296006-AA-7	ERO COPPER CORP		04/08/2024	GOLDMAN		47,596	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(2,405)	(2,405)	2,122	02/15/2030
30161N-BH-3	EXELON CORP		04/30/2024	TRANSFER		0	0	0	(850)	0	850	0	850	0	0	0	0	0	0	03/15/2052
30288*-AA-8	FREEPORT LNG - ABS		09/30/2024	Paydown		45,900	45,900	45,900	45,900	0	0	0	0	0	45,900	0	0	0	1,575	03/31/2038
303901-BL-5	FAIRFAX FINANCIAL HOLDINGS LTD		04/30/2024	TRANSFER		0	0	0	(1,341)	0	1,341	0	1,341	0	0	0	0	0	0	08/16/2032
30571#-AA-0	FAIRVIEW HEALTH SERVICES, INC.		11/15/2024	Paydown		39,206	39,206	39,206	39,206	0	0	0	0	0	39,206	0	0	0	1,520	11/15/2043
34107@-AA-7	FLORIDA PIPELINE HOLDINGS - ABS		08/15/2024	Paydown		26,025	25,163	26,025	25,913	0	(750)	0	(750)	0	25,163	0	861	861	599	08/15/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC		08/15/2024	Redemption @ 100.00		65,423	65,423	65,423	65,423	0	0	0	0	0	65,423	0	0	0	1,364	08/15/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS - ABS		09/01/2024	Paydown		(64,565)	(63,257)	(65,423)	(66,966)	0	3,709	0	3,709	0	(63,257)	0	(1,307)	(1,307)	(18,804)	08/15/2038
34965K-AA-5	FORTREA HOLDINGS INC		06/21/2024	GOLDMAN		75,125	75,000	75,875	75,832	0	(49)	0	(49)	0	75,782	0	(657)	(657)	5,521	07/01/2030
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		07/23/2024	Various		98,073	100,000	92,156	94,142	0	673	0	673	0	94,816	0	3,257	3,257	4,129	10/15/2027
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		09/18/2024	MITSUBISHI		26,594	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,594	1,594	1,847	05/15/2030
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS LLC		02/09/2024	RBC		25,250	25,000	25,000	25,000	0	0	0	0	0	25,000	0	250	250	886	03/15/2031
361528-AC-6	GBXL 231 A - ABS		12/20/2024	Paydown		10,347	10,347	10,342	10,342	0	5	0	5	0	10,347	0	0	0	363	11/20/2053
36185M-EC-2	GMACM 2006-J1 A2 - CMO/RMBS		12/01/2024	Paydown		9,892	10,833	12,364	11,974	0	(1,141)	0	(1,141)	0	10,833	0	(940)	(940)	359	04/25/2036
36185N-Q6-0	GMACM 2003-GH2 A4 - RMBS		12/01/2024	Paydown		8,270	8,270	7,382	8,270	0	0	0	0	0	8,270	0	0	0	236	10/25/2033
36242D-ET-6	GSR 2004-10F 2A4 - CMO/RMBS		12/01/2024	Paydown		58	58	55	58	0	0	0	0	0	58	0	0	0	2	09/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37941*-AC-8	GIP - ABS		10/04/2024	Redemption @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,083	12/01/2036
38137Y-AN-1	GLM 4 AR - CDO	C	03/19/2024	Paydown		1,500,000	1,500,000	1,458,750	1,474,011	0	25,989	0	25,989	0	1,500,000	0	0	0	41,284	04/24/2031
384311-AA-4	GRAFTECH FINANCE INC		06/13/2024	CHASE		47,438	75,000	62,603	64,143	0	817	0	817	0	64,960	0	(17,522)	(17,522)	1,725	12/15/2028
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC		04/22/2024	Various		76,000	100,000	97,456	97,634	0	114	0	114	0	97,748	0	(21,748)	(21,748)	3,477	12/15/2028
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		01/29/2024	TRADEWEB		135,065	150,000	133,719	136,545	0	151	0	151	0	136,696	0	(1,632)	(1,632)	2,813	02/01/2030
39121J-AE-0	GREAT RIVER ENERGY		07/01/2024	Paydown		44,005	44,005	50,104	45,883	0	(1,878)	0	(1,878)	0	44,005	0	0	0	2,752	07/01/2038
39808C-A*-6	GRIDIRON FUNDING LLC - ABS		08/19/2024	Redemption @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	76,552	06/30/2027
40131M-AB-5	GUARDANT HEALTH INC		09/19/2024	COWEN AND COMPANY, LLC		68,553	85,000	86,593	85,000	0	0	0	0	0	85,000	0	(16,448)	(16,448)	0	11/15/2027
402635-AR-7	GULFPORT ENERGY OPERATING CORP		09/13/2024	TENDER		127,919	125,000	134,375	130,611	0	(2,209)	0	(2,209)	0	128,402	0	(3,402)	(3,402)	10,752	05/17/2026
410345-AQ-5	HANESBRANDS INC		04/08/2024	Various		75,720	75,000	75,000	75,000	0	0	0	0	0	75,000	0	720	720	4,288	02/15/2031
428040-DA-4	HERTZ CORP		05/10/2024	BANC OF AMERICA SECURITIES LLC		62,888	75,000	75,000	75,000	0	0	0	0	0	75,000	0	(12,113)	(12,113)	1,571	12/01/2026
428040-DB-2	HERTZ CORP		05/10/2024	JEFFERIES & COMPANY, INC.		91,313	125,000	125,000	125,000	0	0	0	0	0	125,000	0	(33,688)	(33,688)	2,830	12/01/2029
428236-BR-3	HP INC		07/23/2024	Various		1,139,611	1,100,000	985,556	990,307	0	1,892	0	1,892	0	991,138	0	148,473	148,473	56,650	09/15/2041
431318-AV-6	HILCORP ENERGY I LP		09/11/2024	WELLS FARGO SECURITIES LLC		48,871	50,000	51,389	50,650	0	(210)	0	(210)	0	50,440	0	(1,568)	(1,568)	3,342	02/01/2031
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		08/21/2024	Various		197,750	225,000	194,219	196,405	0	1,084	0	1,084	0	197,489	0	261	261	8,792	07/01/2031
449691-AA-2	ILIAD HOLDING SAS	C	03/20/2024	GOLDMAN		199,150	200,000	191,250	192,117	0	561	0	561	0	192,678	0	6,472	6,472	5,669	10/15/2026
450828-AA-2	IBERIA LINEAS AEREAS DE ESPANA SA OPERAD	C	12/20/2024	Paydown		24,701	24,701	25,280	25,112	0	(411)	0	(411)	0	24,701	0	0	0	691	09/20/2029
451102-BQ-9	ICAHN ENTERPRISES LP		06/13/2024	Call @ 100.00		225,000	225,000	233,506	225,000	0	0	0	0	0	225,000	0	0	0	7,092	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP		08/21/2024	JEFFERIES & COMPANY, INC.		74,500	75,000	76,250	74,019	0	27	0	27	0	74,046	0	454	454	3,602	05/15/2026
451102-CF-2	ICAHN ENTERPRISES LP		11/07/2024	BANC OF AMERICA SECURITIES LLC		25,656	25,000	25,000	25,000	0	0	0	0	0	25,000	0	656	656	2,160	01/15/2029
45245E-AJ-8	IMAX CORP		04/10/2024	Various		117,064	125,000	114,830	116,630	0	782	0	782	0	117,412	0	(348)	(348)	293	04/01/2026
45344L-AA-1	CRESCENT ENERGY FINANCE LLC		03/26/2024	TENDER		76,412	75,000	73,500	73,719	0	118	0	118	0	73,836	0	2,576	2,576	2,190	05/01/2026
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	04/04/2024	Various		69,625	75,000	68,250	68,994	0	193	0	193	0	69,187	0	438	438	2,659	03/15/2030
470328-AG-6	JAMES CAMPBELL COMPANY LLC - ABS		09/30/2024	Maturity @ 100.00		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	12,600	09/30/2024
472145-AF-8	JAZZ INVESTMENTS I LTD	C	09/19/2024	Various		319,650	320,000	376,277	350,390	0	(8,890)	0	(8,890)	0	341,500	0	(21,849)	(21,849)	4,877	06/15/2026
472145-AG-6	JAZZ INVESTMENTS I LTD	C	11/25/2024	UBS Warburg DTC642		33,125	30,000	30,000	0	0	0	0	0	0	30,000	0	3,125	3,125	208	09/15/2030
477839-AB-0	JOHN BEAN TECHNOLOGIES CORP		11/21/2024	BANK OF AMERICA		58,509	60,000	62,767	61,421	0	(536)	0	(536)	0	60,886	0	(2,376)	(2,376)	228	05/15/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2024	Paydown		4,842	4,842	5,713	5,427	0	(584)	0	(584)	0	4,842	0	0	0	169	01/15/2042
48250W-AG-0	KKR 14 AR - CDO		10/15/2024	Various		481,669	481,669	470,591	475,722	0	5,947	0	5,947	0	481,669	0	0	0	12,895	07/15/2031
48259*-AA-5	KEURIG DR PEPPER INC - ABS		12/15/2024	Paydown		3,848	4,279	4,068	3,242	0	682	0	682	0	4,279	0	(432)	(432)	(27,442)	12/31/2035
482598-AA-3	VEYRON/KDP BLUE STAR LEASING LLC - ABS		12/10/2024	Paydown		10,218	10,218	10,218	10,218	0	0	0	0	0	10,218	0	0	0	181	06/24/2037
483007-AL-4	KAISER ALUMINUM CORP		11/07/2024	Sterne Agee & Leach Inc		203,063	225,000	221,875	222,416	0	251	0	251	0	222,668	0	(19,605)	(19,605)	9,478	06/01/2031
483548-AF-0	KAMAN CORP		01/19/2024	JP Morgan Clearing Corp		60,451	61,000	69,913	61,932	0	(169)	0	(169)	0	61,763	0	(1,312)	(1,312)	452	05/01/2024
50106G-AE-2	KRONOS ACQUISITION HOLDINGS INC		07/08/2024	Call @ 102.50		76,875	75,000	68,688	69,773	0	823	0	823	0	70,596	0	6,279	6,279	3,833	12/31/2026
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC		10/18/2024	CHASE		25,313	25,000	25,094	0	0	(7)	0	(7)	0	25,087	0	225	225	590	06/30/2031
50187T-AH-9	LGI HOMES INC		06/17/2024	Various		78,313	75,000	75,000	75,000	0	0	0	0	0	75,000	0	3,313	3,313	3,743	12/15/2028
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	04/17/2024	Barclays Capital		160,080	174,000	183,788	176,319	0	(865)	0	(865)	0	175,454	0	(15,374)	(15,374)	6,003	10/15/2027
50201M-AQ-6	LCM 29 AR - CDO	C	10/15/2024	Various		275,572	275,572	268,132	271,766	0	3,806	0	3,806	0	275,572	0	0	0	6,572	04/15/2031
527298-CB-7	LEVEL 3 FINANCING INC		05/02/2024	WELLS FARGO SECURITIES LLC		61,000	100,000	69,575	69,575	0	327	0	327	0	69,902	0	(8,902)	(8,902)	2,998	06/15/2029
531229-AJ-1	LIBERTY MEDIA CORP		05/01/2024	Adjustment		(247)	7,015	6,618	6,713	0	(39)	0	(39)	0	6,674	0	(6,921)	(6,921)	247	12/01/2049
531229-AP-7	SIRIUS XM HOLDINGS INC		12/09/2024	Various		111,978	100,000	100,000	100,000	0	0	0	0	0	100,000	0	11,978	11,978	2,732	03/15/2028
538034-AV-1	LIVE NATION ENTERTAINMENT INC		05/23/2024	Barclays Capital		50,250	50,000	50,875	50,641	0	(70)	0	(70)	0	50,571	0	(321)	(321)	1,742	05/15/2027
553368-AA-9	MP MATERIALS CORP		03/07/2024	Various		66,044	75,000	65,189	67,125	0	615	0	615	0	67,740	0	(1,696)	(1,696)	82	04/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
553368-AC-5	MP MATERIALS CORP		09/27/2024	GOLDMAN		99,056	90,000	90,000	0	0	0	0	0	0	90,000	0	9,056	9,056	1,523	03/01/2030
55337P-AA-0	MIWD HOLDCO II LLC		10/15/2024	Sterne Agee & Leach Inc		47,993	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(2,007)	(2,007)	3,323	02/01/2030
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC		09/23/2024	TENDER		85,663	89,000	92,560	91,729	0	(733)	0	(733)	0	90,996	0	(5,334)	(5,334)	7,724	04/01/2029
56578J-AE-2	MCLO X A2 - CDO		02/15/2024	Paydown		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	24,888	11/15/2029
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		01/11/2024	MORGAN STANLEY DW INC/ALGO/SOFT		25,340	25,000	24,125	24,188	0	12	0	12	0	24,200	0	1,140	1,140	826	08/15/2026
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO		04/29/2024	Various		123,279	125,000	111,250	112,201	0	958	0	958	0	113,158	0	10,121	10,121	5,961	04/15/2027
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING CO		11/25/2024	Various		128,094	125,000	120,688	121,451	0	1,054	0	1,054	0	122,044	0	6,050	6,050	12,452	04/15/2027
57779E-AA-6	MAXIM CRANE WORKS HOLDINGS CAPITAL LLC		04/29/2024	MORGAN STANLEY DW INC/ALGO/SOFT		79,498	75,000	73,619	73,675	0	65	0	65	0	73,740	0	5,758	5,758	5,774	09/01/2028
589889-AA-2	MERIT MEDICAL SYSTEMS INC		05/10/2024	Various		124,067	110,000	112,813	112,779	0	(84)	0	(84)	0	112,695	0	11,372	11,372	968	02/01/2029
594918-CC-6	MICROSOFT CORP		05/30/2024	JP MORGAN SECURITIES INC.		435,281	700,000	710,287	709,410	0	(108)	0	(108)	0	709,302	0	(274,021)	(274,021)	8,838	06/01/2050
594918-CL-6	MICROSOFT CORP		04/30/2024	Various		0	0	0	0	0	4,840	0	4,840	0	0	0	0	0	20,000	09/15/2050
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		08/26/2024	Call @ 100.00		125,000	125,000	133,163	126,052	0	(1,052)	0	(1,052)	0	125,000	0	0	0	6,924	08/15/2027
596278-AB-7	MIDDLEBY CORP		11/06/2024	Various		211,733	180,000	218,112	197,481	0	(8,494)	0	(8,494)	0	188,987	0	22,746	22,746	2,051	09/01/2025
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC		12/30/2024	Paydown		25,023	25,023	25,023	25,023	0	0	0	0	0	25,023	0	0	0	1,576	06/30/2027
61775M-L3-8	MORGAN STANLEY FINANCE LLC		08/14/2024	Morgan Stanley		88,578	70,000	72,863	72,807	0	(605)	0	(605)	0	72,202	0	16,376	16,376	705	11/06/2026
61776Q-AM-8	MSRM 243 A7 - RMBS		12/01/2024	Paydown		139,700	139,700	139,351	0	0	349	0	349	0	139,700	0	0	0	2,026	07/27/2054
62886E-BA-5	NCR VOYIX CORP		07/23/2024	Various		71,381	75,000	69,031	70,193	0	413	0	413	0	70,606	0	775	775	2,886	04/15/2029
629377-CG-5	NRG ENERGY INC		03/05/2024	Various		299,406	210,000	248,440	222,739	0	(1,420)	0	(1,420)	0	221,320	0	78,087	78,087	1,404	06/01/2048
63938C-AK-4	NAVIENT CORP		02/27/2024	PERSHING LLC		118,688	125,000	114,688	115,795	0	411	0	411	0	116,206	0	2,481	2,481	2,847	03/15/2027
651229-BD-7	NEWELL BRANDS INC		06/12/2024	GOLDMAN		49,688	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(313)	(313)	2,374	09/15/2029
653416-AA-7	NEXTERA ENERGY TRANSMISSION HOLDINGS LLC		12/21/2024	Paydown		5,847	5,847	5,847	5,847	0	0	0	0	0	5,847	0	0	0	268	12/21/2041
665531-AG-4	NORTHERN OIL AND GAS INC		04/08/2024	GOLDMAN		50,934	50,000	49,990	50,001	0	0	0	0	0	50,001	0	932	932	2,471	03/01/2028
66977W-AP-4	NOVA CHEMICALS CORP		07/23/2024	Various		148,165	150,000	142,656	143,849	0	1,883	0	1,883	0	145,732	0	2,433	2,433	4,330	05/01/2025
67100@-AA-4	OCF (BROUSSARD LA) CONTROL PASS- THROUGH		12/16/2024	Paydown		202	202	202	202	0	0	0	0	0	202	0	0	0	7	04/30/2043
67114Q-AA-2	OWS CRE FUNDING I LLC		12/17/2024	Paydown		23,578	23,578	23,578	23,578	0	0	0	0	0	23,578	0	0	0	2,054	09/15/2025
674599-DF-9	OCCIDENTAL PETROLEUM CORP		01/17/2024	CHASE		26,160	25,000	26,750	26,689	0	(4)	0	(4)	0	26,684	0	(525)	(525)	555	09/15/2036
67623C-AE-9	OFFICE PROPERTIES INCOME TRUST		04/30/2024	Various		0	0	0	0	0	30,511	0	30,511	0	0	0	0	0	21,267	02/01/2027
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2024	Various		31,664	33,333	36,670	4,931	0	(1,714)	0	(1,714)	0	36,554	0	(4,891)	(4,891)	(37,602)	12/01/2040
681936-BL-3	OMEGA HEALTHCARE INVESTORS INC		06/21/2024	Various		895,090	1,000,000	790,073	0	0	12,303	0	12,303	0	831,352	0	63,738	63,738	26,483	10/01/2029
682691-AC-4	ONEMAIN FINANCE CORP		05/30/2024	Various		155,086	175,000	145,563	147,642	0	1,279	0	1,279	0	148,921	0	6,164	6,164	3,794	09/15/2028
690742-AL-5	OWENS CORNING		05/31/2024	WELLS FARGO SECURITIES LLC		90,432	100,000	90,625	92,258	0	480	0	480	0	92,293	0	(1,861)	(1,861)	3,050	02/15/2030
69331C-AK-4	PG&E CORP		09/05/2024	CITIGROUP DTC 505		98,182	90,000	90,000	90,000	0	0	0	0	0	90,000	0	8,182	8,182	2,890	12/01/2027
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC		01/23/2024	Maturity @ 100.00		1,000,000	1,000,000	983,370	999,175	0	825	0	825	0	1,000,000	0	0	0	17,500	01/23/2024
69354N-AE-6	PRA GROUP INC		03/20/2024	GOLDMAN		123,123	125,000	112,000	112,298	0	569	0	569	0	112,866	0	10,256	10,256	6,717	02/01/2028
693982-AA-8	PGA 23RSRT A - CMBS		04/15/2024	Paydown		500,000	500,000	501,250	500,384	0	(384)	0	(384)	0	500,000	0	0	0	13,598	05/16/2033
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		02/27/2024	Various		139,595	150,000	134,125	137,628	0	326	0	326	0	137,953	0	1,642	1,642	2,312	10/15/2028
69703P-AC-3	PLMRS 2018-1 A2 - CDO	C	03/05/2024	Paydown		1,250,000	1,250,000	1,251,250	1,250,940	0	(940)	0	(940)	0	1,250,000	0	0	0	34,141	04/18/2031
70202L-AB-8	PARSONS CORP		02/22/2024	Various		188,128	110,000	120,369	117,534	0	(689)	0	(689)	0	116,845	0	71,283	71,283	144	08/15/2025
71639T-AB-2	PETIQ INC		08/07/2024	STIFEL NICHOLAUS & CO, INC		207,818	180,000	207,347	194,032	0	(3,491)	0	(3,491)	0	190,541	0	17,277	17,277	4,940	06/01/2026
737446-AQ-7	POST HOLDINGS INC		01/11/2024	Barclays Capital		92,500	100,000	89,750	91,274	0	47	0	47	0	91,321	0	1,179	1,179	1,169	04/15/2030
74112B-AM-7	PRESTIGE BRANDS INC		01/11/2024	GOLDMAN		21,736	25,000	21,875	22,370	0	12	0	12	0	22,382	0	(647)	(647)	273	04/01/2031
74165H-AB-4	PRIME HEALTHCARE SERVICES INC		08/30/2024	TENDER		218,961	225,000	243,132	228,405	0	(2,697)	0	(2,697)	0	225,708	0	(6,747)	(6,747)	20,253	11/01/2025
749868-AN-1	RREEF AMERICA REIT II INC - ABS		01/15/2024	Maturity @ 100.00		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	9,201	01/15/2024
74989H-AE-2	RRAM 12 2R2 - CDO	C	07/15/2024	Various		1,500,000	1,500,000	1,418,151	1,432,709	0	70,831	0	70,831	0	1,500,000	0	0	0	83,121	01/15/2036
75103A-AA-3	RAISING CANE'S RESTAURANTS LLC		04/29/2024	Various		124,722	116,000	117,069	117,045	0	(48)	0	(48)	0	116,997	0	7,725	7,725	4,948	05/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75281A-BJ-7	RANGE RESOURCES CORP		03/20/2024	GOLDMAN		156,000	150,000	166,239	156,384	0	(570)	0	(570)	0	155,814	0	186	186	8,491	01/15/2029
753917-AA-1	RATE 24J2 A1 - RMBS		12/01/2024	Paydown		95,703	95,703	95,823	0	0	(120)	0	(120)	0	95,703	0	0	0	1,632	08/25/2054
75513E-CP-4	RTX CORP		01/19/2024	BANC OF AMERICA SECURITIES LLC		995,340	1,500,000	949,575	958,779	0	460	0	460	0	959,239	0	36,101	36,101	16,034	03/15/2052
75524K-PT-5	CITIZENS BANK NA		10/24/2024	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,640	10/24/2025
760985-FA-4	RAMP 2001-RS3 1A5 - RMBS		12/01/2024	Paydown		5,331	5,331	5,570	5,318	0	12	0	12	0	5,331	0	0	0	163	10/25/2031
76111X-ZV-8	RFMSI 2005-S7 A5 - CMO/RMBS		12/01/2024	Paydown		266	821	896	890	0	(69)	0	(69)	0	821	0	(555)	(555)	22	11/25/2035
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		01/04/2024	BANC OF AMERICA SECURITIES LLC		147,813	150,000	148,719	148,897	0	7	0	7	0	148,904	0	(1,092)	(1,092)	2,918	08/31/2026
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		04/11/2024	CHASE		79,125	75,000	78,188	78,169	0	(14)	0	(14)	0	78,155	0	970	970	4,641	01/15/2029
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		08/01/2024	Sterne Agee & Leach Inc		11,083	11,000	11,000	0	0	0	0	0	0	11,000	0	83	83	0	02/01/2033
78409V-BL-7	S&P GLOBAL INC		04/30/2024	TRANSFER		0	0	0	(927)	0	927	0	927	0	0	0	0	0	0	03/01/2052
784730-AB-9	SSR MINING INC		09/20/2024	Various		407,488	430,000	468,846	458,580	0	(5,272)	0	(5,272)	0	453,308	0	(45,820)	(45,820)	6,378	04/01/2039
808513-BN-4	CHARLES SCHWAB CORP		03/18/2024	Maturity @ 100.00		1,000,000	1,000,000	945,050	991,401	0	8,599	0	8,599	0	1,000,000	0	0	0	3,750	03/18/2024
816196-AT-6	SELECT MEDICAL CORP		12/03/2024	Call @ 100.00		151,563	150,000	160,545	152,542	0	(1,440)	0	(1,440)	0	151,102	0	(1,102)	(1,102)	13,751	08/15/2026
82489T-AA-2	SHOCKWAVE MEDICAL INC		04/11/2024	Various		391,756	310,000	303,321	303,320	0	380	0	380	0	303,700	0	88,056	88,056	2,036	08/15/2028
82667C-AD-7	SRL 241 B - ABS		12/17/2024	Paydown		2,043	2,043	2,042	0	0	1	0	1	0	2,043	0	0	0	36	05/18/2054
82873M-AA-1	SIMMONS FOODS INC		11/15/2024	Various		91,238	100,000	81,813	82,709	0	2,029	0	2,029	0	84,738	0	6,500	6,500	4,898	03/01/2029
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		03/19/2024	GOLDMAN		50,681	50,000	48,875	48,883	0	27	0	27	0	48,910	0	1,771	1,771	1,269	05/15/2031
832696-AM-0	J M SMUCKER CO		04/30/2024	Various		446,660	500,000	426,505	431,363	0	701	0	701	0	432,064	0	14,596	14,596	9,681	03/15/2035
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		06/04/2024	Various		185,118	175,000	175,000	175,000	0	0	0	0	0	175,000	0	10,118	10,118	5,719	11/15/2031
833445-AC-3	SNOWFLAKE INC		12/04/2024	WELLS FARGO SECURITIES		40,585	30,000	30,600	0	0	(600)	0	(600)	0	30,000	0	10,585	10,585	0	10/01/2029
83406F-AA-0	SOFI TECHNOLOGIES INC		03/05/2024	BANK OF AMERICA		92,675	110,000	102,316	105,304	0	296	0	296	0	105,600	0	(12,925)	(12,925)	0	10/15/2026
844741-BG-2	SOUTHWEST AIRLINES CO		04/09/2024	JP Morgan		352,547	350,000	394,843	373,228	0	(4,827)	0	(4,827)	0	368,401	0	(15,854)	(15,854)	1,944	05/01/2025
845467-AP-4	EXPAND ENERGY CORP		12/05/2024	Call @ 100.00		102,792	100,000	110,229	103,781	0	(1,296)	0	(1,296)	0	102,485	0	(2,485)	(2,485)	13,028	09/15/2028
852060-AT-9	SPRINT CAPITAL CORP		01/17/2024	CITADEL		30,286	25,000	30,969	30,586	0	(27)	0	(27)	0	30,559	0	(273)	(273)	753	03/15/2032
85571B-AW-5	STARWOOD PROPERTY TRUST INC		12/31/2024	Maturity @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	1,406	12/31/2024
85571B-AY-1	STARWOOD PROPERTY TRUST INC		02/27/2024	BANC OF AMERICA SECURITIES LLC		93,760	100,000	88,750	89,972	0	479	0	479	0	90,451	0	3,309	3,309	2,722	01/15/2027
857691-AG-4	STATION CASINOS LLC		02/13/2024	Barclays Capital		93,790	100,000	89,125	89,901	0	255	0	255	0	90,156	0	3,634	3,634	2,250	02/15/2028
857691-AH-2	STATION CASINOS LLC		02/27/2024	BANC OF AMERICA SECURITIES LLC		66,512	75,000	62,313	62,851	0	186	0	186	0	63,037	0	3,476	3,476	848	12/01/2031
86745G-AF-0	SUNNOVA ENERGY CORP		06/06/2024	Various		87,813	125,000	124,844	124,909	0	17	0	17	0	124,926	0	(37,113)	(37,113)	5,361	09/01/2026
87165B-AD-5	SYNCHRONY FINANCIAL		08/15/2024	Various		1,000,000	1,000,000	965,000	993,967	0	12,695	0	12,695	0	1,000,000	0	0	0	42,500	08/15/2024
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		01/23/2024	TENDER		126,563	125,000	135,123	126,763	0	(139)	0	(139)	0	126,624	0	(61)	(61)	2,917	10/01/2025
88033G-CZ-1	TENET HEALTHCARE CORP		01/17/2024	TRADEWEB		122,828	125,000	120,438	122,313	0	63	0	63	0	122,376	0	451	451	3,352	01/01/2026
88033G-DB-3	TENET HEALTHCARE CORP		02/13/2024	MILLENNIUM ADVISORS LLC, CHARLOTTE		122,038	125,000	114,688	115,091	0	278	0	278	0	115,369	0	6,669	6,669	1,851	11/01/2027
880779-BB-8	TEREX CORP		09/30/2024	UBS SECURITIES LLC		25,250	25,000	25,000	0	0	0	0	0	0	25,000	0	250	250	0	10/15/2032
88315L-AL-2	TMCL 211 A - ABS	C	03/21/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/20/2046
88316A-AA-9	TMCL 241 A - ABS	C	12/20/2024	Paydown		16,000	16,000	16,000	0	0	0	0	0	0	16,000	0	0	0	189	08/20/2049
883556-CM-2	THERMO FISHER SCIENTIFIC INC		01/19/2024	US BANCORP INVESTMENTS INC.		1,103,610	1,500,000	1,060,005	1,076,397	0	833	0	833	0	1,077,229	0	26,381	26,381	11,317	10/15/2041
88603U-AA-7	THRST 2021 A - ABS	C	02/15/2024	Paydown		7,139	7,139	7,139	7,139	0	0	0	0	0	7,139	0	0	0	37	07/16/2040
88603U-AA-7	THRST 2021 A - ABS	C	12/15/2024	Paydown		35,697	35,697	35,695	32,127	0	0	0	0	0	35,697	0	0	0	681	07/16/2040
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		07/26/2024	BANC OF AMERICA SECURITIES LLC		48,922	50,000	46,813	0	0	196	0	196	0	47,009	0	1,913	1,913	2,699	03/31/2029
88655A-AA-8	TIF 241 A - ABS		12/20/2024	Paydown		56,250	56,250	56,231	0	0	19	0	19	0	56,250	0	0	0	1,163	04/20/2049
89115A-2J-0	TORONTO-DOMINION BANK		09/13/2024	Various		1,000,000	1,000,000	976,940	995,225	0	8,946	0	8,946	0	1,000,000	0	0	0	42,850	09/13/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89236T-KG-9	TOYOTA MOTOR CREDIT CORP		09/20/2024	Various		1,000,000	1,000,000	991,580	998,217	0	3,267	0	3,267	0	1,000,000	0	0	0	44,000	09/20/2024
89352H-BC-2	TRANSCANADA PIPELINES LTD		01/19/2024	MERRILL LYNCH PROFESSIONAL CLEARING, JC		1,030,700	1,250,000	965,550	995,047	0	1,496	0	1,496	0	996,544	0	34,156	34,156	8,681	10/12/2031
893647-BT-3	TRANSDIGM INC		04/08/2024	GOLDMAN		51,210	50,000	49,625	49,628	0	10	0	10	0	49,638	0	1,572	1,572	1,306	12/01/2031
893647-BU-0	TRANSDIGM INC		07/26/2024	WELLS FARGO SECURITIES LLC		25,443	25,000	25,000	0	0	0	0	0	0	25,000	0	443	443	673	03/01/2029
893647-BV-8	TRANSDIGM INC		07/26/2024	BANC OF AMERICA SECURITIES LLC		51,202	50,000	49,843	0	0	7	0	7	0	49,850	0	1,352	1,352	1,399	03/01/2032
89377M-AA-7	TRANSMEDICS GROUP INC		04/29/2024	Various		144,594	115,000	110,630	110,928	0	265	0	265	0	111,193	0	33,402	33,402	666	06/01/2028
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	05/09/2024	DEUTSCHE BANK SECURITIES, INC.		196,750	200,000	195,000	196,770	0	419	0	419	0	197,189	0	(439)	(439)	8,189	08/15/2026
897051-AC-2	TRONOX INC		03/20/2024	Various		134,651	150,000	125,719	128,932	0	630	0	630	0	129,562	0	5,089	5,089	3,392	03/15/2029
90272*-AA-0	UNITED HEALTHCARE SERVICES INC - ABS		12/15/2024	Paydown		12,388	8,737	12,233	11,656	0	(2,919)	0	(2,919)	0	8,737	0	3,651	3,651	152	05/15/2033
90353T-AJ-9	UBER TECHNOLOGIES INC		12/11/2024	UBS Warburg DTC642		35,446	35,000	36,217	0	0	(1,217)	0	(1,217)	0	35,000	0	446	446	0	12/15/2025
90932L-AJ-6	UNITED AIRLINES INC - ABS		07/15/2024	Paydown		17,316	17,316	17,316	17,316	0	0	0	0	0	17,316	0	0	0	1,074	07/15/2037
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		02/13/2024	Jane Street		122,001	125,000	117,188	117,957	0	223	0	223	0	118,180	0	3,821	3,821	1,198	06/15/2027
91327B-AA-8	UNITI GROUP LP		04/08/2024	CHASE		38,333	50,000	37,125	0	0	248	0	248	0	37,373	0	960	960	497	02/15/2029
91327T-AA-9	UNITI GROUP LP		03/19/2024	Jane Street		25,963	25,000	25,688	0	0	(8)	0	(8)	0	25,679	0	283	283	1,356	02/15/2028
91845#-AA-2	VERIZON COMMUNICATIONS INC - ABS		12/15/2024	Paydown		11,232	11,239	11,239	11,239	0	0	0	0	0	11,239	0	(8)	(8)	153	05/15/2035
92277G-AZ-0	VENTAS REALTY LP		10/25/2024	BANK OF AMERICA		62,294	50,000	50,000	50,000	0	0	0	0	0	50,000	0	12,294	12,294	756	06/01/2026
92332Y-AB-7	VENTURE GLOBAL LNG INC		04/08/2024	GOLDMAN		51,378	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,378	1,378	1,501	06/01/2031
92332Y-AC-5	VENTURE GLOBAL LNG INC		04/29/2024	MORGAN STANLEY DW INC/ALGO/SOFT		107,601	100,000	100,000	100,000	0	0	0	0	0	100,000	0	7,601	7,601	4,763	02/01/2029
92556H-AC-1	PARAMOUNT GLOBAL		03/04/2024	GOLDMAN		990,164	1,400,000	974,372	980,194	0	918	0	918	0	981,112	0	9,052	9,052	20,598	05/19/2050
92564R-AE-5	VICI PROPERTIES LP		07/23/2024	MORGAN STANLEY DW INC/ALGO/SOFT		92,183	100,000	88,377	89,350	0	747	0	747	0	90,098	0	2,085	2,085	3,884	08/15/2030
92660F-AN-4	VIDEOTRON LTD		01/17/2024	Jane Street		90,303	100,000	86,250	86,887	0	100	0	100	0	86,987	0	3,316	3,316	342	06/15/2029
928563-AL-9	VMWARE LLC		08/29/2024	Various		1,060,650	1,250,000	920,575	937,742	0	22,272	0	22,272	0	949,080	0	111,570	111,570	28,646	08/15/2031
92857W-BD-1	VODAFONE GROUP PLC	C	07/15/2024	TENDER		415,450	500,000	508,320	506,887	0	(127)	0	(127)	0	506,760	0	(91,310)	(91,310)	44,627	02/19/2043
92980*-AB-7	W2W FINANCE LLC - ABS		12/31/2024	Paydown		33,461	33,461	33,461	33,461	0	0	0	0	0	33,461	0	0	0	1,344	01/31/2032
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		01/10/2024	MORGAN STANLEY & CO		983,290	1,000,000	973,840	988,455	0	391	0	391	0	988,847	0	(5,557)	(5,557)	5,700	11/18/2024
95041A-AB-4	WELLTOWER OP LLC		09/10/2024	Various		473,075	355,000	355,325	355,286	0	(44)	0	(44)	0	355,242	0	117,833	117,833	7,749	05/15/2028
95081Q-AN-4	WESCO DISTRIBUTION INC		06/15/2024	Call @ 100.00		25,000	25,000	26,250	25,205	0	(205)	0	(205)	0	25,000	0	0	0	891	06/15/2025
98149G-AB-6	WORLD KINECT CORP		09/16/2024	GOLDMAN		69,584	60,000	60,000	60,000	0	0	0	0	0	60,000	0	9,584	9,584	2,385	07/01/2028
98919V-AA-3	ZAYO GROUP HOLDINGS INC		05/07/2024	Various		60,125	75,000	58,313	59,108	0	1,457	0	1,457	0	60,565	0	(440)	(440)	2,039	03/01/2027
98980B-AA-1	ZIPRECRUITER INC		05/16/2024	Various		87,798	100,000	84,688	85,613	0	546	0	546	0	86,159	0	1,639	1,639	3,753	01/15/2030
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH - ABS	D	07/25/2024	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,411	07/25/2024
G1591#-AS-1	BRITVIC PLC - ABS	C	02/20/2024	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,225	02/20/2024
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC - ABS	C	05/01/2024			0	0	0	0	0	0	0	0	0	0	0	0	0	17,388	03/26/2029
G4711#-AA-9	ICONIC SENIOR SECURED LOAN LLC	C	08/16/2024	Adjustment		236,181	236,181	236,181	236,181	0	0	0	0	0	236,181	0	0	0	15,683	03/09/2029
G53568-AA-8	LAMBDA SENIOR SECURED LOAN		08/16/2024	UNKNOWN		21,229	21,229	21,229	0	0	0	0	0	0	21,229	0	0	0	545	04/11/2030
G7243*-AA-3	PRIME SENIOR SECURED LOAN LLC	C	08/16/2024	UNKNOWN		34,867	34,867	34,867	34,867	0	0	0	0	0	34,867	0	0	0	2,637	09/18/2029
G7295*-AA-0	PUMA SENIOR SECURED LOAN LLC	C	08/16/2024	Adjustment		394,216	394,216	394,216	394,216	0	0	0	0	0	394,216	0	0	0	27,640	03/09/2029
G7576*-AA-0	RIVERWALK SENIOR SECURED LOAN LLC	C	08/16/2024	UNKNOWN		103,849	103,849	103,849	0	0	0	0	0	0	103,849	0	0	0	8,077	10/24/2049
G8585#-AA-3	SUNRISE SENIOR SECURED LOAN LLC		08/16/2024	Adjustment		233,556	233,556	233,556	233,556	0	0	0	0	0	233,556	0	0	0	16,380	03/09/2029
N72482-AT-4	QIAGEN NV	D	04/19/2024	DIRECT		395,640	400,000	511,420	426,037	0	(9,281)	0	(9,281)	0	416,756	0	(21,116)	(21,116)	1,778	11/13/2024
P4368#-AC-1	FORTIS TCI LIMITED - ABS	C	05/02/2024	Paydown		(75,000)	(67,500)	(75,000)	(80,625)	0	13,125	0	13,125	0	(67,500)	0	(7,500)	(7,500)	(32,768)	05/02/2031
P4368#-AC-1	FORTIS TCI LTD.	C	10/02/2024	Redemption @ 100.00		125,000	125,000	112,500	113,442	0	598	0	598	0	114,040	0	10,960	10,960	3,433	05/02/2031
Q0458*-AF-6	AQUASURE FINANCE PTY LTD	C	07/12/2024	Paydown		6,259	6,259	6,259	6,259	0	0	0	0	0	6,259	0	0	0	135	01/12/2034
Q2887#-AC-6	GOODMAN PROPERTY TRUST - ABS	D	07/02/2024	Call @ 100.00		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,551	06/15/2030
Q3915*-AC-4	FLETCHER BUILDING LIMITED - ABS	C	12/11/2024	Redemption @ 100.00		122,500	122,500	122,500	122,500	0	0	0	0	0	122,500	0	0	0	5,714	07/20/2026
Q3958#-AG-1	GOODMAN AUSTRALIA INDUSTRIAL FUND - ABS	D	12/14/2024	Maturity @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	34,950	12/14/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3974*-AA-6 ..	GIP CAPRICORN FINCO PTY LTD - ABS	D	04/05/2024 .	Redemption @ 100.00		890	890	890	890	0	0	0	0	0	890	0	0	0	14	12/31/2034 .
U37786-AA-5 ..	GLENCORE FUNDING LLC		12/30/2024 .	JP Morgan		197,400	200,000	195,500	198,438	0	1,264	0	1,264	0	199,701	0	(2,301)	(2,301)	0	03/27/2025 .
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						66,748,089	70,407,376	66,151,075	59,500,611	0	355,776	0	355,776	0	66,197,729	0	335,449	335,449	2,358,589	XXX
08772A-9A-6 ..	SUMMER BC T/L B 1L 6/21		12/31/2024 .	Redemption @ 100.00		13,969	13,969	13,864	13,912	0	3	0	3	0	13,916	0	53	53	377	12/04/2026 .
N8232N-AG-2 ..	NOURYON T/L B 1L 5/23		03/28/2024 .	Redemption @ 100.00		752	752	744	745	0	0	0	0	0	745	0	7	7	9	04/03/2028 .
C7279G-AC-4 ..	Nuvei Technologies T/L B 1L 12/23		06/01/2024 .	NATIONAL BANK OF CANADA FINANCIAL INC.		0	0	0	0	0	1,112	0	1,112	0	1,112	0	(1,112)	(1,112)	92	12/16/2030 .
17288Y-AK-8 ..	CITADEL SECURITIES T/L B 1L (ADD-ON) 12/		01/02/2024 .	Redemption @ 100.00		122	122	122	122	0	0	0	0	0	122	0	0	0	0	07/29/2030 .
54142K-AD-3 ..	GOTO GROUP T/L 1L (SECOND OUT) 2/24		05/15/2024 .	Various		181,850	224,070	288,812	289,829	0	(2,876)	0	(2,876)	0	286,911	0	(105,061)	(105,061)	13,284	04/28/2028 .
80875A-AT-8 ..	LIGHT & WONDER T/L 1L 1/24		06/28/2024 .	Redemption @ 100.00		123	123	122	122	0	0	0	0	0	122	0	1	1	3	04/14/2029 .
05278H-AB-2 ..	AUTOKINITON T/L B 1L 1/24		06/05/2024 .	Various		49,114	48,689	48,446	48,539	0	16	0	16	0	48,546	0	568	568	2,463	03/29/2028 .
C6901L-AJ-6 ..	1011778 BC UNLIMITED T/L B5 1L (ADD-ON)		08/13/2024 .	CHASE		197,754	199,500	198,503	198,606	0	88	0	88	0	198,629	0	(874)	(874)	11,226	09/23/2030 .
80875A-AT-8 ..	LIGHT & WONDER T/L 1L 1/24		08/06/2024 .	CHASE		49,127	49,127	48,758	48,877	0	33	0	33	0	48,881	0	246	246	2,681	04/14/2029 .
92943E-AB-2 ..	BOOST NEWCO T/L B 1L 6/24		08/08/2024 .	CHASE		99,875	100,000	98,963	99,039	0	81	0	81	0	99,044	0	831	831	4,370	01/31/2031 .
30204K-AD-8 ..	CONSTELLATION RENEWABLES T/L B 1L 7/24		07/30/2024 .	JEFFERIES & COMPANY, INC.		145,051	144,870	143,956	144,101	0	135	0	135	0	144,109	0	942	942	8,109	12/15/2027 .
48114N-AB-7 ..	JOURNEY PERSONAL T/L 1L 2/21		12/31/2024 .	Redemption @ 100.00		375	375	373	0	0	0	0	0	0	374	0	1	1	0	02/18/2028 .
00132U-AG-9 ..	OSMOSIS T/L B 1L 6/21		08/13/2024 .	Various		57,430	57,772	57,312	57,458	0	48	0	48	0	57,506	0	(76)	(76)	3,518	06/18/2028 .
00866H-AF-2 ..	AHEAD DATA T/L 1L 10/20		06/25/2024 .	Various		100,000	100,000	99,750	0	0	19	0	19	0	99,769	0	231	231	(31)	10/13/2027 .
03028B-AB-3 ..	AMERICAN TRAILER T/L B 1L 2/21		01/23/2024 .	BANC OF AMERICA SECURITIES LLC		83,143	84,840	84,416	84,588	0	5	0	5	0	84,593	0	(1,450)	(1,450)	1,366	02/08/2028 .
03835E-AF-1 ..	APPLOVIN T/L B 1L (ADD-ON) 10/21		01/02/2024 .	Redemption @ 100.00		375	375	374	374	0	0	0	0	0	374	0	1	1	(188)	10/20/2028 .
03835E-AF-1 ..	APPLOVIN T/L B 1L 3/24		07/30/2024 .	Various		73,963	73,688	73,503	73,565	0	16	0	16	0	73,575	0	388	388	4,154	10/20/2028 .
03960D-AB-9 ..	ARCLINE FM T/L 1L 2/24		06/28/2024 .	Redemption @ 100.00		194	194	193	0	0	0	0	0	0	193	0	1	1	1	06/23/2028 .
03960D-AB-9 ..	ARCLINE FM T/L 1L 6/21		12/31/2024 .	Redemption @ 100.00		95	95	94	0	0	0	0	0	0	94	0	0	0	2	06/23/2028 .
04651B-AB-5 ..	AMBIENCE T/L B 1L 6/21		10/03/2024 .	Redemption @ 100.00		500	500	496	498	0	0	0	0	0	498	0	2	2	21	06/26/2028 .
05278H-AB-2 ..	AUTOKINITON T/L B 1L 3/21		01/03/2024 .	Redemption @ 100.00		125	125	124	124	0	0	0	0	0	124	0	0	0	1	03/29/2028 .
08579J-BH-4 ..	BERRY GLOBAL T/L 1L 9/23		06/06/2024 .	Various		160,398	160,000	159,600	159,615	0	30	0	30	0	159,645	0	753	753	5,895	07/02/2029 .
11163A-AB-3 ..	BROCK HOLDINGS III T/L B 1L 4/24		12/31/2024 .	Redemption @ 100.00		226	226	221	0	0	0	0	0	0	222	0	4	4	10	05/01/2030 .
13134M-BQ-5 ..	CALPINE CORPORATION T/L B9 1L 4/19		06/12/2024 .	BANC OF AMERICA SECURITIES LLC		150,375	150,000	149,625	0	0	15	0	15	0	149,640	0	735	735	0	01/13/2031 .
13134N-AH-4 ..	CALPINE CONSTRUCTION T/L B 1L 7/23		06/18/2024 .	Various		149,595	150,000	148,869	148,888	0	84	0	84	0	148,973	0	623	623	9,766	07/31/2030 .
16117L-CB-3 ..	CHARTER COMMUNICATIONS T/L B4 1L 12/23		06/07/2024 .	Various		149,065	150,000	149,250	149,255	0	47	0	47	0	149,302	0	(237)	(237)	5,516	12/02/2030 .
17288Y-AM-4 ..	CITADEL SECURITIES T/L B 1L (ADD-ON) 1/2		07/01/2024 .	Various		50,137	49,878	49,815	49,817	0	5	0	5	0	49,821	0	316	316	2,161	07/29/2030 .
20786N-AC-1 ..	CONNECTWISE, LLC		06/28/2024 .	Various		48,866	49,125	48,879	48,958	0	18	0	18	0	48,976	0	(110)	(110)	2,689	09/29/2028 .
22860E-AE-2 ..	CROWN SUBSEA T/L 1L 4/21		01/31/2024 .	Redemption @ 100.00		220,377	220,377	218,173	219,185	0	(8)	0	(8)	0	219,187	0	1,189	1,189	(2,280)	04/20/2027 .
22860E-AE-2 ..	TERM LOAN B : SUBCOM		04/01/2024 .	Redemption @ 100.00		11,301	11,301	11,188	11,201	0	5	0	5	0	11,206	0	95	95	349	04/20/2027 .
22860E-AH-5 ..	CROWN SUBSEA T/L B 1L 1/24		12/31/2024 .	Redemption @ 100.00		1,125	1,125	1,114	0	0	0	0	0	0	1,115	0	10	10	17	01/27/2031 .
23338D-AQ-9 ..	DXP ENTERPRISES T/L B 1L 10/23		09/30/2024 .	Redemption @ 100.00		1,000	1,000	985	985	0	1	0	1	0	986	0	14	14	39	10/07/2030 .
23338D-AQ-9 ..	DXP ENTERPRISES T/L B 2 1L (ADD-ON) 9/24		12/31/2024 .	Redemption @ 100.00		248	248	244	0	0	0	0	0	0	244	0	3	3	3	10/07/2030 .
23343H-AD-2 ..	DRW HOLDINGS T/L 1L 2/21		03/04/2024 .	Redemption @ 100.00		1,300	1,300	1,294	1,296	0	0	0	0	0	1,296	0	4	4	30	02/24/2028 .
23343H-AE-0 ..	DRW HOLDINGS T/L B 1L 6/24		08/09/2024 .	Sterne Agee & Leach Inc		125,856	126,100	125,470	125,769	0	53	0	53	0	125,778	0	78	78	9,124	06/23/2031 .
25213Y-AU-9 ..	DEXKO GLOBAL INC.		06/05/2024 .	Various		98,271	98,580	98,164	98,313	0	25	0	25	0	98,339	0	(67)	(67)	6,691	06/26/2028 .
25213Y-AV-7 ..	DEXKO GLOBAL INC.		03/28/2024 .	Redemption @ 100.00		710	710	710	710	0	0	0	0	0	710	0	0	0	(710)	09/25/2028 .
25460H-AB-8 ..	DIRECTV FINANCING T/L 1L 7/21		01/05/2024 .	Redemption @ 100.00		4,723	4,723	4,675	4,694	0	0	0	0	0	4,694	0	28	28	(6,748)	07/22/2027 .
25460H-AB-8 ..	DIRECTV FINANCING T/L 1L 7/21		08/12/2024 .	Various		184,906	186,055	181,180	182,645	0	462	0	462	0	182,913	0	1,992	1,992	2,958	08/02/2029 .
28257K-AB-2 ..	ECHO GLOBAL T/L 1L 11/21		06/28/2024 .	Various		170,119	172,375	171,944	172,076	0	31	0	31	0	172,107	0	(1,987)	(1,987)	9,244	11/03/2028 .
30204K-AD-8 ..	EXGEN RENEWABLES T/L B 1L 12/20		05/31/2024 .	Redemption @ 100.00		5,130	5,130	5,097	5,098	0	3	0	3	0	5,101	0	28	28	101	12/15/2027 .
30233P-AL-4 ..	EYECARE PARTNERS T/L 1L 8/22		01/02/2024 .	Various		125	125	116	118	0	0	0	0	0	118	0	7	7	949	11/15/2028 .

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31935H-AD-9	FIRST BRANDS T/L B 1L 3/21		06/28/2024	Various		336,738	341,250	334,720	337,436	0	651	0	651	0	338,088	0	(1,349)	(1,349)	26,554	03/30/2027
36171N-AB-2	SKOPIMA T/L B 1L 4/21		06/28/2024	Redemption @ 100.00		1,750	1,750	1,733	1,739	0	1	0	1	0	1,740	0	10	10	66	05/12/2028
39854K-AB-6	GRINDING MEDIA INC		06/05/2024	Various		72,220	73,500	73,133	73,249	0	23	0	23	0	73,273	0	(1,052)	(1,052)	4,877	09/21/2028
43283L-AH-4	HILTON GRAND VACATIONS BORROWER LLC INIT		03/29/2024	Redemption @ 100.00		763	763	763	763	0	0	0	0	0	763	0	0	0	8	08/02/2028
43283L-AH-4	HILTON GRAND VACATIONS T/L B 1L 8/21		10/09/2024	Various		148,236	148,855	148,855	148,855	0	0	0	0	0	148,855	0	(619)	(619)	10,517	02/08/2028
43761E-AB-4	HOMESERVE T/L B 1L 5/24		07/08/2024	Various		150,098	150,000	148,500	148,626	0	113	0	113	0	148,650	0	1,448	1,448	6,992	10/21/2030
45674P-AL-8	INDY US BIDCO T/L B 1L (ADD-ON) 2/23		06/28/2024	Redemption @ 100.00		1,003	1,003	961	961	0	3	0	3	0	964	0	39	39	1,751	03/06/2028
45674P-AN-4	INDY US T/L B 1L 6/24		12/31/2024	Redemption @ 100.00		198,996	198,996	190,677	191,142	0	1,031	0	1,031	0	191,708	0	7,288	7,288	10,046	06/03/2028
46284N-AV-1	IRON MOUNTAIN T/L B 1L 12/23		07/19/2024	Various		149,627	150,000	148,875	148,875	0	86	0	86	0	148,961	0	666	666	6,531	01/31/2031
48114N-AB-7	JOURNEY PERSONAL T/L 1L 2/21		09/30/2024	Redemption @ 100.00		1,500	1,500	1,493	1,495	0	0	0	0	0	1,496	0	4	4	86	02/18/2028
54142K-AD-3	LOGMEIN T/L B 1L 8/20		01/03/2024	Redemption @ 100.00		750	750	744	747	0	0	0	0	0	747	0	3	3	0	08/14/2027
55328H-AK-7	MPH ACQUISITION T/L B 1L 8/21		06/28/2024	Various		135,932	173,250	171,518	172,099	0	116	0	116	0	172,215	0	(36,282)	(36,282)	9,448	08/17/2028
59909T-AC-8	MILANO ACQUISITION T/L 1L 10/20		06/05/2024	Various		71,029	73,120	72,067	72,512	0	69	0	69	0	72,581	0	(1,552)	(1,552)	4,827	10/01/2027
64069J-AC-6	NEPTUNE BIDCO US T/L B		07/18/2024	Various		70,274	74,625	67,698	68,791	0	633	0	633	0	69,424	0	850	850	7,160	04/11/2029
68764J-AB-7	ORYX MIDSTREAM SERVICES PERMIAN BASIN LL		01/03/2024	Redemption @ 100.00		4,291	4,291	4,269	4,276	0	(2)	0	(2)	0	4,274	0	17	17	(3,419)	09/29/2028
68764J-AB-7	ORYX MIDSTREAM T/L B 1L 1/24		07/30/2024	Various		170,307	169,827	168,978	169,278	0	77	0	77	0	169,325	0	982	982	10,286	10/05/2028
68778D-AB-4	OSCAR ACQUISITIONCO T/L B 1L 4/22		04/01/2024	Redemption @ 100.00		313	313	302	304	0	(1)	0	(1)	0	303	0	10	10	(313)	04/30/2029
70451N-AB-2	PAYSAFE HOLDINGS (US) CORP.		06/04/2024	Various		98,450	98,701	96,786	97,375	0	134	0	134	0	97,508	0	941	941	3,623	06/09/2028
71360H-AB-3	PERATON CORP (PERATON INC.) INITIAL TERM		03/28/2024	Redemption @ 100.00		782	782	779	779	0	0	0	0	0	779	0	3	3	12	02/01/2028
71360H-AB-3	PERATON T/L B 1L 2/21		08/07/2024	Various		148,025	148,395	147,853	147,912	0	78	0	78	0	147,958	0	67	67	9,805	02/01/2028
77313D-AW-1	ROCKET SOFTWARE T/L 1L 9/23		09/30/2024	Redemption @ 100.00		754	754	746	0	0	0	0	0	0	747	0	7	7	18	11/28/2028
78397G-AF-8	SCIH SALT T/L B 1L 4/21		04/22/2024	Various		142,354	142,084	141,373	141,696	0	40	0	40	0	141,736	0	618	618	4,073	03/16/2027
78489H-AB-4	SWF HOLDINGS I CORP.		04/16/2024	Various		107,813	123,125	121,894	122,204	0	58	0	58	0	122,262	0	(14,449)	(14,449)	4,772	09/18/2028
78524H-AB-1	S&S HOLDINGS T/L 1L 3/21		04/10/2024	Various		339,316	341,250	322,849	329,140	0	900	0	900	0	330,040	0	9,276	9,276	18,800	03/10/2028
78649E-AB-8	SAFETY PRODUCTS T/L 1L 6/19		12/31/2024	Redemption @ 100.00		2,354	2,354	2,402	2,382	0	(4)	0	(4)	0	2,378	0	(24)	(24)	109	06/29/2026
78649E-AD-4	SAFETY PRODUCTS DD T/L 1L 6/19		12/31/2024	Redemption @ 100.00		91	9,483	0	0	0	0	0	0	0	0	0	91	91	788	06/29/2026
80875A-AT-8	SCIENTIFIC GAMES T/L 1L 4/22		01/02/2024	Redemption @ 100.00		125	125	124	124	0	0	0	0	0	124	0	1	1	0	04/09/2029
87251R-AK-9	TGP HOLDINGS T/L 1L 6/21		06/04/2024	Various		72,728	76,153	75,735	75,885	0	26	0	26	0	75,911	0	(3,183)	(3,183)	3,139	06/26/2028
87251R-AL-7	DELAY DRAW TERM LOAN : TRAEGER PELLET		07/01/2024	Redemption @ 100.00		25	15,067	5,022	5,022	0	0	0	0	0	5,022	0	(4,997)	(4,997)	(25)	06/24/2028
89364M-CA-0	TRANSDIGM T/L J 1L 11/23		07/30/2024	Various		100,249	100,000	99,750	99,752	0	21	0	21	0	99,773	0	476	476	5,702	02/28/2031
90290P-AN-4	U.S. RENAL CARE T/L 1L 7/23		12/31/2024	Various		3,445	3,445	3,992	3,314	0	(61)	0	(61)	0	3,923	0	(478)	(478)	224	06/28/2028
90290P-AQ-7	US RENAL CARE T/L B 1L 4/21		01/05/2024	Redemption @ 100.00		2,176	2,176	2,143	2,812	139	(799)	0	(660)	0	2,152	0	24	24	(34,060)	06/26/2026
90932R-AJ-3	UNITED AIRLINES T/L B 1L 4/21		02/29/2024	Redemption @ 100.00		172,116	172,116	171,256	171,630	0	3	0	3	0	171,633	0	483	483	(34,337)	03/16/2027
98309G-AE-6	TRAVEL + LEISURE T/L B 1L (ADD-ON) 12/23		09/30/2024	Redemption @ 100.00		1,125	1,125	1,122	1,122	0	0	0	0	0	1,122	0	3	3	45	12/14/2029
98379E-AK-2	XPO T/L 1L 12/23		06/07/2024	MORGAN STANLEY DW INC/ALGO/SOFT		150,563	150,000	150,000	150,000	0	0	0	0	0	150,000	0	563	563	5,342	02/28/2031
98422B-AB-5	XPERI T/L B 1L 6/20		03/28/2024	Redemption @ 100.00		4,892	4,892	4,868	4,882	0	0	0	0	0	4,882	0	10	10	(560)	06/02/2025
98422B-AC-3	ADEIA T/L B 1L 5/24		07/30/2024	Various		34,721	34,637	34,464	34,587	0	23	0	23	0	34,590	0	131	131	2,187	06/08/2028
C0787F-AB-8	BAUSCH & LOMB T/L B 1L 5/22		09/29/2024	Various		144,067	148,125	146,273	146,882	0	279	0	279	0	147,161	0	(3,094)	(3,094)	10,435	05/05/2027
C4000K-AE-4	GARDA WORLD T/L 1L 2/22		08/07/2024	Redemption @ 100.00		25,000	25,000	24,938	0	0	6	0	6	0	24,943	0	57	57	1,198	07/02/2029
G9103#-AA-4	TRITON SENIOR SECURED LOAN LLC	C	09/17/2024	Adjustment		585,567	585,567	585,567	585,567	0	0	0	0	0	585,567	0	0	0	41,309	03/09/2029
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS EXIT T/L B	C	04/01/2024	Redemption @ 100.00		1,012	1,012	977	977	0	3	0	3	0	980	0	32	32	44	12/08/2028
L5137L-AQ-8	INTELSAT JACKSON HOLDINGS EXIT T/L B	C	04/01/2024	Redemption @ 100.00		839	839	811	817	0	(7)	0	(7)	0	814	0	26	26	(1,895)	12/08/2028
LX2165-66-5	1011778 BC UNLIMITED LIABILITY CO		03/28/2024	Redemption @ 100.00		500	500	498	498	0	0	0	0	0	498	0	2	2	10	09/13/2030
N2014A-AE-2	CIMPRESS T/L B 1L 4/21		03/28/2024	Redemption @ 100.00		750	750	743	745	0	0	0	0	0	745	0	5	5	11	04/29/2028
N2014A-AE-2	CIMPRESS T/L B 1L 4/21	C	08/09/2024	Various		145,875	145,875	144,416	145,042	0	134	0	134	0	145,098	0	777	777	9,332	04/29/2028
N3313E-AB-6	FLUTTER FINANCING T/L B 1L 11/23	C	07/19/2024	Various		150,187	150,000	149,625	149,629	0	31	0	31	0	149,660	0	527	527	7,411	11/18/2030
N6872P-AD-3	REFRESCO T/L B 5/22	C	01/02/2024	Redemption @ 100.00		375	375	371	372	0	0	0	0	0	372	0	3	3	0	05/04/2029
N6872P-AJ-0	PEGASUS BIDCO T/L B 1L 1/24	C	07/30/2024	Various		148,954	148,500	146,813	147,213	0	160	0	160	0	147,324	0	1,630	1,630	10,890	07/12/2029
N8232N-AG-2	NOURYON T/L B 1L 5/23	C	05/21/2024	CHASE		150,367	149,248	147,756	147,941	0	128	0	128	0	147,953	0	2,415	2,415	7,456	03/02/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09489T-AB-5 ..	VOCUS T/L B 1L 5/21		..08/13/2024 .	Various		122,755	122,500	121,275	121,709	0	110	0	110	0	121,819	0	936	936	9,289	..05/29/2028 .
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						6,959,967	7,106,309	7,074,043	6,818,284	139	3,518	0	3,658	0	7,098,449	0	(138,483)	(138,483)	277,833	XXX
2509999997. Total - Bonds - Part 4						77,362,638	81,669,160	77,409,715	70,496,045	139	357,160	0	357,299	0	77,471,195	0	(326,828)	(326,828)	2,736,183	XXX
2509999998. Total - Bonds - Part 5						9,673,164	9,097,369	9,067,983	0	0	(14,664)	0	(14,664)	0	9,852,673	0	(187,714)	(187,714)	255,942	XXX
2509999999. Total - Bonds						87,035,802	90,766,529	86,477,699	70,496,045	139	342,496	0	342,635	0	87,323,867	0	(514,541)	(514,541)	2,992,125	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						87,035,802	XXX	86,477,699	70,496,045	139	342,496	0	342,635	0	87,323,867	0	(514,541)	(514,541)	2,992,125	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00489L-AM-5	ACRISURE LLC		06/05/2024	MORGAN STANLEY DW INC/ALGO/SOFT	06/06/2024	GOLDMAN	25,000	25,000	25,156	25,000	0	0	0	0	0	0	156	156	0	0
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		01/08/2024	CHASE	05/30/2024	PERSHING LLC	50,000	50,500	52,333	50,465	0	(35)	0	(35)	0	0	1,867	1,867	2,153	366
02156L-AA-9	ALTICE FRANCE SA	C	02/23/2024	RBC	03/21/2024	GOLDMAN	200,000	183,500	151,000	183,865	0	365	0	365	0	0	(32,865)	(32,865)	2,438	1,174
02352B-AA-3	AMENTUM HOLDINGS INC		07/30/2024	CHASE	11/14/2024	SUMI	25,000	25,000	25,813	25,000	0	0	0	0	0	0	813	813	463	0
02352N-AA-7	AMER SPORTS CO		02/09/2024	GOLDMAN	02/09/2024	GOLDMAN	50,000	50,000	50,563	50,000	0	0	0	0	0	0	563	563	0	0
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		04/03/2024	Various	08/21/2024	Sterne Agee & Leach Inc	50,000	49,813	50,188	49,834	0	22	0	22	0	0	353	353	2,206	878
03040W-BE-4	AMERICAN WATER CAPITAL CORP		01/08/2024	BARCLAYS CAPITAL INC.	12/09/2024	JP Morgan	110,000	109,633	109,592	109,770	0	137	0	137	0	0	(179)	(179)	3,932	267
039653-AC-4	ARCOSA INC		08/12/2024	CHASE	08/14/2024	Various	50,000	50,000	51,000	50,000	0	0	0	0	0	0	1,000	1,000	0	0
073170-AK-1	BAYTEX ENERGY CORP		08/16/2024	Various	09/12/2024	Various	275,000	276,868	279,640	276,887	0	19	0	19	0	0	2,753	2,753	8,282	3,534
090043-AE-0	BILL HOLDINGS INC		12/04/2024	JP Morgan	12/04/2024	GOLDMAN	60,000	60,000	61,864	60,000	0	0	0	0	0	0	1,864	1,864	0	0
09239B-AE-9	BLACKLINE INC		05/22/2024	Morgan Stanley	08/08/2024	Various	110,000	110,300	109,534	110,288	0	(12)	0	(12)	0	0	(753)	(753)	228	0
097751-CB-5	BOMBARDIER INC		04/01/2024	Various	05/30/2024	PERSHING LLC	75,000	74,906	76,266	74,914	0	8	0	8	0	0	1,352	1,352	861	0
097751-CC-3	BOMBARDIER INC		06/18/2024	Various	10/31/2024	BANC OF AMERICA SECURITIES LLC	125,000	126,348	127,889	126,303	0	(45)	0	(45)	0	0	1,586	1,586	3,549	292
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD	C	01/08/2024	Various	10/24/2024	Various	350,000	381,687	377,985	375,333	0	(6,354)	0	(6,354)	0	0	2,652	2,652	29,540	6,866
150190-AF-3	CEDAR FAIR LP		02/28/2024	BANC OF AMERICA SECURITIES LLC	05/02/2024	Call @ 100.00	100,000	99,625	100,000	99,685	0	60	0	60	0	0	315	315	2,765	1,833
15870L-AA-6	CHAMPIONS FINANCING INC		08/28/2024	Various	11/27/2024	Barclays Capital	125,000	126,599	126,735	126,528	0	(71)	0	(71)	0	0	207	207	4,550	306
17027N-AC-6	CHOBANI LLC		01/11/2024	BANC OF AMERICA SECURITIES LLC	01/12/2024	BANC OF AMERICA SECURITIES LLC	25,000	25,000	25,250	25,000	0	0	0	0	0	0	250	250	0	0
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		05/29/2024	Various	08/05/2024	MORGAN STANLEY DW INC/ALGO/SOFT	50,000	51,906	52,500	51,835	0	(71)	0	(71)	0	0	665	665	1,763	844
18912U-AC-6	CLOUD SOFTWARE GROUP INC		05/09/2024	Various	07/26/2024	Barclays Capital	50,000	50,250	51,950	50,247	0	(3)	0	(3)	0	0	1,703	1,703	768	0
21925D-AB-5	CORNERSTONE BUILDING BRANDS INC		07/31/2024	DEUTSCHE BANK SECURITIES, INC.	10/09/2024	MORGAN STANLEY DW INC/ALGO/SOFT	75,000	75,000	77,063	75,000	0	0	0	0	0	0	2,063	2,063	1,247	0
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	BANC OF AMERICA SECURITIES LLC	05/07/2024	BANC OF AMERICA SECURITIES LLC	25,000	25,000	25,438	25,000	0	0	0	0	0	0	438	438	0	0
252131-AM-9	DEXCOM INC		04/29/2024	Various	09/16/2024	Various	185,000	185,007	164,460	185,015	0	8	0	8	0	0	(20,555)	(20,555)	570	223
26884L-AR-0	EQT CORP		01/17/2024	JP MORGAN SECURITIES INC.	12/04/2024	BARCLAYS CAPITAL	430,000	429,665	439,697	429,698	0	34	0	34	0	0	9,998	9,998	21,703	0
29415F-AB-0	ENVISTA HOLDINGS CORP		04/30/2024	Various	07/25/2024	GOLDMAN	115,000	128,257	117,554	125,400	0	(2,858)	0	(2,858)	0	0	(7,846)	(7,846)	1,727	1,074
29450Y-AB-5	EQUIPMENTSHARE.COM INC		04/11/2024	WELLS FARGO SECURITIES LLC	05/16/2024	WELLS FARGO SECURITIES LLC	75,000	75,000	77,438	75,000	0	0	0	0	0	0	2,438	2,438	611	0
30303M-8V-7	META PLATFORMS INC		08/07/2024	JP MORGAN SECURITIES INC.	08/19/2024	MORGAN STANLEY & CO LLC	550,000	547,806	570,548	547,807	0	1	0	1	0	0	22,741	22,741	908	0
31659A-AB-2	FIESTA PURCHASER INC		09/09/2024	DEUTSCHE BANK SECURITIES, INC.	09/10/2024	DEUTSCHE BANK SECURITIES, INC.	25,000	25,000	25,438	25,000	0	0	0	0	0	0	438	438	0	0
36267Q-AA-2	GN BONDCO LLC		08/22/2024	Various	11/08/2024	Various	75,000	74,031	80,031	74,103	0	71	0	71	0	0	5,929	5,929	4,038	1,867
366504-AA-6	GARRETT MOTION HOLDINGS INC		05/07/2024	GOLDMAN	05/08/2024	GOLDMAN	25,000	25,000	25,125	25,000	0	0	0	0	0	0	125	125	0	0
367398-AA-2	GATES CORP		05/22/2024	GOLDMAN	05/23/2024	GOLDMAN	25,000	25,000	25,250	25,000	0	0	0	0	0	0	250	250	0	0
37185L-AQ-5	GENESIS ENERGY LP		05/06/2024	RBC	05/07/2024	RBC	25,000	25,000	25,219	25,000	0	0	0	0	0	0	219	219	0	0
37954F-AK-0	GLOBAL PARTNERS LP		01/03/2024	CHASE	01/05/2024	BANC OF AMERICA SECURITIES LLC	50,000	50,000	50,625	50,000	0	0	0	0	0	0	625	625	0	0
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		07/25/2024	CHASE	07/29/2024	NATIONAL BANK OF CANADA FINANCIAL INC.	25,000	25,000	25,219	25,000	0	0	0	0	0	0	219	219	0	0
410345-AQ-5	HANESBRANDS INC		01/04/2024	Various	08/06/2024	Various	75,000	72,938	78,250	73,073	0	135	0	135	0	0	5,177	5,177	6,600	2,663
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		06/13/2024	Various	07/29/2024	EXCHANGE OFFER	150,000	140,313	140,923	141,489	0	1,176	0	1,176	0	0	(566)	(566)	3,019	998
41984L-AB-3	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		07/31/2024	Various	08/21/2024	Various	148,750	138,423	150,300	138,521	0	98	0	98	0	0	11,779	11,779	1,144	38
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	CHASE	05/09/2024	MORGAN STANLEY DW INC/ALGO/SOFT	25,000	25,000	25,125	25,000	0	0	0	0	0	0	125	125	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44106M-AW-2	SERVICE PROPERTIES TRUST		01/10/2024	CHASE	03/19/2024	BANC OF AMERICA SECURITIES LLC	25,000	22,594	22,995	22,726	0	132	0	132	0	0	269	269	743	505
44805R-AA-3	HUSKY IMS CANADIAN ESCROW CO-ISSUER LTD		02/01/2024	Various	12/13/2024	Various	75,000	75,625	78,250	75,539	0	(86)	0	(86)	0	0	2,711	2,711	5,594	0
45258D-AA-3	IMMUNOCORE HOLDINGS PLC	C	05/16/2024	Various	07/09/2024	JP Morgan	120,000	120,115	102,765	120,085	0	(30)	0	(30)	0	0	(17,320)	(17,320)	1,313	486
45824T-BC-8	INTELSAT JACKSON HOLDINGS SA	C	09/05/2024	Various	11/12/2024	Various	150,000	141,813	143,000	142,337	0	524	0	524	0	0	663	663	5,972	1,810
472145-AF-8	JAZZ INVESTMENTS I LTD	C	04/22/2024	GOLDMAN	09/19/2024	BANK OF AMERICA	20,000	19,174	20,023	19,326	0	152	0	152	0	0	697	697	306	143
50106G-AG-7	KRONOS ACQUISITION HOLDINGS INC		06/27/2024	Various	10/18/2024	Various	75,000	75,188	75,938	75,174	0	(13)	0	(13)	0	0	763	763	1,770	0
50187T-AK-2	LGI HOMES INC		11/12/2024	BANC OF AMERICA SECURITIES LLC	11/13/2024	MORGAN STANLEY DW INC/ALGO/SOFT	25,000	25,000	25,063	25,000	0	0	0	0	0	0	63	63	0	0
516806-AG-1	VITAL ENERGY INC		03/21/2024	RBC	04/29/2024	Call @ 105.06	75,000	79,200	78,797	78,584	0	(616)	0	(616)	0	0	213	213	2,194	1,477
516806-AK-2	VITAL ENERGY INC		04/02/2024	Various	09/12/2024	Various	200,000	203,122	203,209	203,030	0	(91)	0	(91)	0	0	179	179	5,879	148
552953-CJ-8	MGM RESORTS INTERNATIONAL		03/25/2024	DEUTSCHE BANK SECURITIES, INC.	07/15/2024	DEUTSCHE BANK SECURITIES, INC.	50,000	50,000	50,063	50,000	0	0	0	0	0	0	63	63	876	0
55337P-AA-0	MIWD HOLDCO II LLC		01/31/2024	Various	10/31/2024	Jane Street	125,000	113,938	119,554	115,076	0	1,139	0	1,139	0	0	4,477	4,477	5,844	688
57638P-AA-2	MASTERBRAND INC		06/20/2024	CHASE	06/20/2024	CHASE	25,000	25,000	25,219	25,000	0	0	0	0	0	0	219	219	0	0
59001A-BE-1	MERITAGE HOMES CORP		05/07/2024	JP Morgan	07/26/2024	GOLDMAN	25,000	25,000	27,333	25,000	0	0	0	0	0	0	2,333	2,333	97	0
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		05/14/2024	Barclays Capital	08/26/2024	Call @ 100.00	50,000	48,000	50,000	48,160	0	160	0	160	0	0	1,840	1,840	1,426	679
62886E-BA-5	NCR VOYIX CORP		04/12/2024	Various	08/23/2024	Various	150,000	137,656	145,131	138,497	0	841	0	841	0	0	6,634	6,634	5,855	2,748
62886H-AX-9	NCL CORPORATION LTD		05/13/2024	JP Morgan	10/10/2024	Various	160,000	181,420	213,698	174,303	0	(7,117)	0	(7,117)	0	0	39,394	39,394	5,929	2,484
62886H-BD-2	NCL CORPORATION LTD		04/10/2024	Various	05/13/2024	JP Morgan	170,000	149,807	151,007	151,658	0	1,851	0	1,851	0	0	(651)	(651)	1,266	702
66977W-AU-3	NOVA CHEMICALS CORP		03/21/2024	Various	06/12/2024	Various	100,000	102,731	105,938	102,661	0	(70)	0	(70)	0	0	3,277	3,277	2,969	1,019
67623C-AJ-8	OFFICE PROPERTIES INCOME TRUST		10/19/2022	BTIG LLC	07/09/2024	BTIG LLC	0	0	478,850	795,034	0	(4,320)	0	(4,320)	0	0	(316,184)	(316,184)	3,050	0
680665-AL-0	OLIN CORP		08/20/2024	MORGAN STANLEY DW INC/ALGO/SOFT	11/14/2024	CHASE	250,000	248,645	245,625	248,706	0	61	0	61	0	0	(3,081)	(3,081)	4,063	781
682189-AU-9	ON SEMICONDUCTOR CORP		04/15/2024	Various	05/07/2024	MIZUHO INTERNATIONAL PLC	80,000	75,179	78,527	75,236	0	57	0	57	0	0	3,290	3,290	76	51
68278C-AA-3	ONE SKY FLIGHT LLC		12/11/2024	MORGAN STANLEY DW INC/ALGO/SOFT	12/12/2024	MORGAN STANLEY DW INC/ALGO/SOFT	25,000	25,000	25,406	25,000	0	0	0	0	0	0	406	406	0	0
70202L-AC-6	PARSONS CORP		02/22/2024	BANK OF AMERICA	11/11/2024	Various	80,000	80,000	104,290	80,000	0	0	0	0	0	0	24,290	24,290	1,349	0
71880K-AA-9	PHINIA INC		03/27/2024	CHASE	08/21/2024	BANC OF AMERICA SECURITIES LLC	25,000	25,250	25,688	25,234	0	(16)	0	(16)	0	0	453	453	647	0
737446-AU-8	POST HOLDINGS INC		02/05/2024	CHASE	09/25/2024	Barclays Capital	50,000	50,000	51,500	50,000	0	0	0	0	0	0	1,500	1,500	1,875	0
77314E-AB-4	ROCKET SOFTWARE INC		05/29/2024	Various	07/26/2024	Barclays Capital	150,000	150,500	154,350	150,488	0	(12)	0	(12)	0	0	3,862	3,862	3,300	181
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		02/20/2024	WELLS FARGO SECURITIES LLC	08/13/2024	Call @ 100.00	50,000	53,750	53,514	53,149	0	(601)	0	(601)	0	0	(3,149)	(3,149)	6,186	475
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		09/12/2024	WELLS FARGO SECURITIES LLC	09/13/2024	WELLS FARGO SECURITIES LLC	50,000	50,000	50,250	50,000	0	0	0	0	0	0	250	250	0	0
81761L-AA-0	SERVICE PROPERTIES TRUST		01/11/2024	PERSHING LLC	06/04/2024	Call @ 100.00	150,000	151,500	152,753	151,126	0	(374)	0	(374)	0	0	(1,126)	(1,126)	10,846	3,781
82452J-AD-1	SHIFT4 PAYMENTS INC		04/25/2024	Various	08/13/2024	Various	105,000	96,794	100,940	97,616	0	822	0	822	0	0	3,324	3,324	280	91
82873M-AA-1	SIMMONS FOODS INC		10/22/2024	Jane Street	11/19/2024	RBC	50,000	46,689	46,125	46,739	0	50	0	50	0	0	(614)	(614)	501	334
876030-AF-4	TAPESTRY INC		04/17/2024	DEUTSCHE BANK SECURITIES, INC.	08/02/2024	Various	50,000	52,001	53,426	51,962	0	(39)	0	(39)	0	0	1,464	1,464	2,704	1,548
88162G-AB-9	TETRA TECH INC		04/19/2024	BANK OF AMERICA	08/29/2024	JP Morgan	30,000	32,833	39,525	32,602	0	(231)	0	(231)	0	0	6,923	6,923	366	128
893647-BV-8	TRANSDIGM INC		02/12/2024	GOLDMAN	03/19/2024	GOLDMAN	50,000	50,000	50,313	50,000	0	0	0	0	0	0	313	313	221	0
901109-AG-3	TUTOR PERINI CORP		04/17/2024	GOLDMAN	04/24/2024	GOLDMAN	75,000	73,283	75,000	73,285	0	3	0	3	0	0	1,715	1,715	99	0
90279X-AA-0	UKG INC		01/30/2024	CHASE	01/30/2024	CHASE	50,000	50,000	50,500	50,000	0	0	0	0	0	0	500	500	0	0
91740P-AG-3	USA COMPRESSION PARTNERS LP		03/04/2024	CHASE	10/15/2024	Various	100,000	100,000	101,781	100,000	0	0	0	0	0	0	1,781	1,781	4,038	0
92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	CHASE	05/30/2024	CHASE	25,000	25,000	25,313	25,000	0	0	0	0	0	0	313	313	0	0
92339L-AA-0	VERDE PURCHASER LLC		07/08/2024	Various	11/18/2024	GOLDMAN	50,000	53,125	53,250	53,064	0	(61)	0	(61)	0	0	186	186	2,465	561
95041A-AB-4	WELLTOWER OP LLC		02/01/2024	BANK OF AMERICA	09/10/2024	BANK OF AMERICA	35,000	37,773	48,038	37,386	0	(388)	0	(388)	0	0	10,652	10,652	791	207
97246J-AA-6	WILSONART LLC		07/25/2024	GOLDMAN	11/12/2024	RBC	200,000	200,000	199,000	200,000	0	0	0	0	0	0	(1,000)	(1,000)	5,989	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
97382W-AA-1 ..	WINDSTREAM SERVICES LLC		09/05/2024 .	GOLDMAN	12/23/2024 .	Call @ 100.00	100,000	99,750	101,938	99,771	0	21	0	21	0	0	229	229	4,694	452
983130-AV-7 ..	WYNN LAS VEGAS LLC		01/19/2024 .	Various	01/29/2024 .	TRADEWEB	150,000	149,188	149,658	149,217	0	30	0	30	0	0	441	441	3,438	3,132
98877D-AE-5 ..	ZF NORTH AMERICA CAPITAL INC		08/16/2024 .	MORGAN STANLEY DW INC/ALGO/SOFT	08/21/2024 .	BANC OF AMERICA SECURITIES LLC	150,000	156,944	156,188	156,936	0	(8)	0	(8)	0	0	(748)	(748)	3,800	3,711
98980B-AA-1 ..	ZIPRECRUITER INC		01/25/2024 .	MORGAN STANLEY DW INC/ALGO/SOFT	06/11/2024 .	MORGAN STANLEY DW INC/ALGO/SOFT	50,000	44,750	43,500	45,011	0	261	0	261	0	0	(1,511)	(1,511)	997	97
G7576*-AA-0 ..	RIVERWALK SENIOR SECURED LOAN LLC	C	02/01/2024 .	UNKNOWN	08/16/2024 .	UNKNOWN	3,000	3,000	3,000	3,000	0	0	0	0	0	0	0	0	233	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							7,811,750	7,794,709	8,385,181	8,578,780	0	(15,283)	0	(15,283)	0	0	(201,804)	(201,804)	215,097	51,643
25472P-AB-6 ..	DISCOVERY ENERGY T/L B 1L 1/24		01/30/2024 .	BANC OF AMERICA SECURITIES LLC	07/19/2024 .	BANC OF AMERICA SECURITIES LLC	100,000	96,650	100,750	96,747	0	97	0	97	0	0	4,003	4,003	1,987	0
000000-00-0 ..	CEDAR FAIR T/L 1L 4/24		04/18/2024 .	GOLDMAN	06/12/2024 .	WELLS FARGO SECURITIES LLC	52,000	51,870	52,130	51,872	0	2	0	2	0	0	258	258	359	0
34966L-AB-0 ..	FORTRESS INTERMEDIATE T/L B 1L 5/24		05/09/2024 .	CHASE	06/05/2024 .	CHASE	150,000	149,250	150,563	149,250	0	0	0	0	0	0	1,313	1,313	0	0
00866H-AG-0 ..	AHEAD DB T/L B 1L 1/24		01/24/2024 .	RBC	08/06/2024 .	Redemption @ 100.00	50,000	49,500	50,000	49,536	0	36	0	36	0	0	464	464	4,669	0
12656A-AC-3 ..	CNT HOLDINGS T/L B 1L 11/20		01/22/2024 .	MORGAN STANLEY DW INC/ALGO/SOFT	06/04/2024 .	Various	130,000	129,350	130,648	129,394	0	44	0	44	0	0	1,255	1,255	3,021	0
12768E-AH-9 ..	CAESARS ENTERTAINMENT T/L B1 1L 1/24		01/24/2024 .	CHASE	07/31/2024 .	Various	100,000	99,750	100,125	99,768	0	18	0	18	0	0	357	357	3,986	0
22282G-AG-2 ..	COVANTA HOLDING T/L B 1L 2/24		02/02/2024 .	BARC	07/31/2024 .	Barclays Capital	23,080	23,975	23,095	23,902	0	(74)	0	(74)	0	0	(806)	(806)	753	0
22282G-AH-0 ..	COVANTA HOLDING T/L C 1L 2/24		02/02/2024 .	Unknown	07/31/2024 .	Barclays Capital	1,052	1,049	1,053	1,049	0	0	0	0	0	0	3	3	0	0
23343H-AE-0 ..	DRW HOLDINGS T/L B 1L 6/24		01/23/2024 .	BANC OF AMERICA SECURITIES LLC	08/09/2024 .	Sterne Agee & Leach Inc	49,490	49,005	49,394	49,055	0	50	0	50	0	0	339	339	2,428	0
47077D-AH-3 ..	JANE STREET T/L B 1L (ADD-ON) 1/24		01/12/2024 .	Barclays Capital	07/30/2024 .	Various	100,000	99,500	99,939	99,572	0	72	0	72	0	0	367	367	4,577	0
87251R-AK-9 ..	TGP HOLDINGS T/L 1L 6/21		07/01/2024 .	Direct	06/04/2024 .	UBS SECURITIES LLC	4,997	0	4,772	0	0	0	0	0	0	0	4,772	4,772	625	0
88372K-AF-7 ..	THEVELIA T/L B 1L 1/24		01/24/2024 .	GOLDMAN	05/21/2024 .	Various	25,000	25,000	25,175	25,000	0	0	0	0	0	0	175	175	786	0
89334G-BE-3 ..	TRANS UNION T/L 1L (ADD-ON) 1/24		01/30/2024 .	CHASE	08/06/2024 .	Various	150,000	149,625	149,596	149,676	0	51	0	51	0	0	(79)	(79)	5,825	0
97360B-AD-7 ..	WINDSOR HOLDINGS T/L B 1L (ADD-ON) 3/24		01/25/2024 .	MORGAN STANLEY DW INC/ALGO/SOFT	07/19/2024 .	Various	50,000	50,000	50,331	50,000	0	0	0	0	0	0	331	331	2,394	0
98422B-AC-3 ..	ADEIA T/L B 1L 5/24		05/15/2024 .	BANC OF AMERICA SECURITIES LLC	07/30/2024 .	BANC OF AMERICA SECURITIES LLC	100,000	100,000	100,263	100,000	0	0	0	0	0	0	263	263	2,112	0
C7279G-AC-4 ..	PIVOTAL PAYMENTS T/L 1L 9/18		03/01/2024 .	NATIONAL BANK OF CANADA FINANCIAL INC.	08/09/2024 .	Various	150,000	148,875	150,149	149,190	0	315	0	315	0	0	959	959	5,406	0
L2000A-AF-7 ..	CAMELOT US T/L 1L 1/24		01/25/2024 .	Sterne Agee & Leach Inc	07/30/2024 .	Various	50,000	49,875	50,000	49,884	0	9	0	9	0	0	116	116	1,918	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							1,285,619	1,273,275	1,287,983	1,273,893	0	618	0	618	0	0	14,090	14,090	40,845	0
2509999998. Total - Bonds							9,097,369	9,067,983	9,673,164	9,852,673	0	(14,664)	0	(14,664)	0	0	(187,714)	(187,714)	255,942	51,643
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								9,067,983	9,673,164	9,852,673	0	(14,664)	0	(14,664)	0	0	(187,714)	(187,714)	255,942	51,643

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Operations Account		0.000	0	0	(144,029)	XXX.
EFT Operations Account					(2,623)	XXX.
Policy Account					1,556,853	XXX.
Special Account						XXX.
Commissions Account					(49,164)	XXX.
Health Account						XXX.
EFT Policy Account					(2,274,940)	XXX.
Flex Spend Account					2,000	XXX.
FHLB Capital Stock Account					1,820	XXX.
BMO Harris					0	XXX.
Bankers Trust						XXX.
UMB Mortgage Account						XXX.
US Bank					2,500,000	XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	1,589,916	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	1,589,916	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	350	XXX
0599999 Total - Cash	XXX	XXX	0	0	1,590,266	XXX

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

1. January	(748,956)	4. April	(1,343,059)	7. July	(1,643,010)	10. October	(992,446)
2. February	(882,413)	5. May	(1,385,007)	8. August	(1,016,252)	11. November	(1,029,481)
3. March	(1,956,441)	6. June	(569,219)	9. September	(1,192,103)	12. December	1,590,266

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
31846V-54-2	FIRST AMER:TRS OBG Z		12/02/2024	4.280		50,574	184	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/26/2024	4.240		4,000	0	0
60934N-87-2	FEDERATED HRMS TRS SVC		12/31/2024	4.040		4,880,985	7,601	12,746
60934N-87-2	FEDERATED HRMS TRS SVC	0	12/30/2024	4.040		3,698,060	28,968	10,831
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,633,618	36,753	23,577
8609999999 - Total Cash Equivalents						8,633,618	36,753	23,577

1.

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

1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$	0
1B	2A ...$	0	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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

NONE