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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

AUGUSTAR LIFE INSURANCE COMPANY

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 67172 Employer's ID Number 31-0397080

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 09/09/1909 Commenced Business 10/10/1910

Statutory Home Office One Financial Way (Street and Number), Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number)
Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100 (Area Code) (Telephone Number)

Mail Address Post Office Box 237 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Financial Way (Street and Number)
Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code), 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name), 513-794-6100-6015 (Area Code) (Telephone Number)
amber_roberts@constellationinsurance.com (E-mail Address), 513-794-4622 (FAX Number)

OFFICERS

President and Chief Executive Officer	Clifford James Jack	Treasurer & Chief Corporate Development Officer	Brijendra Singh Grewal #
SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	Carlos Fernando da Costa Almeida de Paiva Nascimento	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance, Appointed Actuary	Scott Niel Shepherd #

OTHER

Michael Akker #, Senior Vice President & Chief Operating Officer, ALAC	David Anthony Azzarito #, President, Latin America	Marc Ari Bruger #, Managing Director
Lori Dianne Dashewich #, Senior Vice President, Chief Financial Officer	Jonathan Morton Egol #, Managing Director	Sachin Jain #, Senior Vice President & Chief Investment Officer
David George Marlow #, Senior Vice President, Operations & IT	Gary Russell Rodmaker #, Managing Director	Marc Allan Socol, Senior Vice President & Chief Revenue Officer

DIRECTORS OR TRUSTEES

Anurag Chandra	Philippe Francois Charette	Patricia Lynn Guinn
Syed Salman Hasnain #	Westley Vander Thompson	Steven Carl Verney

State of Ohio
County of Butler 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.

Lori Dashewich	Carlos Paiva	Scott N. Shepherd
Lori Dianne Dashewich	Carlos Fernando da Costa Almeida de Paiva Nascimento	Scott Niel Shepherd
Senior Vice President, Chief Financial Officer	SVP, Corporate Secretary & LATAM Regional Counsel and Compliance	SVP, Chief Risk Officer & Head of U.S. M&A/Reinsurance, Appointed Actuary

Subscribed and sworn to before me this 14th day of February, 2025

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 .....

Stephanie Coleman
Notary Public
Expires November 24, 2025

NOTARIAL SEAL STATE OF OHIO

STEPHANIE COLEMAN
Notary Public, State of Ohio
My Commission Expires:
November 24, 2025

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	7,712,987,014	0	7,712,987,014	6,082,185,131
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	16,551,600	0	16,551,600	16,550,900
	2.2 Common stocks	868,515,848	27,701,519	840,814,329	688,860,815
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,669,672,227	0	1,669,672,227	1,197,158,480
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	23,493,005	0	23,493,005	23,592,521
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 237,106,081 , Schedule E - Part 1), cash equivalents ($ 332,826,806 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	569,932,887	0	569,932,887	735,777,704
6.	Contract loans (including $ 0 premium notes)	936,175,569	162,835	936,012,734	926,013,488
7.	Derivatives (Schedule DB)	191,797,199	0	191,797,199	60,885,665
8.	Other invested assets (Schedule BA)	350,110,330	0	350,110,330	326,740,207
9.	Receivables for securities	9,984,535	0	9,984,535	2,049,946
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	162,366,253
11.	Aggregate write-ins for invested assets	30,170,000	0	30,170,000	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,379,390,214	27,864,354	12,351,525,860	10,222,181,110
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	78,106,657	0	78,106,657	57,294,125
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	584,270	0	584,270	389,953
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	1,981,437	0	1,981,437	2,010,772
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	58,982,336	0	58,982,336	58,720,106
	16.2 Funds held by or deposited with reinsured companies	0	0	0	17,280,300
	16.3 Other amounts receivable under reinsurance contracts	27,390,954	0	27,390,954	50,485,394
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	48,062,079	0	48,062,079	66,503,800
18.2	Net deferred tax asset	102,048,072	39,385,411	62,662,661	83,317,127
19.	Guaranty funds receivable or on deposit	7,095,078	0	7,095,078	1,936,663
20.	Electronic data processing equipment and software	1,082,172	0	1,082,172	630,779
21.	Furniture and equipment, including health care delivery assets ($ 0)	4,870,705	1,660,214	3,210,491	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	22,523,106	0	22,523,106	34,719,403
24.	Health care ($ 0) and other amounts receivable	8,124,232	8,124,232	0	0
25.	Aggregate write-ins for other-than-invested assets	201,749,629	30,381,901	171,367,728	172,433,934
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,941,990,941	107,416,112	12,834,574,829	10,767,903,466
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	13,085,072,175	0	13,085,072,175	13,876,581,784
28.	Total (Lines 26 and 27)	26,027,063,116	107,416,112	25,919,647,004	24,644,485,250
	DETAILS OF WRITE-INS				
1101.	Receivable for Collateral	30,170,000	0	30,170,000	0
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)	30,170,000	0	30,170,000	0
2501.	Annuity rider charges receivable	90,486,798	0	90,486,798	98,051,582
2502.	Return of Reinsurance Trust Assets - Scottish Re	51,049,039	0	51,049,039	51,049,039
2503.	Keyman insurance	9,357,873	0	9,357,873	10,098,001
2598.	Summary of remaining write-ins for Line 25 from overflow page	50,855,919	30,381,901	20,474,018	13,235,312
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	201,749,629	30,381,901	171,367,728	172,433,934

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,757,913,123 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 326,869,971 Modco Reserve)	2,757,913,123	2,944,953,642
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	19,488,972	19,497,088
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	870,684,212	885,839,161
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	17,924,906	19,516,847
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	158,706	132,801
5.	Policyholders' dividends/refunds to members $ 168,202 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	168,202	175,332
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	4,809,581	3,675,373
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 56,475 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	145,495	102,853
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 1,734,424 assumed and $ 149,142,940 ceded	150,877,364	231,529,554
	9.4 Interest maintenance reserve (IMR, Line 6)	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,715,166 accident and health $ 233,886 and deposit-type contract funds $ 0	1,949,052	6,664,162
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	19,906,642	15,432,516
13.	Transfers to Separate Accounts due or accrued (net) (including $ (9,587,687) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(313,866,943)	(422,242,335)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	2,528,355	422,121
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	9,126,587	8,554,425
17.	Amounts withheld or retained by reporting entity as agent or trustee	151,189,551	128,400,780
18.	Amounts held for agents' account, including $ 3,284,211 agents' credit balances	3,284,210	4,360,643
19.	Remittances and items not allocated	5,998,795	44,416,454
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	190,753,514	117,848,866
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,257,353,927) reinsurers	5,550,220,692	3,410,883,182
	24.04 Payable to parent, subsidiaries and affiliates	265,756,240	218,747,563
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	62,567,266	70,168,658
	24.08 Derivatives	0	17,280,300
	24.09 Payable for securities	6,750,000	0
	24.10 Payable for securities lending	0	162,366,253
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,030,538,373	926,329,273
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,808,872,895	8,815,055,511
27.	From Separate Accounts Statement	13,085,072,175	13,876,581,784
28.	Total liabilities (Lines 26 and 27)	23,893,945,070	22,691,637,295
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	308,157,502	308,082,091
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,073,735,859	948,735,859
34.	Aggregate write-ins for special surplus funds	4,966,864	62,762,661
35.	Unassigned funds (surplus)	628,841,702	623,267,344
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	2,015,701,927	1,942,847,955
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,025,701,927	1,952,847,955
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	25,919,646,997	24,644,485,250
	DETAILS OF WRITE-INS		
2501.	Policy loan liability	864,622,137	854,387,428
2502.	Liability for cash collateral	140,907,544	47,360,000
2503.	Deferred liability for intercompany reinsurance	18,956,939	18,956,939
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,051,753	5,624,906
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,030,538,373	926,329,273
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	4,966,864	3,937,042
3402.	Segregated special surplus for Sunrise Captive Re, LLC.	0	58,825,619
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)	4,966,864	62,762,661

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	1,110,003,915	86,698,983
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	451,028,964	376,972,481
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	665,113	1,574,241
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)	467,100,412	402,859,191
7.	Reserve adjustments on reinsurance ceded	(2,196,266,059)	10,465,444,723
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	176,203,759	176,032,342
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	167,537,814	205,084,679
9.	Total (Lines 1 to 8.3)	176,273,918	11,714,666,640
10.	Death benefits	30,757,711	35,972,651
11.	Matured endowments (excluding guaranteed annual pure endowments)	546,955	347,559
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	64,857,361	17,343,588
13.	Disability benefits and benefits under accident and health contracts	1,798,428	1,690,901
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	172,364,118	145,424,155
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	29,279,667	22,876,059
18.	Payments on supplementary contracts with life contingencies	478,672	468,862
19.	Increase in aggregate reserves for life and accident and health contracts	442,101,406	1,160,311,835
20.	Totals (Lines 10 to 19)	742,184,318	1,384,435,610
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	293,998,319	146,184,333
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	30,516,437	200,245,228
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	134,989,949	148,630,027
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	14,078,148	12,204,138
25.	Increase in loading on deferred and uncollected premiums	(22,129)	(503,675)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,290,594,424)	(2,247,503,459)
27.	Aggregate write-ins for deductions	1,191,056,056	12,012,229,445
28.	Totals (Lines 20 to 27)	116,206,674	11,655,921,647
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	60,067,244	58,744,993
30.	Dividends to policyholders and refunds to members	5,837,564	4,784,164
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	54,229,680	53,960,829
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	244,832	(46,017,948)
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)	53,984,848	99,978,777
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,028,265 (excluding taxes of $ (2,864,027) transferred to the IMR)	34,359,734	(1,327,978)
35.	Net income (Line 33 plus Line 34)	88,344,582	98,650,799
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,952,847,955	1,965,922,789
37.	Net income (Line 35)	88,344,582	98,650,799
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,569)	184,441,830	(11,080,821)
39.	Change in net unrealized foreign exchange capital gain (loss)	(397,105)	0
40.	Change in net deferred income tax	6,519,200	(12,649,142)
41.	Change in nonadmitted assets	(44,774,613)	64,864,295
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0
43.	Change in reserve on account of change in valuation basis (increase) or decrease	0	0
44.	Change in asset valuation reserve	(72,904,649)	(22,310,709)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	2,000
47.	Other changes in surplus in Separate Accounts Statement	0	(2,119)
48.	Change in surplus notes	75,411	(1,921,580)
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	125,000,000	125,000,000
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(195,000,000)	(196,590,000)
53.	Aggregate write-ins for gains and losses in surplus	(18,450,678)	(57,037,556)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	72,853,978	(13,074,833)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,025,701,934	1,952,847,955
	DETAILS OF WRITE-INS		
08.301.	Policy charges	191,580,347	202,222,122
08.302.	Modco miscellaneous income	95,993,352	123,159,098
08.303.	Fee income	45,025,788	45,621,075
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(165,061,673)	(165,917,616)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	167,537,814	205,084,679
2701.	VA base reinsurance transfer to/from SA Modco	2,182,736,453	1,715,266,163
2702.	Funds withheld miscellaneous expense	307,870,921	182,146,921
2703.	Miscellaneous expense	37,913,633	9,215,085
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,337,464,951)	10,105,601,276
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,191,056,056	12,012,229,445
5301.	Benefit plan adjustment	4,032,533	732,912
5302.	Prior period adjustment	(1,747,464)	0
5303.	Deferred coinsurance gain	(20,735,747)	(57,770,468)
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(18,450,678)	(57,037,556)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	2,727,139,903	1,056,675,133
2.	Net investment income	434,107,264	382,422,976
3.	Miscellaneous income	59,067,806	296,771,929
4.	Total (Lines 1 through 3)	3,220,314,973	1,735,870,038
5.	Benefit and loss related payments	3,082,464,818	2,431,665,788
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,398,969,816)	(1,864,597,058)
7.	Commissions, expenses paid and aggregate write-ins for deductions	520,444,906	510,617,314
8.	Dividends paid to policyholders	52,752,995	58,726,358
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(20,384,654)	(45,095,379)
10.	Total (Lines 5 through 9)	1,236,308,249	1,091,317,023
11.	Net cash from operations (Line 4 minus Line 10)	1,984,006,724	644,553,015
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,923,439,247	538,345,814
	12.2 Stocks	98,500,000	458,893
	12.3 Mortgage loans	146,716,017	107,778,795
	12.4 Real estate	0	0
	12.5 Other invested assets	74,852,255	2,806,437
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	70,340,408	39,687,841
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,313,847,927	689,077,780
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,383,814,400	607,467,108
	13.2 Stocks	96,424,800	125,050,578
	13.3 Mortgage loans	606,878,826	186,025,000
	13.4 Real estate	1,330,581	1,841,239
	13.5 Other invested assets	237,666,308	57,076,252
	13.6 Miscellaneous applications	161,400,362	60,483,126
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,487,515,277	1,037,943,303
14.	Net increase/(decrease) in contract loans and premium notes	10,046,211	25,056,722
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,183,713,561)	(373,922,245)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	(2,000,000)
	16.2 Capital and paid in surplus, less treasury stock	125,000,000	125,000,000
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(44,491,029)	182,097,291
	16.5 Dividends to stockholders	195,000,000	84,782,650
	16.6 Other cash provided (applied)	148,353,049	(41,637,463)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	33,862,020	178,677,178
	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)	(165,844,817)	449,307,948
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	735,777,707	286,469,759
	19.2 End of year (Line 18 plus Line 19.1)	569,932,890	735,777,707

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

20.0001. Change in securities lending collateral	162,366,253	(48,426,337)
20.0002. Modco reinsurance reserve adjustment	87,720,114	123,159,098
20.0003. Transfer of bonds from other invested assets	93,648,000	0
20.0004. Transfer of bonds for portion of extraordinary dividend/return of capital received from subsidiary	57,649,738	0
20.0005. Transfer of mortgage loans for portion of extraordinary dividend/return of capital received from subsidiary	13,832,175	0
20.0006. Other investment asset adjustments for transfers	(165,129,913)	0
20.0007. Payable for securities	6,750,000	0
20.0008. Transfer of bonds for payment of dividends to parent	0	92,839,148
20.0009. Transfer of subsidiary ownership for payment of dividends to parent	0	18,968,202
20.0010. Funds held under reinsurance agreement, net	(5,936,758)	6,618,828
20.0011. Deferred gain on reinsurance agreements	52,930,000	0
20.0012. Amortization of deferred gain on reinsurance agreements	(73,665,747)	(57,770,468)
20.0013. Initial reinsurance premiums payable to subsidiary	0	(260,635,602)

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	1,110,003,915	56,244,553	0	1,015,766,953	34,028,654	3,963,755	0	0	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	0	0	XXX	XXX	0	XXX
3.	Net investment income	451,028,962	161,550,627	40,000	232,980,224	42,868,723	1,075,814	0	12,513,574	0
4.	Amortization of Interest Maintenance Reserve (IMR)	665,113	352,730	0	1,193,241	(102,362)	0	0	(778,496)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	467,100,413	95,940,055	0	370,525,060	0	635,298	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(2,196,266,060)	0	0	(2,196,266,060)	0	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	176,203,759	0	0	173,984,038	2,219,721	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	167,537,815	3,171,485	0	163,703,776	664,317	(359)	0	(1,404)	0
9.	Totals (Lines 1 to 8.3)	176,273,917	317,259,450	40,000	(238,112,768)	79,679,053	5,674,508	0	11,733,674	0
10.	Death benefits	30,757,711	30,684,291	73,420	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	546,955	546,955	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	64,857,361	XXX	XXX	45,983,360	18,874,001	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,798,427	383,287	0	0	0	1,415,140	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	172,364,118	26,967,943	0	15,518,391	129,877,784	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	29,279,667	1,031,773	0	1,393,497	26,854,397	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	478,672	0	0	478,672	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	442,101,405	(21,917,255)	(174,403)	467,990,020	(3,788,841)	(8,116)	XXX	0	0
20.	Totals (Lines 10 to 19)	742,184,316	37,696,994	(100,983)	531,363,940	171,817,341	1,407,024	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	293,998,318	12,614,895	0	279,581,663	1,498,369	303,391	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	30,516,438	3,892,667	0	26,623,771	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	134,989,949	15,411,744	0	58,275,627	3,676,461	1,250,557	0	56,375,560	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,078,148	6,691,491	0	3,822,048	97,285	71,355	0	3,395,969	0
25.	Increase in loading on deferred and uncollected premiums	(22,130)	(22,130)	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,290,594,425)	0	0	(2,189,768,222)	(100,826,203)	0	XXX	0	0
27.	Aggregate write-ins for deductions	1,191,056,056	130,817,605	0	1,020,760,226	0	1,564,592	0	37,913,633	0
28.	Totals (Lines 20 to 27)	116,206,670	207,103,266	(100,983)	(269,340,947)	76,263,253	4,596,919	0	97,685,162	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	60,067,247	110,156,184	140,983	31,228,179	3,415,800	1,077,589	0	(85,951,488)	0
30.	Dividends to policyholders and refunds to members	5,837,564	4,563,694	0	0	0	1,273,870	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	54,229,683	105,592,490	140,983	31,228,179	3,415,800	(196,281)	0	(85,951,488)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	244,833	299,540	400	88,584	9,690	(565)	0	(152,816)	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)	53,984,850	105,292,950	140,583	31,139,595	3,406,110	(195,716)	0	(85,798,672)	0
34.	Policies/certificates in force end of year	213,537	76,105	71	122,784	10,435	4,142	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Policy charges	191,580,347	209,159	0	191,362,745	8,443	0	0	0	0
08.302.	Modco miscellaneous income	95,993,352	0	0	95,993,352	0	0	0	0	0
08.303.	Fee income	45,025,788	45,042	0	44,321,039	659,707	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(165,061,672)	2,917,284	0	(167,973,360)	(3,833)	(359)	0	(1,404)	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	167,537,815	3,171,485	0	163,703,776	664,317	(359)	0	(1,404)	0
2701.	VA base reinsurance transfer to/from SA Modco	2,182,736,453	0	0	2,182,736,453	0	0	0	0	0
2702.	Funds withheld miscellaneous expense	307,870,921	130,817,605	0	177,053,316	0	0	0	0	0
2703.	Miscellaneous expense	37,913,633	0	0	0	0	0	0	37,913,633	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,337,464,951)	0	0	(1,339,029,543)	0	1,564,592	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,191,056,056	130,817,605	0	1,020,760,226	0	1,564,592	0	37,913,633	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]	56,244,553	0	22,080,789	31,159,294	0	(331,061)	3,335,531	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	161,550,627	0	154,140,572	2,053,805	0	5,356,250	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	352,730	0	61,637	0	0	291,093	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	95,940,055	0	94,291,381	47,037	0	1,601,630	7	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	3,171,484	0	21,782	100,490	0	3,049,212	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	317,259,449	0	270,596,161	33,360,626	0	9,967,124	3,335,538	0	0	0	0	0
10. Death benefits	30,684,291	0	22,803,945	10,193,210	0	(6,392,458)	4,079,594	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	546,955	0	546,955	0	0	0	0	0	0	0	0	0
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	383,287	0	341,502	41,785	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	26,967,943	0	17,939,446	0	0	9,028,497	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,031,773	0	791,117	240,656	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(21,917,255)	0	(16,459,976)	610,410	0	(5,993,451)	(74,238)	0	0	0	0	0
20. Totals (Lines 10 to 19)	37,696,994	0	25,962,989	11,086,061	0	(3,357,412)	4,005,356	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,614,895	0	12,614,895	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	3,892,667	0	0	306,111	0	3,586,072	484	0	0	0	0	0
23. General insurance expenses	15,411,744	0	14,448,347	141,747	0	786,823	34,827	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,691,491	0	6,670,622	8,987	0	63,640	(51,758)	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	(22,130)	0	(22,130)	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	130,817,605	0	130,817,605	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	207,103,266	0	190,492,328	11,542,906	0	1,079,123	3,988,909	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)	110,156,183	0	80,103,833	21,817,720	0	8,888,001	(653,371)	0	0	0	0	0
30. Dividends to policyholders and refunds to members	4,563,694	0	4,563,694	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	105,592,489	0	75,540,139	21,817,720	0	8,888,001	(653,371)	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	299,540	0	214,289	61,891	0	25,213	(1,853)	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)	105,292,949	0	75,325,850	21,755,829	0	8,862,788	(651,518)	0	0	0	0	0
34. Policies/certificates in force end of year	76,105	0	76,105	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
08.301. Reinsurance Ceded Trails	2,863,321	0	0	0	0	2,863,321	0	0	0	0	0	0
08.302. Policy charges	209,159	0	23,248	0	0	185,911	0	0	0	0	0	0
08.303. Miscellaneous gains/(losses)	53,962	0	(46,508)	100,490	0	(20)	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	45,042	0	45,042	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)	3,171,484	0	21,782	100,490	0	3,049,212	0	0	0	0	0	0
2701. Funds Withheld Miscellaneous Expense	130,817,605	0	130,817,605	0	0	0	0	0	0	0	0	0
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)	130,817,605	0	130,817,605	0	0	0	0	0	0	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

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

(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]	0	0	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	40,000	0	0	0	0	0	0	40,000	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	40,000	0	0	0	0	0	0	40,000	0
10. Death benefits	73,420	0	0	0	0	0	0	73,420	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(174,403)	0	0	0	0	0	0	(174,403)	0
20. Totals (Lines 10 to 19)	(100,983)	0	0	0	0	0	0	(100,983)	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23. General insurance expenses	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	(100,983)	0	0	0	0	0	0	(100,983)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	140,983	0	0	0	0	0	0	140,983	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	140,983	0	0	0	0	0	0	140,983	0
32. Federal income taxes incurred (excluding tax on capital gains)	400	0	0	0	0	0	0	400	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)	140,583	0	0	0	0	0	0	140,583	0
34. Policies/certificates in force end of year	71	0	0	0	0	0	0	71	0
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
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
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 0 , Line 10 0 , Line 16 0 , Line 23 0 , Line 24 0

(b) Include premium amounts for preneed plans included in Line 1 0

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	1,015,766,953	349,507,563	237,063	666,573,885	0	(551,558)	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	232,980,224	30,897,924	145,348,796	5,801,208	0	50,932,296	0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,193,241	1,619,949	86,396	21,835	0	(534,939)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	370,525,060	471,637	257,929,776	112,123,647	0	0	0
7.	Reserve adjustments on reinsurance ceded	(2,196,266,060)	0	0	(2,196,266,060)	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	173,984,038	0	0	173,702,900	0	281,138	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	163,703,776	2,200,833	1,545,632	159,274,850	0	682,461	0
9.	Totals (Lines 1 to 8.3)	(238,112,768)	384,697,906	405,147,663	(1,078,767,735)	0	50,809,398	0
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	45,983,360	25,883,036	49,300,840	(139,671,352)	0	110,470,836	0
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	15,518,391	(7,172,359)	(48,559,939)	70,109,170	0	1,141,519	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1,393,497	0	0	(2,057)	0	1,395,554	0
18.	Payments on supplementary contracts with life contingencies	478,672	0	0	0	0	478,672	0
19.	Increase in aggregate reserves for life and accident and health contracts	467,990,020	344,909,719	855,981	198,112,040	0	(75,887,720)	0
20.	Totals (Lines 10 to 19)	531,363,940	363,620,396	1,596,882	128,547,801	0	37,598,861	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	279,581,663	8,581,005	207,864,263	62,861,454	0	274,941	0
22.	Commissions and expense allowances on reinsurance assumed	26,623,771	0	0	26,623,771	0	0	0
23.	General insurance expenses	58,275,627	15,272,771	27,836,397	13,920,833	0	1,245,626	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,822,048	660,571	2,429,080	673,713	0	58,684	0
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,189,768,222)	0	0	(2,192,638,471)	0	2,870,249	0
27.	Aggregate write-ins for deductions	1,020,760,226	0	177,053,316	843,706,910	0	0	0
28.	Totals (Lines 20 to 27)	(269,340,947)	388,134,743	416,779,938	(1,116,303,989)	0	42,048,361	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,228,179	(3,436,837)	(11,632,275)	37,536,254	0	8,761,037	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	31,228,179	(3,436,837)	(11,632,275)	37,536,254	0	8,761,037	0
32.	Federal income taxes incurred (excluding tax on capital gains)	88,584	(9,749)	(32,997)	106,478	0	24,852	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)	31,139,595	(3,427,088)	(11,599,278)	37,429,776	0	8,736,185	0
34.	Policies/certificates in force end of year	122,784	14,662	18,972	78,081	0	11,069	0
	DETAILS OF WRITE-INS							
08.301.	Policy charges	191,362,744	39,602	980,594	190,314,819	0	27,729	0
08.302.	Modco miscellaneous income	95,993,352	0	0	95,993,352	0	0	0
08.303.	Fee income	44,321,040	0	0	44,321,040	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(167,973,360)	2,161,231	565,038	(171,354,361)	0	654,732	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	163,703,776	2,200,833	1,545,632	159,274,850	0	682,461	0
2701.	VA base reinsurance transfer to/from SA Modco	2,182,736,453	0	0	2,182,736,453	0	0	0
2702.	Funds withheld miscellaneous expense	177,053,316	0	177,053,316	0	0	0	0
2703.	Reserve adjustment on reinsurance assumed	(1,339,029,543)	0	0	(1,339,029,543)	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,020,760,226	0	177,053,316	843,706,910	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		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	34,028,654	0	0	0	26,722,770	7,305,884	0
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	42,868,723	0	0	0	2,091,931	0	40,776,792
4. Amortization of Interest Maintenance Reserve (IMR)	(102,362)	0	0	0	0	0	(102,362)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,219,721	0	0	0	3,346,722	(1,127,001)	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	664,317	0	0	0	668,042	(3,725)	0
9. Totals (Lines 1 to 8.3)	79,679,053	0	0	0	32,829,465	6,175,158	40,674,430
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	18,874,001	0	0	0	905,841	13,904,374	4,063,786
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	129,877,784	0	0	0	129,856,549	21,235	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	26,854,397	0	0	0	0	0	26,854,397
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(3,788,841)	0	0	0	(3,631,653)	1,028,835	(1,186,023)
20. Totals (Lines 10 to 19)	171,817,341	0	0	0	127,130,737	14,954,444	29,732,160
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,498,369	0	0	0	1,498,369	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	3,676,461	0	0	0	3,671,585	0	4,876
24. Insurance taxes, licenses and fees, excluding federal income taxes	97,285	0	0	0	97,285	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(100,826,203)	0	0	0	(98,969,107)	(1,857,096)	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	76,263,253	0	0	0	33,428,869	13,097,348	29,737,036
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,415,800	0	0	0	(599,404)	(6,922,190)	10,937,394
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	3,415,800	0	0	0	(599,404)	(6,922,190)	10,937,394
32. Federal income taxes incurred (excluding tax on capital gains)	9,690	0	0	0	(1,700)	(19,637)	31,027
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)	3,406,110	0	0	0	(597,704)	(6,902,553)	10,906,367
34. Policies/certificates in force end of year	10,435	0	0	0	8,901	1,534	0
DETAILS OF WRITE-INS							
08.301. Fee income	659,707	0	0	0	659,707	0	0
08.302. Policy charges	8,443	0	0	0	8,443	0	0
08.303. Miscellaneous gains/(losses)	(3,833)	0	0	0	(108)	(3,725)	0
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)	664,317	0	0	0	668,042	(3,725)	0
2701.							
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)	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 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	3,963,755	0	0	0	0	0	0	0	0	0	3,963,755	0	0
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	1,075,814	0	0	0	0	0	0	0	0	0	1,075,814	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	635,298	0	0	0	0	0	0	0	0	0	635,298	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	(359)	0	0	0	0	0	0	0	0	0	(359)	0	0
9. Totals (Lines 1 to 8.3)	5,674,508	0	0	0	0	0	0	0	0	0	5,674,508	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	1,415,140	0	0	0	0	0	0	0	0	0	1,415,140	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	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	(8,116)	0	0	0	0	0	0	0	0	0	(8,116)	0	0
20. Totals (Lines 10 to 19)	1,407,024	0	0	0	0	0	0	0	0	0	1,407,024	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	303,391	0	0	0	0	0	0	0	0	0	303,391	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23. General insurance expenses	1,250,557	0	0	0	0	0	0	0	0	0	1,250,557	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	71,355	0	0	0	0	0	0	0	0	0	71,355	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	1,564,592	0	0	0	0	0	0	0	0	0	1,564,592	0	0
28. Totals (Lines 20 to 27)	4,596,919	0	0	0	0	0	0	0	0	0	4,596,919	0	0
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	1,077,589	0	0	0	0	0	0	0	0	0	1,077,589	0	0
30. Dividends to policyholders and refunds to members	1,273,870	0	0	0	0	0	0	0	0	0	1,273,870	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(196,281)	0	0	0	0	0	0	0	0	0	(196,281)	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	(565)	0	0	0	0	0	0	0	0	0	(565)	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)	(195,716)	0	0	0	0	0	0	0	0	0	(195,716)	0	0
34. Policies/certificates in force end of year	4,142	0	0	0	0	0	0	0	0	0	4,142	0	0
DETAILS OF WRITE-INS													
08.301. Miscellaneous gains/(losses)	(359)	0	0	0	0	0	0	0	0	0	(359)	0	0
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)	(359)	0	0	0	0	0	0	0	0	0	(359)	0	0
2701. Health surrender benefits	1,564,592	0	0	0	0	0	0	0	0	0	1,564,592	0	0
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)	1,564,592	0	0	0	0	0	0	0	0	0	1,564,592	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	668,651,902	0	558,307,700	(8,986,905)	0	120,822,746	(1,491,639)	0	0	0	0	0
2. Tabular net premiums or considerations	208,145,817	0	3,829,576	202,774,541	0	0	1,541,700	0	0	0	0	0
3. Present value of disability claims incurred	705,185	0	705,185	0	0	0	0	0	0	0	0	0
4. Tabular interest	26,212,025	0	21,378,414	2,803,954	0	2,058,657	(29,000)	0	0	0	0	0
5. Tabular less actual reserve released	669,730	0	321,138	348,592	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7. Other increases (net)	173,858	0	(8,791)	180,568	0	2,081	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	904,558,517	0	584,533,222	197,120,750	0	122,883,484	21,061	0	0	0	0	0
9. Tabular cost	135,849,556	0	41,121,545	205,176,324	0	(112,009,726)	1,561,413	0	0	0	0	0
10. Reserves released by death	7,522,631	0	146,159	21,854	0	7,337,521	17,097	0	0	0	0	0
11. Reserves released by other terminations (net)	113,959,792	0	967,688	257,281	0	112,726,396	8,427	0	0	0	0	0
12. Annuity, supplementary contract and disability payments involving life contingencies	383,287	0	341,502	41,785	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	257,715,266	0	42,576,894	205,497,244	0	8,054,191	1,586,937	0	0	0	0	0
15. Reserve December 31 of current year	646,843,251	0	541,956,328	(8,376,494)	0	114,829,293	(1,565,876)	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	136,030,266	0	20,484,979	0	0	115,545,287	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	134,935,762	0	20,484,979	0	0	114,450,783	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) 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	965,317	0	0	0	0	0	0	965,317	0
2. Tabular net premiums or considerations	0	0	0	0	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	32,707	0	0	0	0	0	0	32,707	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	998,024	0	0	0	0	0	0	998,024	0
9. Tabular cost	116,555	0	0	0	0	0	0	116,555	0
10. Reserves released by death	28,881	0	0	0	0	0	0	28,881	0
11. Reserves released by other terminations (net)	61,673	0	0	0	0	0	0	61,673	0
12. Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total Deductions (Lines 9 to 13)	207,109	0	0	0	0	0	0	207,109	0
15. Reserve December 31 of current year	790,915	0	0	0	0	0	0	790,915	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0	0	0

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	2,101,485,688	238,104,739	606,051,564	367,453,891	0	889,875,494	0
2.	Tabular net premiums or considerations	(225,870,231)	349,333,998	(605,814,500)	31,072,822	0	(462,551)	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	76,711,199	20,418,543	19,668,745	1,589,368	0	35,034,543	0
5.	Tabular less actual reserve released	(3,314,964)	0	0	0	0	(3,314,964)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	1,832,105,894	(49,610,457)	(20,615,551)	1,697,434,578	0	204,897,324	0
8.	Totals (Lines 1 to 7)	3,781,117,586	558,246,823	(709,742)	2,097,550,659	0	1,126,029,846	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,636,549,817	(14,847,500)	(709,742)	1,652,107,059	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	323,992,131	0	0	197,724,201	0	126,267,930	0
13.	Net transfers to or (from) Separate Accounts	(118,400,844)	0	0	(120,122,330)	0	1,721,486	0
14.	Total Deductions (Lines 9 to 13)	1,842,141,104	(14,847,500)	(709,742)	1,729,708,930	0	127,989,416	0
15.	Reserve December 31 of current year	1,938,976,482	573,094,323	0	367,841,729	0	998,040,430	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	594,545,957	550,943,081	0	43,602,876	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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 - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	173,850,735	0	0	0	52,026,460	121,824,275	0
2.	Tabular net premiums or considerations	34,028,654	0	0	0	26,722,770	7,305,884	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	5,729,163	0	0	0	1,414,695	4,314,468	0
5.	Tabular less actual reserve released	(408,234)	0	0	0	0	(408,234)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	4,753,909	0	0	0	(3,315,039)	8,068,948	0
8.	Totals (Lines 1 to 7)	217,954,227	0	0	0	76,848,886	141,105,341	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	130,762,389	0	0	0	130,762,389	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	18,197,675	0	0	0	0	18,197,675	0
13.	Net transfers to or (from) Separate Accounts	(102,308,312)	0	0	0	(102,308,312)	0	0
14.	Total Deductions (Lines 9 to 13)	46,651,752	0	0	0	28,454,077	18,197,675	0
15.	Reserve December 31 of current year	171,302,475	0	0	0	48,394,809	122,907,666	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	48,394,809	0	0	0	48,394,809	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 41,818,198	47,411,952
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 256,558,214	267,268,963
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 738,803	740,575
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	4,685,308	4,685,308
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 58,263,625	62,545,775
4.	Real estate	(d) 3,973,912	3,973,912
5	Contract loans	42,164,124	42,381,588
6	Cash, cash equivalents and short-term investments	(e) 13,491,734	13,491,734
7	Derivative instruments	(f) 1,037,194	1,037,194
8.	Other invested assets	42,768,784	46,506,939
9.	Aggregate write-ins for investment income	15,623,633	15,623,633
10.	Total gross investment income	481,123,529	505,667,573
11.	Investment expenses		(g) 30,588,066
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 592,288
13.	Interest expense		(h) 21,840,500
14.	Depreciation on real estate and other invested assets		(i) 1,416,226
15.	Aggregate write-ins for deductions from investment income		201,531
16.	Total deductions (Lines 11 through 15)		54,638,611
17.	Net investment income (Line 10 minus Line 16)		451,028,962
	DETAILS OF WRITE-INS		
0901.	Income on Securities Lending	298,613	298,613
0902.	Other Income	15,267,249	15,267,249
0903.	Interest on Collateral	57,771	57,771
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)	15,623,633	15,623,633
1501.	Amortization of Discount		84,186
1502.	Other Expenses		117,345
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)		201,531

(a) Includes $ 4,803,958 accrual of discount less $ 4,538,454 amortization of premium and less $ 14,553,779 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 $ 105,352 accrual of discount less $ 1,544,830 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

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

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

(h) Includes $ 21,840,500 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 1,430,098 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	39,244,515	0	39,244,515	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(18,016,300)	(1,472,393)	(19,488,693)	2,830	(468,529)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	700	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	(44,331)	0
2.21	Common stocks of affiliates	0	0	0	158,606,100	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	(118,705,564)	0	(118,705,564)	31,662,355	(1,302,000)
8.	Other invested assets	0	0	0	25,867,962	(6,075)
9.	Aggregate write-ins for capital gains (losses)	119,279,633	0	119,279,633	(31,662,355)	1,379,499
10.	Total capital gains (losses)	21,802,284	(1,472,393)	20,329,891	184,433,261	(397,105)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous	(88,964)	0	(88,964)	0	0
0902.	Currency translation unrealized	0	0	0	0	1,379,499
0903.	Funds Withheld	119,368,597	0	119,368,597	(31,662,355)	0
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)	119,279,633	0	119,279,633	(31,662,355)	1,379,499

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	1,887	1,887	0	0	0	0	0	0
2. Deferred and accrued	270,291	270,291	0	0	0	0	0	0
3. Deferred , accrued and uncollected:								
3.1 Direct	272,178	272,178	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	272,178	272,178	0	0	0	0	0	0
4. Advance	35	35	0	0	0	0	0	0
5. Line 3.4 - Line 4	272,143	272,143	0	0	0	0	0	0
6. Collected during year:								
6.1 Direct	8,037,824	1,571,804	0	6,025,928	429,258	10,834	0	0
6.2 Reinsurance assumed	(15)	(15)	0	0	0	0	0	0
6.3 Reinsurance ceded	236,880	228,159	0	0	0	8,721	0	0
6.4 Net	7,800,929	1,343,630	0	6,025,928	429,258	2,113	0	0
7. Line 5 + Line 6.4	8,073,072	1,615,773	0	6,025,928	429,258	2,113	0	0
8. Prior year (uncollected + deferred and accrued - advance)	421,215	421,041	0	0	0	174	0	0
9. First year premiums and considerations:								
9.1 Direct	7,888,753	1,422,906	0	6,025,928	429,258	10,661	0	0
9.2 Reinsurance assumed	(15)	(15)	0	0	0	0	0	0
9.3 Reinsurance ceded	236,880	228,159	0	0	0	8,721	0	0
9.4 Net (Line 7 - Line 8)	7,651,858	1,194,732	0	6,025,928	429,258	1,940	0	0
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	2,542,413,692	69,935,982	0	2,463,816,415	8,661,295	0	0	0
10.2 Reinsurance assumed	(1,334,210,019)	0	0	(1,334,210,019)	0	0	0	0
10.3 Reinsurance ceded	187,638,831	67,599,744	0	120,039,087	0	0	0	0
10.4 Net	1,020,564,842	2,336,238	0	1,009,567,309	8,661,295	0	0	0
RENEWAL								
11. Uncollected	729,046	629,073	0	0	0	99,973	0	0
12. Deferred and accrued	2,558,971	2,558,971	0	0	0	0	0	0
13. Deferred, accrued and uncollected:								
13.1 Direct	79,331,552	79,231,579	0	0	0	99,973	0	0
13.2 Reinsurance assumed	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	76,043,534	76,043,534	0	0	0	0	0	0
13.4 Net (Line 11 + Line 12)	3,288,018	3,188,045	0	0	0	99,973	0	0
14. Advance	145,460	88,985	0	0	0	56,475	0	0
15. Line 13.4 - Line 14	3,142,558	3,099,060	0	0	0	43,498	0	0
16. Collected during year:								
16.1 Direct	380,048,993	347,233,824	0	152	24,938,101	7,876,916	0	0
16.2 Reinsurance assumed	113,690,128	113,690,128	0	0	0	0	0	0
16.3 Reinsurance ceded	412,201,188	408,473,037	0	(173,564)	0	3,901,715	0	0
16.4 Net	81,537,933	52,450,915	0	173,716	24,938,101	3,975,201	0	0
17. Line 15 + Line 16.4	84,680,491	55,549,975	0	173,716	24,938,101	4,018,699	0	0
18. Prior year (uncollected + deferred and accrued - advance)	2,893,277	2,836,392	0	0	0	56,885	0	0
19. Renewal premiums and considerations:								
19.1 Direct	456,341,809	423,540,026	0	152	24,938,101	7,863,530	0	0
19.2 Reinsurance assumed	113,690,128	113,690,128	0	0	0	0	0	0
19.3 Reinsurance ceded	488,244,722	484,516,571	0	(173,564)	0	3,901,715	0	0
19.4 Net (Line 17 - Line 18)	81,787,215	52,713,583	0	173,716	24,938,101	3,961,815	0	0
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	3,006,644,254	494,898,914	0	2,469,842,495	34,028,654	7,874,191	0	0
20.2 Reinsurance assumed	(1,220,519,906)	113,690,113	0	(1,334,210,019)	0	0	0	0
20.3 Reinsurance ceded	676,120,433	552,344,474	0	119,865,523	0	3,910,436	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,110,003,915	56,244,553	0	1,015,766,953	34,028,654	3,963,755	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	2,183,963	846,586	0	0	0	1,337,377	0	0
22. All other	2,230,077	2,230,077	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	3,018	(423)	0	0	0	3,441	0	0
23.2 Reinsurance assumed	(4)	(4)	0	0	0	0	0	0
23.3 Net ceded less assumed	3,022	(419)	0	0	0	3,441	0	0
24. Single:								
24.1 Reinsurance ceded	370,525,059	0	0	370,525,059	0	0	0	0
24.2 Reinsurance assumed	30,209,843	3,586,072	0	26,623,771	0	0	0	0
24.3 Net ceded less assumed	340,315,216	(3,586,072)	0	343,901,288	0	0	0	0
25. Renewal:								
25.1 Reinsurance ceded	96,572,335	95,940,478	0	0	0	631,857	0	0
25.2 Reinsurance assumed	306,598	306,598	0	0	0	0	0	0
25.3 Net ceded less assumed	96,265,737	95,633,880	0	0	0	631,857	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	467,100,412	95,940,055	0	370,525,059	0	635,298	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	30,516,437	3,892,666	0	26,623,771	0	0	0	0
26.3 Net ceded less assumed	436,583,975	92,047,389	0	343,901,288	0	635,298	0	0
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	1,591,075	1,047,917	0	363,458	173,237	6,463	0	0
28. Single	214,299,890	0	0	214,299,890	0	0	0	0
29. Renewal	78,107,354	11,566,978	0	64,918,315	1,325,133	296,928	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	293,998,319	12,614,895	0	279,581,663	1,498,370	303,391	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	1,557,274	(421)	(5,964)	1,197,166	635,795	0	3,383,850
2. Salaries and wages	40,400,295	14,967	211,826	33,526,993	14,219,295	0	88,373,376
3.11 Contributions for benefit plans for employees	6,808,101	2,957	41,844	1,106,488	1,067,802	0	9,027,192
3.12 Contributions for benefit plans for agents	0	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	88,646	0	0	0	0	0	88,646
3.31 Other employee welfare	890,792	178	2,524	3,199,570	6,133	0	4,099,197
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	451,540	27	378	771,253	2,287,435	0	3,510,633
4.2 Medical examination fees	51,743	0	0	0	0	0	51,743
4.3 Inspection report fees	6,487	0	0	0	0	0	6,487
4.4 Fees of public accountants and consulting actuaries	2,236,807	48,452	685,723	8,475,293	181,905	0	11,628,180
4.5 Expense of investigation and settlement of policy claims	47,535	(276)	(3,904)	0	0	0	43,355
5.1 Traveling expenses	869,249	113	1,596	284,530	204,047	0	1,359,535
5.2 Advertising	362,285	0	0	375,284	0	0	737,569
5.3 Postage, express, telegraph and telephone	1,864,097	5	72	189,537	6,740	0	2,060,451
5.4 Printing and stationery	459,491	1	12	4,918	262	0	464,684
5.5 Cost or depreciation of furniture and equipment	343,462	47	667	56,185	0	0	400,361
5.6 Rental of equipment	232,686	0	0	304,541	0	0	537,227
5.7 Cost or depreciation of EDP equipment and software	15,337,273	12,863	182,039	5,114,297	3,157,275	0	23,803,747
6.1 Books and periodicals	51,721	9	130	27,639	5,984	0	85,483
6.2 Bureau and association fees	294,896	19	275	14,277	7,332	0	316,799
6.3 Insurance, except on real estate	575	0	3	774,692	5,068	0	780,338
6.4 Miscellaneous losses	0	0	0	0	0	0	0
6.5 Collection and bank service charges	58,188	84	1,186	62,214	210,289	0	331,961
6.6 Sundry general expenses	1,604,022	1,916	27,115	173,154	1,727	0	1,807,934
6.7 Group service and administration fees	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1 Agency expense allowance	1,323,924	1,539	21,783	0	0	0	1,347,246
7.2 Agents' balances charged off (less $ 0 recovered)	1,218,111	0	0	0	0	0	1,218,111
7.3 Agency conferences other than local meetings	16,225	0	0	0	0	0	16,225
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	1,352,286	0	0	667,294	578,993	0	2,598,573
9.2 Investment expenses not included elsewhere	0	0	0	0	1,567,484	0	1,567,484
9.3 Aggregate write-ins for expenses	(563,880)	51	721	50,235	6,444,500	0	5,931,627
10. General expenses incurred	77,363,831	82,531	1,168,026	56,375,560	30,588,066	(b) 0	(a) 165,578,014
11. General expenses unpaid Dec. 31, prior year	6,682,043	9,848	139,370	7,549,472	1,051,783	0	15,432,516
12. General expenses unpaid Dec. 31, current year	9,301,078	9,922	140,426	6,777,760	3,677,455	0	19,906,641
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	74,744,796	82,457	1,166,970	57,147,272	27,962,394	0	161,103,889
DETAILS OF WRITE-INS							
09.301. Interest Expense for Collateral	0	0	0	0	4,674,286	0	4,674,286
09.302. Mortgage Loan Collection Expense	0	0	0	0	1,262,252	0	1,262,252
09.303. Line/Letter of Credit Fees	0	0	0	0	507,962	0	507,962
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	(563,880)	51	721	50,235	0	0	(512,873)
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	(563,880)	51	721	50,235	6,444,500	0	5,931,627

(a) Includes management fees of $ (31,174,911) to affiliates and $ 0 to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	0	0	0	508,082	0	508,082
2. State insurance department licenses and fees	1,132,246	0	(78,801)	3,027	0	1,056,472
3. State taxes on premiums	6,856,976	51,022	(1,814)	0	0	6,906,184
4. Other state taxes, including $ 0 for employee benefits	(119,986)	0	1,588,380	0	0	1,468,394
5. U.S. Social Security taxes	2,741,588	20,332	1,932,680	81,179	0	4,775,779
6. All other taxes	0	0	(44,477)	0	0	(44,477)
7. Taxes, licenses and fees incurred	10,610,824	71,354	3,395,968	592,288	0	14,670,434
8. Taxes, licenses and fees unpaid Dec. 31, prior year	341,459	4,627	48,137	27,898	0	422,121
9. Taxes, licenses and fees unpaid Dec. 31, current year	1,828,707	12,298	585,274	102,077	0	2,528,356
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	9,123,576	63,683	2,858,831	518,109	0	12,564,199

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
1. Applied to pay renewal premiums	846,586	1,337,377
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	2,230,365	0
4. Applied to provide paid-up annuities	(288)	0
5. Total Lines 1 through 4	3,076,663	1,337,377
6. Paid in cash	118,999	0
7. Left on deposit	177,447	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	3,373,109	1,337,377
10. Amount due and unpaid	32,777	135,425
11. Provision for dividends or refunds payable in the following calendar year	4,362,139	447,442
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	4,394,916	582,867
16. Total from prior year	3,204,331	646,373
17. Total dividends or refunds (Lines 9 + 15 - 16)	4,563,694	1,273,871
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. 1980 CSO 4% UNEARNED CX	724,364	0	724,364	0	0
0100002. 2001 CSO 3.00% CRVM	609,243,147	0	609,243,147	0	0
0100003. 2001 CSO 3.5% UNEARNED CX	6,512,226	0	6,512,226	0	0
0100004. 2001 CSO 3.50% CRVM	541,328,708	0	541,328,708	0	0
0100005. 2001 CSO 3.50% NLP	262,813,086	0	262,813,086	0	0
0100006. 2001 CSO 3.50% XXX	1,184,824,526	0	1,184,824,526	0	0
0100007. 2001 CSO 4% UNEARNED CX	3,949,218	0	3,949,218	0	0
0100008. 2001 CSO 4.00% CRVM	616,755,083	0	616,755,083	0	0
0100009. 2001 CSO 4.00% NLP	243,988,624	0	243,988,624	0	0
0100010. 2001 CSO 4.00% XXX	210,661,892	0	210,661,892	0	0
0100011. 2017 CSO 3.5% UNEARNED CX	819,721	0	819,721	0	0
0100012. 2017 CSO 3.50% CRVM	47,357,544	0	47,357,544	0	0
0100013. 2017 CSO 3.50% NLP	2,925,312	0	2,925,312	0	0
0100014. 2017 CSO 3.50% XXX	60,458,910	0	60,458,910	0	0
0100015. 41 CSO 2.25% CRVM	7,856,064	0	7,856,064	0	0
0100016. 41 CSO 2.50% CRVM	1,284,530	0	1,284,530	0	0
0100017. 41 CSO 2.50% NLP	13,132,538	0	13,132,538	0	0
0100018. 58 CET 2.50% NLP	578	0	578	0	0
0100019. 58 CET 3.50% NLP	10,498	0	10,498	0	0
0100020. 58 CET 4.00% NLP	10,792	0	10,792	0	0
0100021. 58 CET 4.50% NLP	87,535	0	87,535	0	0
0100022. 58 CSO 1.75% CRVM	782,929	0	782,929	0	0
0100023. 58 CSO 2.00% CRVM	16,414,433	0	16,414,433	0	0
0100024. 58 CSO 2.00% NLP	348,611	0	348,611	0	0
0100025. 58 CSO 2.25% CRVM	2,889,930	0	2,889,930	0	0
0100026. 58 CSO 2.25% NLP	81,437	0	81,437	0	0
0100027. 58 CSO 2.50% CRVM	2,407,764	0	2,407,764	0	0
0100028. 58 CSO 2.50% NLP	12,094,334	0	12,094,334	0	0
0100029. 58 CSO 2.75% CRVM	431,097	0	431,097	0	0
0100030. 58 CSO 3.00% CRVM	1,376,200	0	1,376,200	0	0
0100031. 58 CSO 3.00% NLP	2,021,407	0	2,021,407	0	0
0100032. 58 CSO 3.25% CRVM	37,680,413	0	37,680,413	0	0
0100033. 58 CSO 3.25% NLP	942,260	0	942,260	0	0
0100034. 58 CSO 3.50% CRVM	29,395,335	0	29,395,335	0	0
0100035. 58 CSO 3.50% NLP	862,839	0	862,839	0	0
0100036. 58 CSO 4.00% CRVM	15,310,366	0	15,310,366	0	0
0100037. 58 CSO 4.00% NLP	587,337	0	587,337	0	0
0100038. 58 CSO 4.50% CRVM	18,161,404	0	18,161,404	0	0
0100039. 58 CSO 4.50% NLP	1,066,454	0	1,066,454	0	0
0100040. 80 CET 4.00% NLP	2,081,383	0	2,081,383	0	0
0100041. 80 CET 4.50% NLP	3,490,150	0	3,490,150	0	0
0100042. 80 CET 5.00% NLP	145,151	0	145,151	0	0
0100043. 80 CSO 3.00% CRVM	5,065,542	0	5,065,542	0	0
0100044. 80 CSO 4.00% CRVM	429,499,527	0	429,499,527	0	0
0100045. 80 CSO 4.00% NLP	177,317,463	0	177,317,463	0	0
0100046. 80 CSO 4.00% XXX	403,241	0	403,241	0	0
0100047. 80 CSO 4.25% CRVM	5,275,046	0	5,275,046	0	0
0100048. 80 CSO 4.50% CRVM	515,619,666	0	515,619,666	0	0
0100049. 80 CSO 4.50% NLP	78,131,914	0	78,131,914	0	0
0100050. 80 CSO 5.00% CRVM	43,684,117	0	43,684,117	0	0
0100051. 80 CSO 5.00% NLP	37,259,997	0	37,259,997	0	0
0100052. 80 CSO 5.50% CRVM	52,462,988	0	52,462,988	0	0
0100053. 80 CSO 5.50% NLP	10,196,964	0	10,196,964	0	0
0100054. AAE 3.00% NLP	1,293,806	0	1,293,806	0	0
0100055. AAE 3.50% NLP	255,941	0	255,941	0	0
0100056. VM-20 NPR 2017 CSO 3.50%	119,087,967	0	119,087,967	0	0
0100057. VM-20 NPR 2017 CSO 3.00%	49,802,225	0	49,802,225	0	0
0100058. 1970 Group Disability 3.5% NLP	790,915	0	0	0	790,915
0199997. Totals (Gross)	5,489,463,449	0	5,488,672,534	0	790,915
0199998. Reinsurance ceded	4,863,856,305	0	4,863,856,305	0	0
0199999. Life Insurance: Totals (Net)	625,607,144	0	624,816,229	0	790,915
0200001. 37 STD 11.25%	3,637	XXX	3,637	XXX	0
0200002. 71 GAM 11.25%	61,448	XXX	0	XXX	61,448
0200003. 71IAM 11.25%	4,583,333	XXX	4,583,333	XXX	0
0200004. 83 A 6.25%	1,204,941	XXX	1,204,941	XXX	0
0200005. 83 A 6.5%	93,935	XXX	93,935	XXX	0
0200006. 83 A 6.75%	420,154	XXX	420,154	XXX	0
0200007. 83 A 7%	55,500	XXX	55,500	XXX	0
0200008. 83 A 7.25%	537,094	XXX	537,094	XXX	0
0200009. 83 A 7.75%	203,635	XXX	203,635	XXX	0
0200010. 83 A 8%	17,211	XXX	17,211	XXX	0
0200011. 83 A 8.25%	91,014	XXX	91,014	XXX	0
0200012. 83 A 8.75%	150,340	XXX	150,340	XXX	0
0200013. 83 A 9.25%	36,604	XXX	36,604	XXX	0
0200014. 83 A 11.25%	3,600	XXX	3,600	XXX	0
0200015. 83 GAM 6.25%	600,112	XXX	0	XXX	600,112
0200016. 83 GAM 6.5%	36,702	XXX	0	XXX	36,702
0200017. 83 GAM 6.75%	440,354	XXX	0	XXX	440,354
0200018. 83 GAM 7%	199,219	XXX	0	XXX	199,219
0200019. 83 GAM 7.25%	139,142	XXX	0	XXX	139,142
0200020. 83 GAM 7.75%	184,578	XXX	0	XXX	184,578
0200021. 83 GAM 8%	67,742	XXX	0	XXX	67,742
0200022. 83 GAM 8.25%	199,885	XXX	0	XXX	199,885
0200023. 83 GAM 8.75%	224,764	XXX	0	XXX	224,764
0200024. 83 GAM 9.25%	74,414	XXX	0	XXX	74,414
0200025. 94 GAR 1%	23,398,354	XXX	0	XXX	23,398,354
0200026. 94 GAR 1.25%	3,330,848	XXX	0	XXX	3,330,848
0200027. 94 GAR 1.5%	17,300	XXX	0	XXX	17,300
0200028. 94 GAR 1.75%	508,040	XXX	0	XXX	508,040
0200029. 94 GAR 2%	2,159,769	XXX	0	XXX	2,159,769
0200030. 94 GAR 2.25%	5,203,013	XXX	0	XXX	5,203,013
0200031. 94 GAR 2.5%	297,647	XXX	0	XXX	297,647

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200032. 94 GAR 2.75%	2,686,520	XXX	0	XXX	2,686,520
0200033. 94 GAR 3%	5,798,290	XXX	0	XXX	5,798,290
0200034. 94 GAR 3.25%	7,628,879	XXX	0	XXX	7,628,879
0200035. 94 GAR 3.5%	182,735	XXX	0	XXX	182,735
0200036. 94 GAR 3.75%	6,870,301	XXX	0	XXX	6,870,301
0200037. 94 GAR 4%	11,111,620	XXX	0	XXX	11,111,620
0200038. 94 GAR 4.25%	8,389,571	XXX	0	XXX	8,389,571
0200039. 94 GAR 4.5%	5,344,186	XXX	0	XXX	5,344,186
0200040. 94 GAR 4.75%	5,243,598	XXX	0	XXX	5,243,598
0200041. 94 GAR 5%	5,883,010	XXX	0	XXX	5,883,010
0200042. 94 GAR 5.25%	12,098,778	XXX	0	XXX	12,098,778
0200043. 94 GAR 5.5%	6,460,097	XXX	0	XXX	6,460,097
0200044. 94 GAR 6%	2,150,553	XXX	0	XXX	2,150,553
0200045. 94 GAR 6.25%	669,726	XXX	0	XXX	669,726
0200046. 94 GAR 6.5%	865,181	XXX	0	XXX	865,181
0200047. 94 GAR 6.75%	742,127	XXX	0	XXX	742,127
0200048. 94 GAR 7%	813,097	XXX	0	XXX	813,097
0200049. A2000 4%	6,672,696	XXX	6,672,696	XXX	0
0200050. A2000 4.25%	6,252,971	XXX	6,252,971	XXX	0
0200051. A2000 4.5%	6,647,633	XXX	6,647,633	XXX	0
0200052. A2000 5%	9,368,345	XXX	9,368,345	XXX	0
0200053. A2000 5.25%	24,288,717	XXX	24,288,717	XXX	0
0200054. A2000 5.5%	9,534,148	XXX	9,534,148	XXX	0
0200055. A2000 6%	15,252,985	XXX	15,252,985	XXX	0
0200056. A2000 6.25%	746,601	XXX	746,601	XXX	0
0200057. A2000 6.5%	1,329,572	XXX	1,329,572	XXX	0
0200058. A2000 6.75%	480,869	XXX	480,869	XXX	0
0200059. A2000 7%	519,776	XXX	519,776	XXX	0
0200060. IAR2012 1%	136,836,056	XXX	136,836,056	XXX	0
0200061. IAR2012 1.25%	27,248,956	XXX	27,248,956	XXX	0
0200062. IAR2012 1.5%	1,350,139	XXX	1,350,139	XXX	0
0200063. IAR2012 1.75%	57,925,622	XXX	57,925,622	XXX	0
0200064. IAR2012 2%	52,114,754	XXX	52,114,754	XXX	0
0200065. IAR2012 2.25%	55,424,211	XXX	55,424,211	XXX	0
0200066. IAR2012 2.5%	36,643,078	XXX	36,643,078	XXX	0
0200067. IAR2012 2.75%	43,150,300	XXX	43,150,300	XXX	0
0200068. IAR2012 3%	20,833,889	XXX	20,833,889	XXX	0
0200069. IAR2012 3.25%	36,415,410	XXX	36,415,410	XXX	0
0200070. IAR2012 3.5%	19,839,249	XXX	19,839,249	XXX	0
0200071. IAR2012 3.75%	79,075,933	XXX	79,300,719	XXX	(224,786)
0200072. IAR2012 4%	29,291,151	XXX	29,291,151	XXX	0
0200073. IAR2012 4.25%	39,047,825	XXX	39,047,825	XXX	0
0200074. IAR2012 4.5%	133,324,191	XXX	133,324,191	XXX	0
0200075. IAR2012 4.75%	80,307,620	XXX	80,307,620	XXX	0
0200076. IAR2012 5%	124,793,261	XXX	124,793,261	XXX	0
0200077. IAR2012 5.25%	51,918,858	XXX	51,918,858	XXX	0
0200078. NONE 4.75%	25,590	XXX	0	XXX	25,590
0200079. NONE 5.75%	1,014,776	XXX	0	XXX	1,014,776
0200080. NONE 6%	93,312	XXX	0	XXX	93,312
0200081. NONE 6.25%	678,804	XXX	0	XXX	678,804
0200082. NONE 6.5%	660,905	XXX	0	XXX	660,905
0200083. NONE 7%	2,149	XXX	0	XXX	2,149
0200084. NONE 7.25%	4,096	XXX	0	XXX	4,096
0200085. NONE NONE%	571,220	XXX	0	XXX	571,220
0200086. 3.00% CARVM	43,875,076	XXX	43,875,076	XXX	0
0200087. 3.25% CARVM	53,050,919	XXX	53,050,919	XXX	0
0200088. 3.50% CARVM	863,737,972	XXX	863,737,972	XXX	0
0200089. 3.75% CARVM	17,814,843	XXX	17,814,843	XXX	0
0200090. 4.00% CARVM	250,353	XXX	250,353	XXX	0
0200091. 4.25% CARVM	1,188,272,844	XXX	1,188,272,844	XXX	0
0200092. 4.50% CARVM	2,224,131,542	XXX	2,224,131,542	XXX	0
0200093. 4.75% CARVM	166,098,113	XXX	166,098,113	XXX	0
0200094. 5.00% CARVM	127,966,772	XXX	127,966,772	XXX	0
0200095. 5.25% CARVM	55,212,028	XXX	55,212,028	XXX	0
0200096. 5.50% CARVM	145,393,728	XXX	145,393,728	XXX	0
0200097. 5.75% CARVM	14,161,383	XXX	14,161,383	XXX	0
0200098. 6.00% CARVM	7,658,029	XXX	7,658,029	XXX	0
0200099. 6.25% CARVM	10,968,979	XXX	10,968,979	XXX	0
0200100. 6.50% CARVM	6,096,197	XXX	6,096,197	XXX	0
0200101. 6.75% CARVM	5,560,310	XXX	5,560,310	XXX	0
0200102. 7.00% CARVM	2,774,535	XXX	2,774,535	XXX	0
0200103. 7.25% CARVM	872,669	XXX	872,669	XXX	0
0200104. 7.50% CARVM	1,477,018	XXX	1,477,018	XXX	0
0200105. 8.00% CARVM	2,176,969	XXX	2,176,969	XXX	0
0200106. 8.25% CARVM	717,746	XXX	717,746	XXX	0
0200107. 8.50% CARVM	416,498	XXX	416,498	XXX	0
0200108. Group Defd @ AV	48,394,809	XXX	0	XXX	48,394,809
0200109. VM-21 Reserve	2,189,958,260	XXX	2,189,958,260	XXX	0
0299997. Totals (Gross)	8,414,205,858	XXX	8,242,903,383	XXX	171,302,475
0299998. Reinsurance ceded	6,307,792,451	XXX	6,307,792,451	XXX	0
0299999. Annuities: Totals (Net)	2,106,413,407	XXX	1,935,110,932	XXX	171,302,475
0300001. 37 STD 11.25%	1,557	0	1,557	0	0
0300002. 71IAM 11.25%	31,389	0	31,389	0	0
0300003. 83 A 6.25%	6,070	0	6,070	0	0
0300004. 83 A 6.5%	4,659	0	4,659	0	0
0300005. 83 A 6.75%	90,766	0	90,766	0	0
0300006. 83 A 7.25%	51,857	0	51,857	0	0
0300007. 83 A 7.75%	7,886	0	7,886	0	0
0300008. 83 A 8%	18,283	0	18,283	0	0
0300009. 83 A 8.25%	3,607	0	3,607	0	0
0300010. 83 A 8.75%	7,506	0	7,506	0	0
0300011. 83 A 9.25%	813	0	813	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. A2000 4%	119,098	0	119,098	0	0
0300013. A2000 4.25%	339,855	0	339,855	0	0
0300014. A2000 4.5%	339,662	0	339,662	0	0
0300015. A2000 5%	120,135	0	120,135	0	0
0300016. A2000 5.25%	202,313	0	202,313	0	0
0300017. A2000 5.5%	101,687	0	101,687	0	0
0300018. A2000 6%	46,048	0	46,048	0	0
0300019. A2000 6.25%	0	0	0	0	0
0300020. A2000 6.75%	6,434	0	6,434	0	0
0300021. IAR2012 1%	20,760	0	20,760	0	0
0300022. IAR2012 2%	15,808	0	15,808	0	0
0300023. IAR2012 2.25%	277,554	0	277,554	0	0
0300024. IAR2012 2.5%	39,397	0	39,397	0	0
0300025. IAR2012 2.75%	216,768	0	216,768	0	0
0300026. IAR2012 3%	400,236	0	400,236	0	0
0300027. IAR2012 3.25%	267,315	0	267,315	0	0
0300028. IAR2012 3.5%	85,344	0	85,344	0	0
0300029. IAR2012 3.75%	725,337	0	725,337	0	0
0300030. IAR2012 4%	317,406	0	317,406	0	0
0399997. Totals (Gross)	3,865,550	0	3,865,550	0	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	3,865,550	0	3,865,550	0	0
0499998. Reinsurance ceded	0	0	0	0	0
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0500001. 1952 B5P2 2001 CSO 2.5%	12,015,046	0	12,015,046	0	0
0500002. 1952 B5P2 1980 CSO 2.5%	2,573,380	0	2,573,380	0	0
0500003. 1952 B5P2 2017 CSO 2.5%	1,542,019	0	1,542,019	0	0
0500004. 1952 Inter-Co. Disability Table 2 1/2%	8,543,165	0	8,543,165	0	0
0500005. 1952 Inter-Co. Ben. 5, Per. 2 & 1958 CSO 2 1/2%	26,116	0	26,116	0	0
0500006. 1952 Inter-Co. Ben. 4, Per. 2 & 1941 CSO 2 1/2%	20	0	20	0	0
0599997. Totals (Gross)	24,699,746	0	24,699,746	0	0
0599998. Reinsurance ceded	12,795,229	0	12,795,229	0	0
0599999. Disability-Active Lives: Totals (Net)	11,904,517	0	11,904,517	0	0
0600001. 1952 B5P2 2001 CSO 2.5%	4,333,186	0	4,333,186	0	0
0600002. 1952 B5P2 1980 CSO 2.5%	3,874,448	0	3,874,448	0	0
0600003. 1952 Inter-Co. Disability Table 2 1/2%	12,795,448	0	12,795,448	0	0
0600004. 1952 B5P2 2017 CSO 2.5%	359,483	0	359,483	0	0
0699997. Totals (Gross)	21,362,565	0	21,362,565	0	0
0699998. Reinsurance ceded	15,620,545	0	15,620,545	0	0
0699999. Disability-Disabled Lives: Totals (Net)	5,742,020	0	5,742,020	0	0
0700001. UL Deficiency Reserves	153,808	0	153,808	0	0
0700002. WL Deficiency Reserves	4,226,677	0	4,226,677	0	0
0799997. Totals (Gross)	4,380,485	0	4,380,485	0	0
0799998. Reinsurance ceded	0	0	0	0	0
0799999. Miscellaneous Reserves: Totals (Net)	4,380,485	0	4,380,485	0	0
9999999. Totals (Net) - Page 3, Line 1	2,757,913,123	0	2,585,819,733	0	172,093,390

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

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? 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? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $ 0

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

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: $ 0
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 0
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 0
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 0
9.2 State the amount of reserves established for this business: $ 0
9.3 Identify where the reserves are reported in the blank:
Exhibit 5

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
9999999 - Total (Column 4, only)			

NONE

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	1,231,954	0	0	0	0	0	0	0	0	0	1,231,954	0	0
2.	Additional contract reserves (b)	20,541,543	0	0	0	0	0	0	0	0	0	20,541,543	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	21,773,497	0	0	0	0	0	0	0	0	0	21,773,497	0	0
8.	Reinsurance ceded	9,880,963	0	0	0	0	0	0	0	0	0	9,880,963	0	0
9.	Totals (Net)	11,892,534	0	0	0	0	0	0	0	0	0	11,892,534	0	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	30,700,393	0	0	0	0	0	0	0	0	0	30,700,393	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	30,700,393	0	0	0	0	0	0	0	0	0	30,700,393	0	0
15.	Reinsurance ceded	23,103,955	0	0	0	0	0	0	0	0	0	23,103,955	0	0
16.	Totals (Net)	7,596,438	0	0	0	0	0	0	0	0	0	7,596,438	0	0
17.	TOTAL (Net)	19,488,972	0	0	0	0	0	0	0	0	0	19,488,972	0	0
18.	TABULAR FUND INTEREST	832,280	0	0	0	0	0	0	0	0	0	832,280	0	0
	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	884,957,779	750,000,000	90,066,455	21,055,221	24,745,822	(909,719)
2. Deposits received during the year	362,043,844	350,000,000	5,743,829	5,958,933	341,082	0
3. Investment earnings credited to the account	29,039,784	26,034,532	2,845,342	(629,923)	789,833	0
4. Other net change in reserves	3,645,432	0	3,992,697	59,436	0	(406,701)
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	410,180,305	376,034,532	26,246,730	5,440,361	2,458,682	0
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	869,506,534	750,000,000	76,401,593	21,003,306	23,418,055	(1,316,420)
10. Reinsurance balance at the beginning of the year	881,382	0	0	0	(15,345)	896,727
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(296,296)	0	0	0	108,605	(404,901)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	1,177,678	0	0	0	(123,950)	1,301,628
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	870,684,212	750,000,000	76,401,593	21,003,306	23,294,105	(14,792)

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 750,000,000
2. Reported as Annuities Certain (captured in column 3) $ 0
3. Reported as Supplemental Contracts (captured in column 4) $ 0
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $ 0
5. Reported as Premium or Other Deposit Funds (captured in column 6) $ 0
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 750,000,000

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	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:								
2.1 Resisted — 2.11 Direct	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0
2.14 Net	0	(b) 0	(b) 0	(b) 0	0	0	0	0
2.2 Other — 2.21 Direct	11,918,400	9,474,527	52,030	1,339,048	2,000	441,168	0	609,627
2.22 Reinsurance assumed	15,625,475	15,445,587	0	179,888	0	0	0	0
2.23 Reinsurance ceded	14,119,227	12,518,691	0	1,314,279	0	286,257	0	0
2.24 Net	13,424,648	(b) 12,401,423	(b) 52,030	(b) 204,657	2,000	(b) 154,911	0	609,627
3. Incurred but unreported:								
3.1 Direct	1,580,392	1,565,542	0	0	0	14,850	0	0
3.2 Reinsurance assumed	4,567,043	4,567,043	0	0	0	0	0	0
3.3 Reinsurance ceded	1,488,471	1,477,416	0	0	0	11,055	0	0
3.4 Net	4,658,964	(b) 4,655,169	(b) 0	(b) 0	0	(b) 3,795	0	0
4. TOTALS — 4.1 Direct	13,498,792	11,040,069	52,030	1,339,048	2,000	456,018	0	609,627
4.2 Reinsurance assumed	20,192,518	20,012,630	0	179,888	0	0	0	0
4.3 Reinsurance ceded	15,607,698	13,996,107	0	1,314,279	0	297,312	0	0
4.4 Net	18,083,612	(a) 17,056,592	(a) 52,030	204,657	2,000	158,706	0	609,627

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2 and $ 0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 0 Group Life $ 0 , and Individual Annuities $ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 0 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	1,129,159,625	83,076,831	47,450	1,021,040,541	18,874,001	6,120,802	0	0
1.2 Reinsurance assumed	266,137,394	96,755,120	0	169,382,274	0	0	0	0
1.3 Reinsurance ceded	1,295,029,627	144,635,994	0	1,145,361,108	0	5,032,525	0	0
1.4 Net	(c) 100,267,392	35,195,957	47,450	45,061,707	18,874,001	1,088,277	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	13,498,792	11,040,069	52,030	1,339,048	2,000	456,018	0	609,627
2.2 Reinsurance assumed	20,192,518	20,012,630	0	179,888	0	0	0	0
2.3 Reinsurance ceded	15,607,698	13,996,107	0	1,314,279	0	297,312	0	0
2.4 Net	18,083,612	17,056,592	52,030	204,657	2,000	158,706	0	609,627
3. Amounts recoverable from reinsurers December 31, current year	58,982,336	15,871,863	0	42,582,634	0	527,839	0	0
4. Liability December 31, prior year:								
4.1 Direct	17,123,158	15,977,344	26,060	63,340	2,000	444,787	0	609,627
4.2 Reinsurance assumed	25,511,846	24,378,628	0	1,133,218	0	0	0	0
4.3 Reinsurance ceded	22,985,357	19,316,144	0	3,357,227	0	311,986	0	0
4.4 Net	19,649,647	21,039,828	26,060	(2,160,669)	2,000	132,801	0	609,627
5. Amounts recoverable from reinsurers December 31, prior year	58,720,105	16,273,674	0	41,617,633	0	828,798	0	0
6. Incurred Benefits								
6.1 Direct	1,125,535,259	78,139,556	73,420	1,022,316,249	18,874,001	6,132,033	0	0
6.2 Reinsurance assumed	260,818,066	92,389,122	0	168,428,944	0	0	0	0
6.3 Reinsurance ceded	1,287,914,199	138,914,146	0	1,144,283,161	0	4,716,892	0	0
6.4 Net	98,439,126	31,614,532	73,420	46,462,032	18,874,001	1,415,141	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 546,955 in Line 1.1, $ 546,955 in Line 1.4.
$ 546,955 in Line 6.1, and $ 546,955 in Line 6.4.

(c) Includes $ 0 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	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	27,701,519	23,168,465	(4,533,054)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	162,835	115,870	(46,965)
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,864,354	23,284,335	(4,580,019)
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	39,385,411	12,099,232	(27,286,179)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	1,660,214	1,892,290	232,076
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	8,124,232	8,776,622	652,390
25.	Aggregate write-ins for other-than-invested assets	30,381,901	16,589,020	(13,792,881)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	107,416,112	62,641,499	(44,774,613)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	107,416,112	62,641,499	(44,774,613)
	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.	Overfunded prepaid pension	19,717,139	14,562,434	(5,154,705)
2502.	Prepaid expenses	10,650,136	2,003,184	(8,646,952)
2503.	Surplus note issuance cost	14,626	23,402	8,776
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)	30,381,901	16,589,020	(13,792,881)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of AuguStar Life Insurance Company ("ALIC" or "the Company"), formerly The Ohio National Life Insurance Company, are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Sunrise Captive Re, LLC ("SUNR"), a wholly owned subsidiary of ALIC, is an Ohio domiciled special purpose financial captive insurance company started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department ("ODI"), SUNR has applied a prescribed practice that increased the subsidiary's valuation by $11,494,306 and $256,611,189 for 2024 and 2023, respectively.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed by the State of Ohio are shown below:

	SSAP #	F/S Page	F/S Line #	12/31/2024	12/31/2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 88,344,582	$ 98,650,799
(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	$ 88,344,582	$ 98,650,799
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,025,701,927	$ 1,952,847,955
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	$ 11,494,306	$ 256,611,189
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,014,207,621	$ 1,696,236,766

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

NOTES TO FINANCIAL STATEMENTS

The amount of dividends to be paid to participating policyholders is determined annually by the Company's Board of Directors. The aggregate amount of participating policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

(1) Basis for Short-Term Investments
Short-term investments are stated at amortized cost.

(2) Basis for Bonds and Amortization Schedule
Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(3) Basis for Common Stocks
Common Stocks are stated at market except where investments in stocks of wholly owned insurance subsidiaries and affiliates are carried on the equity basis, in accordance with SSAP No. 97.

(4) Basis for Preferred Stocks
Preferred stocks rated NAIC 1-3 are stated at cost. Preferred stocks rated NAIC 4-6 are stated at the lower of cost or market value.

(5) Basis for Mortgage Loans
Conventional Mortgage loans on real estate are stated at amortized cost, not to exceed 80% of appraised value. Mortgage loans on real estate insured and guaranteed by U.S. Agencies are stated at amortized cost

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
The Company reports the insurance subsidiaries at statutory equity. The non-insurance companies are reported at audited GAAP equity adjusted to a limited statutory basis of accounting in accordance with the requirements in SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities as opposed to "for statutory invested asset valuation rules".

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
The Company has ownership interests in partnerships. The Company carries this interest based on the underlying audited GAAP equity of the investee.

(9) Accounting Policies for Derivatives
Derivative instruments and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income.

Any gains, losses, and expenses on the guaranteed minimum income benefit (GMIB) and guaranteed lifetime withdrawal benefit (GLWB) Hedge Programs are accounted for under a Funds Withheld (Ceding Company) Reinsurance Arrangement.

(10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company does not utilize the anticipated investment income as a factor in premium deficiency calculation.

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
(a) Individual Disability Income policies represent 100% of the policies and 100% of the liabilities. Claim Reserves are calculated using the 1985 Commissioner's Individual Disability Table C or the 1964 Commissioner's Disability Table with various interest rates depending on the year of claim. Claims incurred 1/1/2020 and after incorporate the 2013 IDI table and its associated modifiers in the reserve calculation as required by Actuarial Guideline 50.

(b) An additional liability is established for any scheduled claim payments that are due but not yet paid as of the statement date.

(c) Incurred but not reported reserves are estimated by applying factors to the total amount of monthly income in-force.

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior period.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables - Not applicable

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

NOTE 2 Accounting Changes and Corrections of Errors

The Company's December 31, 2024 financial statements reflect a prior period adjustment relating to the recording of expenses identified during the implementation of a new reconciliation software. The events contributing to the understatement of expenses impact surplus as follows:

General insurance expenses (P4,L23,C1)	($2,211,980)
Federal and foreign income taxes incurred (excluding taxes on capital gains (P4,L32,C1)	464,516
Decrease in surplus (P4,L53,C1)	($1,747,464)

NOTE 3 Business Combinations and Goodwill - Not applicable

NOTE 4 Discontinued Operations - NONE

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Mortgage Loans, including Mezzanine Real Estate Loans
Farm loans - Not applicable
Residential loans - 5.0% to $10.99%
Commercial mortgages 3.0% to 7.5%

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was: 75%

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total - NONE

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ 442,259,833	$ -	$ 1,226,385,785	$ -	$ 1,668,645,618
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ 1,026,609	$ -	$ 1,026,609
(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	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 1,197,158,480	$ -	$ 1,197,158,480
(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	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
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 Agreement: - NONE

(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: - NONE

(7) Allowance for credit losses: - NONE

(8) Mortgage Loans Derecognized as a Result of Foreclosure: - NONE

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

B. Debt Restructuring - NONE

C. Reverse Mortgages - NONE

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Securities with Recognized Other-Than-Temporary Impairment - NONE

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
12668A-MN-2	$ 9,134	$ 7,571	$ 1,563	$ 7,571	$ 7,054	12/31/2024
759950-CU-0	$ 2,240,995	$ 2,190,046	$ 50,950	$ 2,190,046	$ 2,215,748	12/31/2024
Total	XXX	XXX	$ 52,513	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:
1. Less than 12 Months $ 978,110
2. 12 Months or Longer $ 35,857,400

b)The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months $ 107,510,696
2. 12 Months or Longer $ 503,802,901

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - NONE

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

J. Real Estate
(1) Recognized Impairment Loss - NONE

(2) Sold or Classified Real Estate Investments as Held for Sale - NONE

(3) Changes to a Plan of Sale for an Investment in Real Estate - NONE

(4) Retail Land Sales Operations - NONE

(5) Real Estate Investments with Participating Mortgage Loan Features - NONE

K. Low Income Housing tax Credits (LIHTC) - NONE

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

In conjunction with the reinsurance agreement with Pruco Life Insurance Company (Pruco), the Company was required to set up a comfort trust for the benefit of Pruco. The value of the comfort trust is based on a required balance formula. Pruco may only withdraw assets from the comfort trust to pay amounts due under the reinsurance agreement from ALIC to Pruco and may only withdraw from the comfort trust should ALIC fail to pay on a claim, and only after first notifying ALIC of delayed payment. ALIC can freely substitute and replace assets in the comfort trust as long as the replacement assets are of equal value and comply with the investment guidelines for types of eligible trust assets. ALIC (or its designated investment manager) retains the authority to make investment decisions with respect to the comfort trust assets. As of December 31, 2024, the book value and market value of the comfort trust are $354,558,559 and $313,721,213, respectively. As of December 31, 2023, the book value and market value of the comfort trust are $119,380,599 and $120,435,022, respectively.

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ 162,366,253	$ (162,366,253)
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	$ 53,465,600	$ -	$ -	$ -	$ 53,465,600	$ 52,040,800	$ 1,424,800
j. On deposit with states	$ 9,573,703	$ -	$ -	$ -	$ 9,573,703	$ 8,466,852	$ 1,106,851
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 1,107,490,588	$ -	$ -	$ -	$ 1,107,490,588	$ 1,051,757,905	$ 55,732,683
m. Pledged as collateral not captured in other categories	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Other restricted assets	$ 125,796,969	$ -	$ -	$ -	$ 125,796,969	$ 176,819,927	$ (51,022,958)
o. Total Restricted Assets (Sum of a through n)	$ 1,296,326,860	$ -	$ -	$ -	$ 1,296,326,860	$ 1,451,451,737	$ (155,124,877)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year 8 Total Non-admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 53,465,600	0.205%	0.206%
j. On deposit with states	$ -	$ 9,573,703	0.037%	0.037%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 1,107,490,588	4.255%	4.273%
m. Pledged as collateral not captured in other categories	$ -	$ -	0.000%	0.000%
n. Other restricted assets	$ -	$ 125,796,969	0.483%	0.485%
o. Total Restricted Assets (Sum of a through n)	$ -	$ 1,296,326,860	4.981%	5.001%

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

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

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) - NONE

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Non-admitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
Segregated special surplus for SUNR - Bonds	$ 2,033,223	$ -	$ -	$ -	$ 2,033,223	$ 47,427,978	$ (45,394,755)	$ 2,033,223	0.008%	0.008%
Segregated. special surplus for SUNR - Cash & Cash Equivalents	$ 589,480	$ -	$ -	$ -	$ 589,480	$ 8,706,159	$ (8,116,679)	$ 589,480	0.002%	0.002%
Reins - Bonds	$108,161,274	$ -	$ -	$ -	$108,161,274	$111,152,651	$ (2,991,377)	$108,161,274	0.416%	0.417%
Reins - Cash & Cash Equivalents	$ 15,012,993	$ -	$ -	$ -	$ 15,012,993	$ 9,533,139	$ 5,479,854	$ 15,012,993	0.058%	0.058%
Total (c)	$125,796,970	$ -	$ -	$ -	$125,796,970	$176,819,927	$ (51,022,957)	$125,796,970	0.483%	0.485%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.000%	0.000%
b. Schedule D, Part 1	$ 225,627,725	$ 220,241,663	1.743%	1.758%
c. Schedule D, Part 2, Section 1	$ -	$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 2	$ 53,465,600	$ 53,465,600	0.413%	0.417%
e. Schedule B	$ 881,862,863	$ 829,212,341	6.814%	6.871%
f. Schedule A	$ -	$ -	0.000%	0.000%
g. Schedule BA, Part 1	$ -	$ -	0.000%	0.000%
h. Schedule DL, Part 1	$ -	$ -	0.000%	0.000%
i. Other	$ 9,573,703	$ 9,455,622	0.074%	0.075%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,170,529,891	$ 1,112,375,226	9.044%	9.120%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	0.000%	0.000%
l. Schedule D, Part 1	$ -	$ -	0.000%	0.000%
m. Schedule D, Part 2, Section 1	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 2, Section 2	$ -	$ -	0.000%	0.000%
o. Schedule B	$ -	$ -	0.000%	0.000%
p. Schedule A	$ -	$ -	0.000%	0.000%
q. Schedule BA, Part 1	$ -	$ -	0.000%	0.000%
r. Schedule DL, Part 1	$ -	$ -	0.000%	0.000%
s. Other	$ -	$ -	0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	0.000%	0.000%

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
**j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ -	0.000%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.000%

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	1	$ 1,750,000	$ 1,000,000	$ -	$ -
(2) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(3) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(4) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(5) Total (1+2+3+4)	2	1	$ 1,750,000	$ 1,000,000	$ -	$ -

AC - Amortized Cost FV - Fair Value

P. Short Sales - NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	12	0
2. Aggregate Amount of Investment Income	$ (3,614,717)	$ -

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral - NONE

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership - NONE

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 7 Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:
Bonds - where collection of interest is uncertain, are placed on non-accrual status.

Due and accrued income was excluded from surplus on the following basis: all investment income due and accrued on bonds in default as to principal and interest.

B. The total amount excluded: $0

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

Interest Income Due and Accrued	Amount
1. Gross	$ 78,106,657
2. Nonadmitted	$ -
3. Admitted	$ 78,106,657

D. The aggregate deferred interest.- NONE

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance. - NONE

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(1) Market Risk, Credit Risk and Cash Requirements
As of December 31, 2024, the Company holds over-the-counter equity put options in order to hedge the exposure on its variable annuity riders. Generally speaking, the options increase in value if the underlying equity index goes down. Conversely, if the underlying equity index goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company has managed its counterparty credit exposure by diversifying the exposure among several counterparties and fully collateralizing the trades, as specified in its International Swaps and Derivatives Association (ISDA) and Credit Support Annex (CSA) agreements. The put options have been entered into with counterparties that have a credit rating of A-/A3 or higher. The only cash requirement of these options is the initial purchase price.

As of December 31, 2024, the Company holds a position in exchange-traded equity index futures to hedge the downside equity risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value.

As of December 31, 2024, the Company holds over-the-counter equity call options in order to hedge the exposure of its Fixed Index Annuity product. The Company has managed its counterparty credit exposure by diversifying the exposure among several counterparties and fully collateralizing the trades, as specified in its ISDA /CSA agreements. The call options have been entered into with counterparties that have a credit rating of A-/A3 or higher.

Currency Risk Management

The purpose of the Company's foreign currency hedging activities using forwards is to protect the value of foreign currency denominated assets from the risk of changes in foreign exchange rates. Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds.

(2) Objectives for Derivative Use
The Company uses derivative instruments to manage equity, interest rate, currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, equity futures, credit default and foreign currency swaps. The Company does not engage in derivative instrument transactions for speculative purposes.

(3) Accounting Policies for Recognition and Measurement

Futures, foreign currency holdings, options, and swaps are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. RSATs are held at amortized Cost.

(4) Identification of Whether the Reporting Entity Has Derivative Contracts with Financing Premiums
None

(5) Net Gain or Loss Recognized
The Company recognized net unrealized losses of $18,023,658 in put options all of which is funds withheld for the benefit of Sycamore Re (an affiliate) as of 12/31/2024.

The Company recognized net unrealized gains of $35,834,008 in call options of which all is for the benefit of Sycamore Re (an affiliate) as of 12/31/2024.

(6) Net Gain or Loss Recognized from Derivatives that no Longer Qualify for Hedge Accounting - NONE

(7) Derivatives Accounted for as Cash Flow Hedges - NONE

(8) Total Premium Costs for Contracts
There are no derivative premium payments due as of December 31, 2024.

(9) Total Aggregate Excluded Components - NONE

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	12/31/2024			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$175,742,889	$ 7,239,678	$182,982,567	$190,243,151	$ 5,558,809	$195,801,960	$ (14,500,262)	$ 1,680,869	$ (12,819,393)
(b) Statutory Valuation Allowance Adjustment	$ 1,717,039	$ -	$ 1,717,039	$ 1,262,844	$ -	$ 1,262,844	$ 454,195	$ -	$ 454,195
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$174,025,850	$ 7,239,678	$181,265,528	$188,980,307	$ 5,558,809	$194,539,116	$ (14,954,457)	$ 1,680,869	$ (13,273,588)
(d) Deferred Tax Assets Nonadmitted	$ 34,765,595	$ 4,619,816	$ 39,385,411	$ 8,510,218	$ 3,589,014	$ 12,099,232	$ 26,255,377	$ 1,030,802	$ 27,286,179
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$139,260,255	$ 2,619,862	$141,880,117	$180,470,089	$ 1,969,795	$182,439,884	$ (41,209,834)	$ 650,067	$ (40,559,767)
(f) Deferred Tax Liabilities	$ 76,597,594	$ 2,619,862	$ 79,217,456	$ 97,152,962	$ 1,969,795	$ 99,122,757	$ (20,555,368)	$ 650,067	$ (19,905,301)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 62,662,661	$ -	$ 62,662,661	$ 83,317,127	$ -	$ 83,317,127	$ (20,654,466)	$ -	$ (20,654,466)

2.

	12/31/2024			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 62,662,661	$ -	$ 62,662,661	$ 83,317,127	$ -	$ 83,317,127	$ (20,654,466)	$ -	$ (20,654,466)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 62,662,661	$ -	$ 62,662,661	$ 83,317,127	$ -	$ 83,317,127	$ (20,654,466)	$ -	$ (20,654,466)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$301,320,860	XXX	XXX	$280,335,007	XXX	XXX	$ 20,985,853
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 76,597,594	$ 2,619,863	$ 79,217,457	$ 97,152,962	$ 1,969,795	$ 99,122,757	$ (20,555,368)	$ 650,068	$ (19,905,300)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$139,260,255	$ 2,619,863	$141,880,118	$180,470,089	$ 1,969,795	$182,439,884	$ (41,209,834)	$ 650,068	$ (40,559,766)

3. Other Admissibility Criteria

	2024	2023
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	1863.0%	1709.7%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 2,191,490,669	$ 2,020,257,443

4. Impact of Tax Planning Strategies

a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.

	12/31/2024		12/31/2023		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	$174,025,850	$7,239,678	$188,980,307	$5,558,809	($14,954,457)	$1,680,869
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$139,260,255	$2,619,862	$180,470,089	$1,969,795	($41,209,834)	$650,067
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Deferred Tax Liabilities Not Recognized

1. The types of temporary differences for which a DTL has not been recognized and the types of events that would cause those temporary differences to become taxable are:
   There are no temporary differences for which deferred tax liabilities are not recognized.

2. The cumulative amount of each type of temporary difference is - Not applicable

3. The amount of the unrecognized DTL for temporary differences related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration, if determination of that liability is practicable, or a statement that determination is not practicable are - Not applicable

4. The amount of the DTL for temporary differences other than those in item (3) above that is not recognized is - Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Current and Deferred Income Taxes

1. Current Income Tax	(1) 12/31/2024	(2) 12/31/2023	(3) (Col. 1 - 2) Change
(a) Federal	$ 244,832	$ (46,017,948)	$ 46,262,780
(b) Foreign	$ -	$ -	$ -
(c) Subtotal (1a+1b)	$ 244,832	$ (46,017,948)	$ 46,262,780
(d) Federal income tax on net capital gains	$ (1,835,761)	$ (2,123,727)	$ 287,966
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (1,590,929)	$ (48,141,675)	$ 46,550,746
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	$ -	$ -	$ -
(3) Policyholder reserves	$ 45,634,064	$ 50,552,475	$ (4,918,411)
(4) Investments	$ 4,646,367	$ 1,551,930	$ 3,094,437
(5) Deferred acquisition costs	$ 82,221,457	$ 78,559,321	$ 3,662,136
(6) Policyholder dividends accrual	$ 1,010,012	$ 771,828	$ 238,184
(7) Fixed Assets	$ 606,525	$ 458,430	$ 148,095
(8) Compensation and benefits accrual	$ 15,635,192	$ 11,519,250	$ 4,115,942
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ 1,706,089	$ 1,843,091	$ (137,002)
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ 2,207,517	$ 3,159,876	$ (952,359)
(13) Other	$ 22,075,667	$ 41,826,950	$ (19,751,283)
Non-admitted assets	$ 2,273,796	$ 3,508,027	$ 256,673
Section 807(f) adjustments	$ 4,472,886	$ 5,963,848	$ (1,602,059)
Modco reinsurance adjustment	$ 6,632,451	$ 28,870,066	$ 26,791,055
(99) Subtotal	$ 175,742,890	$ 190,243,151	$ (14,500,261)
(b) Statutory valuation allowance adjustment	$ 1,717,039	$ 1,262,844	$ 454,195
(c) Nonadmitted	$ 34,765,595	$ 8,510,218	$ 26,255,377
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 139,260,256	$ 180,470,089	$ (41,209,833)
(e) Capital:			
(1) Investments	$ 3,726,800	$ 3,593,023	$ 133,777
(2) Net capital loss carry-forward	$ 3,512,878	$ 1,965,786	$ 1,547,092
(3) Real estate	$ -	$ -	$ -
(4) Other	$ -	$ -	$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 7,239,678	$ 5,558,809	$ 1,680,869
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ 4,619,816	$ 3,589,014	$ 1,030,802
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 2,619,862	$ 1,969,795	$ 650,067
(i) Admitted deferred tax assets (2d + 2h)	$ 141,880,118	$ 182,439,884	$ (40,559,766)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 4,984,014	$ 2,484,593	$ 2,499,421
(2) Fixed Assets	$ -	$ -	$ -
(3) Deferred and uncollected premium	$ 517,805	$ 482,327	$ 35,478
(4) Policyholder reserves	$ -	$ -	$ -
(5) Other	$ 71,095,775	$ 94,186,042	$ (23,090,267)
Section 807(f) adjustments	$ 54,853	$ 1,584,787	$ 6,306,125
Policyholder reserves - tax reform transition	$ 2,985,789	$ 5,971,578	$ (2,985,789)
Modco reinsurance adjustment	$ 63,898,644	$ 84,057,248	$ 84,057,278
(99) Subtotal	$ 76,597,594	$ 97,152,962	$ (20,555,368)
(b) Capital:			
(1) Investments	$ 2,619,863	$ 1,969,795	$ 650,068
(2) Real estate	$ -	$ -	$ -
(3) Other	$ -	$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 2,619,863	$ 1,969,795	$ 650,068
(c) Deferred tax liabilities (3a99 + 3b99)	$ 79,217,457	$ 99,122,757	$ (19,905,300)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 62,662,661	$ 83,317,127	$ (20,654,466)

The Inflation Reduction Act created the corporate alternative minimum tax ("CAMT"), which imposes a 15% minimum tax on the adjusted financial statement income (AFSI) of large corporations for taxable years beginning after December 31, 2022. The Company is not subject to CAMT in 2024.

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	$ 62,489,201	21.0%
Proration of tax exempt investment income	$ 38,761	0.0%
Amortization of interest maintenance reserve	$ (3,003,701)	-1.0%
Tax exempt income deduction	$ (129,204)	0.0%
Dividends received deduction	$ (8,532,042)	-2.9%
Surplus adjustment for reinsurance	$ (4,354,507)	-1.5%
Cost allocation under IRC 482	$ 1,353,226	0.5%
Tax credits	$ (13,778,147)	-4.6%
Change in nonadmitted assets	$ (2,720,630)	-0.9%
Statutory valuation allowance adjustment	$ 454,195	0.2%
Change in equity of subsidiaries	$ (44,768,883)	-15.0%
Corporate owned life insurance	$ (30,414)	0.0%
Disallowed travel and entertainment	$ 158,186	0.1%
Other	$ 4,713,830	1.6%
Totals	$ (8,110,129)	-0.4%
Federal and foreign income taxes incurred	$ 244,832	0.0%
Realized capital gains (losses) tax	$ (1,835,761)	0.0%
Change in net deferred income taxes	$ (6,519,200)	0.0%
Total statutory income taxes	$ (8,110,129)	0.0%

E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment

1. The company has no net operating loss carryforwards in 2024 or 2023. The amounts, origination dates and expiration dates of capital loss and tax credit carry forwards available for tax purposes:

Description (Operating Loss or Tax Credit Carry Forward)	Amounts	Origination Dates	Expiration Dates
Capital loss carryforward	$ 2,673,196	December 31, 2022	December 31, 2027
Capital loss carryforward	$ 6,687,689	December 31, 2023	December 31, 2028
Capital loss carryforward	$ 7,367,107	December 31, 2024	December 31, 2029
Capital loss carryforward - total	$ 16,727,992		
Foreign tax credit carryforward	$ 115,634	December 31, 2020	December 31, 2030
Foreign tax credit carryforward	$ 1,154,724	December 31, 2022	December 31, 2032
Foreign tax credit carryforward	$ 317,233	December 31, 2023	December 31, 2033
Foreign tax credit carryforward	$ 173,245	December 31, 2024	December 31, 2034
Foreign tax credit carryforward - total	$ 1,760,836		
General business credit carryforward	$ 446,681	December 31, 2016	December 31, 2036
General business credit carryforward - total	$ 446,681		

2. The following is income tax expense for current year and proceeding years that is available for recoupment in the event of future net losses - NONE

3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code is $0.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:
Constellation Insurance Holdings, Inc.
Constellation Insurance, Inc.
Financial Way Realty, Inc.
ONTech, LLC
Sycamore Re, Ltd.
ON Foreign Holdings, LLC
AuguStar Life Assurance Corporation
Montgomery Re, Inc.
Kenwood Re, Inc.
Camargo Re Captive, Inc.
Constellation Investments, Inc.
AuguStar Distributors, Inc.
The O.N. Equity Sales Company
Ohio National Insurance Agency, Inc.
O.N. Investment Management Company
National Security Life and Annuity Company
Princeton Captive Re, Inc.
Sunrise Captive Re, LLC
AuguStar Lending, LLC
AuguStar Mortgage, Inc.
Cetus Funding LLC
Constellation Re (Bermuda) Ltd.
Constellation Re Bermuda Holdings, Inc.
Constellation Re Holdings Bermuda, LLC

2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation between the companies is subject to written agreement. Allocations are based upon separate return calculations with current credit for net losses calculated on a combined basis.

NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Federal Income Tax Loss Contingencies
The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting.

H. Repatriation Transition Tax (RTT) - Not applicable

I. Alternative Minimum Tax (AMT) Credit - Not applicable

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

A. Nature of the Relationship Involved

The Company is a stock life insurance company whose shares of stock are owned entirely by Constellation Insurance Inc ("CII"), an intermediate holding company whose shares of stock are owned entirely by CIHI, an investment company backed by Caisse de dépôt et placement du Québec ("CDPQ") and Ontario Teachers' Pension Plan Board ("OTPP"),

The Company owns 100% of AuguStar Life Assurance Corporation (“ALAC”), formerly Ohio National Life Assurance Corporation (“ONLAC”), a stock life insurance subsidiary and National Security Life and Annuity Company (“NSLAC”), a stock life insurance subsidiary. ALIC owns 100% of Montgomery Re, Inc. (“MONT”) and Kenwood Re, Inc. (“KENW”), special purpose life insurance captive companies domiciled in Vermont. ALIC also owns 100% of Camargo Re Captive, Inc. (“CMGO”), special purpose life insurance captive and Sunrise Captive Re, LLC (“SUNR”), authorized reinsurer domiciled in Ohio. The Company owns 100% of ON Foreign Holdings, SMLLC (“ONFH”), a Delaware holding company, including the Latin American subsidiaries.

During 2024, the Company formed a new reinsurance entity Constellation Re (Bermuda) Ltd ("CRBL") that is licensed by the Bermuda Monetary Authority (BMA). CRBL is a wholly owned subsidiary of Constellation Re Holdings Bermuda, LLC ("CRBH"), a Delaware holding company, which is a wholly subsidiary of the Company

During 2024, the Company and its wholly owned subsidiary ALAC (collectively, hereafter, “Companies”) contributed capital to four special purpose vehicles - Andromeda Funding, LLC, Antlia Funding, LLC, Cassiopeia Funding, LLC, Orion Funding, LLC (collectively, hereafter, “SPVs”), which invest in commercial loans and securitize the assets into collateralized loan obligations. The contribution split between the Company and ALAC is 87.5% and 12.5%, respectively, and their investment in the SPVs are recorded through both rated secured notes and subordinated notes, which are equity-like in nature. The rated secured notes in each of the SPVs are reported on Schedule D; the unrated subordinated notes in each of the SPVs are reported on Schedule BA. The SPVs are not legally owned by the Company or ALAC; however, have been established to hold assets of the Companies managed by Constellation Investments, Inc. ("CINV"), the Companies' affiliated investment advisor. (See 10E below).

During 2023, AuguStar Distributors, Inc. ("ADI"), formerly Ohio National Equities, Inc., O.N. Equity Sales Company ("ONESCO") and CINV, formerly Ohio National Investments, Inc. ("ONII") were repositioned within the organization from a subsidiary under the Company to an affiliate under its parent, CII. (See 10B below).

B. Transactions

Effective January 1, 2024, the Company amended its existing reinsurance agreement with Sycamore Re. Ltd. ("SYRE"), an affiliated special purpose financial captive life insurance company, to reinsure, on a coinsurance funds withheld basis, additional Fixed Indexed Annuity ("FIA") policies, including those with and without a premium bonus rider or Guaranteed Lifetime Withdrawal Benefits (GLWB) not previously reinsured by SYRE. The Ohio Department of Insurance and SYRE's regulator, the Cayman Islands Monetary Authority, approved this transaction. The initial impact of this transaction was a deferred gain of $52,930,000, net of tax. During 2024, $23,854,524 of the deferred gain has been amortized into income

As part of the agreement with CII, on each of the first four anniversaries after the closing, CII will pay or cause to be paid an infusion of capital to ALIC on each of the first four anniversaries after the closing to the Company. During the years ended 2024 and 2023, the Company received capital contributions of $125,000,000 from CII in satisfaction of the first two installments.

The Company paid dividends to the parent, CII, of $195,000,000 and $196,590,000 for the years ended 2024 and 2023, respectively. Included in the dividend amount for 2023 was the Company's interest in its non-life insurance subsidiaries, ONESCO, ADI and CINV.

During 2024, the Company made a capital contribution of $1,000,000 to CRBH.

The payment of dividends by SUNR to the Company is limited by the SUNR Plan of Operations approved by the Ohio Department of Insurance. In 2024, SUNR paid extraordinary dividends to ALIC of $155,000,000, which was composed of a return of capital of $119,247,647 and dividends to stockholders of $35,752,353. In 2023, SUNR paid extraordinary dividends to ALIC of $88,000,000, which included $25,000,000 declared and reflected in the Company's 2022 net investment income.

During the first quarter of 2024, a return of capital was made from ONFH to the Company for $98,500,000. During the third quarter of 2024, the Company made a capital contribution to ONFH for $95,000,000.

During the fourth quarter of 2023, the Company made capital contributions to ONFH of $111,938,978 million to be used to fund operations and capital transactions in ONFH's subsidiaries.

The Company received dividends from CINV of $0 and $8,700,000 for the year ended 2024 and 2023, respectively, which was reflected in net investment income.

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

D. Amounts Due From or To Related Parties
For the years ended December 31, 2024 and December 31, 2023, the Company reported a “Receivable from parents, subsidiaries and affiliates” of $22,523,106 and $34,719,403 and a “Payable to parents, subsidiaries and affiliates” of $265,756,240 and $218,747,563, respectively. Inter-company balances are settled in cash, generally within thirty days of the respective reporting date.

With the exception of the items mentioned in section “A” above, the company has no guarantees to related parties.

E. Material Management or Service and Cost-Sharing Arrangements
The Company has an agreement to provide personnel, EDP equipment, and supplies to ALAC. This agreement was approved by the Ohio Department of Insurance. Generally, the apportionment shall be based upon specifically identifying the expense to the incurring entity. Where this is not feasible, apportionment shall be based upon pertinent factors or ratios. The terms call for a cash settlement at least quarterly. The Company had a payable of $1,150,327 and $3,739,198 to ALAC as of December 31, 2024 and 2023, respectively. Charges for all services totaled $47,751,947 and $59,376,806 for the years ended 2024 and 2023, respectively.

CII provided services for executive management and EDP equipment placed in service after December 31, 2000, to the Company. For the years ended 2024 and 2023, the Company recorded expenses of $17,622,354 and $32,131,490, respectively for these services.

The Company paid $4,990,080 and $4,549,545 for rent and operating expenses on the home office to CII for the years ended 2024 and 2023, respectively.

CINV, a related party, has agreed to provide the Company certain investment management services and other services effective April 1, 2024. The amount that the Company owed CINV was $6,706,725 and $0 as of December 31, 2024 and December 31, 2023, respectively. Charges for all services totaled $17,731,257 and $0 for the years ended 2024 and 2023, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company is a party to an agreement with Constellation Insurance Holdings, Inc. ("CIHI") and most of its direct and indirect subsidiaries whereby ALIC shall maintain a cash pooling agreement. It is ALIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ALIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ALIC for the other parties (e.g. AuguStar Life Assurance Corporation). Settlement is made daily for each party's needs from or to the concentration account. It is ALIC's duty to invest excess funds in an interest bearing account and/or short-term, highly liquid investments. ALIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. For the years ended December 31, 2024 and December 31, 2023, ALIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	December 31, 2024	December 31, 2023
Augustar Life Assurance Corporation	$ 32,426,025	$ 12,604,596
Constellation Insurance, Inc.	101,897,636	74,155,715
Sycamore Re, Ltd	118,586,280	91,527,207
Constellation Investments, Inc.	0	7,343,821
Montgomery Re, Inc.	(6,889,493)	(5,677,494)
Constellation Insurance Holdings, Inc.	(293,433)	166,952
Kenwood Re, Inc.	(21,113,918)	544,432
Sunrise Captive Re, LLC	2,640,123	20,284,322
OnTech, LLC	15,344,104	(1,432,918)
Financial Way Realty, Inc.	91,060	328,461
ON Foreign Holdings LLC	(3,408,202)	(1,636,706)
Camargo Re Captive, Inc.	3,463,478	4,847,455
Global Holdings, SMLLC	89	84
Total	$ 242,743,749	$ 203,055,927

F. Guarantees or Undertakings

The Company does not have guarantees or undertakings for the benefit of an affiliate, which results in a material contingent exposure of the Company's assets and liabilities.

G. Nature of the Control Relationship

All outstanding shares of the Company are owned by the parent company, CII, an intermediate holding company whose shares of stock are owned entirely by CIHI, an investment company domiciled in the State of Ohio.

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

The Company has no investments in upstream affiliates.

I. Investments in SCA that Exceed 10% of Admitted Assets

There were no other subsidiaries, controlled entities, or affiliates that exceeded 10% of the admitted assets.

J. Investments in Impaired SCAs - NONE

K. Investment in Foreign Insurance Subsidiary - Not applicable

L. Investment in Downstream Noninsurance Holding Company

The consolidated financial statements of ONFH and its subsidiaries were audited beginning on December 31, 2023 in accordance with the auditing standards generally accepted in the United States of America ("GAAP").The Company utilizes the U. S. GAAP equtiy as defined in SSAP 97, paragraph 8bii, in valuing its investment in its downstream non-insurance holding company, ONFH, with a carrying value of $437,901,571 and $297,164,967 as of December 31, 2024 and December 31, 2023, respectively. Statutory accounting adjustments are made to the U.S. GAAP equity per paragraph 9 of SSAP 97 as promulgated by the NAIC.

M. All SCA Investments

At December 31, 2024 and 2023, no subsidiary's common stock exceeded 10% of the Company's admitted assets.

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi 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				
ONFH	100.0%	$ 465,603,090	$ 437,901,571	$ 27,701,519
Total SSAP No. 97 8b(iii) Entities	XXX	$ 465,603,090	$ 437,901,571	$ 27,701,519
c. SSAP No. 97 8b(iii) Entities	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ -	$ -	$ -
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 465,603,090	$ 437,901,571	$ 27,701,519
f. Aggregate Total (a+ e)	XXX	$ 465,603,090	$ 437,901,571	$ 27,701,519

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resub-mission Required Yes/No	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities	S2	07/12/2024	$ 320,333,432	Yes	No	I
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 320,333,432	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
ONFH			$ -			
			$ -			
d. SSAP No. 97 8b(iv) Entities			$ -			
			$ -			
			$ -			
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 320,333,432	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 320,333,432	XXX	XXX	XXX

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

** I - Immaterial or M - Material

N. Investment in Insurance SCAs

(1) Accounting Practice that Differs from NAIC Statutory Accounting Practices and Procedures
The Company does not report an investment in insurance subsidiaries, controlled entities, or affiliates for which the audited statutory equity reflect a departure from the NAIC statutory accounting practices and procedures.

(2) Monetary Effect on Net Income and Surplus - Not applicable
(3) RBC Regulatory Event Because of Prescribed or Permitted Practice - Not applicable

O. SCA or SSAP 48 Entity Loss Tracking - NONE

NOTE 11 Debt

A. Debt Including Capital Notes
As of December 31, 2024 and December 31, 2023, the Company had access to $1,500,000,000 in credit facilities. As of December 31, 2024 and December 31, 2023, the Company had no outstanding borrowings against the facilities. Total interest and fees paid in 2024 and 2023 were $0.

B. FHLB (Federal Home Loan Bank) Agreements
(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $750,000,000 as of December 31, 2024. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(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	$ 19,715,588	$ 19,715,588	$ -
(c) Activity Stock	$ 33,750,000	$ 33,750,000	$ -
(d) Excess Stock	$ 12	$ 12	$ -
(e) Aggregate Total (a+b+c+d)	$ 53,465,600	$ 53,465,600	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,000,262	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 19,040,724	$ 19,040,724	$ -
(c) Activity Stock	$ 33,000,000	$ 33,000,000	$ -
(d) Excess Stock	$ 76	$ 76	$ -
(e) Aggregate Total (a+b+c+d)	$ 52,040,800	$ 52,040,800	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 750,001,697	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 19,715,588	$ 19,715,588	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,049,454,004	$ 1,107,490,588	$ 750,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,049,454,004	$ 1,107,490,588	$ 750,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 993,686,480	$ 1,051,757,905	$ 750,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,054,773,394	$ 1,117,306,874	$ 750,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,054,773,394	$ 1,117,306,874	$ 750,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 995,353,508	$ 1,061,614,718	$ 750,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 750,000,000	$ 750,000,000	$ -	$ 750,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 750,000,000	$ 750,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 750,000,000	$ 750,000,000	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(1) Change in benefit obligation

The Company sponsors a funded pension plan covering substantially all home office employees hired before January 1, 1998. Retirement benefits are based on years of service and the highest average earnings in five of the last ten years. The Company currently offers eligible retirees the opportunity to participate in a health plan. The Company has two post-retirement health plans (other benefits); one offered to home office employees, the other offered to qualifying agents. This plan was terminated during 2023. Also, a group life benefit is provided for eligible retired home office employees and career agents.

Home Office Plans

Only home office employees hired prior to January 1, 1998 may become eligible for these benefits provided that the employee meets the age and years of service requirements. An employee becomes eligible for early retirement as follows: age 55 with 20 years of credited service at retirement, age 56 with 18 years of service, age 57 with 16 years of service grading to age 64 with 2 years of service. For participants younger than age 65, the Plan provides a fixed portion of the health insurance contract premium. For participants age 65 and older, the Plan provides a fixed dollar amount which the participant must use to independently purchase their own insurance. The portion the Company pays is periodically increased and is a function of participant service. Effective December 31, 2019, the accrued benefits were frozen in the qualified pension plan.

Agent's Plans

Only qualifying agents with contracts effective prior to January 1, 1998 are eligible for post-retirement benefits. The Health plan is contributory, with retirees contributing approximately 50% of premium for coverage. As with all plan participants, the Company reserves the right to change the premium contribution at renewal. The general agents plan provides benefits based on years of service and average compensation during the final five and ten years of service. This plan was terminated effective as of January 1, 2023.

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

a. Pension Benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ -	$ -	$ 46,922,000	$ 47,967,000
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ 2,321,000	$ 2,382,000
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain/loss	$ -	$ -	$ (2,014,000)	$ 2,200,000
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (8,169,000)	$ (6,203,000)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ 413,000	$ 576,000
10. Benefit obligation at end of year	$ -	$ -	$ 39,473,000	$ 46,922,000

b. Postretirement Benefits

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ -	$ -	$ 5,901,000	$ 6,229,000
2. Service cost	$ -	$ -	$ 21,000	$ 19,000
3. Interest cost	$ -	$ -	$ 280,000	$ 320,000
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain/loss	$ -	$ -	$ (100,000)	$ 68,000
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (836,000)	$ (735,000)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 5,266,000	$ 5,901,000

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2024	2023	2024	2023
1. Benefit obligation at beginning of year	$ -	$ -	$ -	$ -
2. Service cost	$ -	$ -	$ -	$ -
3. Interest cost	$ -	$ -	$ -	$ -
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain/loss	$ -	$ -	$ -	$ -
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ -	$ -
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 60,689,000	$ 58,369,000	$ -	$ -	$ -	$ -
b. Actual return on plan assets	$ 5,844,000	$ 6,708,000	$ -	$ -	$ -	$ -
c. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -	$ -	$ -
d. Reporting entity contribution	$ -	$ -	$ -	$ -	$ -	$ -
e. Plan participants' contributions	$ -	$ -	$ -	$ -	$ -	$ -
f. Benefits paid	$ (7,981,000)	$ (4,388,000)	$ -	$ -	$ -	$ -
g. Business combinations, divestitures and settlements	$ -	$ -	$ -	$ -	$ -	$ -
h. Fair value of plan assets at end of year	$ 58,552,000	$ 60,689,000	$ -	$ -	$ -	$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2024	2023	2024	2023
a. Components:				
1. Prepaid benefit costs	$ 21,756,000	$ 20,213,000	$ -	$ -
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ 3,509,000	$ 3,778,000	$ -	$ -
4. Liability for pension benefits	$ 1,757,000	$ 2,123,000	$ -	$ -
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ 19,717,139	$ 14,562,433	$ -	$ -
2. Liabilities recognized	$ 5,266,000	$ 5,901,000	$ -	$ -
c. Unrecognized liabilities	$ 1,757,000	$ 2,123,000	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
(4) Components of net periodic benefit cost						
a. Service cost	$ -	$ -	$ 21,000	$ 19,000	$ -	$ -
b. Interest cost	$ 2,321,000	$ 2,382,000	$ 280,000	$ 320,000	$ -	$ -
c. Expected return on plan assets	$ (4,198,000)	$ (3,816,000)	$ -	$ -	$ -	$ -
d. Transition asset or obligation	$ -	$ -	$ -	$ -	$ -	$ -
e. Gains and losses	$ 6,000	$ 195,000	$ 266,000	$ (378,000)	$ -	$ -
f. Prior service cost or credit	$ -	$ -	$ -	$ -	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ 414,000	$ 868,000	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ (1,457,000)	$ (371,000)	$ 567,000	$ (39,000)	$ -	$ -

(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	$ 5,841,091	$ 7,020,091	$ 2,122,722	$ 1,676,722
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	$ (3,247,000)	$ (116,000)	$ (100,000)	$ 68,000
f. Net gain and loss recognized	$ (420,000)	$ (1,063,000)	$ (266,000)	$ 378,000
g. Items not yet recognized as a component of net periodic cost - current year	$ 2,174,091	$ 5,841,091	$ 1,756,722	$ 2,122,722

(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	$ 2,174,000	$ 5,841,000	$ 1,757,000	$ 2,122,722

(7) Weighted-average assumptions used to determine net periodic benefit cost as of the end of current period:

	2024	2023
a. Weighted average discount rate	5.0%	5.4%
b. Expected long-term rate of return on plan assets	7.0%	7.0%
c. Rate of compensation increase	4.2%	4.1%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.0%	0.0%

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2024	2023
e. Weighted average discount rate	5.4%	5.0%
f. Rate of compensation increase	4.2%	4.2%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.0%	0.0%

NOTES TO FINANCIAL STATEMENTS

(8) Accumulated Benefit Obligation for Defined Benefit Pension Plans

The amount of the accumulated benefit obligation for defined benefit pension plans was $39,473,000 and $46,922,000 as of December 31 2024 and 2023, respectively.

(9) For Postretirement Benefits Other Than Pensions, the Assumed Health Care Cost Trend Rate(s)

The Company has multiple non-pension post-retirement benefit plans. The health care plans are contributory, with participants' contributions adjusted annually; the life insurance plans are noncontributory. On July 1, 2013, the Company amended its home office postretirement health care plans to provide a fixed dollar amount each year towards eligible medical expenses for those retirees over age 64.

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

	Amount
a. 2025	$ 2,372,000
b. 2026	$ 2,650,000
c. 2027	$ 2,936,000
d. 2028	$ 3,360,000
e. 2029	$ 3,583,000
f. 2030 through 2034	$ 19,996,000

(11) Estimate of Contributions Expected to be Paid to the Plan

The Company does not have any regulatory contribution requirements for 2024, and the Company currently does not intend to make voluntary contributions to the defined benefit pension plan in 2025.

(12) Amounts and Types of Securities Included in Plan Assets

At December 31, 2024 and 2023, the plan assets included approximately $28,675,250 and $25,800,401, respectively, of the Plan assets are funds that are affiliated with the Company.

During the year, the pension plans purchased $7,321,000 in annuities from the Company to settle the liabilities of retiring participants.

(13) Alternative Method Used to Amortize Prior Service Amounts or Net Gains and Losses - Not applicable

(14) Substantive Comment Used to Account for Benefit Obligation - Not applicable

(15) Cost of Providing Special or Contractual Termination Benefits Recognized - Not applicable

(16) Reasons for Significant Gains/Losses Related to Changes in Defined Benefit Obligation and any Other Significant Change in the Benefit Obligations or Plan Assets Not Otherwise Apparent - Not applicable

(17) Accumulated Postretirement and Pension Benefit Obligation and Fair Value of Plan Assets for Defined Postretirement and Pension Benefit Plans

See note 12A3 and note 12A5 for information relating to the Company's plans' funded status and surplus impacts.

(18) Full Transition Surplus Impact of SSAP 102 - Not applicable

B. Investment Policies and Strategies

The assets of the Company's defined benefit pension plan are invested in a group variable annuity contract issued by the Company offering specific investment choices from various asset classes providing diverse and professionally managed options. The assets are invested in a mix of stocks, bonds and real estate securities in allocations as determined from time to time by the Pension Plan Committee. The target allocations are designed to balance the Plan's short term liquidity needs and its long term liabilities. The target allocations are currently 60% stocks and 40% bonds.

For diversification and risk control purposes, where applicable, each asset class is further divided into sub classes such as large cap, mid cap, small cap, growth, core and value for equity securities and U.S. domestic, global and high yield for debt securities. To the extent possible, each sub asset class utilizes multiple fund choices and no single fund contains more than 25% of the Plan assets (exclusive of any short term increases in assets due to any Plan funding). The Plan performance is measured by a weighted benchmark consisting of equity and debt benchmarks in weights determined by the Plan committee.

The overall expected long term rate of return on assets is determined by a weighted average return of bond and stock indexes. Bond securities (including cash) make up 36% of the weighted average return and stocks make up 64% of the weighted average return.

The following table shows the weighted average assets allocation by class of the Company's qualified pension plan assets as of December 31:

Description for each class of plan assets	2024	2023
Stocks	64.0%	70.0%
Bonds	36.0%	30.0%
Total	100.0%	100.0%

C. The fair value of each class of plan assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Bonds	$ 21,363,000	$ -	$ -	$ 21,363,000
Equity	$ 37,189,000	$ -	$ -	$ 37,189,000
Total Plan Assets	$ 58,552,000	$ -	$ -	$ 58,552,000

NOTES TO FINANCIAL STATEMENTS

(2) Valuation Technique(s) and Inputs Used to Measure Fair Value

The unaudited asset value from the group annuity summary is used to determine the fair value of plan assets.

Fair value is defined as the price that would be received to sell an asset in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets based on the best information available in circumstances.

The Company is required to categorize its assets carried at estimated fair value into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100R, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement.

The levels of the fair value hierarchy are as follows:

Level 1 - Fair value is based on unadjusted quoted prices for identical assets in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash, cash equivalents and short-term investments and pooled separate account assets.

Level 2 - Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other mean for identical or similar assets.

Level 3 - Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumption market participants would use to price the assets.

D. Basis Used to Determine Expected Long-Term Rate-of-Return

The overall expected long term rate of return on assets is determined by a weighted average return of fixed income and equity indexes.

E. Defined Contribution Plan

Substantially all home office employees hired after January 1, 1998, were covered under a defined contribution plan. Matching contributions of 100% of the first 3% and 50% after up to 5% of each employee's contribution are made each year. The expenses for the defined contribution plan were $3,264,161 and $2,650,200 for 2024 and 2023, respectively. The general agents plan provides benefits based on years of service and average compensation during the final five and ten years of service.

Insurance company employees were covered by a qualified defined contribution profit sharing plan sponsored by the insurance company. Company contributions to this plan were determined by management. During 2023, the profit-sharing plan was restructured, and the Company ceased contributions. The Company's contribution to the plan was $0 and $1,598,708 for 2024 and 2023, respectively.

F. Multiemployer Plans

The company does not participate in a multi-employer plan.

G. Consolidated/Holding Company Plans

The Company participates in a qualified, noncontributory defined benefit pension plan and a nonqualified, noncontributory defined benefit pension plan sponsored by CII, an affiliate. In addition, the Company provides certain other postretirement benefits to retired employees through a plan sponsored by CII. The Company has no legal obligation for benefits under these plans, except for the qualified pension plan. CII allocates amounts to the Company based on salary ratios. The Company's share of net expense for the pension plans was $(1,457,000) and ($371,000) for 2024 and 2023, respectively, and other postretirement benefit plans was a benefit of $567,000 and $(39,000) for 2024 and 2023, respectively.

H. Postemployment Benefits and Compensated Absences

Postemployment benefits, primarily salary continuation, medical and outplacement services, were offered to certain terminated employees during 2024 and 2023 totaled $2,952,810 and $1,978,066, respectively.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) Recognition of the Existence of the Act

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the Act) was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the Accumulated Post-Retirement Benefit Obligation (APBO) and Net Periodic Post-Retirement Cost for the Plan:

A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D and the opportunity for a retiree to obtain a prescription drug benefit under Medicare.

The post-retirement health plans do not provide benefits which are actuarially equivalent to the Medicare Part D benefits. Therefore, the effects of the Act on the Accumulated Post-Retirement Benefit Obligation and the Net Periodic Post-Retirement Cost are not reflected in the financial statement or the accompanying notes.

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the Act) was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the accumulated postretirement benefit obligation (APBO) and net periodic postretirement cost for the Plan:

The federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree health care benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and the opportunity for a retiree to obtain a prescription drug benefit under Medicare.

The effect of the Act was a $0 reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees. The Act also had the following effects on the net postretirement benefit cost: a $0 decrease as a result of an actuarial gain, a decrease to the current period service cost, $0 due to the subsidy and $0 decrease to the interest cost.

(3) Disclosure of Gross Benefit Payments

The Company's gross benefit payments for 2024 did not include estimates of future payments. The Company has no subsidy related to the Medicare Prescription Drug, Improvement and Modernization Act of 2003 for 2024 and estimates future subsidies to be $0 annually.

NOTES TO FINANCIAL STATEMENTS

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

A. Number of Share and Par or State Value of Each Class

The Company has 10,000,000 shares authorized, 10,000,000 shares issued, and 10,000,000 outstanding. All of the shares are Class A shares with a $1 per share par value.

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.

C. Dividend Restrictions

The payment of dividends by the Company to its parent, CII, is limited by Ohio insurance Laws. The maximum dividend that may be paid without prior approval of the Director of Insurance is limited to the greater of statutory net income of the preceding calendar year or 10% of statutory earned surplus as of the preceding December 31. Therefore, in 2025 dividends of approximately $202,570,193 may be paid by the Company to CII without prior approval.

D. Dates and Amounts of Dividends Paid

Dividends to the Company's parent, CII, were $195,000,000 and $196,590,000 for the years ended December 31, 2024 and 2023, respectively.

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Within the limitation of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. Restrictions Placed on Unassigned Funds (Surplus)

The Company has no restrictions on unassigned surplus funds.

G. Amount of Advances to Surplus not Repaid - Not applicable

H. Amount of Stock Held for Special Purposes

The Company held no stock for special purposes.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

The balance in the segregated special surplus fund for the benefit of SUNR, a consolidated subsidiary, was reclassifed into unassigned surplus in 2024 as the capital in SUNR was sufficent per the Plan of Operations approved by the State of Ohio. At December 31, 2024 and 2023, the segregated special surplus fund for SUNR was $0 and $58,825,619, respectively.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is: $ 213,566,629

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year*	8 Unapproved Interest And/Or Principal
0001	05/25/1996	8.500%	$ 50,000,000	No	$ 47,948,922	$ 47,970,058	$ 510,000
0002	04/01/2007	5.800%	$ 6,000,000	No	$ 5,953,909	$ 5,968,091	$ 87,000
0003	12/15/2011	5.000%	$ 4,500,000	No	$ 4,179,261	$ 4,219,354	$ 9,375
0004	06/14/2012	6.875%	$ 250,000,000	No	$ 250,000,000	$ 250,000,000	$ 716,146
Total	XXX	XXX	$ 310,500,000	XXX	$ 308,082,092	$ 308,157,503	$ 1,322,521

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	$ 4,080,000	$ 120,836,944	1.000%	$ -	$ 2,000,000	05/15/2026
0002	$ 348,000	$ 6,090,000	1.000%	$ -	$ -	04/01/2027
0003	$ 225,000	$ 2,925,000	1.000%	$ -	$ -	12/15/2031
0004	$ 17,187,500	$ 215,750,868	1.000%	$ -	$ -	06/15/2042
Total	$ 21,840,500	$ 345,602,812	XXX	$ -	$ 2,000,000	XXX

1 Item Number	15 Are Surplus Note Payments Contractually Linked? (Y/N)	16 Surplus Note Payments Subject to Admini-strative Offsetting Provisions? (Y/N)	17 Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	No	No	No	No	Cash
0002	No	No	Yes	No	Common stock, affiliated
0003	No	No	Yes	No	Common stock, affiliated
0004	No	No	No	No	Cash
Total	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001	$ 50,000,000	$ 47,970,058	No
0002	$ 6,000,000	$ 5,968,091	No
0003	$ 4,500,000	$ 4,219,354	No
0004	$ 250,000,000	$ 250,000,000	No
Total	$ 310,500,000	$ 308,157,503	XXX

On June 6, 2012 the Company issued $250,000,000 of surplus notes at 6.875%. The notes mature on June 15, 2042. The Company used $50,000,000 of the net proceeds from this note offering to pay an extraordinary dividend to CII, the parent company of the Company. An additional $50,000,000 of the net proceeds was used to pay off its 7.5% surplus notes issued to CII. CII used that money plus approximately $50,000,000 of its own cash to exercise its right to redeem all $150,000,000 of its 6.35% Senior Notes due 2013. Another $100,000,000 of net proceeds from this offering was used to purchase a surplus note directly from the Company's Vermont captive reinsurer, MONT at 6.875%. MONT used proceeds from its sale of the surplus note to purchase assets which were placed in a trust in order to back some or all of the excess or redundant reserves on the Company's ALAC term policies that it will coinsure. In February 2022, the Company received a payment for its subsidiary, MONT, for full repayment of its $75,000,000 Surplus Note, plus interest. The remainder of the net proceeds will remain with the Company and will be used for general corporate purposes, including contributions to the Company's insurance operating subsidiaries.

The surplus notes have the following repayment conditions and restrictions: any payment of interest on, principal of, or redemption price on the surplus notes may be made only with the prior approval of the Director of Insurance of the State of Ohio (Director) and only to the extent the Company has sufficient remaining surplus to make such payment. In addition, no such payment may be made, without prior approval of the Director, unless the surplus remaining after the payment described above is equal to or greater than the aggregate principal amounts of all surplus notes of the Company then outstanding.

The notes are unsecured debt obligations and issued in accordance with Section 3901.72 of the Ohio Revised Code, which regulates the issuance of, repayment of principal of, and payments of interest on, surplus notes.

The note is subordinate to the claims of policyholders and to other prior claims as set forth in Section 3903.42 of the Ohio Revised Code (all except shareholder claims) and ranks pari passu with any other surplus note of the Company, issued before or after this note, and with all other similarly subordinated claims.

On December 15, 2011, the Company issued a $4,500,000 5.0% surplus note to SML, as payment for the purchase of the additional shares of NSLAC, a subsidiary. This note matures on December 15, 2031.

On April 1, 2007, the Company issued a $6,000,000 5.8% surplus note to SML, as payment for the additional shares of NSLA. This note matures on April 1, 2027.

The surplus note has the following repayment conditions and restrictions: each payment of interest on and principal of the surplus notes may be made only with the prior approval of the Superintendent of Insurance of the State of Ohio and only to the extent the company has sufficient remaining surplus to make such payment.

The note is not subject to mandatory redemption prior to maturity. Subject to the Superintendent's prior approval, the note may be prepaid in whole or in part at any time without penalty.

The surplus note has the following subordination terms: the note is subordinate to the claims of policyholders and to other prior claims as set forth in Section 3903.42 of the Ohio Revised Code (all except shareholder claims) and ranks pari passu with any other surplus note of the Company, issued before or after this note, and with all other similarly subordinated claims.

The Company has other Surplus Notes outstanding of $50,000,000 at an interest rate of 8.5% maturing May 15, 2026.

These notes are not subject to mandatory or optional redemption prior to maturity. Payment of interest and payment of principal requires the approval of the Superintendent of Insurance of Ohio.

During December 2023, the Company purchased $2,000,000 of the outstanding notes on the open market. The transaction was approved by the Superintendent of Insurance of Ohio. The Company retired the debt obligation with the Trustee in 2024.

During 2024 and 2023, the Company purchased $19,848,000 and $26,300,000 respectively, of CII's outstanding senior notes on the open market. The Company intends to hold these notes until maturity.

L. The impact of any restatement due to prior quasi-reorganizations is as follows:

The Company has not restated surplus due to a quasi-reorganization.

M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization - Not applicable

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: $0.

(2) Detail of other contingent commitments

The Company has unfunded commitments of bonds for $1,061,507,981 and mortgages of $26,603,447. The Company is an investor in limited partnerships, a limited liability corporation,other BA assets. The Company has committed $299,000,000 and funded $189,619,467 to these investments.

(3) Guarantee Obligations - Not applicable

B. Assessments

(1) Assessments Where Amount is Known or Unknown

The Company received no notifications of insolvency during the year that impacted the financial statements.

(2) Assessments

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2,353,605
b. Decreases current year:	
Premium tax offset applied	$ 26,058
c. Increases current year:	
Increase in accrued fund assessments	$ 5,184,472
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 7,512,019

(3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts - Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Gain Contingencies
The Company has no gain contingencies.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits - NONE

E. Joint and Several Liabilities - NONE

F. All Other Contingencies
The Company has no assets that it considers to be impaired.

NOTE 15 Leases

A. Lessee Operating Lease:

(1) Lessee's Leasing Arrangements

a. Rental Expense

The Company leases office equipment and office space under various non-cancelable operating lease agreements that expire through June 2030. Rental expense was approximately $475,881 and $566,942 for the year ended 2024 and 2023, respectively.

The Company leases its home office. On December 30, 2003, ALIC's parent company, CII, purchased the home office from ALAC, a subsidiary life insurance company. The Company's lease of the property was unaffected by this sale. The lease agreement expires in September 2031. Rental expense for the year ended 2024 and 2023 was approximately $2,793,444.

b. Basis on which Contingent Rental Payments are Determined
Lease arrangements

c. Existence and Terms of Renewal or Purchase Options and Escalation Clauses - Not applicable

d. Restrictions Imposed by Lease Arrangements that have been Terminated Early - NONE

e. Identification of Lease Arrangements that have been Terminated Early - NONE

(2) Leases with Initial or Remaining Noncancelable lease Terms in Excess of One Year

a. At December 31, 2024, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2025	$ 3,835,211
2. 2026	3,761,557
3. 2027	3,784,231
4. 2028	3,441,889
5. 2029	2,949,370
6. Thereafter	5,121,314
7. Total (sum of 1 through 6)	$ 22,893,572

b. Total of Minimum Rentals to be Received in the Future under Noncancelable Subleases - NONE

(3) For Sale-Leaseback Transactions - Not applicable

B. Lessor Leases
Leasing is not a significant part of the Company's business activities in terms of revenue, net income or assets.

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

(1) The Company is a party to financial instruments with off balance sheet risk in the normal course of business through management of its investment portfolio. The Company had outstanding commitments to fund mortgage loans, alternative investments, and bonds of $1,197,491,961 and $186,413,959 as of December 31, 2024 and December 31, 2023, respectively. These commitments involve, in varying degrees, elements of credit and market risk in excess of approvals, limits and monitoring procedures. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	ASSETS		LIABILITIES	
	2024	2023	2024	2023
a. Swaps	$ 125,000,000	$ 9,038,400	$ -	$ -
b. Futures	$ 423,795,855	$ -	$ -	$ 503,279,700
c. Options	$ 2,987,573,521	$ 1,445,503,230	$ -	$ -
d. Total (a+b+c)	$ 3,536,369,376	$ 1,454,541,630	$ -	$ 503,279,700

The above table does not include forward contracts notional of $1,048,979,367 asset in 2024.

(2) Nature and Terms of Off-Balance Sheet Risk
See Note 8 - Derivative Instruments

(3) Nature and Terms of Off-Balance Sheet Risk
See Note 8 - Derivative Instruments

(4) Nature and Terms of Off-Balance Sheet Risk
See Note 8 - Derivative Instruments

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

A. Transfers of Receivables Reported as Sales - NONE

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales

(1) Description of the Objectives Regarding These Transactions - Not applicable

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2024 and reacquired within 30 days of the sale date are: - Not applicable

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans - NONE

B. ASC Plans - NONE

C. Medicare or Similarly Structured Cost Based Reimbursement Contract - NONE

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements 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					
Cash & Cash equivalents	$ 237,106,081	$ -	$ -	$ 332,826,803	$ 569,932,884
Preferred stock	$ -	$ 6,551,600	$ -	$ -	$ 6,551,600
Bonds Industrial and Misc	$ -	$ 76,736	$ -	$ -	$ 76,736
Common Stock Industrial and Misc	$ -	$ 53,508,468	$ 280,000	$ -	$ 53,788,468
Equity put options	$ -	$ 19,146,351	$ -	$ -	$ 19,146,351
Equity call Options	$ -	$ 143,259,847	$ -	$ -	$ 143,259,847
Futures contracts	$ 13,338,743	$ -	$ -	$ -	$ 13,338,743
Other invested assets	$ -	$ -	$ 218,059,372	$ -	$ 218,059,372
Separate account assets	$ 13,085,072,175	$ -	$ -	$ -	$ 13,085,072,175
Total assets at fair value/NAV	$ 13,335,516,999	$ 222,543,002	$ 218,339,372	$ 332,826,803	$ 14,109,226,176

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
a. Assets										
Common Stock Industrial and Misc	$ 334,444	$ -	$ -	$ -	$ (54,444)	$ -	$ -	$ -	$ -	$ 280,000
Other Invested Assets	$ 91,713,825	$ -	$ -	$ -	$ 10,415,960	$ 234,164,110	$ -	$ (118,234,522)	$ -	$ 218,059,372
Total Assets	$ 92,048,269	$ -	$ -	$ -	$ 10,361,516	$ 234,164,110	$ -	$ (118,234,522)	$ -	$ 218,339,373

Description	Beginning Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Policies when Transfers Between Levels are Recognized

Transfers between level 2 and 3 are recognized at the beginning of the period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100R, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, unaffiliated surplus notes, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 – Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, common stocks, other invested assets and derivative securities.

(5) Fair Value Disclosures

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

NOTES TO FINANCIAL STATEMENTS

B. Fair Value Reporting under SSAP No. 100R and Other Accounting Pronouncements

Derivatives - The Company enters into long term investments comprised of currency and equity futures, equity index put options, equity index call options and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The currency and equity futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, and interest rate swaptions are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,832,781,908	$ 7,712,987,014	$ 597,498,867	$ 4,734,764,024	$ 1,500,519,017	$ -	$ -
Cash & cash equivalents	$ 569,932,887	$ 569,932,887	$ 237,106,084	$ -	$ -	$ 332,826,803	$ -
Common stock non-affilate	$ 53,788,468	$ 53,788,468	$ -	$ 53,508,468	$ 280,000	$ -	$ -
Preferred stock	$ 15,951,200	$ 16,551,600	$ -	$ 6,551,600	$ 9,399,600	$ -	$ -
Mortgage Loans	$ 1,569,986,530	$ 1,669,672,227	$ -	$ -	$ 1,569,986,530	$ -	$ -
Other Invested Assets - Surplus Notes	$ 79,968,859	$ 107,797,568	$ -	$ 79,968,859	$ -	$ -	$ -
Other Invested Assets - Limited partnerships	$ 218,059,372	$ 218,059,372	$ -	$ -	$ 218,059,372	$ -	$ -
Derivatives- equity put options	$ 19,146,351	$ 19,146,351	$ -	$ 19,146,351	$ -	$ -	$ -
Derivatives- call options	$ 143,259,847	$ 143,259,847	$ -	$ 143,259,847	$ -	$ -	$ -
Derivatives- futures contracts	$ 13,338,743	$ 13,338,743	$ 13,338,743	$ -	$ -	$ -	$ -
Derivatives- bond forwards	$ (64,861,095)	$ -	$ (64,861,095)	$ -	$ -	$ -	$ -
Derivatives- credit default swaps	$ 18,088,581	$ 16,052,258	$ -	$ 18,088,581	$ -	$ -	$ -
Separate account assets	$ 13,085,072,175	$ 13,085,072,175	$ 13,085,072,175	$ -	$ -	$ -	$ -
Separate account liabilities	$ (13,085,072,175)	$ (13,085,072,175)	$ (13,085,072,175)	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items

A. Unusual or Infrequent Items - NONE

B. Troubled Debt Restructuring: Debtors - NONE

C. Other Disclosures - NONE

D. Business Interruption Insurance Recoveries - NONE

NOTES TO FINANCIAL STATEMENTS

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

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Premium Tax Credits - Guaranty Funds	AL	$ 104,652	$ 104,652
Premium Tax Credits - Guaranty Funds	AR	$ 16,463	$ 16,463
Premium Tax Credits - Guaranty Funds	AZ	$ 31,623	$ 31,623
Premium Tax Credits - Guaranty Funds	CO	$ 22,255	$ 22,255
Premium Tax Credits - Guaranty Funds	CT	$ 29,107	$ 29,107
Premium Tax Credits - Guaranty Funds	DE	$ 5,699	$ 5,699
Premium Tax Credits - Guaranty Funds	DC	$ 1,928	$ 1,928
Premium Tax Credits - Guaranty Funds	FL	$ 179,822	$ 179,822
Premium Tax Credits - Guaranty Funds	IA	$ 21,005	$ 21,005
Premium Tax Credits - Guaranty Funds	ID	$ 17,040	$ 17,040
Premium Tax Credits - Guaranty Funds	KS	$ 107,593	$ 107,593
Premium Tax Credits - Guaranty Funds	KY	$ 105,157	$ 105,157
Premium Tax Credits - Guaranty Funds	LA	$ 23,694	$ 23,694
Premium Tax Credits - Guaranty Funds	MA	$ 71,215	$ 71,215
Premium Tax Credits - Guaranty Funds	ME	$ 51	$ 51
Premium Tax Credits - Guaranty Funds	MI	$ 377,861	$ 377,861
Premium Tax Credits - Guaranty Funds	MO	$ 44,140	$ 44,140
Premium Tax Credits - Guaranty Funds	MT	$ 1,532	$ 1,532
Premium Tax Credits - Guaranty Funds	NJ	$ 5,568	$ 5,568
Premium Tax Credits - Guaranty Funds	NC	$ 150,914	$ 150,914
Premium Tax Credits - Guaranty Funds	ND	$ 146	$ 146
Premium Tax Credits - Guaranty Funds	NH	$ 55,292	$ 55,292
Premium Tax Credits - Guaranty Funds	NV	$ 3,088	$ 3,088
Premium Tax Credits - Guaranty Funds	OH	$ 200,510	$ 200,510
Premium Tax Credits - Guaranty Funds	OR	$ 21,428	$ 21,428
Premium Tax Credits - Guaranty Funds	PA	$ 231,854	$ 231,854
Premium Tax Credits - Guaranty Funds	RI	$ 30,720	$ 30,720
Premium Tax Credits - Guaranty Funds	SC	$ 99,935	$ 99,935
Premium Tax Credits - Guaranty Funds	SD	$ 541	$ 541
Premium Tax Credits - Guaranty Funds	TN	$ 169,231	$ 169,231
Premium Tax Credits - Guaranty Funds	TX	$ 160,087	$ 160,087
Premium Tax Credits - Guaranty Funds	UT	$ 169,762	$ 169,762
Premium Tax Credits - Guaranty Funds	VA	$ 18,994	$ 18,994
Premium Tax Credits - Guaranty Funds	VT	$ 8,187	$ 8,187
Premium Tax Credits - Guaranty Funds	WA	$ 39,498	$ 39,498
Premium Tax Credits - Guaranty Funds	WI	$ 5,231	$ 5,231
Premium Tax Credits - Guaranty Funds	WY	$ 109	$ 109
State Premium Tax Credits	CO	$ 2,452,029	$ 2,452,029
State Premium Tax Credits	GA	$ 184,801	$ 184,801
21E1999 - Total		$ 5,168,762	$ 5,168,762

(2) The Company has $3,018,949 of transferable state tax credits on December 31, 2024. The Company estimated the utilization of its remaining non-transferable state tax credits by projecting future premium tax liabilities based on current premiums, credits and tax rates in future years and comparing the projected tax liabilities against the remaining non-transferable state tax credits.

(3) Impairment Loss

The Company does not have any impairment losses related to the write down of non-transferable state tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 3,018,949	$ -
b. Non-transferable	$ 2,149,814	$ -

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) Description of the Subprime-Mortgage-Related Risk Exposure and Related Risk Management Practices

The Company has investments in residential mortgage-backed securities whose underlying collateral includes a significant component of subprime mortgage exposure. Subprime mortgage pools include mortgage loans that have characteristics such as high loan-to-value ratios on the underlying loans, borrowers with low credit ratings (FICO scores), loans with limited documentation of the borrowers' income, assets or debt, loans with monthly payments that start with low monthly payments based on a fixed introductory rate that expires after a short initial period and then adjusts significantly higher thereafter, and loans that are interest-only or negative amortization loans.

The exposure to subprime mortgage securities is monitored on a periodic basis with regard to market price versus book value, changes in credit ratings and changes in underlying credit support. The Company's exposure to subprime risk has been mitigated by limiting overall exposure to this asset class, and by having a portfolio that is composed primarily of older-vintage, senior tranches of subprime residential mortgage-backed securities.

Management utilized external vendor prices to determine fair value of the securities with significant subprime mortgage exposure. If at some point external vendor prices are not available, broker quotations will be used to determine fair value.

(2) Direct exposure through investments in subprime mortgage loans.

The Company had no direct exposure through investments in subprime mortgage loans.

(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	$ 5,484,236	$ 5,510,615	$ 5,835,741	$ 50,950
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total (a+b+c+d+e+f)	$ 5,484,236	$ 5,510,615	$ 5,835,741	$ 50,950

* These investments comprise 0.045% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

The Company had no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) Description of How Accounts are Structured and Reporting

To settle life insurance death benefit proceeds in excess of $7,500, the Company uses a Retained Asset Account (RAA) program whereby the beneficiary(ies) receive a checkbook, allowing the beneficiaries to have immediate access to the proceeds. This is the default method for satisfying life insurance claims. If left in the retained asset account, the funds earn interest at the rate of the "Money market, annual yield" rate as listed in the "Bonds, Rates & Yields" section of the Wall Street Journal on the last business day of the previous month. Interest is compounded daily and posted to accounts monthly. The only fees assessed against the RAAs are a $15 stopped check fee and a $10 insufficient funds fee. The interest rates credited during calendar year 2024 are as follows:

Month	Interest Rate
January	0.48%
February	0.50%
March	0.51%
April	0.48%
May	0.48%
June	0.51%
July	0.50%
August	0.48%
September	0.48%
October	0.43%
November	0.43%
December	0.43%

The liability for RAAs is reflected on page 3, line 17, "Amounts withheld or retained by company as agent or trustee."

(2) Retained Assets In Force

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	147	$ 14,893,086	141	$ 10,666,981
b. 13 to 24 Months	78	$ 4,469,839	117	$ 9,152,930
c. 25 to 36 Months	91	$ 6,245,218	93	$ 5,919,381
d. 37 to 48 Months	65	$ 3,233,795	66	$ 4,408,446
e. Equity investment in SCAs *	0	$ -	0	$ -
f. 49 to 60 Months	368	$ 19,903,610	374	$ 21,262,519
g. Total (a+b+c+d+e+f)	749	$ 48,745,548	791	$ 51,410,257

NOTES TO FINANCIAL STATEMENTS

(3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	791	$ 51,410,257	0	$ -
b. Number/amount of retained asset accounts issued/added during the year	411	$ 14,894,469	0	$ -
c. Investment earnings credited to retained asset accounts during the year	XXX	$ 240,656	XXX	$ -
d. Fees and other charges assessed to retained asset account during the year	XXX	$ 2,384	XXX	$ -
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	0	$ -	0	$ -
f. Number/amount of retained asset accounts closed/withdrawn during the year	453	$ 17,797,450	0	$ -
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	749	$ 48,745,548	0	$ -

H. Insurance-Linked Securities (ILS) Contracts - NONE

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)
The Company admitted net negative (disallowed) Interest Maintanence Reserve ("IMR") as of December 31, 2024.

The Company attests that:

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

ii. 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.

iii. Any deviation to 13.c.i 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.

iv. 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).

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 4,966,871	$ 4,966,871	$ -	$ -

(2) Net negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 4,966,871	$ 4,966,871	$ -	$ -

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus from Prior Period SAP Financials	$ 1,952,847,955
b. Net Positive Goodwill (admitted)	$ -
c. EDP Equipment & Operating System Software (admitted)	$ 630,779
d. Net DTAs (admitted)	$ 83,317,127
e. Net Negative (disallowed) IMR (admitted)	$ 3,937,027
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 1,864,963,022

(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	0.3%

(5) Allocated gains/losses to IMR from derivatives - NONE

NOTE 22 Events Subsequent - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 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]
If yes, give full details.

(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]
If yes, give full details.

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]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $0.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0.

(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]
If yes, give full details.

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. $0.

(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 [X] No [ ]
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $606,051,564

B. Uncollectible Reinsurance

The Company has not written off any reinsurance balances in the current year.

C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company has not reported in its operations in the current year any commutation of reinsurance with other companies.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - No change.

E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer

As described in Note 10, the Company cedes variable annuity base profits and riders to SUNR as a standalone captive arrangement. The separate account and fixed account business is reinsured on a modified coinsurance and coinsurance basis, respectively. At December 31, 2024, SUNR held assumed reserves of $1,356,486,718 related to these contracts. The Company retrocedes the base Guaranteed Minimum Income Benefit (GMIB) and excess or retained claims arising from the GMIB and First Dollar optional GMDB coverage between the Company and Chubb Tempest Life Re and GMIB riders along with any Annual Reset Death Benefit ("ARDBR") that could be purchased alongside a GMIB rider issued by ALIC from April 1, 2008 through April 30, 2010 to SYRE. SUNR also retrocedes the GLWB riders and associated base policy and riders to SYRE. The separate account and fixed account business is reinsured on a modified coinsurance and coinsurance basis, respectively. At December 31, 2024, SUNR ceded reserves of $1,180,548,813 to SYRE related to these contracts. SUNR applies a prescribed practice that allows it to carry its reserve obligations utilizing a reserve methodology that is approved by the Department. Refer to Note 1 for the impact to the Company's capital and surplus as a result of the application of this prescribed practice.

F. Reinsurance Agreement with Affiliated Captive Reinsurer

As of December 31, 2024, the Company's captive, SUNR, had a net reserve of $175,937,905. The Company also established a funds withheld account for the benefit of SYRE that has a carrying value of $61,307,187 and SYRE holds assets held in trust of $193,242,189. The Company has a miscellaneous credit with SYRE of $27,584,047. As of December 31, 2024, the Company's captive, SYRE, had a net reserve of $27,006,082.

As of December 31, 2023, the Company's captive, SUNR, had a net reserve of $588,550,024. The Company also established a funds withheld account for the benefit of SYRE that has a carrying value of $2,381,432 and SYRE holds assets held in trust of $630,541,671. The Company has a miscellaneous credit with SYRE of $28,907,159. As of December 31, 2023, the Company's captive, SYRE, had a net reserve of $35,531,445.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework

The Company does not have any RBC shortfalls.

H. Reinsurance Credit - Not applicable

NOTES TO FINANCIAL STATEMENTS

Other Reinsurance Transactions

Effective April 1, 2023 the Company entered into a reinsurance agreement with Pruco Life Insurance Company (Pruco), an affiliate of Prudential Financial, with ALIC as the reinsurer. The agreement was to reinsure a $10.0 billion block of variable annuity business with a guaranteed lifetime withdrawal benefit (GLWB) rider. The type of reinsurance is coinsurance on the general account and modified coinsurance on the separate account.

The Company also entered into an agreement to retrocede the same business and risks assumed from Pruco to SYRE with 100% modified coinsurance where ALIC retains the assets and reserves and passes the economics onto SYRE. In accordance with SSAP 61R, ALIC as the ceding company transfers the policy liabilities to SYRE, the assuming company, and keeps the assets and liabilities on its books. The transaction was approved by the Ohio Department of Insurance ("ODI") on November 14, 2023. The transaction was approved by Cayman Islands Monetary Authority ("CIMA") on July 25, 2023.

As the Company contemporaneously assumes the block of business from Pruco and retrocedes the block to SYRE, there is no impact to the Company's surplus. The gain from assuming the block is offset by the loss retroceding the block, with no resulting gain to defer for ALIC.

The following is a summary of the initial impact of the assumption reinsurance agreement with Pruco:

Balance sheet:	04/01/2023
Cash (P2, L5)	($32,447,000)
Total Impact on Assets (P2, L28)	($32,447,000)
Aggregate reserve for life contracts (P3, L1)	$279,428,271
Liability for deposit-type contracts (P3, L3)	$79,369
Transfers to Separate Accounts due or accrued (CARVM allowance) (P3, L13)	($523,431,706)
Total Impact on Liabilities (P3, L28)	($243,924,066)
Unassigned surplus (P3, L35)	$211,477,066
Total Liabilities and Surplus (P3, L39)	($32,447,000)
Summary of Operations:	
Premiums and annuity considerations for life and accident and health contracts (P4, L1)	$10,728,501,716
Total Revenues (P4, L9)	$10,728,501,716
Increase in aggregate reserves for life and accident and health contracts (P4, L19)	$279,428,271
Commissions and expense allowance on reinsurance assumed (P4, L22)	$175,000,000
Net transfers to or (from) Separate Accounts net of reinsurance (P4, L26)	($523,431,706)
Aggregate write-ins for deductions (P4, L27)	$10,586,028,085
Total Expenses (P4, L28)	$10,517,024,650
Net income (P4, L35)	$211,477,066

The following is a summary of the initial impact for the retrocession with SYRE:

Balance sheet:	04/01/2023
Cash (P2, L5)	$32,447,000
Total Impact on Assets (P2, L28)	$32,447,000
Liability for deposit-type contracts (P3, L3)	($79,369)
Other amounts payable on reinsurance (P3, L9.3)	$244,003,435
Total Impact on Liabilities (P3, L28)	$243,924,006
Unassigned surplus (P3, L35)	($211,477,066)
Total Liabilities and Surplus (P3, L39)	$32,447,000
Summary of Operations:	
Premiums and annuity considerations for life and accident and health contracts (P4, L1)	($11,251,933,422)
Commissions and expense allowances on reinsurance assumed (P4, L6)	$175,000,000
Reserve adjustments on reinsurance ceded (ModCo adjustment) (P4, L7)	$10,865,456,356
Total Revenues (P4, L9)	($211,447,066)
Total Expenses (P4, L28)	$0
Net income (P4, L35)	($211,477,066)

The following is a summary of the initial combined impact of the Company and Pruco and the Company and SYRE, Net:

Balance sheet:	04/01/2023
Total Impact on Assets (P2, L28)	$0
Aggregate reserve for life contracts (P3, L1)	$279,428,271
Other amounts payable on reinsurance (P3, L9.3)	$244,003,435
Transfers to Separate Accounts due or accrued (CARVM allowance) (P3, L13)	($523,431,706)
Total Liabilities and Surplus (P3, L39)	$0
Summary of Operations:	
Premiums and annuity considerations for life and accident and health contracts (P4, L1)	($523,431,706)
Commissions and expense allowances on reinsurance assumed (P4, L6)	$175,000,000
Reserve adjustments on reinsurance ceded (ModCo adjustment) (P4, L7)	$10,865,456,356
Total Revenues (P4, L9)	$10,517,024,650
Increase in aggregate reserves for life and accident and health contracts (P4, L19)	$279,428,271
Commissions and expense allowance on reinsurance assumed (P4, L22)	$175,000,000
Net transfers to or (from) Separate Accounts net of reinsurance (P4, L26)	($523,431,706)
Aggregate write-ins for deductions (P4, L27)	$10,586,028,085
Total Expenses (P4, L28)	$10,517,024,650
Net income (P4, L35)	$0

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2023 were $7,990,607. As of December 31, 2024, $1,175,967 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now $7,136,296. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies

For the year ended December 31, 2024 the Company's participating policies represented 19.6% of total inforce. The Company accounts for its policyholder dividends based upon recent experience factors. In 2024, the Company paid dividends in the amount of $5,837,564 to policyholders and did not allocate any additional income to such policyholders.

NOTE 30 Premium Deficiency Reserves - NONE

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

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

(2) Valuation of Substandard Policies

On current issues, reserves on substandard policies are standard mortality table reserves plus one-half the annual charge for extra mortality during the premium paying period.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2024, the Company had $5,550,597,849 of Individual Life insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Ohio.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

a. Tabular Interest: Involving Life Contingencies

For deferred annuities we use the interest that is credited to the account value.

For immediate pay-out annuities (on a seriatim basis) the valuation interest rate is applied to the beginning reserve. For new contracts, interest from the date of issue to the valuation date is calculated using an effective interest rate calculation. Interest is subtracted for interest on each benefit payment from its effective date to the valuation date.

b. Tabular Cost, and Tabular less Actual Reserves

Releases have been determined by formula as specified in the instructions given T-A+I and I.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

Tabular interest on immediate cases not involving life contingencies is calculated by applying (on a seriatim basis) the valuation interest rate to the beginning reserve and for new contracts we calculate interest from the date of issue to the valuation date using an effective interest rate calculation. We subtract interest for each benefit payment from its effective date to the valuation date.

(6) Details for other changes:

			ORDINARY				GROUP	
ITEM	Total	Industrial Life	Life Insurance	Individual Annuities	Supple-mentary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Change in deficiency reserves and recaptures	$ 173,858	$ -	$ 173,858	$ -	$ -	$ -	$ -	$ -
Net reserve transfers due to annuitizations	$ 55,069,305	$ -	$ -	$ 55,069,305	$ -	$ -	$ -	$ -
Transfers to/from general account	$ 104,971,470	$ -	$ -	$ 100,139,391	$ 78,170	$ -	$ -	$ 4,753,909
Change in Separate account market value, AG33 reserve, AG43 reserve, and the change in voluntary reserve	$ 1,697,434,579	$ -	$ -	$ 1,697,434,579	$ -	$ -	$ -	$ -
FIA CARVM adjustment	$ (20,615,551)	$ -	$ -	$ (20,615,551)	$ -	$ -	$ -	$ -
3106999 Total	$ 1,837,033,661	$ -	$ 173,858	$ 1,832,027,724	$ 78,170	$ -	$ -	$ 4,753,909

NOTES TO FINANCIAL STATEMENTS

NOTE 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	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 3,657,565,780	$ -	$ -	$ 3,657,565,780	17.4%
b. At book value less current surrender charge of 5% or more	$ 468,010,032	$ -	$ -	$ 468,010,032	2.2%
c. At fair value	$ -	$ -	$ 12,703,465,702	$ 12,703,465,702	60.6%
d. Total with market value adjustment or at fair value (total of a through c)	$ 4,125,575,812	$ -	$ 12,703,465,702	$ 16,829,041,514	80.2%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 813,108,712	$ -	$ -	$ 813,108,712	3.9%
(2) Not subject to discretionary withdrawal	$ 3,308,084,410	$ -	$ 24,309,759	$ 3,332,394,169	15.9%
(3) Total (gross: direct + assumed)	$ 8,246,768,933	$ -	$ 12,727,775,461	$ 20,974,544,394	100.0%
(4) Reinsurance ceded	$ 6,307,792,451	$ -	$ -	$ 6,307,792,451	
(5) Total (net)* (3) - (4)	$ 1,938,976,482	$ -	$ 12,727,775,461	$ 14,666,751,943	
(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:	$ 5,953,522	$ -	$ -	$ 5,953,522	

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

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 48,394,809	$ -	$ -	$ 48,394,809	9.3%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ 320,211,976	$ 320,211,976	61.7%
d. Total with market value adjustment or at fair value (total of a through c)	$ 48,394,809	$ -	$ 320,211,976	$ 368,606,785	71.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ -	$ -	$ -	$ -	0.0%
(2) Not subject to discretionary withdrawal	$ 122,907,666	$ -	$ 27,497,054	$ 150,404,720	29.0%
(3) Total (gross: direct + assumed)	$ 171,302,475	$ -	$ 347,709,030	$ 519,011,505	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 171,302,475	$ -	$ 347,709,030	$ 519,011,505	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 22,101,635	$ -	$ -	$ 22,101,635	2.5%
(2) Not subject to discretionary withdrawal	$ 847,404,899	$ -	$ -	$ 847,404,899	97.5%
(3) Total (gross: direct + assumed)	$ 869,506,534	$ -	$ -	$ 869,506,534	100.0%
(4) Reinsurance ceded	$ (1,177,678)	$ -	$ -	$ (1,177,678)	
(5) Total (net)* (3) - (4)	$ 870,684,212	$ -	$ -	$ 870,684,212	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

D. Life & Accident & Health Annual Statement:

(1)	Exhibit 5, Annuities Section, Total (net)	$ 2,106,413,407
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 3,865,550
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 870,684,212
(4)	Subtotal (1+2+3)	$ 2,980,963,169
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$ 13,075,484,488
(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)	$ 13,075,484,488
(12)	Combined Total (4+11)	$ 16,056,447,657

Includes $13,023,677,678 of individual and variable deferred annuity held in separate accounts that are surrenderable at market value less a surrender charge.

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

(1) Subject to discretionary withdrawal, surrender values or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	$ -	$ -	$ -
b. Universal Life	$ 759,180,415	$ 759,180,415	$ 761,892,324
c. Universal Life with Secondary Guarantees	$ -	$ -	$ 574,599
d. Indexed Universal Life	$ -	$ -	$ -
e. Indexed Universal Life with Secondary Guarantees	$ -	$ -	$ -
f. Indexed Life	$ -	$ -	$ -
g. Other Permanent Cash Value Life Insurance	$ 4,282,099,605	$ 4,282,099,605	$ 4,714,200,083
h. Variable Life	$ -	$ -	$ -
i. Variable Universal Life	$ -	$ -	$ -
j. Miscellaneous Reserves	$ -	$ -	$ 4,226,677

(2) Not subject to discretionary withdrawal or no cash values:

a. Term Policies without Cash Value	XXX	XXX	$ 12,796,445
b. Accidental Death Benefits	XXX	XXX	$ -
c. Disability - Active Lives	XXX	XXX	$ 24,699,746
d. Disability - Disabled Lives	XXX	XXX	$ 21,362,564
e. Miscellaneous Reserves	XXX	XXX	$ 153,808

(3)	Total (gross: direct + assumed)	$ 5,041,280,020	$ 5,041,280,020	$ 5,539,906,246
(4)	Reinsurance ceded	$ 4,927,367,744	$ 4,927,367,744	$ 4,892,272,080
(5)	Total (net) (3) - (4)	$ 113,912,276	$ 113,912,276	$ 647,634,166

B. Separate Account with Guarantees - NONE

C. Separate Account Nonguaranteed - NONE

D.

Life & Accident & Health Annual Statement:	Amount
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 625,607,144
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ -
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 11,904,517
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 5,742,020
(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 4,380,485
(6) Subtotal (1+2+3+4+5)	$ 647,634,166

Separate Accounts Statement	Amount
(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)	$ 647,634,166

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of December 31, 2023 were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	$ 272,178	$ 36,374
(3) Ordinary renewal	$ 3,288,017	$ 2,529,334
(4) Credit Life	$ -	$ -
(5) Group Life	$ -	$ -
(6) Group Annuity	$ -	$ -
(7) Totals (1+2+3+4+5+6)	$ 3,560,195	$ 2,565,708

NOTES TO FINANCIAL STATEMENTS

NOTE 35 Separate Accounts

A. Separate Account Activity

(1) General nature of Separate Account Business

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities from the following products lines/transactions into a separate account:

Variable Individual Annuities

Variable Group Annuities

Variable Immediate Annuities

(2) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. (The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.)

As of end of December 31, 2024 and 2023 the Company separate account statement included legally insulated assets of $13,085,072,175 and $13,875,742,631, respectively. The assets legally insulated from the general account as of December 31, 2024 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Individual Annuities	$ 12,713,155,073	$ -
Variable Group Annuities	$ 320,211,976	$ -
Variable Immediate Annuities	$ 51,705,126	$ -
Total	$ 13,085,072,175	$ -

(3) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. (The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.)

As of December 31, 2024, the general account of the Company had a maximum guarantee for separate account liabilities of $768,972.

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

a. 2024	$ 196,109,255
b. 2023	$ 203,653,544
c. 2022	$ 208,582,208
d. 2021	$ 216,357,668
e. 2020	$ 223,002,124

As of December 31, 2024, the general account of the Company paid $151,273,122 towards separate account guarantees.

B. General Nature and Characteristics of Separate Accounts Business

Certain separate accounts relate to group annuity contracts that fund defined contribution pension plans of a non-guaranteed nature. Most other separate and variable accounts held by the Company relate to individual variable annuities of a nonguaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative.

In 2018, the Company stopped selling group annuities and individual variable annuities. Prior to this strategy change, the Company sold a variety of living benefit riders and death benefit riders with the individual variable annuities. These include the following types of riders.

GMDB riders sold are two basic types, n-year ratchets and x% roll-ups. Partial withdrawals decrease the GMDB on a pro-rata basis. Death benefit riders have also been sold with GLWB riders in which the partial withdrawals decrease the GMDB on a dollar-for-dollar basis.

GMIB riders have been sold with annual ratchet and x% roll-ups. Partial withdrawals are treated such that GMIB amount is decreased up to the x% roll-up dollar-for-dollar and decreased pro-rata for withdrawals beyond the x% roll-up.

GMAB riders were sold and reduce the guarantee amount on a pro-rata basis for withdrawals.

GLWB riders were sold at varying levels of x% lifetime guaranteed withdrawals. The first generation offers a deferral credit if no withdrawals are taken in the first 10 policy years, then the GLWB base is set to 200% of first year premium. Later generations do not have that feature. Some have an interest sensitive payout feature such that once the AV is depleted, the withdrawal is based on indexed current interest rate.

Effective January 1, 2020, the Company adopted the Valuation Manual Section 21 ("VM-21") requirements for principle-based reserves for variable annuities. VM-21 prescribes the standards for the valuation of reserves for variable annuity and other contracts involving certain guaranteed benefits similar to those offered with variable annuities. The requirement applies the principles of asset adequacy analysis directly to the risks associated with these products and guarantees. VM-21 is a holistic reserve methodology; thus rider benefit reserves are not determined separately from the base reserve; rather the reserve is determined on the policy as a whole. The VM-21 reserve is reported in the general account annual statement in Exhibit 5, Annuity Reserves section, of the Company's general account annual statement. There is a ceded reserve that is held in Exhibit 5, Annuity Reserves Section, of the Company's general account annual statement as a component of Reinsurance Ceded.

NOTES TO FINANCIAL STATEMENTS

At the end of current period the Company had Separate Accounts as follows:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits as of the end of current period	$ -	$ -	$ -	$ 60,456,847	$ 60,456,847
Reserves as of the end of current period					
(2) For accounts with assets at:					
a. Fair value	$ -	$ -	$ -	$ 12,932,503,780	$ 12,932,503,780
b. Amortized cost	$ -	$ -	$ -	$ 142,980,707	$ 142,980,707
c. Total reserves* (a+b)	$ -	$ -	$ -	$ 13,075,484,487	$ 13,075,484,487
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$ -	$ -	$ -	$ -	$ -
2. At book value without market value adjustment and with current surrender charge of 5% or more	$ -	$ -	$ -	$ -	$ -
3. At fair value	$ -	$ -	$ -	$ 13,024,042,888	$ 13,024,042,888
4. At book value without market value adjustment and with current surrender charge less than 5%	$ -	$ -	$ -	$ -	$ -
5. Subtotal (1+2+3+4)	$ -	$ -	$ -	$ 13,024,042,888	$ 13,024,042,888
b. Not subject to discretionary withdrawal	$ -	$ -	$ -	$ 51,441,600	$ 51,441,600
c. Total (a+b)	$ -	$ -	$ -	$ 13,075,484,488	$ 13,075,484,488
*Line 2(c) should equal Line 3(c).					
(4) Reserves for Asset Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 60,545,809
b. Transfer from Separate Accounts (Page 4, Line 10)	$ 2,447,044,622
c. Net transfers to or (From) Separate Accounts (a) - (b)	$(2,386,498,813)

(2) Reconciling Adjustments:

	Amount
Processing Income	$ (88,962)
CARVM allowance on reinsurance assumed	$ 95,993,351

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) $(2,290,594,425)

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2024 and December 31, 2023 was $155,103 and $159,283 respectively. The Company incurred $12,428 and paid $8,248 of claim adjustment expenses in the current year, of which $7,587 of the paid amount was attributable to insured or covered events of prior years. The company did not increase or decrease the provision for insured events of prior years. The Company does not have any provision for salvage or subrogation.

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? ..... Ohio

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. 12/31/2020

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2022

3.4 By what department or departments?
The Ohio Department of Insurance .....

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 [ ] No [ ] N/A [X]

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 ..... 0.0 %
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 [X] No [ ]

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
AuguStar Distributors, Inc.	Cincinnati, OH	NO	NO	NO	YES
The O.N. Equity Sales Co.	Cincinnati, OH	NO	NO	NO	YES
Constellation Investments, Inc.	Cincinnati, OH	NO	NO	NO	YES

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG - 191 West Nationwide Blvd., Suite 500 - Columbus, Ohio 43215 .....

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?
Scott Niel Shepherd - Senior Vice President, Chief Risk Officer & Appointed Actuary - One Financial Way - Cincinnati, Ohio 45242 .....

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 0

12.13 Total book/adjusted carrying value .....$ 0

12.2 If yes, provide explanation

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [X]

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

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

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 ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 0
- 22.23 Other amounts paid ..... $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 233,728

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. $ 0

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

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 [X] No [ ] N/A [ ]

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

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

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 $ 53,465,600
26.28 On deposit with states $ 9,573,703
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 $ 1,107,490,588
26.32 Other $ 125,796,969

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 [X] No [ ]

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

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

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [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. $ 0

29. Excluding items in Schedule E, Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [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
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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 [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
Constellation Investments, Inc.	A

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

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table 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
	Constellation Investments, Inc.	549300L8TNFLUT2NRY25	Securities and Exchange Commission	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
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	7,712,987,014	6,832,781,908	(880,205,106)
31.2 Preferred stocks	16,551,600	15,951,200	(600,400)
31.3 Totals	7,729,538,614	6,848,733,108	(880,805,506)

31.4 Describe the sources or methods utilized in determining the fair values:
Bond pricing through HUB Data, Bloomberg, and US Bankcorp were used to obtain fair market value for public issues. Private issues were priced using a matrix program based on quality spread over the final current year end Treasury Bond yields. .....

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 [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
a. The security was either:
i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as 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 [ ] N/A [X]

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? ..... $ 1,816,806

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
Moody's Analytics, Inc.	693,257
	0

41.1 Amount of payments for legal expenses, if any? ..... $ 2,602,005

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

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 0

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. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

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

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0

All years prior to most current three years:
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0

All years prior to most current three years:
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	1,110,003,915	86,698,982
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	2,000,287	1,982,379
2.5	Reserve Denominator	2,795,485,707	2,984,100,377
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 0

3.4 State the authority under which Separate Accounts are maintained:

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

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)"? $ 0

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: $ 0

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

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

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. ..... $ 0

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

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

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
Sunrise Captive Re, LLC	16481	OH	1,535,139,435	0	0	62,567,266

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 ..... $ 494,898,914
7.2 Total Incurred Claims ..... $ 78,139,556
7.3 Number of Covered Lives 76,105

*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.

	Individual and Industrial Life	Amount at Risk
10.01	Modified Coinsurance Assumed Reserves	$ 0
10.02	Modified Coinsurance Ceded Reserves	$ 0

	Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03	Net Amount (Direct + Assumed - Ceded) in Force	$ 1,716,962,687
10.04	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 655,219,746
10.05	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.06	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.07	Life Reserves (10.04 + 10.05 + 10.06)	$ 655,219,746
10.08	Life Net Amount at Risk (10.03 - 10.07)	$ 1,061,742,941

	Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09	Net Amount (Direct + Assumed - Ceded) in Force	$ 11,499,170,892
10.10	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ (8,376,495)
10.11	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.12	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.13	Life Reserves (10.10 + 10.11 + 10.12)	$ (8,376,495)
10.14	Life Net Amount at Risk (10.09 - 10.13)	$ 11,507,547,387

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	$ 0
10.16	Modified Coinsurance Ceded Reserves	$ 0

	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	$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 0

	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	$ 0
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 0
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 0

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 2,173,440
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 790,915
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 790,915
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 1,382,525

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 $ 13,478,738
11.22 Received $ 62,384,906

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

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

12.21 Page 3, Line 1 $ 750,000,000
12.22 Page 4, Line 1 $ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,073,735,859

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

14.11 Cash $ 2,043,590,427
14.12 Stock $ 0

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

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	0	0
15.42	$25,000 - 99,999	0	0
15.43	$100,000 - 249,999	0	0
15.44	$250,000 - 999,999	0	0
15.45	$1,000,000 or more	0	0

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? $ 0

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 [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
18. How are the subordinate branches represented in the supreme or governing body?
19. What is the basis of representation in the governing body?
20.1 How often are regular meetings of the governing body held?
20.2 When was the last regular meeting of the governing body held?
20.3 When and where will the next regular or special meeting of the governing body be held?
20.4 How many members of the governing body attended the last regular meeting?
20.5 How many of the same were delegates of the subordinate branches?
21. How are the expenses of the governing body defrayed?
22. When and by whom are the officers and directors elected?
23. What are the qualifications for membership?
24. What are the limiting ages for admission?
25. What is the minimum and maximum insurance that may be issued on any one life?
26. Is a medical examination required before issuing [illegible] to applica[illegible]? Yes [ ] No [ ]
27. Are applicants admitted to membership without fi[illegible] with and b[illegible] of a[illegible] branch by ballot and initiation? Yes [ ] No [ ]
28.1 Are notices of the payments required sent to the [illegible] Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which [illegible] money[illegible] to be [illegible] Yes [ ] 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 [ ] No [ ]
30.2 If so, what amount and for what purpose? $
31.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
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 [ ]
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 [ ] 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 [ ]
34.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
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 [ ]
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 [ ]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding [illegible] th[illegible] main[illegible] surp[illegible]

Date	Outstanding Lien Amount

NONE

NONE

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)	20,133,805	22,662,023	26,569,394	29,841,743	30,379,663
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	72,695,106	78,183,669	84,037,657	89,511,791	94,612,650
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,174	2,694	2,853	3,547	4,154
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	92,831,085	100,848,386	110,609,904	119,357,081	124,996,467
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	36,585	70,738	207,310	1,005,620	2,349,882
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	36,585	70,738	207,310	1,005,620	2,349,882
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	56,244,553	55,605,756	83,598,795	513,763,714	530,047,095
15.	Group life (Line 20.4, Col. 3)	0	0	0	0	0
16.	Individual annuities (Line 20.4, Col. 4)	1,015,766,953	(9,871,436)	3,717,695,506	(18,276,864,085)	(113,252,867)
17.	Group annuities (Line 20.4, Col. 5)	34,028,654	36,629,228	46,658,368	70,757,597	97,518,786
18.	Accident & Health (Line 20.4, Col. 6)	3,963,755	4,335,435	4,677,073	5,052,497	5,373,215
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	1,110,003,915	86,698,983	3,852,629,742	(17,687,290,277)	519,686,229
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	12,834,574,829	10,767,903,466	9,960,154,812	10,220,159,961	9,606,513,548
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	10,808,872,895	8,815,055,511	7,994,234,142	8,764,626,102	8,528,007,800
23.	Aggregate life reserves (Page 3, Line 1)	2,757,913,123	2,944,953,642	1,806,998,250	6,638,034,047	6,438,886,833
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	19,488,972	19,497,088	20,642,159	22,914,458	26,793,202
25.	Deposit-type contract funds (Page 3, Line 3)	870,684,212	885,839,161	680,293,218	574,055,072	689,939,945
26.	Asset valuation reserve (Page 3, Line 24.01)	190,753,514	117,848,866	95,538,156	55,056,293	52,097,688
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	2,015,701,927	1,942,847,955	1,955,922,789	1,445,535,995	1,068,506,791
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,052,754,188	644,553,015	(374,205,949)	701,389,718	711,290,216
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,254,153,330	2,103,574,568	1,931,029,091	1,473,128,297	1,203,852,326
31.	Authorized control level risk - based capital	117,615,684	118,168,712	106,568,235	117,001,674	137,888,454
	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)	62.4	59.5	64.4	62.0	59.1
33.	Stocks (Lines 2.1 and 2.2)	6.9	6.9	5.8	5.4	4.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.5	11.7	11.8	11.2	10.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.2	0.2	0.3	0.3
36.	Cash, cash equivalents and short-term investments (Line 5)	4.6	7.2	3.0	4.0	7.1
37.	Contract loans (Line 6)	7.6	9.1	9.5	9.6	9.2
38.	Derivatives (Page 2, Line 7)	1.6	0.6	0.8	1.0	1.3
39.	Other invested assets (Line 8)	2.8	3.2	3.2	3.5	5.4
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	1.6	1.2	3.0	3.1
42.	Aggregate write-ins for invested assets (Line 11)	0.2	0.0	0.0	0.0	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)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	814,727,382	659,621,282	536,786,630	491,089,990	311,342,361
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	23,253,390	127,055,108	163,084,079	135,931,628	342,719,979
50.	Total of above Lines 44 to 49	837,980,772	786,676,390	699,870,709	627,021,618	654,062,340
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	107,416,112	62,641,499	127,505,794	95,321,726	107,525,698
53.	Total admitted assets (Page 2, Line 28, Col. 3)	25,919,647,004	24,644,485,250	23,800,904,558	28,854,256,637	28,400,306,532
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	451,028,962	376,972,480	350,446,419	594,501,249	304,339,219
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	34,359,734	(1,327,978)	(20,998,739)	27,978,117	72,354,932
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	184,441,830	(11,080,821)	74,399,903	(63,905,205)	(44,626,879)
57.	Total of above Lines 54, 55 and 56	669,830,526	364,563,681	403,847,583	558,574,161	332,067,272
	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)	268,909,432	199,270,745	335,108,679	1,864,818,710	2,496,782,228
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,415,140	1,508,113	1,436,916	1,295,181	568,392
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(21,917,255)	(31,368,553)	475,591,438	463,342,435	523,148,729
61.	Increase in A & H reserves (Line 19, Col. 6)	(8,116)	(1,145,071)	(2,272,300)	(3,878,743)	(643,587)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	5,837,564	4,784,164	25,055,906	91,297,197	105,865,490
	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	(0.5)	23.0	(4.3)	(1.1)	34.4
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	7.7	8.5	8.1	5.2	5.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	36.9	9.4	(15.6)	(52.1)	3.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	2.1	2.4	3.3	4.1	2.2
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.2	28.5	46.2	56.8	29.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	0	0	0	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	0	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)	8,542,453	8,502,782	0	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)	7,964,126	8,485,430	0	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	0	0
73.	Individual whole life (Page 6.1, Col. 3)	75,325,850	141,810,825	(184,155,999)	626,967	(3,268,768)
74.	Individual term life (Page 6.1, Col. 4)	21,755,829	33,952,056	14,508,597	6,785,995	1,989,180
75.	Individual indexed life (Page 6.1, Col. 5)	0	0	0	0	0
76.	Individual universal life (Page 6.1, Col. 6)	8,862,788	10,552,309	3,748,668	14,638,513	11,028,208
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(651,518)	(1,579,795)	(1,683,549)	(3,623,006)	751,269
78.	Individual variable life (Page 6.1, Col. 8)	0	0	0	0	0
79.	Individual variable universal life (Page 6.1, Col. 9)	0	0	0	0	0
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	0
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0	0	0	0
83.	Group whole life (Page 6.2, Col. 2)	0	0	0	0	0
84.	Group term life (Page 6.2, Col. 3)	0	0	0	0	0
85.	Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
86.	Group variable life (Page 6.2, Col. 5)	0	0	0	0	0
87.	Group variable universal life (Page 6.2, Col. 6)	0	0	0	0	0
88.	Group credit life (Page 6.2, Col. 7)	0	0	0	0	0
89.	Group other life (Page 6.2, Col. 8)	140,583	242,497	(87,458)	321,068	264,480
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(3,427,088)	(8,281,022)	(4,218,021)	16,699,129	10,724,663
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(11,599,278)	(137,801,607)	(15,550,755)	(35,973,467)	661,958
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	37,429,776	67,639,057	3,313,517	172,199,908	89,150,782
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	8,736,185	(1,174,586)	(669,086)	(1,005,747)	1,248,258
96.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	0	0
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	0	0	0	0	0
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	0	0	0	0	0
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(597,704)	(725,422)	(14,145,777)	436,221	519,104
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(6,902,553)	(10,032,384)	(9,347,565)	(8,659,327)	(4,274,794)
102.	Group other annuities (Page 6.4, Col. 7)	10,906,367	20,648,466	12,946,304	8,230,384	6,509,168
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	0	0	0	0	0
104.	A & H-comprehensive group (Page 6.5, Col. 3)	0	0	0	0	0
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	0	0	0	0	0
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	0	0	0	0	0
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
112.	A & H-disability income (Page 6.5, Col. 11)	(195,716)	(37,040)	(976,113)	2,267,075	806,753
113.	A & H-long-term care (Page 6.5, Col. 12)	0	0	0	0	0
114.	A & H-other (Page 6.5, Col. 13)	0	0	0	0	0
115.	Aggregate of all other lines of business (Page 6, Col. 8)	(85,798,672)	(15,234,575)	(38,853,166)	218,186,702	(53,585,871)
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	53,984,850	99,978,779	(235,170,404)	391,130,415	62,524,390

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 0704 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 67172

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	343,495,694	0	1,286,002	5,452,749	59,093,726	0	65,832,477	74,430,057	546,955	480,879,184	0	555,856,195
3. Term	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0
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	343,495,694	0	1,286,002	5,452,749	59,093,726	0	65,832,477	74,430,057	546,955	480,879,184	0	555,856,195
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	73,000	0	0	0	73,000
19. Total Group Life	0	0	0	0	0	0	0	73,000	0	0	0	73,000
Individual Annuities												
20. Fixed	349,333,994	0	0	0	0	0	0	43,632,074	0	100,747,028	0	144,379,102
21. Indexed	2,088,948,498	0	0	0	0	0	0	68,175,557	0	189,193,541	0	257,369,098
22. Variable with guarantees	19,185,783	0	0	0	0	0	0	786,531,223	0	1,377,550,179	0	2,164,081,402
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	487,177	0	0	0	0	0	0	123,498,723	0	1,027,390	0	124,526,113
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,457,955,451	0	0	0	0	0	0	1,021,837,577	0	1,668,518,138	0	2,690,355,715
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	26,722,770	0	0	0	0	0	905,841	0	129,856,549	0	130,762,391
31. Life contingent payout	0	7,305,885	0	0	0	0	0	13,904,374	0	17,176	0	13,921,550
32. Other	0	0	0	0	0	0	0	4,063,786	0	0	0	4,063,786
33. Total Group Annuities	0	34,028,655	0	0	0	0	0	18,874,001	0	129,873,725	0	148,747,726
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)	7,277,652	0	0	1,337,377	0	0	1,337,377	XXX	XXX	XXX	5,811,491	5,811,491
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	7,277,652	0	0	1,337,377	0	0	1,337,377	XXX	XXX	XXX	5,811,491	5,811,491
47. Total	2,808,728,797 (c)	34,028,655	1,286,002	6,790,126	59,093,726	0	67,169,854	1,115,214,635	546,955	2,279,271,047	5,811,491	3,400,844,128

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

NAIC Group Code 0704 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 67172

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	52,848,787	1,123	57,239,576	0	0	0	0	1,123	57,239,576	6,135,392	182	36,584,937	(6,446)	(2,292,341,768)	76,105	18,430,857,108
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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	52,848,787	1,123	57,239,576	0	0	0	0	1,123	57,239,576	6,135,392	182	36,584,937	(6,446)	(2,292,341,768)	76,105	18,430,857,108
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	43,632,074	4,635	43,632,074	0	0	0	0	4,635	43,632,074	0	2,411	354,006,972	12,251	683,836,430	14,662	1,037,843,402
21. Indexed	68,175,557	3,118	68,175,557	0	0	0	0	3,118	68,175,557	0	10,674	2,077,039,928	8,298	1,467,344,543	18,972	3,544,384,471
22. Variable with guarantees	786,531,223	44,306	786,531,223	0	0	0	0	44,306	786,531,223	0	0	0	78,081	12,957,790,894	78,081	12,957,790,894
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	123,498,723	10,790	123,498,723	0	0	0	0	10,790	123,498,723	0	1,482	13,677,592	9,587	133,809,480	11,069	147,487,072
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,021,837,577	62,849	1,021,837,577	0	0	0	0	62,849	1,021,837,577	0	14,567	2,444,724,492	108,217	15,242,781,347	122,784	17,687,505,839
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	905,841	6	905,841	0	0	0	0	6	905,841	0	446	1,152,921	8,455	367,453,866	8,901	368,606,787
31. Life contingent payout	13,904,374	244	13,904,374	0	0	0	0	244	13,904,374	0	22	6,622,232	1,512	7,303,380	1,534	13,925,612
32. Other	4,063,786	18	4,063,786	0	0	0	0	18	4,063,786	0	0	0	0	0	0	0
33. Total Group Annuities	18,874,001	268	18,874,001	0	0	0	0	268	18,874,001	0	468	7,775,153	9,967	374,757,246	10,435	382,532,399
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	4,142	7,737,689	4,142	7,737,689
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	4,142	7,737,689	4,142	7,737,689
47. Total	1,093,560,365	64,240	1,097,951,154	0	0	0	0	64,240	1,097,951,154	6,135,392	15,217	2,489,084,582	115,880	13,332,934,514	213,466	36,508,633,035

(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: $ 12,043,842 Group: $ 350,000,000 Total: $ 362,043,842

(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	194,396	100,845,692	0	0	0	90	2,694	100,848,386
2. Issued during year	0	0	182	36,585	0	0	0	0	0	36,585
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	0	0	0	0	0	0	0	0
5. Increased during year (net)	0	0	0	1,808	0	0	0	0	0	1,808
6. Subtotals, Lines 2 to 5	0	0	182	38,393	0	0	0	0	0	38,393
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	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	194,578	100,884,085	0	0	0	90	2,694	100,886,779
Deductions during year:										
10. Death	0	0	1,380	158,879	0	0	XXX	4	31	158,910
11. Maturity	0	0	129	16,173	0	0	XXX	0	0	16,173
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	0	0	0	0	0	0	0	0
14. Surrender	0	0	5,976	2,417,303	0	0	0	15	489	2,417,792
15. Lapse	0	0	6,468	5,087,140	0	0	0	0	0	5,087,140
16. Conversion	0	0	16	15,000	0	0	XXX	XXX	XXX	15,000
17. Decreased (net)	0	0	(37)	(62,831)	0	0	0	0	0	(62,831)
18. Reinsurance	0	0	768	423,510	0	0	0	0	0	423,510
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	14,700	8,055,174	0	0	0	19	520	8,055,694
21. In force end of year (b) (Line 9 minus Line 20)	0	0	179,878	92,828,911	0	0	0	71	2,174	92,831,085
22. Reinsurance ceded end of year	XXX	0	XXX	79,612,778	XXX	0	XXX	XXX	0	79,612,778
23. Line 21 minus Line 22	XXX	0	XXX	13,216,133	XXX	(a) 0	XXX	XXX	2,174	13,218,307
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 $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	0
25.	Other paid-up insurance	0	0	8,964	926,724
26.	Debit ordinary insurance	XXX	XXX	0	0

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	0	0	0	0
28.	Term policies - other	0	0	97,784	72,478,535
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	0	XXX	0
31.	Totals (Lines 27 to 30)	0	0	97,784	72,478,535
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	1,454	216,571
34.	Totals, whole life and endowment	182	36,585	80,640	20,133,805
35.	Totals (Lines 31 to 34)	182	36,585	179,878	92,828,911

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	0
37.	Ordinary	35,235	1,350	74,597,216	18,231,696
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	0	2,174
40.	Totals (Lines 36 to 39)	35,235	1,350	74,597,216	18,233,870

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 shared groups 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	43,645

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

NONE

47. State basis of calculation of (47.1) decreasing term insurance converted 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

47.2

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 Insurance
48.	Waiver of Premium	0	0	42,454	18,731,879	0	0	0	0
49.	Disability Income	0	0	0	0	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	71	2,174
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0	(a) 0	42,454	(a) 18,731,879	0	(a) 0	71	(a) 2,174

(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	123	366	0	0
2. Issued during year	0	59	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	123	425	0	0
Deductions during year:				
6. Decreased (net)	10	41	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	10	41	0	0
9. In force end of year (line 5 minus line 8)	113	384	0	0
10. Amount on deposit	0	(a) 0	0	(a) 0
11. Income now payable	0	0	0	0
12. Amount of income payable	(a) 537,008	(a) 5,440,361	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	9,921	14,881	716	12,362
2. Issued during year	1,482	13,085	0	468
3. Reinsurance assumed	31	73,499	0	0
4. Increased during year (net)	0	83,749	0	0
5. Totals (Lines 1 to 4)	11,434	185,214	716	12,830
Deductions during year:				
6. Decreased (net)	478	0	109	2,163
7. Reinsurance ceded	0	158,880	0	0
8. Totals (Lines 6 and 7)	478	158,880	109	2,163
9. In force end of year (line 5 minus line 8)	10,956	26,334	607	10,667
Income now payable:				
10. Amount of income payable	(a) 146,950,065	XXX	XXX	(a) 13,925,609
Deferred fully paid:				
11. Account balance	XXX	(a) 4,715,257,910	XXX	(a) 368,606,786
Deferred not fully paid:				
12. Account balance	XXX	(a) 0	XXX	(a) 0

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	0	0	4,454	8,427,733
2. Issued during year	0	0	0	0	0	0
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	5	XXX
5. Totals (Lines 1 to 4)	0	XXX	0	XXX	4,459	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	0	XXX	0	XXX	317	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	317	XXX
10. In force end of year (line 5 minus line 9)	0	(a) 0	0	(a) 0	4,142	(a) 7,737,687

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds	2 Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	103	5,333
2. Issued during year	0	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Totals (Lines 1 to 4)	103	5,333
Deductions During Year:		
6. Decreased (net)	6	428
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	6	428
9. In force end of year (line 5 minus line 8)	97	4,905
10. Amount of account balance	(a) 816,542,140	(a) 24,532,708

(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	(5,839,105)
2.	Current year's realized pre-tax capital gains/(losses) of $ (13,638,225) transferred into the reserve net of taxes of $ (2,864,027)	(8,916,755)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	10,249,875
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(4,505,986)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	665,113
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(5,171,099)

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	245,039	(98,379)	336,334	482,993
2.	2025	(64,157)	(365,782)	704,478	274,539
3.	2026	(451,313)	(456,584)	746,558	(161,339)
4.	2027	(557,911)	(512,873)	729,282	(341,502)
5.	2028	(461,328)	(575,765)	716,419	(320,674)
6.	2029	(430,543)	(643,545)	701,999	(372,089)
7.	2030	(414,841)	(696,227)	711,057	(400,012)
8.	2031	(393,010)	(718,383)	730,548	(380,845)
9.	2032	(345,486)	(737,900)	747,063	(336,322)
10.	2033	(304,801)	(774,272)	780,452	(298,621)
11.	2034	(283,842)	(801,685)	804,426	(281,101)
12.	2035	(278,232)	(749,475)	750,486	(277,220)
13.	2036	(254,059)	(618,136)	619,023	(253,171)
14.	2037	(224,798)	(473,095)	473,843	(224,050)
15.	2038	(194,859)	(326,988)	327,597	(194,250)
16.	2039	(181,575)	(165,069)	165,523	(181,121)
17.	2040	(172,087)	(72,819)	73,180	(171,726)
18.	2041	(157,093)	(58,145)	58,481	(156,756)
19.	2042	(140,286)	(42,427)	42,737	(139,976)
20.	2043	(122,048)	(25,643)	25,928	(121,762)
21.	2044	(114,281)	(7,815)	8,073	(114,023)
22.	2045	(104,798)	1,479	(1,258)	(104,577)
23.	2046	(97,689)	1,174	(998)	(97,513)
24.	2047	(89,963)	869	(739)	(89,833)
25.	2048	(81,449)	540	(459)	(81,368)
26.	2049	(66,894)	188	(160)	(66,866)
27.	2050	(49,277)	0	0	(49,277)
28.	2051	(31,715)	0	0	(31,715)
29.	2052	(13,990)	0	0	(13,990)
30.	2053	(1,820)	0	0	(1,820)
31.	2054 and Later	0	0	0	0
32.	Total (Lines 1 to 31)	(5,839,107)	(8,916,755)	10,249,875	(4,505,987)

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	50,023,741	10,329,028	60,352,770	47,677,989	9,818,107	57,496,096	117,848,866
2. Realized capital gains/(losses) net of taxes - General Account	(227,655)	0	(227,655)	0	0	0	(227,655)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	(70,282)	0	(70,282)	(70,282)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(1,395,929)	0	(1,395,929)	113,911,895	8,228,607	122,140,502	120,744,573
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	12,210,787	3,205,381	15,416,168	0	177,914	177,914	15,594,082
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	60,610,944	13,534,410	74,145,354	161,519,602	18,224,628	179,744,230	253,889,584
9. Maximum reserve	62,955,580	14,322,866	77,278,447	85,755,353	36,375,993	122,131,346	199,409,793
10. Reserve objective	35,573,443	10,955,983	46,529,426	85,562,877	36,061,298	121,624,175	168,153,601
11. 20% of (Line 10 - Line 8)	(5,007,500)	(515,685)	(5,523,186)	(15,191,345)	3,567,334	(11,624,011)	(17,147,197)
12. Balance before transfers (Lines 8 + 11)	55,603,444	13,018,724	68,622,168	146,328,257	21,791,962	168,120,219	236,742,387
13. Transfers	0	0	0	(14,584,031)	14,584,031	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	(45,988,873)	0	(45,988,873)	(45,988,873)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	55,603,444	13,018,724	68,622,168	85,755,353	36,375,993	122,131,346	190,753,514

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	698,385,661	XXX	XXX	698,385,661	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	392,750,393	XXX	XXX	392,750,393	0.0002	78,550	0.0007	274,925	0.0013	510,576
2.2	1	NAIC Designation Category 1.B	193,825,643	XXX	XXX	193,825,643	0.0004	77,530	0.0011	213,208	0.0023	445,799
2.3	1	NAIC Designation Category 1.C	393,112,305	XXX	XXX	393,112,305	0.0006	235,867	0.0018	707,602	0.0035	1,375,893
2.4	1	NAIC Designation Category 1.D	572,513,427	XXX	XXX	572,513,427	0.0007	400,759	0.0022	1,259,530	0.0044	2,519,059
2.5	1	NAIC Designation Category 1.E	764,357,067	XXX	XXX	764,357,067	0.0009	687,921	0.0027	2,063,764	0.0055	4,203,964
2.6	1	NAIC Designation Category 1.F	1,354,344,648	XXX	XXX	1,354,344,648	0.0011	1,489,779	0.0034	4,604,772	0.0068	9,209,544
2.7	1	NAIC Designation Category 1.G	923,376,152	XXX	XXX	923,376,152	0.0014	1,292,727	0.0042	3,878,180	0.0085	7,848,697
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	4,594,279,635	XXX	XXX	4,594,279,635	XXX	4,263,134	XXX	13,001,981	XXX	26,113,531
3.1	2	NAIC Designation Category 2.A	835,972,500	XXX	XXX	835,972,500	0.0021	1,755,542	0.0063	5,266,627	0.0105	8,777,711
3.2	2	NAIC Designation Category 2.B	1,067,912,583	XXX	XXX	1,067,912,583	0.0025	2,669,781	0.0076	8,116,136	0.0127	13,562,490
3.3	2	NAIC Designation Category 2.C	385,182,634	XXX	XXX	385,182,634	0.0036	1,386,657	0.0108	4,159,972	0.0180	6,933,287
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	2,289,067,717	XXX	XXX	2,289,067,717	XXX	5,811,981	XXX	17,542,735	XXX	29,273,488
4.1	3	NAIC Designation Category 3.A	35,126,358	XXX	XXX	35,126,358	0.0069	242,372	0.0183	642,812	0.0262	920,311
4.2	3	NAIC Designation Category 3.B	26,162,166	XXX	XXX	26,162,166	0.0099	259,005	0.0264	690,681	0.0377	986,314
4.3	3	NAIC Designation Category 3.C	42,353,022	XXX	XXX	42,353,022	0.0131	554,825	0.0350	1,482,356	0.0500	2,117,651
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	103,641,546	XXX	XXX	103,641,546	XXX	1,056,202	XXX	2,815,849	XXX	4,024,275
5.1	4	NAIC Designation Category 4.A	12,344,831	XXX	XXX	12,344,831	0.0184	227,145	0.0430	530,828	0.0615	759,207
5.2	4	NAIC Designation Category 4.B	123,074	XXX	XXX	123,074	0.0238	2,929	0.0555	6,831	0.0793	9,760
5.3	4	NAIC Designation Category 4.C	2,720,527	XXX	XXX	2,720,527	0.0310	84,336	0.0724	196,966	0.1034	281,302
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	15,188,432	XXX	XXX	15,188,432	XXX	314,410	XXX	734,624	XXX	1,050,269
6.1	5	NAIC Designation Category 5.A	6,962,105	XXX	XXX	6,962,105	0.0472	328,611	0.0846	588,994	0.1410	981,657
6.2	5	NAIC Designation Category 5.B	5,425,491	XXX	XXX	5,425,491	0.0663	359,710	0.1188	644,548	0.1980	1,074,247
6.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	12,387,596	XXX	XXX	12,387,596	XXX	688,321	XXX	1,233,542	XXX	2,055,904
7.	6	NAIC 6	36,427	XXX	XXX	36,427	0.0000	0	0.2370	8,633	0.2370	8,633
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	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)	7,712,987,014	XXX	XXX	7,712,987,014	XXX	12,134,049	XXX	35,337,365	XXX	62,526,102
		PREFERRED STOCKS										
10.	1	Highest Quality	10,000,000	XXX	XXX	10,000,000	0.0005	5,000	0.0016	16,000	0.0033	33,000
11.	2	High Quality	6,551,600	XXX	XXX	6,551,600	0.0021	13,758	0.0064	41,930	0.0106	69,447
12.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	16,551,600	XXX	XXX	16,551,600	XXX	18,758	XXX	57,930	XXX	102,447

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	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	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	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	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	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	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	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	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	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	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	0	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	13,338,742	XXX	XXX	13,338,742	0.0005	6,669	0.0016	21,342	0.0033	44,018
27.	1	Highest Quality	21,784,077	XXX	XXX	21,784,077	0.0005	10,892	0.0016	34,855	0.0033	71,887
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	35,122,819	XXX	XXX	35,122,819	XXX	17,561	XXX	56,197	XXX	115,905
34.		Total (Lines 9 + 17 + 25 + 33)	7,764,661,433	XXX	XXX	7,764,661,433	XXX	12,170,369	XXX	35,451,492	XXX	62,744,454

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	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	442,259,833	0	XXX	442,259,833	0.0015	663,390	0.0034	1,503,683	0.0046	2,034,395
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	857,299,683	0	XXX	857,299,683	0.0011	943,030	0.0057	4,886,608	0.0074	6,344,018
44.		Commercial Mortgages - All Other - CM2 - High Quality	340,001,041	0	XXX	340,001,041	0.0040	1,360,004	0.0114	3,876,012	0.0149	5,066,016
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	23,996,574	0	XXX	23,996,574	0.0069	165,576	0.0200	479,931	0.0257	616,712
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	6,115,096	0	XXX	6,115,096	0.0120	73,381	0.0343	209,748	0.0428	261,726
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,669,672,227	0	XXX	1,669,672,227	XXX	3,205,381	XXX	10,955,983	XXX	14,322,866
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,669,672,227	0	XXX	1,669,672,227	XXX	3,205,381	XXX	10,955,983	XXX	14,322,866

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	42,868	XXX	XXX	42,868	0.0000	0	0.2431 (a)	10,421	0.2431 (a)	10,421
2.		Unaffiliated - Private	280,000	XXX	XXX	280,000	0.0000	0	0.1945	54,460	0.1945	54,460
3.		Federal Home Loan Bank	53,465,600	XXX	XXX	53,465,600	0.0000	0	0.0061	326,140	0.0097	518,616
4.		Affiliated - Life with AVR	349,124,292	XXX	XXX	349,124,292	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other	437,901,571	XXX	XXX	437,901,571	0.0000	0	0.1945	85,171,856	0.1945	85,171,856
17.		Total Common Stock (Sum of Lines 1 through 16)	840,814,331	0	0	840,814,331	XXX	0	XXX	85,562,877	XXX	85,755,353
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	23,387,974	0	0	23,387,974	0.0000	0	0.0912	2,132,983	0.0912	2,132,983
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	23,387,974	0	0	23,387,974	XXX	0	XXX	2,132,983	XXX	2,132,983
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	99,118,185	XXX	XXX	99,118,185	0.0005	49,559	0.0016	158,589	0.0033	327,090
31.	2	High Quality	14,342,132	XXX	XXX	14,342,132	0.0021	30,118	0.0064	91,790	0.0106	152,027
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	113,460,317	XXX	XXX	113,460,317	XXX	79,678	XXX	250,379	XXX	479,117
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	24,559,168	0	XXX	24,559,168	0.0040	98,237	0.0114	279,975	0.0149	365,932
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	24,559,168	0	XXX	24,559,168	XXX	98,237	XXX	279,975	XXX	365,932
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	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)	24,559,168	0	XXX	24,559,168	XXX	98,237	XXX	279,975	XXX	365,932

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	97,579,285	XXX	XXX	97,579,285	0.0000	0	0.1945	18,979,171	0.1945	18,979,171
67.		Affiliated Life with AVR	23,253,390	XXX	XXX	23,253,390	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	1,000,000	XXX	XXX	1,000,000	0.0000	0	0.1580	158,000	0.1580	158,000
69.		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	121,832,675	XXX	XXX	121,832,675	XXX	0	XXX	19,137,171	XXX	19,137,171
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	17,020,368	XXX	XXX	17,020,368	0.0000	0	0.1580	2,689,218	0.1580	2,689,218
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	20,246,363	XXX	XXX	20,246,363	0.0000	0	0.1580	3,198,925	0.1580	3,198,925
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	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	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)	37,266,731	0	0	37,266,731	XXX	0	XXX	5,888,143	XXX	5,888,143
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	52,991,439	XXX	0	52,991,439	0.0000	0	0.1580	8,372,647	0.1580	8,372,647
97.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	52,991,439	XXX	0	52,991,439	XXX	0	XXX	8,372,647	XXX	8,372,647
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	350,110,330	0	0	350,110,330	XXX	177,914	XXX	33,928,315	XXX	34,243,010

(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
91278*HP2	R	91278*-HP-2	Long Bond Replication	1E	0	0	0	0
91278*HE7	R	91278*-HE-7	Long Bond Replication	1F	0	0	0	0
91278*HQ0	R	91278*-HQ-0	Long Bond Replication	1G	0	0	0	0
12776*JK4	R	12776*-JK-4	Corporate Bond Replication	2C	5,327,744	19,180	57,540	95,899
12776*KH9	R	12776*-KH-9	Corporate Bond Replication	1F	3,387,658	3,726	11,518	23,036
91278* JE5	R	91278*-JE-5	Long Bond Replication	1E	0	0	0	0
91278*JJ4	R	91278*-JJ-4	Long Bond Replication	1F	0	0	0	0
12776*MJ3	R	12776*-MJ-3	Corporate Bond Replication	2C	3,776,774	13,596	40,789	67,982
12776*MK0	R	12776*-MK-0	Corporate Bond Replication	1F	3,560,082	3,916	12,104	24,209
91278*JK1	R	91278*-JK-1	Long Bond Replication	1F	0	0	0	0
0199999. Subtotal Default Component - Other Than Mortgage					16,052,258	40,418	121,951	211,126
0599999 - Total					16,052,258	40,418	121,951	211,126

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
5399999 - Totals							XXX

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	3,973,352	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	3,919,315	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	1,180,254	30.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	82,531	2.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,262,785	32.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves	182,331	4.7	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7. Commissions (a)	(331,907)	(8.5)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	1,168,026	29.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	71,355	1.8	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	907,474	23.2	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	1,564,592	39.9	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	2,133	0.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	1,273,870	32.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(1,271,737)	(32.4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS														
1101. Surrender/ROP Benefits	1,564,592	39.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
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)	1,564,592	39.9	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	0	XXX	0	XXX	0	XXX	3,973,352	XXX	0	XXX	0	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	3,919,315	XXX	0	XXX	0	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	1,180,254	30.1	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	82,531	2.1	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	1,262,785	32.2	0	0.0	0	0.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	182,331	4.7	0	0.0	0	0.0
7. Commissions (a)	0	0.0	0	0.0	0	0.0	(331,907)	(8.5)	0	0.0	0	0.0
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	1,168,026	29.8	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	71,355	1.8	0	0.0	0	0.0
10. Total other expenses incurred	0	0.0	0	0.0	0	0.0	907,474	23.2	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	1,564,592	39.9	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	2,133	0.1	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	1,273,870	32.5	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	(1,271,737)	(32.4)	0	0.0	0	0.0
DETAILS OF WRITE-INS												
1101. Surrender/ROP Benefits	0	0.0	0	0.0	0	0.0	1,564,592	39.9	0	0.0	0	0.0
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	1,564,592	39.9	0	0.0	0	0.0

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 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	(694,129)	0	0	0	0	0	0	0	0	0	(694,129)	0	0
2. Advance premiums	56,475	0	0	0	0	0	0	0	0	0	56,475	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	(637,654)	0	0	0	0	0	0	0	0	0	(637,654)	0	0
5. Total premium reserves, prior year	(691,691)	0	0	0	0	0	0	0	0	0	(691,691)	0	0
6. Increase in total premium reserves	54,037	0	0	0	0	0	0	0	0	0	54,037	0	0
B. Contract Reserves:													
1. Additional reserves (a)	12,586,663	0	0	0	0	0	0	0	0	0	12,586,663	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	12,586,663	0	0	0	0	0	0	0	0	0	12,586,663	0	0
4. Total contract reserves, prior year.	12,404,332	0	0	0	0	0	0	0	0	0	12,404,332	0	0
5. Increase in contract reserves	182,331	0	0	0	0	0	0	0	0	0	182,331	0	0
C. Claim Reserves and Liabilities:													
1. Total current year	7,755,144	0	0	0	0	0	0	0	0	0	7,755,144	0	0
2. Total prior year	7,964,126	0	0	0	0	0	0	0	0	0	7,964,126	0	0
3. Increase	(208,982)	0	0	0	0	0	0	0	0	0	(208,982)	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	1,408,732	0	0	0	0	0	0	0	0	0	1,408,732	0	0
1.2 On claims incurred during current year	(19,496)	0	0	0	0	0	0	0	0	0	(19,496)	0	0
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	7,133,721	0	0	0	0	0	0	0	0	0	7,133,721	0	0
2.2 On claims incurred during current year	621,423	0	0	0	0	0	0	0	0	0	621,423	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	8,542,453	0	0	0	0	0	0	0	0	0	8,542,453	0	0
3.2 Claim reserves and liabilities, December 31, prior year	7,964,126	0	0	0	0	0	0	0	0	0	7,964,126	0	0
3.3 Line 3.1 minus Line 3.2	578,327	0	0	0	0	0	0	0	0	0	578,327	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	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	3,910,436	0	0	0	0	0	0	0	0	0	3,910,436	0	0
2. Premiums earned	4,095,673	0	0	0	0	0	0	0	0	0	4,095,673	0	0
3. Incurred claims	2,385,302	0	0	0	0	0	0	0	0	0	2,385,302	0	0
4. Commissions	635,298	0	0	0	0	0	0	0	0	0	635,298	0	0

(a) Includes $ 0 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	0	0	0	0	0	0	0	0	0	3,565,555	0	0	3,565,555
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	33,711,657	0	0	33,711,657
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	31,156,411	0	0	31,156,411
4. Claims paid	0	0	0	0	0	0	0	0	0	6,120,801	0	0	6,120,801
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	2,385,302	0	0	2,385,302
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	26,576,329	0	0	26,576,329
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	23,929,106	0	0	23,929,106
4. Claims paid	0	0	0	0	0	0	0	0	0	5,032,525	0	0	5,032,525
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	1,180,253	0	0	1,180,253
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	7,135,328	0	0	7,135,328
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	7,227,305	0	0	7,227,305
4. Claims paid	0	0	0	0	0	0	0	0	0	1,088,276	0	0	1,088,276
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	1,262,785	0	0	1,262,785
2. Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	7,145,176	0	0	7,145,176
3. Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	7,237,227	0	0	7,237,227
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	1,170,734	0	0	1,170,734

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
15855	47-4249160	12/31/2015	Camargo Re, Inc	OH	YRT/I	OL	33,851,636,183	4,694,868	43,936,594	8,231,110	0	0
15855	47-4249160	12/31/2015	Camargo Re, Inc	OH	YRT/I	DIS	0	9,129,895	1,759,260	0	0	0
15855	47-4249160	12/31/2018	Camargo Re, Inc	OH	YRT/I	OL	5,960,181,335	526,083	4,923,322	323,903	0	0
15855	47-4249160	12/31/2018	Camargo Re, Inc	OH	YRT/I	DIS	0	1,205,120	232,217	0	0	0
15363	80-0955278	12/31/2013	Kenwood Re, Inc	VT	YRT/I	OL	27,508,101,023	5,571,806	48,411,050	8,440,068	0	0
15363	80-0955278	12/31/2013	Kenwood Re, Inc	VT	YRT/I	DIS	0	7,153,309	940,936	0	0	0
13575	26-3791519	05/01/2011	Montgomery Re	VT	YRT/I	OL	299,798,574	574,599	4,309,807	509,065	0	0
13575	26-3791519	07/01/2012	Montgomery Re	VT	YRT/I	OL	5,158,617,150	1,212,781	9,046,462	1,438,224	0	0
13575	26-3791519	07/01/2012	Montgomery Re	VT	YRT/I	DIS	0	1,722,518	130,467	0	0	0
0199999. General Account - U.S. Affiliates - Captive							72,778,334,265	31,790,979	113,690,115	18,942,370	0	0
89206	31-0962495	10/04/2006	AuguStar Life Assur Co	OH	CO/I	OL	248,337,513	158,709,513	0	307,217	0	0
89206	31-0962495	10/01/2009	AuguStar Life Assur Co	OH	CO/I	OL	883,579,221	395,027,271	0	412,158	0	0
89206	31-0962495	09/01/2014	AuguStar Life Assur Co	OH	CO/I	OL	487,804,412	208,309,348	0	350,885	0	0
85472	13-2740556	12/31/2008	National Security Life and Annuity Company	NY	CO/I	OA	0	34,835,302	2,920,674	9,587	0	0
0299999. General Account - U.S. Affiliates - Other							1,619,721,146	796,881,434	2,920,674	1,079,847	0	0
0399999. Total General Account - U.S. Affiliates							74,398,055,411	828,672,413	116,610,789	20,022,217	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							74,398,055,411	828,672,413	116,610,789	20,022,217	0	0
79227	22-1944557	04/01/2023	Pruco Life Insurance Company	AZ	CO/I	OA	0	326,869,971	1,898,849	170,302	0	0
0899999. General Account - U.S. Non-Affiliates							0	326,869,971	1,898,849	170,302	0	0
1099999. Total General Account - Non-Affiliates							0	326,869,971	1,898,849	170,302	0	0
1199999. Total General Account							74,398,055,411	1,155,542,384	118,509,638	20,192,519	0	0
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
79227	22-1944557	04/01/2023	Pruco Life Insurance Company	AZ	MCO/I	VA	0	0	(1,339,029,543)	0	(1,339,029,543)	0
1999999. Separate Accounts - U.S. Non-Affiliates							0	0	(1,339,029,543)	0	(1,339,029,543)	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	(1,339,029,543)	0	(1,339,029,543)	0
2299999. Total Separate Accounts							0	0	(1,339,029,543)	0	(1,339,029,543)	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							74,398,055,411	1,155,542,384	(1,220,519,905)	20,192,519	(1,339,029,543)	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							74,398,055,411	1,155,542,384	(1,220,519,905)	20,192,519	(1,339,029,543)	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

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
16481	83-2532656	07/01/2021	Sunrise Captive Re, LLC	OH	4,515,953	0
0199999. Life and Annuity - U.S. Affiliates - Captive					4,515,953	0
0399999. Total Life and Annuity - U.S. Affiliates					4,515,953	0
00000	AA-3770581	04/01/2008	Sycamore Re	CYM	1,127,970	0
00000	AA-3770581	04/01/2023	Sycamore Re	CYM	0	1,314,279
0499999. Life and Annuity - Non-U.S. Affiliates - Captive					1,127,970	1,314,279
0699999. Total Life and Annuity - Non-U.S. Affiliates					1,127,970	1,314,279
0799999. Total Life and Annuity - Affiliates					5,643,923	1,314,279
90611	41-1366075	03/01/1980	Allianz Life Insurance Co. of North Amer	MN	10,340	0
86258	13-2572994	01/01/2006	General & Cologne Life Re of America	CT	161,268	0
88340	59-2859797	01/01/2010	Hannover Life Reassurance Comp of America	FL	0	150,909
88340	59-2859797	01/01/2014	Hannover Life Reassurance Comp of America	FL	0	250,000
66346	58-0828824	06/04/2007	Munich American Reassurance Company	GA	0	375,000
66346	58-0828824	10/10/2009	Munich American Reassurance Company	GA	2,771,642	0
93572	43-1235868	06/04/2007	RGA Reinsurance Company	MO	0	375,000
93572	43-1235868	10/10/2009	RGA Reinsurance Company	MO	1,396,642	0
93572	43-1235868	07/01/2019	RGA Reinsurance Company	MO	20,882,921	601,420
64688	75-6020048	06/04/2007	SCOR Global Life American Reins Co.	DE	0	300,000
64688	75-6020048	10/10/2009	SCOR Global Life American Reins Co.	DE	1,418,284	0
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	0	112,490
82627	06-0839705	01/01/2010	Swiss Re Life & Health America, Inc.	MO	0	150,909
86231	39-0989781	06/04/2007	Transamerica Life Insurance Company	IA	0	450,000
80802	38-1082080	01/01/2014	US BR Sun Life Assurance Company of Canada	MI	0	500,000
0899999. Life and Annuity - U.S. Non-Affiliates					26,641,097	3,265,728
00000	AA-3190770	01/01/2006	Chubb Tempest Reinsurance LTD	BMU	80,634	0
00000	AA-3190770	07/01/2006	Chubb Tempest Reinsurance LTD	BMU	26,088,843	0
00000	CR-3191255	03/31/2022	Hannover Life Reassurance Comp of America	BMU	0	10,730,378
0999999. Life and Annuity - Non-U.S. Non-Affiliates					26,169,477	10,730,378
1099999. Total Life and Annuity - Non-Affiliates					52,810,574	13,996,106
1199999. Total Life and Annuity					58,454,497	15,310,385
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
86258	13-2572994	01/01/1999	General Re Life Corporation	CT	263,843	73,892
66346	58-0828824	01/01/1999	Munich American Reassurance Company	GA	143,706	74,008
82627	06-0839705	05/01/1982	Swiss Re Life & Health America, Inc.	MO	120,290	149,412
1999999. Accident and Health - U.S. Non-Affiliates					527,839	297,312
2199999. Total Accident and Health - Non-Affiliates					527,839	297,312
2299999. Total Accident and Health					527,839	297,312
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					31,684,889	3,563,040
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					27,297,447	12,044,657
9999999 Totals - Life, Annuity and Accident and Health					58,982,336	15,607,697

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
16481	83-2532656	07/01/2021	Sunrise Captive Re, LLC	OH	OTH/I	OA	0	1,535,139,435	1,931,897,880	183,831,567	0	0	0	62,567,266
0199999. General Account - Authorized U.S. Affiliates - Captive							0	1,535,139,435	1,931,897,880	183,831,567	0	0	0	62,567,266
0399999. Total General Account - Authorized U.S. Affiliates							0	1,535,139,435	1,931,897,880	183,831,567	0	0	0	62,567,266
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	1,535,139,435	1,931,897,880	183,831,567	0	0	0	62,567,266
90611	41-1366075	03/01/1980	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	366,375	7,758	10,155	5,269	0	0	0	0
90611	41-1366075	03/01/1980	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	59	76	0	0	0	0	0
90611	41-1366075	02/01/1999	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	226,404	2,036	1,902	1,383	0	0	0	0
90611	41-1366075	02/01/1999	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	0	20	0	0	0	0	0
90611	41-1366075	04/15/1999	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	5,308,475	31,330	30,591	21,281	0	0	0	0
90611	41-1366075	04/15/1999	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	105,320	95,861	662	0	0	0	0
90611	41-1366075	09/01/2000	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	1,119,456	19,557	20,342	13,284	0	0	0	0
90611	41-1366075	09/01/2000	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	12,368	7,241	78	0	0	0	0
90611	41-1366075	09/30/2000	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	270,241	4,280	3,726	2,907	0	0	0	0
90611	41-1366075	07/31/2001	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	3,440,925	20,482	19,204	13,912	0	0	0	0
90611	41-1366075	07/31/2001	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	13,839	13,923	87	0	0	0	0
90611	41-1366075	01/01/2002	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	8,025,433	60,791	64,221	41,293	0	0	0	0
90611	41-1366075	01/01/2002	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	96,841	89,608	609	0	0	0	0
90611	41-1366075	07/01/2002	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	281,728	5,380	4,723	3,654	0	0	0	0
90611	41-1366075	01/01/2003	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	2,732,365	13,431	14,697	9,123	0	0	0	0
90611	41-1366075	01/01/2003	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	17,225	17,777	108	0	0	0	0
90611	41-1366075	04/01/2003	Allianz Life Insurance Co of N Amer	MN	YRT/I	OL	21,670,519	142,057	150,727	96,494	0	0	0	0
90611	41-1366075	04/01/2003	Allianz Life Insurance Co of N Amer	MN	CO/I	DIS	0	82,044	95,567	516	0	0	0	0
61689	42-0175020	07/01/1990	Athene Annuity and Life Company	IA	YRT/I	OL	7,729,196	4,964,113	5,071,964	0	0	0	0	0
62308	06-0303370	01/01/1955	Connecticut General Life Insurance Company	CT	YRT/I	OL	5,131	1,004	1,030	1,772	0	0	0	0
62308	06-0303370	01/01/1967	Connecticut General Life Insurance Company	CT	YRT/I	OL	3,905	311	307	549	0	0	0	0
86258	13-2572994	05/01/1981	General Re Life Corp	CT	YRT/I	OL	45,192	1,605	1,529	831	0	0	0	0
86258	13-2572994	04/01/2003	General Re Life Corp	CT	YRT/I	OL	5,198,891	42,666	40,084	22,083	0	0	0	0
86258	13-2572994	04/01/2003	General Re Life Corp	CT	CO/I	DIS	0	5,910	6,239	249	0	0	0	0
86258	13-2572994	04/01/2004	General Re Life Corp	CT	YRT/I	OL	9,549,667	82,795	87,869	42,852	0	0	0	0
86258	13-2572994	04/01/2004	General Re Life Corp	CT	CO/I	DIS	0	60,025	67,971	2,528	0	0	0	0
86258	13-2572994	09/01/2004	General Re Life Corp	CT	YRT/I	OL	808,980	36,281	32,844	18,778	0	0	0	0
86258	13-2572994	01/19/2005	General Re Life Corp	CT	YRT/I	OL	33,753,041	319,170	307,827	165,193	0	0	0	0
86258	13-2572994	01/19/2005	General Re Life Corp	CT	CO/I	DIS	0	194,170	207,956	8,178	0	0	0	0
86258	13-2572994	01/01/2006	General Re Life Corp	CT	YRT/I	OL	27,899,754	223,339	233,815	115,594	0	0	0	0
86258	13-2572994	01/01/2006	General Re Life Corp	CT	CO/I	DIS	0	89,752	99,265	3,780	0	0	0	0
86258	13-2572994	01/01/2023	General Re Life Corp	CT	YRT/I	OL	1,382,127	336	239	174	0	0	0	0
86258	13-2572994	01/01/2023	General Re Life Corp	CT	CO/I	DIS	0	34	18	1	0	0	0	0
88340	59-2859797	01/01/1994	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	1,348,509	33,203	0	32,002	0	0	0	0
88340	59-2859797	01/01/1994	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	320	0	21	0	0	0	0
88340	59-2859797	10/01/1995	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,809,261	77,842	0	75,026	0	0	0	0
88340	59-2859797	10/01/1995	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	1,760	0	114	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	1,123,035	14,029	0	13,521	0	0	0	0
88340	59-2859797	07/01/1997	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	550	0	36	0	0	0	0
88340	59-2859797	03/09/1998	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	24,769	346	0	334	0	0	0	0
88340	59-2859797	03/09/1998	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	5,737	0	373	0	0	0	0
88340	59-2859797	06/01/1998	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	183,948	1,082	0	1,042	0	0	0	0
88340	59-2859797	06/01/1998	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	143	0	9	0	0	0	0
88340	59-2859797	08/01/1998	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	956,336	6,732	0	6,489	0	0	0	0
88340	59-2859797	08/01/1998	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	1,438	0	93	0	0	0	0
88340	59-2859797	02/01/1999	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	418,055	6,165	0	5,942	0	0	0	0
88340	59-2859797	04/15/1999	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,939,378	36,960	0	35,624	0	0	0	0
88340	59-2859797	04/15/1999	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	41,673	0	2,709	0	0	0	0
88340	59-2859797	09/01/2000	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,487,599	55,619	0	53,607	0	0	0	0
88340	59-2859797	09/01/2000	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	24,866	0	1,616	0	0	0	0
88340	59-2859797	09/30/2000	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	519,766	8,232	0	7,935	0	0	0	0

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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
88340	59-2859797	07/31/2001	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,449,597	28,912	0	27,866	0	0	0	0
88340	59-2859797	07/31/2001	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	14,473	0	941	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	13,796,514	132,478	0	127,687	0	0	0	0
88340	59-2859797	01/01/2002	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	116,127	0	7,549	0	0	0	0
88340	59-2859797	07/01/2002	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	281,441	5,373	0	5,179	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	3,766,577	21,498	0	20,721	0	0	0	0
88340	59-2859797	01/01/2003	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	21,113	0	1,373	0	0	0	0
88340	59-2859797	04/01/2003	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	24,697,147	167,695	0	161,631	0	0	0	0
88340	59-2859797	04/01/2003	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	78,550	0	5,106	0	0	0	0
88340	59-2859797	04/01/2004	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	20,782,491	144,234	0	139,018	0	0	0	0
88340	59-2859797	04/01/2004	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	91,975	0	5,979	0	0	0	0
88340	59-2859797	09/01/2004	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	806,414	36,180	0	34,871	0	0	0	0
88340	59-2859797	01/19/2005	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	1,784,865	3,642	3,437	3,510	0	0	0	0
88340	59-2859797	01/19/2005	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	812	1,038	53	0	0	0	0
88340	59-2859797	01/01/2006	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	14,873,438	30,425	29,034	29,325	0	0	0	0
88340	59-2859797	01/01/2006	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	35,652	87,353	2,318	0	0	0	0
88340	59-2859797	01/01/2010	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	182,018,701	657,497	696,131	633,717	0	0	0	0
88340	59-2859797	01/01/2014	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	237,076,091	667,831	742,471	643,679	0	0	0	0
88340	59-2859797	01/01/2014	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	125,453	130,342	8,155	0	0	0	0
88340	59-2859797	01/01/2017	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	352,916,967	461,212	446,737	444,531	0	0	0	0
88340	59-2859797	01/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	DIS	0	83,778	79,953	5,446	0	0	0	0
65838	01-0233346	10/01/1998	John Hancock Life Insurance Company	MI	OTH/I	OA	0	476,267	677,807	45,941	0	0	0	0
65676	35-0472300	01/01/1981	Lincoln Natl Life Ins Co	IN	YRT/I	OL	49,753	3,922	7,657	3,460	0	0	0	0
65676	35-0472300	03/18/1982	Lincoln Natl Life Ins Co	IN	YRT/I	OL	492,850	6,995	6,224	6,171	0	0	0	0
65676	35-0472300	03/09/1998	Lincoln Natl Life Ins Co	IN	YRT/I	OL	12,385	173	163	153	0	0	0	0
65676	35-0472300	03/09/1998	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	2,869	2,964	29	0	0	0	0
65676	35-0472300	06/01/1998	Lincoln Natl Life Ins Co	IN	YRT/I	OL	91,974	541	582	477	0	0	0	0
65676	35-0472300	06/01/1998	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	71	96	1	0	0	0	0
65676	35-0472300	08/01/1998	Lincoln Natl Life Ins Co	IN	YRT/I	OL	478,175	3,366	3,164	2,969	0	0	0	0
65676	35-0472300	08/01/1998	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	719	894	7	0	0	0	0
65676	35-0472300	02/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	226,575	2,037	1,903	1,797	0	0	0	0
65676	35-0472300	02/01/1999	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	0	20	0	0	0	0	0
65676	35-0472300	04/15/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	8,005,003	55,453	52,657	48,916	0	0	0	0
65676	35-0472300	04/15/1999	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	105,446	128,149	1,083	0	0	0	0
65676	35-0472300	09/01/2000	Lincoln Natl Life Ins Co	IN	YRT/I	OL	6,159,240	38,023	39,160	33,542	0	0	0	0
65676	35-0472300	09/01/2000	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	110,946	108,320	1,139	0	0	0	0
65676	35-0472300	09/30/2000	Lincoln Natl Life Ins Co	IN	YRT/I	OL	932,870	24,069	21,314	21,231	0	0	0	0
65676	35-0472300	07/31/2001	Lincoln Natl Life Ins Co	IN	YRT/I	OL	3,440,243	20,482	19,205	18,068	0	0	0	0
65676	35-0472300	07/31/2001	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	13,832	13,915	142	0	0	0	0
65676	35-0472300	01/01/2002	Lincoln Natl Life Ins Co	IN	YRT/I	OL	8,029,357	60,897	64,324	53,718	0	0	0	0
65676	35-0472300	01/01/2002	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	96,813	89,585	994	0	0	0	0
65676	35-0472300	07/01/2002	Lincoln Natl Life Ins Co	IN	YRT/I	OL	281,559	5,377	4,720	4,743	0	0	0	0
65676	35-0472300	01/01/2003	Lincoln Natl Life Ins Co	IN	YRT/I	OL	2,733,174	13,437	14,704	11,853	0	0	0	0
65676	35-0472300	01/01/2003	Lincoln Natl Life Ins Co	IN	CO/I	DIS	0	17,229	17,782	177	0	0	0	0
66346	58-0828824	03/09/1998	Munich Amer Reassur Co	GA	YRT/I	OL	12,387	173	163	147	0	0	0	0
66346	58-0828824	03/09/1998	Munich Amer Reassur Co	GA	CO/I	DIS	0	2,869	2,965	201	0	0	0	0
66346	58-0828824	06/01/1998	Munich Amer Reassur Co	GA	YRT/I	OL	91,974	541	582	461	0	0	0	0
66346	58-0828824	06/01/1998	Munich Amer Reassur Co	GA	CO/I	DIS	0	71	96	5	0	0	0	0
66346	58-0828824	08/01/1998	Munich Amer Reassur Co	GA	YRT/I	OL	478,175	3,366	3,164	2,868	0	0	0	0
66346	58-0828824	08/01/1998	Munich Amer Reassur Co	GA	CO/I	DIS	0	719	894	50	0	0	0	0
66346	58-0828824	02/01/1999	Munich Amer Reassur Co	GA	YRT/I	OL	226,404	2,036	1,902	1,734	0	0	0	0
66346	58-0828824	02/01/1999	Munich Amer Reassur Co	GA	CO/I	DIS	0	0	20	0	0	0	0	0
66346	58-0828824	04/15/1999	Munich Amer Reassur Co	GA	YRT/I	OL	5,308,477	31,330	30,591	26,690	0	0	0	0
66346	58-0828824	04/15/1999	Munich Amer Reassur Co	GA	CO/I	DIS	0	105,321	95,861	7,379	0	0	0	0
66346	58-0828824	09/01/2000	Munich Amer Reassur Co	GA	YRT/I	OL	5,453,202	41,249	42,330	35,140	0	0	0	0
66346	58-0828824	09/01/2000	Munich Amer Reassur Co	GA	CO/I	DIS	0	114,744	109,481	8,039	0	0	0	0

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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
66346	58-0828824	09/30/2000	Munich Amer Reassur Co	GA	YRT/I	OL	1,051,889	25,954	22,955	22,110	0	0	0	0
66346	58-0828824	07/31/2001	Munich Amer Reassur Co	GA	YRT/I	OL	6,179,737	34,547	32,266	29,430	0	0	0	0
66346	58-0828824	07/31/2001	Munich Amer Reassur Co	GA	CO/I	DIS	0	27,232	27,380	1,908	0	0	0	0
66346	58-0828824	01/01/2002	Munich Amer Reassur Co	GA	YRT/I	OL	13,271,842	96,007	101,029	81,787	0	0	0	0
66346	58-0828824	01/01/2002	Munich Amer Reassur Co	GA	CO/I	DIS	0	182,239	167,434	12,768	0	0	0	0
66346	58-0828824	07/01/2002	Munich Amer Reassur Co	GA	YRT/I	OL	563,457	10,760	9,446	9,166	0	0	0	0
66346	58-0828824	01/01/2003	Munich Amer Reassur Co	GA	YRT/I	OL	2,941,780	15,029	16,664	12,803	0	0	0	0
66346	58-0828824	01/01/2003	Munich Amer Reassur Co	GA	CO/I	DIS	0	18,415	18,995	1,290	0	0	0	0
66346	58-0828824	04/01/2003	Munich Amer Reassur Co	GA	YRT/I	OL	31,363,015	184,447	193,358	157,128	0	0	0	0
66346	58-0828824	04/01/2003	Munich Amer Reassur Co	GA	CO/I	DIS	0	114,915	133,401	8,051	0	0	0	0
66346	58-0828824	04/01/2004	Munich Amer Reassur Co	GA	YRT/I	OL	28,093,270	172,358	173,575	146,830	0	0	0	0
66346	58-0828824	04/01/2004	Munich Amer Reassur Co	GA	CO/I	DIS	0	110,873	121,744	7,768	0	0	0	0
66346	58-0828824	09/01/2004	Munich Amer Reassur Co	GA	YRT/I	OL	808,980	36,281	32,844	30,908	0	0	0	0
66346	58-0828824	01/19/2005	Munich Amer Reassur Co	GA	YRT/I	OL	82,145,489	673,882	650,590	574,072	0	0	0	0
66346	58-0828824	01/19/2005	Munich Amer Reassur Co	GA	CO/I	DIS	0	466,845	495,784	32,707	0	0	0	0
66346	58-0828824	01/01/2006	Munich Amer Reassur Co	GA	YRT/I	OL	37,762,848	298,647	292,987	254,414	0	0	0	0
66346	58-0828824	01/01/2006	Munich Amer Reassur Co	GA	CO/I	DIS	0	83,747	144,258	5,867	0	0	0	0
66346	58-0828824	06/04/2007	Munich Amer Reassur Co	GA	YRT/I	OL	540,666,779	1,919,817	2,229,429	1,635,471	0	0	0	0
66346	58-0828824	06/04/2007	Munich Amer Reassur Co	GA	CO/I	DIS	0	152,366	163,102	10,675	0	0	0	0
66346	58-0828824	10/01/2007	Munich Amer Reassur Co	GA	YRT/I	OL	45,021,132	180,990	198,916	154,184	0	0	0	0
66346	58-0828824	10/01/2007	Munich Amer Reassur Co	GA	CO/I	DIS	0	195,232	217,357	13,678	0	0	0	0
66346	58-0828824	10/10/2009	Munich Amer Reassur Co	GA	YRT/I	OL	3,398,716,779	8,049,933	7,760,187	6,857,644	0	0	0	0
66346	58-0828824	10/10/2009	Munich Amer Reassur Co	GA	CO/I	DIS	0	1,015,238	1,074,107	71,128	0	0	0	0
66346	58-0828824	01/01/2014	Munich Amer Reassur Co	GA	YRT/I	OL	804,002,706	1,350,640	1,559,214	1,150,596	0	0	0	0
66346	58-0828824	01/01/2014	Munich Amer Reassur Co	GA	CO/I	DIS	0	553,664	577,624	38,790	0	0	0	0
66346	58-0828824	01/01/2017	Munich Amer Reassur Co	GA	YRT/I	OL	797,604,876	834,591	802,904	710,979	0	0	0	0
66346	58-0828824	01/01/2017	Munich Amer Reassur Co	GA	CO/I	DIS	0	309,976	297,009	21,717	0	0	0	0
66346	58-0828824	01/01/2023	Munich Amer Reassur Co	GA	YRT/I	OL	921,423	224	159	191	0	0	0	0
66346	58-0828824	01/01/2023	Munich Amer Reassur Co	GA	CO/I	DIS	0	22	12	2	0	0	0	0
93572	43-1235868	01/01/1977	RGA Reins Co	MO	YRT/I	OL	105,651	15,924	14,902	13,775	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reins Co	MO	YRT/I	OL	7,502,147	166,565	162,957	144,085	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reins Co	MO	CO/I	DIS	0	171,566	180,091	10,217	0	0	0	0
93572	43-1235868	02/01/1983	RGA Reins Co	MO	YRT/I	OL	0	0	2,749	0	0	0	0	0
93572	43-1235868	01/01/1987	RGA Reins Co	MO	YRT/I	OL	739,305	37,263	33,930	32,234	0	0	0	0
93572	43-1235868	05/01/1988	RGA Reins Co	MO	YRT/I	OL	1,094,634	36,080	35,705	31,210	0	0	0	0
93572	43-1235868	05/01/1988	RGA Reins Co	MO	CO/I	DIS	0	4,414	4,490	263	0	0	0	0
93572	43-1235868	01/01/1994	RGA Reins Co	MO	YRT/I	OL	1,348,818	33,212	31,116	28,730	0	0	0	0
93572	43-1235868	01/01/1994	RGA Reins Co	MO	CO/I	DIS	0	320	388	19	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reins Co	MO	YRT/I	OL	3,357,870	43,141	41,854	37,319	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reins Co	MO	CO/I	DIS	0	1,748	4,207	104	0	0	0	0
93572	43-1235868	07/01/1997	RGA Reins Co	MO	YRT/I	OL	1,205,516	16,164	17,242	13,983	0	0	0	0
93572	43-1235868	07/01/1997	RGA Reins Co	MO	CO/I	DIS	0	550	745	33	0	0	0	0
93572	43-1235868	03/09/1998	RGA Reins Co	MO	YRT/I	OL	24,769	346	326	299	0	0	0	0
93572	43-1235868	03/09/1998	RGA Reins Co	MO	CO/I	DIS	0	5,737	5,928	342	0	0	0	0
93572	43-1235868	06/01/1998	RGA Reins Co	MO	YRT/I	OL	183,948	1,082	1,164	936	0	0	0	0
93572	43-1235868	06/01/1998	RGA Reins Co	MO	CO/I	DIS	0	143	192	9	0	0	0	0
93572	43-1235868	08/01/1998	RGA Reins Co	MO	YRT/I	OL	956,336	6,732	6,328	5,824	0	0	0	0
93572	43-1235868	08/01/1998	RGA Reins Co	MO	CO/I	DIS	0	1,438	1,789	86	0	0	0	0
93572	43-1235868	02/01/1999	RGA Reins Co	MO	YRT/I	OL	339,693	3,054	2,853	2,642	0	0	0	0
93572	43-1235868	02/01/1999	RGA Reins Co	MO	CO/I	DIS	0	0	30	0	0	0	0	0
93572	43-1235868	04/15/1999	RGA Reins Co	MO	YRT/I	OL	6,477,365	41,080	40,423	35,536	0	0	0	0
93572	43-1235868	04/15/1999	RGA Reins Co	MO	CO/I	DIS	0	119,065	110,084	7,091	0	0	0	0
93572	43-1235868	09/01/2000	RGA Reins Co	MO	YRT/I	OL	6,573,106	52,180	53,725	45,138	0	0	0	0
93572	43-1235868	09/01/2000	RGA Reins Co	MO	CO/I	DIS	0	116,326	111,071	6,928	0	0	0	0
93572	43-1235868	09/30/2000	RGA Reins Co	MO	YRT/I	OL	1,067,871	26,207	23,175	22,670	0	0	0	0
93572	43-1235868	07/31/2001	RGA Reins Co	MO	YRT/I	OL	19,312,150	55,566	51,421	48,067	0	0	0	0

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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
93572	43-1235868	07/31/2001	RGA Reins Co	MO	CO/I	DIS	0	14,203	14,305	846	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reins Co	MO	YRT/I	OL	10,496,099	83,408	88,597	72,151	0	0	0	0
93572	43-1235868	01/01/2002	RGA Reins Co	MO	CO/I	DIS	0	107,044	100,119	6,375	0	0	0	0
93572	43-1235868	07/01/2002	RGA Reins Co	MO	YRT/I	OL	281,559	5,377	4,720	4,651	0	0	0	0
93572	43-1235868	01/01/2003	RGA Reins Co	MO	YRT/I	OL	3,408,544	18,464	20,946	15,972	0	0	0	0
93572	43-1235868	01/01/2003	RGA Reins Co	MO	CO/I	DIS	0	21,113	21,757	1,257	0	0	0	0
93572	43-1235868	04/01/2003	RGA Reins Co	MO	YRT/I	OL	18,578,451	171,305	177,727	148,186	0	0	0	0
93572	43-1235868	04/01/2003	RGA Reins Co	MO	CO/I	DIS	0	71,806	82,066	4,276	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reins Co	MO	YRT/I	OL	18,391,111	154,439	154,912	133,596	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reins Co	MO	CO/I	DIS	0	70,228	79,894	4,182	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reins Co	MO	YRT/I	OL	1,486,021	49,547	44,847	42,860	0	0	0	0
93572	43-1235868	01/19/2005	RGA Reins Co	MO	YRT/I	OL	42,362,486	388,262	371,220	335,863	0	0	0	0
93572	43-1235868	01/19/2005	RGA Reins Co	MO	CO/I	DIS	0	199,041	214,249	11,854	0	0	0	0
93572	43-1235868	06/04/2007	RGA Reins Co	MO	YRT/I	OL	586,463,892	2,088,698	2,182,816	1,806,810	0	0	0	0
93572	43-1235868	06/04/2007	RGA Reins Co	MO	CO/I	DIS	0	157,094	168,321	9,356	0	0	0	0
93572	43-1235868	10/01/2007	RGA Reins Co	MO	YRT/I	OL	57,166,536	245,783	255,726	212,612	0	0	0	0
93572	43-1235868	10/01/2007	RGA Reins Co	MO	CO/I	DIS	0	181,448	202,287	10,806	0	0	0	0
93572	43-1235868	07/01/2008	RGA Reins Co	MO	YRT/I	OL	5,525,841	46,804	46,958	40,488	0	0	0	0
93572	43-1235868	10/10/2009	RGA Reins Co	MO	YRT/I	OL	1,883,665,425	4,774,172	4,631,715	4,129,857	0	0	0	0
93572	43-1235868	10/10/2009	RGA Reins Co	MO	CO/I	DIS	0	977,830	945,914	58,234	0	0	0	0
93572	43-1235868	01/01/2014	RGA Reins Co	MO	YRT/I	OL	387,880,251	1,126,362	1,179,487	974,350	0	0	0	0
93572	43-1235868	01/01/2014	RGA Reins Co	MO	CO/I	DIS	0	185,702	191,120	11,059	0	0	0	0
93572	43-1235868	01/01/2017	RGA Reins Co	MO	YRT/I	OL	677,799,881	1,302,866	1,255,399	1,127,033	0	0	0	0
93572	43-1235868	01/01/2017	RGA Reins Co	MO	CO/I	DIS	0	131,128	125,207	7,809	0	0	0	0
93572	43-1235868	07/01/2019	RGA Reins Co	MO	YRT/I	OL	974,949,157	645,016,682	727,483,000	(1,909,378)	0	0	0	0
93572	43-1235868	07/01/2019	RGA Reins Co	MO	CO/I	FA	0	463,859,694	573,879,199	(173,564)	0	0	0	0
64688	75-6020048	10/01/2007	SCOR Global Life Amer Reins Co	DE	YRT/I	OL	28,905,810	128,380	144,504	120,810	0	0	0	0
64688	75-6020048	10/01/2007	SCOR Global Life Amer Reins Co	DE	CO/I	DIS	0	79,641	91,214	5,950	0	0	0	0
64688	75-6020048	10/10/2009	SCOR Global Life Amer Reins Co	DE	YRT/I	OL	132,416,439	337,976	379,771	318,047	0	0	0	0
64688	75-6020048	10/10/2009	SCOR Global Life Amer Reins Co	DE	CO/I	DIS	0	207,784	244,701	15,522	0	0	0	0
64688	75-6020048	01/01/2014	SCOR Global Life Amer Reins Co	DE	YRT/I	OL	1,039,401,169	1,752,502	1,915,592	1,649,165	0	0	0	0
64688	75-6020048	01/01/2014	SCOR Global Life Amer Reins Co	DE	CO/I	DIS	0	780,042	825,654	58,273	0	0	0	0
97071	13-3126819	06/04/2007	SCOR Global Life USA Reins Co	DE	YRT/I	OL	450,230,554	1,572,862	1,618,810	1,276,163	0	0	0	0
97071	13-3126819	06/04/2007	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	158,599	171,200	18,252	0	0	0	0
97071	13-3126819	10/01/2007	SCOR Global Life USA Reins Co	DE	YRT/I	OL	4,685,101	17,409	17,928	14,125	0	0	0	0
97071	13-3126819	10/01/2007	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	35,409	38,214	4,075	0	0	0	0
97071	13-3126819	10/10/2009	SCOR Global Life USA Reins Co	DE	YRT/I	OL	1,807,894,263	4,412,497	4,295,403	3,580,141	0	0	0	0
97071	13-3126819	10/10/2009	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	622,186	667,507	71,602	0	0	0	0
97071	13-3126819	01/01/2017	SCOR Global Life USA Reins Co	DE	YRT/I	OL	1,685,493,440	1,709,902	1,677,109	1,387,353	0	0	0	0
97071	13-3126819	01/01/2017	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	687,680	650,026	79,139	0	0	0	0
97071	13-3126819	06/01/2021	SCOR Global Life USA Reins Co	DE	YRT/I	OL	16,658,122	2,545	2,783	2,065	0	0	0	0
97071	13-3126819	06/01/2021	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	3,370	2,628	388	0	0	0	0
97071	13-3126819	01/01/2023	SCOR Global Life USA Reins Co	DE	YRT/I	OL	4,707,060	1,098	1,424	891	0	0	0	0
97071	13-3126819	01/01/2023	SCOR Global Life USA Reins Co	DE	CO/I	DIS	0	22	12	3	0	0	0	0
68713	84-0499703	01/01/1994	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	31,116	(3,539)	0	0	0	0
68713	84-0499703	01/01/1994	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	388	(8)	0	0	0	0
68713	84-0499703	10/01/1995	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	74,308	(8,451)	0	0	0	0
68713	84-0499703	10/01/1995	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	4,457	(89)	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	15,235	(1,733)	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	745	(15)	0	0	0	0
68713	84-0499703	03/09/1998	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	326	(37)	0	0	0	0
68713	84-0499703	03/09/1998	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	5,928	(118)	0	0	0	0
68713	84-0499703	06/01/1998	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	1,164	(132)	0	0	0	0
68713	84-0499703	06/01/1998	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	192	(4)	0	0	0	0
68713	84-0499703	08/01/1998	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	6,328	(720)	0	0	0	0
68713	84-0499703	08/01/1998	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	1,789	(36)	0	0	0	0

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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
68713	84-0499703	02/01/1999	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	5,726	(651)	0	0	0	0
68713	84-0499703	02/01/1999	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	30	(1)	0	0	0	0
68713	84-0499703	04/15/1999	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	36,459	(4,147)	0	0	0	0
68713	84-0499703	04/15/1999	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	43,345	(865)	0	0	0	0
68713	84-0499703	09/01/2000	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	56,505	(6,426)	0	0	0	0
68713	84-0499703	09/01/2000	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	15,134	(302)	0	0	0	0
68713	84-0499703	09/30/2000	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	7,234	(823)	0	0	0	0
68713	84-0499703	07/31/2001	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	27,337	(3,109)	0	0	0	0
68713	84-0499703	07/31/2001	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	14,594	(291)	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	137,043	(15,586)	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	109,465	(2,183)	0	0	0	0
68713	84-0499703	07/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	4,723	(537)	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	23,672	(2,692)	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	21,757	(434)	0	0	0	0
68713	84-0499703	04/01/2003	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	175,041	(19,907)	0	0	0	0
68713	84-0499703	04/01/2003	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	93,490	(1,865)	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	145,619	(16,561)	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co	CO	CO/I	DIS	0	0	101,496	(2,024)	0	0	0	0
68713	84-0499703	09/01/2004	Security Life of Denver Ins Co	CO	YRT/I	OL	0	0	32,844	(3,735)	0	0	0	0
80802	38-1082080	10/01/1998	Sun Life Assurance Company of Canada	MI	OTH/I	OA	0	98,734	175,783	55,833	0	0	0	0
82627	06-0839705	11/01/1981	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,367,680	11,745	10,701	11,929	0	0	0	0
82627	06-0839705	09/01/1984	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	12,876,127	237,103	253,510	240,825	0	0	0	0
82627	06-0839705	09/01/1984	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	149,962	157,675	14,132	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	4,092,572	100,039	93,731	101,609	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	961	1,163	91	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	5,526,690	96,963	95,428	98,485	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	755	6,405	71	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	3,369,104	42,086	45,704	42,746	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	1,649	2,234	155	0	0	0	0
82627	06-0839705	03/09/1998	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	49,537	692	652	703	0	0	0	0
82627	06-0839705	03/09/1998	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	11,474	11,856	1,081	0	0	0	0
82627	06-0839705	06/01/1998	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	367,895	2,163	2,329	2,197	0	0	0	0
82627	06-0839705	06/01/1998	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	286	384	27	0	0	0	0
82627	06-0839705	08/01/1998	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,912,672	13,465	12,656	13,676	0	0	0	0
82627	06-0839705	08/01/1998	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	2,876	3,577	271	0	0	0	0
82627	06-0839705	02/01/1999	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	339,693	3,054	2,853	3,102	0	0	0	0
82627	06-0839705	02/01/1999	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	0	30	0	0	0	0	0
82627	06-0839705	04/15/1999	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	3,806,256	30,490	30,673	30,968	0	0	0	0
82627	06-0839705	04/15/1999	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	41,673	43,345	3,927	0	0	0	0
82627	06-0839705	09/01/2000	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,679,665	29,344	30,521	29,805	0	0	0	0
82627	06-0839705	09/01/2000	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	18,557	10,865	1,749	0	0	0	0
82627	06-0839705	09/30/2000	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	405,479	6,422	5,590	6,523	0	0	0	0
82627	06-0839705	07/31/2001	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,478,490	13,394	12,904	13,604	0	0	0	0
82627	06-0839705	07/31/2001	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	1,117	1,171	105	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	12,294,861	124,001	125,586	125,947	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	39,186	40,360	3,693	0	0	0	0
82627	06-0839705	01/01/2003	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,613,911	12,015	14,915	12,203	0	0	0	0
82627	06-0839705	01/01/2003	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	9,280	9,500	874	0	0	0	0
82627	06-0839705	01/01/2006	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	31,106,863	379,562	381,439	385,520	0	0	0	0
82627	06-0839705	07/01/2008	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	7,055,686	64,663	63,410	65,678	0	0	0	0
82627	06-0839705	01/01/2010	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	182,182,156	656,679	695,337	666,988	0	0	0	0
82627	06-0839705	01/01/2014	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,102,983,068	1,685,098	2,264,949	1,711,550	0	0	0	0
82627	06-0839705	01/01/2014	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	717,124	749,707	67,578	0	0	0	0
82627	06-0839705	01/01/2017	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,267,966,747	1,378,407	1,373,859	1,400,045	0	0	0	0
82627	06-0839705	01/01/2017	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	479,624	458,476	45,197	0	0	0	0
82627	06-0839705	01/01/2023	Swiss Re Life & Hlth Amer Inc	MO	YRT/I	OL	1,382,127	336	239	341	0	0	0	0

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								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
82627	06-0839705	01/01/2023	Swiss Re Life & Hlth Amer Inc	MO	CO/I	DIS	0	34	18	3	0	0	0	0
86231	39-0989781	01/01/1973	Transamerica Life Ins Co	IA	YRT/I	OL	15,885	717	686	520	0	0	0	0
86231	39-0989781	01/01/2006	Transamerica Life Ins Co	IA	YRT/I	OL	55,268,784	428,202	419,675	310,811	0	0	0	0
86231	39-0989781	01/01/2006	Transamerica Life Ins Co	IA	CO/I	DIS	0	110,572	181,641	5,888	0	0	0	0
86231	39-0989781	06/04/2007	Transamerica Life Ins Co	IA	YRT/I	OL	669,388,112	2,347,327	2,434,124	1,703,810	0	0	0	0
86231	39-0989781	06/04/2007	Transamerica Life Ins Co	IA	CO/I	DIS	0	183,704	196,972	9,782	0	0	0	0
86231	39-0989781	10/01/2007	Transamerica Life Ins Co	IA	YRT/I	OL	47,954,639	240,929	253,643	174,878	0	0	0	0
86231	39-0989781	10/01/2007	Transamerica Life Ins Co	IA	CO/I	DIS	0	204,265	227,401	10,876	0	0	0	0
80659	82-4533188	04/01/2004	US Business of Canada Life Assur Co	MI	YRT/I	OL	4,742,055	15,651	15,090	16,391	0	0	0	0
80659	82-4533188	04/01/2004	US Business of Canada Life Assur Co	MI	CO/I	DIS	0	17,959	18,941	1,909	0	0	0	0
80659	82-4533188	01/19/2005	US Business of Canada Life Assur Co	MI	YRT/I	OL	9,779,645	34,429	37,000	36,056	0	0	0	0
80659	82-4533188	01/19/2005	US Business of Canada Life Assur Co	MI	CO/I	DIS	0	31,326	32,480	3,329	0	0	0	0
80659	82-4533188	01/01/2014	US Business of Canada Life Assur Co	MI	YRT/I	OL	543,751,322	1,112,868	1,160,098	1,165,470	0	0	0	0
80659	82-4533188	01/01/2014	US Business of Canada Life Assur Co	MI	CO/I	DIS	0	396,572	408,198	42,146	0	0	0	0
80659	82-4533188	01/01/2017	US Business of Canada Life Assur Co	MI	YRT/I	OL	792,399,600	916,452	870,748	959,770	0	0	0	0
80659	82-4533188	01/01/2017	US Business of Canada Life Assur Co	MI	CO/I	DIS	0	304,009	286,481	32,309	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							21,495,792,195	1,176,094,472	1,370,625,978	41,244,957	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							21,495,792,195	1,176,094,472	1,370,625,978	41,244,957	0	0	0	0
1199999. Total General Account Authorized							21,495,792,195	2,711,233,907	3,302,523,858	225,076,524	0	0	0	62,567,266
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-3770581	04/01/2008	Sycamore Re	CYM	OTH/I	OA	0	27,340,953	35,688,319	2,570,530	0	0	0	0
00000	AA-3770581	01/01/2018	Sycamore Re	CYM	OTH/I	OA	0	3,657,565,780	1,149,008,528	2,089,727,590	0	0	0	3,292,866,765
00000	AA-3770581	04/01/2023	Sycamore Re	CYM	MCO/I	OA	0	0	0	1,898,849	0	0	326,869,971	0
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive							0	3,684,906,733	1,184,696,847	2,094,196,969	0	0	326,869,971	3,292,866,765
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	3,684,906,733	1,184,696,847	2,094,196,969	0	0	326,869,971	3,292,866,765
1899999. Total General Account - Unauthorized Affiliates							0	3,684,906,733	1,184,696,847	2,094,196,969	0	0	326,869,971	3,292,866,765
00000	AA-3190770	03/19/2001	Chubb Tempest Reinsurance LTD	BMU	OTH/I	OA	0	0	0	20,067	0	0	0	0
00000	AA-3190770	04/01/2002	Chubb Tempest Reinsurance LTD	BMU	OTH/I	OA	0	623,311,589	756,988,391	22,830,570	0	0	0	0
00000	AA-3190770	07/01/2006	Chubb Tempest Reinsurance LTD	BMU	OTH/I	OA	0	0	0	7,051,298	0	0	0	0
00000	AA-3190770	01/01/2006	Chubb Tempest Reinsurance LTD	BMU	YRT/I	OL	12,433,827	105,759	108,253	80,780	0	0	0	0
00000	AA-3190770	01/01/2006	Chubb Tempest Reinsurance LTD	BMU	CO/I	DIS	0	43,096	47,635	2,202	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							12,433,827	623,460,444	757,144,279	29,984,917	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							12,433,827	623,460,444	757,144,279	29,984,917	0	0	0	0
2299999. Total General Account Unauthorized							12,433,827	4,308,367,177	1,941,841,126	2,124,181,886	0	0	326,869,971	3,292,866,765
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	CR-3191255	03/31/2022	Hannover Life Reassur Co of Amer	BMU	CO/I	OL	13,996,949,688	4,165,049,856	4,269,224,228	463,529,790	0	0	0	2,257,353,927
00000	CR-3191255	03/31/2022	Hannover Life Reassur Co of Amer	BMU	CO/I	DIS	0	15,413,591	16,483,987	994,809	0	0	0	0
00000	CR-1460100	12/31/2018	New Reins Co Ltd	CHE	YRT/I	OL	44,107,602,515	0	0	46,420,146	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							58,104,552,203	4,180,463,447	4,285,708,215	510,944,745	0	0	0	2,257,353,927
3299999. Total General Account - Certified Non-Affiliates							58,104,552,203	4,180,463,447	4,285,708,215	510,944,745	0	0	0	2,257,353,927
3399999. Total General Account Certified							58,104,552,203	4,180,463,447	4,285,708,215	510,944,745	0	0	0	2,257,353,927
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							79,612,778,225	11,200,064,531	9,530,073,199	2,860,203,155	0	0	326,869,971	5,612,787,958
16481	83-2532656	07/01/2021	Sunrise Captive Re, LLC	OH	MCO/I	VA	0	0	0	(848,963,615)	0	0	12,614,500,741	0
4699999. Separate Accounts - Authorized U.S. Affiliates - Captive							0	0	0	(848,963,615)	0	0	12,614,500,741	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	(848,963,615)	0	0	12,614,500,741	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	(848,963,615)	0	0	12,614,500,741	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
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	(848,963,615)	0	0	12,614,500,741	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-3770581	04/01/2023	Sycamore Re	CYM	MCO/I	VA	0	0	0	(1,339,029,543)	0	0	(1,339,029,543)	0
6099999. Separate Accounts - Unauthorized Non-U.S. Affiliates - Captive							0	0	0	(1,339,029,543)	0	0	(1,339,029,543)	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	(1,339,029,543)	0	0	(1,339,029,543)	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	(1,339,029,543)	0	0	(1,339,029,543)	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	(1,339,029,543)	0	0	(1,339,029,543)	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	(2,187,993,158)	0	0	11,275,471,198	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							21,495,792,195	2,711,233,907	3,302,523,858	(623,887,091)	0	0	12,614,500,741	62,567,266
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							58,116,986,030	8,488,830,624	6,227,549,341	1,296,097,088	0	0	(1,012,159,572)	5,550,220,692
9999999 - Totals							79,612,778,225	11,200,064,531	9,530,073,199	672,209,997	0	0	11,602,341,169	5,612,787,958

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
86258	13-2572994	01/01/1999	General Re Life Corporation	CT	QA/I	LTDI	1,657,828	810,816	11,963,385	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Company	GA	QA/I	LTDI	1,701,421	843,450	13,684,677	0	0	0	0
82627	06-0839705	05/01/1982	Swiss Re Life & Health America, Inc.	MO	QA/I	LTDI	551,187	271,817	5,410,773	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							3,910,436	1,926,083	31,058,835	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							3,910,436	1,926,083	31,058,835	0	0	0	0
1199999. Total General Account Authorized							3,910,436	1,926,083	31,058,835	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							3,910,436	1,926,083	31,058,835	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)							3,910,436	1,926,083	31,058,835	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							3,910,436	1,926,083	31,058,835	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
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-3770581	01/01/2018	Sycamore Re	3,657,565,780	0	0	3,657,565,780	250,000,000	0001	176,486,993	3,292,866,765	0	17,665,339	3,657,565,780
00000	AA-3770581	04/01/2008	Sycamore Re	27,340,953	1,127,970	0	28,468,923	0		28,468,923	0	0	0	28,468,923
00000	AA-3770581	04/01/2023	Sycamore Re	0	1,314,279	14,815,856	16,130,135	0		0	0	0	57,440,884	16,130,135
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive				3,684,906,733	2,442,249	14,815,856	3,702,164,838	250,000,000	XXX	204,955,916	3,292,866,765	0	75,106,223	3,702,164,838
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				3,684,906,733	2,442,249	14,815,856	3,702,164,838	250,000,000	XXX	204,955,916	3,292,866,765	0	75,106,223	3,702,164,838
0799999. Total General Account - Life and Annuity Affiliates				3,684,906,733	2,442,249	14,815,856	3,702,164,838	250,000,000	XXX	204,955,916	3,292,866,765	0	75,106,223	3,702,164,838
00000	AA-3190770	01/01/2006	Chubb Tempest Reinsurance LTD	148,855	80,634	0	229,489	230,000	0002	0	0	0	0	229,489
00000	AA-3190770	07/01/2006	Chubb Tempest Reinsurance LTD	623,311,589	26,088,843	0	649,400,432	2,000	0003	766,933,608	0	0	0	649,400,432
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				623,460,444	26,169,477	0	649,629,921	232,000	XXX	766,933,608	0	0	0	649,629,921
1099999. Total General Account - Life and Annuity Non-Affiliates				623,460,444	26,169,477	0	649,629,921	232,000	XXX	766,933,608	0	0	0	649,629,921
1199999. Total General Account Life and Annuity				4,308,367,177	28,611,726	14,815,856	4,351,794,759	250,232,000	XXX	971,889,524	3,292,866,765	0	75,106,223	4,351,794,759
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2199999. Total General Account - Accident and Health Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2299999. Total General Account Accident and Health				0	0	0	0	0	XXX	0	0	0	0	0
2399999. Total General Account				4,308,367,177	28,611,726	14,815,856	4,351,794,759	250,232,000	XXX	971,889,524	3,292,866,765	0	75,106,223	4,351,794,759
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,308,367,177	28,611,726	14,815,856	4,351,794,759	250,232,000	XXX	971,889,524	3,292,866,765	0	75,106,223	4,351,794,759
9999999 - Totals				4,308,367,177	28,611,726	14,815,856	4,351,794,759	250,232,000	XXX	971,889,524	3,292,866,765	0	75,106,223	4,351,794,759

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	026003780	Deutsche Bank	150,000,000
0001	2	071000288	Bank of Montreal	6,666,667
0001	2	026001847	Banco Bilboa Vizcaya	5,333,333
0001	2	026007689	BNP Paribas	5,333,333
0001	2	071006486	CIBC Bank USA	5,333,333
0001	2	011500120	Citizens Bank	5,333,333
0001	2	042000314	Fifth Third Bank	5,333,333
0001	2	021001088	HSBA Bank USA	5,333,333
0001	2	041001039	KeyBank, N.A.	5,333,333
0001	2	026004307	Mizuho Bank	5,333,333
0001	2	062005690	Regions Bank	5,333,333
0001	2	021000021	Royal Bank of Canada	5,333,333
0001	2	026009674	Sumitomo Mitsui Banking Corp	5,333,333
0001	2	026009593	The Toronto-Dominion Bank	5,333,333
0001	2	026009593	The Bank of Nova Scotia	5,333,333
0001	2	053101121	Truist Bank	5,333,333
0001	2	091000022	U.S. Bank National Association	5,333,333
0001	2	075900575	Associated Bank	2,666,667
0001	2	026002574	Barclay Bank	2,666,667
0001	2	021000089	Goldman Sachs Bank	2,666,667
0001	2	011000028	State Street Bank and Trust	2,666,667

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	2	071000152	Northern Trust	2,666,667
0002	2	026005092	Wells Fargo Bank N.A.	230,000
0003	2	026005092	Wells Fargo Bank N.A.	1,000
0003	2	026009917	ANZ Bank	1,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 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	CR-3191255	03/31/2022	Hannover Life Reassur Co of Amer	BMU	2	07/01/2020	10.0	4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0		0	2,257,353,927	0	2,257,353,927	53.9	100.0	4,191,193,825	0
00000	CR-1460100	12/31/2018	New Reins Co Ltd	CHE	2	07/01/2017	10.0	0	0	0	0	0	0	0	0	0		0	0	0	0	0.0	0.0	0	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	0
1099999. Total General Account - Life and Annuity Non-Affiliates								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	0
1199999. Total General Account Life and Annuity								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	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								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	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)								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	0
9999999 - Totals								4,180,463,447	10,730,378	0	4,191,193,825	0	4,191,193,825	419,119,383	0	0	XXX	0	2,257,353,927	0	2,257,353,927	XXX	XXX	4,191,193,825	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	676,120	11,661,165	(2,952,329)	18,751,395	594,076
2. Commissions and reinsurance expense allowances	467,100	402,859	466,422	114,249	74,259
3. Contract claims	1,287,914	1,288,182	1,078,305	616,621	272,735
4. Surrender benefits and withdrawals for life contracts	0	0	0	0	0
5. Dividends to policyholders and refunds to members	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	(2,196,266)	10,465,445	(4,553,900)	18,020,550	196,443
7. Increase in aggregate reserve for life and accident and health contracts	1,666,623	(966,489)	5,696,500	314,240	1,028,379
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	76,044	91,209	128,888	0	0
9. Aggregate reserves for life and accident and health contracts	11,233,049	9,566,426	10,532,915	4,836,416	5,150,655
10. Liability for deposit-type contracts	0	0	0	0	0
11. Contract claims unpaid	15,608	22,985	14,193	7,506	11,722
12. Amounts recoverable on reinsurance	58,982	58,720	81,426	39,151	37,470
13. Experience rating refunds due or unpaid	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	0	0	0	0	0
16. Unauthorized reinsurance offset	0	0	0	0	0
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	3,292,867	1,030,790	1,047,857	476,248	481,935
19. Letters of credit (L)	250,232	117,401	408,300	802,976	812,976
20. Trust agreements (T)	971,890	827,376	767,241	421,966	787,421
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	2,257,353,927	2,380,093,640	2,664,505,119	0	0
24. Letters of credit (L)	0	0	0	0	0
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 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)	12,351,525,860	0	12,351,525,860
2.	Reinsurance (Line 16)	86,373,290	(86,373,290)	0
3.	Premiums and considerations (Line 15)	2,565,707	72,473,718	75,039,425
4.	Net credit for ceded reinsurance	XXX	4,619,948,622	4,619,948,622
5.	All other admitted assets (balance)	394,109,972	0	394,109,972
6.	Total assets excluding Separate Accounts (Line 26)	12,834,574,829	4,606,049,050	17,440,623,879
7.	Separate Account assets (Line 27)	13,085,072,175	0	13,085,072,175
8.	Total assets (Line 28)	25,919,647,004	4,606,049,050	30,525,696,054
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,777,402,095	11,233,049,448	14,010,451,543
10.	Liability for deposit-type contracts (Line 3)	870,684,212	2,052,678	872,736,890
11.	Claim reserves (Line 4)	18,083,612	15,607,698	33,691,310
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	4,977,783	0	4,977,783
13.	Premium & annuity considerations received in advance (Line 8)	145,495	849,197	994,692
14.	Other contract liabilities (Line 9)	150,877,364	(149,142,938)	1,734,426
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)	3,292,866,765	(3,292,866,765)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	2,257,353,927	(2,257,353,927)	0
19.	All other liabilities (balance)	1,436,481,642	(946,146,341)	490,335,301
20.	Total liabilities excluding Separate Accounts (Line 26)	10,808,872,895	4,606,049,050	15,414,921,945
21.	Separate Account liabilities (Line 27)	13,085,072,175	0	13,085,072,175
22.	Total liabilities (Line 28)	23,893,945,070	4,606,049,050	28,499,994,120
23.	Capital & surplus (Line 38)	2,025,701,927	XXX	2,025,701,927
24.	Total liabilities, capital & surplus (Line 39)	25,919,646,997	4,606,049,050	30,525,696,047
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	11,233,049,448		
26.	Claim reserves	15,607,698		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	849,197		
29.	Liability for deposit-type contracts	2,052,678		
30.	Other contract liabilities	(149,142,938)		
31.	Reinsurance ceded assets	86,373,290		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	11,188,789,373		
34.	Premiums and considerations	72,473,718		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	3,292,866,765		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	2,257,353,927		
39.	Other ceded reinsurance payables/offsets	946,146,341		
40.	Total ceded reinsurance payable/offsets	6,568,840,751		
41.	Total net credit for ceded reinsurance	4,619,948,622		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	4,788,285	32,302,744	115,297	496,100	37,702,426	795
2.	Alaska AK	L	255,041	908,861	5,424	0	1,169,326	500
3.	Arizona AZ	L	5,450,514	57,075,527	47,313	311,590	62,884,944	53,823
4.	Arkansas AR	L	2,445,902	14,727,804	55,155	214,071	17,442,932	638,545
5.	California CA	L	23,486,885	27,813,412	435,453	2,221,205	53,956,955	619,120
6.	Colorado CO	L	12,516,847	95,887,339	187,365	420	108,591,971	1,991,941
7.	Connecticut CT	L	2,974,543	36,799,203	111,587	79,376	39,964,709	682
8.	Delaware DE	L	1,566,831	8,301,188	23,158	625	9,891,802	381
9.	District of Columbia DC	L	443,073	352,064	5,088	0	800,225	361,317
10.	Florida FL	L	31,651,644	207,530,305	243,836	4,501,500	243,927,285	307,308
11.	Georgia GA	L	5,587,371	72,786,229	121,054	1,157,247	79,651,901	41,491
12.	Hawaii HI	L	103,772	8,909,053	0	0	9,012,825	43
13.	Idaho ID	L	1,286,735	20,083,290	66,205	289,668	21,725,898	11,068
14.	Illinois IL	L	17,458,765	95,551,849	494,155	1,924,769	115,429,538	699,913
15.	Indiana IN	L	4,464,149	73,370,174	93,324	699,863	78,627,510	1,489,589
16.	Iowa IA	L	3,788,307	17,577,167	55,717	679,308	22,100,499	391,040
17.	Kansas KS	L	7,294,058	34,625,075	189,757	41,883	42,150,773	3,483
18.	Kentucky KY	L	2,806,690	61,434,630	49,546	1,229,098	65,519,964	1,921
19.	Louisiana LA	L	7,258,794	45,157,163	27,674	445,336	52,888,967	4,613
20.	Maine ME	L	432,618	2,571,856	20,649	0	3,025,123	232
21.	Maryland MD	L	7,153,965	44,324,459	121,882	270,138	51,870,444	1,006,240
22.	Massachusetts MA	L	5,317,147	54,867,340	232,396	419,018	60,835,901	312
23.	Michigan MI	L	18,699,632	230,636,749	227,454	1,776,999	251,340,834	173,089
24.	Minnesota MN	L	5,294,888	37,162,260	88,180	478,481	43,023,809	468,120
25.	Mississippi MS	L	2,118,622	11,598,902	72,710	11	13,790,245	1,153
26.	Missouri MO	L	6,837,063	102,736,854	76,019	111,131	109,761,067	392,236
27.	Montana MT	L	641,661	6,696,821	14,241	0	7,352,723	2,275
28.	Nebraska NE	L	7,827,532	9,179,736	47,656	138,013	17,192,937	14,084
29.	Nevada NV	L	1,483,959	26,644,057	36,634	0	28,164,650	1,537
30.	New Hampshire NH	L	2,779,925	13,331,130	17,749	0	16,128,804	263
31.	New Jersey NJ	L	13,492,220	50,562,457	128,870	704,783	64,888,330	252,965
32.	New Mexico NM	L	455,080	3,442,564	9,052	0	3,906,696	355
33.	New York NY	N	1,205,693	19,172,529	16,997	0	20,395,219	97,872
34.	North Carolina NC	L	7,552,494	81,063,552	126,421	1,188,585	89,931,052	482,178
35.	North Dakota ND	L	793,364	1,473,243	37,766	69,771	2,374,144	514
36.	Ohio OH	L	26,929,937	220,690,130	739,790	6,030,686	254,390,543	350,225,538
37.	Oklahoma OK	L	2,709,901	9,814,882	62,711	160,057	12,747,551	123,133
38.	Oregon OR	L	2,105,463	31,011,545	79,224	218,173	33,414,405	5,494
39.	Pennsylvania PA	L	18,038,300	59,347,150	375,885	1,225,439	78,986,774	602,880
40.	Rhode Island RI	L	1,386,625	798,852	43,615	0	2,229,092	24,460
41.	South Carolina SC	L	3,822,099	68,353,869	66,008	39,760	72,281,736	20,059
42.	South Dakota SD	L	918,408	1,436,739	2,964	22,007	2,380,118	1,183
43.	Tennessee TN	L	8,650,897	58,015,519	199,826	660,152	67,526,394	199,238
44.	Texas TX	L	31,206,091	148,779,972	387,373	3,696,751	184,070,187	446,113
45.	Utah UT	L	4,692,004	116,526,741	31,376	0	121,250,121	506
46.	Vermont VT	L	184,399	3,517,957	6,219	0	3,708,575	0
47.	Virginia VA	L	7,924,634	44,805,777	122,258	1,597,308	54,449,977	622,000
48.	Washington WA	L	3,818,152	34,537,823	81,946	262,361	38,700,282	42,337
49.	West Virginia WV	L	1,276,107	619,004	58,572	574,781	2,528,464	1,432
50.	Wisconsin WI	L	10,836,028	46,620,018	396,033	92,191	57,944,270	217,131
51.	Wyoming WY	L	598,682	6,285,887	12,594	0	6,897,163	1,214
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	638	0	0	0	638	0
54.	Puerto Rico PR	L	398,951	136,000	1,002,013	0	1,536,964	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	94,893	0	0	0	94,893	92
58.	Aggregate Other Alien OT	XXX	189,416	0	7,461	0	196,877	34
59.	Subtotal	XXX	343,495,694	2,457,955,451	7,277,652	34,028,655	2,842,757,452	362,043,842
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	59,093,726	0	0	0	59,093,726	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	2,522,822	11,887,041	309,310	0	14,719,173	0
94.	Aggregate or other amounts not allocable by State	XXX	13,629,370	0	300,791	0	13,930,161	0
95.	Totals (Direct Business)	XXX	418,741,612	2,469,842,492	7,887,753	34,028,655	2,930,500,512	362,043,842
96.	Plus reinsurance assumed	XXX	113,690,113	(1,334,210,019)	0	0	(1,220,519,906)	0
97	Totals (All Business)	XXX	532,431,725	1,135,632,473	7,887,753	34,028,655	1,709,980,606	362,043,842
98.	Less reinsurance ceded	XXX	476,300,940	119,865,523	3,910,436	0	600,076,899	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	56,130,785	1,015,766,950	(c) 3,977,317	34,028,655	1,109,903,707	362,043,842
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX	189,416	0	7,461	0	196,877	34
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	189,416	0	7,461	0	196,877	34
9401.	Dividends accums used to purchase paid-up additions	XXX	11,796,183	0	0	0	11,796,183	0
9402.	Dividend accum appld as prem in states that do not allow dividend deduction	XXX	1,811,523	0	300,791	0	2,112,314	0
9403.	Dividends accums used to shorten endow or prem pay	XXX	21,664	0	0	0	21,664	0
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	13,629,370	0	300,791	0	13,930,161	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
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 6

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

All premiums are allocated to the address of record of the premium payor at the time of premium payment entry.

(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

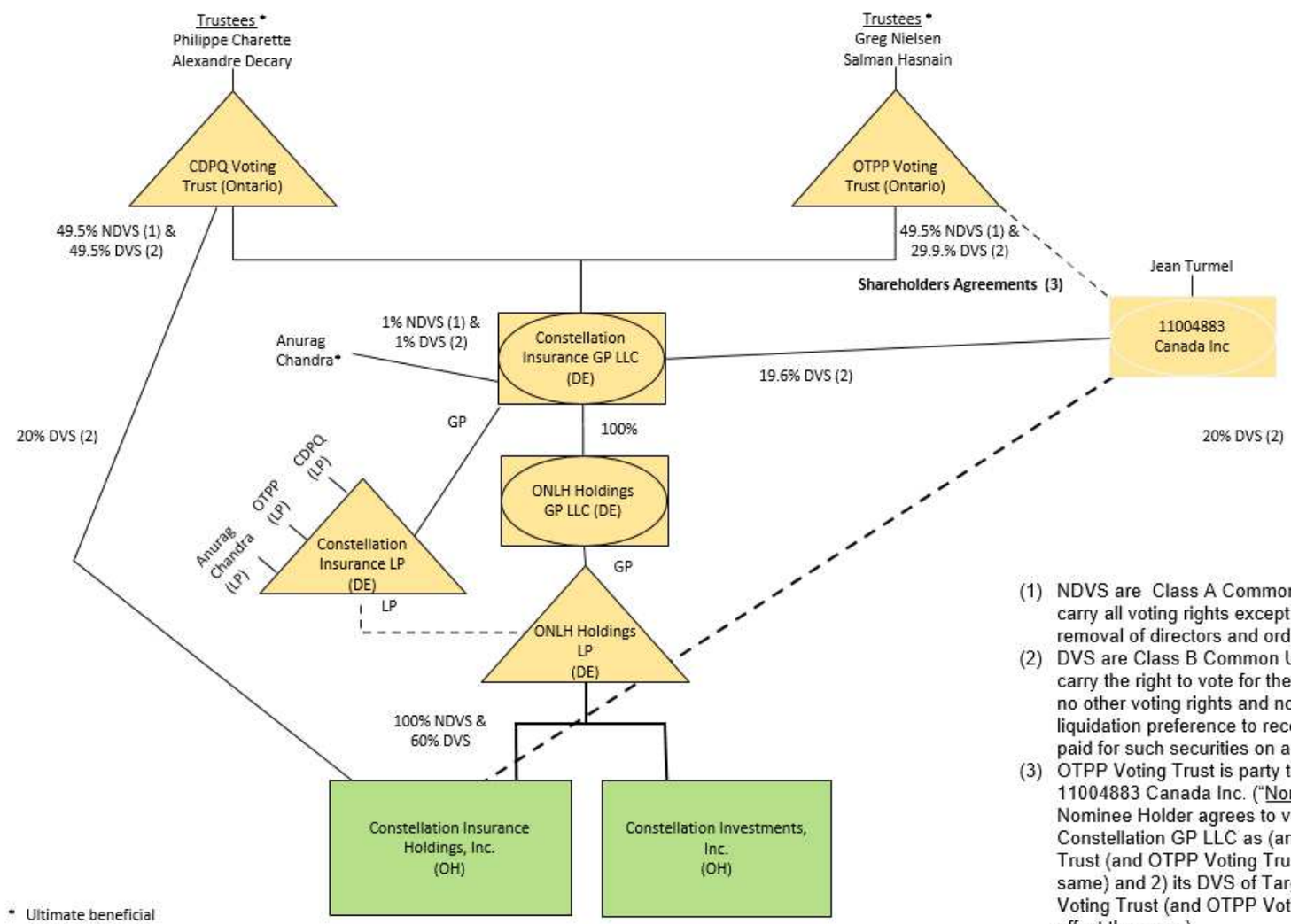
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		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	4,788,285	32,302,744	115,297	0	795	37,207,121
2.	Alaska	AK	255,041	908,861	5,424	0	500	1,169,826
3.	Arizona	AZ	5,450,514	57,075,527	47,313	0	53,823	62,627,177
4.	Arkansas	AR	2,445,902	14,727,804	55,155	0	638,545	17,867,406
5.	California	CA	23,486,885	27,813,412	435,453	0	619,120	52,354,870
6.	Colorado	CO	12,516,847	95,887,339	187,365	0	1,991,941	110,583,492
7.	Connecticut	CT	2,974,543	36,799,203	111,587	0	682	39,886,015
8.	Delaware	DE	1,566,831	8,301,188	23,158	0	381	9,891,558
9.	District of Columbia	DC	443,073	352,064	5,088	0	361,317	1,161,542
10.	Florida	FL	31,651,644	207,530,305	243,836	0	307,308	239,733,093
11.	Georgia	GA	5,587,371	72,786,229	121,054	0	41,491	78,536,145
12.	Hawaii	HI	103,772	8,909,053	0	0	43	9,012,868
13.	Idaho	ID	1,286,735	20,083,290	66,205	0	11,068	21,447,298
14.	Illinois	IL	17,458,765	95,551,849	494,155	0	699,913	114,204,682
15.	Indiana	IN	4,464,149	73,370,174	93,324	0	1,489,589	79,417,236
16.	Iowa	IA	3,788,307	17,577,167	55,717	0	391,040	21,812,231
17.	Kansas	KS	7,294,058	34,625,075	189,757	0	3,483	42,112,373
18.	Kentucky	KY	2,806,690	61,434,630	49,546	0	1,921	64,292,787
19.	Louisiana	LA	7,258,794	45,157,163	27,674	0	4,613	52,448,244
20.	Maine	ME	432,618	2,571,856	20,649	0	232	3,025,355
21.	Maryland	MD	7,153,965	44,324,459	121,882	0	1,006,240	52,606,546
22.	Massachusetts	MA	5,317,147	54,867,340	232,396	0	312	60,417,195
23.	Michigan	MI	18,699,632	230,636,749	227,454	0	173,089	249,736,924
24.	Minnesota	MN	5,294,888	37,162,260	88,180	0	468,120	43,013,448
25.	Mississippi	MS	2,118,622	11,598,902	72,710	0	1,153	13,791,387
26.	Missouri	MO	6,837,063	102,736,854	76,019	0	392,236	110,042,172
27.	Montana	MT	641,661	6,696,821	14,241	0	2,275	7,354,998
28.	Nebraska	NE	7,827,532	9,179,736	47,656	0	14,084	17,069,008
29.	Nevada	NV	1,483,959	26,644,057	36,634	0	1,537	28,166,187
30.	New Hampshire	NH	2,779,925	13,331,130	17,749	0	263	16,129,067
31.	New Jersey	NJ	13,492,220	50,562,457	128,870	0	252,965	64,436,512
32.	New Mexico	NM	455,080	3,442,564	9,052	0	355	3,907,051
33.	New York	NY	1,205,693	19,172,529	16,997	0	97,872	20,493,091
34.	North Carolina	NC	7,552,494	81,063,552	126,421	0	482,178	89,224,645
35.	North Dakota	ND	793,364	1,473,243	37,766	0	514	2,304,887
36.	Ohio	OH	26,929,937	220,690,130	739,790	0	350,225,538	598,585,395
37.	Oklahoma	OK	2,709,901	9,814,882	62,711	0	123,133	12,710,627
38.	Oregon	OR	2,105,463	31,011,545	79,224	0	5,494	33,201,726
39.	Pennsylvania	PA	18,038,300	59,347,150	375,885	0	602,880	78,364,215
40.	Rhode Island	RI	1,386,625	798,852	43,615	0	24,460	2,253,552
41.	South Carolina	SC	3,822,099	68,353,869	66,008	0	20,059	72,262,035
42.	South Dakota	SD	918,408	1,436,739	2,964	0	1,183	2,359,294
43.	Tennessee	TN	8,650,897	58,015,519	199,826	0	199,238	67,065,480
44.	Texas	TX	31,206,091	148,779,972	387,373	0	446,113	180,819,549
45.	Utah	UT	4,692,004	116,526,741	31,376	0	506	121,250,627
46.	Vermont	VT	184,399	3,517,957	6,219	0	0	3,708,575
47.	Virginia	VA	7,924,634	44,805,777	122,258	0	622,000	53,474,669
48.	Washington	WA	3,818,152	34,537,823	81,946	0	42,337	38,480,258
49.	West Virginia	WV	1,276,107	619,004	58,572	0	1,432	1,955,115
50.	Wisconsin	WI	10,836,028	46,620,018	396,033	0	217,131	58,069,210
51.	Wyoming	WY	598,682	6,285,887	12,594	0	1,214	6,898,377
52.	American Samoa	AS	0	0	0	0	0	0
53.	Guam	GU	638	0	0	0	0	638
54.	Puerto Rico	PR	398,951	136,000	1,002,013	0	0	1,536,964
55.	U.S. Virgin Islands	VI	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	0	0	0	0	0	0
57.	Canada	CAN	94,893	0	0	0	92	94,985
58.	Aggregate Other Alien	OT	189,416	0	7,461	0	34	196,911
59.	Total		343,495,694	2,457,955,451	7,277,652	0	362,043,842	3,170,772,639

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Organizational Chart
(Slide 1 of 2)



* Ultimate beneficial owners for Form A purposes

(1) NDVS are Class A Common Units or Class A Common Stock that carry all voting rights except the right to vote for the election and removal of directors and ordinary economic rights.

(2) DVS are Class B Common Units or Class B Common Stock that carry the right to vote for the election and removal of directors but no other voting rights and no economic rights (other than a liquidation preference to receive the nominal subscription price paid for such securities on a dissolution).

(3) OTPP Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder") pursuant to which Nominee Holder agrees to vote and transfer 1) its DVS of Constellation GP LLC as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same) and 2) its DVS of Target as (and only as) directed by OTPP Voting Trust (and OTPP Voting Trust has a power of attorney to effect the same).

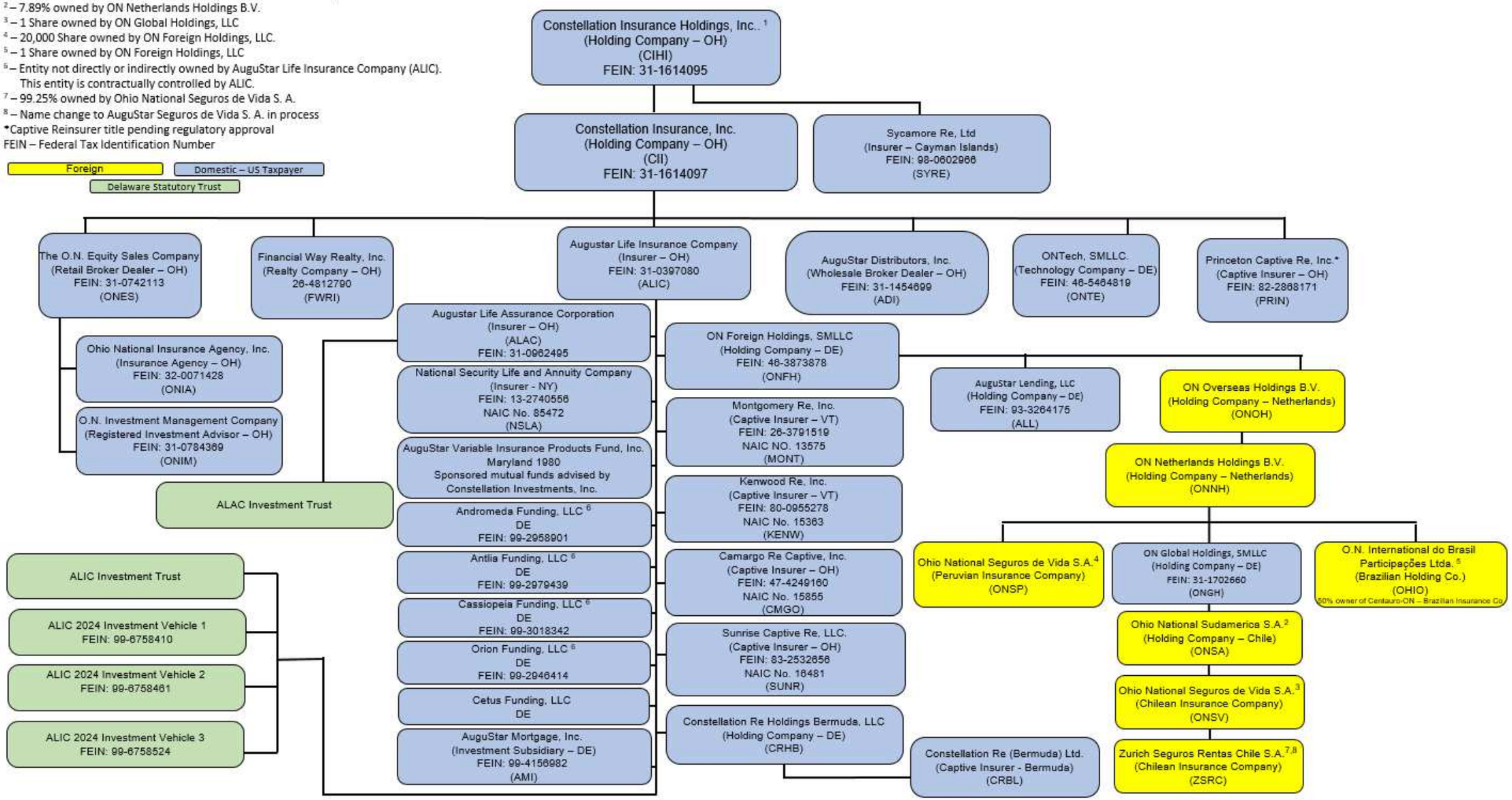
See Slide 2

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

[1] – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
[2] – 7.89% owned by ON Netherlands Holdings B.V.
[3] – 1 Share owned by ON Global Holdings, LLC
[4] – 20,000 Share owned by ON Foreign Holdings, LLC.
[5] – 1 Share owned by ON Foreign Holdings, LLC
[6] – Entity not directly or indirectly owned by AuguStar Life Insurance Company (ALIC). This entity is contractually controlled by ALIC.
[7] – 99.25% owned by Ohio National Seguros de Vida S. A.
[8] – Name change to AuguStar Seguros de Vida S. A. in process
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

Foreign | Domestic – US Taxpayer | Delaware Statutory Trust

Constellation 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 *
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ontario Teachers Pension Plan (OTPP) Voting Trust	CAN	UIP		Other	0.000		NO	1
0704	Constellation Insurance Holdings, Inc.	00000		0	0		11004883 Canada Inc.	CAN	UIP		Other	0.000		NO	2
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	49.500		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Ontario Teachers Pension Plan (OTPP) Voting Trust	Ownership, Board of Directors, Management	29.900		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	19.600		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3510530	0	0		Constellation Insurance GP, LLC	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC)	Ownership, Board of Directors, Management	1.000		NO	0
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	UIP	Constellation Insurance GP, LLC	Other	0.000	Constellation Insurance GP, LLC	NO	3
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Anurag Chandra (Member of Constellation Insurance LP, LLC)	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	84-3482603	0	0		Constellation Insurance LP	DE	OTH	Ontario Teachers Pension Plan (OTPP) Voting Trust	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings GP, LLC	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance LP	Other	0.000	Constellation Insurance GP, LLC	NO	4
0704	Constellation Insurance Holdings, Inc.	00000	86-3415002	0	0		ONLH Holdings LP	DE	UIP	Constellation Insurance GP, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454693	0	0		Constellation Investments, Inc.	OH	NIA	ONLH Holdings LP	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Voting Trust	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	OH	UIP	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	OH	UIP	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYM	IA	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	93-3264175	0	0		AuguStar Lending, LLC	DE	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

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 *
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	NLD	NIA	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Netherlands Holdings B.V.	NLD	NIA	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	PER	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1702660	0	0		ON Global Holdings, SMLLC	DE	NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	CHL	NIA	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Seguros de Vida S.A.	CHL	IA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Zurich Seguros Rentas Chile S.A.	CHL	IA	Ohio National Seguros de Vida S.A.	Ownership, Board of Directors, Management	99.250	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		O.N. International do Brasil Participações Ltda.	BRA	IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		AuguStar Life Insurance Company	OH	RE	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	13575	26-3791519	0	0		Montgomery Re, Inc.	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15363	80-0955278	0	0		Kenwood Re, Inc	VT	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	15855	47-4249160	0	0		Camargo Re Captive, Inc.	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	16481	83-2532656	0	0		Sunrise Captive Re, LLC	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re Holdings Bermuda, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Constellation Re (Bermuda) Ltd.	BMU	IA	Constellation Re Holdings Bermuda, LLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	89206	31-0962495	0	0		AuguStar Life Assurance Corporation	OH	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ALAC Investment Trust	DE	NIA	AuguStar Life Assurance Corporation	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	85472	13-2740556	0	0		National Security Life and Annuity Company	NY	IA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		AuguStar Variable Insurance Products Fund, Inc.	MD	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2958901	0	0		Andromeda Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2979439	0	0		Antlia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-3018342	0	0		Cassiopeia Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-2946414	0	0		Orion Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Contractual Control	0.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		Cetus Funding, LLC	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000		0	0		ALIC Investment Trust	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

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 *
0704	Constellation Insurance Holdings, Inc.	00000	99-6758410	0	0		ALIC 2024 Investment Vehicle 1	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758461	0	0		ALIC 2024 Investment Vehicle 2	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-6758524	0	0		ALIC 2024 Investment Vehicle 3	DE	NIA	AuguStar Life Insurance Company	Ownership, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	99-4156982	0	0		AuguStar Mortgage, Inc.	DE	NIA	AuguStar Life Insurance Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-1454699	0	0		AuguStar Distributors, Inc.	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0742113	0	0		The O.N. Equity Sales Company	OH	NIA	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	YES	0
0704	Constellation Insurance Holdings, Inc.	00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0
0704	Constellation Insurance Holdings, Inc.	00000	31-0784369	0	0		O.N. Investment Management Company	OH	NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	NO	0

Asterisk	Explanation
1	Voting Trust
2	Nominee Holder
3	General Partnership
4	Limited Partnership

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	31-1614097	Constellation Insurance Inc.	195,000,000	(125,000,000)	19,848,000	0	1,630,678	0		0	91,478,678	0
67172	31-0397080	Augustar Life Ins Co	(159,247,647)	175,265,734	51,165,534	468,379	(1,635,196)	(72,217,015)		0	(6,200,211)	4,378,309,749
89206	31-0962495	Augustar Life Assur Co	0	0	0	0	(47,751,947)	19,944,881		0	(27,807,066)	763,116,392
85472	13-2740556	National Security Life and Annuity Co.	0	0	0	0	(541,117)	11,255,458		0	10,714,341	34,844,889
00000	31-1454693	Constellation Investments, Inc	0	0	0	0	(20,973,261)	0		0	(20,973,261)	0
00000	31-1454699	AuguStar Distributors, Inc.	0	0	0	0	59,977,958	0		0	59,977,958	0
00000	31-0742113	The O.N. Equity Sales Company	0	0	0	0	(776,808)	0		0	(776,808)	0
00000	AA-0056843	Sycamore Re, Ltd.	0	0	0	0	(1,039,641)	(109,783,392)		0	(110,823,033)	(3,687,348,982)
13575	26-3791519	Montgomery Re, Inc.	0	0	0	0	(119,347)	(340,986)		0	(460,333)	5,457,187
15363	80-0955278	Kenwood Re, Inc	0	0	0	0	(101,445)	(8,135,146)		0	(8,236,591)	21,165,183
15855	47-4249160	Camargo Re Captive, Inc.	0	0	0	0	(110,396)	(17,837,514)		0	(17,947,910)	24,110,970
16481	83-2532656	Sunrise Captive Re, LLC.	(35,752,353)	(47,765,734)	(71,013,534)	(468,379)	(79,564)	177,113,714		0	22,034,150	(1,539,655,388)
00000	46-5464819	ONTech, LLC.	0	0	0	0	11,520,086	0		0	11,520,086	0
00000	46-3873878	ON Foreign Holdings, LLC	0	(3,500,000)	0	0	0	0		0	(3,500,000)	0
00000	33-1749132	Constellation Re Bermuda Holdings, Inc.	0	1,000,000	0	0	0	0		0	1,000,000	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
The AuguStar Life Insurance Company	Constellation Insurance, Inc.	100.000	NO	Constellation Insurance Holdings, Inc.	Constellation Insurance, Inc.	100.000	NO
AuguStar Life Assurance Corporation	The AuguStar Life Insurance Company	100.000	NO	Constellation Insurance Holdings, Inc.	Constellation Insurance, Inc.	100.000	NO
National Security Life and Annuity Company	The AuguStar Life Insurance Company	100.000	NO	Constellation Insurance Holdings, Inc.	Constellation Insurance, Inc.	100.000	NO

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)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will 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?	YES
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?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

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?	YES
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?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
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?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

6 7 1 7 2 2 0 2 4 4 2 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 3 6 0 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490]

6 7 1 7 2 2 0 2 4 4 9 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 3 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 4 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 5 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 7 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 8 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 4 9 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 5 2 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 5 3 0 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

6 7 1 7 2 2 0 2 4 4 9 5 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 3 6 5 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 2 2 4 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 2 2 5 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 2 2 6 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 3 0 6 0 0 0 0 0

39. Credit Insurance Experience Exhibit [Document Identifier 230]

6 7 1 7 2 2 0 2 4 2 3 0 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 2 1 6 0 0 0 0 0

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

6 7 1 7 2 2 0 2 4 4 3 5 0 0 0 0 0

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

6 7 1 7 2 2 0 2 4 3 4 5 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. State taxes recoverable	7,765,504	0	7,765,504	6,679,700
2505. Broker dealer other receivables	5,097,772	0	5,097,772	0
2506. Admitted Disallowed IMR	4,966,864	0	4,966,864	3,937,012
2507. Fund revenue receivable	2,590,613	0	2,590,613	2,603,987
2508. Other receivables	53,265	0	53,265	0
2509. Prepaid expenses	10,650,136	10,650,136	0	0
2510. NSCC deposit	0	0	0	20,000
2511. Surplus note issuance costs	14,626	14,626	0	0
2512. Prepaid overfunded pension	19,717,139	19,717,139	0	0
2513. Pension fee income recoverable	0	0	0	(5,387)
2597. Summary of remaining write-ins for Line 25 from overflow page	50,855,919	30,381,901	20,474,018	13,235,312

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Unclaimed funds	4,159,897	3,312,136
2505. Liability for plan benefits	1,891,856	2,312,770
2597. Summary of remaining write-ins for Line 25 from overflow page	6,051,753	5,624,906

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Reinsurance ceded trails	5,018,717	5,926,018
08.305. Miscellaneous gains/(losses)	1,443,652	726,146
08.306. M&E Income ceded for SA Modco reinsurance	(171,524,042)	(172,569,780)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(165,061,673)	(165,917,616)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Health surrender benefits	1,564,592	2,494,772
2705. Modco reserve allowance	(1,339,029,543)	10,103,106,504
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,337,464,951)	10,105,601,276

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance 1 Life	Accident and Health 2 Cost Containment	Accident and Health 3 All Other	4 All Other Lines of Business	5 Investment	6 Fraternal	7 Total
09.304. Cafeteria	122,209	51	721	50,235	0	0	173,216
09.305. Agency Development Expense	(686,089)	0	0	0	0	0	(686,089)
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	(563,880)	51	721	50,235	0	0	(512,873)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	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
08.304. Reinsurance Ceded Trails	5,018,717	2,863,321	0	2,155,396	0	0	0	0	0
08.305. Miscellaneous gains/(losses)	1,443,653	53,963	0	1,395,286	(3,833)	(359)	0	(1,404)	0
08.306. M&E Income ceded for SA Modco reinsurance	(171,524,042)	0	0	(171,524,042)	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(165,061,672)	2,917,284	0	(167,973,360)	(3,833)	(359)	0	(1,404)	0

Additional Write-ins for Analysis of Operations - Summary Line 27

	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
2704. Health surrender benefits	1,564,592	0	0	0	0	1,564,592	0	0	0
2705. Modco reserve allowance	(1,339,029,543)	0	0	(1,339,029,543)	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,337,464,951)	0	0	(1,339,029,543)	0	1,564,592	0	0	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	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
08.304. Fee income	45,042	0	45,042	0	0	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	45,042	0	45,042	0	0	0	0	0	0	0	0	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
08.304. Reinsurance ceded trails	2,155,396	2,155,396	0	0	0	0	0
08.305. Miscellaneous gains/(losses)	1,395,286	5,835	565,038	169,681	0	654,732	0
08.306. M&E Income ceded for SA Modco reinsurance	(171,524,042)	0	0	(171,524,042)	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(167,973,360)	2,161,231	565,038	(171,354,361)	0	654,732	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	698,385,661	5.642	698,385,661	0	698,385,661	5.654
1.02 All other governments	9,975,378	0.081	9,975,378	0	9,975,378	0.081
1.03 U.S. states, territories and possessions, etc. guaranteed	794,148,602	6.415	794,148,602	0	794,148,602	6.430
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,344,917	0.019	2,344,917	0	2,344,917	0.019
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	123,040,304	0.994	123,040,304	0	123,040,304	0.996
1.06 Industrial and miscellaneous	6,085,092,182	49.155	6,085,092,182	0	6,085,092,182	49.266
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	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	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	7,712,987,044	62.305	7,712,987,044	0	7,712,987,044	62.446
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,551,600	0.134	16,551,600	0	16,551,600	0.134
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	16,551,600	0.134	16,551,600	0	16,551,600	0.134
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	42,867	0.000	42,867	0	42,867	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	53,745,600	0.434	53,745,600	0	53,745,600	0.435
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	814,727,382	6.581	787,025,863	0	787,025,863	6.372
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	868,515,849	7.016	840,814,330	0	840,814,330	6.807
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	442,259,833	3.573	442,259,833	0	442,259,833	3.581
4.03 Commercial mortgages	1,227,412,394	9.915	1,227,412,394	0	1,227,412,394	9.937
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	1,669,672,227	13.488	1,669,672,227	0	1,669,672,227	13.518
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	23,493,003	0.190	23,493,005	0	23,493,005	0.190
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	23,493,003	0.190	23,493,005	0	23,493,005	0.190
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	237,106,081	1.915	237,106,081	0	237,106,081	1.920
6.02 Cash equivalents (Schedule E, Part 2)	332,826,803	2.689	332,826,806	0	332,826,806	2.695
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	569,932,884	4.604	569,932,887	0	569,932,887	4.614
7. Contract loans	936,175,569	7.562	936,012,734	0	936,012,734	7.578
8. Derivatives (Schedule DB)	191,797,199	1.549	191,797,199	0	191,797,199	1.553
9. Other invested assets (Schedule BA)	350,110,330	2.828	350,110,330	0	350,110,330	2.835
10. Receivables for securities	9,984,535	0.081	9,984,535	0	9,984,535	0.081
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	30,170,000	0.244	30,170,000	0	30,170,000	0.244
13. Total invested assets	12,379,390,240	100.000	12,351,525,891	0	12,351,525,891	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		23,592,521
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,330,581	1,330,581
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	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	1,430,098	
	8.2 Totals, Part 3, Column 9	0	1,430,098
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		23,493,004
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		23,493,004

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,197,158,480
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	620,669,242	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	620,669,242
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		105,352
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		146,716,017
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,544,830
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)		1,669,672,227
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		1,669,672,227
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,669,672,227

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		326,740,207
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	80,535,226	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	157,131,082	237,666,308
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		1,445
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	25,867,962	
	5.2 Totals, Part 3, Column 9	0	25,867,962
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		239,982,168
8.	Deduct amortization of premium and depreciation		177,350
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(6,075)	
	9.2 Totals, Part 3, Column 14	0	(6,075)
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)		350,110,329
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		350,110,329

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,810,765,317
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,631,110,318
3.	Accrual of discount		4,803,958
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(576)	
	4.2. Part 2, Section 1, Column 15	700	
	4.3. Part 2, Section 2, Column 13	158,561,769	
	4.4. Part 4, Column 11	3,406	158,565,299
5.	Total gain (loss) on disposals, Part 4, Column 19		19,808,335
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,018,324,530
7.	Deduct amortization of premium		4,538,454
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(1,770,529)	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	1,302,000	(468,529)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	52,513	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	52,513
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(3,614,717)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		8,598,054,484
12.	Deduct total nonadmitted amounts		27,701,519
13.	Statement value at end of current period (Line 11 minus Line 12)		8,570,352,965

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	698,385,661	684,936,132	697,817,220	711,426,471
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	9,975,378	7,981,330	9,974,480	10,000,000
	4. Totals	708,361,039	692,917,462	707,791,700	721,426,471
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	794,148,602	621,386,377	794,273,075	796,218,869
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	2,344,917	2,290,238	2,436,963	2,325,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	123,040,304	120,630,095	122,543,985	125,993,449
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	5,213,116,560	4,589,474,065	5,225,765,491	5,163,507,175
	9. Canada	174,764,502	148,642,340	175,114,484	173,389,087
	10. Other Countries	697,211,098	657,441,295	699,877,183	702,281,502
	11. Totals	6,085,092,160	5,395,557,700	6,100,757,158	6,039,177,764
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	7,712,987,022	6,832,781,872	7,727,802,881	7,685,141,553
PREFERRED STOCKS	14. United States	16,551,600	15,951,200	17,101,234	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	16,551,600	15,951,200	17,101,234	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	16,551,600	15,951,200	17,101,234	
COMMON STOCKS	20. United States	53,786,822	53,786,822	54,066,076	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	1,645	1,645	87	
	23. Totals	53,788,467	53,788,467	54,066,163	
Parent, Subsidiaries and Affiliates	24. Totals	814,727,382	814,727,382	472,260,178	
	25. Total Common Stocks	868,515,849	868,515,849	526,326,341	
	26. Total Stocks	885,067,449	884,467,049	543,427,575	
	27. Total Bonds and Stocks	8,598,054,471	7,717,248,921	8,271,230,456	

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	17,850,618	41,813,531	251,870,379	338,390,802	48,460,330	XXX	698,385,660	9.1	152,933,786	2.5	696,510,213	1,875,447
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	17,850,618	41,813,531	251,870,379	338,390,802	48,460,330	XXX	698,385,660	9.1	152,933,786	2.5	696,510,213	1,875,447
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	9,975,378	0	XXX	9,975,378	0.1	6,998,675	0.1	9,975,378	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	9,975,378	0	XXX	9,975,378	0.1	6,998,675	0.1	9,975,378	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,669,506	27,062,609	102,394,526	340,019,525	277,597,799	XXX	748,743,965	9.7	849,683,874	14.0	740,727,737	8,016,228
3.2 NAIC 2	0	3,000,000	0	26,261,812	16,142,820	XXX	45,404,632	0.6	45,667,986	0.8	45,404,632	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	1,669,506	30,062,609	102,394,526	366,281,337	293,740,619	XXX	794,148,597	10.3	895,351,860	14.7	786,132,369	8,016,228
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	407,756	937,161	0	1,000,000	0	XXX	2,344,917	0.0	2,729,611	0.0	2,344,917	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	407,756	937,161	0	1,000,000	0	XXX	2,344,917	0.0	2,729,611	0.0	2,344,917	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,465,356	54,739,150	29,997,619	14,917,073	3,921,105	XXX	123,040,303	1.6	143,402,506	2.4	114,289,748	8,750,555
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	19,465,356	54,739,150	29,997,619	14,917,073	3,921,105	XXX	123,040,303	1.6	143,402,506	2.4	114,289,748	8,750,555

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	166,501,266	1,477,380,980	582,027,291	445,205,766	1,049,035,148	XXX	3,720,150,451	48.2	2,607,597,771	42.9	1,344,618,068	2,375,532,383
6.2 NAIC 2	118,587,303	602,499,749	465,300,804	366,996,849	680,303,002	XXX	2,233,687,707	29.0	2,141,244,003	35.2	1,195,877,128	1,037,810,579
6.3 NAIC 3	7,844,487	55,558,025	29,736,434	0	10,502,600	XXX	103,641,546	1.3	115,685,676	1.9	43,805,924	59,835,622
6.4 NAIC 4	2,740,266	5,473,058	131,032	9,762	6,834,314	XXX	15,188,432	0.2	8,835,656	0.1	10,100,901	5,087,531
6.5 NAIC 5	0	8,712,105	3,675,491	0	0	XXX	12,387,596	0.2	3,761,001	0.1	7,865,236	4,522,360
6.6 NAIC 6	0	36,427	0	0	0	XXX	36,427	0.0	644,588	0.0	36,427	0
6.7 Totals	295,673,322	2,149,660,344	1,080,871,052	812,212,377	1,746,675,064	XXX	6,085,092,159	78.9	4,877,768,695	80.2	2,602,303,684	3,482,788,475
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	3,000,000	0.0	0	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	0	0	0	0	XXX	0	0.0	3,000,000	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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) 205,894,502	1,601,933,431	966,289,815	1,139,533,166	1,379,014,382	0	5,292,665,296	68.6	XXX	XXX	2,898,490,683	2,394,174,613
12.2 NAIC 2	(d) 118,587,303	605,499,749	465,300,804	403,234,039	696,445,822	0	2,289,067,717	29.7	XXX	XXX	1,251,257,138	1,037,810,579
12.3 NAIC 3	(d) 7,844,487	55,558,025	29,736,434	0	10,502,600	0	103,641,546	1.3	XXX	XXX	43,805,924	59,835,622
12.4 NAIC 4	(d) 2,740,266	5,473,058	131,032	9,762	6,834,314	0	15,188,432	0.2	XXX	XXX	10,100,901	5,087,531
12.5 NAIC 5	(d) 0	8,712,105	3,675,491	0	0	0	(c) 12,387,596	0.2	XXX	XXX	7,865,236	4,522,360
12.6 NAIC 6	(d) 0	36,427	0	0	0	0	(c) 36,427	0.0	XXX	XXX	36,427	0
12.7 Totals	335,066,558	2,277,212,795	1,465,133,576	1,542,776,967	2,092,797,118	0	(b) 7,712,987,014	100.0	XXX	XXX	4,211,556,309	3,501,430,705
12.8 Line 12.7 as a % of Col. 7	4.3	29.5	19.0	20.0	27.1	0.0	100.0	XXX	XXX	XXX	54.6	45.4
13. Total Bonds Prior Year												
13.1 NAIC 1	177,811,951	816,645,224	602,039,121	855,269,007	1,304,582,245	0	XXX	XXX	3,756,347,548	61.8	2,507,769,636	1,248,577,912
13.2 NAIC 2	97,667,289	527,350,401	455,401,316	392,041,736	724,449,922	0	XXX	XXX	2,196,910,664	36.1	1,267,629,291	929,281,373
13.3 NAIC 3	9,386,787	48,576,397	43,269,849	954,188	13,498,455	0	XXX	XXX	115,685,676	1.9	51,261,039	64,424,637
13.4 NAIC 4	1,352,611	4,204,080	3,278,965	0	0	0	XXX	XXX	8,835,656	0.1	4,019,655	4,816,001
13.5 NAIC 5	0	3,011,001	750,000	0	0	0	XXX	XXX	(c) 3,761,001	0.1	0	3,761,001
13.6 NAIC 6	5,092	63,135	576,361	0	0	0	XXX	XXX	(c) 644,588	0.0	74,993	569,595
13.7 Totals	286,223,730	1,399,850,238	1,105,315,612	1,248,264,931	2,042,530,622	0	XXX	XXX	(b) 6,082,185,133	100.0	3,830,754,614	2,251,430,519
13.8 Line 13.7 as a % of Col. 9	4.7	23.0	18.2	20.5	33.6	0.0	XXX	XXX	100.0	XXX	63.0	37.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	81,569,004	220,020,577	490,239,194	999,276,914	1,107,384,995	0	2,898,490,684	37.6	2,507,769,636	41.2	2,898,490,684	XXX
14.2 NAIC 2	25,379,037	156,051,849	148,391,578	312,166,524	609,268,149	0	1,251,257,137	16.2	1,267,629,291	20.8	1,251,257,137	XXX
14.3 NAIC 3	3,333,206	20,161,744	9,808,374	0	10,502,600	0	43,805,924	0.6	51,261,039	0.8	43,805,924	XXX
14.4 NAIC 4	39,251	3,086,542	131,032	9,762	6,834,314	0	10,100,901	0.1	4,019,655	0.1	10,100,901	XXX
14.5 NAIC 5	0	4,189,745	3,675,491	0	0	0	7,865,236	0.1	0	0.0	7,865,236	XXX
14.6 NAIC 6	0	36,427	0	0	0	0	36,427	0.0	74,993	0.0	36,427	XXX
14.7 Totals	110,320,498	403,546,884	652,245,669	1,311,453,200	1,733,990,058	0	4,211,556,309	54.6	3,830,754,614	63.0	4,211,556,309	XXX
14.8 Line 14.7 as a % of Col. 7	2.6	9.6	15.5	31.1	41.2	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	1.4	5.2	8.5	17.0	22.5	0.0	54.6	XXX	XXX	XXX	54.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	124,325,498	1,381,912,854	476,050,621	140,256,252	271,629,387	0	2,394,174,612	31.0	1,248,577,912	20.5	XXX	2,394,174,612
15.2 NAIC 2	93,208,266	449,447,900	316,909,226	91,067,515	87,177,673	0	1,037,810,580	13.5	929,281,373	15.3	XXX	1,037,810,580
15.3 NAIC 3	4,511,281	35,396,281	19,928,060	0	0	0	59,835,622	0.8	64,424,637	1.1	XXX	59,835,622
15.4 NAIC 4	2,701,015	2,386,516	0	0	0	0	5,087,531	0.1	4,816,001	0.1	XXX	5,087,531
15.5 NAIC 5	0	4,522,360	0	0	0	0	4,522,360	0.1	3,761,001	0.1	XXX	4,522,360
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	569,595	0.0	XXX	0
15.7 Totals	224,746,060	1,873,665,911	812,887,907	231,323,767	358,807,060	0	3,501,430,705	45.4	2,251,430,519	37.0	XXX	3,501,430,705
15.8 Line 15.7 as a % of Col. 7	6.4	53.5	23.2	6.6	10.2	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	2.9	24.3	10.5	3.0	4.7	0.0	45.4	XXX	XXX	XXX	XXX	45.4

(a) Includes $ 1,017,421,363 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 561,310,845 current year of bonds with Z designations and $ 10,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 4,675,491 current year, $ 1,000,000 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	305,798	2,471,631	230,860,569	330,795,005	48,016,808	XXX	612,449,811	7.9	54,831,766	0.9	610,574,362	1,875,449
1.02 Residential Mortgage-Backed Securities	12,420,312	31,571,642	16,432,160	4,619,023	441,947	XXX	65,485,084	0.8	73,832,473	1.2	65,485,084	0
1.03 Commercial Mortgage-Backed Securities	5,124,508	7,770,259	4,577,650	2,976,774	1,575	XXX	20,450,766	0.3	24,269,549	0.4	20,450,766	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	17,850,618	41,813,532	251,870,379	338,390,802	48,460,330	XXX	698,385,661	9.1	152,933,788	2.5	696,510,212	1,875,449
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	9,975,378	0	XXX	9,975,378	0.1	6,998,675	0.1	9,975,378	0
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	9,975,378	0	XXX	9,975,378	0.1	6,998,675	0.1	9,975,378	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,669,506	30,062,609	102,394,526	365,927,998	293,740,619	XXX	793,795,258	10.3	894,945,138	14.7	785,779,030	8,016,228
3.02 Residential Mortgage-Backed Securities	0	0	0	353,339	0	XXX	353,339	0.0	406,723	0.0	353,339	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	1,669,506	30,062,609	102,394,526	366,281,337	293,740,619	XXX	794,148,597	10.3	895,351,861	14.7	786,132,369	8,016,228
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	407,756	937,161	0	1,000,000	0	XXX	2,344,917	0.0	2,729,611	0.0	2,344,917	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	407,756	937,161	0	1,000,000	0	XXX	2,344,917	0.0	2,729,611	0.0	2,344,917	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,726,000	7,865,821	1,255,065	0	0	XXX	10,846,886	0.1	11,481,714	0.2	3,357,871	7,489,015
5.02 Residential Mortgage-Backed Securities	16,427,240	45,910,372	28,742,554	14,917,073	3,921,105	XXX	109,918,344	1.4	127,025,682	2.1	108,656,804	1,261,540
5.03 Commercial Mortgage-Backed Securities	1,312,116	962,957	0	0	0	XXX	2,275,073	0.0	4,895,111	0.1	2,275,073	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	19,465,356	54,739,150	29,997,619	14,917,073	3,921,105	XXX	123,040,303	1.6	143,402,507	2.4	114,289,748	8,750,555
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	182,057,584	1,400,632,054	828,637,954	782,994,175	1,738,214,965	XXX	4,932,536,732	64.0	4,060,401,427	66.8	2,570,845,523	2,361,691,209
6.02 Residential Mortgage-Backed Securities	11,908,506	36,290,043	21,825,732	11,245,645	1,438,304	XXX	82,708,230	1.1	75,952,058	1.2	12,870,902	69,837,328
6.03 Commercial Mortgage-Backed Securities	15,954,598	30,305,984	1,044,689	3,685,773	24,090	XXX	51,015,134	0.7	40,609,882	0.7	0	51,015,134
6.04 Other Loan-Backed and Structured Securities	85,752,634	682,432,263	229,362,678	14,286,783	6,997,705	XXX	1,018,832,063	13.2	700,805,326	11.5	18,587,259	1,000,244,804
6.05 Totals	295,673,322	2,149,660,344	1,080,871,053	812,212,376	1,746,675,064	XXX	6,085,092,159	78.9	4,877,768,693	80.2	2,602,303,684	3,482,788,475
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	3,000,000	0.0	0	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	0	0	0	0	XXX	0	0.0	3,000,000	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
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	186,166,644	1,441,969,276	1,163,148,114	1,490,692,556	2,079,972,392	XXX	6,361,948,982	82.5	XXX	XXX	3,982,877,081	2,379,071,901
12.02 Residential Mortgage-Backed Securities	40,756,058	113,772,057	67,000,446	31,135,080	5,801,356	XXX	258,464,997	3.4	XXX	XXX	187,366,129	71,098,868
12.03 Commercial Mortgage-Backed Securities	22,391,222	39,039,200	5,622,339	6,662,547	25,665	XXX	73,740,973	1.0	XXX	XXX	22,725,839	51,015,134
12.04 Other Loan-Backed and Structured Securities	85,752,634	682,432,263	229,362,678	14,286,783	6,997,705	XXX	1,018,832,063	13.2	XXX	XXX	18,587,259	1,000,244,804
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	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	335,066,558	2,277,212,796	1,465,133,577	1,542,776,966	2,092,797,118	0	7,712,987,015	100.0	XXX	XXX	4,211,556,308	3,501,430,707
12.10 Line 12.09 as a % of Col. 7	4.3	29.5	19.0	20.0	27.1	0.0	100.0	XXX	XXX	XXX	54.6	45.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	160,672,219	780,668,603	878,603,305	1,187,792,593	2,026,651,611	XXX	XXX	XXX	5,034,388,331	82.8	3,567,515,454	1,466,872,877
13.02 Residential Mortgage-Backed Securities	38,230,587	114,316,268	71,760,459	43,693,169	9,216,453	XXX	XXX	XXX	277,216,936	4.6	214,041,653	63,175,283
13.03 Commercial Mortgage-Backed Securities	12,690,577	35,640,371	14,382,327	6,897,696	163,571	XXX	XXX	XXX	69,774,542	1.1	29,164,660	40,609,882
13.04 Other Loan-Backed and Structured Securities	74,630,347	469,224,996	140,569,522	9,881,476	6,498,986	XXX	XXX	XXX	700,805,326	11.5	20,032,848	680,772,478
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	286,223,730	1,399,850,238	1,105,315,612	1,248,264,934	2,042,530,621	0	XXX	XXX	6,082,185,135	100.0	3,830,754,615	2,251,430,520
13.10 Line 13.09 as a % of Col. 9	4.7	23.0	18.2	20.5	33.6	0.0	XXX	XXX	100.0	XXX	63.0	37.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	65,763,029	303,848,455	596,589,587	1,287,428,127	1,729,247,884	XXX	3,982,877,082	51.6	3,567,515,454	58.7	3,982,877,082	XXX
14.02 Residential Mortgage-Backed Securities	29,883,265	82,552,136	49,155,409	21,034,718	4,740,599	XXX	187,366,127	2.4	214,041,653	3.5	187,366,127	XXX
14.03 Commercial Mortgage-Backed Securities	6,436,624	8,733,216	4,577,650	2,976,774	1,575	XXX	22,725,839	0.3	29,164,660	0.5	22,725,839	XXX
14.04 Other Loan-Backed and Structured Securities	8,237,580	8,413,075	1,923,024	13,580	0	XXX	18,587,259	0.2	20,032,848	0.3	18,587,259	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	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	110,320,498	403,546,882	652,245,670	1,311,453,199	1,733,990,058	0	4,211,556,307	54.6	3,830,754,615	63.0	4,211,556,307	XXX
14.10 Line 14.09 as a % of Col. 7	2.6	9.6	15.5	31.1	41.2	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	1.4	5.2	8.5	17.0	22.5	0.0	54.6	XXX	XXX	XXX	54.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	120,403,615	1,138,120,821	566,558,527	203,264,429	350,724,508	XXX	2,379,071,900	30.8	1,466,872,877	24.1	XXX	2,379,071,900
15.02 Residential Mortgage-Backed Securities	10,872,793	31,219,921	17,845,037	10,100,362	1,060,757	XXX	71,098,870	0.9	63,175,283	1.0	XXX	71,098,870
15.03 Commercial Mortgage-Backed Securities	15,954,598	30,305,984	1,044,689	3,685,773	24,090	XXX	51,015,134	0.7	40,609,882	0.7	XXX	51,015,134
15.04 Other Loan-Backed and Structured Securities	77,515,054	674,019,188	227,439,654	14,273,203	6,997,705	XXX	1,000,244,804	13.0	680,772,478	11.2	XXX	1,000,244,804
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	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	224,746,060	1,873,665,914	812,887,907	231,323,767	358,807,060	0	3,501,430,708	45.4	2,251,430,520	37.0	XXX	3,501,430,708
15.10 Line 15.09 as a % of Col. 7	6.4	53.5	23.2	6.6	10.2	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	2.9	24.3	10.5	3.0	4.7	0.0	45.4	XXX	XXX	XXX	XXX	45.4

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		60,885,663
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	160,441,201	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	8,893,750	169,334,951
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	17,747,407	
	3.2 Section 2, Column 19	10,474,110	28,221,516
4.	SSAP No. 108 Adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(7,581,854)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		70,340,408
7.	Amortization:		
	7.1 Section 1, Column 19	(642,053)	
	7.2 Section 2, Column 21	(117,360)	(759,413)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	(1,302,000)	(1,302,000)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		178,458,456
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		178,458,456

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(17,280,300)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				30,619,043
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	13,338,742			
	3.14 Section 1, Column 18, prior year	(17,280,300)	30,619,042	30,619,042	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	13,338,742			
	3.24 Section 1, Column 19, prior year plus	(17,280,300)			
	3.25 SSAP No. 108 Adjustments	0	30,619,042	30,619,042	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(110,345,303)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(110,345,303)			
	4.23 SSAP No. 108 Adjustments	0	(110,345,303)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				13,338,743
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				13,338,743

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*JK4	Corporate Bond Replication	2C	50,000,000	54,149,714	53,374,021	08/08/2024	12/20/2028	CD Swap	2,801,461	3,592,521	91282C-JJ-1	US TREASURY N/B	1A	51,348,253	49,781,500
12776*JK4	Corporate Bond Replication	2C	0	2,526,283	3,592,521			CD Swap	2,526,283	3,592,521				0	0
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*HE7	Long Bond Replication	1F	75,000,000	74,302,980	66,328,301	09/16/2024	03/17/2025	Bond Forward	0	(7,974,679)	12511W-AC-0	CCS8 Unitranche Partners SPV	1E	74,302,980	74,302,980
91278*HE7	Long Bond Replication	1F	0	503,302	487,150			Bond Forward	0	0	25461L-AA-0	DIRECTV HOLDINGS/FING	3B	503,302	487,150
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*HP2	Long Bond Replication	1E	100,000,000	2,626,806	(6,798,021)	09/23/2024	06/24/2025	Bond Forward	0	(9,424,827)		Ares Ivy Hill XIX Pvt Credit	1F	2,626,806	2,626,806
91278*HP2	Long Bond Replication	1E	0	56,701,109	56,701,109			Bond Forward	0	0	46604U-AB-2	Ares Ivy Hill XIX Pvt Credit	1E	56,701,109	56,701,109
91278*HP2	Long Bond Replication	1E	0	40,000,000	40,000,000			Bond Forward	0	0	69473@-AA-9	Pacific Owl II, LLC	1C	40,000,000	40,000,000
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*HQ0	Long Bond Replication	1G	100,000,000	80,401,214	71,080,163	09/23/2024	06/24/2025	Bond Forward	0	(9,321,051)	46657U-AB-8	Jefferies Credit Partners BDC	1F	80,401,214	80,401,214
91278*HQ0	Long Bond Replication	1G	0	22,085,371	22,085,371			Bond Forward	0	0	83616Q-AA-2	SOUP 7a Trust	2A	22,085,371	22,085,371
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776*KH9	Corporate Bond Replication	1F	25,000,000	8,339,437	8,475,326	10/03/2024	12/20/2029	CD Swap	3,387,658	3,639,676	23331A-BS-7	DR HORTON INC	2A	4,951,779	4,835,650
12776*KH9	Corporate Bond Replication	1F	0	2,996,673	2,972,220			CD Swap	0	0	36266G-AA-5	GE HEALTHCARE TECH INC	2B	2,996,673	2,972,220
12776*KH9	Corporate Bond Replication	1F	0	2,995,870	2,921,520			CD Swap	0	0	404121-AK-1	HCA INC	2C	2,995,870	2,921,520
12776*KH9	Corporate Bond Replication	1F	0	4,926,447	4,895,750			CD Swap	0	0	44107T-BC-9	HOST HOTELS & RESORTS LP	2C	4,926,447	4,895,750
12776*KH9	Corporate Bond Replication	1F	0	2,985,116	2,954,700			CD Swap	0	0	69352P-AT-0	PPL CORPORATION	2A	2,985,116	2,954,700
12776*KH9	Corporate Bond Replication	1F	0	2,991,655	2,958,210			CD Swap	0	0	824348-BT-2	SHERWIN-WILLIAMS CO	2B	2,991,655	2,958,210
12776*KH9	Corporate Bond Replication	1F	0	4,992,637	4,910,400			CD Swap	0	0	898813-AW-0	TUCSON ELECTRIC POWER CO	1G	4,992,637	4,910,400
12776*KH9	Corporate Bond Replication	1F	0	2,993,434	2,927,820			CD Swap	0	0	927804-GR-9	VIRGINIA ELECTRIC & POWER CO	1F	2,993,434	2,927,820
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JE5	Long Bond Replication	1E	100,000,000	18,750,000	12,027,552	10/04/2024	10/07/2025	Bond Forward	0	(6,722,448)	00263*-AA-0	ASIF Funding I-Term Loan	1F	18,750,000	18,750,000
91278*JE5	Long Bond Replication	1E	0	66,540,000	66,540,000			Bond Forward	0	0	31614C-AB-2	Fidelity Direct Lending Fund I	1E	66,540,000	66,540,000
91278*JE5	Long Bond Replication	1E	0	20,000,000	20,000,000			Bond Forward	0	0	35138C-AE-4	Fox Hedge LP	1G	20,000,000	20,000,000
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JJ4	Long Bond Replication	1F	250,000,000	46,819,895	34,600,267	10/11/2024	04/15/2025	Bond Forward	0	(12,361,534)	00243@-AA-3	Project Rembrandt - Adrian NAV	1G	46,819,895	46,961,801
91278*JJ4	Long Bond Replication	1E	0	4,208,377	4,208,377			Bond Forward	0	0	00263*-AB-8	ASIF Funding I-Term Loan	1F	4,208,377	4,208,377
91278*JJ4	Long Bond Replication	1E	0	24,775,535	25,000,000			Bond Forward	0	0	00640#-AA-0	ADAMS STREET GLOBAL SECONDARY	1F	24,775,535	25,000,000
91278*JJ4	Long Bond Replication	1E	0	14,786,667	14,786,667			Bond Forward	0	0	31614C-AB-2	Fidelity Direct Lending Fund I	1E	14,786,667	14,786,667
91278*JJ4	Long Bond Replication	1E	0	32,680,268	32,670,000			Bond Forward	0	0	71685*-AA-1	GSAM Cyclone 2024	1G	32,680,268	32,670,000
91278*JJ4	Long Bond Replication	1E	0	39,612,526	39,600,000			Bond Forward	0	0	71685@-AA-9	GSAM Skyline 2024	1F	39,612,526	39,600,000
91278*JJ4	Long Bond Replication	1E	0	73,293,403	73,293,403			Bond Forward	0	0	78474T-AB-5	Stone Point Capital	1F	73,293,403	73,293,403
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776* MJ3	Corporate Bond Replication	2C	25,000,000	4,910,031	4,369,753	12/13/2024	12/20/2029	CD Swap	3,776,774	3,639,676	025537-AP-6	AMERICAN ELECTRIC POWER CO	2B	1,133,257	730,077
12776* MJ3	Corporate Bond Replication	2C	0	2,992,080	2,008,260			CD Swap	0	0	03040W-AZ-8	AMERICAN WATER CAP CORP	2A	2,992,080	2,008,260
12776* MJ3	Corporate Bond Replication	2C	0	1,999,278	1,278,340			CD Swap	0	0	0778FP-AH-2	BELL CANADA	2B	1,999,278	1,278,340
12776* MJ3	Corporate Bond Replication	2C	0	1,030,857	823,361			CD Swap	0	0	097023-CP-8	BOEING CO	2C	1,030,857	823,361
12776* MJ3	Corporate Bond Replication	2C	0	1,187,798	847,468			CD Swap	0	0	26138E-AY-5	KEURIG DR PEPPER INC	2B	1,187,798	847,468
12776* MJ3	Corporate Bond Replication	2C	0	1,194,957	886,249			CD Swap	0	0	31428X-BE-5	FEDEX CORP	2B	1,194,957	886,249
12776* MJ3	Corporate Bond Replication	2C	0	1,032,000	768,726			CD Swap	0	0	38141G-ZN-7	GOLDMAN SACHS GROUP INC	2A	1,032,000	768,726
12776* MJ3	Corporate Bond Replication	2C	0	1,990,745	1,295,840			CD Swap	0	0	404119-CB-3	HCA INC	2C	1,990,745	1,295,840
12776* MJ3	Corporate Bond Replication	2C	0	998,638	881,350			CD Swap	0	0	431282-AS-1	HIGHWOODS REALTY LP	2C	998,638	881,350
12776* MJ3	Corporate Bond Replication	2C	0	1,237,023	789,993			CD Swap	0	0	458140-BV-1	INTEL CORP	2A	1,237,023	789,993
12776* MJ3	Corporate Bond Replication	2C	0	1,901,561	1,216,209			CD Swap	0	0	49271V-AK-6	KEURIG DR PEPPER INC	2B	1,901,561	1,216,209
12776* MJ3	Corporate Bond Replication	2C	0	1,434,259	936,172			CD Swap	0	0	573284-AX-4	MARTIN MARIETTA MATERIAL	2B	1,434,259	936,172

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776* MJ3	Corporate Bond Replication	2C	0	1,107,579	745,052			CD Swap	0	0	58013M-FK-5	MCDONALDS CORPORATION	2A	1,107,579	745,052
12776* MJ3	Corporate Bond Replication	2C	0	1,015,223	758,850			CD Swap	0	0	615369-AY-1	MOODYS CORPORATION	2A	1,015,223	758,850
12776* MJ3	Corporate Bond Replication	2C	0	1,985,285	1,232,900			CD Swap	0	0	655844-CL-0	NORFOLK SOUTHERN CORP	2A	1,985,285	1,232,900
12776* MJ3	Corporate Bond Replication	2C	0	1,097,859	805,548			CD Swap	0	0	68389X-BZ-7	ORACLE CORP	2B	1,097,859	805,548
12776* MJ3	Corporate Bond Replication	2C	0	1,131,633	744,674			CD Swap	0	0	75513E-AC-5	RAYTHEON TECH CORP	2A	1,131,633	744,674
12776* MJ3	Corporate Bond Replication	2C	0	1,988,061	1,218,480			CD Swap	0	0	824348-BP-0	SHERWIN-WILLIAMS CO	2B	1,988,061	1,218,480
12776* MJ3	Corporate Bond Replication	2C	0	997,403	903,110			CD Swap	0	0	92277G-AU-1	VENTAS REALTY LP	2A	997,403	903,110
12776* MJ3	Corporate Bond Replication	2C	0	1,220,673	902,164			CD Swap	0	0	96950F-AP-9	WILLIAMS PARTNER LP	2B	1,220,673	902,164
12776* MJ3	Corporate Bond Replication	2C	0	5,000,000	5,148,807			CD Swap	0	0	G8038#-AT-5	Serco Group PLC	2C	5,000,000	5,148,807
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
12776* MK0	Corporate Bond Replication	1F	25,000,000	11,504,905	8,697,198	12/19/2024	12/20/2029	CD Swap	3,560,082	3,624,186	668138-AE-0	NORTHWESTERN MUTUAL LIFE	1C	7,944,823	5,073,012
12776* MK0	Corporate Bond Replication	1F	0	3,207,678	3,112,050			CD Swap	0	0	707567-AA-1	PENN MUTUAL LIFE INSURANCE CO	1F	3,207,678	3,112,050
12776* MK0	Corporate Bond Replication	1F	0	3,968,000	2,527,973			CD Swap	0	0	707567-AE-3	PENN MUTUAL LIFE INSURANCE CO	1F	3,968,000	2,527,973
12776* MK0	Corporate Bond Replication	1F	0	5,703,988	4,312,064			CD Swap	0	0	878091-BF-3	TEACHERS INSUR & ANNUITY	1D	5,703,988	4,312,064
12776* MK0	Corporate Bond Replication	1F	0	3,963,264	2,648,759			CD Swap	0	0	878091-BG-1	TEACHERS INSUR & ANNUITY	1D	3,963,264	2,648,759
12776* MK0	Corporate Bond Replication	1F	0	3,950,031	2,651,735			CD Swap	0	0	95765P-AE-9	WESTERN & SOUTHERN LIFE	1F	3,950,031	2,651,735
12776* MK0	Corporate Bond Replication	1F	0	2,479,720	2,470,190			CD Swap	0	0	707567-AA-1	PENN MUTUAL LIFE INSURANCE CO	1F	2,479,720	2,470,190
			0	0	0				0	0				0	0
			0	0	0				0	0				0	0
91278*JK1	Long Bond Replication	1F	389,100,000	70,752,000	51,695,444	12/09/2024	06/10/2025	Bond Forward	0	(19,056,556)		New Mountain Guardian IV PCF	1F	70,752,000	70,752,000
91278*JK1	Long Bond Replication	1F	0	5,478,686	5,478,686			Bond Forward	0	0		Orion Infrastructure	2C	5,478,686	5,478,686
91278*JK1	Long Bond Replication	1F	0	2,662,954	2,662,954			Bond Forward	0	0		Gauge Capital II NAV	2C	2,662,954	2,662,954
91278*JK1	Long Bond Replication	1F	0	3,573,366	3,573,366			Bond Forward	0	0		Gauge Capital III NAV	2C	3,573,366	3,573,366
91278*JK1	Long Bond Replication	1F	0	23,625,000	23,625,000			Bond Forward	0	0	03453A-AF-0	Andromeda Funding LLC	1B	23,625,000	23,625,000
91278*JK1	Long Bond Replication	1F	0	5,687,500	5,687,500			Bond Forward	0	0	03453A-AH-6	Andromeda Funding LLC	1D	5,687,500	5,687,500
91278*JK1	Long Bond Replication	1F	0	3,500,000	3,500,000			Bond Forward	0	0	03453A-AK-9	Andromeda Funding LLC	1G	3,500,000	3,500,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03453A-AM-5	Andromeda Funding LLC	2C	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03453A-AP-8	Andromeda Funding LLC	3C	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	03719A-AD-5	Antlia Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	03719A-AF-0	Antlia Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	03719A-AH-6	Antlia Funding LLC	1G	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	03719A-AK-9	Antlia Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	03719A-AM-5	Antlia Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	10,000,000	9,812,752			Bond Forward	0	0	055262-C@-6	BASF	1G	10,000,000	9,812,752
91278*JK1	Long Bond Replication	1F	0	12,000,000	9,685,999			Bond Forward	0	0	12737#-AB-7	CSFV CORE II LLC	1F	12,000,000	9,685,999
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	148288-AD-5	Cassiopeia Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	148288-AF-0	Cassiopeia Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	148288-AH-6	Cassiopeia Funding LLC	1G	2,625,000	2,625,000
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	148288-AK-9	Cassiopeia Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	148288-AM-5	Cassiopeia Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,670,000	1,590,568			Bond Forward	0	0	26252E-AL-3	DRYDEN SENIOR LOAN FUND	1A	1,670,000	1,590,568
91278*JK1	Long Bond Replication	1F	0	2,000,000	1,910,404			Bond Forward	0	0	381738-AL-7	GOLUB CAPITAL PARTNERS CLO LTD	1C	2,000,000	1,910,404
91278*JK1	Long Bond Replication	1F	0	2,000,000	1,929,735			Bond Forward	0	0	38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE	2A	2,000,000	1,929,735
91278*JK1	Long Bond Replication	1F	0	3,000,000	3,095,132			Bond Forward	0	0	38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE	2A	3,000,000	3,095,132
91278*JK1	Long Bond Replication	1F	0	3,939,479	3,624,320			Bond Forward	0	0	38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN	1F	3,939,479	3,624,320
91278*JK1	Long Bond Replication	1F	0	3,499,897	3,131,604			Bond Forward	0	0	38179G-AG-4	GOLUB CAPITAL PARTNERS CLO LTD	1C	3,499,897	3,131,604
91278*JK1	Long Bond Replication	1F	0	3,000,000	3,020,742			Bond Forward	0	0	381938-AB-5	GOLUB CAPITAL PARTNERS FUNDING	1F	3,000,000	3,020,742
91278*JK1	Long Bond Replication	1F	0	1,000,000	981,481			Bond Forward	0	0	647551-C*-9	NEW MOUNTAIN FINANCE CORP	2C	1,000,000	981,481
91278*JK1	Long Bond Replication	1F	0	30,000,000	30,563,310			Bond Forward	0	0	64755B-AA-6	NEW MOUNTAIN GUARDIAN IV	1D	30,000,000	30,563,310
91278*JK1	Long Bond Replication	1F	0	19,250,000	19,250,000			Bond Forward	0	0	685947-AD-5	Orion Funding LLC	1B	19,250,000	19,250,000
91278*JK1	Long Bond Replication	1F	0	4,375,000	4,375,000			Bond Forward	0	0	685947-AF-0	Orion Funding LLC	1D	4,375,000	4,375,000
91278*JK1	Long Bond Replication	1F	0	2,625,000	2,625,000			Bond Forward	0	0	685947-AH-6	Orion Funding LLC	1G	2,625,000	2,625,000

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	685947-AK-9	Orion Funding LLC	2C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	1,968,750	1,968,750			Bond Forward	0	0	685947-AM-5	Orion Funding LLC	3C	1,968,750	1,968,750
91278*JK1	Long Bond Replication	1F	0	13,225,877	13,225,877			Bond Forward	0	0	78474T-AB-5	Stone Point Capital	1F	13,225,877	13,225,877
91278*JK1	Long Bond Replication	1F	0	2,132,570	1,349,829			Bond Forward	0	0	913366-KB-5	UNIV OF CALIFORNIA CA RGTS MED	1D	2,132,570	1,349,829
91278*JK1	Long Bond Replication	1F	0	20,000,000	19,980,582			Bond Forward	0	0	G2964#-AA-7	AP Grange Holding LLC	1G	20,000,000	19,980,582
91278*JK1	Long Bond Replication	1F	0	20,755,628	20,755,628			Bond Forward	0	0	G2971@-AB-8	AP Pistachio LP	1F	20,755,628	20,755,628
91278*JK1	Long Bond Replication	1F	0	23,400,000	23,400,000			Bond Forward	0	0	G7740M-AB-0	SDL III Credit Facility	1E	23,400,000	23,400,000
91278*JK1	Long Bond Replication	1F	0	10,000,000	8,806,394			Bond Forward	0	0	N7660#-AW-7	SHV NEDERLAND B.V.	2A	10,000,000	8,806,394
91278*JK1	Long Bond Replication	1F	0	11,054,982	11,302,920			Bond Forward	0	0	912810-TU-2	US TREAS BOND	1A	11,054,982	11,302,920
9999999999 - Totals				1,163,985,685	1,077,776,830	XXX	XXX	XXX	16,052,258	(46,772,514)	XXX	XXX	XXX	1,147,933,426	1,124,549,344

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	4	339,456,128	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	4	339,456,128	6	824,529,557	10	1,163,985,685
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending Inventory	0	0	0	0	4	339,456,128	10	1,163,985,685	10	1,163,985,685

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	178,458,456	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	13,338,743	
3.	Total (Line 1 plus Line 2)		191,797,199
4.	Part D, Section 1, Column 6	191,797,199	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	115,633,684	
8.	Part B, Section 1, Column 13	13,338,742	
9.	Total (Line 7 plus Line 8)		128,972,426
10.	Part D, Section 1, Column 9	193,833,522	
11.	Part D, Section 1, Column 10	(64,861,095)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

			Potential Exposure Check
13.	Part A, Section 1, Column 21	133,852,828	
14.	Part B, Section 1, Column 20	20,191,800	
15.	Part D, Section 1, Column 12	148,821,461	
16.	Total (Line 13 plus Line 14 minus Line 15)		5,223,167

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	109,458,526	0	109,458,526	0
2. Cost of cash equivalents acquired	2,315,429,175	0	2,315,429,175	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	2,092,060,900	0	2,092,060,900	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)	332,826,801	0	332,826,801	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	332,826,801	0	332,826,801	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
RE 1160 Office		Springfield	OH	07/01/1956	12/31/2021	46,500	0	46,500	46,500	0	0	0	0	0	2,500	0
RE 1210 Office		Springfield	OH	03/02/1965	12/31/2021	250,000	0	250,000	250,000	0	0	0	0	0	15,000	0
RE 1357 Home Office		Blue Ash	OH	12/19/2013	01/01/2020	27,702,413	0	19,967,600	19,967,600	722,587	0	0	(722,587)	0	3,295,587	749,116
RE 1358 Home Office		Blue Ash	OH	11/20/2014	01/01/2020	6,063,988	0	3,228,903	3,228,903	707,511	0	0	(707,511)	0	660,826	337,959
0499999. Properties held for the production of income						34,062,901	0	23,493,003	23,493,003	1,430,098	0	0	(1,430,098)	0	3,973,913	1,087,075
0699999 - Totals						34,062,901	0	23,493,003	23,493,003	1,430,098	0	0	(1,430,098)	0	3,973,913	1,087,075

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
1357 Home Office	Blue Ash	OH	12/19/2013	PFEIFFER PLACE	0	0	0	1,330,581
0199999. Acquired by Purchase					0	0	0	1,330,581
0399999 - Totals					0	0	0	1,330,581

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 Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances 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 Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000067		CHESAPEAKE	VA		04/02/2024	7.500	1,093,997	0	(2,606)	0	0	0	1,420,000	02/16/2024
RES000000071		FERNANDINA BEACH	FL		04/02/2024	8.125	515,506	0	(4,643)	0	0	0	1,150,000	02/24/2024
RES000000074		GALVESTON	TX		03/28/2024	9.250	216,623	0	(1,673)	0	0	0	358,000	03/01/2024
RES000000075		WILDWOOD CREST	NJ		03/28/2024	8.875	227,434	0	(1,163)	0	0	0	300,000	03/07/2024
RES000000076		LOS ANGELES	CA		03/27/2024	7.999	436,123	0	(1,985)	0	0	0	1,030,000	03/11/2024
RES000000086		VASS	NC		03/28/2024	7.250	191,130	0	(470)	0	0	0	271,000	03/05/2024
RES000000087		TOLLESON	AZ		12/16/2024	8.375	365,763	0	(3,038)	0	0	0	510,000	02/13/2024
RES000000089		MESA	AZ		12/16/2024	7.750	331,503	0	(1,207)	0	0	0	545,000	02/21/2024
RES000000090		DAYTON	NV		12/16/2024	8.375	484,888	0	(5,423)	0	0	0	593,000	03/05/2024
RES000000091		BOCA RATON	FL		03/28/2024	7.625	325,266	0	(1,000)	0	0	0	440,000	02/22/2024
RES000000092		GAINESVILLE	FL		12/16/2024	8.125	128,728	0	(875)	0	0	0	195,000	02/27/2024
RES000000093		SARASOTA	FL		03/26/2024	8.625	991,194	0	(4,958)	0	0	0	1,385,000	03/01/2024
RES000000094		LARGO	FL		03/29/2024	9.999	174,370	0	(426)	0	0	0	235,000	03/04/2024
RES000000095		NEWARK	OH		03/27/2024	8.500	165,335	0	(749)	0	0	0	205,000	01/17/2024
RES000000096		LAKEWOOD	WA		03/22/2024	7.250	520,459	0	(1,382)	0	0	0	645,000	03/29/2024
RES000000097		WILMINGTON	OH		03/19/2024	8.375	325,508	0	(3,133)	0	0	0	445,000	03/01/2024
RES000000098		OCEAN CITY	MD		03/28/2024	7.999	212,512	0	(796)	0	0	0	280,000	02/29/2024
RES000000099		CHESTER	PA		03/22/2024	9.250	132,483	0	(674)	0	0	0	175,000	03/11/2024
RES000000100		GREENWOOD	SC		03/25/2024	7.625	121,652	0	307	0	0	0	160,000	03/08/2024
RES000000101		ORANGE PARK	FL		03/25/2024	6.500	183,114	0	452	0	0	0	250,000	03/07/2024
RES000000102		SAN CLEMENTE	CA		03/25/2024	7.250	1,644,609	0	(6,901)	0	0	0	2,030,000	03/04/2024
RES000000103		TRACY	CA		03/25/2024	6.999	902,806	0	(2,588)	0	0	0	1,520,000	03/06/2024
RES000000104		SARASOTE	FL		03/29/2024	8.625	163,100	0	(1,065)	0	0	0	300,000	03/11/2024
RES000000105		LEHIGH ACRES	FL		03/29/2024	7.750	317,970	0	(1,635)	0	0	0	390,000	03/13/2024
RES000000106		OCALA	FL		03/22/2024	8.125	182,820	0	(1,093)	0	0	0	255,000	03/04/2024
RES000000107		UKIAH	CA		03/27/2024	7.375	279,974	0	(1,096)	0	0	0	630,000	03/14/2024
RES000000109		RICHMOND	TX		03/28/2024	7.375	251,748	0	(1,220)	0	0	0	455,000	03/15/2024
RES000000111		WASHINGTON	DC		03/29/2024	7.125	1,092,110	0	(2,982)	0	0	0	1,555,000	03/01/2024
RES000000112		CANTON	GA		03/29/2024	7.875	541,784	0	(2,793)	0	0	0	668,000	03/14/2024
RES000000113		KATY	TX		04/03/2024	7.250	410,801	0	1,197	0	0	0	650,000	03/22/2024
RES000000114		JACKSONVILLE BEACH	FL		04/30/2024	8.375	622,486	0	(1,805)	0	0	0	860,000	02/23/2024
RES000000115		OCALA	FL		04/01/2024	6.875	235,859	0	263	0	0	0	300,000	03/08/2024
RES000000116		WESTFIELD	NJ		03/28/2024	8.250	680,072	0	(6,620)	0	0	0	1,100,000	03/08/2024
RES000000117		ATLANTA	GA		03/28/2024	10.999	511,051	0	(3,951)	0	0	0	673,000	03/11/2024
RES000000118		MESA	AZ		04/02/2024	8.375	491,638	0	(4,101)	0	0	0	600,000	03/15/2024
RES000000119		SOUTH FORK	CO		04/04/2024	8.875	471,884	0	(748)	0	0	0	525,000	03/14/2024
RES000000120		CROSBY	TX		04/05/2024	7.999	344,623	0	(283)	0	0	0	435,000	03/12/2024
RES000000121		FRANKLIN	GA		04/01/2024	8.875	359,824	0	(4,105)	0	0	0	437,000	03/07/2024
RES000000122		BULLOCK	NC		03/28/2024	8.125	289,554	0	(751)	0	0	0	359,500	03/05/2024
RES000000129		SAN ANTONIO	FL		04/08/2024	7.875	226,302	0	(143)	0	0	0	284,000	03/15/2024
RES000000130		STRATFORD	NJ		04/12/2024	9.375	270,606	0	(2,949)	0	0	0	324,000	03/04/2024
RES000000131		BEND	OR		04/08/2024	7.500	266,311	0	(816)	0	0	0	570,000	03/20/2024
RES000000132		AMARILLO	TX		04/05/2024	7.250	152,971	0	(535)	0	0	0	515,000	03/13/2024
RES000000133		SOCIAL CIRCLE	GA		04/08/2024	8.500	564,827	0	(1,764)	0	0	0	664,000	03/20/2024
RES000000134		EVANSVILLE	IN		04/08/2024	7.999	129,278	0	(409)	0	0	0	170,000	03/11/2024
RES000000135		CAPE CORAL	FL		04/11/2024	7.875	447,872	0	(1,985)	0	0	0	800,000	02/08/2024
RES000000136		DENVER	CO		12/16/2024	9.125	503,325	0	(1,842)	0	0	0	640,000	02/08/2024
RES000000137		SAINT CLAIR SHORES	MI		04/03/2024	7.999	164,834	0	(746)	0	0	0	215,000	03/20/2024
RES000000138		WEST WARWICK	RI		12/16/2024	9.125	115,935	0	(330)	0	0	0	148,000	03/19/2024
RES000000139		LEWES	DE		12/16/2024	8.250	308,165	0	(1,415)	0	0	0	405,000	02/19/2024
RES000000140		FORT PIERCE	FL		03/22/2024	8.375	503,912	0	(4,496)	0	0	0	810,000	03/04/2024
RES000000141		MEMPHIS	TN		04/08/2024	7.375	151,831	0	(355)	0	0	0	200,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000144		DUNEDIN	FL		12/16/2024	7.875	1,483,515	0	(6,333)	0	0	0	2,000,000	02/29/2024
RES000000145		ORMOND BEACH	FL		12/16/2024	8.250	245,665	0	(1,297)	0	0	0	400,000	03/05/2024
RES000000146		LAS VEGAS	NV		12/16/2024	7.625	843,149	0	(2,242)	0	0	0	1,225,000	03/13/2024
RES000000147		LEXINGTON	SC		04/18/2024	8.999	230,547	0	(2,280)	0	0	0	310,000	03/18/2024
RES000000148		AUSTIN	TX		04/19/2024	8.875	215,505	0	(1,727)	0	0	0	285,000	04/01/2024
RES000000149		PFLUGERVILLE	TX		04/19/2024	9.500	361,340	0	(4,070)	0	0	0	429,000	03/23/2024
RES000000150		DALLAS	OR		04/18/2024	8.875	608,897	0	(5,279)	0	0	0	703,000	03/06/2024
RES000000151		PAWLEYS ISLAND	SC		12/16/2024	8.625	262,698	0	(1,854)	0	0	0	345,000	03/30/2024
RES000000152		RANCHO SANTA MARGARI	CA		04/18/2024	7.250	1,209,070	0	(2,444)	0	0	0	1,500,888	04/04/2024
RES000000153		LITTLETON	CO		04/09/2024	7.875	485,178	0	(1,920)	0	0	0	600,000	03/10/2024
RES000000155		WAXHAW	NC		04/04/2024	8.875	447,057	0	(4,889)	0	0	0	545,000	03/13/2024
RES000000156		ASHTON	MD		12/16/2024	7.875	1,043,131	0	(4,969)	0	0	0	1,285,000	04/01/2024
RES000000157		LEHIGH ACRES	FL		04/29/2024	8.750	235,257	0	(1,871)	0	0	0	347,000	04/03/2024
RES000000158		KISSIMMEE	FL		04/26/2024	8.375	221,804	0	(616)	0	0	0	294,000	04/09/2024
RES000000159		MUSKEGON	MI		04/26/2024	7.875	137,853	0	(292)	0	0	0	182,000	03/13/2024
RES000000160		CLEARLAKE	CA		04/24/2024	7.625	338,876	0	(166)	0	0	0	452,500	03/28/2024
RES000000161		PARKLAND	FL		12/16/2024	7.625	1,199,306	0	(919)	0	0	0	1,600,000	04/04/2024
RES000000162		LAS VEGAS	NV		04/25/2024	8.125	289,990	0	(1,034)	0	0	0	358,000	04/01/2024
RES000000163		LAS VEGAS	NV		04/23/2024	8.999	202,475	0	(977)	0	0	0	295,000	03/25/2024
RES000000164		PAHOA	HI		04/19/2024	8.875	149,305	0	(831)	0	0	0	195,000	04/10/2024
RES000000165		CHESTER	PA		04/25/2024	8.500	141,345	0	(454)	0	0	0	200,000	04/03/2024
RES000000166		LAS VEGAS	NV		12/16/2024	7.625	305,075	0	(1,166)	0	0	0	376,000	04/02/2024
RES000000167		NORWALK	CT		12/16/2024	8.875	343,581	0	(1,834)	0	0	0	540,000	04/01/2024
RES000000168		BALTIMORE	MD		12/16/2024	8.500	133,338	0	(517)	0	0	0	180,000	04/02/2024
RES000000169		DALLAS	NC		12/16/2024	7.750	182,946	0	(555)	0	0	0	240,000	04/02/2024
RES000000170		ALVARADO	TX		04/29/2024	8.875	528,677	0	(3,933)	0	0	0	615,000	04/09/2024
RES000000171		NORTH MYRTLE BEACH	SC		04/25/2024	8.125	171,191	0	(567)	0	0	0	227,000	03/25/2024
RES000000172		HARLINGEN	TX		12/16/2024	7.875	129,362	0	(738)	0	0	0	255,000	03/29/2024
RES000000173		BATESBURG	SC		04/15/2024	8.875	996,200	0	(9,166)	0	0	0	1,315,000	03/22/2024
RES000000179		MONUMENT	CO		05/01/2024	7.875	501,534	0	(2,705)	0	0	0	845,000	03/25/2024
RES000000180		MOUNT PLEASANT	SC		04/30/2024	8.999	338,379	0	(1,588)	0	0	0	418,000	03/06/2024
RES000000181		WALLIS	TX		04/30/2024	7.999	156,654	0	(743)	0	0	0	235,000	04/09/2024
RES000000182		PAWLEYS ISLAND	SC		12/16/2024	7.750	326,005	0	(1,258)	0	0	0	451,000	04/08/2024
RES000000183		KILLEEN	TX		04/29/2024	7.500	157,297	0	(132)	0	0	0	217,000	04/05/2024
RES000000184		TIKI ISLAND	TX		12/16/2024	8.125	420,662	0	(1,581)	0	0	0	535,000	04/09/2024
RES000000185		PERRY	GA		05/02/2024	8.750	174,287	0	(694)	0	0	0	218,000	04/08/2024
RES000000186		DELRAY BEACH	FL		04/30/2024	7.999	184,672	0	(886)	0	0	0	405,000	04/11/2024
RES000000187		BENTONVILLE	AR		05/01/2024	8.250	341,868	0	(1,446)	0	0	0	480,000	04/18/2024
RES000000188		KISSIMMEE	FL		12/16/2024	7.250	148,082	0	(135)	0	0	0	262,000	04/13/2024
RES000000193		COTO DE CAZA	CA		12/16/2024	8.125	2,050,103	0	(16,967)	0	0	0	4,800,000	04/01/2024
RES000000194		ACWORTH	GA		05/10/2024	7.999	334,881	0	(1,009)	0	0	0	445,000	04/23/2024
RES000000195		KILLEEN	TX		05/06/2024	8.500	132,495	0	(321)	0	0	0	175,000	04/05/2024
RES000000196		MOKENA	IL		05/10/2024	8.500	799,320	0	(5,767)	0	0	0	975,000	04/12/2024
RES000000197		SUMMERVILLE	SC		05/09/2024	8.250	101,598	0	(309)	0	0	0	178,000	04/15/2024
RES000000198		REDWOOD CITY	CA		05/09/2024	7.375	1,236,691	0	(4,025)	0	0	0	1,875,000	04/22/2024
RES000000203		HOUSTON	TX		05/23/2024	8.375	250,926	0	(853)	0	0	0	380,000	05/03/2024
RES000000204		LA MESA	CA		12/16/2024	8.375	1,521,654	0	(9,915)	0	0	0	2,400,000	03/26/2024
RES000000206		KING GEORGE	VA		05/22/2024	7.250	834,722	0	(1,871)	0	0	0	1,100,700	04/09/2024
RES000000207		SAVANNAH	GA		12/16/2024	9.750	253,761	0	(2,558)	0	0	0	380,000	05/07/2024
RES000000208		YUCAIPA	CA		12/16/2024	8.250	298,553	0	(1,025)	0	0	0	530,000	04/22/2024
RES000000209		VANCOUVER	WA		05/17/2024	7.625	145,261	0	(365)	0	0	0	544,000	04/15/2024
RES000000210		OKEECHOBEE	FL		05/23/2024	8.500	317,095	0	(1,394)	0	0	0	445,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000211		SARASOTA	FL		05/23/2024	7.375	254,131	0	917	0	0	0	375,000	05/02/2024
RES000000212		LAKE HAVASU CITY	AZ		05/22/2024	7.999	1,179,555	0	(6,897)	0	0	0	1,920,000	05/01/2024
RES000000213		LAS VEGAS	NV		05/21/2024	7.375	99,954	0	(36)	0	0	0	145,000	04/18/2024
RES000000214		SCRANTON	PA		05/21/2024	8.125	125,510	0	(128)	0	0	0	168,000	05/04/2024
RES000000215		CARNEYS POINT	NJ		05/24/2024	8.375	162,361	0	(462)	0	0	0	213,500	05/09/2024
RES000000216		MIRAMAR	FL		05/28/2024	8.999	346,676	0	(1,097)	0	0	0	430,000	05/13/2024
RES000000217		FORTUNA	CA		05/24/2024	8.250	389,541	0	1,140	0	0	0	455,000	05/10/2024
RES000000220		MIAMI	FL		05/13/2024	7.500	347,669	0	(584)	0	0	0	460,000	03/14/2024
RES000000221		AVENTURA	FL		05/13/2024	10.500	472,491	0	(4,168)	0	0	0	660,000	03/22/2024
RES000000222		WATERBURY	CT		05/15/2024	8.125	215,208	0	(920)	0	0	0	300,000	03/28/2024
RES000000223		REDDING	CA		12/16/2024	8.999	193,054	0	(1,483)	0	0	0	268,000	04/13/2024
RES000000224		WACO	TX		12/16/2024	8.625	135,687	0	(490)	0	0	0	188,000	04/29/2024
RES000000225		KATY	TX		05/15/2024	7.875	169,800	0	(344)	0	0	0	240,000	04/24/2024
RES000000226		NORTH PORT	FL		12/16/2024	9.125	219,205	0	(1,449)	0	0	0	285,000	04/24/2024
RES000000227		POINTBLANK	TX		04/24/2024	8.375	102,215	0	(142)	0	0	0	160,000	03/30/2024
RES000000228		GRANTS	NM		12/16/2024	10.375	218,864	0	(1,007)	0	0	0	270,000	04/30/2024
RES000000229		HUNGTINGTON BEACH	CA		05/10/2024	8.625	1,460,765	0	(6,388)	0	0	0	1,750,000	05/23/2024
RES000000230		PHOENIX	AZ		05/14/2024	8.250	201,631	0	(1,289)	0	0	0	390,000	04/04/2024
RES000000231		MINT HILL	NC		05/15/2024	8.875	431,856	0	(2,517)	0	0	0	517,000	04/16/2024
RES000000233		FORT LAUDERDALE	FL		05/31/2024	8.625	1,035,333	0	(5,378)	0	0	0	1,500,000	05/15/2024
RES000000234		DAVIE	FL		05/31/2024	8.375	99,296	0	(630)	0	0	0	230,000	05/03/2024
RES000000235		FAIRFIELD	CA		05/30/2024	8.250	329,115	0	(1,532)	0	0	0	545,000	04/30/2024
RES000000236		ALLISON PARK	PA		05/29/2024	7.875	429,745	0	(1,734)	0	0	0	560,000	05/03/2024
RES000000237		NEWAYGO	MI		05/29/2024	7.500	237,116	0	(216)	0	0	0	280,000	05/06/2024
RES000000238		JACKSONVILLE	FL		05/31/2024	6.750	181,673	0	534	0	0	0	250,000	05/08/2024
RES000000239		CRYSTAL BEACH	TX		05/31/2024	7.250	638,718	0	(692)	0	0	0	849,000	05/09/2024
RES000000240		REDMOND	OR		05/30/2024	6.999	402,775	0	(55)	0	0	0	505,000	05/13/2024
RES000000241		MIAMI LAKES	FL		05/31/2024	8.500	1,115,136	0	(10,146)	0	0	0	1,350,000	05/09/2024
RES000000242		SPRINGTOWN	TX		12/16/2024	8.999	242,289	0	(1,907)	0	0	0	316,000	05/10/2024
RES000000243		MORONGO VALLEY	CA		05/30/2024	7.375	152,651	0	(332)	0	0	0	275,000	02/14/2024
RES000000244		LAKESIDE	CA		12/16/2024	7.999	849,735	0	(3,158)	0	0	0	1,050,000	05/15/2024
RES000000245		GRAYSON	GA		05/30/2024	6.625	554,646	0	(336)	0	0	0	740,000	04/18/2024
RES000000246		NAPERVILLE	IL		06/06/2024	8.375	511,785	0	(3,930)	0	0	0	725,000	04/29/2024
RES000000247		NORTH CHESTERFIELD	VA		12/16/2024	9.250	137,237	0	(518)	0	0	0	305,000	04/25/2024
RES000000248		LEBANON	OR		06/03/2024	7.625	111,876	0	(228)	0	0	0	470,000	04/24/2024
RES000000249		SUNRISE	FL		12/16/2024	8.875	389,291	0	(1,730)	0	0	0	480,000	05/10/2024
RES000000250		MARCUS HOOK	PA		12/16/2024	8.500	124,762	0	(352)	0	0	0	165,000	05/14/2024
RES000000251		PORT CHARLOTTE	FL		05/31/2024	7.750	179,526	0	(500)	0	0	0	235,000	05/13/2024
RES000000252		MAHOMET	IL		06/06/2024	7.875	227,837	0	(1,104)	0	0	0	375,000	05/17/2024
RES000000253		SAVANNAH	GA		06/06/2024	8.250	237,621	0	(996)	0	0	0	310,000	05/20/2024
RES000000254		SAN ANTONIO	TX		06/03/2024	8.250	132,701	0	(444)	0	0	0	175,000	05/13/2024
RES000000255		BURBANK	CA		06/03/2024	7.125	320,101	0	(773)	0	0	0	775,000	05/15/2024
RES000000256		NATIONAL CITY	CA		12/16/2024	8.500	1,216,279	0	(9,329)	0	0	0	1,585,000	05/16/2024
RES000000257		MIDLAND	TX		06/03/2024	7.750	213,018	0	(229)	0	0	0	415,000	05/21/2024
RES000000258		LIBERTY HILL	TX		06/07/2024	7.125	404,022	0	(977)	0	0	0	1,105,000	05/23/2024
RES000000260		MIRAMAR BEACH	FL		12/16/2024	8.625	327,577	0	(1,766)	0	0	0	425,000	04/22/2024
RES000000261		ORANGE	NJ		06/12/2024	8.125	230,897	0	(551)	0	0	0	385,000	02/15/2024
RES000000262		HOUSTON	TX		06/10/2024	8.500	317,572	0	(144)	0	0	0	353,000	05/13/2024
RES000000263		MYRTLE BEACH	SC		06/14/2024	8.250	1,091,398	0	(7,303)	0	0	0	1,325,000	05/14/2024
RES000000264		PARKER	CO		06/10/2024	7.999	776,293	0	(5,423)	0	0	0	1,552,000	05/21/2024
RES000000265		COLTON	CA		06/10/2024	7.375	319,526	0	(692)	0	0	0	530,000	05/24/2024
RES000000266		BROOKSHIRE	TX		06/14/2024	8.375	240,259	0	(379)	0	0	0	298,000	05/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000267		VIRGINIA BEACH	VA		06/10/2024	6.875	139,913	0	(207)	0	0	0	240,000	05/19/2024
RES000000268		HOLLYWOOD	FL		06/13/2024	7.375	374,184	0	(566)	0	0	0	530,000	05/21/2024
RES000000269		BROOKSVILLE	FL		06/11/2024	7.625	281,189	0	(845)	0	0	0	345,000	05/28/2024
RES000000270		SAN CLEMENTE	CA		12/16/2024	9.625	1,082,437	0	(1,685)	0	0	0	1,275,000	04/27/2024
RES000000271		AURORA	CO		12/16/2024	8.750	410,600	0	(5,361)	0	0	0	800,000	03/24/2024
RES000000272		PORTLAND	OR		12/16/2024	8.625	1,195,403	0	(9,858)	0	0	0	1,495,000	04/05/2024
RES000000273		WASHOUGAL	WA		06/19/2024	6.999	369,379	0	(506)	0	0	0	740,000	05/29/2024
RES000000274		GREENWOOD	AR		06/21/2024	8.125	143,190	0	(320)	0	0	0	188,000	05/28/2024
RES000000276		ORMOND BEACH	FL		06/21/2024	7.750	239,939	0	(487)	0	0	0	315,000	05/30/2024
RES000000277		SUFFOLK	VA		06/20/2024	8.625	106,355	0	(208)	0	0	0	200,000	04/04/2024
RES000000278		BURBANK	CA		12/16/2024	8.250	503,367	0	(1,789)	0	0	0	660,000	05/31/2024
RES000000279		AWENDAW	SC		12/16/2024	8.375	613,926	0	(2,362)	0	0	0	720,000	04/10/2024
RES000000280		LEWES	DE		05/29/2024	7.625	300,698	0	(777)	0	0	0	400,000	04/24/2024
RES000000281		WITTMAN	MD		06/10/2024	8.125	1,772,280	0	(10,859)	0	0	0	2,500,000	05/10/2024
RES000000282		SAPPHIRE	NC		06/17/2024	9.750	128,407	0	(783)	0	0	0	155,000	05/19/2024
RES000000283		FORT WORTH	TX		06/28/2024	9.625	616,823	0	(3,387)	0	0	0	807,000	05/17/2024
RES000000284		OCEANSIDE	CA		06/25/2024	7.750	154,871	0	(507)	0	0	0	875,000	06/03/2024
RES000000285		NORRIDGE	IL		06/24/2024	7.500	299,043	0	(586)	0	0	0	380,000	06/04/2024
RES000000286		SMITHS STATION	AL		12/16/2024	8.625	466,982	0	(1,272)	0	0	0	640,000	06/04/2024
RES000000287		VENICE	FL		06/27/2024	7.625	317,928	0	(1,057)	0	0	0	515,000	06/03/2024
RES000000288		PUEBLO	CO		12/16/2024	7.999	232,544	0	(986)	0	0	0	340,000	05/30/2024
RES000000289		APPLE VALLEY	CA		12/16/2024	7.500	320,443	0	(733)	0	0	0	395,000	05/31/2024
RES000000290		PAHALA	HI		12/16/2024	8.375	227,270	0	(1,120)	0	0	0	280,000	05/24/2024
RES000000291		VIRGINIA BEACH	VA		12/16/2024	7.375	1,621,646	0	(4,439)	0	0	0	2,100,000	05/29/2024
RES000000292		ROHNERT PARK	CA		06/24/2024	6.500	328,328	0	(154)	0	0	0	754,000	06/01/2024
RES000000293		COLORADO SPRINGS	CO		12/16/2024	7.999	364,493	0	(1,154)	0	0	0	510,000	06/06/2024
RES000000294		CARTERSVILLE	GA		06/28/2024	6.999	111,370	0	(616)	0	0	0	295,000	06/17/2024
RES000000295		TAMPA	FL		06/28/2024	6.999	1,148,195	0	(1,960)	0	0	0	1,800,000	06/12/2024
RES000000296		BRIGHTON	CO		12/16/2024	8.750	711,361	0	(4,889)	0	0	0	815,000	06/19/2024
RES000000297		COROLLA	NC		12/16/2024	8.500	598,766	0	(3,113)	0	0	0	835,000	05/28/2024
RES000000298		FORT WORTH	TX		12/16/2024	8.500	208,359	0	(480)	0	0	0	275,000	06/10/2024
RES000000299		DALLAS	PA		12/16/2024	8.750	333,526	0	(656)	0	0	0	440,000	05/23/2024
RES000000300		ODENTON	MD		06/26/2024	6.500	636,550	0	96	0	0	0	848,000	04/07/2024
RES000000301		KERNERSVILLE	NC		12/16/2024	8.250	510,259	0	(2,665)	0	0	0	757,000	04/25/2024
RES000000302		KELLER	TX		12/16/2024	8.500	204,721	0	(446)	0	0	0	270,000	06/24/2024
RES000000303		HANFORD	CA		06/18/2024	7.125	434,815	0	360	0	0	0	550,000	05/20/2024
RES000000304		TAMPA	FL		06/28/2024	6.625	426,864	0	(406)	0	0	0	585,000	06/03/2024
RES000000305		BOYNTON BEACH	FL		07/11/2024	7.500	467,109	0	(998)	0	0	0	705,000	06/11/2024
RES000000306		TACOMA	WA		07/09/2024	8.750	385,524	0	(786)	0	0	0	610,000	06/04/2024
RES000000308		INDIANAPOLIS	IN		12/16/2024	9.500	279,109	0	(851)	0	0	0	367,000	06/21/2024
RES000000309		PORTLAND	OR		07/01/2024	7.875	847,576	0	(3,433)	0	0	0	1,100,000	06/18/2024
RES000000310		JUPITER	FL		12/16/2024	7.875	1,742,785	0	(4,170)	0	0	0	2,150,000	06/10/2024
RES000000311		ISLE OF PALMS	SC		07/12/2024	7.875	437,143	0	(1,598)	0	0	0	600,000	06/24/2024
RES000000312		LEXINGTON	NC		12/16/2024	8.375	146,746	0	(550)	0	0	0	194,000	05/29/2024
RES000000313		PANAMA CITY	FL		06/26/2024	8.750	331,680	0	(1,862)	0	0	0	430,000	06/11/2024
RES000000314		NORTH REDINGTON	FL		07/17/2024	8.250	1,450,631	0	(4,422)	0	0	0	1,750,000	06/14/2024
RES000000315		CLERMONT	FL		07/15/2024	7.999	429,888	0	(810)	0	0	0	528,000	06/14/2024
RES000000316		ROCKFORD	IL		07/15/2024	7.999	121,956	0	(219)	0	0	0	160,000	06/14/2024
RES000000317		WORTHINGTON	OH		12/16/2024	8.750	401,801	0	(1,827)	0	0	0	526,000	06/20/2024
RES000000318		TRACY	CA		07/16/2024	7.250	312,521	0	(911)	0	0	0	660,000	06/24/2024
RES000000319		SAN JOSE	CA		12/16/2024	7.750	619,082	0	(2,779)	0	0	0	1,165,000	06/26/2024
RES000000320		COCONUT CREEK	FL		12/16/2024	7.500	213,054	0	(517)	0	0	0	285,000	06/25/2024

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RES000000321		CYPRESS	TX		12/16/2024	7.250	930,330	0	(2,311)	0	0	0	1,150,000	06/27/2024
RES000000322		ODESSA	FL		07/16/2024	7.500	1,063,877	0	(3,043)	0	0	0	1,567,000	07/08/2024
RES000000323		ROSENBERG	TX		07/15/2024	8.750	273,323	0	(1,101)	0	0	0	340,000	06/19/2024
RES000000324		SAVANNAH	GA		12/16/2024	8.500	448,788	0	(1,685)	0	0	0	560,000	06/28/2024
RES000000325		SAN ANTONIO	TX		12/16/2024	9.125	297,664	0	(1,166)	0	0	0	368,000	05/23/2024
RES000000326		COLUMBUS	OH		07/23/2024	7.500	243,634	0	(329)	0	0	0	330,000	05/31/2024
RES000000327		NASHVILLE	TN		07/19/2024	7.250	315,691	0	(554)	0	0	0	715,000	06/17/2024
RES000000328		DICKINSON	TX		07/23/2024	7.250	203,935	0	(319)	0	0	0	352,000	07/01/2024
RES000000329		NAPERVILLE	IL		07/22/2024	7.625	194,419	0	(400)	0	0	0	330,000	06/24/2024
RES000000330		KATY	TX		12/16/2024	8.125	481,477	0	(287)	0	0	0	666,200	04/27/2024
RES000000331		WATAUGA	TX		07/24/2024	8.250	197,496	0	(854)	0	0	0	250,000	06/28/2024
RES000000332		HOWEY IN THE HILLS	FL		07/23/2024	6.900	289,430	0	(436)	0	0	0	384,000	07/04/2024
RES000000333		GOLDEN	CO		12/16/2024	9.625	359,628	0	(1,430)	0	0	0	415,000	06/01/2024
RES000000334		NORTH PALM BEACH	FL		07/26/2024	7.375	216,473	0	(259)	0	0	0	292,000	07/05/2024
RES000000335		HALLANDALE BEACH	FL		07/25/2024	7.750	193,527	0	(223)	0	0	0	262,000	07/10/2024
RES000000336		CHICO	CA		07/23/2024	7.500	235,864	0	(520)	0	0	0	590,000	07/10/2024
RES000000337		CLEVELAND	OH		12/16/2024	9.125	125,442	0	(306)	0	0	0	171,000	02/21/2024
RES000000338		HIGHLAND SPRINGS	VA		12/16/2024	8.375	157,009	0	(286)	0	0	0	193,000	05/25/2024
RES000000339		NEW ORLEANS	LA		07/29/2024	7.375	307,668	0	(643)	0	0	0	532,000	07/12/2024
RES000000340		CHARLOTTE	NC		07/29/2024	7.875	1,345,836	0	(6,512)	0	0	0	4,200,000	07/01/2024
RES000000341		PRESCOTT VALLEY	AZ		07/26/2024	9.375	1,378,156	0	(5,108)	0	0	0	1,600,000	07/10/2024
RES000000342		GARDEN CITY	UT		12/16/2024	7.999	299,883	0	(799)	0	0	0	425,000	07/11/2024
RES000000343		KATY	TX		07/30/2024	7.250	211,416	0	(347)	0	0	0	296,000	07/11/2024
RES000000344		FOX LAKE	IL		08/02/2024	7.999	222,826	0	(188)	0	0	0	314,000	07/14/2024
RES000000345		FAYETTEVILLE	NC		12/16/2024	7.999	423,441	0	(1,394)	0	0	0	524,000	07/16/2024
RES000000346		ARLINGTON	TX		12/16/2024	8.625	226,487	0	(820)	0	0	0	318,000	07/15/2024
RES000000347		CHICAGO	IL		08/07/2024	7.999	110,898	0	(454)	0	0	0	200,000	07/17/2024
RES000000348		ESCONDIDO	CA		12/16/2024	7.750	1,249,788	0	(4,431)	0	0	0	2,020,000	07/11/2024
RES000000349		NAPLES	FL		12/16/2024	7.375	358,291	0	(652)	0	0	0	440,000	07/16/2024
RES000000350		MILFORD	CT		08/07/2024	7.750	152,583	0	(205)	0	0	0	200,000	07/17/2024
RES000000351		PLANTATION	FL		12/16/2024	7.875	152,371	0	(379)	0	0	0	199,000	07/16/2024
RES000000352		DURHAM	NC		08/09/2024	7.500	268,332	0	(706)	0	0	0	347,000	07/18/2024
RES000000353		SAVANNAH	TX		08/09/2024	7.500	410,666	0	(786)	0	0	0	550,000	07/23/2024
RES000000354		ROCKINGHAM	VA		12/16/2024	8.999	294,595	0	(642)	0	0	0	345,000	05/09/2024
RES000000355		MCALLEN	TX		08/05/2024	7.750	243,191	0	(715)	0	0	0	340,000	05/15/2024
RES000000356		PORT ORANGE	FL		07/30/2024	7.625	289,569	0	(695)	0	0	0	387,000	07/13/2024
RES000000357		MONTGOMERY	TX		07/30/2024	7.375	470,611	0	(1,059)	0	0	0	706,000	07/12/2024
RES000000358		WINTER PARK	FL		08/09/2024	7.750	225,271	0	(621)	0	0	0	292,000	07/26/2024
RES000000359		HOUSTON	TX		08/13/2024	7.875	159,500	0	(487)	0	0	0	219,000	03/01/2024
RES000000360		DELRAY BEACH	FL		08/13/2024	7.500	352,331	0	(642)	0	0	0	950,000	07/11/2024
RES000000361		BOERNE	TX		12/16/2024	8.250	287,913	0	(459)	0	0	0	335,000	07/09/2024
RES000000362		WINDERMERE	FL		12/16/2024	7.625	1,000,363	0	(2,155)	0	0	0	1,225,000	07/26/2024
RES000000363		BOYNTON BEACH	FL		08/16/2024	6.750	878,904	0	(1,437)	0	0	0	1,400,000	07/25/2024
RES000000364		AVENTURA	FL		08/13/2024	7.250	151,895	0	(121)	0	0	0	200,000	07/30/2024
RES000000365		NEW PORT RICHEY	FL		08/14/2024	8.750	426,889	0	(1,599)	0	0	0	594,000	08/01/2024
RES000000366		WINTER HAVEN	FL		08/13/2024	6.875	155,693	0	3	0	0	0	200,000	07/29/2024
RES000000367		FAYETTEVILLE	NC		08/13/2024	7.875	142,496	0	(218)	0	0	0	178,000	07/31/2024
RES000000368		SAN ANTONIO	TX		08/02/2024	6.750	283,987	0	3,089	0	0	0	390,000	07/12/2024
RES000000369		SAINT LOUIS	MO		08/14/2024	7.500	116,517	0	163	0	0	0	170,000	07/24/2024
RES000000370		KAPOLEI	HI		08/16/2024	6.750	353,804	0	(424)	0	0	0	640,000	07/12/2024
RES000000371		KANSAS CITY	MO		08/15/2024	7.250	182,218	0	(309)	0	0	0	240,000	07/09/2024
RES000000372		NASHVILLE	TN		12/16/2024	7.625	415,512	0	(1,050)	0	0	0	830,000	07/09/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000374		LAKE WORTH	FL		12/16/2024	7.375	155,799	0	(362)	0	0	0	205,000	07/18/2024
RES000000375		CARROLLTON	TX		12/16/2024	7.750	400,564	0	(758)	0	0	0	575,000	07/20/2024
RES000000376		FARMERS BRANCH	TX		08/23/2024	7.500	215,593	0	(351)	0	0	0	282,000	07/22/2024
RES000000377		EAST WENATCHEE	WA		08/21/2024	7.875	436,942	0	(2,114)	0	0	0	568,000	07/22/2024
RES000000378		OAK LAWN	IL		08/23/2024	7.500	402,165	0	(671)	0	0	0	495,000	08/09/2024
RES000000379		WAXAHACHIE	TX		12/16/2024	7.875	341,725	0	(684)	0	0	0	555,000	08/04/2024
RES000000380		PANAMA CITY BEACH	FL		08/20/2024	8.250	359,931	0	(972)	0	0	0	470,000	07/30/2024
RES000000381		SAINT GEORGE ISLAND	FL		12/16/2024	8.500	1,238,326	0	(4,760)	0	0	0	1,615,000	07/26/2024
RES000000382		MORGAN	UT		08/22/2024	7.999	1,069,422	0	(4,277)	0	0	0	1,300,000	08/06/2024
RES000000383		CARPENTERSVILLE	IL		12/16/2024	7.500	218,289	0	(475)	0	0	0	270,000	08/02/2024
RES000000384		ATHENS	GA		12/16/2024	7.375	240,812	0	(337)	0	0	0	305,000	08/09/2024
RES000000385		HAMPTON	VA		08/06/2024	7.500	107,632	0	(201)	0	0	0	168,000	07/10/2024
RES000000386		SARASOTA	FL		08/28/2024	8.250	427,876	0	(2,137)	0	0	0	545,000	07/22/2024
RES000000387		MONTROSE	CO		12/16/2024	7.875	239,420	0	(609)	0	0	0	359,000	07/29/2024
RES000000388		MADISON	MS		12/16/2024	7.125	715,718	0	(1,892)	0	0	0	1,300,000	06/20/2024
RES000000390		MURRIETA	CA		08/29/2024	6.999	309,368	0	(638)	0	0	0	899,000	08/10/2024
RES000000391		MIAMI	FL		08/22/2024	7.125	1,019,913	0	(1,187)	0	0	0	1,260,000	08/01/2024
RES000000392		ACWORTH	GA		12/16/2024	7.500	1,298,950	0	(5,439)	0	0	0	2,607,000	08/13/2024
RES000000393		HOUSTON	TX		12/16/2024	6.999	1,349,645	0	(2,796)	0	0	0	1,701,000	08/04/2024
RES000000394		HELOTES	TX		12/16/2024	8.999	352,181	0	(1,154)	0	0	0	398,000	08/09/2024
RES000000395		FORNEY	TX		08/29/2024	6.500	263,000	0	(329)	0	0	0	350,000	08/12/2024
RES000000396		INDEPENDENCE	VA		12/16/2024	7.500	233,557	0	(638)	0	0	0	285,000	08/14/2024
RES000000397		CONYERS	GA		09/03/2024	7.250	118,565	0	(185)	0	0	0	165,000	08/09/2024
RES000000398		BOYNTON BEACH	FL		08/27/2024	6.875	286,578	0	43	0	0	0	365,000	08/09/2024
RES000000399		SAN CARLOS	CA		12/16/2024	6.875	1,950,918	0	(3,046)	0	0	0	2,400,000	08/15/2024
RES000000400		PANAMA CITY	FL		08/23/2024	8.500	215,865	0	(690)	0	0	0	300,000	06/27/2024
RES000000401		LIVE OAK	FL		12/16/2024	8.250	257,195	0	(1,648)	0	0	0	362,000	07/25/2024
RES000000402		BOCA RATON	FL		08/26/2024	7.625	1,503,501	0	(3,286)	0	0	0	1,850,000	07/29/2024
RES000000403		MIAMI	FL		12/16/2024	7.250	412,847	0	(1,074)	0	0	0	570,000	06/12/2024
RES000000404		MERIDEN	CT		12/16/2024	7.625	216,338	0	(655)	0	0	0	270,000	07/30/2024
RES000000405		GASTONIA	NC		09/09/2024	6.875	190,037	0	(225)	0	0	0	248,000	08/09/2024
RES000000406		JUPITER	FL		12/16/2024	7.375	1,221,205	0	(2,458)	0	0	0	1,600,000	08/09/2024
RES000000407		MIAMI BEACH	FL		12/16/2024	7.625	736,958	0	(2,814)	0	0	0	950,000	07/29/2024
RES000000409		ATLANTA	GA		08/07/2024	6.750	216,657	0	(216)	0	0	0	304,000	06/01/2024
RES000000410		HOWELL	NJ		08/22/2024	7.125	406,775	0	(584)	0	0	0	630,000	07/01/2024
RES000000411		BALL GROUND	GA		12/16/2024	7.500	431,779	0	(1,100)	0	0	0	525,000	07/01/2024
RES000000412		MABLETON	GA		12/16/2024	7.990	311,839	0	(1,007)	0	0	0	405,000	07/01/2024
RES000000413		ZEPHYR COVE	NV		08/16/2024	8.375	2,032,431	0	(5,074)	0	0	0	3,524,850	07/01/2024
RES000000414		HARRIMAN	TN		08/16/2024	8.125	181,732	0	(411)	0	0	0	235,000	07/01/2024
RES000000415		BRENTWOOD	NY		08/13/2024	7.250	434,562	0	(1,043)	0	0	0	690,000	07/01/2024
RES000000416		MONTCLAIR	CA		07/30/2024	7.000	630,673	0	(2,184)	0	0	0	820,000	06/01/2024
RES000000417		ROCK CITY FALLS	NY		08/16/2024	7.625	436,019	0	(969)	0	0	0	620,017	07/01/2024
RES000000418		SIMPSONVILLE	SC		12/16/2024	7.375	514,064	0	(1,323)	0	0	0	765,931	07/01/2024
RES000000419		CHESTER	NJ		12/16/2024	9.125	964,042	0	(6,382)	0	0	0	1,321,650	06/01/2024
RES000000420		LOS ANGELES	CA		12/16/2024	7.625	414,226	0	(1,331)	0	0	0	770,067	07/01/2024
RES000000421		HACIENDA HEIGHTS	CA		08/08/2024	7.500	1,043,791	0	(3,445)	0	0	0	1,350,059	07/01/2024
RES000000422		HAYWARD	CA		05/09/2024	8.375	831,416	0	(5,988)	0	0	0	1,000,000	04/01/2024
RES000000423		LAWRENCEVILLE	GA		08/07/2024	6.875	248,541	0	(248)	0	0	0	349,000	07/01/2024
RES000000424		SAN JOSE	CA		07/27/2024	7.375	1,239,511	0	(4,133)	0	0	0	1,520,000	07/01/2024
RES000000425		JERSEY CITY	NJ		12/16/2024	9.250	343,485	0	(2,164)	0	0	0	465,000	06/01/2024
RES000000426		OCEANSIDE	CA		12/16/2024	7.750	526,870	0	(1,355)	0	0	0	609,985	07/01/2024
RES000000427		GARDEN GROVE	CA		08/03/2024	7.500	311,329	0	(1,564)	0	0	0	594,999	07/01/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000428		SAN JOSE	CA		08/06/2024	7.375	1,013,532	0	(5,034)	0	0	0	1,779,999	07/01/2024
RES000000429		BROOKLYN	NY		06/26/2024	6.875	2,004,266	0	(962)	0	0	0	2,650,000	03/01/2024
RES000000430		SANTA ANA	CA		05/14/2024	6.875	362,504	0	(484)	0	0	0	480,000	05/01/2024
RES000000431		EAST HAMPTON	NY		08/09/2024	8.500	1,155,237	0	(3,098)	0	0	0	1,575,000	07/01/2024
RES000000432		NASHVILLE	TN		12/16/2024	7.500	427,827	0	(1,106)	0	0	0	519,900	08/01/2024
RES000000433		LAGUNA HILLS	CA		12/16/2024	6.999	316,727	0	(998)	0	0	0	658,873	07/01/2024
RES000000434		NEWNAN	GA		12/16/2024	8.875	452,272	0	(1,374)	0	0	0	490,000	08/01/2024
RES000000435		NORTH HOLLYWOOD	CA		09/12/2024	6.750	1,135,229	0	(1,088)	0	0	0	1,600,000	08/01/2024
RES000000436		SAN MARINO	CA		07/27/2024	7.875	1,880,454	0	(7,796)	0	0	0	2,849,984	07/01/2024
RES000000437		SAN ANTONIO	TX		07/26/2024	7.750	196,282	0	(554)	0	0	0	278,018	08/01/2024
RES000000438		AUSTELL	GA		08/20/2024	7.875	274,912	0	(1,042)	0	0	0	379,318	07/01/2024
RES000000439		SOCORRO	TX		07/31/2024	9.125	195,820	0	(1,328)	0	0	0	267,500	06/01/2024
RES000000440		KISSIMMEE	FL		07/23/2024	8.750	1,272,295	0	998	0	0	0	1,737,100	06/01/2024
RES000000441		NEW PORT RICHEY	FL		09/10/2024	8.500	624,971	0	(1,701)	0	0	0	594,000	08/01/2024
RES000000442		ELIZABETH	NJ		09/11/2024	7.375	445,815	0	(1,039)	0	0	0	615,000	08/09/2024
RES000000443		BOCA RATON	FL		09/16/2024	7.375	267,449	0	(478)	0	0	0	500,000	07/15/2024
RES000000444		REYNOLDSBURG	OH		09/11/2024	7.625	173,233	0	(96)	0	0	0	215,000	08/20/2024
RES000000445		BILLINGS	MT		09/09/2024	7.250	310,522	0	(744)	0	0	0	440,000	08/20/2024
RES000000446		MIDDLETOWN	PA		09/17/2024	7.375	143,470	0	(61)	0	0	0	181,000	08/13/2024
RES000000449		GILBERT	AZ		09/06/2024	7.125	309,219	0	(569)	0	0	0	510,000	08/23/2024
RES000000450		SAINT PETERSBURG	FL		09/16/2024	7.999	347,726	0	(3,599)	0	0	0	451,000	08/22/2024
RES000000451		WILDWOOD	FL		09/10/2024	7.375	252,984	0	(662)	0	0	0	365,000	08/30/2024
RES000000453		CAPE CORAL	FL		09/13/2024	6.999	223,092	0	(295)	0	0	0	316,000	08/24/2024
RES000000454		SATELLITE BEACH	FL		12/01/2024	6.625	422,281	0	4,809	0	0	0	572,000	08/08/2024
RES000000455		BRAINERD	MN		09/16/2024	7.250	297,780	0	(342)	0	0	0	390,000	08/24/2024
RES000000456		PHOENIX	AZ		09/16/2024	7.500	1,306,145	0	(3,159)	0	0	0	1,600,000	08/23/2024
RES000000457		BRAINERD	MN		12/16/2024	7.500	236,699	0	3,164	0	0	0	320,000	08/24/2024
RES000000458		ROUND ROCK	TX		09/13/2024	7.625	309,861	0	(797)	0	0	0	375,000	08/29/2024
RES000000459		HAMPSTEAD	NC		12/16/2024	8.375	1,087,445	0	(5,040)	0	0	0	1,398,000	02/01/2024
RES000000460		TAMPA	FL		12/16/2024	8.250	317,568	0	(1,335)	0	0	0	381,000	04/01/2024
RES000000461		LAKE ELSINORE	CA		12/16/2024	7.625	463,456	0	(1,633)	0	0	0	560,000	01/01/2024
RES000000462		SALEM	MA		01/12/2024	8.125	337,236	0	(1,322)	0	0	0	526,000	10/01/2023
RES000000463		WOODLAND HILLS	CA		01/20/2024	7.625	1,645,748	0	(6,167)	0	0	0	2,025,000	12/01/2023
RES000000464		BOCA RATON	FL		12/16/2024	7.785	610,316	0	(2,137)	0	0	0	735,000	03/01/2024
RES000000465		ROSEVILLE	CA		04/03/2024	7.875	448,543	0	(1,518)	0	0	0	553,990	03/01/2024
RES000000466		SAN DIEGO	CA		12/16/2024	7.500	2,014,757	0	(6,820)	0	0	0	2,450,000	12/01/2023
RES000000467		OLD LYME	CT		12/16/2024	7.250	528,391	0	(1,335)	0	0	0	834,999	12/01/2023
RES000000468		EAST MORICHES	NY		06/28/2023	7.750	616,192	0	(950)	0	0	0	755,637	03/01/2023
RES000000469		MADERA	CA		01/30/2024	6.125	353,559	0	(98)	0	0	0	859,900	01/01/2024
RES000000470		THOMPSONS STATION	TN		12/16/2024	8.375	537,195	0	(2,322)	0	0	0	648,180	10/01/2023
RES000000471		HERSHEY	PA		12/16/2024	8.125	662,341	0	(2,825)	0	0	0	800,000	01/01/2024
RES000000472		MIAMI	FL		12/16/2024	7.750	825,669	0	(2,838)	0	0	0	995,000	02/01/2024
RES000000473		WINTER GARDEN	FL		12/16/2024	7.250	1,953,136	0	(3,774)	0	0	0	2,400,003	03/01/2024
RES000000474		KIRKLAND	WA		12/16/2024	7.875	965,328	0	(2,896)	0	0	0	1,106,107	01/01/2024
RES000000475		WEST COVINA	CA		01/12/2024	7.875	754,337	0	(2,473)	0	0	0	917,000	12/01/2023
RES000000476		JACKSONVILLE	FL		12/16/2024	8.500	244,584	0	(634)	0	0	0	300,000	10/01/2023
RES000000477		FULLERTON	CA		12/16/2024	7.999	1,111,065	0	(2,867)	0	0	0	1,360,000	04/01/2024
RES000000478		COVINA	CA		12/16/2024	8.500	699,140	0	(2,742)	0	0	0	850,000	11/01/2023
RES000000479		CLEBURNE	TX		12/16/2024	7.375	326,750	0	(730)	0	0	0	400,000	05/01/2024
RES000000480		CAPE CORAL	FL		12/16/2024	7.500	281,654	0	(759)	0	0	0	343,000	01/01/2024
RES000000481		LA CANADA FLINTRIDGE	CA		12/21/2023	8.000	1,596,053	0	(6,444)	0	0	0	1,965,000	12/01/2023
RES000000482		WEST COVINA	CA		02/14/2024	8.375	664,505	0	(2,046)	0	0	0	765,000	01/01/2024

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RES000000483		ALBUQUERQUE	NM		12/16/2024	8.250	180,028	0	(366)	0	0	0	340,000	01/01/2024
RES000000485		LOS ANGELES	CA		12/16/2024	7.500	1,251,947	0	(3,053)	0	0	0	1,755,000	05/01/2023
RES000000487		BRENTWOOD	TN		12/16/2024	7.750	1,931,107	0	(7,925)	0	0	0	2,475,000	02/01/2024
RES000000488		WOODLAND HILLS	CA		12/16/2024	7.250	1,437,594	0	(5,602)	0	0	0	1,749,906	02/01/2024
RES000000489		NEWARK	DE		02/05/2024	7.875	251,858	0	(808)	0	0	0	360,984	01/01/2024
RES000000491		NEWBURY PARK	CA		04/11/2024	7.250	835,762	0	(2,649)	0	0	0	1,025,000	03/01/2024
RES000000492		VAUXHALL	NJ		04/12/2024	7.875	208,408	0	(633)	0	0	0	407,000	03/01/2024
RES000000493		CASHIERS	NC		12/16/2024	7.500	1,307,240	0	(2,803)	0	0	0	1,600,000	03/01/2024
RES000000494		SIMI VALLEY	CA		12/16/2024	7.875	1,125,347	0	(4,833)	0	0	0	1,450,000	12/01/2023
RES000000495		LAS VEGAS	NV		12/16/2024	8.000	506,469	0	(1,839)	0	0	0	628,475	12/01/2023
RES000000496		TAMPA	FL		02/29/2024	7.750	280,065	0	(807)	0	0	0	340,000	02/01/2024
RES000000497		JAMAICA	NY		02/27/2024	7.250	1,034,739	0	(1,724)	0	0	0	1,260,000	01/01/2024
RES000000498		LOS ANGELES	CA		12/16/2024	7.625	489,198	0	(1,924)	0	0	0	944,999	02/01/2024
RES000000499		RESEDA	CA		12/16/2024	8.250	729,651	0	(2,184)	0	0	0	840,000	02/01/2024
RES000000500		MAHOPAC	NY		12/11/2023	8.125	478,141	0	(1,579)	0	0	0	585,000	10/01/2023
RES000000501		SACRAMENTO	CA		08/29/2024	7.125	247,237	0	(694)	0	0	0	400,000	08/01/2024
RES000000502		MOUNT LAUREL	NJ		08/29/2024	7.250	247,415	0	(507)	0	0	0	362,000	07/01/2024
RES000000503		CLERMONT	FL		12/16/2024	7.630	723,511	0	(2,504)	0	0	0	1,002,571	06/01/2024
RES000000504		CLERMONT	FL		12/16/2024	7.500	424,002	0	(1,431)	0	0	0	587,490	08/01/2024
RES000000505		JACKSONVILLE	FL		08/29/2024	8.500	164,504	0	(646)	0	0	0	235,014	08/01/2024
RES000000506		CHEEKTOWAGA	NY		09/04/2024	7.500	198,934	0	(302)	0	0	0	255,000	07/01/2024
RES000000507		CHARLEMONT	MA		12/16/2024	8.250	276,792	0	(795)	0	0	0	355,900	08/01/2024
RES000000508		WEST PALM BEACH	FL		08/23/2024	7.750	741,720	0	(2,047)	0	0	0	900,000	07/01/2024
RES000000509		BREWSTER	NY		08/29/2024	7.875	724,052	0	(1,827)	0	0	0	1,065,000	07/01/2024
RES000000510		LIVERMORE	CA		12/16/2024	7.500	1,128,893	0	(2,775)	0	0	0	1,375,000	08/01/2024
RES000000511		CONCORD	CA		08/28/2024	6.875	414,595	0	(721)	0	0	0	805,008	08/01/2024
RES000000512		MIAMI BEACH	FL		12/16/2024	7.250	278,168	0	(934)	0	0	0	564,971	06/01/2024
RES000000513		FAWNSKIN	CA		12/16/2024	7.125	167,433	0	(303)	0	0	0	364,963	08/01/2024
RES000000514		TUSCALOOSA	AL		12/16/2024	6.125	246,692	0	324	0	0	0	334,900	08/01/2024
RES000000515		FONTANA	CA		12/16/2024	8.125	510,838	0	(1,988)	0	0	0	711,500	07/01/2024
RES000000517		ORANGE	CA		12/16/2024	8.375	781,079	0	(2,332)	0	0	0	949,900	08/01/2024
RES000000518		DALLAS	TX		10/04/2024	7.500	444,964	0	965	0	0	0	774,032	06/01/2024
RES000000519		ANAHEIM	CA		10/04/2024	7.250	497,497	0	(1,447)	0	0	0	1,110,000	07/01/2024
RES000000520		SAN MARTIN	CA		10/04/2024	7.375	1,020,792	0	(3,042)	0	0	0	2,000,000	08/01/2024
RES000000521		LOS ANGELES	CA		10/04/2024	6.625	2,061,308	0	2,512	0	0	0	4,599,813	08/01/2024
RES000000522		MIAMI	FL		10/04/2024	8.075	2,095,578	0	(13,922)	0	0	0	3,475,238	08/01/2024
RES000000523		WINCHESTER	CA		10/04/2024	6.500	330,571	0	(768)	0	0	0	537,333	08/01/2024
RES000000524		BRASELTON	GA		10/04/2024	6.625	247,804	0	659	0	0	0	350,000	07/01/2024
RES000000525		FEDERAL WAY	WA		10/04/2024	7.375	178,307	0	(351)	0	0	0	265,000	08/01/2024
RES000000526		BONITA	CA		10/04/2024	8.375	826,278	0	(345)	0	0	0	1,130,000	08/01/2024
RES000000527		CITRUS HEIGHTS	CA		10/04/2024	8.500	524,073	0	(1,552)	0	0	0	635,715	08/01/2024
RES000000528		FONTANA	CA		10/04/2024	7.625	352,759	0	166	0	0	0	692,000	07/01/2024
RES000000529		BONITA SPRINGS	FL		10/04/2024	7.125	207,767	0	(232)	0	0	0	272,058	05/01/2024
RES000000530		FLUSHING	NY		10/04/2024	7.500	316,938	0	473	0	0	0	1,079,913	03/01/2024
RES000000531		RALEIGH	NC		10/04/2024	6.875	368,857	0	643	0	0	0	475,000	08/01/2024
RES000000532		GRAYSON	GA		10/04/2024	5.000	397,481	0	(1,246)	0	0	0	484,165	08/01/2024
RES000000533		MILDDLETON	WI		10/04/2024	6.880	378,557	0	(1,283)	0	0	0	730,000	08/01/2024
RES000000540		ORLANDO	FL		10/04/2024	7.625	167,151	0	(388)	0	0	0	215,000	08/01/2024
RES000000542		TARPON SPRINGS	FL		10/08/2024	9.375	1,109,822	0	(3,382)	0	0	0	1,350,000	08/27/2024
RES000000547		PENSACOLA	FL		10/08/2024	6.999	123,531	0	(139)	0	0	0	161,000	09/03/2024
RES000000549		ROSEMONT	MN		10/08/2024	7.875	524,751	0	(1,828)	0	0	0	679,000	09/03/2024
RES000000550		MIAMI	FL		10/08/2024	6.999	234,591	0	(156)	0	0	0	310,000	08/28/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000552		RANCHO SANTA MARGARI	CA		10/08/2024	6.875	299,075	0	(637)	0	0	0	750,000	09/02/2024
RES000000579		CONROE	TX		12/16/2024	9.125	227,871	0	2,567	0	0	0	334,436	07/01/2024
RES000000580		CLOVIS	CA		09/05/2024	7.375	507,056	0	(748)	0	0	0	620,000	08/01/2024
RES000000581		FLUSHING	NY		12/16/2024	6.875	722,895	0	8,679	0	0	0	1,935,000	04/01/2024
RES000000582		RIVERHEAD	NY		12/16/2024	8.000	399,892	0	5,166	0	0	0	545,000	06/01/2024
RES000000583		SAN GABRIEL	CA		12/16/2024	6.875	472,669	0	5,427	0	0	0	766,000	08/01/2024
RES000000584		AVALON	NJ		09/07/2024	7.750	1,987,952	0	(5,707)	0	0	0	4,500,000	08/01/2024
RES000000585		DIAMOND BAR	CA		09/06/2024	8.000	1,293,680	0	(4,469)	0	0	0	1,650,000	08/01/2024
RES000000586		LAS VEGAS	NV		08/28/2024	6.875	325,806	0	(369)	0	0	0	425,000	08/01/2024
RES000000587		SAINT PETERSBURG	FL		08/23/2024	6.875	212,285	0	(259)	0	0	0	296,000	06/01/2024
RES000000588		TUCSON	AZ		09/10/2024	8.750	392,475	0	(1,214)	0	0	0	544,000	07/01/2024
RES000000589		LA HABRA	CA		12/16/2024	7.250	427,832	0	4,227	0	0	0	705,052	08/01/2024
RES000000590		AURORA	CO		08/22/2024	6.500	263,092	0	(652)	0	0	0	569,000	08/01/2024
RES000000591		CINCINNATI	OH		12/16/2024	6.875	167,279	0	1,944	0	0	0	245,015	08/01/2024
RES000000592		SEVIERVILLE	TN		12/16/2024	6.750	691,048	0	7,521	0	0	0	945,000	08/01/2024
RES000000593		CHARLOTTE	NC		08/12/2024	7.625	1,753,043	0	(6,658)	0	0	0	2,100,000	07/01/2024
RES000000594		BROOKLYN	NY		08/22/2024	7.625	964,516	0	(1,461)	0	0	0	1,415,000	07/01/2024
RES000000595		SYRACUSE	NY		09/05/2024	9.250	124,202	0	(163)	0	0	0	160,000	07/01/2024
RES000000596		LAKE OZARK	MO		08/30/2024	7.750	118,838	0	(241)	0	0	0	154,900	07/01/2024
RES000000612		MERRIMAC	MA		08/29/2024	8.875	869,754	0	(2,123)	0	0	0	935,000	08/01/2024
RES000000613		GARDENA	CA		09/16/2024	7.500	440,609	0	(399)	0	0	0	671,000	08/01/2024
RES000000614		SANTA ANA	CA		08/16/2024	9.625	367,502	0	(2,210)	0	0	0	495,000	07/01/2024
RES000000615		MONTCLAIR	CA		09/17/2024	6.750	257,928	0	(452)	0	0	0	449,999	09/01/2024
RES000000616		FORT WORTH	TX		12/16/2024	7.250	207,813	0	(219)	0	0	0	335,000	08/01/2024
RES000000617		FORT WORTH	TX		12/16/2024	7.125	208,179	0	(223)	0	0	0	335,000	08/01/2024
RES000000618		VICTORVILLE	CA		08/05/2024	7.990	288,599	0	(491)	0	0	0	355,000	07/01/2024
RES000000619		COLORADO SPRINGS	CO		09/05/2024	8.375	176,673	0	(515)	0	0	0	225,000	08/01/2024
RES000000620		JAMAICA	NY		09/25/2024	7.999	846,198	0	(1,062)	0	0	0	1,200,000	07/01/2024
RES000000621		BRIGHTON	TN		12/16/2024	6.375	175,776	0	2,024	0	0	0	294,999	08/01/2024
RES000000622		CORTLANDT MANOR	NY		12/16/2024	7.625	505,657	0	6,750	0	0	0	710,000	08/01/2024
RES000000623		ARMONA	CA		12/16/2024	6.750	300,007	0	(3,166)	0	0	0	457,000	07/01/2024
RES000000624		GULF SHORES	AL		12/16/2024	7.125	324,897	0	(3,407)	0	0	0	535,000	08/01/2024
RES000000625		BERMUDA DUNES	CA		12/16/2024	6.625	1,648,254	0	(18,228)	0	0	0	3,750,000	07/01/2024
RES000000626		MIAMI GARDENS	FL		08/30/2024	7.625	346,512	0	(3,869)	0	0	0	540,038	08/01/2024
RES000000627		PLACENTIA	CA		09/24/2024	7.125	860,899	0	(9,270)	0	0	0	1,300,000	08/01/2024
RES000000628		FREDERICK	MD		09/06/2024	9.250	316,855	0	(2,987)	0	0	0	362,000	07/01/2024
RES000000629		NAVARRE	FL		07/24/2024	7.625	259,064	0	(2,763)	0	0	0	320,000	07/01/2024
RES000000630		EAST HARTFORD	CT		09/24/2024	8.625	239,051	0	(2,622)	0	0	0	329,000	08/01/2024
RES000000631		HOUSTON	TX		09/26/2024	7.500	161,105	0	(750)	0	0	0	247,400	08/01/2024
RES000000632		SUMMERVILLE	SC		09/25/2024	8.750	245,424	0	(2,765)	0	0	0	299,000	08/01/2024
RES000000633		SANTA ROSA	CA		09/26/2024	7.500	1,411,716	0	(17,314)	0	0	0	1,830,000	09/01/2024
RES000000634		BAY SHORE	NY		09/26/2024	7.375	368,739	0	(2,926)	0	0	0	470,000	08/01/2024
RES000000635		CEDAR CITY	UT		09/20/2024	6.500	156,520	0	(1,181)	0	0	0	307,971	09/01/2024
RES000000636		SAN DIEGO	CA		09/23/2024	7.625	831,584	0	(9,697)	0	0	0	1,330,000	08/01/2024
RES000000637		MALDEN	MA		09/11/2024	6.750	452,677	0	(4,786)	0	0	0	889,977	08/01/2024
RES000000638		REGO PARK	NY		09/16/2024	7.375	814,828	0	(8,464)	0	0	0	999,000	08/01/2024
RES000000649		CLEMMONS	NC		09/23/2024	7.250	349,877	0	(47)	0	0	0	469,999	08/01/2024
RES000000650		WEATHERFORD	TX		08/28/2024	7.500	154,133	0	(205)	0	0	0	368,500	07/01/2024
RES000000651		ORLANDO	FL		12/16/2024	7.125	297,421	0	1,498	0	0	0	420,000	07/01/2024
RES000000652		WEST BRATTLEBORO	VT		09/30/2024	7.875	221,511	0	(306)	0	0	0	300,000	08/01/2024
RES000000653		CLERMONT	FL		12/16/2024	7.500	673,098	0	3,383	0	0	0	931,349	08/01/2024
RES000000654		AZUSA	CA		09/12/2024	6.875	258,161	0	(371)	0	0	0	569,995	08/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000655		COROLLA	NC		09/11/2024	8.750	746,901	0	(2,245)	0	0	0	1,015,000	07/01/2024
RES000000656		SAINT JOHN	FL		09/27/2024	6.375	233,402	0	(242)	0	0	0	660,017	09/01/2024
RES000000657		DAVENPORT	FL		09/20/2024	8.500	903,198	0	(1,738)	0	0	0	1,175,000	07/01/2024
RES000000658		MIAMI	FL		09/16/2024	7.125	970,787	0	(840)	0	0	0	1,350,000	08/01/2024
RES000000659		COMPTON	CA		09/13/2024	7.375	644,683	0	(1,323)	0	0	0	945,000	07/01/2024
RES000000660		BALTIMORE	MD		09/20/2024	8.500	102,958	0	(106)	0	0	0	125,000	08/01/2024
RES000000661		SAN MARINO	CA		10/03/2024	6.875	2,559,552	0	(2,548)	0	0	0	3,199,795	09/01/2024
RES000000662		NEW ALBANY	OH		09/27/2024	7.750	1,778,740	0	(3,797)	0	0	0	2,150,000	09/01/2024
RES000000663		BOSTON	MA		12/16/2024	8.375	285,590	0	915	0	0	0	389,000	07/01/2024
RES000000664		HOUSTON	TX		10/10/2024	7.125	366,145	0	(333)	0	0	0	721,000	09/01/2024
RES000000665		MONETA	VA		10/04/2024	7.750	613,040	0	(1,121)	0	0	0	745,000	09/01/2024
RES000000666		BRIGHTON	TN		09/26/2024	6.375	166,080	0	(89)	0	0	0	250,000	08/01/2024
RES000000667		DAVENPORT	FL		09/18/2024	8.250	136,037	0	(201)	0	0	0	190,000	09/01/2024
RES000000668		CHADDS FORD	PA		10/01/2024	7.375	769,214	0	(1,326)	0	0	0	920,000	09/01/2024
RES000000669		DUNWOODY	GA		10/07/2024	8.750	851,293	0	(1,843)	0	0	0	910,000	09/01/2024
RES000000670		ARMONA	CA		12/16/2024	6.750	278,045	0	1,298	0	0	0	406,999	07/01/2024
RES000000671		ARMONA	CA		12/16/2024	6.750	300,148	0	1,417	0	0	0	457,000	07/01/2024
RES000000672		PORTSMOUTH	VA		10/08/2024	7.500	162,754	0	(140)	0	0	0	225,000	08/01/2024
RES000000673		ORLANDO	FL		12/16/2024	7.250	235,679	0	1,152	0	0	0	524,965	08/01/2024
RES000000674		TAMPA	FL		09/11/2024	8.375	313,355	0	(408)	0	0	0	438,000	08/01/2024
RES000000675		STATEN ISLAND	NY		09/20/2024	6.750	290,920	0	(205)	0	0	0	998,929	09/01/2024
RES000000676		BEECH GROVE	IN		09/19/2024	6.750	157,862	0	(82)	0	0	0	219,999	08/01/2024
RES000000677		TUCKER	GA		10/02/2024	7.500	311,730	0	(399)	0	0	0	375,000	08/01/2024
RES000000678		OAKWOOD	GA		10/10/2024	7.000	203,711	0	(111)	0	0	0	299,999	09/01/2024
RES000000679		PLYMOUTH	CT		10/11/2024	7.625	262,442	0	(302)	0	0	0	335,000	09/01/2024
RES000000680		TEMPLE CITY	CA		09/24/2024	7.375	1,038,550	0	(1,002)	0	0	0	1,350,000	09/01/2024
RES000000681		PINELLAS PARK	FL		10/16/2024	7.375	212,029	0	(277)	0	0	0	360,000	08/01/2024
RES000000682		BROOKLYN	NY		10/07/2024	7.250	1,637,059	0	(1,534)	0	0	0	2,400,000	08/01/2024
RES000000683		CONESUS	NY		09/23/2024	7.125	180,984	0	(165)	0	0	0	265,000	08/01/2024
RES000000684		MIAMI	FL		10/17/2024	6.625	222,469	0	(105)	0	0	0	290,000	09/01/2024
RES000000685		COCOA BEACH	FL		09/30/2024	8.750	304,400	0	(721)	0	0	0	390,000	09/01/2024
RES000000686		POMPANO BEACH	FL		10/16/2024	7.625	381,864	0	(366)	0	0	0	465,000	09/01/2024
RES000000687		ROWLAND HEIGHTS	CA		10/08/2024	6.375	531,716	0	(308)	0	0	0	868,000	09/01/2024
RES000000688		SANTA BARBARA	CA		09/26/2024	8.375	708,062	0	(1,886)	0	0	0	1,025,000	09/01/2024
RES000000689		BILOXI	MS		10/15/2024	7.375	170,908	0	(74)	0	0	0	240,000	09/01/2024
RES000000690		LOS ANGELES	CA		10/11/2024	7.125	577,562	0	(378)	0	0	0	710,000	09/01/2024
RES000000691		LOS ANGELES	CA		10/09/2024	6.500	718,295	0	(430)	0	0	0	1,725,000	08/01/2024
RES000000692		SAN ANTONIO	TX		10/18/2024	9.375	425,541	0	(1,389)	0	0	0	570,000	10/01/2024
RES000000693		POOLER	GA		09/12/2024	6.500	237,833	0	(100)	0	0	0	311,000	08/01/2024
RES000000694		FULSHEAR	TX		10/10/2024	6.875	356,069	0	(189)	0	0	0	472,864	09/01/2024
RES000000695		MUNFORD	TN		09/26/2024	6.375	156,916	0	(71)	0	0	0	250,000	08/01/2024
RES000000696		WAPPINGERS FALLS	NY		10/18/2024	7.875	392,799	0	(388)	0	0	0	500,000	09/01/2024
RES000000697		KATY	TX		10/09/2024	8.000	1,138,783	0	(505)	0	0	0	1,250,000	09/01/2024
RES000000698		HUDGINS	VA		10/14/2024	7.250	657,994	0	(731)	0	0	0	796,000	09/01/2024
RES000000699		HOUSTON	TX		10/04/2024	7.500	167,096	0	(185)	0	0	0	214,000	09/01/2024
RES000000731		WINSTED	CT		10/25/2024	8.250	289,066	0	(250)	0	0	0	350,000	08/01/2024
RES000000732		FLETCHER	NC		10/11/2024	7.375	144,903	0	(178)	0	0	0	285,000	08/01/2024
RES000000733		ATHOL	ID		09/16/2024	7.000	203,905	0	(78)	0	0	0	310,000	07/01/2024
RES000000734		WHITES CREEK	TN		09/30/2024	6.875	164,194	0	(93)	0	0	0	265,000	07/01/2024
RES000000735		SCOTTSDALE	AZ		09/10/2024	7.990	587,321	0	(747)	0	0	0	710,000	08/01/2024
RES000000736		STATEN ISLAND	NY		09/18/2024	7.250	356,591	0	(130)	0	0	0	860,000	07/01/2024
RES000000737		EUGENE	OR		09/19/2024	6.875	387,480	0	(319)	0	0	0	750,000	09/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000738		MIAMI	FL		09/16/2024	7.125	1,598,923	0	(1,214)	0	0	0	1,950,000	08/01/2024
RES000000739		CHAMPIONS GATE	FL		08/30/2024	7.250	199,615	0	(293)	0	0	0	374,749	08/01/2024
RES000000740		MONROE	MI		10/18/2024	7.875	215,300	0	(113)	0	0	0	282,000	09/01/2024
RES000000741		SARASOTA	FL		10/17/2024	7.000	234,779	0	(239)	0	0	0	300,000	09/01/2024
RES000000742		READING	PA		10/17/2024	7.250	186,309	0	(97)	0	0	0	229,000	09/01/2024
RES000000743		FORT LEE	NJ		12/16/2024	6.500	540,156	0	2,665	0	0	0	1,099,989	09/01/2024
RES000000744		FREEPORT	NY		10/18/2024	8.375	497,236	0	(589)	0	0	0	680,000	10/01/2024
RES000000745		ANAHEIM	CA		10/21/2024	7.375	974,846	0	(1,118)	0	0	0	1,175,000	09/01/2024
RES000000746		GLENDALE	NY		10/15/2024	8.000	1,081,633	0	(934)	0	0	0	1,300,000	08/01/2024
RES000000747		RANCHO SANTA FE	CA		10/16/2024	7.375	2,240,977	0	(2,173)	0	0	0	3,400,000	10/01/2024
RES000000748		NINEVEH	IN		10/23/2024	8.375	281,929	0	(533)	0	0	0	412,000	08/01/2024
RES000000749		BLOOMFIELD	NJ		09/30/2024	8.000	459,208	0	(341)	0	0	0	635,000	08/01/2024
RES000000750		HOUSTON	TX		09/28/2024	9.125	145,610	0	(289)	0	0	0	200,000	08/01/2024
RES000000751		LOXAHATCHEE	FL		10/23/2024	7.750	630,796	0	(604)	0	0	0	770,000	09/01/2024
RES000000752		OCEAN CITY	MD		10/04/2024	6.500	844,737	0	(200)	0	0	0	1,400,000	08/01/2024
RES000000753		HOUSTON	TX		10/11/2024	7.125	421,609	0	(42)	0	0	0	525,000	09/01/2024
RES000000754		LYNBROOK	NY		10/07/2024	7.500	639,462	0	(177)	0	0	0	900,000	04/01/2024
RES000000824		WILLINGBORO	NJ		10/04/2024	7.125	249,961	0	(77)	0	0	0	335,019	08/01/2024
RES000000825		ROWLETT	TX		09/27/2024	8.750	420,850	0	(262)	0	0	0	458,390	09/01/2024
RES000000826		ORLANDO	FL		09/09/2024	9.125	1,020,903	0	(550)	0	0	0	1,120,000	08/01/2024
RES000000827		ROYAL PALM BEACH	FL		09/25/2024	6.500	192,062	0	(146)	0	0	0	372,000	08/01/2024
RES000000828		MARLTON	NJ		12/16/2024	6.750	359,305	0	1,607	0	0	0	799,907	08/01/2024
RES000000829		URBANA	IL		10/16/2024	7.250	144,165	0	(81)	0	0	0	200,000	09/01/2024
RES000000830		CHEROKEE	TX		09/27/2024	7.750	232,074	0	(190)	0	0	0	300,000	09/01/2024
RES000000831		BULLARD	TX		09/27/2024	7.375	321,591	0	(217)	0	0	0	415,000	09/01/2024
RES000000832		MIAMI	FL		10/17/2024	6.875	534,225	0	(199)	0	0	0	655,000	09/01/2024
RES000000833		OOLTEWAH	TN		10/01/2024	6.875	655,647	0	(139)	0	0	0	874,949	09/01/2024
RES000000834		NEW YORK	NY		12/16/2024	6.750	1,071,017	0	(382)	0	0	0	1,800,102	09/01/2024
RES000000835		BUFORD	GA		10/23/2024	7.380	339,686	0	(274)	0	0	0	554,900	10/01/2024
RES000000836		ARLINGTON	TX		10/17/2024	6.375	155,832	0	(82)	0	0	0	280,009	09/01/2024
RES000000837		BUFFALO	NY		10/22/2024	7.500	130,567	0	(47)	0	0	0	160,000	07/01/2024
RES000000838		NEW YORK	NY		10/24/2024	7.000	750,979	0	(258)	0	0	0	1,050,000	08/01/2024
RES000000839		TAMPA	FL		08/23/2024	8.250	293,555	0	(470)	0	0	0	430,000	08/01/2024
RES000000840		SOUTHAMPTON	NY		09/16/2024	7.125	2,050,035	0	(1,262)	0	0	0	3,900,078	08/01/2024
RES000000841		NAPLES	FL		10/25/2024	7.000	265,808	0	(208)	0	0	0	370,000	09/01/2024
RES000000842		KAMUELA	HI		10/22/2024	8.875	626,401	0	(545)	0	0	0	879,000	09/01/2024
RES000000843		ATLANTA	GA		10/01/2024	6.625	236,535	0	(59)	0	0	0	340,000	07/01/2024
RES000000844		FLORISSANT	MO		10/04/2024	6.500	136,185	0	(39)	0	0	0	205,000	09/01/2024
RES000000845		LOS ANGELES	CA		11/06/2024	7.200	1,029,154	0	(753)	0	0	0	1,425,000	09/01/2024
RES000000846		BULLARD	TX		09/27/2024	7.750	285,881	0	(232)	0	0	0	370,000	09/01/2024
RES000000847		ROCKPORT	TX		10/31/2024	9.500	260,672	0	(436)	0	0	0	355,000	08/01/2024
RES000000848		WESTMINSTER	CA		09/10/2024	7.875	994,356	0	(438)	0	0	0	1,225,000	08/01/2024
RES000000849		CLAREMONT	CA		10/10/2024	6.875	697,061	0	(287)	0	0	0	856,000	09/01/2024
RES000000850		THORNTON	CO		10/31/2024	6.630	497,412	0	(200)	0	0	0	615,000	10/01/2024
RES000000851		ATHOL	MA		10/25/2024	6.750	237,346	0	(91)	0	0	0	330,000	10/01/2024
RES000000852		KATY	TX		10/31/2024	6.875	368,156	0	(134)	0	0	0	451,525	10/01/2024
RES000000853		BRADENTON	FL		09/24/2024	7.125	387,129	0	(74)	0	0	0	480,490	09/01/2024
RES000000854		HOFFMAN ESTATES	IL		10/15/2024	6.875	289,570	0	(38)	0	0	0	360,000	09/01/2024
RES000000855		OLATHE	KS		12/16/2024	7.250	272,272	0	(242)	0	0	0	440,000	10/01/2024
RES000000856		VISALIA	CA		10/24/2024	6.875	348,701	0	(188)	0	0	0	570,000	10/01/2024
RES000000857		DAVENPORT	FL		12/16/2024	8.625	368,360	0	(715)	0	0	0	500,000	09/01/2024
RES000000858		BRONX	NY		10/31/2024	6.625	657,258	0	(105)	0	0	0	1,000,000	09/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000859		LOS ANGELES	CA		11/07/2024	9.125	663,332	0	(688)	0	0	0	930,000	09/01/2024
RES000000860		STATEN ISLAND	NY		11/06/2024	7.750	513,884	0	(196)	0	0	0	720,000	10/01/2024
RES000000861		CARBONDALE	PA		11/12/2024	7.625	151,032	0	(18)	0	0	0	200,000	09/09/2024
RES000000862		PERRY	FL		11/13/2024	6.999	142,725	0	(36)	0	0	0	187,000	09/04/2024
RES000000863		LEXINGTON	SC		11/13/2024	7.375	532,950	0	0	0	0	0	1,100,000	09/25/2024
RES000000864		ELK GROVE	CA		11/07/2024	6.875	365,367	0	(168)	0	0	0	605,500	10/28/2024
RES000000865		JOSHUA TREE	CA		11/12/2024	6.500	437,325	0	(166)	0	0	0	710,000	10/29/2024
RES000000866		LAKE WORTH	FL		11/15/2024	6.999	392,428	0	(181)	0	0	0	585,000	10/17/2024
RES000000867		REDWOOD CITY	CA		11/08/2024	7.250	1,108,874	0	(141)	0	0	0	1,370,000	10/12/2024
RES000000868		ASHLAND	PA		11/14/2024	6.875	104,907	0	1	0	0	0	140,000	09/17/2024
RES000000869		BOCA RATON	FL		11/14/2024	8.125	281,235	0	(43)	0	0	0	375,000	10/23/2024
RES000000870		DAVIE	FL		11/13/2024	7.375	188,116	0	(2)	0	0	0	236,000	10/16/2024
RES000000871		ALBURTIS	PA		11/15/2024	7.125	304,766	0	(57)	0	0	0	425,000	10/26/2024
RES000000872		SAN FRANCISCO	CA		11/09/2024	7.500	793,640	0	(575)	0	0	0	1,025,000	10/15/2024
RES000000873		JONESTOWN	PA		11/15/2024	8.250	148,290	0	(40)	0	0	0	224,000	10/21/2024
RES000000874		WALLINGFORD	CT		11/18/2024	7.375	243,556	0	(44)	0	0	0	335,000	10/18/2024
RES000000875		CORBIN	KY		11/14/2024	6.875	128,772	0	(25)	0	0	0	172,000	10/23/2024
RES000000876		MIAMI	FL		11/15/2024	7.250	450,009	0	(166)	0	0	0	645,000	10/19/2024
RES000000877		THE VILLAGES	FL		11/12/2024	7.875	271,653	0	(58)	0	0	0	366,500	10/22/2024
RES000000878		MILWAUKEE	WI		11/13/2024	8.500	97,920	0	0	0	0	0	120,000	11/04/2024
RES000000879		COLUMBUS	OH		11/12/2024	7.375	180,961	0	(93)	0	0	0	300,000	10/28/2024
RES000000880		ASBURY PARK	NJ		11/18/2024	8.125	481,748	0	0	0	0	0	587,000	10/14/2024
RES000000881		VALPARAISO	IN		11/14/2024	7.250	365,414	0	(153)	0	0	0	445,000	10/23/2024
RES000000882		BRADENTON	FL		10/30/2024	6.500	328,497	0	(85)	0	0	0	412,000	08/19/2024
RES000000883		LAUREL	MD		11/04/2024	5.999	304,911	0	(61)	0	0	0	1,020,000	08/19/2024
RES000000884		ROSELAND	VA		11/07/2024	7.999	459,464	0	(291)	0	0	0	570,000	10/21/2024
RES000000885		SPRINGFIELD	IL		11/08/2024	9.125	444,182	0	(229)	0	0	0	495,000	09/18/2024
RES000000886		LEXINGTON	SC		10/25/2024	7.250	177,994	0	(43)	0	0	0	274,000	09/01/2024
RES000000887		TAMPA	FL		08/28/2024	7.625	1,184,767	0	(427)	0	0	0	1,439,999	08/01/2024
RES000000888		WHITEVILLE	NC		09/24/2024	6.875	312,017	0	(10)	0	0	0	389,000	08/01/2024
RES000000889		SCOTTSDALE	AZ		09/13/2024	7.250	567,056	0	(92)	0	0	0	695,000	08/01/2024
RES000000890		ALBERTSON	NY		09/30/2024	6.875	665,026	0	(10)	0	0	0	830,000	08/01/2024
RES000000891		BRONX	NY		10/11/2024	7.250	454,199	0	(101)	0	0	0	640,000	08/01/2024
RES000000892		HARWINTON	CT		10/04/2024	7.500	493,438	0	(139)	0	0	0	600,000	09/01/2024
RES000000894		NEWNAN	GA		09/30/2024	7.125	488,118	0	(73)	0	0	0	600,000	09/01/2024
RES000000895		MONTEREY PARK	CA		10/01/2024	6.875	609,781	0	(48)	0	0	0	807,999	09/01/2024
RES000000896		ODESSA	FL		09/27/2024	6.625	568,736	0	14	0	0	0	762,500	09/01/2024
RES000000897		BELLEVILLE	NJ		09/30/2024	7.500	445,642	0	(75)	0	0	0	546,500	08/01/2024
RES000000898		BRECKENRIDGE	CO		10/22/2024	7.000	561,296	0	(77)	0	0	0	735,000	09/01/2024
RES000000899		CORONA	CA		10/28/2024	7.125	496,472	0	(86)	0	0	0	610,000	10/01/2024
RES000000900		SANTA ANA	CA		10/09/2024	6.500	764,424	0	66	0	0	0	965,000	10/01/2024
RES000000901		LAS VEGAS	NV		09/19/2024	6.875	613,930	0	(60)	0	0	0	867,500	08/01/2024
RES000000902		LAGUNA NIGUEL	CA		10/23/2024	7.500	1,051,985	0	(320)	0	0	0	1,282,500	10/01/2024
RES000000904		OCALA	FL		09/24/2024	6.500	386,357	0	17	0	0	0	516,929	09/01/2024
RES000000905		CENTENNIAL	CO		10/22/2024	7.500	649,951	0	(206)	0	0	0	845,000	10/01/2024
RES000000906		PORT SAINT LUCIE	FL		10/16/2024	7.125	233,535	0	(28)	0	0	0	355,000	09/01/2024
RES000000907		WILMINGTON	DE		10/24/2024	7.375	289,668	0	(47)	0	0	0	379,476	09/01/2024
RES000000908		NEWARK	DE		10/24/2024	7.500	253,750	0	(46)	0	0	0	330,000	09/01/2024
RES000000909		EAST BERNARD	TX		10/30/2024	7.375	218,723	0	(44)	0	0	0	285,000	10/01/2024
RES000000910		MAMMOTH LAKES	CA		10/30/2024	7.125	351,196	0	(54)	0	0	0	695,000	07/01/2024
RES000000911		NAPLES	FL		11/01/2024	7.250	252,057	0	(21)	0	0	0	719,838	09/01/2024
RES000000912		FLETCHER	NC		10/30/2024	6.500	964,943	0	118	0	0	0	1,523,927	09/01/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000913		HENDERSONVILLE	NC		10/30/2024	6.500	812,576	0	100	0	0	0	1,275,000	09/01/2024
RES000000914		LOS ANGELES	CA		10/28/2024	6.630	1,124,007	0	0	0	0	0	1,500,000	09/01/2024
RES000000915		FAIRFAX	VA		10/31/2024	6.750	310,730	0	10	0	0	0	547,945	09/01/2024
RES000000916		HOLLISTER	MO		10/30/2024	7.880	1,824,937	0	(1,293)	0	0	0	2,599,821	08/01/2024
RES000000917		DAVENPORT	FL		10/17/2024	7.375	372,057	0	(19)	0	0	0	544,947	09/01/2024
RES000000918		SPRING	TX		11/12/2024	6.750	134,681	0	(25)	0	0	0	220,000	10/01/2024
RES000000919		MYRTLE BEACH	SC		10/23/2024	7.125	163,345	0	(8)	0	0	0	250,000	09/01/2024
RES000000920		NORTH MYRTLE BEACH	SC		10/28/2024	6.875	522,760	0	(45)	0	0	0	690,000	10/01/2024
RES000000921		NORTH MIAMI	FL		10/28/2024	7.625	303,436	0	(49)	0	0	0	400,000	09/01/2024
RES000000922		BOYNTON BEACH	FL		10/29/2024	6.999	442,902	0	(41)	0	0	0	584,933	09/01/2024
RES000000923		PORT SAINT LUCIE	FL		10/25/2024	7.250	183,238	0	(11)	0	0	0	260,000	09/01/2024
RES000000924		JAMAICA	NY		11/05/2024	6.750	559,360	0	4	0	0	0	1,449,650	10/01/2024
RES000000925		GALENA	IL		11/01/2024	7.375	242,980	0	(20)	0	0	0	320,000	10/01/2024
RES000000926		WILLIS	TX		10/24/2024	7.500	255,395	0	(18)	0	0	0	294,976	10/01/2024
RES000000927		ROCKBRIDGE	OH		11/07/2024	7.375	518,194	0	(90)	0	0	0	725,000	10/01/2024
RES000000928		MILFORD	DE		10/29/2024	6.375	204,475	0	46	0	0	0	284,000	10/01/2024
RES000000929		DESERT HOT SPRINGS	CA		10/29/2024	6.999	209,000	0	(1,421)	0	0	0	380,000	09/01/2024
RES000000930		WINTER HAVEN	FL		10/25/2024	7.625	265,141	0	(98)	0	0	0	344,940	10/01/2024
RES000000931		WESTWOOD	NJ		11/06/2024	7.375	308,122	0	(68)	0	0	0	554,938	09/01/2024
RES000000932		POMPANO BEACH	FL		10/31/2024	7.500	205,571	0	(56)	0	0	0	266,300	09/01/2024
RES000000933		SEVIERVILLE	TN		11/07/2024	6.625	422,605	0	66	0	0	0	575,000	10/01/2024
RES000000935		VENTNOR CITY	NJ		10/29/2024	6.999	522,353	0	(7)	0	0	0	745,000	10/01/2024
RES000000936		KANSAS CITY	MO		10/30/2024	7.250	274,915	0	(23)	0	0	0	390,000	09/01/2024
RES000000937		CHESTERTOWN	MD		10/16/2024	6.750	999,703	0	3	0	0	0	1,362,397	10/01/2024
RES000000938		GLENDALE	CA		10/23/2024	6.999	808,015	0	(82)	0	0	0	1,299,967	10/01/2024
RES000000939		HILTON HEAD ISLAND	SC		10/31/2024	6.875	361,032	0	(16)	0	0	0	479,000	10/01/2024
RES000000940		ELGIN	IL		10/30/2024	7.125	192,784	0	17	0	0	0	260,000	09/01/2024
RES000000941		FLUSHING	NY		10/31/2024	6.999	636,585	0	(43)	0	0	0	1,169,916	09/01/2024
RES000000942		MYRTLE BEACH	SC		10/30/2024	7.375	332,233	0	(28)	0	0	0	440,000	10/01/2024
RES000000943		OAKLAND	CA		10/25/2024	7.375	354,953	0	(79)	0	0	0	612,423	10/01/2024
RES000000944		NORTH MYRTLE BEACH	SC		10/25/2024	7.500	202,322	0	(44)	0	0	0	263,000	10/01/2024
RES000000945		FREEPORT	NY		11/20/2024	7.625	520,439	0	(136)	0	0	0	725,900	10/01/2024
RES000000946		VISTA	CA		10/24/2024	8.250	1,024,822	0	(846)	0	0	0	1,400,000	10/01/2024
RES000000947		ATLANTA	GA		11/19/2024	6.625	137,103	0	7	0	0	0	226,973	10/01/2024
RES000000948		LANSDALE	PA		10/25/2024	7.625	298,735	0	(96)	0	0	0	414,997	09/01/2024
RES000000949		MIAMI	FL		11/05/2024	6.875	150,499	0	(4)	0	0	0	304,940	10/01/2024
RES000000950		DANVILLE	VA		11/05/2024	7.999	219,730	0	(60)	0	0	0	304,900	09/01/2024
RES000000951		MYRTLE BEACH	SC		11/06/2024	7.375	189,026	0	(53)	0	0	0	245,000	10/01/2024
RES000000952		LOS ANGELES	CA		10/29/2024	7.250	2,185,642	0	(299)	0	0	0	2,700,000	10/01/2024
RES000000953		BEND	OR		10/18/2024	7.125	476,388	0	23	0	0	0	599,874	09/01/2024
RES000000954		MYRTLE BEACH	SC		10/25/2024	7.375	234,225	0	(54)	0	0	0	305,000	09/01/2024
RES000000956		CHARLESTOWN	MD		11/13/2024	7.500	240,756	0	(42)	0	0	0	315,000	10/01/2024
RES000000957		CHARLOTTE	NC		11/12/2024	7.875	1,190,449	0	(409)	0	0	0	1,555,000	10/01/2024
RES000000958		SANTA ROSA BEACH	FL		11/05/2024	6.875	1,745,060	0	28	0	0	0	2,524,888	10/01/2024
RES000000961		MURRIETA	CA		10/31/2024	8.875	525,602	0	(322)	0	0	0	630,000	10/01/2024
RES000000962		DESTIN	FL		10/28/2024	7.500	174,606	0	(35)	0	0	0	228,000	10/01/2024
RES000000963		DORAVILLE	GA		11/15/2024	7.750	290,985	0	(56)	0	0	0	382,000	10/01/2024
RES000000967		CHAMPLIN	MN		11/15/2024	7.750	391,554	0	(131)	0	0	0	475,000	11/01/2024
RES000000968		LOS ANGELES	CA		11/18/2024	8.375	790,909	0	(368)	0	0	0	899,000	11/01/2024
RES000000970		YULEE	FL		11/08/2024	7.500	352,850	0	(37)	0	0	0	500,000	10/01/2024
RES000000971		LAWRENCEVILLE	GA		11/04/2024	7.625	445,340	0	(79)	0	0	0	585,000	10/01/2024
RES000000972		LANGHORNE	PA		11/12/2024	6.999	650,407	0	(23)	0	0	0	810,000	09/01/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000000973		CONYERS	GA		10/24/2024	7.250	244,481	0	(44)	0	0	0	300,000	10/01/2024
RES000000974		ASHBURN	VA		10/15/2024	7.000	594,511	0	(97)	0	0	0	1,124,374	09/01/2024
RES000000975		LAKE GROVE	NY		10/23/2024	7.750	751,154	0	(149)	0	0	0	860,000	09/01/2024
RES000000976		EUTIS	FL		10/25/2024	6.625	380,098	0	(3)	0	0	0	849,921	10/01/2024
RES000000977		PALM CITY	FL		09/13/2024	9.375	583,588	0	(202)	0	0	0	640,000	08/01/2024
RES000000978		NEWPORT NEWS	VA		11/07/2024	8.125	192,534	0	(57)	0	0	0	270,000	09/01/2024
RES000000979		FORT LAUDERDALE	FL		10/28/2024	6.750	619,900	0	(90)	0	0	0	765,000	09/01/2024
RES000000980		SAN FRANCISCO	CA		10/08/2024	6.750	2,570,570	0	(1,130)	0	0	0	4,232,999	09/01/2024
RES000000981		OCEANSIDE	NY		10/16/2024	8.500	356,447	0	(153)	0	0	0	493,007	09/01/2024
RES000000982		AUSTIN	TX		10/30/2024	6.500	177,930	0	(45)	0	0	0	410,028	10/01/2024
RES000000983		KISSIMMEE	FL		11/15/2024	6.875	185,330	0	(77)	0	0	0	379,898	10/01/2024
RES000000984		KOLOA	HI		11/20/2024	7.625	1,535,131	0	(484)	0	0	0	2,000,000	09/24/2024
RES000000986		RICHMOND	CA		11/18/2024	6.625	113,589	0	(20)	0	0	0	530,000	10/26/2024
RES000000987		KILLEEN	TX		11/18/2024	7.250	165,274	0	(46)	0	0	0	232,000	09/29/2024
RES000000988		STERLING	VA		11/19/2024	8.875	507,922	0	(134)	0	0	0	623,000	10/22/2024
RES000000989		SAN DIEGO	CA		11/15/2024	6.750	1,846,013	0	0	0	0	0	3,050,000	10/14/2024
RES000000990		HATTIESBURG	MS		11/19/2024	7.750	107,865	0	(3)	0	0	0	152,000	10/25/2024
RES000000991		FOLEY	AL		11/22/2024	7.375	210,230	0	(16)	0	0	0	275,000	11/06/2024
RES000000992		WEST CHESTER	OH		11/18/2024	8.125	234,796	0	(29)	0	0	0	313,000	11/04/2023
RES000000993		ALBUQUERQUE	NM		11/18/2024	6.999	292,580	0	(33)	0	0	0	430,000	10/21/2024
RES000000994		ALBUQUERQUE	NM		11/18/2024	6.999	292,580	0	(33)	0	0	0	430,000	10/21/2024
RES000000995		LITTLETON	CO		11/20/2024	7.999	451,657	0	(168)	0	0	0	600,000	10/21/2024
RES000000996		PALM BAY	FL		11/18/2024	7.999	219,949	0	(34)	0	0	0	321,000	10/21/2024
RES000000997		SKOKIE	IL		11/20/2024	7.999	310,366	0	(134)	0	0	0	400,000	09/27/2024
RES000000998		EUREKA	CA		11/20/2024	7.500	293,342	0	(58)	0	0	0	378,000	10/24/2024
RES000000999		WELLFORD	SC		11/22/2024	7.875	326,046	0	(51)	0	0	0	492,000	11/03/2024
RES000001000		FOLEY	AL		11/22/2024	6.500	179,925	0	0	0	0	0	242,000	11/08/2024
RES000001001		VISTA	CA		11/21/2024	6.999	841,076	0	(312)	0	0	0	1,515,000	11/02/2024
RES000001002		SAN DIEGO	CA		11/20/2024	6.875	1,215,249	0	9	0	0	0	1,520,000	10/31/2024
RES000001003		BAYOU VISTA	TX		11/22/2024	7.500	480,318	0	(123)	0	0	0	593,000	11/03/2024
RES000001004		SPRING HILL	FL		11/22/2024	7.249	245,357	0	(33)	0	0	0	339,000	11/07/2024
RES000001005		WASHINGTON	DC		11/21/2024	7.250	175,863	0	(29)	0	0	0	265,000	11/07/2024
RES000001006		LARGO	FL		11/22/2024	7.875	326,762	0	(98)	0	0	0	455,000	10/17/2024
RES000001008		SCOTTSDALE	AZ		11/18/2024	7.125	1,522,151	0	(366)	0	0	0	2,295,000	10/30/2024
RES000001009		IRVINE	CA		11/20/2024	7.125	698,894	0	(129)	0	0	0	1,875,000	09/01/2024
RES000001010		STATESVILLE	NC		10/03/2024	7.375	228,594	0	(56)	0	0	0	315,000	08/01/2024
RES000001011		FRESH MEADOWS	NY		11/18/2024	7.625	751,360	0	(177)	0	0	0	1,258,000	09/01/2024
RES000001012		ATLANTA	GA		11/19/2024	8.375	359,487	0	(156)	0	0	0	498,000	10/01/2024
RES000001013		CLERMONT	FL		10/30/2024	8.500	467,784	0	(184)	0	0	0	610,000	07/01/2024
RES000001014		LAS VEGAS	NV		11/04/2024	7.500	254,809	0	(51)	0	0	0	333,500	10/01/2024
RES000001015		HARRISBURG	PA		11/20/2024	7.625	157,757	0	(23)	0	0	0	207,493	10/01/2024
RES000001016		DEERFIELD BEACH	FL		11/01/2024	8.125	777,759	0	15,050	0	0	0	929,000	10/01/2024
RES000001017		MELBOURNE	FL		11/06/2024	7.500	130,819	0	(56)	0	0	0	360,023	10/01/2024
RES000001018		DALLAS	TX		10/17/2024	6.625	234,212	0	12	0	0	0	315,000	09/01/2024
RES000001019		BOCA RATON	FL		11/14/2024	8.625	433,932	0	(337)	0	0	0	590,000	10/01/2024
RES000001020		OCEANSIDE	CA		11/20/2024	7.500	606,367	0	(89)	0	0	0	750,000	11/01/2024
RES000001021		REDMOND	WA		11/21/2024	8.380	1,538,782	0	(593)	0	0	0	2,200,058	10/01/2024
RES000001022		MIAMI	FL		11/12/2024	9.000	454,444	0	(349)	0	0	0	580,000	10/01/2024
RES000001023		PADUCAH	KY		11/07/2024	7.875	164,023	0	(30)	0	0	0	190,000	10/01/2024
RES000001024		DARIEN	IL		11/19/2024	8.625	350,144	0	(197)	0	0	0	420,000	11/01/2024
RES000001025		WINTER SPRINGS	FL		11/25/2024	6.990	133,255	0	(17)	0	0	0	331,000	09/27/2024
RES000001026		HATTIESBURG	MS		11/27/2024	7.500	217,161	0	(16)	0	0	0	287,000	10/17/2024

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000001028		BIG BEAR LAKE	CA		11/22/2024	6.999	279,052	0	(80)	0	0	0	635,000	10/28/2024
RES000001029		RALEIGH	NC		11/26/2024	8.375	441,287	0	(256)	0	0	0	513,000	10/24/2024
RES000001030		DALLAS	OR		11/26/2024	6.750	306,647	0	(28)	0	0	0	471,000	09/30/2024
RES000001031		NORTH POTOMAC	MD		11/22/2024	7.125	531,105	0	(51)	0	0	0	700,000	10/18/2024
RES000001032		HOUSTON	TX		11/25/2024	6.499	355,262	0	27	0	0	0	465,000	10/29/2024
RES000001033		SAINT PETERSBURG	FL		11/26/2024	6.750	178,045	0	(17)	0	0	0	340,000	10/26/2024
RES000001034		MIRAMAR	FL		11/21/2024	8.250	1,144,403	0	(377)	0	0	0	1,400,000	10/19/2024
RES000001035		LONGS	SC		11/25/2024	6.990	276,788	0	(33)	0	0	0	342,000	10/28/2024
RES000001036		MUNFORD	TN		11/25/2024	6.875	226,633	0	(37)	0	0	0	340,000	11/05/2024
RES000001037		TENSED	ID		11/20/2024	7.999	424,584	0	6,075	0	0	0	545,000	09/27/2024
RES000001038		WILDWOOD	NJ		11/26/2024	8.250	453,312	0	(163)	0	0	0	554,000	10/29/2024
RES000001039		ROSEVILLE	CA		11/22/2024	7.750	1,291,876	0	(124)	0	0	0	1,600,000	10/18/2024
RES000001040		MIAMI	FL		11/25/2024	7.500	1,282,564	0	(369)	0	0	0	1,625,000	11/01/2024
RES000001042		WEST ALLIS	WI		11/27/2024	7.875	211,845	0	(43)	0	0	0	276,000	11/12/2024
RES000001043		NORTH CHARLESTON	SC		11/26/2024	6.875	102,423	0	(14)	0	0	0	195,000	11/13/2024
RES000001045		DAVENPORT	FL		11/29/2024	6.500	245,802	0	(3)	0	0	0	354,000	11/19/2024
RES000001046		GRAND JUNCTION	CO		11/25/2024	7.125	425,282	0	(68)	0	0	0	600,000	11/04/2024
RES000001047		RIVERSIDE	CA		10/07/2024	7.125	181,090	0	(1,793)	0	0	0	691,999	08/01/2024
RES000001048		GLENDALE	CA		09/12/2024	6.750	1,340,878	0	(19)	0	0	0	1,675,000	08/01/2024
RES000001049		DUNDEE	FL		10/07/2024	7.250	232,121	0	(2,324)	0	0	0	305,900	09/01/2024
RES000001050		WINDSOR	SC		11/21/2024	7.500	166,392	0	(1,621)	0	0	0	282,005	10/01/2024
RES000001051		ELK GROVE	CA		09/27/2024	6.875	802,070	0	(56)	0	0	0	1,102,166	09/01/2024
RES000001052		BROOKLYN	NY		11/12/2024	8.250	1,138,740	0	(11,326)	0	0	0	1,400,000	10/01/2024
RES000001053		TEMECULA	CA		10/29/2024	8.250	882,758	0	(8,868)	0	0	0	1,349,000	07/01/2024
RES000001054		SAGLE	ID		10/25/2024	7.500	600,070	0	(5,937)	0	0	0	780,000	09/01/2024
RES000001055		FLOWER MOUND	TX		10/23/2024	7.125	954,756	0	(84)	0	0	0	1,175,000	09/01/2024
RES000001056		FORT WORTH	TX		10/29/2024	7.000	204,808	0	(2,022)	0	0	0	515,000	08/01/2024
RES000001057		LOS BANOS	CA		10/21/2024	6.500	295,223	0	(2,949)	0	0	0	464,999	09/01/2024
RES000001058		MASSAPEQUA	NY		10/31/2024	7.250	683,868	0	(84)	0	0	0	899,999	09/01/2024
RES000001059		PACIFIC PALISADES	CA		11/01/2024	7.500	2,512,387	0	(25,429)	0	0	0	4,325,000	10/01/2024
RES000001060		ESCONDIDO	CA		11/07/2024	6.875	838,998	0	(74)	0	0	0	1,040,000	10/01/2024
RES000001061		POWAY	CA		10/31/2024	7.250	1,590,625	0	(269)	0	0	0	1,950,000	10/01/2024
RES000001062		CONCORD	NC		10/24/2024	7.250	523,508	0	(5,186)	0	0	0	660,000	10/01/2024
RES000001063		YORBA LINDA	CA		11/13/2024	8.375	1,303,166	0	(13,046)	0	0	0	1,600,000	09/01/2024
RES000001064		MIAMI	FL		11/13/2024	7.625	484,091	0	(4,852)	0	0	0	809,999	10/01/2024
RES000001065		LAS VEGAS	NV		11/08/2024	7.250	1,352,939	0	(4,277)	0	0	0	1,660,000	10/01/2024
RES000001066		SAINT CLOUD	FL		11/08/2024	7.625	261,055	0	(491)	0	0	0	325,240	11/01/2024
RES000001067		EL MONTE	CA		11/19/2024	8.875	491,248	0	(4,916)	0	0	0	610,000	10/01/2024
RES000001068		MC GAHEYSVILLE	VA		11/22/2024	8.250	343,994	0	(3,430)	0	0	0	420,000	10/01/2024
RES000001069		SUWANEE	GA		11/06/2024	6.875	100,035	0	(760)	0	0	0	386,996	10/01/2024
RES000001070		PHOENIX	AZ		11/13/2024	7.500	1,152,247	0	(11,524)	0	0	0	1,525,000	10/01/2024
RES000001071		ALBUQUERQUE	NM		11/26/2024	8.375	337,164	0	(3,372)	0	0	0	420,000	11/01/2024
RES000001072		KATY	TX		11/15/2024	7.625	270,201	0	(2,697)	0	0	0	410,000	10/01/2024
RES000001073		CAMPBELL	CA		11/21/2024	8.125	1,573,042	0	(15,746)	0	0	0	2,200,000	11/01/2024
RES000001074		SONOMA	CA		11/19/2024	9.250	1,324,233	0	(13,434)	0	0	0	1,858,000	11/01/2024
RES000001075		FEDERAL WAY	WA		11/19/2024	6.500	715,956	0	(7,093)	0	0	0	930,000	10/01/2024
RES000001076		WINTER GARDEN	FL		11/21/2024	6.500	289,152	0	(2,877)	0	0	0	736,900	11/01/2024
RES000001077		NEWARK	DE		11/18/2024	7.375	283,423	0	(47)	0	0	0	374,965	08/01/2024
RES000001078		WOODSIDE	NY		11/27/2024	7.500	288,989	0	(55)	0	0	0	719,979	09/01/2024
RES000001079		MAYFLOWER MTN	UT		11/19/2024	7.999	1,317,163	0	(384)	0	0	0	1,676,268	09/01/2024
RES000001080		KISSIMMEE	FL		11/21/2024	7.250	783,714	0	(114)	0	0	0	1,401,870	10/01/2024
RES000001081		MIAMI BEACH	FL		11/06/2024	7.999	203,557	0	(33)	0	0	0	285,000	10/01/2024

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES000001082		FORT LAUDERDALE	FL		11/25/2024	7.500	577,010	0	(157)	0	0	0	1,149,969	11/01/2024
RES000001083		BIVALVE	MD		11/25/2024	7.375	210,890	0	(19)	0	0	0	296,000	08/01/2024
RES000001084		NAUGATUCK	CT		11/22/2024	7.375	264,540	0	(39)	0	0	0	430,000	10/01/2024
RES000001085		BOCA RATON	FL		11/13/2024	7.875	1,524,652	0	(481)	0	0	0	2,099,000	10/01/2024
RES000001086		ROXBURY TOWNSHIP	NJ		11/25/2024	8.500	498,006	0	(154)	0	0	0	598,974	10/01/2024
RES000001087		WESLEY CHAPEL	FL		11/14/2024	8.375	1,072,208	0	(236)	0	0	0	1,165,383	11/01/2024
RES000001088		HOLLYWOOD	FL		11/15/2024	6.999	511,466	0	3	0	0	0	640,000	10/01/2024
RES000001089		LAWRENCEVILLE	GA		11/27/2024	7.625	289,845	0	(46)	0	0	0	379,500	10/01/2024
RES000001090		BELL GARDENS	CA		11/26/2024	8.999	557,335	0	(389)	0	0	0	765,000	11/01/2024
RES000001091		OWINGS MILLS	MD		11/26/2024	7.375	208,863	0	(12)	0	0	0	295,000	10/01/2024
RES000001092		FRENCHBURG	KY		11/21/2024	6.875	356,832	0	18	0	0	0	480,000	11/01/2024
RES000001093		HOLLYWOOD	FL		11/21/2024	7.375	429,141	0	(34)	0	0	0	605,000	11/01/2024
RES000001094		NEWARK	DE		11/27/2024	7.750	254,724	0	(76)	0	0	0	350,000	11/01/2024
RES000001095		GLENDALE	CA		11/21/2024	6.999	963,526	0	(26)	0	0	0	1,200,000	10/01/2024
RES000001096		CLARKSVILLE	TN		11/26/2024	7.125	348,518	0	(4)	0	0	0	435,000	11/01/2024
RES000001097		MYRTLE BEACH	SC		11/25/2024	8.125	165,895	0	(55)	0	0	0	198,790	11/01/2024
RES000001098		NEWARK	DE		12/04/2024	7.875	264,351	0	(69)	0	0	0	339,000	11/01/2024
RES000001099		WILMINGTON	DE		11/27/2024	7.875	253,441	0	(59)	0	0	0	325,000	11/01/2024
RES000001100		WINTER GARDEN	FL		11/25/2024	7.875	324,734	0	(114)	0	0	0	684,872	11/01/2024
RES000001101		BURBANK	CA		11/22/2024	7.250	853,089	0	(99)	0	0	0	1,200,000	11/01/2024
RES000001102		ENGLEWOOD	CO		11/27/2024	7.625	201,825	0	(36)	0	0	0	336,963	10/01/2024
RES000001103		PARAMUS	NJ		10/24/2024	7.250	1,721,469	0	(137)	0	0	0	2,125,000	10/01/2024
RES000001104		STOUGHTON	MA		10/31/2024	7.125	874,772	0	(121)	0	0	0	1,225,000	10/01/2024
RES000001105		BROOKLYN	NY		11/21/2024	6.875	947,943	0	(9,448)	0	0	0	1,450,000	10/01/2024
RES000001116		KANSAS CITY	KS		12/03/2024	7.375	267,938	0	(10)	0	0	0	310,000	11/19/2024
RES000001126		BIRMINGHAM	AL		12/06/2024	7.750	132,261	0	(4)	0	0	0	175,000	11/13/2024
RES000001137		JUNO BEACH	FL		11/26/2024	8.625	2,822,640	0	(235)	0	0	0	4,400,000	04/01/2024
RES000001138		ENGLISHTOWN	NJ		11/26/2024	9.625	473,275	0	(5)	0	0	0	630,000	07/01/2024
RES000001139		KISSIMMEE	FL		09/26/2024	6.880	275,994	0	(15)	0	0	0	409,987	08/01/2024
RES000001140		SAN FRANCISCO	CA		11/12/2024	7.625	1,019,273	0	(103)	0	0	0	1,849,999	10/01/2024
RES000001141		WACO	TX		11/04/2024	7.125	176,324	0	(7)	0	0	0	300,017	07/01/2024
RES000001142		HUNTINGTON BEACH	CA		10/30/2024	7.375	527,700	0	(50)	0	0	0	1,289,000	10/01/2024
RES000001143		LAWNDALE	CA		11/15/2024	7.750	608,205	0	(23)	0	0	0	750,000	11/01/2024
RES000001144		LAS VEGAS	NV		11/06/2024	6.625	245,317	0	(1)	0	0	0	408,000	08/01/2024
RES000001145		SUGAR LAND	TX		11/15/2024	9.250	460,343	0	(67)	0	0	0	553,000	10/01/2024
RES000001146		STOWE	VT		11/21/2024	6.750	779,645	0	(19)	0	0	0	1,091,835	10/01/2024
RES000001147		HOMESTEAD	FL		12/06/2024	8.625	326,700	0	(2,100)	0	0	0	400,000	11/01/2024
RES000001148		COLUMBIA	MD		11/18/2024	6.490	237,674	0	(12)	0	0	0	460,000	10/01/2024
RES000001149		SAN DIEGO	CA		12/06/2024	6.625	318,731	0	(27)	0	0	0	1,260,162	11/01/2024
RES000001150		FORT LAUDERDALE	FL		11/22/2024	6.380	615,211	0	(33)	0	0	0	860,000	11/01/2024
RES000001151		SALISBURY	MD		11/25/2024	7.500	152,378	0	(3)	0	0	0	215,000	08/01/2024
RES000001152		RIVER GROVE	IL		11/22/2024	7.625	356,511	0	(3)	0	0	0	444,000	10/01/2024
RES000001153		MYRTLE BEACH	SC		11/20/2024	6.999	242,970	0	(13)	0	0	0	315,000	10/01/2024
RES000001154		NAPLES	FL		10/31/2024	7.125	280,474	0	(1)	0	0	0	350,000	10/01/2024
RES000001155		MAYFLOWER MOUNTAIN	UT		11/22/2024	7.999	1,493,225	0	(154)	0	0	0	1,895,000	10/01/2024
RES000001156		NORTH MYRTLE BEACH	SC		11/19/2024	7.875	220,830	0	(17)	0	0	0	285,000	10/01/2024
RES000001157		HOUSTON	TX		11/25/2024	7.875	352,745	0	(38)	0	0	0	398,500	10/01/2024
RES000001158		STATEN ISLAND	NY		11/26/2024	6.750	737,607	0	(6)	0	0	0	979,997	10/01/2024
RES000001159		MARTINSBURG	WV		12/02/2024	7.625	265,424	0	(16)	0	0	0	321,900	11/01/2024
RES030000014		LITCHFIELD PARK	AZ		02/27/2024	7.875	405,748	0	(1,026)	0	0	0	0	
RES040000031		LITTLE ROCK	AR		03/16/2024	8.750	422,252	0	(5,562)	0	0	0	535,000	02/14/2024
RES050000012		OCEANO	CA		02/29/2024	7.750	176,968	0	(622)	0	0	0	0	

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
RES050000032		BURBANK	CA		03/16/2024	8.125	652,566	0	(3,301)	0	0	0	815,000	02/06/2024
RES050000060		LYNWOOD	CA		03/26/2024	7.500	295,543	0	(1,653)	0	0	0	600,000	02/28/2024
RES080000040		DOVER	DE		03/16/2024	8.500	110,109	0	31	0	0	0	140,000	02/12/2024
RES100000003		PONCE INLET	FL		02/28/2024	7.250	920,999	0	(4,051)	0	0	0	0	
RES100000004		ORLANDO	FL		02/29/2024	7.999	272,324	0	(199)	0	0	0	0	
RES100000005		HOMESTEAD	FL		02/26/2024	7.625	342,678	0	(1,305)	0	0	0	0	
RES100000006		DORAL	FL		02/29/2024	6.500	189,730	0	(175)	0	0	0	0	
RES100000007		MIAMI	FL		03/01/2024	8.625	263,621	0	(2,603)	0	0	0	0	
RES100000030		VENICE	FL		03/16/2024	7.750	245,733	0	287	0	0	0	333,000	02/19/2024
RES100000034		PORT SAINT LUCIE	FL		03/16/2024	6.875	366,802	0	848	0	0	0	495,000	02/19/2024
RES100000038		TAMPA	FL		03/16/2024	7.375	191,025	0	(144)	0	0	0	255,000	02/22/2024
RES100000039		SEFFNER	FL		03/16/2024	7.999	337,856	0	(1,779)	0	0	0	480,000	02/26/2024
RES100000044		PALM BEACH GARDENS	FL		03/16/2024	7.500	678,257	0	(2,156)	0	0	0	1,234,000	02/15/2024
RES100000054		EDGEWATER	FL		03/26/2024	8.125	166,790	0	(2,732)	0	0	0	347,000	02/19/2024
RES100000057		LAKELAND	FL		03/26/2024	8.500	313,574	0	(1,271)	0	0	0	393,000	02/23/2024
RES100000061		FORT LAUDERDALE	FL		03/26/2024	7.875	451,994	0	(3,101)	0	0	0	640,000	02/20/2024
RES100000062		MIAMI	FL		03/26/2024	7.999	120,167	0	(345)	0	0	0	170,000	03/01/2024
RES100000065		LAKEWOOD RANCH	FL		04/11/2024	7.750	1,293,222	0	(9,288)	0	0	0	2,200,000	11/14/2023
RES100000066		LYNN HAVEN	FL		04/11/2024	8.750	272,564	0	(601)	0	0	0	345,000	02/16/2024
RES100000068		PONTE VEDRA	FL		04/11/2024	7.875	308,514	0	(2,387)	0	0	0	1,124,600	02/22/2024
RES110000002		POOLER	GA		02/26/2024	6.625	191,331	0	(389)	0	0	0	0	
RES110000036		BROOKHAVEN	GA		03/16/2024	7.375	1,016,413	0	(5,687)	0	0	0	1,335,000	02/15/2024
RES110000041		GOOD HOPE	GA		03/16/2024	7.375	275,873	0	(1,437)	0	0	0	600,000	02/16/2024
RES110000042		ATLANTA	GA		03/16/2024	8.375	397,013	0	(2,718)	0	0	0	490,000	02/12/2024
RES110000055		ATLANTA	GA		03/26/2024	7.875	443,680	0	(2,047)	0	0	0	550,000	02/19/2024
RES160000033		LAKE PARK	IA		03/16/2024	8.500	154,579	0	(1,521)	0	0	0	200,000	02/21/2024
RES190000043		METAIRIE	LA		03/16/2024	7.625	131,842	0	(550)	0	0	0	210,000	02/02/2024
RES210000059		PERRY HALL	MD		03/26/2024	6.999	290,236	0	(987)	0	0	0	720,000	02/02/2024
RES380000013		JACKSONVILLE	OR		02/23/2024	8.750	252,650	0	(3,317)	0	0	0	0	
RES410000072		LANDRUM	SC		04/11/2024	7.999	743,422	0	(4,433)	0	0	0	975,000	02/28/2024
RES430000056		HARROGATE	TN		03/26/2024	8.250	140,946	0	(377)	0	0	0	184,000	02/23/2024
RES440000008		MCKINNEY	TX		02/28/2024	6.500	203,742	0	(237)	0	0	0	0	
RES440000010		CYPRESS	TX		02/28/2024	7.999	944,173	0	(4,457)	0	0	0	0	
RES440000011		ROCKPORT	TX		02/29/2024	7.500	103,017	0	(626)	0	0	0	0	
RES440000035		HOUSTON	TX		03/16/2024	6.999	162,584	0	(345)	0	0	0	225,000	02/17/2024
RES440000049		EULESS	TX		03/26/2024	7.500	204,849	0	(1,103)	0	0	0	360,000	01/24/2024
RES440000050		ODESSA	TX		03/26/2024	8.875	237,584	0	(1,145)	0	0	0	294,500	02/21/2024
RES440000051		SUGAR LAND	TX		03/26/2024	6.625	199,996	0	(168)	0	0	0	258,000	02/20/2024
RES440000052		SAN ANTONIO	TX		03/26/2024	7.750	408,190	0	(2,862)	0	0	0	663,000	03/01/2024
RES440000053		MERCEDES	TX		03/26/2024	7.125	178,441	0	(693)	0	0	0	365,000	02/13/2024
RES440000070		ROCKPORT	TX		04/11/2024	8.500	148,915	0	(740)	0	0	0	207,000	02/29/2024
RES470000001		ASHBURN	VA		02/26/2024	8.999	717,163	0	(11,599)	0	0	0	0	
RES470000058		VIRGINIA BEACH	VA		03/26/2024	8.375	154,212	0	(722)	0	0	0	210,000	02/23/2024
0399999. Mortgages in good standing - Residential mortgages-all other							442,259,833	0	(1,092,066)	0	0	0	631,840,833	XXX
0125539		TUSCALOOSA	AL		11/30/2011	5.500	463,037	0	0	0	0	0	5,715,000	12/31/2023
0125617		GREENVILLE	AL		05/02/2013	4.500	295,791	0	0	0	0	0	1,855,000	12/31/2023
0125841		BIRMINGHAM	AL		05/31/2023	4.020	3,387,420	0	0	0	0	0	8,815,000	12/31/2023
0126299		FAIRHOPE	AL		06/24/2022	4.131	3,121,928	0	0	0	0	0	5,025,000	12/31/2023
0325730		TUCSON	AZ		08/31/2023	4.750	1,736,872	0	0	0	0	0	6,045,000	12/31/2023
0325796		TUCSON	AZ		05/31/2023	4.250	4,342,449	0	0	0	0	0	6,475,000	12/31/2023
0325808		TEMPE	AZ		12/23/2015	4.366	1,857,011	0	0	0	0	0	5,915,000	12/31/2023
0325939		TUSCON	AZ		08/30/2017	4.527	861,119	0	0	0	0	0	2,330,000	12/31/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0325955		PHOENIX	AZ		11/09/2017	4.375	1,411,088	0	0	0	0	0	5,330,000	12/31/2023
0325987		PHOENIX	AZ		03/29/2018	4.472	3,138,175	0	0	0	0	0	3,155,000	12/31/2023
0326000		ORO VALLEY	AZ		05/23/2018	4.592	2,786,996	0	0	0	0	0	5,555,000	12/31/2023
0326083		MESA	AZ		06/21/2019	4.625	1,828,760	0	0	0	0	0	4,510,000	12/31/2023
0326088		TUCSON	AZ		07/23/2019	4.700	1,634,463	0	0	0	0	0	4,500,000	12/31/2023
0326122		TUCSON	AZ		12/16/2019	3.900	3,270,638	0	0	0	0	0	12,240,001	12/31/2023
0326205		MESA	AZ		06/28/2021	3.835	6,149,739	0	0	0	0	0	11,995,001	12/31/2023
0326227		MESA	AZ		08/18/2021	3.500	1,762,176	0	0	0	0	0	4,640,000	12/31/2023
0326231		TUCSON	AZ		08/31/2021	3.850	7,920,758	0	0	0	0	0	19,220,001	12/31/2023
0326266		TUCSON	AZ		01/27/2022	3.800	5,569,514	0	0	0	0	0	9,840,000	12/31/2023
0326311		PHOENIX	AZ		09/12/2022	5.125	2,864,340	0	0	0	0	0	10,575,001	12/31/2023
0326319		TUCSON	AZ		11/04/2022	5.022	1,877,721	0	0	0	0	0	4,940,000	12/31/2023
0326351		TUCSON	AZ		02/28/2023	5.900	6,289,813	0	0	0	0	0	10,870,001	12/31/2023
0326363		PRESCOTT	AZ		06/05/2023	6.239	1,987,986	0	0	0	0	0	1,010,000	12/31/2023
0326364		MESA	AZ		06/07/2023	5.660	7,396,005	0	0	0	0	0	23,895,001	12/31/2023
0425874		SPRINGDALE	AR		12/21/2016	3.875	1,668,220	0	0	0	0	0	7,845,000	12/31/2023
0426093		BENTON	AR		05/31/2023	4.277	3,268,880	0	0	0	0	0	10,135,001	12/31/2023
0426094		JONESBORO	AR		05/31/2023	4.277	1,923,280	0	0	0	0	0	5,115,000	12/31/2023
0426095		SPRINGDALE	AR		07/31/2019	4.277	1,958,419	0	0	0	0	0	6,725,000	12/31/2023
0426096		FAYETTEVILLE	AR		05/31/2023	4.277	3,631,459	0	0	0	0	0	14,365,001	12/31/2023
0426097		FORT SMITH	AR		07/31/2019	4.277	2,242,547	0	0	0	0	0	5,480,000	12/31/2023
0524998		SANTA ROSA	CA		05/15/2003	4.625	524,025	0	0	0	0	0	4,270,000	12/31/2023
0525557		HUNTINGTON BEACH	CA		05/17/2012	5.125	3,137,200	0	0	0	0	0	12,985,001	12/31/2023
0525574		BAKERSFIELD	CA		09/25/2012	4.750	515,591	0	0	0	0	0	3,400,000	12/31/2023
0525580		CAMARILLO	CA		10/23/2012	5.000	616,720	0	0	0	0	0	14,435,001	12/31/2023
0525598		SAN PEDRO	CA		01/29/2013	4.750	1,324,684	0	0	0	0	0	13,480,001	12/31/2023
0525661		SACRAMENTO	CA		05/31/2023	5.640	3,441,182	0	0	0	0	0	10,925,001	12/31/2023
0525690		CARDIFF BY THE SEA	CA		08/31/2023	4.770	2,252,277	0	0	0	0	0	5,925,000	12/31/2023
0525765		DOWNEY	CA		05/31/2023	4.400	3,238,365	0	0	0	0	0	7,115,000	12/31/2023
0525801		BARSTOW	CA		11/20/2015	4.500	1,517,938	0	0	0	0	0	6,460,000	12/31/2023
0525884		SCOTTS VALLEY	CA		01/27/2017	4.500	2,788,201	0	0	0	0	0	10,775,001	12/31/2023
0525895		LOS ANGELES	CA		03/22/2017	4.583	827,087	0	0	0	0	0	3,170,000	12/31/2023
0525972		CUPERTINO	CA		05/31/2023	4.476	5,457,100	0	0	0	0	0	6,760,000	12/31/2023
0525980		LYNWOOD	CA		03/08/2018	4.400	1,423,366	0	0	0	0	0	3,575,000	12/31/2023
0525988		SAN DIEGO	CA		05/31/2023	4.650	4,771,388	0	0	0	0	0	24,075,001	12/31/2023
0526016		LOS ALAMITOS	CA		07/31/2018	4.868	4,127,110	0	0	0	0	0	3,380,000	12/31/2023
0526033		OTAY MESA	CA		08/31/2023	4.789	2,049,342	0	0	0	0	0	7,570,000	12/31/2023
0526054		NEWPORT BEACH	CA		05/31/2023	4.921	2,814,100	0	0	0	0	0	6,495,000	12/31/2023
0526119		BEAUMONT	CA		05/31/2023	4.250	5,926,639	0	0	0	0	0	14,860,001	12/31/2023
0526123		HAYWARD	CA		12/19/2019	3.850	13,901,231	0	0	0	0	0	26,430,001	12/31/2023
0526141		CALEXICO	CA		05/14/2020	4.100	4,118,056	0	0	0	0	0	12,425,001	12/31/2023
0526154		SANTA ANA	CA		09/29/2020	3.750	6,595,475	0	0	0	0	0	18,385,001	12/31/2023
0526160		AVENAL	CA		12/20/2024	3.584	4,161,969	0	0	0	0	0	9,930,000	12/31/2023
0526201		SANTA CLARITA	CA		05/28/2021	3.850	5,451,066	0	0	0	0	0	10,855,001	12/31/2023
0526207		ONTARIO	CA		06/29/2021	4.250	7,728,504	0	0	0	0	0	18,115,001	12/31/2023
0526208		ONTARIO	CA		06/29/2021	4.250	883,229	0	0	0	0	0	1,440,000	12/31/2023
0526223		ANAHEIM	CA		08/09/2021	3.750	1,060,664	0	0	0	0	0	2,725,000	12/31/2023
0526237		ANAHEIM	CA		05/31/2023	3.311	6,883,530	0	0	0	0	0	9,740,000	12/31/2023
0526261		VISTA	CA		12/23/2021	3.250	1,930,163	0	0	0	0	0	4,320,000	12/31/2023
0526272		SANTA ANA	CA		02/28/2022	3.700	4,043,610	0	0	0	0	0	5,220,000	12/31/2023
0526312		ORANGE	CA		09/28/2022	4.350	18,000,000	0	0	0	0	0	28,055,001	12/31/2023
0526335		SAN DIEGO	CA		12/22/2022	5.931	10,127,955	0	0	0	0	0	16,935,001	12/31/2023

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0526336		SAN DIEGO	CA		12/22/2022	6.331	5,407,712	0	0	0	0	0	6,105,000	12/31/2023
0526337		LONG BEACH	CA		01/09/2023	5.625	12,299,548	0	0	0	0	0	17,460,001	12/31/2023
0526353		MERCED	CA		05/25/2023	5.750	5,998,765	0	0	0	0	0	11,045,001	12/31/2023
0526366		THOUSAND OAKS	CA		06/16/2023	6.125	4,357,928	0	0	0	0	0	5,385,000	12/31/2023
0526367		PERRIS	CA		06/16/2023	5.580	4,904,863	0	0	0	0	0	13,055,001	12/31/2023
0526373		SARATOGA	CA		08/31/2023	6.000	3,343,761	0	0	0	0	0	5,510,000	12/31/2023
0526390		HOMEWOOD	CA		12/21/2023	7.300	9,790,109	0	0	0	0	0	32,295,001	12/31/2023
0526392		ESCONDIDO	CA		02/05/2024	6.060	5,427,777	0	0	0	0	0	9,295,000	12/31/2023
0526400		PASADENA	CA		03/28/2024	6.138	6,029,813	0	0	0	0	0	12,825,001	12/31/2023
0526418		WALNUT	CA		10/24/2024	6.000	5,991,341	0	0	0	0	0	0	
0625177		AURORA	CO		09/30/2005	4.875	916,194	0	0	0	0	0	7,510,000	12/31/2023
0625990		LAKEWOOD	CO		04/26/2018	4.710	1,650,236	0	0	0	0	0	1,825,000	12/31/2023
0626256		PEYTON	CO		12/15/2021	3.375	2,556,706	0	0	0	0	0	2,000,000	12/31/2023
0626286		WESTMINISTER	CO		05/17/2022	3.828	4,654,450	0	0	0	0	0	5,510,000	12/31/2023
0626413		GOLDEN	CO		12/16/2024	6.967	14,905,840	0	0	0	0	0	20,765,001	12/31/2023
0825978		NEWARK	DE		05/31/2023	4.380	2,471,578	0	0	0	0	0	8,290,000	12/31/2023
0826396		DOVER	DE		02/27/2024	6.450	9,075,505	0	0	0	0	0	13,395,001	12/31/2023
1025390		PENSACOLA BEACH	FL		04/11/2008	6.375	160,942	0	0	0	0	0	1,985,000	12/31/2023
1025549		APOPKA	FL		03/28/2012	5.375	219,170	0	0	0	0	0	1,910,000	12/31/2023
1025777		JACKSONVILLE	FL		07/16/2015	4.125	986,011	0	0	0	0	0	4,840,000	12/31/2023
1025800		TALLAHASSEE	FL		05/31/2023	3.811	353,883	0	0	0	0	0	9,420,000	12/31/2023
1025810		HALEAH	FL		05/31/2023	4.375	3,094,733	0	0	0	0	0	14,995,001	12/31/2023
1025872		RIVERVIEW	FL		05/31/2023	4.125	732,913	0	0	0	0	0	2,335,000	12/31/2023
1025880		NAPLES	FL		05/31/2023	4.544	2,448,148	0	0	0	0	0	7,775,000	12/31/2023
1025934		PANAMA CITY BEACH	FL		08/10/2017	4.500	1,176,797	0	0	0	0	0	2,940,000	12/31/2023
1025935		WHARTON	NJ		08/11/2017	3.810	182,226	0	0	0	0	0	1,665,000	12/31/2023
1026044		CORAL GABLE	FL		05/31/2023	4.922	2,713,640	0	0	0	0	0	5,720,000	12/31/2023
1026084		PACE	FL		06/26/2019	4.700	752,457	0	0	0	0	0	1,500,000	12/31/2023
1026086		NAPLES	FL		06/27/2019	4.320	2,218,302	0	0	0	0	0	2,665,000	12/31/2023
1026108		LARGO	FL		05/31/2023	4.150	13,202,701	0	0	0	0	0	40,435,001	12/31/2023
1026138		JACKSONVILLE	FL		04/03/2020	4.000	1,772,373	0	0	0	0	0	6,005,000	12/31/2023
1026149		SEBRING	FL		09/17/2020	3.750	775,897	0	0	0	0	0	1,560,000	12/31/2023
1026166		OPA-LOCKA	FL		05/31/2023	3.000	4,874,447	0	0	0	0	0	8,850,000	12/31/2023
1026178		MIAMI	FL		05/31/2023	3.910	7,027,465	0	0	0	0	0	10,845,001	12/31/2023
1026209		JACKSONVILLE	FL		05/31/2023	3.770	2,642,870	0	0	0	0	0	6,605,000	12/31/2023
1026211		JACKSONVILLE	FL		07/13/2021	3.500	1,276,065	0	0	0	0	0	5,875,000	12/31/2023
1026241		NAPLES	FL		10/21/2021	3.500	7,202,578	0	0	0	0	0	59,950,001	12/31/2023
1026250		OAKLAND PARK	FL		12/01/2021	3.500	5,985,221	0	0	0	0	0	9,340,000	12/31/2023
1026275		MIAMI BEACH	FL		03/15/2022	3.596	1,117,042	0	0	0	0	0	985,000	12/31/2023
1026283		GREATER GAINESVILLE	FL		04/26/2022	3.780	865,472	0	0	0	0	0	1,585,000	12/31/2023
1026338		FORT LAUDERDALE	FL		01/26/2023	6.100	4,351,540	0	0	0	0	0	5,540,000	12/31/2023
1026370		NAPLES	FL		07/19/2023	5.930	2,195,492	0	0	0	0	0	7,775,000	12/31/2023
1026394		MIAMI	FL		02/16/2024	6.250	7,552,393	0	0	0	0	0	11,770,001	12/31/2023
1026397		FORT LAUDERDALE	FL		03/07/2024	6.250	1,670,899	0	0	0	0	0	3,575,000	12/31/2023
1026422		INVERNESS	FL		11/15/2024	6.000	2,075,000	0	0	0	0	0	0	
1026424		WESLEY CHAPEL	FL		12/12/2024	6.376	1,400,000	0	0	0	0	0	0	
1124120		ATLANTA	GA		10/30/2024	6.875	11,600,000	0	0	0	0	0	0	
1125701		LAWRENCEVILLE	GA		08/31/2023	4.700	2,051,060	0	0	0	0	0	6,955,000	12/31/2023
1125929		MACON	GA		05/31/2023	4.550	684,949	0	0	0	0	0	2,030,000	12/31/2023
1126014		FORT OGLETHORPE	GA		07/31/2018	5.000	357,460	0	0	0	0	0	2,470,000	12/31/2023
1126127		MABLETON	GA		12/20/2019	3.950	3,287,111	0	0	0	0	0	6,070,000	12/31/2023
1126183		OAKWOOD	GA		04/22/2021	3.600	3,026,231	0	0	0	0	0	3,490,000	12/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1126254		SOUTH BEND	IN		12/14/2021	3.625	4,046,299	0	0	0	0	0	6,745,000	12/31/2023
1126426		SAVANNAH	GA		12/20/2024	5.875	1,850,000	0	0	0	0	0	0	
1326091		CALDWELL	ID		07/30/2019	4.075	1,712,407	0	0	0	0	0	3,520,000	12/31/2023
1326181		BOISE	ID		04/01/2021	3.635	3,727,659	0	0	0	0	0	9,085,000	12/31/2023
1425562		CHICAGO HEIGHTS	IL		06/28/2012	5.000	1,067,277	0	0	0	0	0	6,990,000	12/31/2023
1425589		BUFFALO GROVE	IL		05/31/2023	5.000	3,679,912	0	0	0	0	0	10,220,001	12/31/2023
1425821		CHICAGO	IL		05/31/2023	4.125	647,581	0	0	0	0	0	2,295,000	12/31/2023
1425882		SCHAUMBURG	IL		05/31/2023	4.125	820,321	0	0	0	0	0	1,510,000	12/31/2023
1425919		NAPERVILLE	IL		06/29/2017	4.520	892,690	0	0	0	0	0	2,040,000	12/31/2023
1425921		CHICAGO	IL		07/07/2017	4.625	556,033	0	0	0	0	0	5,715,000	12/31/2023
1426170		CHICAGO	IL		01/14/2021	3.650	903,107	0	0	0	0	0	1,435,000	12/31/2023
1426291		EDWARDSVILLE	IL		06/03/2022	3.875	11,496,827	0	0	0	0	0	19,095,001	12/31/2023
1426314		NAPERVILLE	IL		10/24/2022	4.896	4,676,648	0	0	0	0	0	3,685,000	12/31/2023
1525500		CARMEL	IN		04/28/2011	5.870	733,290	0	0	0	0	0	9,925,000	12/31/2023
1525593		INDIANAPOLIS	IN		12/21/2012	4.500	595,661	0	0	0	0	0	3,595,000	12/31/2023
1525642		WEST LAFAYETTE	IN		08/07/2013	4.500	521,663	0	0	0	0	0	3,275,000	12/31/2023
1525791		BROWNSBURG	IN		09/22/2015	4.288	806,363	0	0	0	0	0	3,185,000	12/31/2023
1525832		INDIANAPOLIS	IN		06/02/2016	4.250	406,489	0	0	0	0	0	3,600,000	12/31/2023
1525837		INDIANAPOLIS	IN		06/29/2016	4.300	1,358,066	0	0	0	0	0	5,665,000	12/31/2023
1525856		FISHERS	IN		05/31/2023	3.900	4,605,496	0	0	0	0	0	16,900,001	12/31/2023
1525910		CARMEL	IN		06/02/2017	4.977	506,417	0	0	0	0	0	9,925,000	12/31/2023
1525918		FORT WAYNE	IN		05/31/2023	4.645	2,365,979	0	0	0	0	0	5,715,000	12/31/2023
1525930		BATESVILLE	IN		05/31/2023	4.806	1,649,461	0	0	0	0	0	5,475,000	12/31/2023
1525958		FT. WAYNE	IN		05/31/2023	4.536	2,385,658	0	0	0	0	0	1,775,000	12/31/2023
1526163		FISHERS	IN		11/24/2020	3.600	1,880,632	0	0	0	0	0	2,975,000	12/31/2023
1526203		LAWRENCEBURG	IN		05/31/2023	4.250	1,721,259	0	0	0	0	0	4,540,000	12/31/2023
1526293		INDIANAPOLIS	IN		06/06/2022	4.100	8,261,627	0	0	0	0	0	22,290,001	12/31/2023
1526294		INDIANAPOLIS	IN		06/06/2022	4.100	6,333,896	0	0	0	0	0	11,655,001	12/31/2023
1526295		INDIANAPOLIS	IN		06/06/2022	4.100	5,140,566	0	0	0	0	0	7,025,000	12/31/2023
1526304		CHICAGO	IL		07/20/2022	4.500	1,691,059	0	0	0	0	0	2,845,000	12/31/2023
1526326		INDIANAPOLIS	IN		11/10/2022	5.196	1,691,974	0	0	0	0	0	3,600,000	12/31/2023
1526402		FISHERS	IN		04/04/2024	6.250	4,059,522	0	0	0	0	0	6,060,000	12/31/2023
1526404		CHICAGO	IL		05/15/2024	6.000	2,180,710	0	0	0	0	0	3,700,000	04/19/2024
1726064		WITCHITA	KS		05/31/2023	5.100	3,747,128	0	0	0	0	0	9,030,000	12/31/2023
1825386		LOUISVILLE	KY		03/14/2008	6.150	242,270	0	0	0	0	0	1,840,000	12/31/2023
1825608		LOUISVILLE	KY		03/19/2013	4.850	749,028	0	0	0	0	0	2,515,000	12/31/2023
1825793		RICHMOND	KY		10/01/2015	4.356	1,079,941	0	0	0	0	0	3,580,000	12/31/2023
1825866		LEXINGTON	KY		05/31/2023	4.150	3,525,485	0	0	0	0	0	6,985,000	12/31/2023
1825913		CRESTWOOD	KY		05/31/2023	4.518	1,620,253	0	0	0	0	0	3,980,000	12/31/2023
1825956		LOUISVILLE	KY		11/10/2017	4.371	1,410,955	0	0	0	0	0	3,735,000	12/31/2023
1826051		HEBRON	KY		02/20/2019	5.125	1,432,264	0	0	0	0	0	2,760,000	12/31/2023
1826423		LOUISVILLE	KY		11/20/2024	6.150	9,500,000	0	0	0	0	0	0	
2025968		LEWISTON	ME		08/31/2023	4.620	997,084	0	0	0	0	0	2,490,000	12/31/2023
2125451		GAITHERSBURG	MD		06/10/2010	7.500	268,717	0	0	0	0	0	11,720,001	12/31/2023
2125731		FULTON	MD		12/22/2014	4.330	670,578	0	0	0	0	0	3,415,000	12/31/2023
2125769		HYATTSVILLE	MD		06/23/2015	4.125	1,038,695	0	0	0	0	0	3,905,000	12/31/2023
2125949		BELTSVILLE	MD		05/31/2023	4.375	5,427,356	0	0	0	0	0	12,325,001	12/31/2023
2126062		ANNAPOLIS	MD		03/29/2019	4.950	1,318,667	0	0	0	0	0	3,885,000	12/31/2023
2126270		DUNDALK	MD		05/31/2023	3.750	10,832,296	0	0	0	0	0	23,835,001	12/31/2023
2325619		EAST LANSING	MI		05/07/2013	5.100	778,030	0	0	0	0	0	1,965,000	12/31/2023
2325743		SHELBY TOWNSHIP	MI		05/31/2023	4.250	1,803,505	0	0	0	0	0	6,175,000	12/31/2023
2325815		EASTPOINTE	MI		02/01/2016	3.760	645,282	0	0	0	0	0	12,050,001	12/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2325844		NOVI	MI		07/26/2016	4.129	2,605,164	0	0	0	0	0	13,110,001	12/31/2023
2325899		CLINTON TOWNSHIP	MI		08/31/2023	4.674	1,298,500	0	0	0	0	0	3,375,000	12/31/2023
2325954		LAKE ORION	MI		08/31/2023	4.625	748,537	0	0	0	0	0	3,385,000	12/31/2023
2325985		MADISON HEIGHTS	MI		03/29/2018	4.477	2,737,039	0	0	0	0	0	6,910,000	12/31/2023
2326009		SHELBY TOWNSHIP	MI		05/31/2023	4.482	1,536,291	0	0	0	0	0	5,465,000	12/31/2023
2326012		SHELBY TOWNSHIP	MI		05/31/2023	4.900	2,259,590	0	0	0	0	0	8,265,000	12/31/2023
2326032		SOUTHGATE	MI		10/30/2018	4.960	821,916	0	0	0	0	0	1,640,000	12/31/2023
2326131		STERLING HEIGHTS	MI		02/28/2020	4.125	1,942,697	0	0	0	0	0	4,905,000	12/31/2023
2326134		ROYAL OAK	MI		03/13/2020	4.125	834,290	0	0	0	0	0	1,640,000	12/31/2023
2326186		KALAMAZOO	MI		05/31/2023	3.250	1,781,347	0	0	0	0	0	9,975,000	12/31/2023
2326226		WESTLAND	MI		08/16/2021	3.600	14,052,006	0	0	0	0	0	45,495,001	12/31/2023
2326238		NOVI	MI		10/20/2021	4.000	1,847,076	0	0	0	0	0	13,110,001	12/31/2023
2326280		ROSEVILLE	MI		04/14/2022	3.976	956,431	0	0	0	0	0	1,765,000	12/31/2023
2326356		TAYLOR	MI		04/25/2023	5.330	2,130,451	0	0	0	0	0	6,220,000	12/31/2023
2326362		SOUTHFIELD	MI		06/01/2023	6.380	1,771,487	0	0	0	0	0	5,525,000	12/31/2023
2326389		ROCHESTER	MI		12/20/2024	6.634	4,328,809	0	0	0	0	0	7,390,000	12/31/2023
2425766		BLOOMINGTON	MN		06/12/2015	4.075	1,471,005	0	0	0	0	0	4,225,000	12/31/2023
2426159		BROOKLYN PARK	MN		05/31/2023	3.672	12,275,936	0	0	0	0	0	28,555,001	12/31/2023
2426215		ST. CLOUD	MN		07/15/2021	3.500	3,828,194	0	0	0	0	0	6,190,000	12/31/2023
2525927		OLIVE BRANCH	MS		05/31/2023	4.450	821,823	0	0	0	0	0	4,215,000	12/31/2023
2526189		OXFORD	MS		05/04/2021	4.007	1,081,344	0	0	0	0	0	2,220,000	12/31/2023
2526202		JACKSON	MS		06/02/2021	4.100	1,153,865	0	0	0	0	0	1,985,000	12/31/2023
2625625		ST LOUIS	MO		05/24/2013	4.625	895,766	0	0	0	0	0	2,630,000	12/31/2023
2925798		LAS VEGAS	NV		05/31/2023	4.170	918,028	0	0	0	0	0	12,545,001	12/31/2023
3125558		WILLIAMSTOWN	NJ		05/18/2012	5.125	492,729	0	0	0	0	0	5,380,000	12/31/2023
3125654		OLD BRIDGE	NJ		10/22/2013	5.125	382,682	0	0	0	0	0	3,025,000	12/31/2023
3125862		WILLINGBORO	NJ		10/12/2016	4.000	851,426	0	0	0	0	0	3,880,000	12/31/2023
3125889		BARRINGTON	NJ		02/28/2017	4.500	790,248	0	0	0	0	0	9,120,000	12/31/2023
3125996		WILLINGBORO	NJ		05/31/2023	4.380	1,941,505	0	0	0	0	0	9,690,000	12/31/2023
3126177		RAHWAY	NJ		03/16/2021	3.875	1,209,345	0	0	0	0	0	1,600,000	12/31/2023
3126187		WHIPPANY	NJ		04/30/2021	3.850	908,511	0	0	0	0	0	2,420,000	12/31/2023
3126419		HADDONFIELD	NJ		10/30/2024	6.394	17,351,410	0	0	0	0	0	0	
3325794		WEST ISLIP	NY		05/31/2023	3.740	302,352	0	0	0	0	0	7,140,000	12/31/2023
3326070		COMMACK	NY		04/23/2019	4.875	819,991	0	0	0	0	0	5,145,000	12/31/2023
3326168		HEMPSTEAD	NY		12/18/2020	3.580	709,334	0	0	0	0	0	1,035,000	12/31/2023
3326239		BUFFALO	NY		10/21/2021	3.500	9,249,139	0	0	0	0	0	16,520,001	12/31/2023
3326246		FARMINGDALE	NY		11/23/2021	3.550	14,260,151	0	0	0	0	0	22,020,001	12/31/2023
3326253		HAUPPAUGE	NY		12/08/2021	3.375	2,212,512	0	0	0	0	0	4,535,000	12/31/2023
3326297		NEW YORK	NY		06/17/2022	4.464	2,644,408	0	0	0	0	0	3,900,000	12/31/2023
3326305		HAUPPAUGE	NY		07/21/2022	4.825	3,796,096	0	0	0	0	0	4,980,000	12/31/2023
3326306		CARLE PLACE	NY		08/03/2022	4.750	2,818,305	0	0	0	0	0	5,165,000	12/31/2023
3326307		OSWEGO	NY		08/10/2022	4.662	2,197,036	0	0	0	0	0	6,665,000	12/31/2023
3326315		BOHEMIA	NY		10/31/2022	5.000	955,849	0	0	0	0	0	1,155,000	12/31/2023
3326316		BOHEMIA	NY		11/08/2022	5.000	478,852	0	0	0	0	0	875,000	12/31/2023
3326317		BOHEMIA	NY		10/31/2022	5.000	4,588,069	0	0	0	0	0	7,130,000	12/31/2023
3326318		DEER PARK	NY		10/31/2022	5.000	860,248	0	0	0	0	0	1,165,000	12/31/2023
3326320		WEST BABYLON	NY		11/08/2022	5.000	2,106,955	0	0	0	0	0	3,075,000	12/31/2023
3326321		DEER PARK	NY		11/10/2022	5.000	2,585,807	0	0	0	0	0	2,695,000	12/31/2023
3326322		RONKONKOMA	NY		11/09/2022	5.000	4,596,976	0	0	0	0	0	4,985,000	12/31/2023
3326323		NORTH BAYSHORE	NY		11/09/2022	5.000	3,639,272	0	0	0	0	0	6,515,000	12/31/2023
3326324		BOHEMIA	NY		11/09/2022	5.000	1,532,317	0	0	0	0	0	1,805,000	12/31/2023
3326325		BOHEMIA	NY		11/10/2022	5.000	957,704	0	0	0	0	0	1,330,000	12/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3326357		NEW YORK	NY		04/25/2023	5.710	3,035,292	0	0	0	0	0	4,455,000	12/31/2023
3326368		MEDFORD	NY		07/12/2023	6.000	1,414,304	0	0	0	0	0	2,250,000	12/31/2023
3326385		STATEN ISLAND	NY		09/29/2023	5.928	6,779,073	0	0	0	0	0	8,515,000	12/31/2023
3326399		MEDFORD	NY		03/27/2024	7.000	1,851,052	0	0	0	0	0	3,715,000	12/31/2023
3326425		PATCJPGUE	NC		12/20/2024	6.184	3,800,000	0	0	0	0	0	0	
3425482		CARRBORO	NC		12/20/2010	5.150	497,426	0	0	0	0	0	8,830,000	12/31/2023
3425584		INDIAN TRAIL	NC		11/27/2012	4.750	909,029	0	0	0	0	0	4,835,000	12/31/2023
3425754		CONCORD	NC		05/31/2023	4.250	2,513,951	0	0	0	0	0	14,045,001	12/31/2023
3425875		RALEIGH	NC		12/22/2016	3.700	239,782	0	0	0	0	0	1,730,000	12/31/2023
3426078		SUNSET BEACH	NC		06/06/2019	4.625	948,009	0	0	0	0	0	1,650,000	12/31/2023
3426081		FAYETTEVILLE	NC		06/20/2019	4.625	754,212	0	0	0	0	0	1,365,000	12/31/2023
3426147		GREENSBORO	NC		05/31/2023	3.750	2,537,140	0	0	0	0	0	6,720,000	12/31/2023
3426175		BOILING SPRINGS	NC		02/17/2021	3.528	778,453	0	0	0	0	0	1,405,000	12/31/2023
3426191		DURHAM	NC		05/12/2021	4.125	1,387,488	0	0	0	0	0	3,200,000	12/31/2023
3426198		GREENSBORO	NC		05/19/2021	3.385	1,232,561	0	0	0	0	0	2,005,000	12/31/2023
3426199		GREENSBORO	NC		05/19/2021	3.385	3,353,012	0	0	0	0	0	6,195,000	12/31/2023
3426287		DURHAM	NC		05/19/2022	3.800	1,372,861	0	0	0	0	0	5,540,000	12/31/2023
3426395		WILMINGTON	NC		02/21/2024	6.200	1,323,777	0	0	0	0	0	3,165,000	12/31/2023
3426415		JACKSONVILLE	NC		08/30/2024	6.927	4,233,984	0	0	0	0	0	7,570,000	12/31/2023
3625445		WADSWORTH	OH		03/09/2010	6.625	76,455	0	0	0	0	0	5,945,000	12/31/2023
3625547		LIBERTY TOWNSHIP	OH		02/29/2012	4.830	1,144,995	0	0	0	0	0	7,325,000	12/31/2023
3625605		BROADVIEW HEIGHTS	OH		03/14/2013	5.000	1,939,648	0	0	0	0	0	6,120,000	12/31/2023
3625671		MONTGOMERY	OH		12/26/2013	4.000	18,106,571	0	0	0	0	0	25,890,001	12/31/2023
3625688		MASON	OH		06/09/2014	4.728	900,872	0	0	0	0	0	6,310,000	12/31/2023
3625764		DAYTON	OH		06/10/2015	4.000	1,729,589	0	0	0	0	0	5,680,000	12/31/2023
3625773		MASON	OH		07/09/2015	4.125	1,038,682	0	0	0	0	0	6,405,000	12/31/2023
3625835		DAYTON	OH		06/17/2016	4.000	559,900	0	0	0	0	0	1,275,000	12/31/2023
3625845		WELLINGTON	OH		08/02/2016	4.410	3,621,715	0	0	0	0	0	8,425,000	12/31/2023
3625850		MORAINE	OH		09/09/2016	4.138	893,896	0	0	0	0	0	2,135,000	12/31/2023
3625851		SPRINGBORO	OH		09/09/2016	4.138	893,896	0	0	0	0	0	4,870,000	12/31/2023
3625883		CINCINNATI	OH		01/19/2017	4.125	1,275,450	0	0	0	0	0	3,915,000	12/31/2023
3625909		COLUMBUS	OH		05/16/2017	4.018	346,483	0	0	0	0	0	4,775,000	12/31/2023
3625933		GAHANNA	OH		08/31/2023	5.250	1,436,978	0	0	0	0	0	10,685,001	12/31/2023
3625992		MENTOR	OH		05/02/2018	4.847	1,546,976	0	0	0	0	0	4,285,000	12/31/2023
3626018		ELYRIA	OH		05/31/2023	4.976	5,736,963	0	0	0	0	0	13,480,001	12/31/2023
3626019		ELYRIA	OH		05/31/2023	4.826	432,287	0	0	0	0	0	13,480,001	12/31/2023
3626024		WORTHINGTON	OH		08/31/2018	5.164	2,297,121	0	0	0	0	0	2,885,000	12/31/2023
3626037		VANDALIA	OH		05/31/2023	4.989	3,436,952	0	0	0	0	0	6,020,000	12/31/2023
3626040		MIAMISBURG	OH		05/31/2023	5.161	3,484,119	0	0	0	0	0	5,095,000	12/31/2023
3626045		ONTARIO	OH		12/20/2018	4.950	2,072,450	0	0	0	0	0	9,090,000	12/31/2023
3626059		FAIRBORN	OH		03/21/2019	4.925	514,886	0	0	0	0	0	1,250,000	12/31/2023
3626125		COLUMBUS	OH		12/20/2019	4.000	1,323,925	0	0	0	0	0	7,020,000	12/31/2023
3626143		NEW ALBANY	OH		06/03/2020	3.750	913,602	0	0	0	0	0	2,285,000	12/31/2023
3626148		SPRINGBORO	OH		05/31/2023	3.750	6,024,408	0	0	0	0	0	12,765,001	12/31/2023
3626155		FRANKLIN	OH		10/07/2020	3.886	2,673,924	0	0	0	0	0	6,090,000	12/31/2023
3626173		WESTLAKE	OH		01/28/2021	4.000	756,904	0	0	0	0	0	1,740,000	12/31/2023
3626229		CINCINNATI	OH		08/23/2021	3.700	2,120,021	0	0	0	0	0	2,465,000	12/31/2023
3626233		WELLINGTON	OH		09/17/2021	3.750	918,752	0	0	0	0	0	10,535,001	12/31/2023
3626234		LAGRANGE	OH		09/17/2021	3.750	5,409,432	0	0	0	0	0	10,690,001	12/31/2023
3626260		CLEVELAND	OH		12/17/2021	3.290	2,224,295	0	0	0	0	0	5,195,000	12/31/2023
3626265		BEDFORD HEIGHTS	OH		01/06/2022	3.795	1,883,664	0	0	0	0	0	10,750,001	12/31/2023
3626288		WARRENSVILLE HEIGHTS	OH		05/19/2022	3.630	4,281,223	0	0	0	0	0	6,360,000	12/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3626358		CINCINNATI	OH		04/28/2023	5.330	7,262,919	0	0	0	0	0	10,520,001	12/31/2023
3626371		HUBER HEIGHTS	OH		07/21/2023	5.625	5,414,447	0	0	0	0	0	9,785,000	12/31/2023
3626416		COLUMBUS	OH		09/19/2024	6.723	1,788,332	0	0	0	0	0	3,360,000	12/31/2023
3626417		CUYAHOGA COUNTY	OH		10/04/2024	6.162	3,392,781	0	0	0	0	0	0	
3725792		TULSA	OK		09/29/2015	4.394	2,104,867	0	0	0	0	0	6,430,000	12/31/2023
3725834		OKLAHOMA CITY	OK		06/15/2016	4.125	205,977	0	0	0	0	0	2,050,000	12/31/2023
3726011		DUNCAN	OK		07/24/2018	5.250	1,843,713	0	0	0	0	0	7,025,000	12/31/2023
3726182		OKLAHOMA CITY	OK		04/16/2021	3.625	905,875	0	0	0	0	0	1,545,000	12/31/2023
3726245		MIDWEST CITY	OK		11/23/2021	4.000	783,886	0	0	0	0	0	810,000	12/31/2023
3726354		TULSA	OK		04/18/2023	5.500	2,481,780	0	0	0	0	0	3,790,000	12/31/2023
3825842		TUALATIN	OR		07/14/2016	4.200	2,214,774	0	0	0	0	0	10,945,001	12/31/2023
3825869		SALEM	OR		12/02/2016	4.296	966,258	0	0	0	0	0	2,750,000	12/31/2023
3825915		MCMINNVILLE	OR		06/23/2017	4.450	1,909,253	0	0	0	0	0	4,375,000	12/31/2023
3825967		PORTLAND	OR		12/20/2017	4.300	926,236	0	0	0	0	0	5,230,000	12/31/2023
3826039		PORTLAND	OR		12/12/2018	4.787	1,376,288	0	0	0	0	0	3,540,000	12/31/2023
3826142		MCMINNVILLE	OR		05/31/2023	3.600	5,623,627	0	0	0	0	0	12,825,001	12/31/2023
3826144		OREGON CITY	OR		06/08/2020	3.750	2,970,138	0	0	0	0	0	4,450,000	12/31/2023
3826185		TIGARD	OR		04/29/2021	3.750	1,577,329	0	0	0	0	0	3,095,000	12/31/2023
3826273		MONMOUTH	OR		03/08/2022	3.875	1,360,392	0	0	0	0	0	1,580,000	12/31/2023
3925908		ASTON TOWNSHIP	PA		05/12/2017	4.375	1,035,056	0	0	0	0	0	4,730,000	12/31/2023
3925926		DOYLESTOWN	PA		07/14/2017	4.450	830,658	0	0	0	0	0	2,280,000	12/31/2023
3925976		CRANBERRY TOWNSHIP	PA		05/31/2023	4.350	5,190,198	0	0	0	0	0	10,360,001	12/31/2023
3926013		PITTSBURGH	PA		05/31/2023	5.000	4,463,056	0	0	0	0	0	8,880,000	12/31/2023
3926079		BLOOMSBURG	PA		06/13/2019	4.875	1,026,609	0	0	0	0	0	3,550,000	12/31/2023
3926101		PITTSBURGH	PA		08/28/2019	4.250	2,392,484	0	0	0	0	0	9,135,000	12/31/2023
3926406		PHILADELPHIA	PA		05/20/2024	6.450	7,458,365	0	0	0	0	0	13,385,001	12/31/2023
3926407		PHILADELPHIA	PA		05/23/2024	6.235	3,222,504	0	0	0	0	0	5,055,000	12/31/2023
4125556		ROCK HILL	SC		05/17/2012	5.000	2,065,122	0	0	0	0	0	10,830,001	12/31/2023
4125576		SPARTANBURG	SC		10/05/2012	4.750	948,660	0	0	0	0	0	3,915,000	12/31/2023
4125712		ROCK HILL	SC		10/23/2014	4.625	764,318	0	0	0	0	0	2,425,000	12/31/2023
4125782		FLORENCE	SC		05/31/2023	4.307	2,411,102	0	0	0	0	0	12,825,001	12/31/2023
4125797		LEXINGTON	SC		11/10/2015	4.270	525,386	0	0	0	0	0	3,005,000	12/31/2023
4125896		PAWLEYS ISLAND	SC		05/31/2023	4.718	806,033	0	0	0	0	0	2,425,000	12/31/2023
4126140		GREER	SC		05/31/2023	4.000	4,430,994	0	0	0	0	0	14,335,001	12/31/2023
4126200		SENECA	SC		05/31/2023	3.400	7,697,686	0	0	0	0	0	12,310,001	12/31/2023
4126401		IRMO	SC		03/28/2024	6.429	5,358,631	0	0	0	0	0	9,980,000	12/31/2023
4126421		CAYCE	SC		10/31/2024	6.000	1,197,402	0	0	0	0	0	0	
4325577		CHATTANOOGA	TN		10/09/2012	4.500	601,125	0	0	0	0	0	4,105,000	12/31/2023
4325739		NASHVILLE	TN		02/25/2015	3.792	49,877	0	0	0	0	0	7,355,000	12/31/2023
4325820		KNOXVILLE	TN		03/23/2016	3.750	109,059	0	0	0	0	0	2,095,000	12/31/2023
4326179		POWELL	TN		03/23/2021	3.000	1,590,683	0	0	0	0	0	6,140,000	12/31/2023
4326195		CLARKSVILLE	TN		05/18/2021	3.660	1,726,379	0	0	0	0	0	2,425,000	12/31/2023
4326228		CLARKSVILLE	TN		08/18/2021	3.750	3,049,435	0	0	0	0	0	5,825,000	12/31/2023
4326380		FRANKLIN	TN		09/05/2023	5.530	4,080,722	0	0	0	0	0	6,295,000	12/31/2023
4326386		NASHVILLE	TN		10/30/2023	6.000	4,412,998	0	0	0	0	0	2,515,000	12/31/2023
4425277		SAN ANTONIO	TX		11/21/2006	6.580	286,072	0	0	0	0	0	2,325,000	12/31/2023
4425405		HOUSTON	TX		07/10/2008	6.000	132,104	0	0	0	0	0	1,715,000	12/31/2023
4425463		EL PASO	TX		09/16/2010	6.000	211,687	0	0	0	0	0	3,870,000	12/31/2023
4425478		EL PASO	TX		12/06/2010	5.750	357,169	0	0	0	0	0	5,610,000	12/31/2023
4425567		FREDERICKSBURG	TX		07/16/2012	4.875	1,034,179	0	0	0	0	0	11,695,001	12/31/2023
4425611		SAN ANTONIO	TX		04/11/2013	4.750	525,109	0	0	0	0	0	3,705,000	12/31/2023
4425633		KATY	TX		06/26/2013	4.500	758,150	0	0	0	0	0	4,015,000	12/31/2023

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4425660		EL PASO	TX		10/31/2013	4.400	675,802	0	0	0	0	0	1,705,000	12/31/2023
4425667		SAN ANTONIO	TX		05/31/2023	4.850	2,749,028	0	0	0	0	0	14,155,001	12/31/2023
4425686		GRAND PRAIRIE	TX		05/23/2014	4.892	1,753,069	0	0	0	0	0	5,440,000	12/31/2023
4425779		AUSTIN	TX		07/27/2015	4.302	669,369	0	0	0	0	0	1,420,000	12/31/2023
4425804		ALAMO HEIGHTS	TX		12/04/2015	4.200	964,373	0	0	0	0	0	9,550,000	12/31/2023
4425833		SAN ANTONIO	TX		06/09/2016	3.678	550,751	0	0	0	0	0	5,670,000	12/31/2023
4425840		SAN ANTONIO	TX		07/08/2016	4.000	985,497	0	0	0	0	0	4,235,000	12/31/2023
4425893		AUSTIN	TX		03/15/2017	4.337	2,537,638	0	0	0	0	0	4,755,000	12/31/2023
4425906		SAN ANTONIO	TX		05/31/2023	4.462	2,130,772	0	0	0	0	0	4,140,000	12/31/2023
4425912		CORPUS CHRISTI	TX		06/09/2017	4.284	601,074	0	0	0	0	0	4,050,000	12/31/2023
4425948		LAREDO	TX		05/31/2023	4.319	4,505,061	0	0	0	0	0	12,530,001	12/31/2023
4425993		HOUSTON	TX		05/08/2018	4.842	1,237,380	0	0	0	0	0	5,990,000	12/31/2023
4425995		CORPUS CHRISTI	TX		05/31/2023	4.524	2,566,563	0	0	0	0	0	7,925,000	12/31/2023
4426002		HOUSTON	TX		06/20/2018	4.761	2,086,181	0	0	0	0	0	8,360,000	12/31/2023
4426007		PLANO	TX		07/11/2018	4.731	1,339,944	0	0	0	0	0	4,675,000	12/31/2023
4426035		EL PASO	TX		05/31/2023	5.000	5,700,752	0	0	0	0	0	14,960,001	12/31/2023
4426047		SAN ANTONIO	TX		01/24/2019	4.986	2,818,416	0	0	0	0	0	6,765,000	12/31/2023
4426048		SAN ANTONIO	TX		05/31/2023	4.906	3,217,416	0	0	0	0	0	9,155,000	12/31/2023
4426052		SAN ANTONIO	TX		02/21/2019	4.800	1,589,146	0	0	0	0	0	2,715,000	12/31/2023
4426071		DALLAS	TX		04/26/2019	5.045	841,545	0	0	0	0	0	2,995,000	12/31/2023
4426105		SAN ANTONIO	TX		09/18/2019	4.125	1,290,435	0	0	0	0	0	1,635,000	12/31/2023
4426107		BOERNE	TX		05/31/2023	4.022	1,384,250	0	0	0	0	0	3,985,000	12/31/2023
4426114		EL PASO	TX		11/05/2019	4.000	4,747,142	0	0	0	0	0	10,605,001	12/31/2023
4426120		AUSTIN	TX		12/10/2019	4.000	1,616,066	0	0	0	0	0	2,885,000	12/31/2023
4426135		SAN ANTONIO	TX		03/23/2020	4.000	1,328,650	0	0	0	0	0	2,855,000	12/31/2023
4426137		SAN MARCOS	TX		05/31/2023	3.700	6,115,248	0	0	0	0	0	13,250,001	12/31/2023
4426145		AUSTIN	TX		06/18/2020	3.943	4,207,052	0	0	0	0	0	6,470,000	12/31/2023
4426157		LEAGUE CITY	TX		10/16/2020	3.750	1,049,484	0	0	0	0	0	1,610,000	12/31/2023
4426164		BEVERLY HILLS	TX		11/25/2020	4.000	2,038,428	0	0	0	0	0	7,530,000	12/31/2023
4426172		AUSTIN	TX		01/28/2021	3.827	1,379,983	0	0	0	0	0	180,000	12/31/2023
4426212		GRAND PRAIRIE	TX		07/13/2021	4.000	1,487,553	0	0	0	0	0	7,265,000	12/31/2023
4426224		SAN ANTONIO	TX		08/11/2021	3.600	8,265,869	0	0	0	0	0	19,340,001	12/31/2023
4426235		AUSTIN	TX		09/21/2021	3.880	3,887,471	0	0	0	0	0	4,775,000	12/31/2023
4426242		SAN MARCOS	TX		10/22/2021	3.525	3,440,185	0	0	0	0	0	6,835,000	12/31/2023
4426247		CONROE	TX		05/31/2023	3.500	1,781,445	0	0	0	0	0	2,370,000	12/31/2023
4426255		SAN ANTONIO	TX		12/14/2021	3.450	2,296,411	0	0	0	0	0	4,460,000	12/31/2023
4426259		SAN ANTONIO	TX		12/17/2021	3.450	1,829,020	0	0	0	0	0	4,415,000	12/31/2023
4426271		AUSTIN	TX		02/23/2022	3.500	1,350,409	0	0	0	0	0	5,330,000	12/31/2023
4426285		NEW BRAUNFELS	TX		05/31/2023	3.550	2,086,638	0	0	0	0	0	4,795,000	12/31/2023
4426309		RICHMOND	TX		08/25/2022	5.228	9,059,268	0	0	0	0	0	8,240,000	12/31/2023
4426352		LAKE JACKSON	TX		03/06/2023	5.750	20,540,932	0	0	0	0	0	24,120,001	12/31/2023
4426375		SAN ANTONIO	TX		12/20/2024	5.950	5,299,637	0	0	0	0	0	7,595,000	12/31/2023
4426405		PFLUGERVILLE	TX		05/16/2024	6.375	9,669,272	0	0	0	0	0	15,420,001	12/31/2023
4426409		ALICE	TX		06/14/2024	6.615	4,932,664	0	0	0	0	0	7,160,000	12/31/2023
4525762		MURRAY	UT		05/29/2015	3.650	68,102	0	0	0	0	0	1,060,000	12/31/2023
4526113		LINDON	UT		10/28/2019	4.000	868,629	0	0	0	0	0	1,965,000	12/31/2023
4725492		WOODBRIDGE	VA		04/06/2011	5.500	565,675	0	0	0	0	0	4,570,000	12/31/2023
4725501		CHARLOTTESVILLE	VA		05/05/2011	4.000	2,832,165	0	0	0	0	0	10,300,001	12/31/2023
4725563		RICHMOND	VA		06/28/2012	5.000	1,838,800	0	0	0	0	0	1,940,000	12/31/2023
4725662		WILLIAMSBURG	VA		11/08/2013	5.293	1,643,048	0	0	0	0	0	12,000,001	12/31/2023
4725733		FALLS CHURCH	VA		12/31/2014	4.426	1,162,228	0	0	0	0	0	4,420,000	12/31/2023
4726006		CHESTER	VA		06/28/2018	4.780	3,851,079	0	0	0	0	0	8,955,000	12/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4726225		NEWPORT NEWS	VA		08/13/2021	3.850	5,664,012	0	0	0	0	0	9,100,000	12/31/2023
4825717		RENTON	WA		11/14/2014	4.600	1,777,097	0	0	0	0	0	5,200,000	12/31/2023
4825760		SPOKANE	WA		05/31/2023	4.250	3,393,904	0	0	0	0	0	17,240,001	12/31/2023
4825825		BELLINGHAM	WA		04/28/2016	4.300	1,083,827	0	0	0	0	0	4,135,000	12/31/2023
4825826		VANCOUVER	WA		04/28/2016	4.375	542,868	0	0	0	0	0	1,850,000	12/31/2023
4826118		KIRKLAND	WA		11/21/2019	3.905	740,531	0	0	0	0	0	3,585,000	12/31/2023
4826190		BONNEY LAKE	WA		05/05/2021	3.500	3,853,796	0	0	0	0	0	9,585,000	12/31/2023
4826197		SPANAWAY	WA		05/19/2021	4.000	1,754,590	0	0	0	0	0	4,570,000	12/31/2023
4826249		ARLINGTON	WA		05/31/2023	3.450	7,566,785	0	0	0	0	0	20,205,001	12/31/2023
4826279		SPOKANE	WA		05/31/2023	3.970	4,494,415	0	0	0	0	0	6,025,000	12/31/2023
4826282		BELLEVUE	WA		04/21/2022	3.873	1,299,508	0	0	0	0	0	13,120,001	12/31/2023
4826300		REDMOND	WA		06/28/2022	4.060	3,670,509	0	0	0	0	0	7,490,000	12/31/2023
4926038		BRIDGEPORT	WV		12/10/2018	5.007	2,879,015	0	0	0	0	0	4,865,000	12/31/2023
5025877		MILWAUKEE	WI		12/28/2016	3.900	1,498,412	0	0	0	0	0	8,165,000	12/31/2023
5025947		MENOMONEE FALLS	WI		05/31/2023	4.000	4,563,772	0	0	0	0	0	20,930,001	12/31/2023
5026341		OAK CREEK	WI		01/31/2023	5.230	8,834,155	0	0	0	0	0	11,725,001	12/31/2023
5026343		GREENFIELD	WI		01/31/2023	5.230	10,527,735	0	0	0	0	0	14,655,001	12/31/2023
5026344		HARLAND	WI		01/31/2023	5.230	7,689,826	0	0	0	0	0	11,345,001	12/31/2023
5026383		MILWAUKEE	WI		09/13/2023	5.960	13,366,023	0	0	0	0	0	19,940,001	12/31/2023
5026384		FRANKLIN	WI		09/19/2023	6.300	2,505,771	0	0	0	0	0	3,950,000	12/31/2023
5325587		TURNERSVILLE	NJ		11/30/2012	4.500	182,254	0	0	0	0	0	2,390,000	12/31/2023
5325613		MANCHESTER	NH		04/17/2013	4.500	463,088	0	0	0	0	0	4,235,000	12/31/2023
5325965		LUBBOCK	TX		05/31/2023	4.208	4,279,469	0	0	0	0	0	13,280,001	12/31/2023
5326128		COLUMBIA	SC		12/20/2019	4.400	1,959,846	0	0	0	0	0	14,015,001	12/31/2023
5326151		BUFFALO	NY		05/31/2023	4.000	5,611,001	0	0	0	0	0	10,770,001	12/31/2023
5326167		SCHERTZ	TX		12/03/2020	3.585	19,706,241	0	0	0	0	0	1	12/31/2023
5326192		FT. WRIGHT	KY		05/13/2021	3.500	2,433,565	0	0	0	0	0	4,175,000	12/31/2023
5326377		COVINGTON	GA		09/01/2023	6.080	13,304,154	0	0	0	0	0	20,600,001	12/31/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							1,227,412,394	0	0	0	0	0	2,874,330,092	XXX
0899999. Total Mortgages in good standing							1,669,672,227	0	(1,092,066)	0	0	0	3,506,170,925	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							1,669,672,227	0	(1,092,066)	0	0	0	3,506,170,925	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RES000000067	CHESAPEAKE	VA		04/02/2024	7.500	1,102,354	0	1,420,000
RES000000069	UPPER DARBY	PA		04/02/2024	7.999	169,680	0	240,000
RES000000071	FERNANDINA BEACH	FL		04/02/2024	8.125	522,158	0	1,150,000
RES000000074	GALVESTON	TX		03/28/2024	9.250	220,420	0	358,000
RES000000075	WILDWOOD CREST	NJ		03/28/2024	8.875	229,500	0	300,000
RES000000076	LOS ANGELES	CA		03/27/2024	7.999	440,170	0	1,030,000
RES000000086	VASS	NC		03/28/2024	7.250	192,651	0	271,000
RES000000087	TOLLESON	AZ		12/16/2024	8.375	370,388	0	510,000
RES000000088	PALM COAST	FL		03/29/2024	8.125	272,045	0	365,000
RES000000089	MESA	AZ		12/16/2024	7.750	334,358	0	545,000
RES000000090	DAYTON	NV		12/16/2024	8.375	492,404	0	593,000
RES000000091	BOCA RATON	FL		03/28/2024	7.625	327,928	0	440,000
RES000000092	GAINESVILLE	FL		12/16/2024	8.125	130,188	0	195,000
RES000000093	SARASOTA	FL		03/26/2024	8.625	1,004,830	0	1,385,000
RES000000094	LARGO	FL		03/29/2024	9.999	175,349	0	235,000
RES000000095	NEWARK	OH		03/27/2024	8.500	166,790	0	205,000
RES000000096	LAKEWOOD	WA		03/22/2024	7.250	524,710	0	645,000
RES000000097	WILMINGTON	OH		03/19/2024	8.375	333,624	0	445,000
RES000000098	OCEAN CITY	MD		03/28/2024	7.999	214,463	0	280,000
RES000000099	CHESTER	PA		03/22/2024	9.250	134,361	0	175,000
RES000000100	GREENWOOD	SC		03/25/2024	7.625	121,985	0	160,000
RES000000101	ORANGE PARK	FL		03/25/2024	6.500	183,868	0	250,000
RES000000102	SAN CLEMENTE	CA		03/25/2024	7.250	1,660,540	0	2,030,000
RES000000103	TRACY	CA		03/25/2024	6.999	930,240	0	1,520,000
RES000000104	SARASOTE	FL		03/29/2024	8.625	164,840	0	300,000
RES000000105	LEHIGH ACRES	FL		03/29/2024	7.750	321,278	0	390,000
RES000000106	OCALA	FL		03/22/2024	8.125	184,748	0	255,000
RES000000107	UKIAH	CA		03/27/2024	7.375	282,563	0	630,000
RES000000108	HURRICANE	UT		03/28/2024	8.375	1,456,000	0	1,825,000
RES000000109	RICHMOND	TX		03/28/2024	7.375	254,303	0	455,000
RES000000110	HEREFORD	AZ		03/27/2024	8.250	418,000	0	870,000
RES000000111	WASHINGTON	DC		03/29/2024	7.125	1,101,275	0	1,555,000
RES000000112	CANTON	GA		03/29/2024	7.875	547,197	0	668,000
RES000000113	KATY	TX		04/03/2024	7.250	411,600	0	650,000
RES000000114	JACKSONVILLE BEACH	FL		04/30/2024	8.375	626,639	0	860,000
RES000000115	OCALA	FL		04/01/2024	6.875	237,027	0	300,000
RES000000116	WESTFIELD	NJ		03/28/2024	8.250	689,700	0	1,100,000
RES000000117	ATLANTA	GA		03/28/2024	10.999	516,107	0	673,000
RES000000118	MESA	AZ		04/02/2024	8.375	497,917	0	600,000
RES000000119	SOUTH FORK	CO		04/04/2024	8.875	474,863	0	525,000
RES000000120	CROSBY	TX		04/05/2024	7.999	346,317	0	435,000
RES000000121	FRANKLIN	GA		04/01/2024	8.875	365,332	0	437,000
RES000000122	BULLOCK	NC		03/28/2024	8.125	291,453	0	359,500
RES000000128	RICHMOND	TX		04/09/2024	10.999	460,475	0	566,000
RES000000129	SAN ANTONIO	FL		04/08/2024	7.875	227,396	0	284,000
RES000000130	STRATFORD	NJ		04/12/2024	9.375	274,369	0	324,000
RES000000131	BEND	OR		04/08/2024	7.500	273,467	0	570,000
RES000000132	AMARILLO	TX		04/05/2024	7.250	154,219	0	515,000
RES000000133	SOCIAL CIRCLE	GA		04/08/2024	8.500	569,025	0	664,000
RES000000134	EVANSVILLE	IN		04/08/2024	7.999	130,209	0	170,000
RES000000135	CAPE CORAL	FL		04/11/2024	7.875	451,704	0	800,000
RES000000136	DENVER	CO		12/16/2024	9.125	506,794	0	640,000
RES000000137	SAINT CLAIR SHORES	MI		04/03/2024	7.999	166,241	0	215,000
RES000000138	WEST WARWICK	RI		12/16/2024	9.125	116,640	0	148,000
RES000000139	LEWES	DE		12/16/2024	8.250	310,964	0	405,000

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
RES000000140	FORT PIERCE	FL		03/22/2024	8.375	510,585	0	810,000
RES000000141	MEMPHIS	TN		04/08/2024	7.375	153,000	0	200,000
RES000000144	DUNEDIN	FL		12/16/2024	7.875	1,496,019	0	2,000,000
RES000000145	ORMOND BEACH	FL		12/16/2024	8.250	247,896	0	400,000
RES000000146	LAS VEGAS	NV		12/16/2024	7.625	849,077	0	1,225,000
RES000000147	LEXINGTON	SC		04/18/2024	8.999	233,576	0	310,000
RES000000148	AUSTIN	TX		04/19/2024	8.875	218,075	0	285,000
RES000000149	PFLUGERVILLE	TX		04/19/2024	9.500	367,408	0	429,000
RES000000150	DALLAS	OR		04/18/2024	8.875	616,223	0	703,000
RES000000151	PAWLEYS ISLAND	SC		12/16/2024	8.625	265,478	0	345,000
RES000000152	RANCHO SANTA MARGARI	CA		04/18/2024	7.250	1,217,220	0	1,500,888
RES000000153	LITTLETON	CO		04/09/2024	7.875	490,384	0	600,000
RES000000154	ROMEOVILLE	IL		04/11/2024	8.125	141,525	0	185,000
RES000000155	WAXHAW	NC		04/04/2024	8.875	453,440	0	545,000
RES000000156	ASHTON	MD		12/16/2024	7.875	1,052,415	0	1,285,000
RES000000157	LEHIGH ACRES	FL		04/29/2024	8.750	237,929	0	347,000
RES000000158	KISSIMMEE	FL		04/26/2024	8.375	223,256	0	294,000
RES000000159	MUSKEGON	MI		04/26/2024	7.875	138,718	0	182,000
RES000000160	CLEARLAKE	CA		04/24/2024	7.625	340,539	0	452,500
RES000000161	PARKLAND	FL		12/16/2024	7.625	1,205,520	0	1,600,000
RES000000162	LAS VEGAS	NV		04/25/2024	8.125	291,980	0	358,000
RES000000163	LAS VEGAS	NV		04/23/2024	8.999	204,118	0	295,000
RES000000164	PAHOA	HI		04/19/2024	8.875	150,638	0	195,000
RES000000165	CHESTER	PA		04/25/2024	8.500	142,800	0	200,000
RES000000166	LAS VEGAS	NV		12/16/2024	7.625	307,568	0	376,000
RES000000167	NORWALK	CT		12/16/2024	8.875	346,578	0	540,000
RES000000168	BALTIMORE	MD		12/16/2024	8.500	134,341	0	180,000
RES000000169	DALLAS	NC		12/16/2024	7.750	184,275	0	240,000
RES000000170	ALVARADO	TX		04/29/2024	8.875	534,390	0	615,000
RES000000171	NORTH MYRTLE BEACH	SC		04/25/2024	8.125	172,547	0	227,000
RES000000172	HARLINGEN	TX		12/16/2024	7.875	130,625	0	255,000
RES000000173	BATESBURG	SC		04/15/2024	8.875	1,019,524	0	1,315,000
RES000000179	MONUMENT	CO		05/01/2024	7.875	505,952	0	845,000
RES000000180	MOUNT PLEASANT	SC		04/30/2024	8.999	340,902	0	418,000
RES000000181	WALLIS	TX		04/30/2024	7.999	158,021	0	235,000
RES000000182	PAWLEYS ISLAND	SC		12/16/2024	7.750	328,640	0	451,000
RES000000183	KILLEEN	TX		04/29/2024	7.500	158,618	0	217,000
RES000000184	TIKI ISLAND	TX		12/16/2024	8.125	423,904	0	535,000
RES000000185	PERRY	GA		05/02/2024	8.750	175,483	0	218,000
RES000000186	DELRAY BEACH	FL		04/30/2024	7.999	186,295	0	405,000
RES000000187	BENTONVILLE	AR		05/01/2024	8.250	344,400	0	480,000
RES000000188	KISSIMMEE	FL		12/16/2024	7.250	184,088	0	262,000
RES000000192	BARTOW	FL		05/10/2024	7.500	151,478	0	413,000
RES000000193	COTO DE CAZA	CA		12/16/2024	8.125	2,073,700	0	4,800,000
RES000000194	ACWORTH	GA		05/10/2024	7.999	337,013	0	445,000
RES000000195	KILLEEN	TX		05/06/2024	8.500	133,219	0	175,000
RES000000196	MOKENA	IL		05/10/2024	8.500	807,495	0	975,000
RES000000197	SUMMERVILLE	SC		05/09/2024	8.250	102,230	0	178,000
RES000000198	REDWOOD CITY	CA		05/09/2024	7.375	1,245,410	0	1,875,000
RES000000203	HOUSTON	TX		05/23/2024	8.375	252,558	0	380,000
RES000000204	LA MESA	CA		12/16/2024	8.375	1,536,265	0	2,400,000
RES000000205	DIAMOND SPRINGS	CA		05/15/2024	7.250	247,860	0	525,000
RES000000206	KING GEORGE	VA		05/22/2024	7.250	839,850	0	1,100,700
RES000000207	SAVANNAH	GA		12/16/2024	9.750	256,900	0	380,000
RES000000208	YUCAIPA	CA		12/16/2024	8.250	300,531	0	530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RES000000209	VANCOUVER	WA		05/17/2024	7.625	148,270	0	544,000
RES000000210	OKEECHOBEE	FL		05/23/2024	8.500	319,446	0	445,000
RES000000211	SARASOTA	FL		05/23/2024	7.375	254,225	0	375,000
RES000000212	LAKE HAVASU CITY	AZ		05/22/2024	7.999	1,191,168	0	1,920,000
RES000000213	LAS VEGAS	NV		05/21/2024	7.375	100,375	0	145,000
RES000000214	SCRANTON	PA		05/21/2024	8.125	126,945	0	168,000
RES000000215	CARNEYS POINT	NJ		05/24/2024	8.375	163,328	0	213,500
RES000000216	MIRAMAR	FL		05/28/2024	8.999	348,727	0	430,000
RES000000217	FORTUNA	CA		05/24/2024	8.250	389,651	0	455,000
RES000000218	GERMANTOWN	TN		05/14/2024	8.375	1,299,859	0	1,875,000
RES000000219	PRESCOTT VALLEY	AZ		05/17/2024	6.999	566,161	0	875,000
RES000000220	MIAMI	FL		05/13/2024	7.500	349,813	0	460,000
RES000000221	AVENTURA	FL		05/13/2024	10.500	477,593	0	660,000
RES000000222	WATERBURY	CT		05/15/2024	8.125	216,825	0	300,000
RES000000223	REDDING	CA		12/16/2024	8.999	195,057	0	268,000
RES000000224	WACO	TX		12/16/2024	8.625	136,577	0	188,000
RES000000225	KATY	TX		05/15/2024	7.875	170,730	0	240,000
RES000000226	NORTH PORT	FL		12/16/2024	9.125	221,231	0	285,000
RES000000227	POINTBLANK	TX		04/24/2024	8.375	102,742	0	160,000
RES000000228	GRANTS	NM		12/16/2024	10.375	220,320	0	270,000
RES000000229	HUNGTINGTON BEACH	CA		05/10/2024	8.625	1,471,483	0	1,750,000
RES000000230	PHOENIX	AZ		05/14/2024	8.250	203,551	0	390,000
RES000000231	MINT HILL	NC		05/15/2024	8.875	435,583	0	517,000
RES000000232	CHATSWORTH	CA		05/30/2024	7.999	1,346,983	0	1,730,000
RES000000233	FORT LAUDERDALE	FL		05/31/2024	8.625	1,043,766	0	1,500,000
RES000000234	DAVIE	FL		05/31/2024	8.375	104,500	0	230,000
RES000000235	FAIRFIELD	CA		05/30/2024	8.250	331,695	0	545,000
RES000000236	ALLISON PARK	PA		05/29/2024	7.875	432,947	0	560,000
RES000000237	NEWAYGO	MI		05/29/2024	7.500	238,220	0	280,000
RES000000238	JACKSONVILLE	FL		05/31/2024	6.750	181,956	0	250,000
RES000000239	CRYSTAL BEACH	TX		05/31/2024	7.250	641,924	0	849,000
RES000000240	REDMOND	OR		05/30/2024	6.999	404,505	0	505,000
RES000000241	MIAMI LAKES	FL		05/31/2024	8.500	1,128,600	0	1,350,000
RES000000242	SPRINGTOWN	TX		12/16/2024	8.999	244,850	0	316,000
RES000000243	MORONGO VALLEY	CA		05/30/2024	7.375	153,563	0	275,000
RES000000244	LAKESIDE	CA		12/16/2024	7.999	855,750	0	1,050,000
RES000000245	GRAYSON	GA		05/30/2024	6.625	558,469	0	740,000
RES000000246	NAPERVILLE	IL		06/06/2024	8.375	517,275	0	725,000
RES000000247	NORTH CHESTERFIELD	VA		12/16/2024	9.250	138,038	0	305,000
RES000000248	LEBANON	OR		06/03/2024	7.625	112,426	0	470,000
RES000000249	SUNRISE	FL		12/16/2024	8.875	391,891	0	480,000
RES000000250	MARCUS HOOK	PA		12/16/2024	8.500	126,225	0	165,000
RES000000251	PORT CHARLOTTE	FL		05/31/2024	7.750	180,656	0	235,000
RES000000252	MAHOMET	IL		06/06/2024	7.875	229,908	0	375,000
RES000000253	SAVANNAH	GA		06/06/2024	8.250	239,215	0	310,000
RES000000254	SAN ANTONIO	TX		06/03/2024	8.250	133,480	0	175,000
RES000000255	BURBANK	CA		06/03/2024	7.125	321,891	0	775,000
RES000000256	NATIONAL CITY	CA		12/16/2024	8.500	1,228,500	0	1,585,000
RES000000257	MIDLAND	TX		06/03/2024	7.750	214,176	0	415,000
RES000000258	LIBERTY HILL	TX		06/07/2024	7.125	409,000	0	1,105,000
RES000000259	NORTH CHESTERFIELD	VA		05/30/2024	7.500	381,797	0	577,000
RES000000260	MIRAMAR BEACH	FL		12/16/2024	8.625	330,298	0	425,000
RES000000261	ORANGE	NJ		06/12/2024	8.125	232,050	0	385,000
RES000000262	HOUSTON	TX		06/10/2024	8.500	318,494	0	353,000
RES000000263	MYRTLE BEACH	SC		06/14/2024	8.250	1,103,725	0	1,325,000

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RES000000264	PARKER	CO		06/10/2024	7.999	783,750	0	1,552,000
RES000000265	COLTON	CA		06/10/2024	7.375	321,899	0	530,000
RES000000266	BROOKSHIRE	TX		06/14/2024	8.375	241,237	0	298,000
RES000000267	VIRGINIA BEACH	VA		06/10/2024	6.875	140,588	0	240,000
RES000000268	HOLLYWOOD	FL		06/13/2024	7.375	375,891	0	530,000
RES000000269	BROOKSVILLE	FL		06/11/2024	7.625	283,245	0	345,000
RES000000270	SAN CLEMENTE	CA		12/16/2024	9.625	1,086,750	0	1,275,000
RES000000271	AURORA	CO		12/16/2024	8.750	417,143	0	800,000
RES000000272	PORTLAND	OR		12/16/2024	8.625	1,208,020	0	1,495,000
RES000000273	WASHOUGAL	WA		06/19/2024	6.999	371,092	0	740,000
RES000000274	GREENWOOD	AR		06/21/2024	8.125	143,883	0	188,000
RES000000275	NEW PORT RICHEY	FL		06/18/2024	8.875	433,760	0	500,000
RES000000276	ORMOND BEACH	FL		06/21/2024	7.750	241,270	0	315,000
RES000000277	SUFFOLK	VA		06/20/2024	8.625	106,813	0	200,000
RES000000278	BURBANK	CA		12/16/2024	8.250	506,756	0	660,000
RES000000279	AWENDAW	SC		12/16/2024	8.375	617,804	0	720,000
RES000000280	LEWES	DE		05/29/2024	7.625	302,555	0	400,000
RES000000281	WITTMAN	MD		06/10/2024	8.125	1,787,689	0	2,500,000
RES000000282	SAPPHIRE	NC		06/17/2024	9.750	129,425	0	155,000
RES000000283	FORT WORTH	TX		06/28/2024	9.625	623,408	0	807,000
RES000000284	OCEANSIDE	CA		06/25/2024	7.750	155,805	0	875,000
RES000000285	NORRIDGE	IL		06/24/2024	7.500	301,023	0	380,000
RES000000286	SMITHS STATION	AL		12/16/2024	8.625	469,370	0	640,000
RES000000287	VENICE	FL		06/27/2024	7.625	320,269	0	515,000
RES000000288	PUEBLO	CO		12/16/2024	7.999	239,200	0	340,000
RES000000289	APPLE VALLEY	CA		12/16/2024	7.500	322,123	0	395,000
RES000000290	PAHALA	HI		12/16/2024	8.375	228,943	0	280,000
RES000000291	VIRGINIA BEACH	VA		12/16/2024	7.375	1,631,000	0	2,100,000
RES000000292	ROHNERT PARK	CA		06/24/2024	6.500	332,063	0	754,000
RES000000293	COLORADO SPRINGS	CO		12/16/2024	7.999	366,371	0	510,000
RES000000294	CARTERSVILLE	GA		06/28/2024	6.999	142,800	0	295,000
RES000000295	TAMPA	FL		06/28/2024	6.999	1,154,863	0	1,800,000
RES000000296	BRIGHTON	CO		12/16/2024	8.750	717,862	0	815,000
RES000000297	COROLLA	NC		12/16/2024	8.500	603,303	0	835,000
RES000000298	FORT WORTH	TX		12/16/2024	8.500	209,344	0	275,000
RES000000299	DALLAS	PA		12/16/2024	8.750	334,950	0	440,000
RES000000300	ODENTON	MD		06/26/2024	6.500	638,788	0	848,000
RES000000301	KERNERSVILLE	NC		12/16/2024	8.250	514,192	0	757,000
RES000000302	KELLER	TX		12/16/2024	8.500	205,538	0	270,000
RES000000303	HANFORD	CA		06/18/2024	7.125	435,875	0	550,000
RES000000304	TAMPA	FL		06/28/2024	6.625	428,777	0	585,000
RES000000305	BOYNTON BEACH	FL		07/11/2024	7.500	469,133	0	705,000
RES000000306	TACOMA	WA		07/09/2024	8.750	386,974	0	610,000
RES000000307	READING	PA		07/12/2024	8.500	130,963	0	213,000
RES000000308	INDIANAPOLIS	IN		12/16/2024	9.500	280,370	0	367,000
RES000000309	PORTLAND	OR		07/01/2024	7.875	852,844	0	1,100,000
RES000000310	JUPITER	FL		12/16/2024	7.875	1,750,530	0	2,150,000
RES000000311	ISLE OF PALMS	SC		07/12/2024	7.875	439,624	0	600,000
RES000000312	LEXINGTON	NC		12/16/2024	8.375	147,566	0	194,000
RES000000313	PANAMA CITY	FL		06/26/2024	8.750	334,106	0	430,000
RES000000314	NORTH REDINGTON	FL		07/17/2024	8.250	1,457,750	0	1,750,000
RES000000315	CLERMONT	FL		07/15/2024	7.999	431,550	0	528,000
RES000000316	ROCKFORD	IL		07/15/2024	7.999	122,418	0	160,000
RES000000317	WORTHINGTON	OH		12/16/2024	8.750	405,523	0	526,000
RES000000318	TRACY	CA		07/16/2024	7.250	314,150	0	660,000

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RES000000319	SAN JOSE	CA		12/16/2024	7.750	623,150	0	1,165,000
RES000000320	COCONUT CREEK	FL		12/16/2024	7.500	214,200	0	285,000
RES000000321	CYPRESS	TX		12/16/2024	7.250	937,825	0	1,150,000
RES000000322	ODESSA	FL		07/16/2024	7.500	1,069,250	0	1,567,000
RES000000323	ROSENBERG	TX		07/15/2024	8.750	274,890	0	340,000
RES000000324	SAVANNAH	GA		12/16/2024	8.500	451,550	0	560,000
RES000000325	SAN ANTONIO	TX		12/16/2024	9.125	299,300	0	368,000
RES000000326	COLUMBUS	OH		07/23/2024	7.500	244,500	0	330,000
RES000000327	NASHVILLE	TN		07/19/2024	7.250	316,975	0	715,000
RES000000328	DICKINSON	TX		07/23/2024	7.250	204,725	0	352,000
RES000000329	NAPERVILLE	IL		07/22/2024	7.625	195,235	0	330,000
RES000000330	KATY	TX		12/16/2024	8.125	482,712	0	666,200
RES000000331	WATAUGA	TX		07/24/2024	8.250	198,720	0	250,000
RES000000332	HOWEY IN THE HILLS	FL		07/23/2024	6.900	290,583	0	384,000
RES000000333	GOLDEN	CO		12/16/2024	9.625	361,569	0	415,000
RES000000334	NORTH PALM BEACH	FL		07/26/2024	7.375	217,223	0	292,000
RES000000335	HALLANDALE BEACH	FL		07/25/2024	7.750	194,160	0	262,000
RES000000336	CHICO	CA		07/23/2024	7.500	236,900	0	590,000
RES000000337	CLEVELAND	OH		12/16/2024	9.125	126,220	0	171,000
RES000000338	HIGHLAND SPRINGS	VA		12/16/2024	8.375	157,488	0	193,000
RES000000339	NEW ORLEANS	LA		07/29/2024	7.375	309,000	0	532,000
RES000000340	CHARLOTTE	NC		07/29/2024	7.875	1,355,055	0	4,200,000
RES000000341	PRESCOTT VALLEY	AZ		07/26/2024	9.375	1,385,840	0	1,600,000
RES000000342	GARDEN CITY	UT		12/16/2024	7.999	301,275	0	425,000
RES000000343	KATY	TX		07/30/2024	7.250	212,251	0	296,000
RES000000344	FOX LAKE	IL		08/02/2024	7.999	223,463	0	314,000
RES000000345	FAYETTEVILLE	NC		12/16/2024	7.999	425,390	0	524,000
RES000000346	ARLINGTON	TX		12/16/2024	8.625	227,700	0	318,000
RES000000347	CHICAGO	IL		08/07/2024	7.999	151,688	0	200,000
RES000000348	ESCONDIDO	CA		12/16/2024	7.750	1,255,935	0	2,020,000
RES000000349	NAPLES	FL		12/16/2024	7.375	359,480	0	440,000
RES000000350	MILFORD	CT		08/07/2024	7.750	153,000	0	200,000
RES000000351	PLANTATION	FL		12/16/2024	7.875	152,955	0	199,000
RES000000352	DURHAM	NC		08/09/2024	7.500	269,423	0	347,000
RES000000353	SAVANNAH	TX		08/09/2024	7.500	412,050	0	550,000
RES000000354	ROCKINGHAM	VA		12/16/2024	8.999	295,676	0	345,000
RES000000355	MCALLEN	TX		08/05/2024	7.750	244,238	0	340,000
RES000000356	PORT ORANGE	FL		07/30/2024	7.625	291,087	0	387,000
RES000000357	MONTGOMERY	TX		07/30/2024	7.375	472,724	0	706,000
RES000000358	WINTER PARK	FL		08/09/2024	7.750	226,200	0	292,000
RES000000359	HOUSTON	TX		08/13/2024	7.875	160,199	0	219,000
RES000000360	DELRAY BEACH	FL		08/13/2024	7.500	353,487	0	950,000
RES000000361	BOERNE	TX		12/16/2024	8.250	288,737	0	335,000
RES000000362	WINDERMERE	FL		12/16/2024	7.625	1,004,255	0	1,225,000
RES000000363	BOYNTON BEACH	FL		08/16/2024	6.750	882,575	0	1,400,000
RES000000364	AVENTURA	FL		08/13/2024	7.250	152,250	0	200,000
RES000000365	NEW PORT RICHEY	FL		08/14/2024	8.750	428,968	0	594,000
RES000000366	WINTER HAVEN	FL		08/13/2024	6.875	155,953	0	200,000
RES000000367	FAYETTEVILLE	NC		08/13/2024	7.875	142,937	0	178,000
RES000000368	SAN ANTONIO	TX		08/02/2024	6.750	285,919	0	390,000
RES000000369	SAINT LOUIS	MO		08/14/2024	7.500	116,531	0	170,000
RES000000370	KAPOLEI	HI		08/16/2024	6.750	354,830	0	640,000
RES000000371	KANSAS CITY	MO		08/15/2024	7.250	182,805	0	240,000
RES000000372	NASHVILLE	TN		12/16/2024	7.625	417,150	0	830,000
RES000000374	LAKE WORTH	FL		12/16/2024	7.375	156,392	0	205,000

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RES000000375	CARROLLTON	TX		12/16/2024	7.750	401,880	0	575,000
RES000000376	FARMERS BRANCH	TX		08/23/2024	7.500	216,259	0	282,000
RES000000377	EAST WENATCHEE	WA		08/21/2024	7.875	439,641	0	568,000
RES000000378	OAK LAWN	IL		08/23/2024	7.500	403,425	0	495,000
RES000000379	WAXAHACHIE	TX		12/16/2024	7.875	342,873	0	555,000
RES000000380	PANAMA CITY BEACH	FL		08/20/2024	8.250	361,943	0	470,000
RES000000381	SAINT GEORGE ISLAND	FL		12/16/2024	8.500	1,244,559	0	1,615,000
RES000000382	MORGAN	UT		08/22/2024	7.999	1,075,100	0	1,300,000
RES000000383	CARPENTERSVILLE	IL		12/16/2024	7.500	219,083	0	270,000
RES000000384	ATHENS	GA		12/16/2024	7.375	241,511	0	305,000
RES000000385	HAMPTON	VA		08/06/2024	7.500	108,148	0	168,000
RES000000386	SARASOTA	FL		08/28/2024	8.250	430,540	0	545,000
RES000000387	MONTROSE	CO		12/16/2024	7.875	240,351	0	359,000
RES000000388	MADISON	MS		12/16/2024	7.125	718,724	0	1,300,000
RES000000390	MURRIETA	CA		08/29/2024	6.999	310,500	0	899,000
RES000000391	MIAMI	FL		08/22/2024	7.125	1,022,717	0	1,260,000
RES000000392	ACWORTH	GA		12/16/2024	7.500	1,306,250	0	2,607,000
RES000000393	HOUSTON	TX		12/16/2024	6.999	1,354,650	0	1,701,000
RES000000394	HELOTES	TX		12/16/2024	8.999	353,714	0	398,000
RES000000395	FORNEY	TX		08/29/2024	6.500	263,795	0	350,000
RES000000396	INDEPENDENCE	VA		12/16/2024	7.500	234,532	0	285,000
RES000000397	CONYERS	GA		09/03/2024	7.250	118,930	0	165,000
RES000000398	BOYNTON BEACH	FL		08/27/2024	6.875	287,021	0	365,000
RES000000399	SAN CARLOS	CA		12/16/2024	6.875	1,957,200	0	2,400,000
RES000000401	LIVE OAK	FL		12/16/2024	8.250	259,160	0	362,000
RES000000402	BOCA RATON	FL		08/26/2024	7.625	1,508,933	0	1,850,000
RES000000403	MIAMI	FL		12/16/2024	7.250	414,232	0	570,000
RES000000404	MERIDEN	CT		12/16/2024	7.625	217,360	0	270,000
RES000000405	GASTONIA	NC		09/09/2024	6.875	190,418	0	248,000
RES000000406	JUPITER	FL		12/16/2024	7.375	1,225,500	0	1,600,000
RES000000407	MIAMI BEACH	FL		12/16/2024	7.625	740,288	0	950,000
RES000000408	ROSENBERG	TX		09/06/2024	6.750	131,580	0	303,000
RES000000409	ATLANTA	GA		08/07/2024	6.750	217,637	0	304,000
RES000000410	HOWELL	NJ		08/22/2024	7.125	408,000	0	630,000
RES000000411	BALL GROUND	GA		12/16/2024	7.500	433,820	0	525,000
RES000000412	MABLETON	GA		12/16/2024	7.990	313,259	0	405,000
RES000000413	ZEPHYR COVE	NV		08/16/2024	8.375	2,040,000	0	3,524,850
RES000000414	HARRIMAN	TN		08/16/2024	8.125	182,375	0	235,000
RES000000415	BRENTWOOD	NY		08/13/2024	7.250	436,253	0	690,000
RES000000416	MONTCLAIR	CA		07/30/2024	7.000	633,868	0	820,000
RES000000417	ROCK CITY FALLS	NY		08/16/2024	7.625	437,598	0	620,017
RES000000418	SIMPSONVILLE	SC		12/16/2024	7.375	516,150	0	765,931
RES000000419	CHESTER	NJ		12/16/2024	9.125	971,413	0	1,321,650
RES000000420	LOS ANGELES	CA		12/16/2024	7.625	441,333	0	770,067
RES000000421	HACIENDA HEIGHTS	CA		08/08/2024	7.500	1,048,760	0	1,350,059
RES000000422	HAYWARD	CA		05/09/2024	8.375	838,423	0	1,000,000
RES000000423	LAWRENCEVILLE	GA		08/07/2024	6.875	249,702	0	349,000
RES000000424	SAN JOSE	CA		07/27/2024	7.375	1,245,512	0	1,520,000
RES000000425	JERSEY CITY	NJ		12/16/2024	9.250	345,990	0	465,000
RES000000426	OCEANSIDE	CA		12/16/2024	7.750	528,593	0	609,985
RES000000427	GARDEN GROVE	CA		08/03/2024	7.500	313,335	0	594,999
RES000000428	SAN JOSE	CA		08/06/2024	7.375	1,020,062	0	1,779,999
RES000000429	BROOKLYN	NY		06/26/2024	6.875	2,008,616	0	2,650,000
RES000000430	SANTA ANA	CA		05/14/2024	6.875	363,605	0	480,000
RES000000431	EAST HAMPTON	NY		08/09/2024	8.500	1,159,003	0	1,575,000

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RES000000432	NASHVILLE	TN		12/16/2024	7.500	429,552	0	519,900
RES000000433	LAGUNA HILLS	CA		12/16/2024	6.999	318,772	0	658,873
RES000000434	NEWNAN	GA		12/16/2024	8.875	454,142	0	490,000
RES000000435	NORTH HOLLYWOOD	CA		09/12/2024	6.750	1,137,282	0	1,600,000
RES000000436	SAN MARINO	CA		07/27/2024	7.875	1,888,250	0	2,849,984
RES000000437	SAN ANTONIO	TX		07/26/2024	7.750	198,612	0	278,018
RES000000438	AUSTELL	GA		08/20/2024	7.875	276,137	0	379,318
RES000000439	SOCORRO	TX		07/31/2024	9.125	197,350	0	267,500
RES000000440	KISSIMMEE	FL		07/23/2024	8.750	1,271,297	0	1,737,100
RES000000441	NEW PORT RICHEY	FL		09/10/2024	8.500	627,043	0	594,000
RES000000443	BOCA RATON	FL		09/16/2024	7.375	268,125	0	500,000
RES000000444	REYNOLDSBURG	OH		09/11/2024	7.625	173,453	0	215,000
RES000000445	BILLINGS	MT		09/09/2024	7.250	312,000	0	440,000
RES000000446	MIDDLETOWN	PA		09/17/2024	7.375	143,640	0	181,000
RES000000449	GILBERT	AZ		09/06/2024	7.125	310,125	0	510,000
RES000000451	WILDWOOD	FL		09/10/2024	7.375	253,831	0	365,000
RES000000453	CAPE CORAL	FL		09/13/2024	6.999	223,560	0	316,000
RES000000454	SATELLITE BEACH	FL		12/01/2024	6.625	417,837	0	572,000
RES000000457	BRAINERD	MN		12/16/2024	7.500	233,713	0	320,000
RES000000459	HAMPSTEAD	NC		12/16/2024	8.375	1,093,839	0	1,398,000
RES000000460	TAMPA	FL		12/16/2024	8.250	319,303	0	381,000
RES000000461	LAKE ELSINORE	CA		12/16/2024	7.625	465,769	0	560,000
RES000000462	SALEM	MA		01/12/2024	8.125	339,009	0	526,000
RES000000463	WOODLAND HILLS	CA		01/20/2024	7.625	1,655,616	0	2,025,000
RES000000464	BOCA RATON	FL		12/16/2024	7.785	613,301	0	735,000
RES000000465	ROSEVILLE	CA		04/03/2024	7.875	456,220	0	553,990
RES000000466	SAN DIEGO	CA		12/16/2024	7.500	2,024,730	0	2,450,000
RES000000467	OLD LYME	CT		12/16/2024	7.250	530,556	0	834,999
RES000000468	EAST MORICHES	NY		06/28/2023	7.750	618,547	0	755,637
RES000000469	MADERA	CA		01/30/2024	6.125	355,277	0	859,900
RES000000470	THOMPSONS STATION	TN		12/16/2024	8.375	540,201	0	648,180
RES000000471	HERSHEY	PA		12/16/2024	8.125	666,041	0	800,000
RES000000472	MIAMI	FL		12/16/2024	7.750	829,671	0	995,000
RES000000473	WINTER GARDEN	FL		12/16/2024	7.250	1,962,043	0	2,400,003
RES000000474	KIRKLAND	WA		12/16/2024	7.875	969,575	0	1,106,107
RES000000475	WEST COVINA	CA		01/12/2024	7.875	757,872	0	917,000
RES000000476	JACKSONVILLE	FL		12/16/2024	8.500	245,529	0	300,000
RES000000477	FULLERTON	CA		12/16/2024	7.999	1,115,426	0	1,360,000
RES000000478	COVINA	CA		12/16/2024	8.500	703,199	0	850,000
RES000000479	CLEBURNE	TX		12/16/2024	7.375	327,978	0	400,000
RES000000480	CAPE CORAL	FL		12/16/2024	7.500	282,837	0	343,000
RES000000481	LA CANADA FLINTRIDGE	CA		12/21/2023	8.000	1,604,729	0	1,965,000
RES000000482	WEST COVINA	CA		02/14/2024	8.375	667,397	0	765,000
RES000000483	ALBUQUERQUE	NM		12/16/2024	8.250	182,789	0	340,000
RES000000484	DOWNEY	CA		12/29/2023	7.500	863,114	0	1,050,000
RES000000485	LOS ANGELES	CA		12/16/2024	7.500	1,256,984	0	1,755,000
RES000000486	WOODLAND HILLS	CA		02/20/2024	7.250	1,468,179	0	1,799,949
RES000000487	BRENTWOOD	TN		12/16/2024	7.750	1,941,730	0	2,475,000
RES000000488	WOODLAND HILLS	CA		12/16/2024	7.250	1,445,451	0	1,749,906
RES000000489	NEWARK	DE		02/05/2024	7.875	253,018	0	360,984
RES000000490	LAGUNA BEACH	CA		12/26/2023	7.625	1,461,893	0	2,175,000
RES000000491	NEWBURY PARK	CA		04/11/2024	7.250	839,725	0	1,025,000
RES000000492	VAUXHALL	NJ		04/12/2024	7.875	209,326	0	407,000
RES000000493	CASHIERS	NC		12/16/2024	7.500	1,311,985	0	1,600,000
RES000000494	SIMI VALLEY	CA		12/16/2024	7.875	1,131,752	0	1,450,000

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RES000000495	LAS VEGAS	NV		12/16/2024	8.000	513,123	0	628,475
RES000000496	TAMPA	FL		02/29/2024	7.750	281,273	0	340,000
RES000000497	JAMAICA	NY		02/27/2024	7.250	1,038,109	0	1,260,000
RES000000498	LOS ANGELES	CA		12/16/2024	7.625	491,827	0	944,999
RES000000499	RESEDA	CA		12/16/2024	8.250	733,188	0	840,000
RES000000500	MAHOPAC	NY		12/11/2023	8.125	480,369	0	585,000
RES000000501	SACRAMENTO	CA		08/29/2024	7.125	248,201	0	400,000
RES000000502	MOUNT LAUREL	NJ		08/29/2024	7.250	248,107	0	362,000
RES000000503	CLERMONT	FL		12/16/2024	7.630	726,526	0	1,002,571
RES000000504	CLERMONT	FL		12/16/2024	7.500	425,740	0	587,490
RES000000505	JACKSONVILLE	FL		08/29/2024	8.500	165,247	0	235,014
RES000000506	CHEEKTOWAGA	NY		09/04/2024	7.500	199,378	0	255,000
RES000000507	CHARLEMONT	MA		12/16/2024	8.250	277,758	0	355,900
RES000000508	WEST PALM BEACH	FL		08/23/2024	7.750	744,278	0	900,000
RES000000509	BREWSTER	NY		08/29/2024	7.875	726,362	0	1,065,000
RES000000510	LIVERMORE	CA		12/16/2024	7.500	1,132,489	0	1,375,000
RES000000511	CONCORD	CA		08/28/2024	6.875	415,658	0	805,008
RES000000512	MIAMI BEACH	FL		12/16/2024	7.250	299,649	0	564,971
RES000000513	FAWNSKIN	CA		12/16/2024	7.125	168,165	0	364,963
RES000000514	TUSCALOOSA	AL		12/16/2024	6.125	246,368	0	334,900
RES000000515	FONTANA	CA		12/16/2024	8.125	513,154	0	711,500
RES000000516	SAINT JOHNS	FL		07/31/2024	8.750	891,898	0	965,000
RES000000517	ORANGE	CA		12/16/2024	8.375	783,887	0	949,900
RES000000518	DALLAS	TX		10/04/2024	7.500	444,323	0	774,032
RES000000519	ANAHEIM	CA		10/04/2024	7.250	498,944	0	1,110,000
RES000000520	SAN MARTIN	CA		10/04/2024	7.375	1,024,600	0	2,000,000
RES000000521	LOS ANGELES	CA		10/04/2024	6.625	2,060,560	0	4,599,813
RES000000522	MIAMI	FL		10/04/2024	8.075	2,109,500	0	3,475,238
RES000000523	WINCHESTER	CA		10/04/2024	6.500	331,630	0	537,333
RES000000524	BRASELTON	GA		10/04/2024	6.625	247,363	0	350,000
RES000000525	FEDERAL WAY	WA		10/04/2024	7.375	178,789	0	265,000
RES000000526	BONITA	CA		10/04/2024	8.375	827,119	0	1,130,000
RES000000527	CITRUS HEIGHTS	CA		10/04/2024	8.500	525,932	0	635,715
RES000000528	FONTANA	CA		10/04/2024	7.625	353,396	0	692,000
RES000000529	BONITA SPRINGS	FL		10/04/2024	7.125	208,162	0	272,058
RES000000530	FLUSHING	NY		10/04/2024	7.500	316,689	0	1,079,913
RES000000531	RALEIGH	NC		10/04/2024	6.875	368,514	0	475,000
RES000000532	GRAYSON	GA		10/04/2024	5.000	399,016	0	484,165
RES000000533	MILDDLETON	WI		10/04/2024	6.880	380,149	0	730,000
RES000000540	ORLANDO	FL		10/04/2024	7.625	167,538	0	215,000
RES000000542	TARPON SPRINGS	FL		10/08/2024	9.375	1,113,750	0	1,350,000
RES000000547	PENSACOLA	FL		10/08/2024	6.999	123,769	0	161,000
RES000000549	ROSEMONT	MN		10/08/2024	7.875	526,926	0	679,000
RES000000550	MIAMI	FL		10/08/2024	6.999	234,937	0	310,000
RES000000552	RANCHO SANTA MARGARI	CA		10/08/2024	6.875	300,199	0	750,000
RES000000579	CONROE	TX		12/16/2024	9.125	225,420	0	334,436
RES000000580	CLOVIS	CA		09/05/2024	7.375	507,805	0	620,000
RES000000581	FLUSHING	NY		12/16/2024	6.875	714,804	0	1,935,000
RES000000582	RIVERHEAD	NY		12/16/2024	8.000	394,983	0	545,000
RES000000583	SAN GABRIEL	CA		12/16/2024	6.875	467,628	0	766,000
RES000000584	AVALON	NJ		09/07/2024	7.750	1,995,000	0	4,500,000
RES000000585	DIAMOND BAR	CA		09/06/2024	8.000	1,298,979	0	1,650,000
RES000000586	LAS VEGAS	NV		08/28/2024	6.875	326,444	0	425,000
RES000000587	SAINT PETERSBURG	FL		08/23/2024	6.875	212,719	0	296,000
RES000000588	TUCSON	AZ		09/10/2024	8.750	394,128	0	544,000

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RES000000589	LA HABRA	CA		12/16/2024	7.250	423,605	0	705,052
RES000000590	AURORA	CO		08/22/2024	6.500	263,960	0	569,000
RES000000591	CINCINNATI	OH		12/16/2024	6.875	165,606	0	245,015
RES000000592	SEVIERVILLE	TN		12/16/2024	6.750	684,097	0	945,000
RES000000593	CHARLOTTE	NC		08/12/2024	7.625	1,759,701	0	2,100,000
RES000000594	BROOKLYN	NY		08/22/2024	7.625	966,647	0	1,415,000
RES000000595	SYRACUSE	NY		09/05/2024	9.250	124,366	0	160,000
RES000000596	LAKE OZARK	MO		08/30/2024	7.750	119,079	0	154,900
RES000000612	MERRIMAC	MA		08/29/2024	8.875	871,877	0	935,000
RES000000613	GARDENA	CA		09/16/2024	7.500	441,331	0	671,000
RES000000614	SANTA ANA	CA		08/16/2024	9.625	369,712	0	495,000
RES000000615	MONTCLAIR	CA		09/17/2024	6.750	258,595	0	449,999
RES000000616	FORT WORTH	TX		12/16/2024	7.250	208,032	0	335,000
RES000000617	FORT WORTH	TX		12/16/2024	7.125	208,402	0	335,000
RES000000618	VICTORVILLE	CA		08/05/2024	7.990	289,485	0	355,000
RES000000619	COLORADO SPRINGS	CO		09/05/2024	8.375	177,188	0	225,000
RES000000620	JAMAICA	NY		09/25/2024	7.999	847,260	0	1,200,000
RES000000621	BRIGHTON	TN		12/16/2024	6.375	173,911	0	294,999
RES000000622	CORTLANDT MANOR	NY		12/16/2024	7.625	498,907	0	710,000
RES000000623	ARMONA	CA		12/16/2024	6.750	303,173	0	457,000
RES000000624	GULF SHORES	AL		12/16/2024	7.125	328,304	0	535,000
RES000000625	BERMUDA DUNES	CA		12/16/2024	6.625	1,666,482	0	3,750,000
RES000000626	MIAMI GARDENS	FL		08/30/2024	7.625	350,381	0	540,038
RES000000627	PLACENTIA	CA		09/24/2024	7.125	870,169	0	1,300,000
RES000000628	FREDERICK	MD		09/06/2024	9.250	319,842	0	362,000
RES000000629	NAVARRE	FL		07/24/2024	7.625	261,827	0	320,000
RES000000630	EAST HARTFORD	CT		09/24/2024	8.625	241,672	0	329,000
RES000000631	HOUSTON	TX		09/26/2024	7.500	161,856	0	247,400
RES000000632	SUMMERVILLE	SC		09/25/2024	8.750	248,190	0	299,000
RES000000633	SANTA ROSA	CA		09/26/2024	7.500	1,430,049	0	1,830,000
RES000000634	BAY SHORE	NY		09/26/2024	7.375	371,933	0	470,000
RES000000635	CEDAR CITY	UT		09/20/2024	6.500	157,839	0	307,971
RES000000636	SAN DIEGO	CA		09/23/2024	7.625	841,281	0	1,330,000
RES000000637	MALDEN	MA		09/11/2024	6.750	457,462	0	889,977
RES000000638	REGO PARK	NY		09/16/2024	7.375	823,292	0	999,000
RES000000649	CLEMMONS	NC		09/23/2024	7.250	349,924	0	469,999
RES000000650	WEATHERFORD	TX		08/28/2024	7.500	154,337	0	368,500
RES000000651	ORLANDO	FL		12/16/2024	7.125	295,924	0	420,000
RES000000652	WEST BRATTLEBORO	VT		09/30/2024	7.875	221,817	0	300,000
RES000000653	CLERMONT	FL		12/16/2024	7.500	669,715	0	931,349
RES000000654	AZUSA	CA		09/12/2024	6.875	258,533	0	569,995
RES000000655	COROLLA	NC		09/11/2024	8.750	749,146	0	1,015,000
RES000000656	SAINT JOHN	FL		09/27/2024	6.375	233,644	0	660,017
RES000000657	DAVENPORT	FL		09/20/2024	8.500	904,936	0	1,175,000
RES000000658	MIAMI	FL		09/16/2024	7.125	971,627	0	1,350,000
RES000000659	COMPTON	CA		09/13/2024	7.375	646,006	0	945,000
RES000000660	BALTIMORE	MD		09/20/2024	8.500	103,125	0	125,000
RES000000661	SAN MARINO	CA		10/03/2024	6.875	2,564,200	0	3,199,795
RES000000662	NEW ALBANY	OH		09/27/2024	7.750	1,782,538	0	2,150,000
RES000000663	BOSTON	MA		12/16/2024	8.375	284,675	0	389,000
RES000000664	HOUSTON	TX		10/10/2024	7.125	366,479	0	721,000
RES000000665	MONETA	VA		10/04/2024	7.750	614,161	0	745,000
RES000000666	BRIGHTON	TN		09/26/2024	6.375	166,319	0	250,000
RES000000667	DAVENPORT	FL		09/18/2024	8.250	136,238	0	190,000
RES000000668	CHADDS FORD	PA		10/01/2024	7.375	770,540	0	920,000

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RES000000669	DUNWOODY	GA		10/07/2024	8.750	853,136	0	910,000
RES000000670	ARMONA	CA		12/16/2024	6.750	276,746	0	406,999
RES000000671	ARMONA	CA		12/16/2024	6.750	298,731	0	457,000
RES000000672	PORTSMOUTH	VA		10/08/2024	7.500	162,894	0	225,000
RES000000673	ORLANDO	FL		12/16/2024	7.250	234,527	0	524,965
RES000000674	TAMPA	FL		09/11/2024	8.375	313,763	0	438,000
RES000000675	STATEN ISLAND	NY		09/20/2024	6.750	291,125	0	998,929
RES000000676	BEECH GROVE	IN		09/19/2024	6.750	157,944	0	219,999
RES000000677	TUCKER	GA		10/02/2024	7.500	312,129	0	375,000
RES000000678	OAKWOOD	GA		10/10/2024	7.000	203,822	0	299,999
RES000000679	PLYMOUTH	CT		10/11/2024	7.625	262,745	0	335,000
RES000000680	TEMPLE CITY	CA		09/24/2024	7.375	1,039,552	0	1,350,000
RES000000681	PINELLAS PARK	FL		10/16/2024	7.375	212,306	0	360,000
RES000000682	BROOKLYN	NY		10/07/2024	7.250	1,638,593	0	2,400,000
RES000000683	CONESUS	NY		09/23/2024	7.125	181,148	0	265,000
RES000000684	MIAMI	FL		10/17/2024	6.625	222,574	0	290,000
RES000000685	COCOA BEACH	FL		09/30/2024	8.750	305,121	0	390,000
RES000000686	POMPANO BEACH	FL		10/16/2024	7.625	382,230	0	465,000
RES000000687	ROWLAND HEIGHTS	CA		10/08/2024	6.375	532,023	0	868,000
RES000000688	SANTA BARBARA	CA		09/26/2024	8.375	709,948	0	1,025,000
RES000000689	BILOXI	MS		10/15/2024	7.375	170,982	0	240,000
RES000000690	LOS ANGELES	CA		10/11/2024	7.125	577,940	0	710,000
RES000000691	LOS ANGELES	CA		10/09/2024	6.500	718,725	0	1,725,000
RES000000692	SAN ANTONIO	TX		10/18/2024	9.375	426,930	0	570,000
RES000000693	POOLER	GA		09/12/2024	6.500	237,933	0	311,000
RES000000694	FULSHEAR	TX		10/10/2024	6.875	356,258	0	472,864
RES000000695	MUNFORD	TN		09/26/2024	6.375	156,987	0	250,000
RES000000696	WAPPINGERS FALLS	NY		10/18/2024	7.875	393,188	0	500,000
RES000000697	KATY	TX		10/09/2024	8.000	1,139,287	0	1,250,000
RES000000698	HUDGINS	VA		10/14/2024	7.250	658,725	0	796,000
RES000000699	HOUSTON	TX		10/04/2024	7.500	167,281	0	214,000
RES000000731	WINSTED	CT		10/25/2024	8.250	289,316	0	350,000
RES000000732	FLETCHER	NC		10/11/2024	7.375	145,081	0	285,000
RES000000733	ATHOL	ID		09/16/2024	7.000	203,983	0	310,000
RES000000734	WHITES CREEK	TN		09/30/2024	6.875	164,288	0	265,000
RES000000735	SCOTTSDALE	AZ		09/10/2024	7.990	588,068	0	710,000
RES000000736	STATEN ISLAND	NY		09/18/2024	7.250	356,721	0	860,000
RES000000737	EUGENE	OR		09/19/2024	6.875	387,799	0	750,000
RES000000738	MIAMI	FL		09/16/2024	7.125	1,600,137	0	1,950,000
RES000000739	CHAMPIONS GATE	FL		08/30/2024	7.250	199,908	0	374,749
RES000000740	MONROE	MI		10/18/2024	7.875	215,413	0	282,000
RES000000741	SARASOTA	FL		10/17/2024	7.000	235,018	0	300,000
RES000000742	READING	PA		10/17/2024	7.250	186,406	0	229,000
RES000000743	FORT LEE	NJ		12/16/2024	6.500	537,491	0	1,099,989
RES000000744	FREEPORT	NY		10/18/2024	8.375	497,824	0	680,000
RES000000745	ANAHEIM	CA		10/21/2024	7.375	975,964	0	1,175,000
RES000000746	GLENDALE	NY		10/15/2024	8.000	1,082,567	0	1,300,000
RES000000747	RANCHO SANTA FE	CA		10/16/2024	7.375	2,243,150	0	3,400,000
RES000000748	NINEVEH	IN		10/23/2024	8.375	282,462	0	412,000
RES000000749	BLOOMFIELD	NJ		09/30/2024	8.000	459,549	0	635,000
RES000000750	HOUSTON	TX		09/28/2024	9.125	145,899	0	200,000
RES000000751	LOXAHATCHEE	FL		10/23/2024	7.750	631,400	0	770,000
RES000000752	OCEAN CITY	MD		10/04/2024	6.500	844,937	0	1,400,000
RES000000753	HOUSTON	TX		10/11/2024	7.125	421,651	0	525,000
RES000000754	LYNBROOK	NY		10/07/2024	7.500	639,639	0	900,000

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RES000000824	WILLINGBORO	NJ		10/04/2024	7.125	250,038	0	335,019
RES000000825	ROWLETT	TX		09/27/2024	8.750	421,111	0	458,390
RES000000826	ORLANDO	FL		09/09/2024	9.125	1,021,453	0	1,120,000
RES000000827	ROYAL PALM BEACH	FL		09/25/2024	6.500	192,207	0	372,000
RES000000828	MARLTON	NJ		12/16/2024	6.750	357,698	0	799,907
RES000000829	URBANA	IL		10/16/2024	7.250	144,246	0	200,000
RES000000830	CHEROKEE	TX		09/27/2024	7.750	232,264	0	300,000
RES000000831	BULLARD	TX		09/27/2024	7.375	321,807	0	415,000
RES000000832	MIAMI	FL		10/17/2024	6.875	534,424	0	655,000
RES000000833	OOLTEWAH	TN		10/01/2024	6.875	655,786	0	874,949
RES000000834	NEW YORK	NY		12/16/2024	6.750	1,071,399	0	1,800,102
RES000000835	BUFORD	GA		10/23/2024	7.380	339,959	0	554,900
RES000000836	ARLINGTON	TX		10/17/2024	6.375	155,914	0	280,009
RES000000837	BUFFALO	NY		10/22/2024	7.500	130,614	0	160,000
RES000000838	NEW YORK	NY		10/24/2024	7.000	751,237	0	1,050,000
RES000000839	TAMPA	FL		08/23/2024	8.250	294,026	0	430,000
RES000000840	SOUTHAMPTON	NY		09/16/2024	7.125	2,051,297	0	3,900,078
RES000000841	NAPLES	FL		10/25/2024	7.000	266,016	0	370,000
RES000000842	KAMUELA	HI		10/22/2024	8.875	626,947	0	879,000
RES000000843	ATLANTA	GA		10/01/2024	6.625	236,593	0	340,000
RES000000844	FLORISSANT	MO		10/04/2024	6.500	136,225	0	205,000
RES000000845	LOS ANGELES	CA		11/06/2024	7.200	1,029,907	0	1,425,000
RES000000846	BULLARD	TX		09/27/2024	7.750	286,113	0	370,000
RES000000847	ROCKPORT	TX		10/31/2024	9.500	261,107	0	355,000
RES000000848	WESTMINSTER	CA		09/10/2024	7.875	994,794	0	1,225,000
RES000000849	CLAREMONT	CA		10/10/2024	6.875	697,348	0	856,000
RES000000850	THORNTON	CO		10/31/2024	6.630	497,612	0	615,000
RES000000851	ATHOL	MA		10/25/2024	6.750	237,437	0	330,000
RES000000852	KATY	TX		10/31/2024	6.875	368,290	0	451,525
RES000000853	BRADENTON	FL		09/24/2024	7.125	387,203	0	480,490
RES000000854	HOFFMAN ESTATES	IL		10/15/2024	6.875	289,608	0	360,000
RES000000855	OLATHE	KS		12/16/2024	7.250	272,514	0	440,000
RES000000856	VISALIA	CA		10/24/2024	6.875	348,889	0	570,000
RES000000857	DAVENPORT	FL		12/16/2024	8.625	369,075	0	500,000
RES000000858	BRONX	NY		10/31/2024	6.625	657,363	0	1,000,000
RES000000859	LOS ANGELES	CA		11/07/2024	9.125	664,020	0	930,000
RES000000860	STATEN ISLAND	NY		11/06/2024	7.750	514,080	0	720,000
RES000000861	CARBONDALE	PA		11/12/2024	7.625	151,050	0	200,000
RES000000862	PERRY	FL		11/13/2024	6.999	142,760	0	187,000
RES000000863	LEXINGTON	SC		11/13/2024	7.375	532,950	0	1,100,000
RES000000864	ELK GROVE	CA		11/07/2024	6.875	365,536	0	605,500
RES000000865	JOSHUA TREE	CA		11/12/2024	6.500	437,491	0	710,000
RES000000866	LAKE WORTH	FL		11/15/2024	6.999	392,608	0	585,000
RES000000867	REDWOOD CITY	CA		11/08/2024	7.250	1,109,015	0	1,370,000
RES000000868	ASHLAND	PA		11/14/2024	6.875	104,906	0	140,000
RES000000869	BOCA RATON	FL		11/14/2024	8.125	281,278	0	375,000
RES000000870	DAVIE	FL		11/13/2024	7.375	188,118	0	236,000
RES000000871	ALBURTIS	PA		11/15/2024	7.125	304,823	0	425,000
RES000000872	SAN FRANCISCO	CA		11/09/2024	7.500	794,215	0	1,025,000
RES000000873	JONESTOWN	PA		11/15/2024	8.250	148,330	0	224,000
RES000000874	WALLINGFORD	CT		11/18/2024	7.375	243,600	0	335,000
RES000000875	CORBIN	KY		11/14/2024	6.875	128,797	0	172,000
RES000000876	MIAMI	FL		11/15/2024	7.250	450,175	0	645,000
RES000000877	THE VILLAGES	FL		11/12/2024	7.875	271,711	0	366,500
RES000000878	MILWAUKEE	WI		11/13/2024	8.500	97,920	0	120,000

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RES000000879	COLUMBUS	OH		11/12/2024	7.375	181,054	0	300,000
RES000000880	ASBURY PARK	NJ		11/18/2024	8.125	481,748	0	587,000
RES000000881	VALPARAISO	IN		11/14/2024	7.250	365,568	0	445,000
RES000000882	BRADENTON	FL		10/30/2024	6.500	328,873	0	412,000
RES000000883	LAUREL	MD		11/04/2024	5.999	304,973	0	1,020,000
RES000000884	ROSELAND	VA		11/07/2024	7.999	459,755	0	570,000
RES000000885	SPRINGFIELD	IL		11/08/2024	9.125	444,412	0	495,000
RES000000886	LEXINGTON	SC		10/25/2024	7.250	178,037	0	274,000
RES000000887	TAMPA	FL		08/28/2024	7.625	1,185,194	0	1,439,999
RES000000888	WHITEVILLE	NC		09/24/2024	6.875	312,027	0	389,000
RES000000889	SCOTTSDALE	AZ		09/13/2024	7.250	567,148	0	695,000
RES000000890	ALBERTSON	NY		09/30/2024	6.875	665,035	0	830,000
RES000000891	BRONX	NY		10/11/2024	7.250	454,300	0	640,000
RES000000892	HARWINTON	CT		10/04/2024	7.500	493,577	0	600,000
RES000000894	NEWNAN	GA		09/30/2024	7.125	488,192	0	600,000
RES000000895	MONTEREY PARK	CA		10/01/2024	6.875	609,829	0	807,999
RES000000896	ODESSA	FL		09/27/2024	6.625	568,722	0	762,500
RES000000897	BELLEVILLE	NJ		09/30/2024	7.500	445,717	0	546,500
RES000000898	BRECKENRIDGE	CO		10/22/2024	7.000	561,373	0	735,000
RES000000899	CORONA	CA		10/28/2024	7.125	496,557	0	610,000
RES000000900	SANTA ANA	CA		10/09/2024	6.500	764,357	0	965,000
RES000000901	LAS VEGAS	NV		09/19/2024	6.875	613,990	0	867,500
RES000000902	LAGUNA NIGUEL	CA		10/23/2024	7.500	1,052,305	0	1,282,500
RES000000904	OCALA	FL		09/24/2024	6.500	386,340	0	516,929
RES000000905	CENTENNIAL	CO		10/22/2024	7.500	650,157	0	845,000
RES000000906	PORT SAINT LUCIE	FL		10/16/2024	7.125	233,563	0	355,000
RES000000907	WILMINGTON	DE		10/24/2024	7.375	289,715	0	379,476
RES000000908	NEWARK	DE		10/24/2024	7.500	253,796	0	330,000
RES000000909	EAST BERNARD	TX		10/30/2024	7.375	218,767	0	285,000
RES000000910	MAMMOTH LAKES	CA		10/30/2024	7.125	351,250	0	695,000
RES000000911	NAPLES	FL		11/01/2024	7.250	252,078	0	719,838
RES000000912	FLETCHER	NC		10/30/2024	6.500	964,825	0	1,523,927
RES000000913	HENDERSONVILLE	NC		10/30/2024	6.500	812,476	0	1,275,000
RES000000914	LOS ANGELES	CA		10/28/2024	6.630	1,124,007	0	1,500,000
RES000000915	FAIRFAX	VA		10/31/2024	6.750	310,721	0	547,945
RES000000916	HOLLISTER	MO		10/30/2024	7.880	1,826,230	0	2,599,821
RES000000917	DAVENPORT	FL		10/17/2024	7.375	372,076	0	544,947
RES000000918	SPRING	TX		11/12/2024	6.750	134,706	0	220,000
RES000000919	MYRTLE BEACH	SC		10/23/2024	7.125	163,353	0	250,000
RES000000920	NORTH MYRTLE BEACH	SC		10/28/2024	6.875	522,805	0	690,000
RES000000921	NORTH MIAMI	FL		10/28/2024	7.625	303,485	0	400,000
RES000000922	BOYNTON BEACH	FL		10/29/2024	6.999	442,943	0	584,933
RES000000923	PORT SAINT LUCIE	FL		10/25/2024	7.250	183,249	0	260,000
RES000000924	JAMAICA	NY		11/05/2024	6.750	559,356	0	1,449,650
RES000000925	GALENA	IL		11/01/2024	7.375	243,000	0	320,000
RES000000926	WILLIS	TX		10/24/2024	7.500	255,413	0	294,976
RES000000927	ROCKBRIDGE	OH		11/07/2024	7.375	518,284	0	725,000
RES000000928	MILFORD	DE		10/29/2024	6.375	204,429	0	284,000
RES000000929	DESERT HOT SPRINGS	CA		10/29/2024	6.999	210,421	0	380,000
RES000000930	WINTER HAVEN	FL		10/25/2024	7.625	265,239	0	344,940
RES000000931	WESTWOOD	NJ		11/06/2024	7.375	308,190	0	554,938
RES000000932	POMPANO BEACH	FL		10/31/2024	7.500	205,627	0	266,300
RES000000933	SEVIERVILLE	TN		11/07/2024	6.625	422,539	0	575,000
RES000000935	VENTNOR CITY	NJ		10/29/2024	6.999	522,360	0	745,000
RES000000936	KANSAS CITY	MO		10/30/2024	7.250	274,938	0	390,000

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RES000000937	CHESTERTOWN	MD		10/16/2024	6.750	999,700	0	1,362,397
RES000000938	GLENDALE	CA		10/23/2024	6.999	808,097	0	1,299,967
RES000000939	HILTON HEAD ISLAND	SC		10/31/2024	6.875	361,048	0	479,000
RES000000940	ELGIN	IL		10/30/2024	7.125	192,767	0	260,000
RES000000941	FLUSHING	NY		10/31/2024	6.999	636,628	0	1,169,916
RES000000942	MYRTLE BEACH	SC		10/30/2024	7.375	332,261	0	440,000
RES000000943	OAKLAND	CA		10/25/2024	7.375	355,032	0	612,423
RES000000944	NORTH MYRTLE BEACH	SC		10/25/2024	7.500	202,366	0	263,000
RES000000945	FREEPORT	NY		11/20/2024	7.625	520,575	0	725,900
RES000000946	VISTA	CA		10/24/2024	8.250	1,025,668	0	1,400,000
RES000000947	ATLANTA	GA		11/19/2024	6.625	137,096	0	226,973
RES000000948	LANSDALE	PA		10/25/2024	7.625	298,831	0	414,997
RES000000949	MIAMI	FL		11/05/2024	6.875	150,503	0	304,940
RES000000950	DANVILLE	VA		11/05/2024	7.999	219,790	0	304,900
RES000000951	MYRTLE BEACH	SC		11/06/2024	7.375	189,079	0	245,000
RES000000952	LOS ANGELES	CA		10/29/2024	7.250	2,185,941	0	2,700,000
RES000000953	BEND	OR		10/18/2024	7.125	476,366	0	599,874
RES000000954	MYRTLE BEACH	SC		10/25/2024	7.375	234,279	0	305,000
RES000000956	CHARLESTOWN	MD		11/13/2024	7.500	240,798	0	315,000
RES000000957	CHARLOTTE	NC		11/12/2024	7.875	1,190,858	0	1,555,000
RES000000958	SANTA ROSA BEACH	FL		11/05/2024	6.875	1,745,033	0	2,524,888
RES000000961	MURRIETA	CA		10/31/2024	8.875	525,924	0	630,000
RES000000962	DESTIN	FL		10/28/2024	7.500	174,641	0	228,000
RES000000963	DORAVILLE	GA		11/15/2024	7.750	291,041	0	382,000
RES000000967	CHAMPLIN	MN		11/15/2024	7.750	391,685	0	475,000
RES000000968	LOS ANGELES	CA		11/18/2024	8.375	791,277	0	899,000
RES000000970	YULEE	FL		11/08/2024	7.500	352,888	0	500,000
RES000000971	LAWRENCEVILLE	GA		11/04/2024	7.625	445,419	0	585,000
RES000000972	LANGHORNE	PA		11/12/2024	6.999	650,430	0	810,000
RES000000973	CONYERS	GA		10/24/2024	7.250	244,525	0	300,000
RES000000974	ASHBURN	VA		10/15/2024	7.000	594,608	0	1,124,374
RES000000975	LAKE GROVE	NY		10/23/2024	7.750	751,303	0	860,000
RES000000976	EUTIS	FL		10/25/2024	6.625	380,101	0	849,921
RES000000977	PALM CITY	FL		09/13/2024	9.375	583,789	0	640,000
RES000000978	NEWPORT NEWS	VA		11/07/2024	8.125	192,591	0	270,000
RES000000979	FORT LAUDERDALE	FL		10/28/2024	6.750	619,991	0	765,000
RES000000980	SAN FRANCISCO	CA		10/08/2024	6.750	2,571,700	0	4,232,999
RES000000981	OCEANSIDE	NY		10/16/2024	8.500	356,600	0	493,007
RES000000982	AUSTIN	TX		10/30/2024	6.500	177,975	0	410,028
RES000000983	KISSIMMEE	FL		11/15/2024	6.875	185,408	0	379,898
RES000000984	KOLOA	HI		11/20/2024	7.625	1,535,615	0	2,000,000
RES000000986	RICHMOND	CA		11/18/2024	6.625	113,609	0	530,000
RES000000987	KILLEEN	TX		11/18/2024	7.250	165,320	0	232,000
RES000000988	STERLING	VA		11/19/2024	8.875	508,057	0	623,000
RES000000989	SAN DIEGO	CA		11/15/2024	6.750	1,846,013	0	3,050,000
RES000000990	HATTIESBURG	MS		11/19/2024	7.750	107,868	0	152,000
RES000000991	FOLEY	AL		11/22/2024	7.375	210,246	0	275,000
RES000000992	WEST CHESTER	OH		11/18/2024	8.125	234,825	0	313,000
RES000000993	ALBUQUERQUE	NM		11/18/2024	6.999	292,613	0	430,000
RES000000994	ALBUQUERQUE	NM		11/18/2024	6.999	292,613	0	430,000
RES000000995	LITTLETON	CO		11/20/2024	7.999	451,825	0	600,000
RES000000996	PALM BAY	FL		11/18/2024	7.999	219,984	0	321,000
RES000000997	SKOKIE	IL		11/20/2024	7.999	310,500	0	400,000
RES000000998	EUREKA	CA		11/20/2024	7.500	293,400	0	378,000
RES000000999	WELLFORD	SC		11/22/2024	7.875	326,097	0	492,000

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RES000001000	FOLEY	AL		11/22/2024	6.500	179,925	0	242,000
RES000001001	VISTA	CA		11/21/2024	6.999	841,388	0	1,515,000
RES000001002	SAN DIEGO	CA		11/20/2024	6.875	1,215,240	0	1,520,000
RES000001003	BAYOU VISTA	TX		11/22/2024	7.500	480,441	0	593,000
RES000001004	SPRING HILL	FL		11/22/2024	7.249	245,390	0	339,000
RES000001005	WASHINGTON	DC		11/21/2024	7.250	175,892	0	265,000
RES000001006	LARGO	FL		11/22/2024	7.875	326,861	0	455,000
RES000001008	SCOTTSDALE	AZ		11/18/2024	7.125	1,522,517	0	2,295,000
RES000001009	IRVINE	CA		11/20/2024	7.125	699,023	0	1,875,000
RES000001010	STATESVILLE	NC		10/03/2024	7.375	228,650	0	315,000
RES000001011	FRESH MEADOWS	NY		11/18/2024	7.625	751,538	0	1,258,000
RES000001012	ATLANTA	GA		11/19/2024	8.375	359,644	0	498,000
RES000001013	CLERMONT	FL		10/30/2024	8.500	467,968	0	610,000
RES000001014	LAS VEGAS	NV		11/04/2024	7.500	254,860	0	333,500
RES000001015	HARRISBURG	PA		11/20/2024	7.625	157,780	0	207,493
RES000001016	DEERFIELD BEACH	FL		11/01/2024	8.125	762,709	0	929,000
RES000001017	MELBOURNE	FL		11/06/2024	7.500	130,875	0	360,023
RES000001018	DALLAS	TX		10/17/2024	6.625	234,200	0	315,000
RES000001019	BOCA RATON	FL		11/14/2024	8.625	434,270	0	590,000
RES000001020	OCEANSIDE	CA		11/20/2024	7.500	606,456	0	750,000
RES000001021	REDMOND	WA		11/21/2024	8.380	1,539,375	0	2,200,058
RES000001022	MIAMI	FL		11/12/2024	9.000	454,793	0	580,000
RES000001023	PADUCAH	KY		11/07/2024	7.875	164,053	0	190,000
RES000001024	DARIEN	IL		11/19/2024	8.625	350,340	0	420,000
RES000001025	WINTER SPRINGS	FL		11/25/2024	6.990	133,273	0	331,000
RES000001026	HATTIESBURG	MS		11/27/2024	7.500	217,177	0	287,000
RES000001028	BIG BEAR LAKE	CA		11/22/2024	6.999	279,133	0	635,000
RES000001029	RALEIGH	NC		11/26/2024	8.375	441,543	0	513,000
RES000001030	DALLAS	OR		11/26/2024	6.750	306,675	0	471,000
RES000001031	NORTH POTOMAC	MD		11/22/2024	7.125	531,156	0	700,000
RES000001032	HOUSTON	TX		11/25/2024	6.499	355,234	0	465,000
RES000001033	SAINT PETERSBURG	FL		11/26/2024	6.750	178,063	0	340,000
RES000001034	MIRAMAR	FL		11/21/2024	8.250	1,144,780	0	1,400,000
RES000001035	LONGS	SC		11/25/2024	6.990	276,821	0	342,000
RES000001036	MUNFORD	TN		11/25/2024	6.875	226,671	0	340,000
RES000001037	TENSED	ID		11/20/2024	7.999	418,509	0	545,000
RES000001038	WILDWOOD	NJ		11/26/2024	8.250	453,475	0	554,000
RES000001039	ROSEVILLE	CA		11/22/2024	7.750	1,292,000	0	1,600,000
RES000001040	MIAMI	FL		11/25/2024	7.500	1,282,933	0	1,625,000
RES000001042	WEST ALLIS	WI		11/27/2024	7.875	211,888	0	276,000
RES000001043	NORTH CHARLESTON	SC		11/26/2024	6.875	102,438	0	195,000
RES000001045	DAVENPORT	FL		11/29/2024	6.500	245,805	0	354,000
RES000001046	GRAND JUNCTION	CO		11/25/2024	7.125	425,351	0	600,000
RES000001047	RIVERSIDE	CA		10/07/2024	7.125	182,883	0	691,999
RES000001048	GLENDALE	CA		09/12/2024	6.750	1,340,897	0	1,675,000
RES000001049	DUNDEE	FL		10/07/2024	7.250	234,445	0	305,900
RES000001050	WINDSOR	SC		11/21/2024	7.500	168,013	0	282,005
RES000001051	ELK GROVE	CA		09/27/2024	6.875	802,126	0	1,102,166
RES000001052	BROOKLYN	NY		11/12/2024	8.250	1,150,066	0	1,400,000
RES000001053	TEMECULA	CA		10/29/2024	8.250	891,626	0	1,349,000
RES000001054	SAGLE	ID		10/25/2024	7.500	606,008	0	780,000
RES000001055	FLOWER MOUND	TX		10/23/2024	7.125	954,840	0	1,175,000
RES000001056	FORT WORTH	TX		10/29/2024	7.000	206,830	0	515,000
RES000001057	LOS BANOS	CA		10/21/2024	6.500	298,173	0	464,999
RES000001058	MASSAPEQUA	NY		10/31/2024	7.250	683,953	0	899,999

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RES000001059	PACIFIC PALISADES	CA		11/01/2024	7.500	2,537,815	0	4,325,000
RES000001060	ESCONDIDO	CA		11/07/2024	6.875	839,072	0	1,040,000
RES000001061	POWAY	CA		10/31/2024	7.250	1,590,894	0	1,950,000
RES000001062	CONCORD	NC		10/24/2024	7.250	528,694	0	660,000
RES000001063	YORBA LINDA	CA		11/13/2024	8.375	1,316,212	0	1,600,000
RES000001064	MIAMI	FL		11/13/2024	7.625	488,942	0	809,999
RES000001065	LAS VEGAS	NV		11/08/2024	7.250	1,357,216	0	1,660,000
RES000001066	SAINT CLOUD	FL		11/08/2024	7.625	261,546	0	325,240
RES000001067	EL MONTE	CA		11/19/2024	8.875	496,164	0	610,000
RES000001068	MC GAHEYSVILLE	VA		11/22/2024	8.250	347,424	0	420,000
RES000001069	SUWANEE	GA		11/06/2024	6.875	100,795	0	386,996
RES000001070	PHOENIX	AZ		11/13/2024	7.500	1,163,771	0	1,525,000
RES000001071	ALBUQUERQUE	NM		11/26/2024	8.375	340,536	0	420,000
RES000001072	KATY	TX		11/15/2024	7.625	272,898	0	410,000
RES000001073	CAMPBELL	CA		11/21/2024	8.125	1,588,787	0	2,200,000
RES000001074	SONOMA	CA		11/19/2024	9.250	1,337,667	0	1,858,000
RES000001075	FEDERAL WAY	WA		11/19/2024	6.500	723,049	0	930,000
RES000001076	WINTER GARDEN	FL		11/21/2024	6.500	292,029	0	736,900
RES000001077	NEWARK	DE		11/18/2024	7.375	283,470	0	374,965
RES000001078	WOODSIDE	NY		11/27/2024	7.500	289,044	0	719,979
RES000001079	MAYFLOWER MTN	UT		11/19/2024	7.999	1,317,547	0	1,676,268
RES000001080	KISSIMMEE	FL		11/21/2024	7.250	783,828	0	1,401,870
RES000001081	MIAMI BEACH	FL		11/06/2024	7.999	203,590	0	285,000
RES000001082	FORT LAUDERDALE	FL		11/25/2024	7.500	577,168	0	1,149,969
RES000001083	BIVALVE	MD		11/25/2024	7.375	210,909	0	296,000
RES000001084	NAUGATUCK	CT		11/22/2024	7.375	264,579	0	430,000
RES000001085	BOCA RATON	FL		11/13/2024	7.875	1,525,133	0	2,099,000
RES000001086	ROXBURY TOWNSHIP	NJ		11/25/2024	8.500	498,160	0	598,974
RES000001087	WESLEY CHAPEL	FL		11/14/2024	8.375	1,072,444	0	1,165,383
RES000001088	HOLLYWOOD	FL		11/15/2024	6.999	511,462	0	640,000
RES000001089	LAWRENCEVILLE	GA		11/27/2024	7.625	289,891	0	379,500
RES000001090	BELL GARDENS	CA		11/26/2024	8.999	557,723	0	765,000
RES000001091	OWINGS MILLS	MD		11/26/2024	7.375	208,875	0	295,000
RES000001092	FRENCHBURG	KY		11/21/2024	6.875	356,814	0	480,000
RES000001093	HOLLYWOOD	FL		11/21/2024	7.375	429,175	0	605,000
RES000001094	NEWARK	DE		11/27/2024	7.750	254,800	0	350,000
RES000001095	GLENDALE	CA		11/21/2024	6.999	963,552	0	1,200,000
RES000001096	CLARKSVILLE	TN		11/26/2024	7.125	348,522	0	435,000
RES000001097	MYRTLE BEACH	SC		11/25/2024	8.125	165,950	0	198,790
RES000001098	NEWARK	DE		12/04/2024	7.875	264,420	0	339,000
RES000001099	WILMINGTON	DE		11/27/2024	7.875	253,500	0	325,000
RES000001100	WINTER GARDEN	FL		11/25/2024	7.875	324,848	0	684,872
RES000001101	BURBANK	CA		11/22/2024	7.250	853,188	0	1,200,000
RES000001102	ENGLEWOOD	CO		11/27/2024	7.625	201,861	0	336,963
RES000001103	PARAMUS	NJ		10/24/2024	7.250	1,721,606	0	2,125,000
RES000001104	STOUGHTON	MA		10/31/2024	7.125	874,893	0	1,225,000
RES000001105	BROOKLYN	NY		11/21/2024	6.875	957,392	0	1,450,000
RES000001116	KANSAS CITY	KS		12/03/2024	7.375	267,948	0	310,000
RES000001126	BIRMINGHAM	AL		12/06/2024	7.750	132,265	0	175,000
RES000001137	JUNO BEACH	FL		11/26/2024	8.625	2,822,875	0	4,400,000
RES000001138	ENGLISHTOWN	NJ		11/26/2024	9.625	473,280	0	630,000
RES000001139	KISSIMMEE	FL		09/26/2024	6.880	276,009	0	409,987
RES000001140	SAN FRANCISCO	CA		11/12/2024	7.625	1,019,376	0	1,849,999
RES000001141	WACO	TX		11/04/2024	7.125	176,331	0	300,017
RES000001142	HUNTINGTON BEACH	CA		10/30/2024	7.375	527,750	0	1,289,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RES000001143	LAWNDALE	CA		11/15/2024	7.750	608,228	0	750,000
RES000001144	LAS VEGAS	NV		11/06/2024	6.625	245,318	0	408,000
RES000001145	SUGAR LAND	TX		11/15/2024	9.250	460,410	0	553,000
RES000001146	STOWE	VT		11/21/2024	6.750	779,663	0	1,091,835
RES000001147	HOMESTEAD	FL		12/06/2024	8.625	328,800	0	400,000
RES000001148	COLUMBIA	MD		11/18/2024	6.490	237,687	0	460,000
RES000001149	SAN DIEGO	CA		12/06/2024	6.625	318,758	0	1,260,162
RES000001150	FORT LAUDERDALE	FL		11/22/2024	6.380	615,244	0	860,000
RES000001151	SALISBURY	MD		11/25/2024	7.500	152,381	0	215,000
RES000001152	RIVER GROVE	IL		11/22/2024	7.625	356,514	0	444,000
RES000001153	MYRTLE BEACH	SC		11/20/2024	6.999	242,983	0	315,000
RES000001154	NAPLES	FL		10/31/2024	7.125	280,476	0	350,000
RES000001155	MAYFLOWER MOUNTAIN	UT		11/22/2024	7.999	1,493,378	0	1,895,000
RES000001156	NORTH MYRTLE BEACH	SC		11/19/2024	7.875	220,847	0	285,000
RES000001157	HOUSTON	TX		11/25/2024	7.875	352,782	0	398,500
RES000001158	STATEN ISLAND	NY		11/26/2024	6.750	737,613	0	979,997
RES000001159	MARTINSBURG	WV		12/02/2024	7.625	265,440	0	321,900
RES030000014	LITCHFIELD PARK	AZ		02/27/2024	7.875	409,050	0	0
RES040000031	LITTLE ROCK	AR		03/16/2024	8.750	429,510	0	535,000
RES050000012	OCEANO	CA		02/29/2024	7.750	178,719	0	0
RES050000032	BURBANK	CA		03/16/2024	8.125	659,340	0	815,000
RES050000037	PERRIS	CA		03/16/2024	7.999	341,529	0	515,000
RES050000060	LYNWOOD	CA		03/26/2024	7.500	298,754	0	600,000
RES080000040	DOVER	DE		03/16/2024	8.500	111,061	0	140,000
RES100000003	PONCE INLET	FL		02/28/2024	7.250	930,886	0	0
RES100000004	ORLANDO	FL		02/29/2024	7.999	274,024	0	0
RES100000005	HOMESTEAD	FL		02/26/2024	7.625	345,989	0	0
RES100000006	DORAL	FL		02/29/2024	6.500	191,306	0	0
RES100000007	MIAMI	FL		03/01/2024	8.625	267,474	0	0
RES100000030	VENICE	FL		03/16/2024	7.750	246,696	0	333,000
RES100000034	PORT SAINT LUCIE	FL		03/16/2024	6.875	368,192	0	495,000
RES100000038	TAMPA	FL		03/16/2024	7.375	192,206	0	255,000
RES100000039	SEFFNER	FL		03/16/2024	7.999	341,228	0	480,000
RES100000044	PALM BEACH GARDENS	FL		03/16/2024	7.500	683,971	0	1,234,000
RES100000054	EDGEWATER	FL		03/26/2024	8.125	278,800	0	347,000
RES100000057	LAKELAND	FL		03/26/2024	8.500	319,103	0	393,000
RES100000061	FORT LAUDERDALE	FL		03/26/2024	7.875	457,279	0	640,000
RES100000062	MIAMI	FL		03/26/2024	7.999	121,083	0	170,000
RES100000065	LAKEWOOD RANCH	FL		04/11/2024	7.750	1,312,058	0	2,200,000
RES100000066	LYNN HAVEN	FL		04/11/2024	8.750	274,285	0	345,000
RES100000068	PONTE VEDRA	FL		04/11/2024	7.875	312,375	0	1,124,600
RES110000002	POOLER	GA		02/26/2024	6.625	193,088	0	0
RES110000036	BROOKHAVEN	GA		03/16/2024	7.375	1,027,533	0	1,335,000
RES110000041	GOOD HOPE	GA		03/16/2024	7.375	278,775	0	600,000
RES110000042	ATLANTA	GA		03/16/2024	8.375	401,469	0	490,000
RES110000055	ATLANTA	GA		03/26/2024	7.875	447,889	0	550,000
RES160000033	LAKE PARK	IA		03/16/2024	8.500	156,750	0	200,000
RES190000043	METAIRIE	LA		03/16/2024	7.625	133,061	0	210,000
RES210000059	PERRY HALL	MD		03/26/2024	6.999	293,638	0	720,000
RES380000013	JACKSONVILLE	OR		02/23/2024	8.750	261,250	0	0
RES410000072	LANDRUM	SC		04/11/2024	7.999	751,359	0	975,000
RES430000056	HARROGATE	TN		03/26/2024	8.250	141,960	0	184,000
RES440000008	MCKINNEY	TX		02/28/2024	6.500	205,479	0	0
RES440000010	CYPRESS	TX		02/28/2024	7.999	953,144	0	0
RES440000011	ROCKPORT	TX		02/29/2024	7.500	104,250	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
RES440000035	HOUSTON	TX		03/16/2024	6.999	163,870	0	225,000
RES440000049	EULESS	TX		03/26/2024	7.500	207,744	0	360,000
RES440000050	ODESSA	TX		03/26/2024	8.875	239,674	0	294,500
RES440000051	SUGAR LAND	TX		03/26/2024	6.625	201,420	0	258,000
RES440000052	SAN ANTONIO	TX		03/26/2024	7.750	413,056	0	663,000
RES440000053	MERCEDES	TX		03/26/2024	7.125	180,131	0	365,000
RES440000070	ROCKPORT	TX		04/11/2024	8.500	150,291	0	207,000
RES470000001	ASHBURN	VA		02/26/2024	8.999	731,500	0	0
RES470000058	VIRGINIA BEACH	VA		03/26/2024	8.375	155,610	0	210,000
RES000000400	PANAMA CITY	FL		08/23/2024	8.500	216,809	0	300,000
RES000000442	ELIZABETH	NJ		09/11/2024	7.375	447,182	0	615,000
RES000000450	SAINT PETERSBURG	FL		09/16/2024	7.999	351,780	0	451,000
RES000000455	BRAINERD	MN		09/16/2024	7.250	298,350	0	390,000
RES000000456	PHOENIX	AZ		09/16/2024	7.500	1,313,250	0	1,600,000
RES000000458	ROUND ROCK	TX		09/13/2024	7.625	310,875	0	375,000
0399999. Mortgages in good standing - Residential mortgages-all other						456,928,826	0	649,407,789
0526160	AVENAL	CA		12/20/2024	3.584	4,161,969	0	9,930,000
0526392	ESCONDIDO	CA		02/05/2024	6.060	5,500,000	0	9,295,000
0526400	PASADENA	CA		03/28/2024	6.138	6,100,000	0	12,825,000
0526418	WALNUT	CA		10/24/2024	6.000	6,000,000	0	0
0626413	GOLDEN	CO		12/16/2024	6.967	15,000,000	0	20,765,000
0826396	DOVER	DE		02/27/2024	6.450	9,250,000	0	13,395,000
1026394	MIAMI	FL		02/16/2024	6.250	7,650,000	0	11,770,000
1026397	FORT LAUDERDALE	FL		03/07/2024	6.250	1,700,000	0	3,575,000
1026422	INVERNESS	FL		11/15/2024	6.000	2,075,000	0	0
1026424	WESLEY CHAPEL	FL		12/12/2024	6.376	1,400,000	0	0
1124120	ATLANTA	GA		10/30/2024	6.875	11,600,000	0	0
1126426	SAVANNAH	GA		12/20/2024	5.875	1,850,000	0	0
1526402	FISHERS	IN		04/04/2024	6.250	4,100,000	0	6,060,000
1526404	CHICAGO	IL		05/15/2024	6.000	2,200,000	0	3,700,000
1826423	LOUISVILLE	KY		11/20/2024	6.150	9,500,000	0	0
2326389	ROCHESTER	MI		12/20/2024	6.634	4,328,809	0	7,390,000
3126419	HADDONFIELD	NJ		10/30/2024	6.394	17,375,000	0	0
3326399	MEDFORD	NY		03/27/2024	7.000	1,900,000	0	3,715,000
3326425	PATCJPGUE	NC		12/20/2024	6.184	3,800,000	0	0
3426395	WILMINGTON	NC		02/21/2024	6.200	1,350,000	0	3,165,000
3426415	JACKSONVILLE	NC		08/30/2024	6.927	4,250,000	0	7,570,000
3626416	COLUMBUS	OH		09/19/2024	6.723	1,800,000	0	3,360,000
3626417	CUYAHOGA COUNTY	OH		10/04/2024	6.162	3,400,000	0	0
3926406	PHILADELPHIA	PA		05/20/2024	6.450	7,500,000	0	13,385,000
3926407	PHILADELPHIA	PA		05/23/2024	6.235	3,250,000	0	5,055,000
4126401	IRMO	SC		03/28/2024	6.429	5,450,000	0	9,980,000
4126421	CAYCE	SC		10/31/2024	6.000	1,200,000	0	0
4426375	SAN ANTONIO	TX		12/20/2024	5.950	5,299,637	0	7,595,000
4426405	PFLUGERVILLE	TX		05/16/2024	6.375	9,750,000	0	15,420,000
4426409	ALICE	TX		06/14/2024	6.615	5,000,000	0	7,160,000
0599999. Mortgages in good standing - Commercial mortgages-all other						163,740,416	0	175,110,000
0899999. Total Mortgages in good standing						620,669,242	0	824,517,789
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						620,669,242	0	824,517,789

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
0325410	TUCSON	AZ		08/29/2008	02/07/2024	87,912	0	0	0	0	0	0	40,416	40,416	0	0	0
0325813	TUCSON	AZ		01/19/2016	12/23/2024	1,280,114	0	0	0	0	0	0	1,123,898	1,123,898	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009	12/31/2024	501,463	0	0	0	0	0	0	39,594	39,594	0	0	0
0525790	SEASIDE	CA		09/11/2015	05/01/2024	1,494,683	0	0	0	0	0	0	1,431,742	1,431,742	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999	08/27/2024	265,778	0	0	0	0	0	0	29,611	29,611	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999	08/27/2024	23,923	0	0	0	0	0	0	2,698	2,698	0	0	0
1025400	ODESSA	FL		06/09/2008	11/12/2024	1,168,259	0	0	0	0	0	0	975,901	975,901	0	0	0
1025920	MIAMI	FL		07/06/2017	02/16/2024	5,107,613	0	0	0	0	0	0	5,079,207	5,079,207	0	0	0
1325752	MERIDIAN	ID		05/01/2015	06/26/2024	738,297	0	0	0	0	0	0	712,890	712,890	0	0	0
1425518	WOODRIVER	IL		07/27/2011	02/05/2024	14,640	0	0	0	0	0	0	14,640	14,640	0	0	0
1425998	WHEELING	IL		05/14/2018	12/17/2024	2,255,388	0	0	0	0	0	0	2,091,070	2,091,070	0	0	0
1426056	WHEELING	IL		03/07/2019	06/18/2024	842,989	0	0	0	0	0	0	824,025	824,025	0	0	0
1825709	LEXINGTON	KY		10/10/2014	11/01/2024	278,151	0	0	0	0	0	0	28,144	28,144	0	0	0
1925392	LAFAYETTE	LA		05/01/2008	06/26/2024	54,153	0	0	0	0	0	0	54,153	54,153	0	0	0
2325609	CLARKSTON	MI		03/28/2013	01/31/2024	188,029	0	0	0	0	0	0	170,836	170,836	0	0	0
2425638	MINNETONKA	MN		07/16/2013	11/21/2024	491,733	0	0	0	0	0	0	165,328	165,328	0	0	0
3326184	FARMINGDALE	NY		04/27/2021	08/29/2024	1,864,599	0	0	0	0	0	0	1,827,626	1,827,626	0	0	0
3425105	MATTHEWS	NC		11/08/2004	10/08/2024	88,708	0	0	0	0	0	0	22,524	22,524	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004	10/08/2024	91,611	0	0	0	0	0	0	23,298	23,298	0	0	0
3625680	HUDSON	OH		03/21/2014	03/28/2024	906,105	0	0	0	0	0	0	884,100	884,100	0	0	0
3625786	PERRYSBURG	OH		08/27/2015	04/18/2024	1,090,737	0	0	0	0	0	0	1,021,739	1,021,739	0	0	0
3625922	BLUE ASH	OH		05/31/2023	08/01/2024	18,408,827	0	0	0	0	0	0	18,022,560	18,022,560	0	0	0
4425713	KERRVILLE	TX		10/27/2014	08/01/2024	2,807,937	0	0	0	0	0	0	2,735,705	2,735,705	0	0	0
4425847	LAREDO	TX		05/31/2023	04/29/2024	3,464,960	0	0	0	0	0	0	3,399,328	3,399,328	0	0	0
4425857	HUMBLE	TX		05/31/2023	01/17/2024	625,845	0	0	0	0	0	0	620,164	620,164	0	0	0
4526004	ST. GEORGE	UT		06/22/2018	07/08/2024	304,300	0	0	0	0	0	0	43,912	43,912	0	0	0
4725693	GREAT FALLS	VA		05/31/2023	08/09/2024	2,793,464	0	0	0	0	0	0	2,672,794	2,672,794	0	0	0
4725702	RICHMOND	VA		08/31/2023	10/01/2024	1,937,070	0	0	0	0	0	0	1,830,098	1,830,098	0	0	0
4725705	RICHMOND	VA		09/30/2014	09/27/2024	132,449	0	0	0	0	0	0	13,450	13,450	0	0	0
4825710	NEWCASTLE	WA		10/21/2014	11/21/2024	3,529,687	0	0	0	0	0	0	3,397,991	3,397,991	0	0	0
5326017	MILLEDGEVILLE	GA		05/31/2023	12/04/2024	2,136,455	0	0	0	0	0	0	1,874,127	1,874,127	0	0	0
5326116	VIRGINIA BEACH	VA		05/31/2023	07/17/2024	8,182,465	0	0	0	0	0	0	7,877,651	7,877,651	0	0	0
RES000000069	UPPER DARBY	PA		04/02/2024	12/13/2024	0	0	(1,680)	0	0	(1,680)	0	167,120	167,120	0	0	0
RES000000088	PALM COAST	FL		03/29/2024	08/14/2024	0	0	956	0	0	956	0	272,461	272,461	0	0	0
RES000000108	HURRICANE	UT		03/28/2024	07/15/2024	0	0	(56,000)	0	0	(56,000)	0	1,397,247	1,397,247	0	0	0
RES000000110	HEREFORD	AZ		03/27/2024	09/16/2024	0	0	(18,000)	0	0	(18,000)	0	323,914	323,914	0	0	0
RES000000128	RICHMOND	TX		04/09/2024	10/15/2024	0	0	(8,475)	0	0	(8,475)	0	451,512	451,512	0	0	0
RES000000154	ROMEOVILLE	IL		04/11/2024	07/15/2024	0	0	(2,775)	0	0	(2,775)	0	138,750	138,750	0	0	0
RES000000192	BARTOW	FL		05/10/2024	11/14/2024	0	0	(1,478)	0	0	(1,478)	0	149,551	149,551	0	0	0
RES000000205	DIAMOND SPRINGS	CA		05/15/2024	08/14/2024	0	0	(4,860)	0	0	(4,860)	0	242,810	242,810	0	0	0
RES000000218	GERMANTOWN	TN		05/14/2024	11/14/2024	0	0	(27,359)	0	0	(27,359)	0	1,270,111	1,270,111	0	0	0
RES000000219	PRESCOTT VALLEY	AZ		05/17/2024	11/14/2024	0	0	(4,911)	0	0	(4,911)	0	559,358	559,358	0	0	0
RES000000232	CHATSWORTH	CA		05/30/2024	11/14/2024	0	0	(19,906)	0	0	(19,906)	0	1,323,479	1,323,479	0	0	0
RES000000259	NORTH CHESTERFIELD	VA		05/30/2024	10/15/2024	0	0	(11,337)	0	0	(11,337)	0	369,630	369,630	0	0	0
RES000000275	NEW PORT RICHEY	FL		06/18/2024	08/14/2024	0	0	(17,260)	0	0	(17,260)	0	416,500	416,500	0	0	0
RES000000307	READING	PA		07/12/2024	12/13/2024	0	0	(3,163)	0	0	(3,163)	0	125,600	125,600	0	0	0
RES000000408	ROSENBERG	TX		09/06/2024	11/14/2024	0	0	(2,580)	0	0	(2,580)	0	129,000	129,000	0	0	0
RES000000484	DOWNEY	CA		12/29/2023	12/24/2024	0	0	(28,211)	0	0	(28,211)	0	834,902	834,902	0	0	0
RES000000486	WOODLAND HILLS	CA		02/20/2024	12/24/2024	0	0	(39,002)	0	0	(39,002)	0	1,429,176	1,429,176	0	0	0
RES000000490	LAGUNA BEACH	CA		12/26/2023	12/24/2024	0	0	(60,552)	0	0	(60,552)	0	1,401,342	1,401,342	0	0	0
RES000000516	SAINT JOHNS	FL		07/31/2024	11/25/2024	0	0	(34,040)	0	0	(34,040)	0	857,858	857,858	0	0	0

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	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
RES050000037	PERRIS	CA		03/16/2024	07/15/2024	0	0	(6,779)	0	0	(6,779)	0	334,525	334,525	0	0	0
0199999. Mortgages closed by repayment						63,158,344	0	(347,412)	0	0	(347,412)	0	71,246,066	71,246,066	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		676,300	0	0	0	0	0	0	213,262	213,262	0	0	0
0125617	GREENVILLE	AL		05/02/2013		405,125	0	0	0	0	0	0	109,334	109,334	0	0	0
0125841	BIRMINGHAM	AL		05/31/2023		3,610,581	0	0	0	0	0	0	223,161	223,161	0	0	0
0126299	FAIRHOPE	AL		06/24/2022		3,240,362	0	0	0	0	0	0	118,434	118,434	0	0	0
0325410	TUCSON	AZ		08/29/2008		87,912	0	0	0	0	0	0	47,496	47,496	0	0	0
0325730	TUCSON	AZ		08/31/2023		1,868,110	0	0	0	0	0	0	131,237	131,237	0	0	0
0325796	TUCSON	AZ		05/31/2023		4,648,668	0	0	0	0	0	0	306,219	306,219	0	0	0
0325808	TEMPE	AZ		12/23/2015		1,934,997	0	0	0	0	0	0	77,986	77,986	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,280,114	0	0	0	0	0	0	156,216	156,216	0	0	0
0325939	TUSCON	AZ		08/30/2017		909,970	0	0	0	0	0	0	48,851	48,851	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,555,300	0	0	0	0	0	0	144,213	144,213	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,346,257	0	0	0	0	0	0	208,082	208,082	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		2,880,546	0	0	0	0	0	0	93,550	93,550	0	0	0
0326083	MESA	AZ		06/21/2019		1,914,657	0	0	0	0	0	0	85,897	85,897	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,710,143	0	0	0	0	0	0	75,680	75,680	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,428,085	0	0	0	0	0	0	157,447	157,447	0	0	0
0326205	MESA	AZ		06/28/2021		6,410,210	0	0	0	0	0	0	260,471	260,471	0	0	0
0326227	MESA	AZ		08/18/2021		1,838,250	0	0	0	0	0	0	76,074	76,074	0	0	0
0326231	TUCSON	AZ		08/31/2021		8,251,249	0	0	0	0	0	0	330,490	330,490	0	0	0
0326266	TUCSON	AZ		01/27/2022		5,726,761	0	0	0	0	0	0	157,247	157,247	0	0	0
0326311	PHOENIX	AZ		09/12/2022		2,928,822	0	0	0	0	0	0	64,483	64,483	0	0	0
0326319	TUCSON	AZ		11/04/2022		1,940,392	0	0	0	0	0	0	62,671	62,671	0	0	0
0326351	TUCSON	AZ		02/28/2023		6,412,564	0	0	0	0	0	0	122,751	122,751	0	0	0
0326363	PRESCOTT	AZ		06/05/2023		2,043,049	0	0	0	0	0	0	55,063	55,063	0	0	0
0326364	MESA	AZ		06/07/2023		7,541,686	0	0	0	0	0	0	145,681	145,681	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		2,038,158	0	0	0	0	0	0	369,938	369,938	0	0	0
0426093	BENTON	AR		05/31/2023		3,480,511	0	0	0	0	0	0	211,631	211,631	0	0	0
0426094	JONESBORO	AR		05/31/2023		2,047,805	0	0	0	0	0	0	124,526	124,526	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,115,495	0	0	0	0	0	0	157,076	157,076	0	0	0
0426096	FAYETTEVILLE	AR		05/31/2023		3,915,006	0	0	0	0	0	0	283,547	283,547	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,387,747	0	0	0	0	0	0	145,200	145,200	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		552,776	0	0	0	0	0	0	28,750	28,750	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		501,463	0	0	0	0	0	0	461,868	461,868	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		3,552,523	0	0	0	0	0	0	415,323	415,323	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		625,656	0	0	0	0	0	0	110,065	110,065	0	0	0
0525580	CAMARILLO	CA		10/23/2012		808,412	0	0	0	0	0	0	191,693	191,693	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,505,347	0	0	0	0	0	0	180,664	180,664	0	0	0
0525661	SACRAMENTO	CA		05/31/2023		3,726,772	0	0	0	0	0	0	285,590	285,590	0	0	0
0525690	CARDIFF BY THE SEA	CA		08/31/2023		2,431,480	0	0	0	0	0	0	179,203	179,203	0	0	0
0525765	DOWNEY	CA		05/31/2023		3,466,765	0	0	0	0	0	0	228,400	228,400	0	0	0
0525790	SEASIDE	CA		09/11/2015		1,494,683	0	0	0	0	0	0	62,941	62,941	0	0	0
0525801	BARSTOW	CA		11/20/2015		1,733,516	0	0	0	0	0	0	215,578	215,578	0	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		2,893,605	0	0	0	0	0	0	105,404	105,404	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		875,898	0	0	0	0	0	0	48,810	48,810	0	0	0
0525972	CUPERTINO	CA		05/31/2023		5,754,860	0	0	0	0	0	0	297,760	297,760	0	0	0
0525980	LYNWOOD	CA		03/08/2018		1,618,567	0	0	0	0	0	0	195,200	195,200	0	0	0
0525988	SAN DIEGO	CA		05/31/2023		5,224,181	0	0	0	0	0	0	452,793	452,793	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		4,500,936	0	0	0	0	0	0	373,826	373,826	0	0	0
0526033	OTAY MESA	CA		08/31/2023		2,227,301	0	0	0	0	0	0	177,959	177,959	0	0	0

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	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
0526054	NEWPORT BEACH	CA		05/31/2023		2,973,217	0	0	0	0	0	0	159,117	159,117	0	0	0
0526119	BEAUMONT	CA		05/31/2023		6,203,365	0	0	0	0	0	0	276,726	276,726	0	0	0
0526123	HAYWARD	CA		12/19/2019		14,572,098	0	0	0	0	0	0	670,866	670,866	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,304,474	0	0	0	0	0	0	186,418	186,418	0	0	0
0526154	SANTA ANA	CA		09/29/2020		7,080,015	0	0	0	0	0	0	484,539	484,539	0	0	0
0526201	SANTA CLARITA	CA		05/28/2021		5,611,938	0	0	0	0	0	0	160,871	160,871	0	0	0
0526207	ONTARIO	CA		06/29/2021		8,042,953	0	0	0	0	0	0	314,449	314,449	0	0	0
0526208	ONTARIO	CA		06/29/2021		919,175	0	0	0	0	0	0	35,946	35,946	0	0	0
0526223	ANAHEIM	CA		08/09/2021		1,105,356	0	0	0	0	0	0	44,692	44,692	0	0	0
0526237	ANAHEIM	CA		05/31/2023		7,234,683	0	0	0	0	0	0	351,153	351,153	0	0	0
0526261	VISTA	CA		12/23/2021		2,059,096	0	0	0	0	0	0	128,933	128,933	0	0	0
0526272	SANTA ANA	CA		02/28/2022		4,158,642	0	0	0	0	0	0	115,032	115,032	0	0	0
0526335	SAN DIEGO	CA		12/22/2022		10,327,325	0	0	0	0	0	0	199,368	199,368	0	0	0
0526336	SAN DIEGO	CA		12/22/2022		5,499,990	0	0	0	0	0	0	92,278	92,278	0	0	0
0526337	LONG BEACH	CA		01/09/2023		12,550,985	0	0	0	0	0	0	251,436	251,436	0	0	0
0526353	MERCED	CA		05/25/2023		6,256,548	0	0	0	0	0	0	257,784	257,784	0	0	0
0526366	THOUSAND OAKS	CA		06/16/2023		4,438,039	0	0	0	0	0	0	80,110	80,110	0	0	0
0526367	PERRIS	CA		06/16/2023		4,972,793	0	0	0	0	0	0	67,930	67,930	0	0	0
0526373	SARATOGA	CA		08/31/2023		3,386,358	0	0	0	0	0	0	42,597	42,597	0	0	0
0526390	HOMEWOOD	CA		12/21/2023		10,000,001	0	0	0	0	0	0	209,891	209,891	0	0	0
0526392	ESCONDIDO	CA		02/05/2024		0	0	0	0	0	0	0	72,223	72,223	0	0	0
0526400	PASADENA	CA		03/28/2024		0	0	0	0	0	0	0	70,187	70,187	0	0	0
0526418	WALNUT	CA		10/24/2024		0	0	0	0	0	0	0	8,659	8,659	0	0	0
0625177	AURORA	CO		09/30/2005		1,083,545	0	0	0	0	0	0	167,352	167,352	0	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,736,459	0	0	0	0	0	0	86,222	86,222	0	0	0
0626256	PEYTON	CO		12/15/2021		2,726,709	0	0	0	0	0	0	170,003	170,003	0	0	0
0626286	WESTMINISTER	CO		05/17/2022		4,837,794	0	0	0	0	0	0	183,344	183,344	0	0	0
0626413	GOLDEN	CO		12/16/2024		0	0	0	0	0	0	0	94,160	94,160	0	0	0
0825978	NEWARK	DE		05/31/2023		2,721,611	0	0	0	0	0	0	250,033	250,033	0	0	0
0826396	DOVER	DE		02/27/2024		0	0	0	0	0	0	0	174,495	174,495	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		265,778	0	0	0	0	0	0	236,167	236,167	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		23,923	0	0	0	0	0	0	21,224	21,224	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		266,266	0	0	0	0	0	0	105,324	105,324	0	0	0
1025400	ODESSA	FL		06/09/2008		1,168,259	0	0	0	0	0	0	192,358	192,358	0	0	0
1025549	APOPKA	FL		03/28/2012		305,045	0	0	0	0	0	0	85,875	85,875	0	0	0
1025777	JACKSONVILLE	FL		07/16/2015		1,137,378	0	0	0	0	0	0	151,368	151,368	0	0	0
1025800	TALLAHASSEE	FL		05/31/2023		694,583	0	0	0	0	0	0	340,700	340,700	0	0	0
1025810	HALEAH	FL		05/31/2023		3,522,658	0	0	0	0	0	0	427,925	427,925	0	0	0
1025872	RIVERVIEW	FL		05/31/2023		820,225	0	0	0	0	0	0	87,312	87,312	0	0	0
1025880	NAPLES	FL		05/31/2023		2,637,046	0	0	0	0	0	0	188,899	188,899	0	0	0
1025920	MIAMI	FL		07/06/2017		5,107,613	0	0	0	0	0	0	28,406	28,406	0	0	0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,243,676	0	0	0	0	0	0	66,879	66,879	0	0	0
1025935	WHARTON	NJ		08/11/2017		417,269	0	0	0	0	0	0	235,042	235,042	0	0	0
1026044	CORAL GABLE	FL		05/31/2023		2,844,086	0	0	0	0	0	0	130,447	130,447	0	0	0
1026084	PACE	FL		06/26/2019		813,226	0	0	0	0	0	0	60,768	60,768	0	0	0
1026086	NAPLES	FL		06/27/2019		2,427,340	0	0	0	0	0	0	209,038	209,038	0	0	0
1026108	LARGO	FL		05/31/2023		13,833,958	0	0	0	0	0	0	631,256	631,256	0	0	0
1026138	JACKSONVILLE	FL		04/03/2020		2,059,703	0	0	0	0	0	0	287,330	287,330	0	0	0
1026149	SEBRING	FL		09/17/2020		832,912	0	0	0	0	0	0	57,015	57,015	0	0	0
1026166	OPA-LOCKA	FL		05/31/2023		5,334,445	0	0	0	0	0	0	459,997	459,997	0	0	0
1026178	MIAMI	FL		05/31/2023		7,421,481	0	0	0	0	0	0	394,015	394,015	0	0	0

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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
1026209	JACKSONVILLE	FL		05/31/2023		2,754,752	0	0	0	0	0	0	111,882	111,882	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		1,314,773	0	0	0	0	0	0	38,708	38,708	0	0	0
1026241	NAPLES	FL		10/21/2021		8,119,641	0	0	0	0	0	0	917,063	917,063	0	0	0
1026250	OAKLAND PARK	FL		12/01/2021		6,162,845	0	0	0	0	0	0	177,624	177,624	0	0	0
1026275	MIAMI BEACH	FL		03/15/2022		1,149,086	0	0	0	0	0	0	32,044	32,044	0	0	0
1026283	GREATER GAINESVILLE	FL		04/26/2022		919,109	0	0	0	0	0	0	53,637	53,637	0	0	0
1026338	FORT LAUDERDALE	FL		01/26/2023		4,434,567	0	0	0	0	0	0	83,027	83,027	0	0	0
1026370	NAPLES	FL		07/19/2023		2,236,773	0	0	0	0	0	0	41,281	41,281	0	0	0
1026394	MIAMI	FL		02/16/2024		0	0	0	0	0	0	0	97,607	97,607	0	0	0
1026397	FORT LAUDERDALE	FL		03/07/2024		0	0	0	0	0	0	0	29,101	29,101	0	0	0
1125701	LAWRENCEVILLE	GA		08/31/2023		2,201,764	0	0	0	0	0	0	150,704	150,704	0	0	0
1125929	MACON	GA		05/31/2023		757,967	0	0	0	0	0	0	73,019	73,019	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		444,141	0	0	0	0	0	0	86,682	86,682	0	0	0
1126127	MABLETON	GA		12/20/2019		3,443,512	0	0	0	0	0	0	156,401	156,401	0	0	0
1126183	OAKWOOD	GA		04/22/2021		3,164,641	0	0	0	0	0	0	138,410	138,410	0	0	0
1126254	SOUTH BEND	IN		12/14/2021		4,214,375	0	0	0	0	0	0	168,075	168,075	0	0	0
1325752	MERIDIAN	ID		05/01/2015		738,297	0	0	0	0	0	0	25,407	25,407	0	0	0
1326091	CALDWELL	ID		07/30/2019		1,898,932	0	0	0	0	0	0	186,525	186,525	0	0	0
1326181	BOISE	ID		04/01/2021		3,841,320	0	0	0	0	0	0	113,661	113,661	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		1,444,873	0	0	0	0	0	0	377,596	377,596	0	0	0
1425589	BUFFALO GROVE	IL		05/31/2023		4,040,442	0	0	0	0	0	0	360,530	360,530	0	0	0
1425821	CHICAGO	IL		05/31/2023		735,272	0	0	0	0	0	0	87,692	87,692	0	0	0
1425882	SCHAUMBURG	IL		05/31/2023		869,908	0	0	0	0	0	0	49,587	49,587	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		944,238	0	0	0	0	0	0	51,548	51,548	0	0	0
1425921	CHICAGO	IL		07/07/2017		747,811	0	0	0	0	0	0	191,778	191,778	0	0	0
1425998	WHEELING	IL		05/14/2018		2,255,388	0	0	0	0	0	0	164,317	164,317	0	0	0
1426056	WHEELING	IL		03/07/2019		842,989	0	0	0	0	0	0	18,964	18,964	0	0	0
1426170	CHICAGO	IL		01/14/2021		984,599	0	0	0	0	0	0	81,492	81,492	0	0	0
1426291	EDWARDSVILLE	IL		06/03/2022		11,944,596	0	0	0	0	0	0	447,768	447,768	0	0	0
1426314	NAPERVILLE	IL		10/24/2022		4,835,967	0	0	0	0	0	0	159,319	159,319	0	0	0
1525500	CARMEL	IN		04/28/2011		921,636	0	0	0	0	0	0	188,346	188,346	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		757,661	0	0	0	0	0	0	161,999	161,999	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		646,598	0	0	0	0	0	0	124,935	124,935	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		863,639	0	0	0	0	0	0	57,276	57,276	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		509,338	0	0	0	0	0	0	102,849	102,849	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		1,605,578	0	0	0	0	0	0	247,512	247,512	0	0	0
1525856	FISHERS	IN		05/31/2023		5,698,287	0	0	0	0	0	0	1,092,791	1,092,791	0	0	0
1525910	CARMEL	IN		06/02/2017		552,582	0	0	0	0	0	0	46,166	46,166	0	0	0
1525918	FORT WAYNE	IN		05/31/2023		2,620,396	0	0	0	0	0	0	254,418	254,418	0	0	0
1525930	BATESVILLE	IN		05/31/2023		1,823,270	0	0	0	0	0	0	173,809	173,809	0	0	0
1525958	FT. WAYNE	IN		05/31/2023		2,514,146	0	0	0	0	0	0	128,488	128,488	0	0	0
1526163	FISHERS	IN		11/24/2020		2,017,557	0	0	0	0	0	0	136,925	136,925	0	0	0
1526203	LAWRENCEBURG	IN		05/31/2023		1,884,022	0	0	0	0	0	0	162,763	162,763	0	0	0
1526293	INDIANAPOLIS	IN		06/06/2022		8,576,042	0	0	0	0	0	0	314,415	314,415	0	0	0
1526294	INDIANAPOLIS	IN		06/06/2022		6,574,955	0	0	0	0	0	0	241,059	241,059	0	0	0
1526295	INDIANAPOLIS	IN		06/06/2022		5,336,203	0	0	0	0	0	0	195,637	195,637	0	0	0
1526304	CHICAGO	IL		07/20/2022		1,752,392	0	0	0	0	0	0	61,333	61,333	0	0	0
1526326	INDIANAPOLIS	IN		11/10/2022		1,747,387	0	0	0	0	0	0	55,413	55,413	0	0	0
1526402	FISHERS	IN		04/04/2024		0	0	0	0	0	0	0	40,478	40,478	0	0	0
1526404	CHICAGO	IL		05/15/2024		0	0	0	0	0	0	0	19,290	19,290	0	0	0
1726064	WITCHITA	KS		05/31/2023		3,914,719	0	0	0	0	0	0	167,591	167,591	0	0	0

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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
1825386	LOUISVILLE	KY		03/14/2008		383,610	0	0	0	0	0	0	141,340	141,340	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		847,693	0	0	0	0	0	0	98,665	98,665	0	0	0
1825709	LEXINGTON	KY		10/10/2014		278,151	0	0	0	0	0	0	250,007	250,007	0	0	0
1825793	RICHMOND	KY		10/01/2015		1,156,317	0	0	0	0	0	0	76,376	76,376	0	0	0
1825866	LEXINGTON	KY		05/31/2023		3,741,890	0	0	0	0	0	0	216,405	216,405	0	0	0
1825913	CRESTWOOD	KY		05/31/2023		1,795,488	0	0	0	0	0	0	175,235	175,235	0	0	0
1825956	LOUISVILLE	KY		11/10/2017		1,555,173	0	0	0	0	0	0	144,218	144,218	0	0	0
1826051	HEBRON	KY		02/20/2019		1,474,873	0	0	0	0	0	0	42,608	42,608	0	0	0
2025968	LEWISTON	ME		08/31/2023		1,096,579	0	0	0	0	0	0	99,495	99,495	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		703,487	0	0	0	0	0	0	434,770	434,770	0	0	0
2125731	FULTON	MD		12/22/2014		786,032	0	0	0	0	0	0	115,454	115,454	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,115,420	0	0	0	0	0	0	76,725	76,725	0	0	0
2125949	BELTSVILLE	MD		05/31/2023		5,679,928	0	0	0	0	0	0	252,572	252,572	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,458,546	0	0	0	0	0	0	139,879	139,879	0	0	0
2126270	DUNDALK	MD		05/31/2023		11,270,890	0	0	0	0	0	0	438,593	438,593	0	0	0
2325609	CLARKSTON	MI		03/28/2013		188,029	0	0	0	0	0	0	17,192	17,192	0	0	0
2325619	EAST LANSING	MI		05/07/2013		849,368	0	0	0	0	0	0	71,338	71,338	0	0	0
2325743	SHELBY TOWNSHIP	MI		05/31/2023		1,922,381	0	0	0	0	0	0	118,876	118,876	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		1,080,618	0	0	0	0	0	0	435,336	435,336	0	0	0
2325844	NOVI	MI		07/26/2016		2,937,818	0	0	0	0	0	0	332,654	332,654	0	0	0
2325899	CLINTON TOWNSHIP	MI		08/31/2023		1,405,808	0	0	0	0	0	0	107,308	107,308	0	0	0
2325954	LAKE ORION	MI		08/31/2023		789,621	0	0	0	0	0	0	41,084	41,084	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,002,168	0	0	0	0	0	0	265,129	265,129	0	0	0
2326009	SHELBY TOWNSHIP	MI		05/31/2023		1,769,241	0	0	0	0	0	0	232,949	232,949	0	0	0
2326012	SHELBY TOWNSHIP	MI		05/31/2023		2,463,938	0	0	0	0	0	0	204,348	204,348	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		938,575	0	0	0	0	0	0	116,659	116,659	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,091,957	0	0	0	0	0	0	149,260	149,260	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		872,527	0	0	0	0	0	0	38,238	38,238	0	0	0
2326186	KALAMAZOO	MI		05/31/2023		1,990,379	0	0	0	0	0	0	209,032	209,032	0	0	0
2326226	WESTLAND	MI		08/16/2021		14,996,030	0	0	0	0	0	0	944,022	944,022	0	0	0
2326238	NOVI	MI		10/20/2021		1,898,750	0	0	0	0	0	0	51,675	51,675	0	0	0
2326280	ROSEVILLE	MI		04/14/2022		993,793	0	0	0	0	0	0	37,363	37,363	0	0	0
2326356	TAYLOR	MI		04/25/2023		2,175,055	0	0	0	0	0	0	44,605	44,605	0	0	0
2326362	SOUTHFIELD	MI		06/01/2023		1,851,746	0	0	0	0	0	0	80,259	80,259	0	0	0
2425638	MINNETONKA	MN		07/16/2013		491,733	0	0	0	0	0	0	326,405	326,405	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,537,270	0	0	0	0	0	0	66,265	66,265	0	0	0
2426159	BROOKLYN PARK	MN		05/31/2023		12,833,650	0	0	0	0	0	0	557,713	557,713	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		3,944,318	0	0	0	0	0	0	116,124	116,124	0	0	0
2525927	OLIVE BRANCH	MS		05/31/2023		909,836	0	0	0	0	0	0	88,013	88,013	0	0	0
2526189	OXFORD	MS		05/04/2021		1,112,455	0	0	0	0	0	0	31,111	31,111	0	0	0
2526202	JACKSON	MS		06/02/2021		1,186,479	0	0	0	0	0	0	32,615	32,615	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,126,227	0	0	0	0	0	0	230,461	230,461	0	0	0
2925798	LAS VEGAS	NV		05/31/2023		1,199,484	0	0	0	0	0	0	281,456	281,456	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		672,939	0	0	0	0	0	0	180,210	180,210	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		463,025	0	0	0	0	0	0	80,344	80,344	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		947,654	0	0	0	0	0	0	96,228	96,228	0	0	0
3125889	BARRINGTON	NJ		02/28/2017		1,116,671	0	0	0	0	0	0	326,424	326,424	0	0	0
3125996	WILLINGBORO	NJ		05/31/2023		2,660,643	0	0	0	0	0	0	719,139	719,139	0	0	0
3126177	RAHWAY	NJ		03/16/2021		1,292,746	0	0	0	0	0	0	83,401	83,401	0	0	0
3126187	WHIPPANY	NJ		04/30/2021		935,323	0	0	0	0	0	0	26,812	26,812	0	0	0
3126419	HADDONFIELD	NJ		10/30/2024		0	0	0	0	0	0	0	23,590	23,590	0	0	0

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	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
3325794	WEST ISLIP	NY		05/31/2023		620,608	0	0	0	0	0	0	318,256	318,256	0	0	0
3326070	COMMACK	NY		04/23/2019		857,393	0	0	0	0	0	0	37,402	37,402	0	0	0
3326168	HEMPSTEAD	NY		12/18/2020		760,580	0	0	0	0	0	0	51,247	51,247	0	0	0
3326184	FARMINGDALE	NY		04/27/2021		1,864,599	0	0	0	0	0	0	36,972	36,972	0	0	0
3326239	BUFFALO	NY		10/21/2021		9,525,116	0	0	0	0	0	0	275,976	275,976	0	0	0
3326246	FARMINGDALE	NY		11/23/2021		14,860,777	0	0	0	0	0	0	600,625	600,625	0	0	0
3326253	HAUPPAUGE	NY		12/08/2021		2,278,880	0	0	0	0	0	0	66,368	66,368	0	0	0
3326297	NEW YORK	NY		06/17/2022		2,710,829	0	0	0	0	0	0	66,421	66,421	0	0	0
3326305	HAUPPAUGE	NY		07/21/2022		3,886,295	0	0	0	0	0	0	90,200	90,200	0	0	0
3326306	CARLE PLACE	NY		08/03/2022		2,947,219	0	0	0	0	0	0	128,914	128,914	0	0	0
3326307	OSWEGO	NY		08/10/2022		2,427,087	0	0	0	0	0	0	230,052	230,052	0	0	0
3326315	BOHEMIA	NY		10/31/2022		977,614	0	0	0	0	0	0	21,766	21,766	0	0	0
3326316	BOHEMIA	NY		11/08/2022		489,690	0	0	0	0	0	0	10,838	10,838	0	0	0
3326317	BOHEMIA	NY		10/31/2022		4,692,547	0	0	0	0	0	0	104,477	104,477	0	0	0
3326318	DEER PARK	NY		10/31/2022		879,845	0	0	0	0	0	0	19,597	19,597	0	0	0
3326320	WEST BABYLON	NY		11/08/2022		2,154,638	0	0	0	0	0	0	47,683	47,683	0	0	0
3326321	DEER PARK	NY		11/10/2022		2,644,328	0	0	0	0	0	0	58,521	58,521	0	0	0
3326322	RONKONKOMA	NY		11/09/2022		4,701,020	0	0	0	0	0	0	104,044	104,044	0	0	0
3326323	NORTH BAYSHORE	NY		11/09/2022		3,721,640	0	0	0	0	0	0	82,369	82,369	0	0	0
3326324	BOHEMIA	NY		11/09/2022		1,567,003	0	0	0	0	0	0	34,686	34,686	0	0	0
3326325	BOHEMIA	NY		11/10/2022		979,380	0	0	0	0	0	0	21,675	21,675	0	0	0
3326357	NEW YORK	NY		04/25/2023		3,076,836	0	0	0	0	0	0	41,545	41,545	0	0	0
3326368	MEDFORD	NY		07/12/2023		1,479,213	0	0	0	0	0	0	64,909	64,909	0	0	0
3326385	STATEN ISLAND	NY		09/29/2023		6,969,365	0	0	0	0	0	0	190,291	190,291	0	0	0
3326399	MEDFORD	NY		03/27/2024		0	0	0	0	0	0	0	48,948	48,948	0	0	0
3425105	MATTHEWS	NC		11/08/2004		88,708	0	0	0	0	0	0	66,185	66,185	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		91,611	0	0	0	0	0	0	68,313	68,313	0	0	0
3425482	CARRBORO	NC		12/20/2010		963,287	0	0	0	0	0	0	465,861	465,861	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,184,475	0	0	0	0	0	0	275,447	275,447	0	0	0
3425754	CONCORD	NC		05/31/2023		2,700,037	0	0	0	0	0	0	186,085	186,085	0	0	0
3425875	RALEIGH	NC		12/22/2016		348,515	0	0	0	0	0	0	108,733	108,733	0	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,015,911	0	0	0	0	0	0	67,901	67,901	0	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		808,231	0	0	0	0	0	0	54,019	54,019	0	0	0
3426147	GREENSBORO	NC		05/31/2023		2,777,668	0	0	0	0	0	0	240,528	240,528	0	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		840,422	0	0	0	0	0	0	61,970	61,970	0	0	0
3426191	DURHAM	NC		05/12/2021		1,479,916	0	0	0	0	0	0	92,428	92,428	0	0	0
3426198	GREENSBORO	NC		05/19/2021		1,297,333	0	0	0	0	0	0	64,772	64,772	0	0	0
3426199	GREENSBORO	NC		05/19/2021		3,545,740	0	0	0	0	0	0	192,729	192,729	0	0	0
3426287	DURHAM	NC		05/19/2022		1,466,310	0	0	0	0	0	0	93,449	93,449	0	0	0
3426395	WILMINGTON	NC		02/21/2024		0	0	0	0	0	0	0	26,223	26,223	0	0	0
3426415	JACKSONVILLE	NC		08/30/2024		0	0	0	0	0	0	0	16,016	16,016	0	0	0
3625445	WADSWORTH	OH		03/09/2010		296,270	0	0	0	0	0	0	219,815	219,815	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,362,702	0	0	0	0	0	0	217,707	217,707	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,122,776	0	0	0	0	0	0	183,128	183,128	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		19,052,877	0	0	0	0	0	0	946,305	946,305	0	0	0
3625680	HUDSON	OH		03/21/2014		906,105	0	0	0	0	0	0	22,005	22,005	0	0	0
3625688	MASON	OH		06/09/2014		1,072,878	0	0	0	0	0	0	172,006	172,006	0	0	0
3625764	DAYTON	OH		06/10/2015		2,000,672	0	0	0	0	0	0	271,083	271,083	0	0	0
3625773	MASON	OH		07/09/2015		1,198,147	0	0	0	0	0	0	159,465	159,465	0	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,090,737	0	0	0	0	0	0	68,998	68,998	0	0	0
3625835	DAYTON	OH		06/17/2016		647,682	0	0	0	0	0	0	87,782	87,782	0	0	0

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	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
3625845	WELLINGTON	OH		08/02/2016		3,851,980	0	0	0	0	0	0	230,265	230,265	0	0	0
3625850	MORAINE	OH		09/09/2016		951,288	0	0	0	0	0	0	57,392	57,392	0	0	0
3625851	SPRINGBORO	OH		09/09/2016		951,288	0	0	0	0	0	0	57,392	57,392	0	0	0
3625883	CINCINNATI	OH		01/19/2017		1,425,363	0	0	0	0	0	0	149,913	149,913	0	0	0
3625909	COLUMBUS	OH		05/16/2017		475,653	0	0	0	0	0	0	129,170	129,170	0	0	0
3625922	BLUE ASH	OH		05/31/2023		18,408,827	0	0	0	0	0	0	386,267	386,267	0	0	0
3625933	GAHANNA	OH		08/31/2023		1,514,184	0	0	0	0	0	0	77,206	77,206	0	0	0
3625992	MENTOR	OH		05/02/2018		1,626,269	0	0	0	0	0	0	79,293	79,293	0	0	0
3626018	ELYRIA	OH		05/31/2023		6,020,757	0	0	0	0	0	0	283,794	283,794	0	0	0
3626019	ELYRIA	OH		05/31/2023		534,984	0	0	0	0	0	0	102,697	102,697	0	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,406,253	0	0	0	0	0	0	109,132	109,132	0	0	0
3626037	VANDALIA	OH		05/31/2023		3,601,233	0	0	0	0	0	0	164,281	164,281	0	0	0
3626040	MIAMISBURG	OH		05/31/2023		3,648,290	0	0	0	0	0	0	164,171	164,171	0	0	0
3626045	ONTARIO	OH		12/20/2018		2,248,850	0	0	0	0	0	0	176,400	176,400	0	0	0
3626059	FAIRBORN	OH		03/21/2019		557,327	0	0	0	0	0	0	42,441	42,441	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,428,469	0	0	0	0	0	0	104,544	104,544	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		982,656	0	0	0	0	0	0	69,053	69,053	0	0	0
3626148	SPRINGBORO	OH		05/31/2023		6,298,055	0	0	0	0	0	0	273,646	273,646	0	0	0
3626155	FRANKLIN	OH		10/07/2020		2,793,034	0	0	0	0	0	0	119,109	119,109	0	0	0
3626173	WESTLAKE	OH		01/28/2021		823,951	0	0	0	0	0	0	67,046	67,046	0	0	0
3626229	CINCINNATI	OH		08/23/2021		2,209,776	0	0	0	0	0	0	89,754	89,754	0	0	0
3626233	WELLINGTON	OH		09/17/2021		945,457	0	0	0	0	0	0	26,705	26,705	0	0	0
3626234	LAGRANGE	OH		09/17/2021		5,603,545	0	0	0	0	0	0	194,113	194,113	0	0	0
3626260	CLEVELAND	OH		12/17/2021		2,498,665	0	0	0	0	0	0	274,371	274,371	0	0	0
3626265	BEDFORD HEIGHTS	OH		01/06/2022		2,217,913	0	0	0	0	0	0	334,249	334,249	0	0	0
3626288	WARRENSVILLE HEIGHTS	OH		05/19/2022		4,453,300	0	0	0	0	0	0	172,077	172,077	0	0	0
3626358	CINCINNATI	OH		04/28/2023		7,414,968	0	0	0	0	0	0	152,049	152,049	0	0	0
3626371	HUBER HEIGHTS	OH		07/21/2023		5,565,523	0	0	0	0	0	0	151,076	151,076	0	0	0
3626416	COLUMBUS	OH		09/19/2024		0	0	0	0	0	0	0	11,668	11,668	0	0	0
3626417	CUYAHOGA COUNTY	OH		10/04/2024		0	0	0	0	0	0	0	7,219	7,219	0	0	0
3725792	TULSA	OK		09/29/2015		2,187,640	0	0	0	0	0	0	82,773	82,773	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		329,358	0	0	0	0	0	0	123,381	123,381	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,115,986	0	0	0	0	0	0	272,272	272,272	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		933,382	0	0	0	0	0	0	27,507	27,507	0	0	0
3726245	MIDWEST CITY	OK		11/23/2021		815,478	0	0	0	0	0	0	31,592	31,592	0	0	0
3726354	TULSA	OK		04/18/2023		2,557,636	0	0	0	0	0	0	75,855	75,855	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,358,921	0	0	0	0	0	0	144,147	144,147	0	0	0
3825869	SALEM	OR		12/02/2016		1,080,543	0	0	0	0	0	0	114,285	114,285	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,020,046	0	0	0	0	0	0	110,794	110,794	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,020,083	0	0	0	0	0	0	93,848	93,848	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,494,459	0	0	0	0	0	0	118,171	118,171	0	0	0
3826142	MCMINNVILLE	OR		05/31/2023		5,889,908	0	0	0	0	0	0	266,280	266,280	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,064,137	0	0	0	0	0	0	94,000	94,000	0	0	0
3826185	TIGARD	OR		04/29/2021		1,686,022	0	0	0	0	0	0	108,694	108,694	0	0	0
3826273	MONMOUTH	OR		03/08/2022		1,414,440	0	0	0	0	0	0	54,048	54,048	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,197,985	0	0	0	0	0	0	162,929	162,929	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		919,635	0	0	0	0	0	0	88,976	88,976	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		05/31/2023		5,373,876	0	0	0	0	0	0	183,678	183,678	0	0	0
3926013	PITTSBURGH	PA		05/31/2023		4,685,255	0	0	0	0	0	0	222,199	222,199	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,150,245	0	0	0	0	0	0	123,635	123,635	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		2,586,477	0	0	0	0	0	0	193,993	193,993	0	0	0

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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
3926406	PHILADELPHIA	PA		05/20/2024		0	0	0	0	0	0	0	41,635	41,635	0	0	0
3926407	PHILADELPHIA	PA		05/23/2024		0	0	0	0	0	0	0	27,496	27,496	0	0	0
4125556	ROCK HILL	SC		05/17/2012		2,383,439	0	0	0	0	0	0	318,317	318,317	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,116,030	0	0	0	0	0	0	167,369	167,369	0	0	0
4125712	ROCK HILL	SC		10/23/2014		892,370	0	0	0	0	0	0	128,052	128,052	0	0	0
4125782	FLORENCE	SC		05/31/2023		2,778,907	0	0	0	0	0	0	367,805	367,805	0	0	0
4125797	LEXINGTON	SC		11/10/2015		600,644	0	0	0	0	0	0	75,258	75,258	0	0	0
4125896	PAWLEYS ISLAND	SC		05/31/2023		851,904	0	0	0	0	0	0	45,871	45,871	0	0	0
4126140	GREER	SC		05/31/2023		5,149,304	0	0	0	0	0	0	718,310	718,310	0	0	0
4126200	SENECA	SC		05/31/2023		7,936,727	0	0	0	0	0	0	239,042	239,042	0	0	0
4126401	IRMO	SC		03/28/2024		0	0	0	0	0	0	0	91,369	91,369	0	0	0
4126421	CAYCE	SC		10/31/2024		0	0	0	0	0	0	0	2,598	2,598	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		789,765	0	0	0	0	0	0	188,640	188,640	0	0	0
4325739	NASHVILLE	TN		02/25/2015		366,622	0	0	0	0	0	0	316,745	316,745	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		187,429	0	0	0	0	0	0	78,369	78,369	0	0	0
4326179	POWELL	TN		03/23/2021		1,706,811	0	0	0	0	0	0	116,128	116,128	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		1,778,271	0	0	0	0	0	0	51,892	51,892	0	0	0
4326228	CLARKSVILLE	TN		08/18/2021		3,177,916	0	0	0	0	0	0	128,481	128,481	0	0	0
4326380	FRANKLIN	TN		09/05/2023		4,200,648	0	0	0	0	0	0	119,926	119,926	0	0	0
4326386	NASHVILLE	TN		10/30/2023		4,493,506	0	0	0	0	0	0	80,508	80,508	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		415,644	0	0	0	0	0	0	129,572	129,572	0	0	0
4425405	HOUSTON	TX		07/10/2008		268,191	0	0	0	0	0	0	136,087	136,087	0	0	0
4425463	EL PASO	TX		09/16/2010		395,494	0	0	0	0	0	0	183,806	183,806	0	0	0
4425478	EL PASO	TX		12/06/2010		607,782	0	0	0	0	0	0	250,613	250,613	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		1,356,371	0	0	0	0	0	0	322,193	322,193	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		653,195	0	0	0	0	0	0	128,086	128,086	0	0	0
4425633	KATY	TX		06/26/2013		948,853	0	0	0	0	0	0	190,703	190,703	0	0	0
4425660	EL PASO	TX		10/31/2013		820,413	0	0	0	0	0	0	144,611	144,611	0	0	0
4425667	SAN ANTONIO	TX		05/31/2023		3,305,680	0	0	0	0	0	0	556,652	556,652	0	0	0
4425686	GRAND PRAIRIE	TX		05/23/2014		1,894,637	0	0	0	0	0	0	141,569	141,569	0	0	0
4425713	KERRVILLE	TX		10/27/2014		2,807,937	0	0	0	0	0	0	72,232	72,232	0	0	0
4425779	AUSTIN	TX		07/27/2015		717,821	0	0	0	0	0	0	48,451	48,451	0	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,100,700	0	0	0	0	0	0	136,327	136,327	0	0	0
4425833	SAN ANTONIO	TX		06/09/2016		835,917	0	0	0	0	0	0	285,166	285,166	0	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,149,487	0	0	0	0	0	0	163,990	163,990	0	0	0
4425847	LAREDO	TX		05/31/2023		3,464,960	0	0	0	0	0	0	65,632	65,632	0	0	0
4425857	HUMBLE	TX		05/31/2023		625,845	0	0	0	0	0	0	5,681	5,681	0	0	0
4425893	AUSTIN	TX		03/15/2017		2,686,102	0	0	0	0	0	0	148,464	148,464	0	0	0
4425906	SAN ANTONIO	TX		05/31/2023		2,252,199	0	0	0	0	0	0	121,426	121,426	0	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		816,544	0	0	0	0	0	0	215,469	215,469	0	0	0
4425948	LAREDO	TX		05/31/2023		4,939,650	0	0	0	0	0	0	434,588	434,588	0	0	0
4425993	HOUSTON	TX		05/08/2018		1,300,841	0	0	0	0	0	0	63,461	63,461	0	0	0
4425995	CORPUS CHRISTI	TX		05/31/2023		2,698,254	0	0	0	0	0	0	131,691	131,691	0	0	0
4426002	HOUSTON	TX		06/20/2018		2,278,443	0	0	0	0	0	0	192,263	192,263	0	0	0
4426007	PLANO	TX		07/11/2018		1,462,180	0	0	0	0	0	0	122,236	122,236	0	0	0
4426035	EL PASO	TX		05/31/2023		6,173,828	0	0	0	0	0	0	473,076	473,076	0	0	0
4426047	SAN ANTONIO	TX		01/24/2019		2,974,237	0	0	0	0	0	0	155,821	155,821	0	0	0
4426048	SAN ANTONIO	TX		05/31/2023		3,477,011	0	0	0	0	0	0	259,595	259,595	0	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,665,079	0	0	0	0	0	0	75,932	75,932	0	0	0
4426071	DALLAS	TX		04/26/2019		906,605	0	0	0	0	0	0	65,060	65,060	0	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,391,590	0	0	0	0	0	0	101,155	101,155	0	0	0

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	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
4426107	BOERNE	TX		05/31/2023		1,496,796	0	0	0	0	0	0	112,547	112,547	0	0	0
4426114	EL PASO	TX		11/05/2019		4,899,159	0	0	0	0	0	0	152,017	152,017	0	0	0
4426120	AUSTIN	TX		12/10/2019		1,760,765	0	0	0	0	0	0	144,699	144,699	0	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,402,639	0	0	0	0	0	0	73,989	73,989	0	0	0
4426137	SAN MARCOS	TX		05/31/2023		6,460,968	0	0	0	0	0	0	345,720	345,720	0	0	0
4426145	AUSTIN	TX		06/18/2020		4,398,847	0	0	0	0	0	0	191,795	191,795	0	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,082,991	0	0	0	0	0	0	33,508	33,508	0	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		2,333,182	0	0	0	0	0	0	294,754	294,754	0	0	0
4426172	AUSTIN	TX		01/28/2021		1,440,521	0	0	0	0	0	0	60,538	60,538	0	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		1,585,691	0	0	0	0	0	0	98,139	98,139	0	0	0
4426224	SAN ANTONIO	TX		08/11/2021		8,821,182	0	0	0	0	0	0	555,313	555,313	0	0	0
4426235	AUSTIN	TX		09/21/2021		3,998,565	0	0	0	0	0	0	111,093	111,093	0	0	0
4426242	SAN MARCOS	TX		10/22/2021		3,628,444	0	0	0	0	0	0	188,260	188,260	0	0	0
4426247	CONROE	TX		05/31/2023		1,856,857	0	0	0	0	0	0	75,412	75,412	0	0	0
4426255	SAN ANTONIO	TX		12/14/2021		2,483,655	0	0	0	0	0	0	187,244	187,244	0	0	0
4426259	SAN ANTONIO	TX		12/17/2021		1,978,146	0	0	0	0	0	0	149,125	149,125	0	0	0
4426271	AUSTIN	TX		02/23/2022		1,406,476	0	0	0	0	0	0	56,067	56,067	0	0	0
4426285	NEW BRAUNFELS	TX		05/31/2023		2,194,791	0	0	0	0	0	0	108,153	108,153	0	0	0
4426309	RICHMOND	TX		08/25/2022		9,261,547	0	0	0	0	0	0	202,280	202,280	0	0	0
4426352	LAKE JACKSON	TX		03/06/2023		20,821,623	0	0	0	0	0	0	280,689	280,689	0	0	0
4426405	PFLUGERVILLE	TX		05/16/2024		0	0	0	0	0	0	0	80,728	80,728	0	0	0
4426409	ALICE	TX		06/14/2024		0	0	0	0	0	0	0	67,336	67,336	0	0	0
4525762	MURRAY	UT		05/29/2015		253,158	0	0	0	0	0	0	185,055	185,055	0	0	0
4526004	ST. GEORGE	UT		06/22/2018		304,300	0	0	0	0	0	0	260,387	260,387	0	0	0
4526113	LINDON	UT		10/28/2019		896,621	0	0	0	0	0	0	27,993	27,993	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		675,865	0	0	0	0	0	0	110,190	110,190	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		2,967,332	0	0	0	0	0	0	135,167	135,167	0	0	0
4725563	RICHMOND	VA		06/28/2012		1,926,612	0	0	0	0	0	0	87,812	87,812	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		1,958,107	0	0	0	0	0	0	315,060	315,060	0	0	0
4725693	GREAT FALLS	VA		05/31/2023		2,793,464	0	0	0	0	0	0	120,669	120,669	0	0	0
4725702	RICHMOND	VA		08/31/2023		1,937,070	0	0	0	0	0	0	106,971	106,971	0	0	0
4725705	RICHMOND	VA		09/30/2014		132,449	0	0	0	0	0	0	118,999	118,999	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,361,752	0	0	0	0	0	0	199,524	199,524	0	0	0
4726006	CHESTER	VA		06/28/2018		4,047,869	0	0	0	0	0	0	196,790	196,790	0	0	0
4726225	NEWPORT NEWS	VA		08/13/2021		5,900,338	0	0	0	0	0	0	236,326	236,326	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,529,687	0	0	0	0	0	0	131,696	131,696	0	0	0
4825717	RENTON	WA		11/14/2014		1,913,964	0	0	0	0	0	0	136,867	136,867	0	0	0
4825760	SPOKANE	WA		05/31/2023		3,645,111	0	0	0	0	0	0	251,207	251,207	0	0	0
4825825	BELLINGHAM	WA		04/28/2016		1,188,477	0	0	0	0	0	0	104,650	104,650	0	0	0
4825826	VANCOUVER	WA		04/28/2016		595,103	0	0	0	0	0	0	52,235	52,235	0	0	0
4826118	KIRKLAND	WA		11/21/2019		872,110	0	0	0	0	0	0	131,579	131,579	0	0	0
4826190	BONNEY LAKE	WA		05/05/2021		3,971,984	0	0	0	0	0	0	118,189	118,189	0	0	0
4826197	SPANAWAY	WA		05/19/2021		1,828,241	0	0	0	0	0	0	73,651	73,651	0	0	0
4826249	ARLINGTON	WA		05/31/2023		7,888,633	0	0	0	0	0	0	321,848	321,848	0	0	0
4826279	SPOKANE	WA		05/31/2023		4,616,431	0	0	0	0	0	0	122,016	122,016	0	0	0
4826282	BELLEVUE	WA		04/21/2022		1,379,502	0	0	0	0	0	0	79,994	79,994	0	0	0
4826300	REDMOND	WA		06/28/2022		3,810,775	0	0	0	0	0	0	140,266	140,266	0	0	0
4926038	BRIDGEPORT	WV		12/10/2018		3,068,679	0	0	0	0	0	0	189,665	189,665	0	0	0
5025877	MILWAUKEE	WI		12/28/2016		1,678,593	0	0	0	0	0	0	180,181	180,181	0	0	0
5025947	MENOMONEE FALLS	WI		05/31/2023		5,550,672	0	0	0	0	0	0	986,900	986,900	0	0	0
5026341	OAK CREEK	WI		01/31/2023		9,288,822	0	0	0	0	0	0	454,667	454,667	0	0	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
5026343	GREENFIELD	WI		01/31/2023		11,069,575	0	0	0	0	0	0	541,839	541,839	0	0	0
5026344	HARLAND	WI		01/31/2023		8,085,603	0	0	0	0	0	0	395,777	395,777	0	0	0
5026383	MILWAUKEE	WI		09/13/2023		13,739,832	0	0	0	0	0	0	373,808	373,808	0	0	0
5026384	FRANKLIN	WI		09/19/2023		2,586,958	0	0	0	0	0	0	81,187	81,187	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		290,883	0	0	0	0	0	0	108,629	108,629	0	0	0
5325613	MANCHESTER	NH		04/17/2013		679,552	0	0	0	0	0	0	216,465	216,465	0	0	0
5325965	LUBBOCK	TX		05/31/2023		4,651,151	0	0	0	0	0	0	371,682	371,682	0	0	0
5326017	MILLEDGEVILLE	GA		05/31/2023		2,136,455	0	0	0	0	0	0	262,328	262,328	0	0	0
5326116	VIRGINIA BEACH	VA		05/31/2023		8,182,465	0	0	0	0	0	0	304,814	304,814	0	0	0
5326128	COLUMBIA	SC		12/20/2019		2,345,242	0	0	0	0	0	0	385,396	385,396	0	0	0
5326151	BUFFALO	NY		05/31/2023		6,016,811	0	0	0	0	0	0	405,810	405,810	0	0	0
5326167	SCHERTZ	TX		12/03/2020		21,129,182	0	0	0	0	0	0	1,422,940	1,422,940	0	0	0
5326192	FT. WRIGHT	KY		05/13/2021		2,602,533	0	0	0	0	0	0	168,969	168,969	0	0	0
5326377	COVINGTON	GA		09/01/2023		13,905,320	0	0	0	0	0	0	601,166	601,166	0	0	0
RES000000067	CHESAPEAKE	VA		04/02/2024		0	0	0	0	0	0	0	5,751	5,751	0	0	0
RES000000069	UPPER DARBY	PA		04/02/2024		0	0	0	0	0	0	0	880	880	0	0	0
RES000000071	FERNANDINA BEACH	FL		04/02/2024		0	0	0	0	0	0	0	2,009	2,009	0	0	0
RES000000074	GALVESTON	TX		03/28/2024		0	0	0	0	0	0	0	2,124	2,124	0	0	0
RES000000075	WILDWOOD CREST	NJ		03/28/2024		0	0	0	0	0	0	0	903	903	0	0	0
RES000000076	LOS ANGELES	CA		03/27/2024		0	0	0	0	0	0	0	2,061	2,061	0	0	0
RES000000086	VASS	NC		03/28/2024		0	0	0	0	0	0	0	1,052	1,052	0	0	0
RES000000087	TOLLESON	AZ		12/16/2024		0	0	0	0	0	0	0	1,586	1,586	0	0	0
RES000000088	PALM COAST	FL		03/29/2024		0	0	0	0	0	0	0	539	539	0	0	0
RES000000089	MESA	AZ		12/16/2024		0	0	0	0	0	0	0	1,647	1,647	0	0	0
RES000000090	DAYTON	NV		12/16/2024		0	0	0	0	0	0	0	2,094	2,094	0	0	0
RES000000091	BOCA RATON	FL		03/28/2024		0	0	0	0	0	0	0	1,662	1,662	0	0	0
RES000000092	GAINESVILLE	FL		12/16/2024		0	0	0	0	0	0	0	584	584	0	0	0
RES000000093	SARASOTA	FL		03/26/2024		0	0	0	0	0	0	0	8,677	8,677	0	0	0
RES000000094	LARGO	FL		03/29/2024		0	0	0	0	0	0	0	553	553	0	0	0
RES000000095	NEWARK	OH		03/27/2024		0	0	0	0	0	0	0	707	707	0	0	0
RES000000096	LAKEWOOD	WA		03/22/2024		0	0	0	0	0	0	0	2,869	2,869	0	0	0
RES000000097	WILMINGTON	OH		03/19/2024		0	0	0	0	0	0	0	4,984	4,984	0	0	0
RES000000098	OCEAN CITY	MD		03/28/2024		0	0	0	0	0	0	0	1,154	1,154	0	0	0
RES000000099	CHESTER	PA		03/22/2024		0	0	0	0	0	0	0	1,204	1,204	0	0	0
RES000000100	GREENWOOD	SC		03/25/2024		0	0	0	0	0	0	0	640	640	0	0	0
RES000000101	ORANGE PARK	FL		03/25/2024		0	0	0	0	0	0	0	1,206	1,206	0	0	0
RES000000102	SAN CLEMENTE	CA		03/25/2024		0	0	0	0	0	0	0	9,030	9,030	0	0	0
RES000000103	TRACY	CA		03/25/2024		0	0	0	0	0	0	0	24,846	24,846	0	0	0
RES000000104	SARASOTE	FL		03/29/2024		0	0	0	0	0	0	0	676	676	0	0	0
RES000000105	LEHIGH ACRES	FL		03/29/2024		0	0	0	0	0	0	0	1,673	1,673	0	0	0
RES000000106	OCALA	FL		03/22/2024		0	0	0	0	0	0	0	834	834	0	0	0
RES000000107	UKIAH	CA		03/27/2024		0	0	0	0	0	0	0	1,492	1,492	0	0	0
RES000000108	HURRICANE	UT		03/28/2024		0	0	0	0	0	0	0	2,753	2,753	0	0	0
RES000000109	RICHMOND	TX		03/28/2024		0	0	0	0	0	0	0	1,334	1,334	0	0	0
RES000000110	HEREFORD	AZ		03/27/2024		0	0	0	0	0	0	0	76,085	76,085	0	0	0
RES000000111	WASHINGTON	DC		03/29/2024		0	0	0	0	0	0	0	6,182	6,182	0	0	0
RES000000112	CANTON	GA		03/29/2024		0	0	0	0	0	0	0	2,620	2,620	0	0	0
RES000000113	KATY	TX		04/03/2024		0	0	0	0	0	0	0	1,996	1,996	0	0	0
RES000000114	JACKSONVILLE BEACH	FL		04/30/2024		0	0	0	0	0	0	0	2,348	2,348	0	0	0
RES000000115	OCALA	FL		04/01/2024		0	0	0	0	0	0	0	1,431	1,431	0	0	0
RES000000116	WESTFIELD	NJ		03/28/2024		0	0	0	0	0	0	0	3,007	3,007	0	0	0

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	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
RES000000117	ATLANTA	GA		03/28/2024		0	0	0	0	0	0	0	1,105	1,105	0	0	0
RES000000118	MESA	AZ		04/02/2024		0	0	0	0	0	0	0	2,177	2,177	0	0	0
RES000000119	SOUTH FORK	CO		04/04/2024		0	0	0	0	0	0	0	2,230	2,230	0	0	0
RES000000120	CROSBY	TX		04/05/2024		0	0	0	0	0	0	0	1,412	1,412	0	0	0
RES000000121	FRANKLIN	GA		04/01/2024		0	0	0	0	0	0	0	1,403	1,403	0	0	0
RES000000122	BULLOCK	NC		03/28/2024		0	0	0	0	0	0	0	1,148	1,148	0	0	0
RES000000128	RICHMOND	TX		04/09/2024		0	0	0	0	0	0	0	488	488	0	0	0
RES000000129	SAN ANTONIO	FL		04/08/2024		0	0	0	0	0	0	0	951	951	0	0	0
RES000000130	STRATFORD	NJ		04/12/2024		0	0	0	0	0	0	0	814	814	0	0	0
RES000000131	BEND	OR		04/08/2024		0	0	0	0	0	0	0	6,341	6,341	0	0	0
RES000000132	AMARILLO	TX		04/05/2024		0	0	0	0	0	0	0	713	713	0	0	0
RES000000133	SOCIAL CIRCLE	GA		04/08/2024		0	0	0	0	0	0	0	2,434	2,434	0	0	0
RES000000134	EVANSVILLE	IN		04/08/2024		0	0	0	0	0	0	0	522	522	0	0	0
RES000000135	CAPE CORAL	FL		04/11/2024		0	0	0	0	0	0	0	1,847	1,847	0	0	0
RES000000136	DENVER	CO		12/16/2024		0	0	0	0	0	0	0	1,627	1,627	0	0	0
RES000000137	SAINT CLAIR SHORES	MI		04/03/2024		0	0	0	0	0	0	0	660	660	0	0	0
RES000000138	WEST WARWICK	RI		12/16/2024		0	0	0	0	0	0	0	375	375	0	0	0
RES000000139	LEWES	DE		12/16/2024		0	0	0	0	0	0	0	1,384	1,384	0	0	0
RES000000140	FORT PIERCE	FL		03/22/2024		0	0	0	0	0	0	0	2,177	2,177	0	0	0
RES000000141	MEMPHIS	TN		04/08/2024		0	0	0	0	0	0	0	814	814	0	0	0
RES000000144	DUNEDIN	FL		12/16/2024		0	0	0	0	0	0	0	6,169	6,169	0	0	0
RES000000145	ORMOND BEACH	FL		12/16/2024		0	0	0	0	0	0	0	934	934	0	0	0
RES000000146	LAS VEGAS	NV		12/16/2024		0	0	0	0	0	0	0	3,686	3,686	0	0	0
RES000000147	LEXINGTON	SC		04/18/2024		0	0	0	0	0	0	0	748	748	0	0	0
RES000000148	AUSTIN	TX		04/19/2024		0	0	0	0	0	0	0	843	843	0	0	0
RES000000149	PFLUGERVILLE	TX		04/19/2024		0	0	0	0	0	0	0	1,998	1,998	0	0	0
RES000000150	DALLAS	OR		04/18/2024		0	0	0	0	0	0	0	2,048	2,048	0	0	0
RES000000151	PAWLEYS ISLAND	SC		12/16/2024		0	0	0	0	0	0	0	925	925	0	0	0
RES000000152	RANCHO SANTA MARGARI	CA		04/18/2024		0	0	0	0	0	0	0	5,706	5,706	0	0	0
RES000000153	LITTLETON	CO		04/09/2024		0	0	0	0	0	0	0	3,286	3,286	0	0	0
RES000000155	WAXHAW	NC		04/04/2024		0	0	0	0	0	0	0	1,494	1,494	0	0	0
RES000000156	ASHTON	MD		12/16/2024		0	0	0	0	0	0	0	4,315	4,315	0	0	0
RES000000157	LEHIGH ACRES	FL		04/29/2024		0	0	0	0	0	0	0	802	802	0	0	0
RES000000158	KISSIMMEE	FL		04/26/2024		0	0	0	0	0	0	0	837	837	0	0	0
RES000000159	MUSKEGON	MI		04/26/2024		0	0	0	0	0	0	0	573	573	0	0	0
RES000000160	CLEARLAKE	CA		04/24/2024		0	0	0	0	0	0	0	1,497	1,497	0	0	0
RES000000161	PARKLAND	FL		12/16/2024		0	0	0	0	0	0	0	5,295	5,295	0	0	0
RES000000162	LAS VEGAS	NV		04/25/2024		0	0	0	0	0	0	0	956	956	0	0	0
RES000000163	LAS VEGAS	NV		04/23/2024		0	0	0	0	0	0	0	666	666	0	0	0
RES000000164	PAHOA	HI		04/19/2024		0	0	0	0	0	0	0	501	501	0	0	0
RES000000165	CHESTER	PA		04/25/2024		0	0	0	0	0	0	0	1,001	1,001	0	0	0
RES000000166	LAS VEGAS	NV		12/16/2024		0	0	0	0	0	0	0	1,327	1,327	0	0	0
RES000000167	NORWALK	CT		12/16/2024		0	0	0	0	0	0	0	1,162	1,162	0	0	0
RES000000168	BALTIMORE	MD		12/16/2024		0	0	0	0	0	0	0	486	486	0	0	0
RES000000169	DALLAS	NC		12/16/2024		0	0	0	0	0	0	0	775	775	0	0	0
RES000000170	ALVARADO	TX		04/29/2024		0	0	0	0	0	0	0	1,780	1,780	0	0	0
RES000000171	NORTH MYRTLE BEACH	SC		04/25/2024		0	0	0	0	0	0	0	789	789	0	0	0
RES000000172	HARLINGEN	TX		12/16/2024		0	0	0	0	0	0	0	525	525	0	0	0
RES000000173	BATESBURG	SC		04/15/2024		0	0	0	0	0	0	0	14,157	14,157	0	0	0
RES000000179	MONUMENT	CO		05/01/2024		0	0	0	0	0	0	0	1,713	1,713	0	0	0
RES000000180	MOUNT PLEASANT	SC		04/30/2024		0	0	0	0	0	0	0	934	934	0	0	0

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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
RES000000181	WALLIS	TX		04/30/2024		0	0	0	0	0	0	0	624	624	0	0	0
RES000000182	PAWLEYS ISLAND	SC		12/16/2024		0	0	0	0	0	0	0	1,377	1,377	0	0	0
RES000000183	KILLEEN	TX		04/29/2024		0	0	0	0	0	0	0	1,190	1,190	0	0	0
RES000000184	TIKI ISLAND	TX		12/16/2024		0	0	0	0	0	0	0	1,661	1,661	0	0	0
RES000000185	PERRY	GA		05/02/2024		0	0	0	0	0	0	0	502	502	0	0	0
RES000000186	DELRAY BEACH	FL		04/30/2024		0	0	0	0	0	0	0	737	737	0	0	0
RES000000187	BENTONVILLE	AR		05/01/2024		0	0	0	0	0	0	0	1,086	1,086	0	0	0
RES000000188	KISSIMMEE	FL		12/16/2024		0	0	0	0	0	0	0	35,870	35,870	0	0	0
RES000000192	BARTOW	FL		05/10/2024		0	0	0	0	0	0	0	449	449	0	0	0
RES000000193	COTO DE CAZA	CA		12/16/2024		0	0	0	0	0	0	0	6,631	6,631	0	0	0
RES000000194	ACWORTH	GA		05/10/2024		0	0	0	0	0	0	0	1,122	1,122	0	0	0
RES000000195	KILLEEN	TX		05/06/2024		0	0	0	0	0	0	0	403	403	0	0	0
RES000000196	MOKENA	IL		05/10/2024		0	0	0	0	0	0	0	2,408	2,408	0	0	0
RES000000197	SUMMERVILLE	SC		05/09/2024		0	0	0	0	0	0	0	323	323	0	0	0
RES000000198	REDWOOD CITY	CA		05/09/2024		0	0	0	0	0	0	0	4,693	4,693	0	0	0
RES000000203	HOUSTON	TX		05/23/2024		0	0	0	0	0	0	0	778	778	0	0	0
RES000000204	LA MESA	CA		12/16/2024		0	0	0	0	0	0	0	4,695	4,695	0	0	0
RES000000205	DIAMOND SPRINGS	CA		05/15/2024		0	0	0	0	0	0	0	190	190	0	0	0
RES000000206	KING GEORGE	VA		05/22/2024		0	0	0	0	0	0	0	3,257	3,257	0	0	0
RES000000207	SAVANNAH	GA		12/16/2024		0	0	0	0	0	0	0	581	581	0	0	0
RES000000208	YUCAIPA	CA		12/16/2024		0	0	0	0	0	0	0	954	954	0	0	0
RES000000209	VANCOUVER	WA		05/17/2024		0	0	0	0	0	0	0	2,643	2,643	0	0	0
RES000000210	OKEECHOBEE	FL		05/23/2024		0	0	0	0	0	0	0	957	957	0	0	0
RES000000211	SARASOTA	FL		05/23/2024		0	0	0	0	0	0	0	1,011	1,011	0	0	0
RES000000212	LAKE HAVASU CITY	AZ		05/22/2024		0	0	0	0	0	0	0	4,716	4,716	0	0	0
RES000000213	LAS VEGAS	NV		05/21/2024		0	0	0	0	0	0	0	385	385	0	0	0
RES000000214	SCRANTON	PA		05/21/2024		0	0	0	0	0	0	0	1,307	1,307	0	0	0
RES000000215	CARNEYS POINT	NJ		05/24/2024		0	0	0	0	0	0	0	505	505	0	0	0
RES000000216	MIRAMAR	FL		05/28/2024		0	0	0	0	0	0	0	954	954	0	0	0
RES000000217	FORTUNA	CA		05/24/2024		0	0	0	0	0	0	0	1,250	1,250	0	0	0
RES000000218	GERMANTOWN	TN		05/14/2024		0	0	0	0	0	0	0	2,389	2,389	0	0	0
RES000000219	PRESCOTT VALLEY	AZ		05/17/2024		0	0	0	0	0	0	0	1,892	1,892	0	0	0
RES000000220	MIAMI	FL		05/13/2024		0	0	0	0	0	0	0	1,560	1,560	0	0	0
RES000000221	AVENTURA	FL		05/13/2024		0	0	0	0	0	0	0	934	934	0	0	0
RES000000222	WATERBURY	CT		05/15/2024		0	0	0	0	0	0	0	696	696	0	0	0
RES000000223	REDDING	CA		12/16/2024		0	0	0	0	0	0	0	520	520	0	0	0
RES000000224	WACO	TX		12/16/2024		0	0	0	0	0	0	0	400	400	0	0	0
RES000000225	KATY	TX		05/15/2024		0	0	0	0	0	0	0	585	585	0	0	0
RES000000226	NORTH PORT	FL		12/16/2024		0	0	0	0	0	0	0	577	577	0	0	0
RES000000227	POINTBLANK	TX		04/24/2024		0	0	0	0	0	0	0	386	386	0	0	0
RES000000228	GRANTS	NM		12/16/2024		0	0	0	0	0	0	0	449	449	0	0	0
RES000000229	HUNGTINGTON BEACH	CA		05/10/2024		0	0	0	0	0	0	0	4,330	4,330	0	0	0
RES000000230	PHOENIX	AZ		05/14/2024		0	0	0	0	0	0	0	631	631	0	0	0
RES000000231	MINT HILL	NC		05/15/2024		0	0	0	0	0	0	0	1,209	1,209	0	0	0
RES000000232	CHATSWORTH	CA		05/30/2024		0	0	0	0	0	0	0	3,598	3,598	0	0	0
RES000000233	FORT LAUDERDALE	FL		05/31/2024		0	0	0	0	0	0	0	3,054	3,054	0	0	0
RES000000234	DAVIE	FL		05/31/2024		0	0	0	0	0	0	0	4,574	4,574	0	0	0
RES000000235	FAIRFIELD	CA		05/30/2024		0	0	0	0	0	0	0	1,047	1,047	0	0	0
RES000000236	ALLISON PARK	PA		05/29/2024		0	0	0	0	0	0	0	1,469	1,469	0	0	0
RES000000237	NEWAYGO	MI		05/29/2024		0	0	0	0	0	0	0	888	888	0	0	0
RES000000238	JACKSONVILLE	FL		05/31/2024		0	0	0	0	0	0	0	816	816	0	0	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
RES000000239	CRYSTAL BEACH	TX		05/31/2024		0	0	0	0	0	0	0	2,514	2,514	0	0	0
RES000000240	REDMOND	OR		05/30/2024		0	0	0	0	0	0	0	1,675	1,675	0	0	0
RES000000241	MIAMI LAKES	FL		05/31/2024		0	0	0	0	0	0	0	3,318	3,318	0	0	0
RES000000242	SPRINGTOWN	TX		12/16/2024		0	0	0	0	0	0	0	654	654	0	0	0
RES000000243	MORONGO VALLEY	CA		05/30/2024		0	0	0	0	0	0	0	580	580	0	0	0
RES000000244	LAKESIDE	CA		12/16/2024		0	0	0	0	0	0	0	2,856	2,856	0	0	0
RES000000245	GRAYSON	GA		05/30/2024		0	0	0	0	0	0	0	3,487	3,487	0	0	0
RES000000246	NAPERVILLE	IL		06/06/2024		0	0	0	0	0	0	0	1,560	1,560	0	0	0
RES000000247	NORTH CHESTERFIELD	VA		12/16/2024		0	0	0	0	0	0	0	283	283	0	0	0
RES000000248	LEBANON	OR		06/03/2024		0	0	0	0	0	0	0	322	322	0	0	0
RES000000249	SUNRISE	FL		12/16/2024		0	0	0	0	0	0	0	871	871	0	0	0
RES000000250	MARCUS HOOK	PA		12/16/2024		0	0	0	0	0	0	0	1,112	1,112	0	0	0
RES000000251	PORT CHARLOTTE	FL		05/31/2024		0	0	0	0	0	0	0	630	630	0	0	0
RES000000252	MAHOMET	IL		06/06/2024		0	0	0	0	0	0	0	967	967	0	0	0
RES000000253	SAVANNAH	GA		06/06/2024		0	0	0	0	0	0	0	598	598	0	0	0
RES000000254	SAN ANTONIO	TX		06/03/2024		0	0	0	0	0	0	0	335	335	0	0	0
RES000000255	BURBANK	CA		06/03/2024		0	0	0	0	0	0	0	1,017	1,017	0	0	0
RES000000256	NATIONAL CITY	CA		12/16/2024		0	0	0	0	0	0	0	2,893	2,893	0	0	0
RES000000257	MIDLAND	TX		06/03/2024		0	0	0	0	0	0	0	930	930	0	0	0
RES000000258	LIBERTY HILL	TX		06/07/2024		0	0	0	0	0	0	0	4,001	4,001	0	0	0
RES000000259	NORTH CHESTERFIELD	VA		05/30/2024		0	0	0	0	0	0	0	830	830	0	0	0
RES000000260	MIRAMAR BEACH	FL		12/16/2024		0	0	0	0	0	0	0	954	954	0	0	0
RES000000261	ORANGE	NJ		06/12/2024		0	0	0	0	0	0	0	601	601	0	0	0
RES000000262	HOUSTON	TX		06/10/2024		0	0	0	0	0	0	0	778	778	0	0	0
RES000000263	MYRTLE BEACH	SC		06/14/2024		0	0	0	0	0	0	0	5,024	5,024	0	0	0
RES000000264	PARKER	CO		06/10/2024		0	0	0	0	0	0	0	2,033	2,033	0	0	0
RES000000265	COLTON	CA		06/10/2024		0	0	0	0	0	0	0	1,681	1,681	0	0	0
RES000000266	BROOKSHIRE	TX		06/14/2024		0	0	0	0	0	0	0	599	599	0	0	0
RES000000267	VIRGINIA BEACH	VA		06/10/2024		0	0	0	0	0	0	0	468	468	0	0	0
RES000000268	HOLLYWOOD	FL		06/13/2024		0	0	0	0	0	0	0	1,140	1,140	0	0	0
RES000000269	BROOKSVILLE	FL		06/11/2024		0	0	0	0	0	0	0	1,210	1,210	0	0	0
RES000000270	SAN CLEMENTE	CA		12/16/2024		0	0	0	0	0	0	0	2,629	2,629	0	0	0
RES000000271	AURORA	CO		12/16/2024		0	0	0	0	0	0	0	1,182	1,182	0	0	0
RES000000272	PORTLAND	OR		12/16/2024		0	0	0	0	0	0	0	2,759	2,759	0	0	0
RES000000273	WASHOUGAL	WA		06/19/2024		0	0	0	0	0	0	0	1,208	1,208	0	0	0
RES000000274	GREENWOOD	AR		06/21/2024		0	0	0	0	0	0	0	373	373	0	0	0
RES000000276	ORMOND BEACH	FL		06/21/2024		0	0	0	0	0	0	0	844	844	0	0	0
RES000000277	SUFFOLK	VA		06/20/2024		0	0	0	0	0	0	0	251	251	0	0	0
RES000000278	BURBANK	CA		12/16/2024		0	0	0	0	0	0	0	1,600	1,600	0	0	0
RES000000279	AWENDAW	SC		12/16/2024		0	0	0	0	0	0	0	1,516	1,516	0	0	0
RES000000280	LEWES	DE		05/29/2024		0	0	0	0	0	0	0	1,081	1,081	0	0	0
RES000000281	WITTMAN	MD		06/10/2024		0	0	0	0	0	0	0	4,549	4,549	0	0	0
RES000000282	SAPPHIRE	NC		06/17/2024		0	0	0	0	0	0	0	234	234	0	0	0
RES000000283	FORT WORTH	TX		06/28/2024		0	0	0	0	0	0	0	3,198	3,198	0	0	0
RES000000284	OCEANSIDE	CA		06/25/2024		0	0	0	0	0	0	0	427	427	0	0	0
RES000000285	NORRIDGE	IL		06/24/2024		0	0	0	0	0	0	0	1,394	1,394	0	0	0
RES000000286	SMITHS STATION	AL		12/16/2024		0	0	0	0	0	0	0	1,116	1,116	0	0	0
RES000000287	VENICE	FL		06/27/2024		0	0	0	0	0	0	0	1,283	1,283	0	0	0
RES000000288	PUEBLO	CO		12/16/2024		0	0	0	0	0	0	0	5,670	5,670	0	0	0
RES000000289	APPLE VALLEY	CA		12/16/2024		0	0	0	0	0	0	0	947	947	0	0	0
RES000000290	PAHALA	HI		12/16/2024		0	0	0	0	0	0	0	553	553	0	0	0

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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
RES000000291	VIRGINIA BEACH	VA		12/16/2024		0	0	0	0	0	0	0	4,915	4,915	0	0	0
RES000000292	ROHNERT PARK	CA		06/24/2024		0	0	0	0	0	0	0	3,580	3,580	0	0	0
RES000000293	COLORADO SPRINGS	CO		12/16/2024		0	0	0	0	0	0	0	724	724	0	0	0
RES000000294	CARTERSVILLE	GA		06/28/2024		0	0	0	0	0	0	0	30,814	30,814	0	0	0
RES000000295	TAMPA	FL		06/28/2024		0	0	0	0	0	0	0	4,707	4,707	0	0	0
RES000000296	BRIGHTON	CO		12/16/2024		0	0	0	0	0	0	0	1,612	1,612	0	0	0
RES000000297	COROLLA	NC		12/16/2024		0	0	0	0	0	0	0	1,423	1,423	0	0	0
RES000000298	FORT WORTH	TX		12/16/2024		0	0	0	0	0	0	0	505	505	0	0	0
RES000000299	DALLAS	PA		12/16/2024		0	0	0	0	0	0	0	768	768	0	0	0
RES000000300	ODENTON	MD		06/26/2024		0	0	0	0	0	0	0	2,334	2,334	0	0	0
RES000000301	KERNERSVILLE	NC		12/16/2024		0	0	0	0	0	0	0	1,268	1,268	0	0	0
RES000000302	KELLER	TX		12/16/2024		0	0	0	0	0	0	0	371	371	0	0	0
RES000000303	HANFORD	CA		06/18/2024		0	0	0	0	0	0	0	1,420	1,420	0	0	0
RES000000304	TAMPA	FL		06/28/2024		0	0	0	0	0	0	0	1,506	1,506	0	0	0
RES000000305	BOYNTON BEACH	FL		07/11/2024		0	0	0	0	0	0	0	1,027	1,027	0	0	0
RES000000306	TACOMA	WA		07/09/2024		0	0	0	0	0	0	0	664	664	0	0	0
RES000000307	READING	PA		07/12/2024		0	0	0	0	0	0	0	2,200	2,200	0	0	0
RES000000308	INDIANAPOLIS	IN		12/16/2024		0	0	0	0	0	0	0	409	409	0	0	0
RES000000309	PORTLAND	OR		07/01/2024		0	0	0	0	0	0	0	1,834	1,834	0	0	0
RES000000310	JUPITER	FL		12/16/2024		0	0	0	0	0	0	0	3,574	3,574	0	0	0
RES000000311	ISLE OF PALMS	SC		07/12/2024		0	0	0	0	0	0	0	883	883	0	0	0
RES000000312	LEXINGTON	NC		12/16/2024		0	0	0	0	0	0	0	269	269	0	0	0
RES000000313	PANAMA CITY	FL		06/26/2024		0	0	0	0	0	0	0	564	564	0	0	0
RES000000314	NORTH REDINGTON	FL		07/17/2024		0	0	0	0	0	0	0	2,697	2,697	0	0	0
RES000000315	CLERMONT	FL		07/15/2024		0	0	0	0	0	0	0	851	851	0	0	0
RES000000316	ROCKFORD	IL		07/15/2024		0	0	0	0	0	0	0	243	243	0	0	0
RES000000317	WORTHINGTON	OH		12/16/2024		0	0	0	0	0	0	0	1,895	1,895	0	0	0
RES000000318	TRACY	CA		07/16/2024		0	0	0	0	0	0	0	718	718	0	0	0
RES000000319	SAN JOSE	CA		12/16/2024		0	0	0	0	0	0	0	1,289	1,289	0	0	0
RES000000320	COCONUT CREEK	FL		12/16/2024		0	0	0	0	0	0	0	629	629	0	0	0
RES000000321	CYPRESS	TX		12/16/2024		0	0	0	0	0	0	0	5,184	5,184	0	0	0
RES000000322	ODESSA	FL		07/16/2024		0	0	0	0	0	0	0	2,330	2,330	0	0	0
RES000000323	ROSENBERG	TX		07/15/2024		0	0	0	0	0	0	0	466	466	0	0	0
RES000000324	SAVANNAH	GA		12/16/2024		0	0	0	0	0	0	0	1,078	1,078	0	0	0
RES000000325	SAN ANTONIO	TX		12/16/2024		0	0	0	0	0	0	0	470	470	0	0	0
RES000000326	COLUMBUS	OH		07/23/2024		0	0	0	0	0	0	0	538	538	0	0	0
RES000000327	NASHVILLE	TN		07/19/2024		0	0	0	0	0	0	0	730	730	0	0	0
RES000000328	DICKINSON	TX		07/23/2024		0	0	0	0	0	0	0	471	471	0	0	0
RES000000329	NAPERVILLE	IL		07/22/2024		0	0	0	0	0	0	0	415	415	0	0	0
RES000000330	KATY	TX		12/16/2024		0	0	0	0	0	0	0	948	948	0	0	0
RES000000331	WATAUGA	TX		07/24/2024		0	0	0	0	0	0	0	370	370	0	0	0
RES000000332	HOWEY IN THE HILLS	FL		07/23/2024		0	0	0	0	0	0	0	716	716	0	0	0
RES000000333	GOLDEN	CO		12/16/2024		0	0	0	0	0	0	0	511	511	0	0	0
RES000000334	NORTH PALM BEACH	FL		07/26/2024		0	0	0	0	0	0	0	491	491	0	0	0
RES000000335	HALLANDALE BEACH	FL		07/25/2024		0	0	0	0	0	0	0	409	409	0	0	0
RES000000336	CHICO	CA		07/23/2024		0	0	0	0	0	0	0	515	515	0	0	0
RES000000337	CLEVELAND	OH		12/16/2024		0	0	0	0	0	0	0	472	472	0	0	0
RES000000338	HIGHLAND SPRINGS	VA		12/16/2024		0	0	0	0	0	0	0	193	193	0	0	0
RES000000339	NEW ORLEANS	LA		07/29/2024		0	0	0	0	0	0	0	689	689	0	0	0
RES000000340	CHARLOTTE	NC		07/29/2024		0	0	0	0	0	0	0	2,707	2,707	0	0	0
RES000000341	PRESCOTT VALLEY	AZ		07/26/2024		0	0	0	0	0	0	0	2,577	2,577	0	0	0

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	2	3					8	9	10	11	12	13					
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RES000000342	GARDEN CITY	UT		12/16/2024		0	0	0	0	0	0	0	593	593	0	0	0
RES000000343	KATY	TX		07/30/2024		0	0	0	0	0	0	0	488	488	0	0	0
RES000000344	FOX LAKE	IL		08/02/2024		0	0	0	0	0	0	0	448	448	0	0	0
RES000000345	FAYETTEVILLE	NC		12/16/2024		0	0	0	0	0	0	0	555	555	0	0	0
RES000000346	ARLINGTON	TX		12/16/2024		0	0	0	0	0	0	0	392	392	0	0	0
RES000000347	CHICAGO	IL		08/07/2024		0	0	0	0	0	0	0	40,335	40,335	0	0	0
RES000000348	ESCONDIDO	CA		12/16/2024		0	0	0	0	0	0	0	1,716	1,716	0	0	0
RES000000349	NAPLES	FL		12/16/2024		0	0	0	0	0	0	0	537	537	0	0	0
RES000000350	MILFORD	CT		08/07/2024		0	0	0	0	0	0	0	212	212	0	0	0
RES000000351	PLANTATION	FL		12/16/2024		0	0	0	0	0	0	0	205	205	0	0	0
RES000000352	DURHAM	NC		08/09/2024		0	0	0	0	0	0	0	385	385	0	0	0
RES000000353	SAVANNAH	TX		08/09/2024		0	0	0	0	0	0	0	599	599	0	0	0
RES000000354	ROCKINGHAM	VA		12/16/2024		0	0	0	0	0	0	0	439	439	0	0	0
RES000000355	MCALLEN	TX		08/05/2024		0	0	0	0	0	0	0	331	331	0	0	0
RES000000356	PORT ORANGE	FL		07/30/2024		0	0	0	0	0	0	0	822	822	0	0	0
RES000000357	MONTGOMERY	TX		07/30/2024		0	0	0	0	0	0	0	1,054	1,054	0	0	0
RES000000358	WINTER PARK	FL		08/09/2024		0	0	0	0	0	0	0	308	308	0	0	0
RES000000359	HOUSTON	TX		08/13/2024		0	0	0	0	0	0	0	212	212	0	0	0
RES000000360	DELRAY BEACH	FL		08/13/2024		0	0	0	0	0	0	0	514	514	0	0	0
RES000000361	BOERNE	TX		12/16/2024		0	0	0	0	0	0	0	364	364	0	0	0
RES000000362	WINDERMERE	FL		12/16/2024		0	0	0	0	0	0	0	1,737	1,737	0	0	0
RES000000363	BOYNTON BEACH	FL		08/16/2024		0	0	0	0	0	0	0	2,234	2,234	0	0	0
RES000000364	AVENTURA	FL		08/13/2024		0	0	0	0	0	0	0	235	235	0	0	0
RES000000365	NEW PORT RICHEY	FL		08/14/2024		0	0	0	0	0	0	0	480	480	0	0	0
RES000000366	WINTER HAVEN	FL		08/13/2024		0	0	0	0	0	0	0	263	263	0	0	0
RES000000367	FAYETTEVILLE	NC		08/13/2024		0	0	0	0	0	0	0	224	224	0	0	0
RES000000368	SAN ANTONIO	TX		08/02/2024		0	0	0	0	0	0	0	5,020	5,020	0	0	0
RES000000369	SAINT LOUIS	MO		08/14/2024		0	0	0	0	0	0	0	177	177	0	0	0
RES000000370	KAPOLEI	HI		08/16/2024		0	0	0	0	0	0	0	601	601	0	0	0
RES000000371	KANSAS CITY	MO		08/15/2024		0	0	0	0	0	0	0	278	278	0	0	0
RES000000372	NASHVILLE	TN		12/16/2024		0	0	0	0	0	0	0	588	588	0	0	0
RES000000374	LAKE WORTH	FL		12/16/2024		0	0	0	0	0	0	0	232	232	0	0	0
RES000000375	CARROLLTON	TX		12/16/2024		0	0	0	0	0	0	0	558	558	0	0	0
RES000000376	FARMERS BRANCH	TX		08/23/2024		0	0	0	0	0	0	0	315	315	0	0	0
RES000000377	EAST WENATCHEE	WA		08/21/2024		0	0	0	0	0	0	0	585	585	0	0	0
RES000000378	OAK LAWN	IL		08/23/2024		0	0	0	0	0	0	0	590	590	0	0	0
RES000000379	WAXAHACHIE	TX		12/16/2024		0	0	0	0	0	0	0	464	464	0	0	0
RES000000380	PANAMA CITY BEACH	FL		08/20/2024		0	0	0	0	0	0	0	1,040	1,040	0	0	0
RES000000381	SAINT GEORGE ISLAND	FL		12/16/2024		0	0	0	0	0	0	0	1,473	1,473	0	0	0
RES000000382	MORGAN	UT		08/22/2024		0	0	0	0	0	0	0	1,401	1,401	0	0	0
RES000000383	CARPENTERSVILLE	IL		12/16/2024		0	0	0	0	0	0	0	319	319	0	0	0
RES000000384	ATHENS	GA		12/16/2024		0	0	0	0	0	0	0	362	362	0	0	0
RES000000385	HAMPTON	VA		08/06/2024		0	0	0	0	0	0	0	315	315	0	0	0
RES000000386	SARASOTA	FL		08/28/2024		0	0	0	0	0	0	0	527	527	0	0	0
RES000000387	MONTROSE	CO		12/16/2024		0	0	0	0	0	0	0	322	322	0	0	0
RES000000388	MADISON	MS		12/16/2024		0	0	0	0	0	0	0	1,113	1,113	0	0	0
RES000000390	MURRIETA	CA		08/29/2024		0	0	0	0	0	0	0	493	493	0	0	0
RES000000391	MIAMI	FL		08/22/2024		0	0	0	0	0	0	0	1,617	1,617	0	0	0
RES000000392	ACWORTH	GA		12/16/2024		0	0	0	0	0	0	0	1,861	1,861	0	0	0
RES000000393	HOUSTON	TX		12/16/2024		0	0	0	0	0	0	0	2,209	2,209	0	0	0
RES000000394	HELOTES	TX		12/16/2024		0	0	0	0	0	0	0	378	378	0	0	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
RES000000395	FORNEY	TX		08/29/2024		0	0	0	0	0	0	0	466	466	0	0	0
RES000000396	INDEPENDENCE	VA		12/16/2024		0	0	0	0	0	0	0	336	336	0	0	0
RES000000397	CONYERS	GA		09/03/2024		0	0	0	0	0	0	0	181	181	0	0	0
RES000000398	BOYNTON BEACH	FL		08/27/2024		0	0	0	0	0	0	0	485	485	0	0	0
RES000000399	SAN CARLOS	CA		12/16/2024		0	0	0	0	0	0	0	3,235	3,235	0	0	0
RES000000400	PANAMA CITY	FL		08/23/2024		0	0	0	0	0	0	0	254	254	0	0	0
RES000000401	LIVE OAK	FL		12/16/2024		0	0	0	0	0	0	0	317	317	0	0	0
RES000000402	BOCA RATON	FL		08/26/2024		0	0	0	0	0	0	0	2,146	2,146	0	0	0
RES000000403	MIAMI	FL		12/16/2024		0	0	0	0	0	0	0	311	311	0	0	0
RES000000404	MERIDEN	CT		12/16/2024		0	0	0	0	0	0	0	367	367	0	0	0
RES000000405	GASTONIA	NC		09/09/2024		0	0	0	0	0	0	0	156	156	0	0	0
RES000000406	JUPITER	FL		12/16/2024		0	0	0	0	0	0	0	1,837	1,837	0	0	0
RES000000407	MIAMI BEACH	FL		12/16/2024		0	0	0	0	0	0	0	516	516	0	0	0
RES000000409	ATLANTA	GA		08/07/2024		0	0	0	0	0	0	0	765	765	0	0	0
RES000000410	HOWELL	NJ		08/22/2024		0	0	0	0	0	0	0	642	642	0	0	0
RES000000411	BALL GROUND	GA		12/16/2024		0	0	0	0	0	0	0	941	941	0	0	0
RES000000412	MABLETON	GA		12/16/2024		0	0	0	0	0	0	0	413	413	0	0	0
RES000000413	ZEPHYR COVE	NV		08/16/2024		0	0	0	0	0	0	0	2,495	2,495	0	0	0
RES000000414	HARRIMAN	TN		08/16/2024		0	0	0	0	0	0	0	231	231	0	0	0
RES000000415	BRENTWOOD	NY		08/13/2024		0	0	0	0	0	0	0	648	648	0	0	0
RES000000416	MONTCLAIR	CA		07/30/2024		0	0	0	0	0	0	0	1,011	1,011	0	0	0
RES000000417	ROCK CITY FALLS	NY		08/16/2024		0	0	0	0	0	0	0	610	610	0	0	0
RES000000418	SIMPSONVILLE	SC		12/16/2024		0	0	0	0	0	0	0	763	763	0	0	0
RES000000419	CHESTER	NJ		12/16/2024		0	0	0	0	0	0	0	988	988	0	0	0
RES000000420	LOS ANGELES	CA		12/16/2024		0	0	0	0	0	0	0	25,776	25,776	0	0	0
RES000000421	HACIENDA HEIGHTS	CA		08/08/2024		0	0	0	0	0	0	0	1,524	1,524	0	0	0
RES000000422	HAYWARD	CA		05/09/2024		0	0	0	0	0	0	0	1,019	1,019	0	0	0
RES000000423	LAWRENCEVILLE	GA		08/07/2024		0	0	0	0	0	0	0	913	913	0	0	0
RES000000424	SAN JOSE	CA		07/27/2024		0	0	0	0	0	0	0	1,868	1,868	0	0	0
RES000000425	JERSEY CITY	NJ		12/16/2024		0	0	0	0	0	0	0	341	341	0	0	0
RES000000426	OCEANSIDE	CA		12/16/2024		0	0	0	0	0	0	0	368	368	0	0	0
RES000000427	GARDEN GROVE	CA		08/03/2024		0	0	0	0	0	0	0	442	442	0	0	0
RES000000428	SAN JOSE	CA		08/06/2024		0	0	0	0	0	0	0	1,496	1,496	0	0	0
RES000000429	BROOKLYN	NY		06/26/2024		0	0	0	0	0	0	0	3,388	3,388	0	0	0
RES000000430	SANTA ANA	CA		05/14/2024		0	0	0	0	0	0	0	617	617	0	0	0
RES000000431	EAST HAMPTON	NY		08/09/2024		0	0	0	0	0	0	0	668	668	0	0	0
RES000000432	NASHVILLE	TN		12/16/2024		0	0	0	0	0	0	0	619	619	0	0	0
RES000000433	LAGUNA HILLS	CA		12/16/2024		0	0	0	0	0	0	0	1,047	1,047	0	0	0
RES000000434	NEWNAN	GA		12/16/2024		0	0	0	0	0	0	0	496	496	0	0	0
RES000000435	NORTH HOLLYWOOD	CA		09/12/2024		0	0	0	0	0	0	0	964	964	0	0	0
RES000000437	SAN ANTONIO	TX		07/26/2024		0	0	0	0	0	0	0	1,776	1,776	0	0	0
RES000000438	AUSTELL	GA		08/20/2024		0	0	0	0	0	0	0	183	183	0	0	0
RES000000439	SOCORRO	TX		07/31/2024		0	0	0	0	0	0	0	202	202	0	0	0
RES000000441	NEW PORT RICHEY	FL		09/10/2024		0	0	0	0	0	0	0	371	371	0	0	0
RES000000442	ELIZABETH	NJ		09/11/2024		0	0	0	0	0	0	0	328	328	0	0	0
RES000000443	BOCA RATON	FL		09/16/2024		0	0	0	0	0	0	0	198	198	0	0	0
RES000000444	REYNOLDSBURG	OH		09/11/2024		0	0	0	0	0	0	0	124	124	0	0	0
RES000000445	BILLINGS	MT		09/09/2024		0	0	0	0	0	0	0	734	734	0	0	0
RES000000446	MIDDLETOWN	PA		09/17/2024		0	0	0	0	0	0	0	108	108	0	0	0
RES000000449	GILBERT	AZ		09/06/2024		0	0	0	0	0	0	0	337	337	0	0	0
RES000000450	SAINT PETERSBURG	FL		09/16/2024		0	0	0	0	0	0	0	456	456	0	0	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
RES000000451	WILDWOOD	FL		09/10/2024		0	0	0	0	0	0	0	185	185	0	0	0
RES000000453	CAPE CORAL	FL		09/13/2024		0	0	0	0	0	0	0	172	172	0	0	0
RES000000454	SATELLITE BEACH	FL		12/01/2024		0	0	0	0	0	0	0	365	365	0	0	0
RES000000455	BRAINERD	MN		09/16/2024		0	0	0	0	0	0	0	228	228	0	0	0
RES000000456	PHOENIX	AZ		09/16/2024		0	0	0	0	0	0	0	3,946	3,946	0	0	0
RES000000457	BRAINERD	MN		12/16/2024		0	0	0	0	0	0	0	177	177	0	0	0
RES000000458	ROUND ROCK	TX		09/13/2024		0	0	0	0	0	0	0	217	217	0	0	0
RES000000459	HAMPSTEAD	NC		12/16/2024		0	0	0	0	0	0	0	1,354	1,354	0	0	0
RES000000460	TAMPA	FL		12/16/2024		0	0	0	0	0	0	0	401	401	0	0	0
RES000000461	LAKE ELSINORE	CA		12/16/2024		0	0	0	0	0	0	0	680	680	0	0	0
RES000000462	SALEM	MA		01/12/2024		0	0	0	0	0	0	0	451	451	0	0	0
RES000000463	WOODLAND HILLS	CA		01/20/2024		0	0	0	0	0	0	0	3,700	3,700	0	0	0
RES000000464	BOCA RATON	FL		12/16/2024		0	0	0	0	0	0	0	849	849	0	0	0
RES000000465	ROSEVILLE	CA		04/03/2024		0	0	0	0	0	0	0	6,159	6,159	0	0	0
RES000000466	SAN DIEGO	CA		12/16/2024		0	0	0	0	0	0	0	3,152	3,152	0	0	0
RES000000467	OLD LYME	CT		12/16/2024		0	0	0	0	0	0	0	831	831	0	0	0
RES000000468	EAST MORICHES	NY		06/28/2023		0	0	0	0	0	0	0	1,405	1,405	0	0	0
RES000000469	MADERA	CA		01/30/2024		0	0	0	0	0	0	0	1,620	1,620	0	0	0
RES000000470	THOMPSONS STATION	TN		12/16/2024		0	0	0	0	0	0	0	684	684	0	0	0
RES000000471	HERSHEY	PA		12/16/2024		0	0	0	0	0	0	0	875	875	0	0	0
RES000000472	MIAMI	FL		12/16/2024		0	0	0	0	0	0	0	1,164	1,164	0	0	0
RES000000473	WINTER GARDEN	FL		12/16/2024		0	0	0	0	0	0	0	5,133	5,133	0	0	0
RES000000474	KIRKLAND	WA		12/16/2024		0	0	0	0	0	0	0	1,350	1,350	0	0	0
RES000000475	WEST COVINA	CA		01/12/2024		0	0	0	0	0	0	0	1,062	1,062	0	0	0
RES000000476	JACKSONVILLE	FL		12/16/2024		0	0	0	0	0	0	0	311	311	0	0	0
RES000000477	FULLERTON	CA		12/16/2024		0	0	0	0	0	0	0	1,495	1,495	0	0	0
RES000000478	COVINA	CA		12/16/2024		0	0	0	0	0	0	0	1,317	1,317	0	0	0
RES000000479	CLEBURNE	TX		12/16/2024		0	0	0	0	0	0	0	498	498	0	0	0
RES000000480	CAPE CORAL	FL		12/16/2024		0	0	0	0	0	0	0	424	424	0	0	0
RES000000481	LA CANADA FLINTRIDGE	CA		12/21/2023		0	0	0	0	0	0	0	2,232	2,232	0	0	0
RES000000482	WEST COVINA	CA		02/14/2024		0	0	0	0	0	0	0	846	846	0	0	0
RES000000483	ALBUQUERQUE	NM		12/16/2024		0	0	0	0	0	0	0	2,395	2,395	0	0	0
RES000000485	LOS ANGELES	CA		12/16/2024		0	0	0	0	0	0	0	1,983	1,983	0	0	0
RES000000487	BRENTWOOD	TN		12/16/2024		0	0	0	0	0	0	0	2,697	2,697	0	0	0
RES000000488	WOODLAND HILLS	CA		12/16/2024		0	0	0	0	0	0	0	2,255	2,255	0	0	0
RES000000489	NEWARK	DE		02/05/2024		0	0	0	0	0	0	0	352	352	0	0	0
RES000000491	NEWBURY PARK	CA		04/11/2024		0	0	0	0	0	0	0	1,315	1,315	0	0	0
RES000000492	VAUXHALL	NJ		04/12/2024		0	0	0	0	0	0	0	285	285	0	0	0
RES000000493	CASHIERS	NC		12/16/2024		0	0	0	0	0	0	0	1,942	1,942	0	0	0
RES000000494	SIMI VALLEY	CA		12/16/2024		0	0	0	0	0	0	0	1,572	1,572	0	0	0
RES000000495	LAS VEGAS	NV		12/16/2024		0	0	0	0	0	0	0	4,815	4,815	0	0	0
RES000000496	TAMPA	FL		02/29/2024		0	0	0	0	0	0	0	400	400	0	0	0
RES000000497	JAMAICA	NY		02/27/2024		0	0	0	0	0	0	0	1,647	1,647	0	0	0
RES000000498	LOS ANGELES	CA		12/16/2024		0	0	0	0	0	0	0	704	704	0	0	0
RES000000499	RESEDA	CA		12/16/2024		0	0	0	0	0	0	0	1,353	1,353	0	0	0
RES000000500	MAHOPAC	NY		12/11/2023		0	0	0	0	0	0	0	648	648	0	0	0
RES000000501	SACRAMENTO	CA		08/29/2024		0	0	0	0	0	0	0	271	271	0	0	0
RES000000502	MOUNT LAUREL	NJ		08/29/2024		0	0	0	0	0	0	0	185	185	0	0	0
RES000000503	CLERMONT	FL		12/16/2024		0	0	0	0	0	0	0	511	511	0	0	0
RES000000504	CLERMONT	FL		12/16/2024		0	0	0	0	0	0	0	307	307	0	0	0
RES000000505	JACKSONVILLE	FL		08/29/2024		0	0	0	0	0	0	0	96	96	0	0	0

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	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
RES000000506	CHEEKTOWAGA	NY		09/04/2024		0	0	0	0	0	0	0	142	142	0	0	0
RES000000507	CHARLEMONT	MA		12/16/2024		0	0	0	0	0	0	0	171	171	0	0	0
RES000000508	WEST PALM BEACH	FL		08/23/2024		0	0	0	0	0	0	0	511	511	0	0	0
RES000000509	BREWSTER	NY		08/29/2024		0	0	0	0	0	0	0	483	483	0	0	0
RES000000510	LIVERMORE	CA		12/16/2024		0	0	0	0	0	0	0	821	821	0	0	0
RES000000511	CONCORD	CA		08/28/2024		0	0	0	0	0	0	0	342	342	0	0	0
RES000000512	MIAMI BEACH	FL		12/16/2024		0	0	0	0	0	0	0	20,547	20,547	0	0	0
RES000000513	FAWNSKIN	CA		12/16/2024		0	0	0	0	0	0	0	430	430	0	0	0
RES000000514	TUSCALOOSA	AL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000515	FONTANA	CA		12/16/2024		0	0	0	0	0	0	0	328	328	0	0	0
RES000000517	ORANGE	CA		12/16/2024		0	0	0	0	0	0	0	476	476	0	0	0
RES000000518	DALLAS	TX		10/04/2024		0	0	0	0	0	0	0	324	324	0	0	0
RES000000520	SAN MARTIN	CA		10/04/2024		0	0	0	0	0	0	0	766	766	0	0	0
RES000000521	LOS ANGELES	CA		10/04/2024		0	0	0	0	0	0	0	1,765	1,765	0	0	0
RES000000523	WINCHESTER	CA		10/04/2024		0	0	0	0	0	0	0	291	291	0	0	0
RES000000524	BRASELTON	GA		10/04/2024		0	0	0	0	0	0	0	217	217	0	0	0
RES000000525	FEDERAL WAY	WA		10/04/2024		0	0	0	0	0	0	0	131	131	0	0	0
RES000000526	BONITA	CA		10/04/2024		0	0	0	0	0	0	0	495	495	0	0	0
RES000000527	CITRUS HEIGHTS	CA		10/04/2024		0	0	0	0	0	0	0	308	308	0	0	0
RES000000528	FONTANA	CA		10/04/2024		0	0	0	0	0	0	0	803	803	0	0	0
RES000000529	BONITA SPRINGS	FL		10/04/2024		0	0	0	0	0	0	0	164	164	0	0	0
RES000000530	FLUSHING	NY		10/04/2024		0	0	0	0	0	0	0	224	224	0	0	0
RES000000531	RALEIGH	NC		10/04/2024		0	0	0	0	0	0	0	299	299	0	0	0
RES000000532	GRAYSON	GA		10/04/2024		0	0	0	0	0	0	0	289	289	0	0	0
RES000000533	MILDDLETON	WI		10/04/2024		0	0	0	0	0	0	0	309	309	0	0	0
RES000000542	TARPON SPRINGS	FL		10/08/2024		0	0	0	0	0	0	0	545	545	0	0	0
RES000000547	PENSACOLA	FL		10/08/2024		0	0	0	0	0	0	0	99	99	0	0	0
RES000000549	ROSEMONT	MN		10/08/2024		0	0	0	0	0	0	0	348	348	0	0	0
RES000000550	MIAMI	FL		10/08/2024		0	0	0	0	0	0	0	190	190	0	0	0
RES000000552	RANCHO SANTA MARGARI	CA		10/08/2024		0	0	0	0	0	0	0	487	487	0	0	0
RES000000579	CONROE	TX		12/16/2024		0	0	0	0	0	0	0	117	117	0	0	0
RES000000581	FLUSHING	NY		12/16/2024		0	0	0	0	0	0	0	588	588	0	0	0
RES000000582	RIVERHEAD	NY		12/16/2024		0	0	0	0	0	0	0	258	258	0	0	0
RES000000583	SAN GABRIEL	CA		12/16/2024		0	0	0	0	0	0	0	386	386	0	0	0
RES000000584	AVALON	NJ		09/07/2024		0	0	0	0	0	0	0	1,341	1,341	0	0	0
RES000000585	DIAMOND BAR	CA		09/06/2024		0	0	0	0	0	0	0	830	830	0	0	0
RES000000586	LAS VEGAS	NV		08/28/2024		0	0	0	0	0	0	0	269	269	0	0	0
RES000000587	SAINT PETERSBURG	FL		08/23/2024		0	0	0	0	0	0	0	175	175	0	0	0
RES000000588	TUCSON	AZ		09/10/2024		0	0	0	0	0	0	0	440	440	0	0	0
RES000000589	LA HABRA	CA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000590	AURORA	CO		08/22/2024		0	0	0	0	0	0	0	216	216	0	0	0
RES000000591	CINCINNATI	OH		12/16/2024		0	0	0	0	0	0	0	271	271	0	0	0
RES000000592	SEVIERVILLE	TN		12/16/2024		0	0	0	0	0	0	0	570	570	0	0	0
RES000000594	BROOKLYN	NY		08/22/2024		0	0	0	0	0	0	0	670	670	0	0	0
RES000000613	GARDENA	CA		09/16/2024		0	0	0	0	0	0	0	324	324	0	0	0
RES000000615	MONTCLAIR	CA		09/17/2024		0	0	0	0	0	0	0	215	215	0	0	0
RES000000616	FORT WORTH	TX		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000617	FORT WORTH	TX		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000618	VICTORVILLE	CA		08/05/2024		0	0	0	0	0	0	0	395	395	0	0	0
RES000000621	BRIGHTON	TN		12/16/2024		0	0	0	0	0	0	0	159	159	0	0	0
RES000000622	CORTLANDT MANOR	NY		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	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
RES000000623	ARMONA	CA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000624	GULF SHORES	AL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000625	BERMUDA DUNES	CA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000633	SANTA ROSA	CA		09/26/2024		0	0	0	0	0	0	0	1,019	1,019	0	0	0
RES000000634	BAY SHORE	NY		09/26/2024		0	0	0	0	0	0	0	268	268	0	0	0
RES000000635	CEDAR CITY	UT		09/20/2024		0	0	0	0	0	0	0	138	138	0	0	0
RES000000651	ORLANDO	FL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000653	CLERMONT	FL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000660	BALTIMORE	MD		09/20/2024		0	0	0	0	0	0	0	61	61	0	0	0
RES000000661	SAN MARINO	CA		10/03/2024		0	0	0	0	0	0	0	2,100	2,100	0	0	0
RES000000663	BOSTON	MA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000666	BRIGHTON	TN		09/26/2024		0	0	0	0	0	0	0	151	151	0	0	0
RES000000670	ARMONA	CA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000671	ARMONA	CA		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000673	ORLANDO	FL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000743	FORT LEE	NJ		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000828	MARLTON	NJ		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000834	NEW YORK	NY		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000855	OLATHE	KS		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000857	DAVENPORT	FL		12/16/2024		0	0	0	0	0	0	0	0	0	0	0	0
RES000000882	BRADENTON	FL		10/30/2024		0	0	0	0	0	0	0	291	291	0	0	0
RES030000014	LITCHFIELD PARK	AZ		02/27/2024		0	0	0	0	0	0	0	2,276	2,276	0	0	0
RES040000031	LITTLE ROCK	AR		03/16/2024		0	0	0	0	0	0	0	1,696	1,696	0	0	0
RES050000012	OCEANO	CA		02/29/2024		0	0	0	0	0	0	0	1,128	1,128	0	0	0
RES050000032	BURBANK	CA		03/16/2024		0	0	0	0	0	0	0	3,473	3,473	0	0	0
RES050000037	PERRIS	CA		03/16/2024		0	0	0	0	0	0	0	225	225	0	0	0
RES050000060	LYNWOOD	CA		03/26/2024		0	0	0	0	0	0	0	1,558	1,558	0	0	0
RES080000040	DOVER	DE		03/16/2024		0	0	0	0	0	0	0	983	983	0	0	0
RES100000003	PONCE INLET	FL		02/28/2024		0	0	0	0	0	0	0	5,836	5,836	0	0	0
RES100000004	ORLANDO	FL		02/29/2024		0	0	0	0	0	0	0	1,500	1,500	0	0	0
RES100000005	HOMESTEAD	FL		02/26/2024		0	0	0	0	0	0	0	2,006	2,006	0	0	0
RES100000006	DORAL	FL		02/29/2024		0	0	0	0	0	0	0	1,400	1,400	0	0	0
RES100000007	MIAMI	FL		03/01/2024		0	0	0	0	0	0	0	1,250	1,250	0	0	0
RES100000030	VENICE	FL		03/16/2024		0	0	0	0	0	0	0	1,250	1,250	0	0	0
RES100000034	PORT SAINT LUCIE	FL		03/16/2024		0	0	0	0	0	0	0	2,238	2,238	0	0	0
RES100000038	TAMPA	FL		03/16/2024		0	0	0	0	0	0	0	1,038	1,038	0	0	0
RES100000039	SEFFNER	FL		03/16/2024		0	0	0	0	0	0	0	1,594	1,594	0	0	0
RES100000044	PALM BEACH GARDENS	FL		03/16/2024		0	0	0	0	0	0	0	3,558	3,558	0	0	0
RES100000054	EDGEWATER	FL		03/26/2024		0	0	0	0	0	0	0	109,278	109,278	0	0	0
RES100000057	LAKELAND	FL		03/26/2024		0	0	0	0	0	0	0	4,257	4,257	0	0	0
RES100000061	FORT LAUDERDALE	FL		03/26/2024		0	0	0	0	0	0	0	2,184	2,184	0	0	0
RES100000062	MIAMI	FL		03/26/2024		0	0	0	0	0	0	0	570	570	0	0	0
RES100000065	LAKEWOOD RANCH	FL		04/11/2024		0	0	0	0	0	0	0	9,548	9,548	0	0	0
RES100000066	LYNN HAVEN	FL		04/11/2024		0	0	0	0	0	0	0	1,120	1,120	0	0	0
RES100000068	PONTE VEDRA	FL		04/11/2024		0	0	0	0	0	0	0	1,474	1,474	0	0	0
RES110000002	POOLER	GA		02/26/2024		0	0	0	0	0	0	0	1,367	1,367	0	0	0
RES110000036	BROOKHAVEN	GA		03/16/2024		0	0	0	0	0	0	0	5,432	5,432	0	0	0
RES110000041	GOOD HOPE	GA		03/16/2024		0	0	0	0	0	0	0	1,465	1,465	0	0	0
RES110000042	ATLANTA	GA		03/16/2024		0	0	0	0	0	0	0	1,738	1,738	0	0	0
RES110000055	ATLANTA	GA		03/26/2024		0	0	0	0	0	0	0	2,162	2,162	0	0	0
RES160000033	LAKE PARK	IA		03/16/2024		0	0	0	0	0	0	0	650	650	0	0	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
RES190000043	METAIRIE	LA		03/16/2024		0	0	0	0	0	0	0	669	669	0	0	0
RES210000059	PERRY HALL	MD		03/26/2024		0	0	0	0	0	0	0	2,416	2,416	0	0	0
RES380000013	JACKSONVILLE	OR		02/23/2024		0	0	0	0	0	0	0	5,284	5,284	0	0	0
RES410000072	LANDRUM	SC		04/11/2024		0	0	0	0	0	0	0	3,505	3,505	0	0	0
RES430000056	HARROGATE	TN		03/26/2024		0	0	0	0	0	0	0	638	638	0	0	0
RES440000008	MCKINNEY	TX		02/28/2024		0	0	0	0	0	0	0	1,500	1,500	0	0	0
RES440000010	CYPRESS	TX		02/28/2024		0	0	0	0	0	0	0	4,514	4,514	0	0	0
RES440000011	ROCKPORT	TX		02/29/2024		0	0	0	0	0	0	0	607	607	0	0	0
RES440000035	HOUSTON	TX		03/16/2024		0	0	0	0	0	0	0	942	942	0	0	0
RES440000049	EULESS	TX		03/26/2024		0	0	0	0	0	0	0	1,792	1,792	0	0	0
RES440000050	ODESSA	TX		03/26/2024		0	0	0	0	0	0	0	945	945	0	0	0
RES440000051	SUGAR LAND	TX		03/26/2024		0	0	0	0	0	0	0	1,256	1,256	0	0	0
RES440000052	SAN ANTONIO	TX		03/26/2024		0	0	0	0	0	0	0	2,004	2,004	0	0	0
RES440000053	MERCEDES	TX		03/26/2024		0	0	0	0	0	0	0	997	997	0	0	0
RES440000070	ROCKPORT	TX		04/11/2024		0	0	0	0	0	0	0	635	635	0	0	0
RES470000001	ASHBURN	VA		02/26/2024		0	0	0	0	0	0	0	2,738	2,738	0	0	0
RES470000058	VIRGINIA BEACH	VA		03/26/2024		0	0	0	0	0	0	0	675	675	0	0	0
0299999. Mortgages with partial repayments						1,179,089,723	0	0	0	0	0	0	75,469,951	75,469,951	0	0	0
0599999 - Totals						1,242,248,067	0	(347,412)	0	0	(347,412)	0	146,716,017	146,716,017	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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Beaver County, OK Mineral Rights		Beaver County	OK	Beaver County, OK Mineral Rights		01/01/1932		0	0	0	0	0	0	0	0	0	0	0.000
	Harper County, OK Mineral Rights		Harper County	OK	Harper County, OK Mineral Rights		01/01/1932		0	0	0	0	0	0	0	0	0	0	0.000
	Nowata County, OK Mineral Rights		Nowata County	OK	Nowata County, OK Mineral Rights		01/01/1932		0	0	0	0	0	0	0	0	30	0	0.000
0599999. Mineral Rights - Unaffiliated									0	0	0	0	0	0	0	0	30	0	XXX
46332#-12-4	Ironwood Mezzanine Fund IV-B LP		Wilmington	DE	Ironwood Mezzanine Management IV LLC	2.B	12/31/2021	2	5,662,749	5,662,749	5,662,749	0	0	0	0	0	559,214	1,019,680	3.540
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									5,662,749	5,662,749	5,662,749	0	0	0	0	0	559,214	1,019,680	XXX
G29716-AA-0	AP Pistachio LP Jr Snr Secured Perpetual Notes 0.000% Perpet.						11/12/2024		216,261	210,186	210,186	0	0	0	0	(6,075)	0	0	0.000
000000-00-0	HPC GPFS Equity Holdings LP				HPC GPFS Equity Holdings LP		10/22/2024		1,791,582	1,791,582	1,791,582	0	0	0	0	0	0	10,708,418	0.000
000000-00-0	ECP Credit Strategies Fund - B, L.P.		Wilmington	DE	ECP Credit Strategies Fund - B GP, LLC		05/20/2024		49,793,135	50,989,671	50,989,671	1,196,536	0	0	0	0	368,898	25,206,865	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									51,800,978	52,991,439	52,991,439	1,196,536	0	0	0	(6,075)	368,898	35,915,283	XXX
000000-00-0	26N Jupiter Co-Investment Partners LP				26N Jupiter Co-Investment Partners LP		11/07/2024	1	10,000,000	10,000,000	10,000,000	0	0	0	0	0	(24,978)	0	0.000
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)		Newark	DE	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)		05/19/2021	1	5,764,718	6,495,976	6,495,976	731,258	0	0	0	0	147,351	9,783,061	1.290
000000-00-0	Strategic Partners IX LP		Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP		09/30/2022	1	12,000,291	13,483,946	13,483,946	1,483,655	0	0	0	0	14,277	14,047,823	0.016
000000-00-0	Clayton, Dubilier & Rice Fund XII LP				CD&R Investment Associates XII, Ltd		02/07/2024	1	5,344,360	6,323,958	6,323,958	979,598	0	0	0	0	67,531	14,723,171	0.000
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP		Wilmington	DE	HarbourVest Partners Co-Investment Fund VI LP		09/30/2022	1	17,403,574	19,843,603	19,843,603	2,440,029	0	0	0	0	155,613	3,000,000	0.539
000000-00-0	Stepstone Captial Partners V LP		Wilmington	DE	StepStone Capital V (GP), LLC		07/05/2022	1	15,020,227	16,668,434	16,668,434	1,648,207	0	0	0	0	33,618	10,367,039	1.060
000000-00-0	The Resolute Fund VI, LP		Wilmington	DE	Resolute Fund Partners VI, LP		03/01/2024	1	4,368,838	4,501,732	4,501,732	132,894	0	0	0	0	0	10,631,162	0.219
000000-00-0	Thoma Bravo Fund XV, L.P.		Wilmington	DE	Thoma Bravo Fund XV, L.P.		10/14/2022	1	16,685,746	20,261,636	20,261,636	3,575,890	0	0	0	0	0	4,006,950	0.228
1999999. Joint Venture Interests - Common Stock - Unaffiliated									86,587,754	97,579,285	97,579,285	10,991,531	0	0	0	0	393,412	66,559,206	XXX
86773#-10-0	Sunrise Captive Re, LLC		Cincinnati	OH	Augustar Life Insurance, Co.		12/31/2018		23,253,390	23,253,390	23,253,390	15,445,930	0	0	0	0	35,752,353	0	100.000
	CRBH Bermuda Holdings		Cincinnati	OH	Augustar Life Insurance, Co.		12/31/2024		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated									24,253,390	24,253,390	24,253,390	15,445,930	0	0	0	0	35,752,353	0	XXX
000000-00-0	Voya Commercial Mortgage Lending Fund LP		Wilmington	DE	Voya CML GP LLC		09/29/2023		24,559,168	24,559,168	24,559,168	0	0	0	0	0	1,912,938	0	2.700
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									24,559,168	24,559,168	24,559,168	0	0	0	0	0	1,912,938	0	XXX
30958Q-AA-9	FARMERS EXCHANGE CAP III 144A 5.454% 10/15/54				Direct	2.A FE	02/07/2018		5,242,480	4,530,200	5,166,100	0	(12,938)	0	0	0	272,700	0	0.000
309601-AE-2	FARMERS INS EXCH 144A 4.747% 11/01/57			CA	Direct	2.A FE	10/11/2017		3,518,025	2,843,015	3,513,283	0	(776)	0	0	0	166,145	0	0.000
401378-AB-0	GUARDIAN LIFE INSURANCE 144A 4.875% 06/19/64				Internal Transfer	1.D FE	04/18/2018		979,936	786,037	977,231	0	(467)	0	0	0	45,094	0	0.000
575767-AJ-7	MASS MUTUAL LIFE 144A 5.375% 12/01/41			MA	Internal Transfer	1.D FE	10/19/2018		3,798,480	3,156,055	3,747,289	0	(9,348)	0	0	0	188,125	0	0.000
575767-AR-9	MASS MUTUAL LIFE 144A 3.200% 12/01/61			MA	Internal Transfer	1.D FE	11/18/2021		4,960,850	2,981,600	4,962,450	0	523	0	0	0	160,000	0	0.000
575767-AQ-1	MASS MUTUAL LIFE 144A 3.375% 04/15/50			MA	Internal Transfer	1.D FE	10/13/2021		3,683,330	2,339,925	3,669,739	0	(4,377)	0	0	0	118,125	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE 144A 3.750% 05/15/50				Internal Transfer	1.C FE	04/08/2020		23,268,771	15,385,698	23,086,023	0	(52,404)	0	0	0	791,250	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/47			WI	Internal Transfer	1.C FE	01/14/2020		5,449,450	3,753,000	5,394,729	0	(11,819)	0	0	0	192,500	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/59			WI	Internal Transfer	1.C FE	09/12/2019		6,963,250	4,689,720	6,965,692	0	486	0	0	0	253,750	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/51			WI	Morgan Stanley Dean Witter	1.C FE	03/15/2021		10,639,520	6,894,000	10,590,544	0	(15,016)	0	0	0	345,000	0	0.000
707567-AE-3	PENN MUTUAL LIFE INSURANCE CO 144A 3.800% 04/29/61				Internal Transfer	1.F FE	04/22/2021		5,000,000	3,206,850	5,000,000	0	0	0	0	0	190,000	0	0.000
707567-AA-1	PENN MUTUAL LIFE INSURANCE CO 144A 6.650% 06/15/34				Internal Transfer	1.F FE	08/26/2011		7,670,550	7,285,320	7,400,960	0	(31,056)	0	0	0	465,500	0	0.000
878091-BG-1	TEACHERS INSUR & ANNUITY 144A 3.300% 05/15/50			NY	Internal Transfer	1.D FE	05/04/2020		4,993,350	3,341,000	4,994,032	0	148	0	0	0	165,000	0	0.000

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
878091-BF-3	TEACHERS INSUR & ANNUITY 144A 4.270% 05/15/47			NY	Direct	1.D FE	02/07/2018		8,472,800	6,424,800	8,413,413	0	(12,527)	0	0	0	341,600	0	0.000
905641-AA-4	UNION CENTRAL LIFE 144A 8.200% 11/01/26				Internal Transfer	1.G FE	07/23/2009		8,430,188	8,993,139	8,938,726	0	(24,424)	0	0	0	733,900	0	0.000
95765P-AE-9	WESTERN & SOUTHERN LIFE 144A 3.750% 04/28/61				Internal Transfer	1.F FE	04/21/2021		4,976,350	3,358,500	4,977,358	0	288	0	0	0	187,500	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									108,047,330	79,968,859	107,797,569	0	(173,707)	0	0	0	4,616,189	0	XXX
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP		Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021	1	2,748,254	3,344,531	3,344,531	596,277	0	0	0	0	0	744,795	0.750
000000-00-0	GDLC Feeder Fund LP		Wilmington	DE	Golub Onshore GP 3, LLC		06/22/2023	1	8,730,534	8,798,422	8,798,422	67,888	0	0	0	0	696,844	201,578	0.900
000000-00-0	Ironwood Capital Partners V Feeder LP		Wilmington	DE	Ironwood Capital Management V LLC		08/18/2022	1	739,992	389,787	389,787	(350,205)	0	0	0	0	0	804,250	0.940
000000-00-0	PineBridge Private Credit III Parallel LP		Wilmington	DE	PineBridge Private Credit III GP LP		09/22/2023	1	4,369,390	4,353,204	4,353,204	(16,186)	0	0	0	0	428,309	4,135,742	0.800
09261W-AQ-7	BLACKROCK DLF IX 2020-1 0.000% 07/21/30				Direct		08/25/2020		569,595	134,424	134,424	(435,171)	0	0	0	0	0	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									17,157,765	17,020,368	17,020,368	(137,397)	0	0	0	0	1,125,153	5,886,365	XXX
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24				Santander		12/20/2024		6,125,000	5,628,263	5,628,263	(496,738)	0	0	0	0	0	0	87.500
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24				Santander		12/20/2024		5,250,000	4,858,350	4,858,350	(391,650)	0	0	0	0	0	0	87.500
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24				Santander		12/20/2024		5,250,000	4,916,625	4,916,625	(333,375)	0	0	0	0	0	0	87.500
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24				Santander		12/20/2024		5,250,000	4,843,125	4,843,125	(406,875)	0	0	0	0	0	0	87.500
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated									21,875,000	20,246,363	20,246,363	(1,628,638)	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									293,815,744	277,781,868	305,610,578	12,050,670	(173,707)	0	0	(6,075)	8,975,834	109,380,534	XXX
6199999. Total - Affiliated									46,128,390	44,499,753	44,499,753	13,817,292	0	0	0	0	35,752,353	0	XXX
6299999 - Totals									339,944,134	322,281,621	350,110,331	25,867,962	(173,707)	0	0	(6,075)	44,728,187	109,380,534	XXX

1.

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

1A	1A ...$ 0	1B ..$ 0	1C ..$ 46,036,988	1D ..$ 26,764,154	1E ..$ 0	1F ..$ 17,378,318 1G ..$ 8,938,726
1B	2A ...$ 8,679,383	2B ..$ 5,662,749	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
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Ironwood Mezzanine Management IV LLC	12/31/2021	2	0	434,447	0	3.540
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							0	434,447	0	XXX
G2971@-AA-0	AP Pistachio LP Jr Snr Secured Perpetual Notes 0.000% Perpet.				11/12/2024		216,261	0	0	0.000
000000-00-0	HPC GPFS Equity Holdings LP			HPC GPFS Equity Holdings LP	10/22/2024		845,070	946,512	0	0.000
000000-00-0	ECP Credit Strategies Fund - B, L.P.	Wilmington	DE	ECP Credit Strategies Fund - B, L.P.	05/20/2024		19,973,369	49,793,135	0	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							21,034,700	50,739,647	0	XXX
000000-00-0	26N Jupiter Co-Investment Partners LP			26N Jupiter Co-Investment Partners LP	11/07/2024	1	10,000,000	0	0	0.000
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	05/19/2021	1	0	2,625,000	0	1.290
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Strategic Partners Fund Solutions Associates IX LP	09/30/2022	1	0	5,474,947	0	0.016
000000-00-0	Clayton, Dubilier & Rice Fund XII LP			CD&R Investment Associates XII, Ltd	02/07/2024	1	1,907,454	3,846,817	0	0.000
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	HarbourVest Partners Co-Investment Fund VI LP	09/30/2022	1	0	3,000,000	0	0.539
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	StepStone Capital V (GP), LLC	07/05/2022	1	0	5,061,109	0	1.060
000000-00-0	The Resolute Fund VI, LP	Wilmington	DE	Resolute Fund Partners VI, LP	03/01/2024	1	484,621	3,884,217	0	0.219
000000-00-0	Thoma Bravo Fund XV, L.P.	Wilmington	DE	Thoma Bravo Fund XV, L.P.	10/14/2022	1	0	1,729,439	0	0.228
1999999. Joint Venture Interests - Common Stock - Unaffiliated							12,392,075	25,621,529	0	XXX
	CRBH Bermuda Holdings	Cincinnati	OH	Augustar Life Insurance Co	12/31/2024		1,000,000	0	0	100.000
2099999. Joint Venture Interests - Common Stock - Affiliated							1,000,000	0	0	XXX
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A 6.910% 12/15/24			Internal Transfer	08/07/2024		0	2,502,198	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							0	2,502,198	0	XXX
000000-00-0	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III	01/29/2021	1	0	330,862	0	0.750
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	GDLC Feeder Fund LP	06/22/2023	1	0	5,783,422	0	0.900
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Partners V	08/18/2022	1	0	310,220	0	0.940
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	PineBridge Private Credit III Parallel	09/22/2023	1	0	1,424,613	0	0.800
09261W-AQ-7	BLACKROCK DLF IX 2020-1 0.000% 07/21/30				08/25/2020		313,451	256,144	0	0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							313,451	8,105,261	0	XXX
03453A-AR-4	Andromeda Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander	12/20/2024		6,125,000	0	0	87.500
03719A-AP-8	Antlia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander	12/20/2024		5,250,000	0	0	87.500
148288-AP-8	Cassiopeia Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander	12/20/2024		5,250,000	0	0	87.500
685947-AP-8	Orion Funding LLC Subordinated-CLO Note 0.000% 01/15/24			Santander	12/20/2024		5,250,000	0	0	87.500
000000-00-0	Andromeda Funding LLC Private Equity			Andromeda Funding LLC	07/16/2024		3,960,000	26,444,000	0	75.000
000000-00-0	Antlia Funding LLC Private Equity			Antlia Funding LLC	08/16/2024		8,000,000	14,480,000	0	75.000
000000-00-0	Cassiopeia Funding LLC Private Equity			Cassiopeia Funding LLC	07/16/2024		3,960,000	16,264,000	0	75.000
000000-00-0	Orion Funding LLC Private Equity			Orion Funding LLC	08/16/2024		8,000,000	12,540,000	0	75.000
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							45,795,000	69,728,000	0	XXX
6099999. Total - Unaffiliated							33,740,226	87,403,082	0	XXX
6199999. Total - Affiliated							46,795,000	69,728,000	0	XXX
6299999 - Totals							80,535,226	157,131,082	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	03/29/2024	595,822	0	0	0	0	0	0	595,822	595,822	0	0	0	0
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	09/11/2024	350,133	0	0	0	0	0	0	350,133	350,133	0	0	0	0
46332#-12-4	Ironwood Mezzanine Fund IV-B LP	Wilmington	DE	Capital Distribution	12/31/2021	12/26/2024	850,740	0	0	0	0	0	0	850,740	850,740	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							1,796,695	0	0	0	0	0	0	1,796,695	1,796,695	0	0	0	0
000000-00-0	ECP Credit Strategies Fund - B, L.P.			Capital Distribution	05/20/2024	10/25/2024	4,993,342	0	0	0	0	0	0	4,993,342	4,993,342	0	0	0	0
000000-00-0	ECP Credit Strategies Fund - B, L.P.			Capital Distribution	05/20/2024	10/31/2024	14,980,027	0	0	0	0	0	0	14,980,027	14,980,027	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							19,973,369	0	0	0	0	0	0	19,973,369	19,973,369	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	05/19/2021	02/07/2024	132,456	0	0	0	0	0	0	132,456	132,456	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	05/19/2021	06/14/2024	33,799	0	0	0	0	0	0	33,799	33,799	0	0	0	0
000000-00-0	Blue Owl GP Stakes V US Investors LP (FKA Dyal V US Investors LP)	Newark	DE	Capital Distribution	05/19/2021	08/02/2024	198,067	0	0	0	0	0	0	198,067	198,067	0	0	0	0
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Capital Distribution	09/30/2022	03/26/2024	153,908	0	0	0	0	0	0	153,908	153,908	0	0	0	0
000000-00-0	Strategic Partners IX LP	Wilmington	DE	Capital Distribution	09/30/2022	09/24/2024	160,321	0	0	0	0	0	0	160,321	160,321	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund XII LP			Capital Distribution	02/07/2024	09/30/2024	409,911	0	0	0	0	0	0	409,911	409,911	0	0	0	0
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	Capital Distribution	09/30/2022	01/11/2024	61,982	0	0	0	0	0	0	61,982	61,982	0	0	0	0
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	Capital Distribution	09/30/2022	09/18/2024	48,517	0	0	0	0	0	0	48,517	48,517	0	0	0	0
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE	Capital Distribution	09/30/2022	12/17/2024	42,867	0	0	0	0	0	0	42,867	42,867	0	0	0	0
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	Capital Distribution	07/05/2022	05/24/2024	27,315	0	0	0	0	0	0	27,315	27,315	0	0	0	0
000000-00-0	Stepstone Captial Partners V LP	Wilmington	DE	Capital Distribution	07/05/2022	09/18/2024	109,801	0	0	0	0	0	0	109,801	109,801	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,378,944	0	0	0	0	0	0	1,378,944	1,378,944	0	0	0	0
86773#-10-0	Sunrise Captive Re, LLC	Cincinnati	OH	Capital Distribution	12/31/2018	12/31/2024	119,247,647	0	0	0	0	0	0	119,247,647	119,247,647	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							119,247,647	0	0	0	0	0	0	119,247,647	119,247,647	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP			Capital Distribution	09/29/2023	02/01/2024	620,577	0	0	0	0	0	0	620,577	620,577	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP			Income Recognition	09/29/2023	04/01/2024	(528,865)	0	0	0	0	0	0	(528,865)	(528,865)	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP			Capital Distribution	09/29/2023	04/30/2024	140,340	0	0	0	0	0	0	140,340	140,340	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP			Capital Distribution	09/29/2023	07/30/2024	105,625	0	0	0	0	0	0	105,625	105,625	0	0	0	0
000000-00-0	Voya Commercial Mortgage Lending Fund LP			Capital Distribution	09/29/2023	10/30/2024	103,155	0	0	0	0	0	0	103,155	103,155	0	0	0	0
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							440,832	0	0	0	0	0	0	440,832	440,832	0	0	0	0
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE 144A 6.910% 12/15/24			Maturity	08/07/2024	12/16/2024	2,502,198	0	(2,198)	0	0	(2,198)	0	2,500,000	2,500,000	0	0	0	96,730
2799999. Surplus Debentures, etc - Unaffiliated							2,502,198	0	(2,198)	0	0	(2,198)	0	2,500,000	2,500,000	0	0	0	96,730
000000-00-0	GDLC Feeder Fund LP	Wilmington	DE	Capital Distribution	06/22/2023	03/12/2024	75,742	0	0	0	0	0	0	75,742	75,742	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	03/13/2024	800,858	0	0	0	0	0	0	800,858	800,858	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	05/01/2024	760	0	0	0	0	0	0	760	760	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	06/21/2024	411	0	0	0	0	0	0	411	411	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	07/11/2024	91,656	0	0	0	0	0	0	91,656	91,656	0	0	0	0
000000-00-0	PineBridge Private Credit III Parallel LP	Wilmington	DE	Capital Distribution	09/22/2023	12/30/2024	27,254	0	0	0	0	0	0	27,254	27,254	0	0	0	0
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							996,681	0	0	0	0	0	0	996,681	996,681	0	0	0	0
000000-00-0	Andromeda Funding LLC Private Equity			Sale	07/16/2024	12/20/2024	30,404,000	0	0	0	0	0	0	30,404,000	30,404,000	0	0	0	679,108
000000-00-0	Antlia Funding LLC Private Equity			Sale	08/16/2024	12/20/2024	22,480,000	0	0	0	0	0	0	22,480,000	22,480,000	0	0	0	365,916
000000-00-0	Cassiopeia Funding LLC Private Equity			Sale	07/16/2024	12/20/2024	20,224,000	0	0	0	0	0	0	20,224,000	20,224,000	0	0	0	469,652
000000-00-0	Orion Funding LLC Private Equity			Sale	08/16/2024	12/20/2024	20,540,000	0	0	0	0	0	0	20,540,000	20,540,000	0	0	0	371,199
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							93,648,000	0	0	0	0	0	0	93,648,000	93,648,000	0	0	0	1,885,875
6099999. Total - Unaffiliated							27,088,719	0	(2,198)	0	0	(2,198)	0	27,086,521	27,086,521	0	0	0	96,730
6199999. Total - Affiliated							212,895,647	0	0	0	0	0	0	212,895,647	212,895,647	0	0	0	1,885,875
6299999 - Totals							239,984,366	0	(2,198)	0	0	(2,198)	0	239,982,168	239,982,168	0	0	0	1,982,605

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT				1.A	1,875,448	98.7510	1,852,024	1,875,448	1,875,448	0	0	0	0	4.730	4.777	MON	3,943	88,709	09/09/2010	06/15/2030
912810-TU-2	US TREAS BOND				1.A	22,957,031	94.1310	23,532,750	25,000,000	23,031,212	0	63,442	0	0	4.375	5.031	FA	413,128	1,093,750	11/02/2023	08/15/2043
912810-TW-8	US TREAS BOND				1.A	92,123,438	98.7680	88,891,200	90,000,000	92,069,337	0	(54,101)	0	0	4.750	4.567	MN	555,041	4,275,000	02/13/2024	11/15/2043
912810-TZ-1	US TREAS BOND				1.A	75,788,383	95.4780	74,186,406	77,700,000	75,831,036	0	42,653	0	0	4.500	4.692	FA	1,320,689	1,748,250	05/20/2024	02/15/2044
912810-UB-2	US TREAS BOND TREASURIES				1.A	46,691,563	96.9760	45,578,720	47,000,000	46,698,430	0	6,867	0	0	4.625	4.676	MN	282,227	1,086,875	06/10/2024	05/15/2044
912810-UD-8	US TREAS BOND TREASURIES				1.A	93,125,000	90.5280	90,528,000	100,000,000	93,164,990	0	39,990	0	0	4.125	4.660	FA	1,558,084	0	10/29/2024	08/15/2044
912810-UE-6	US TREAS BOND TREASURIES				1.A	48,015,625	95.3580	47,679,000	50,000,000	48,016,808	0	1,183	0	0	4.500	4.750	MN	292,127	0	12/19/2024	11/15/2054
912828-V9-8	US TREASURY NOTES	SD			1.A	1,073,273	95.9810	1,055,791	1,100,000	1,093,299	0	3,280	0	0	2.250	2.549	FA	9,199	24,750	01/12/2018	02/15/2027
91282C-FV-8	US TREASURY N/B	SD			1.A	8,462,688	97.5590	8,399,830	8,610,000	8,480,404	0	13,552	0	0	4.125	4.353	MN	46,112	355,163	09/15/2023	11/15/2032
91282C-FV-8	US TREASURY N/B				1.A	1,366,218	97.5590	1,356,070	1,390,000	1,369,078	0	2,188	0	0	4.125	4.353	MN	7,444	57,338	09/15/2023	11/15/2032
91282C-HT-1	US TREASURY N/B				1.A	18,756,250	95.2030	19,040,600	20,000,000	18,877,229	0	104,141	0	0	3.875	4.674	FA	292,731	775,000	11/02/2023	08/15/2033
91282C-JJ-1	US TREASURY N/B				1.A	154,347,656	99.5780	149,367,000	150,000,000	154,012,426	0	(335,230)	0	0	4.500	4.137	MN	876,381	6,750,000	01/25/2024	11/15/2033
91282C-JZ-5	US TREASURY N/B				1.A	47,796,875	95.7670	47,883,500	50,000,000	47,930,113	0	133,238	0	0	4.000	4.560	FA	755,435	1,000,000	04/10/2024	02/15/2034
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						612,379,448	XXX	599,350,891	622,675,448	612,449,810	0	21,203	0	0	XXX	XXX	XXX	6,412,541	17,254,835	XXX	XXX
38375C-BD-1	GNMA 2012-57 DA	CF		4	1.A	467,975	100.5780	430,091	427,618	442,508	0	(6,244)	0	0	5.343	4.586	MON	1,904	22,867	08/03/2012	04/20/2042
38377G-S7-5	GNMA 2010-89 PD	CF		4	1.A	72,985	99.4300	68,704	69,098	69,100	0	(222)	0	0	4.000	3.390	MON	230	2,764	04/16/2014	07/20/2040
38383W-BP-0	GNMA 2023-24 N	CF			1.A	18,092,206	96.7980	18,386,954	18,995,221	18,269,256	0	162,407	0	0	4.500	5.645	MON	71,232	854,785	11/21/2023	12/20/2051
38383X-X2-5	GNMA 2023-56 DJ	CF			1.A	17,865,340	97.9110	18,649,037	19,046,839	18,151,276	0	248,776	0	0	4.500	6.191	MON	71,426	857,108	10/30/2023	02/20/2052
38383Y-CS-9	GNMA 2022-138 E	CF			1.A	13,813,049	96.0460	14,078,544	14,658,184	13,945,217	0	100,196	0	0	4.000	5.002	MON	48,861	586,327	09/12/2023	08/20/2052
38383Y-Q9-6	GNMA 2022-151 AP	CF			1.A	14,420,065	97.5720	14,980,464	15,353,255	14,607,728	0	167,155	0	0	4.500	5.971	MON	57,575	690,896	11/13/2023	03/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						64,731,620	XXX	66,593,794	68,550,215	65,485,085	0	672,068	0	0	XXX	XXX	XXX	251,228	3,014,747	XXX	XXX
36194N-LU-1	GNMA AU1239	CF		4	1.A	3,366,147	94.2150	3,155,653	3,349,400	3,356,312	0	(1,187)	0	0	2.850	2.789	MON	7,955	95,458	04/25/2016	07/01/2033
36194S-PD-4	GNMA AU4920	CF		4	1.A	4,622,725	87.3440	3,964,583	4,539,036	4,576,740	0	(4,374)	0	0	3.020	2.916	MON	6,092	137,079	08/23/2016	09/15/2041
36197J-ZL-2	GNMA GN AZ6147	CF		4	1.A	3,662,849	95.4030	3,374,263	3,536,849	3,586,246	0	(7,289)	0	0	3.940	3.696	MON	11,613	139,352	01/26/2017	03/15/2037
38373M-2F-6	GNMA 2008-80 IO			4	1.A	160,060	11.0680	256,512	0	151,894	0	24	0	0	2.566	19.543	MON	4,955	53,719	11/17/2009	04/16/2050
38376G-2H-2	GNMA 2011-92 C	CF		4	1.A	1,521,922	96.5550	1,489,213	1,542,346	1,538,845	0	3,577	0	0	3.703	3.848	MON	4,760	57,371	12/31/2013	04/16/2052
38378N-F3-2	GNMA 2014-50 C	CF		4	1.A	3,235,759	97.4830	3,048,568	3,127,282	3,133,073	0	(2,538)	0	0	3.400	3.019	MON	8,861	106,328	03/26/2015	02/16/2047
38378X-6B-2	GNMA 2015-5 KV	CF		4	1.A	4,136,690	90.1790	3,702,655	4,105,895	4,107,656	0	(1,339)	0	0	3.250	3.179	MON	11,120	133,442	07/09/2015	05/16/2042
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						20,706,152	XXX	18,991,447	20,200,808	20,450,766	0	(13,126)	0	0	XXX	XXX	XXX	55,356	722,749	XXX	XXX
0109999999. Total - U.S. Government Bonds						697,817,220	XXX	684,936,132	711,426,471	698,385,661	0	680,145	0	0	XXX	XXX	XXX	6,719,125	20,992,331	XXX	XXX
91087B-AQ-3	UNITED MEXICAN STATES		D	1	2.B FE	6,998,900	73.5820	5,150,740	7,000,000	6,998,723	0	49	0	0	4.280	4.282	FA	114,014	299,600	04/07/2021	08/14/2041
91087B-AZ-3	UNITED MEXICAN STATES		D	1	2.B FE	2,975,580	94.3530	2,830,590	3,000,000	2,976,655	0	1,075	0	0	6.000	6.096	MN	27,000	149,500	01/02/2024	05/07/2036
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,974,480	XXX	7,981,330	10,000,000	9,975,378	0	1,124	0	0	XXX	XXX	XXX	141,014	449,100	XXX	XXX
0309999999. Total - All Other Government Bonds						9,974,480	XXX	7,981,330	10,000,000	9,975,378	0	1,124	0	0	XXX	XXX	XXX	141,014	449,100	XXX	XXX
01030L-DS-1	ALABAMA ST INCENTIVES FING AUT GENERAL			2	1.D FE	4,000,000	80.5330	3,221,320	4,000,000	4,000,000	0	0	0	0	3.542	3.542	MS	47,227	141,680	09/13/2019	09/01/2042
011770-2D-5	STATE OF ALASKA			2	1.D FE	1,000,000	83.7530	837,530	1,000,000	1,000,000	0	0	0	0	3.858	3.858	FA	16,075	38,580	01/16/2013	08/01/2037
022555-XE-1	ALVORD CA UNIF SCH DIST SCHOOL DISTRICT			2	1.C FE	4,000,000	74.5700	2,982,800	4,000,000	4,000,000	0	0	0	0	2.955	2.955	FA	49,250	118,200	08/28/2020	08/01/2042
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE			1	1.E FE	8,000,000	66.6990	5,335,920	8,000,000	8,000,000	0	0	0	0	3.121	3.121	JJ	124,840	249,680	06/11/2021	07/01/2051
040507-NB-7	ARIZONA ST HLTH FACS AUTH BANN				1.D FE	1,000,000	96.8180	968,180	1,000,000	1,000,000	0	0	0	0	4.162	4.162	JJ	20,810	41,620	10/18/2012	01/01/2030
04300D-AD-2	ART INSTITUTE OF CHICAGO				1.C FE	2,300,000	97.1580	2,234,634	2,300,000	2,300,000	0	0	0	0	3.782	3.782	MS	28,995	86,986	10/11/2012	03/01/2027
052451-BH-3	CITY OF AUSTIN CONRAC 2013			1	1.E FE	1,501,950	71.6350	1,074,525	1,500,000	1,501,220	0	(189)	0	0	2.858	2.843	MN	5,478	42,870	02/12/2021	11/15/2042
059231-Y6-1	BALTIMORE MD REVENUE			1	1.E FE	4,000,000	70.7120	2,828,480	4,000,000	4,000,000	0	0	0	0	2.864	2.864	JJ	57,280	114,560	11/19/2020	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
072024-XS-6	BAY AREA CA TOLL AUTH TOLL BRI			1	1.C FE	2,000,000	74.7760	1,495,520	2,000,000	2,000,000	0	0	0	0	2.982	2.982	AO	14,910	59,640	03/03/2021	04/01/2040
088518-NQ-4	BEXAR CNTY TX REVENUE			2	1.C FE	1,250,000	65.9180	823,975	1,250,000	1,250,000	0	0	0	0	3.111	3.111	FA	14,691	38,888	09/02/2021	08/15/2049
088518-PH-2	BEXAR CNTY TX REVENUE			2	1.D FE	5,000,000	68.7610	3,438,050	5,000,000	5,000,000	0	0	0	0	3.181	3.181	FA	60,086	159,050	09/02/2021	08/15/2051
091096-PL-5	BIRMINGHAM AL WTRWKS BRD WTR R			2	1.C FE	8,000,000	72.1410	5,771,280	8,000,000	8,000,000	0	0	0	0	2.860	2.860	JJ	114,400	228,800	07/14/2021	01/01/2043
10115C-AA-2	BOSTON UNIVERSITY			2	1.D FE	3,908,981	98.1000	3,894,570	3,970,000	3,920,395	0	1,292	0	0	5.200	5.300	AO	51,610	206,440	12/31/2013	10/01/2045
114894-ZW-1	BROWARD CNTY FL ARPT SYS REVEN AIRPORT			1	1.E FE	7,986,860	79.8650	6,389,200	8,000,000	7,988,763	0	419	0	0	3.477	3.487	AO	69,540	278,160	11/07/2019	10/01/2043
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A			1	1.D FE	4,242,613	88.8280	3,881,784	4,370,000	4,254,057	0	4,566	0	0	4.353	4.583	JD	15,852	190,226	05/20/2022	06/01/2041
13077D-KP-6	CALIFORNIA ST UNIV REVENUE			1	1.D FE	1,763,328	79.8220	1,676,262	2,100,000	1,814,027	0	20,370	0	0	2.714	4.300	MN	9,499	56,994	06/02/2022	11/01/2035
13077D-QU-9	CALIFORNIA ST UNIV REVENUE			1	1.D FE	1,500,000	71.6730	1,075,095	1,500,000	1,500,000	0	0	0	0	2.795	2.795	MN	6,988	41,925	07/09/2021	11/01/2041
13077D-RW-4	CALIFORNIA ST UNIV REVENUE			1	1.D FE	5,000,000	65.7470	3,287,350	5,000,000	5,000,000	0	0	0	0	2.719	2.719	MN	22,658	135,950	07/09/2021	11/01/2052
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS	CF			1.A FE	1,059,946	83.3150	883,094	1,059,946	1,059,946	0	0	0	0	3.400	3.400	MON	3,003	36,038	12/05/2016	11/01/2045
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS			2	1.A FE	3,731,411	85.3000	3,182,894	3,731,411	3,731,411	0	0	0	0	3.850	3.850	MON	11,972	147,833	05/12/2017	07/01/2057
199492-2E-8	COLUMBUS OH			2	1.A FE	4,029,956	88.7740	3,582,031	4,035,000	4,030,241	0	182	0	0	4.342	4.352	AO	43,800	175,200	04/27/2022	04/01/2042
19954K-AQ-4	COLUMBUS OH REGL ARPT AUTH CUS AIRPORT			2	1.G FE	2,000,000	85.4470	1,708,940	2,000,000	2,000,000	0	0	0	0	4.059	4.059	JD	3,608	81,180	04/18/2019	12/15/2039
20281P-KL-5	CMWLTH FING AUTH PA			1	1.D FE	7,777,641	95.1420	7,325,934	7,700,000	7,746,656	0	(4,606)	0	0	4.014	3.929	JD	25,757	309,078	04/12/2017	06/01/2033
20281P-KT-8	CMWLTH FING AUTH PA			1	1.D FE	4,000,000	88.9920	3,559,680	4,000,000	4,000,000	0	0	0	0	3.864	3.864	JD	12,880	154,560	01/11/2018	06/01/2038
20281P-NE-8	CMWLTH FING AUTH PA			1	1.D FE	5,000,000	73.7680	3,688,400	5,000,000	5,000,000	0	0	0	0	2.991	2.991	JD	12,463	149,550	06/17/2021	06/01/2042
20282E-AS-5	CMWLTH FING AUTH PA			2	1.D FE	7,352,025	99.6680	7,355,498	7,380,000	7,358,342	0	1,090	0	0	4.000	4.027	JD	24,600	295,200	02/15/2018	06/01/2039
235036-7A-2	DALLAS-FORT WORTH AIRPORT AIRPORT			1	1.E FE	3,529,228	69.5350	2,426,772	3,490,000	3,526,330	0	(940)	0	0	2.919	2.862	MN	16,979	101,873	10/12/2021	11/01/2050
23503C-AP-2	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	1,685,658	82.9550	1,460,008	1,760,000	1,689,247	0	1,375	0	0	4.087	4.342	MN	11,989	71,931	04/22/2022	11/01/2051
249218-BC-1	DENVER COLORADO PUBLIC SCHOOL DISTRICT CERT OF PARTICIPATION				1.D FE	1,000,000	92.7510	927,510	1,000,000	1,000,000	0	0	0	0	4.242	4.242	JD	1,885	42,420	04/18/2013	12/15/2037
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A				1.B FE	1,467,131	93.3120	1,369,009	1,467,131	1,467,131	0	0	0	0	3.875	3.875	MON	2,527	57,028	05/19/2014	06/15/2045
283770-LB-9	EL PASO TX INDEP SCH DIST			2	1.C FE	5,000,000	88.5550	4,427,750	5,000,000	5,000,000	0	0	0	0	4.050	4.050	FA	76,500	202,500	12/13/2017	08/15/2037
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1	CF		2	1.A FE	377,357	88.6700	334,602	377,357	377,357	0	0	0	0	3.125	3.125	MON	983	11,792	03/23/2016	07/01/2037
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1			2	1.A FE	158,661	88.6700	140,685	158,661	158,661	0	0	0	0	3.125	3.125	MON	413	4,958	03/23/2016	07/01/2037
345105-JG-6	FOOTHILL ESTRN TRANSPRTN CORRI			1	1.E FE	3,395,700	76.8640	2,997,696	3,900,000	3,416,045	0	8,163	0	0	3.924	4.727	JJ	70,567	153,036	06/06/2022	01/15/2053
345105-KA-7	FOOTHILL ESTRN TRANSPRTN CORRI			1	1.E FE	9,016,950	69.1620	6,224,580	9,000,000	9,010,842	0	(1,621)	0	0	2.962	2.940	JJ	122,923	266,580	02/02/2021	01/15/2046
353187-EK-9	FRANKLIN CNTY OH HOSP FACS REV MEDICAL			2	1.C FE	5,000,000	71.1720	3,558,600	5,000,000	5,000,000	0	0	0	0	3.382	3.382	MN	28,183	169,100	10/17/2019	11/01/2050
36005F-DU-6	FULTON CNTY GA DEV AUTH REVENU HIGHER EDUCATION			1	1.F FE	5,559,630	76.2280	4,253,522	5,580,000	5,563,300	0	746	0	0	3.135	3.158	AO	43,733	174,933	09/09/2019	10/01/2041
365298-Z8-4	GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	5,000,000	79.4060	3,970,300	5,000,000	5,000,000	0	0	0	0	3.237	3.237	FA	67,438	161,850	09/25/2019	08/01/2040
372546-AS-0	GEORGE WASHINGTON UNIVERSITY				1.E FE	1,000,000	85.7020	857,020	1,000,000	1,000,000	0	0	0	0	4.363	4.363	MS	12,847	43,630	02/05/2013	09/15/2043
376087-GM-8	GILROY CA UNIF SCH DIST SCHOOL DISTRICT			2	1.D FE	3,000,000	72.7450	2,182,350	3,000,000	3,000,000	0	0	0	0	3.364	3.364	FA	42,050	100,920	10/09/2019	08/01/2047
38122N-B6-8	GOLDEN ST TOBACCO SECURITIZATI			1	1.D FE	2,439,480	75.3020	2,259,060	3,000,000	2,485,654	0	18,655	0	0	3.293	4.751	JD	8,233	98,790	06/06/2022	06/01/2042
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI			1	1.D FE	3,530,000	92.9100	3,279,723	3,530,000	3,530,000	0	0	0	0	3.000	3.000	JD	8,825	105,900	09/30/2021	06/01/2046
38122N-ZX-3	GOLDEN ST TOBACCO SECURITIZATI			2	1.D FE	3,053,700	79.8930	2,396,790	3,000,000	3,036,260	0	(5,075)	0	0	3.115	2.907	JD	7,788	93,450	06/03/2021	06/01/2038
38611T-CR-6	GRAND PARKWAY TRANSPRTN CORP T			1	1.E FE	5,761,090	68.3020	4,098,120	6,000,000	5,770,609	0	3,852	0	0	3.356	3.559	AO	50,340	201,360	06/09/2022	10/01/2052
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T			1	1.C FE	11,549,412	69.5040	7,805,299	11,230,000	11,421,602	0	(33,705)	0	0	3.236	2.881	AO	90,851	363,403	01/19/2021	10/01/2052
386289-NP-3	GRAND RAPIDS MI SANTN SWR SYSR			2	1.C FE	2,750,000	74.5030	2,048,833	2,750,000	2,750,000	0	0	0	0	2.804	2.804	JJ	38,555	77,110	07/14/2021	01/01/2042
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE WATER			2	1.D FE	4,000,000	78.3280	3,133,120	4,000,000	4,000,000	0	0	0	0	3.506	3.506	JJ	14,200	140,240	06/05/2020	07/01/2044
40064R-EL-9	GUAM INTERNATIONAL ARPT AUTH			2	2.B FE	1,000,000	82.1130	821,130	1,000,000	1,000,000	0	0	0	0	4.460	4.460	AO	11,150	44,600	07/28/2021	10/01/2043
40727T-DK-7	HAMILTON CNTY OH HLTH CARE FAC MEDICAL			1	1.E FE	5,000,000	80.5260	4,026,300	5,000,000	5,000,000	0	0	0	0	3.756	3.756	JD	15,650	187,800	12/19/2019	06/01/2042
413890-GE-8	HARRIS CNTY-HOUSTON TX SPORTS			2	1.E FE	4,903,150	70.6500	3,532,500	5,000,000	4,909,115	0	1,446	0	0	3.710	3.809	MN	23,703	185,500	10/01/2020	11/15/2056
414009-QM-5	HARRIS CNTY TX CULTURAL EDU FA			2	1.E FE	5,000,000	74.6310	3,731,550	5,000,000	5,000,000	0	0	0	0	3.636	3.636	MN	23,230	181,800	12/10/2020	05/15/2050
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER			2	1.E FE	2,125,000	87.9280	1,868,470	2,125,000	2,125,000	0	0	0	0	3.894	3.894	JJ	41,374	82,748	07/13/2017	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
41978C-BJ-3	HAWAII ST ARPTS SYS CUSTOMER AIRPORT			2	1.E FE	5,946,000	77.1330	4,627,980	6,000,000	5,957,375	0	2,299	0	0	2.970	3.031	JJ	89,100	178,200	09/10/2019	07/01/2039
419792-KM-7	STATE OF HAWAII			2	1.C FE	1,585,000	94.5670	1,498,887	1,585,000	1,585,000	0	0	0	0	2.902	2.902	AO	11,499	45,997	04/01/2016	10/01/2028
419792-ZF-6	STATE OF HAWAII GENERAL OBLIGATION			1	1.C FE	8,500,000	67.8530	5,767,505	8,500,000	8,500,000	0	0	0	0	2.293	2.293	FA	81,210	194,905	08/06/2020	08/01/2040
419794-F4-9	HAWAII ST ARPTS SYS REVENUE			1	1.D FE	5,000,000	73.6330	3,681,650	5,000,000	5,000,000	0	0	0	0	3.484	3.484	JJ	87,100	174,200	10/08/2020	07/01/2050
421290-6H-5	HAYWARD CA UNIF SCH DIST SCHOOL DISTRICT			2	1.E FE	6,500,000	75.9300	4,935,450	6,500,000	6,500,000	0	0	0	0	2.868	2.868	FA	77,675	186,420	08/27/2020	08/01/2040
432275-AJ-4	HILLBOROUGH CNTY FL AVIATION			2	1.F FE	2,785,000	99.5160	2,771,521	2,785,000	2,785,000	0	0	0	0	4.151	4.151	AO	28,901	115,605	08/19/2015	10/01/2026
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION			1	1.D FE	5,762,403	81.5270	4,687,803	5,750,000	5,759,252	0	(1,184)	0	0	3.858	3.831	AO	55,459	221,835	02/25/2022	10/01/2044
434682-AA-8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED SCH CONSTRUCT				1.E FE	1,000,000	99.2950	992,950	1,000,000	1,000,000	0	0	0	0	4.914	4.914	JD	4,095	49,140	06/21/2012	06/01/2032
438701-2C-7	HONOLULU CITY & CNTY HI WSTWTR			1	1.C FE	5,890,080	67.7160	3,978,315	5,875,000	5,884,224	0	(1,542)	0	0	2.624	2.593	JJ	77,080	154,160	01/13/2021	07/01/2045
45204E-E5-3	ILLINOIS ST FIN AUTH REVENUE			1	1.C FE	4,500,000	85.1060	3,829,770	4,500,000	4,500,000	0	0	0	0	3.951	3.951	AO	44,449	177,795	02/23/2018	10/01/2040
452152-6H-9	ILLINOIS ST GOV OBLIGATION GENERAL OBLIGATION				1.G FE	1,244,613	100.6370	1,257,963	1,250,000	1,249,590	0	1,198	0	0	5.500	5.602	MN	11,458	68,750	05/14/2020	05/01/2025
452152-QV-6	ILLINOIS ST GOV OBLIGATION				1.G FE	2,000,000	100.5250	2,010,500	2,000,000	2,000,000	0	0	0	0	5.010	5.010	AO	25,050	100,200	04/02/2013	04/01/2028
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN			2	1.C FE	145,000	95.5980	138,617	145,000	145,000	0	0	0	0	2.989	2.989	JD	361	4,334	10/09/2019	12/01/2039
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL				1.E	8,027,838	73.5420	5,851,727	7,957,021	8,016,229	0	(2,457)	0	0	3.600	3.566	MON	12,731	286,453	02/10/2020	09/15/2052
478718-3F-4	JOHNSON COUNTY SCHOOL DISTRICT			2	1.D FE	5,000,000	91.1910	4,559,550	5,000,000	5,000,000	0	0	0	0	4.586	4.586	MS	76,433	229,300	04/29/2022	09/01/2042
48542R-SV-7	KANSAS ST DEV FIN AUTH REVENUE			1	1.D FE	11,528,020	67.6270	7,777,105	11,500,000	11,525,804	0	(662)	0	0	2.774	2.762	MN	53,168	319,010	09/10/2021	05/01/2051
490728-C3-4	KENT OH ST UNIV REVENUES HIGHER EDUCATION			1	1.D FE	1,655,000	79.0700	1,308,609	1,655,000	1,655,000	0	0	0	0	3.333	3.333	MN	9,194	55,161	01/16/2020	05/01/2040
491034-AP-9	KENTON CNTY KY ARPT BRD SENIOR AIRPORT			2	1.G FE	1,500,000	91.0570	1,365,855	1,500,000	1,500,000	0	0	0	0	4.489	4.489	JJ	33,668	67,335	03/06/2019	01/01/2039
491034-AQ-7	KENTON CNTY KY ARPT BRD SENIOR			2	1.G FE	1,098,090	87.3520	873,520	1,000,000	1,052,720	0	(12,145)	0	0	4.689	3.272	JJ	23,445	46,890	01/28/2021	01/01/2049
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST			1	1.E FE	4,000,000	64.4510	2,578,040	4,000,000	4,000,000	0	0	0	0	3.221	3.221	JJ	64,420	128,840	09/17/2021	07/01/2053
495290-EE-4	KING CNTY WA SWR REVENUE			1	1.B FE	7,481,247	67.8290	5,643,373	8,320,000	7,526,361	0	18,707	0	0	2.841	3.398	JJ	118,186	236,371	06/03/2022	07/01/2047
524803-BB-8	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,008,550	71.1240	2,133,720	3,000,000	3,005,247	0	(787)	0	0	3.482	3.449	JD	8,705	104,460	09/04/2020	12/01/2055
524803-BC-6	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	3,000,000	71.7750	2,153,250	3,000,000	3,000,000	0	0	0	0	3.632	3.632	JD	9,080	108,960	09/03/2020	12/01/2059
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE			1	1.C FE	2,560,000	88.3630	2,262,093	2,560,000	2,560,000	0	0	0	0	4.029	4.029	JD	8,595	103,142	05/10/2017	06/01/2039
54445C-AK-9	LOS ANGELES CA DEPT OF ARPTS C			1	1.E FE	7,691,360	85.4520	6,836,160	8,000,000	7,707,406	0	6,543	0	0	4.242	4.491	MN	43,363	339,360	06/21/2022	05/15/2048
54626X-BD-9	LOUISIANA ST HSG FIN AGY REV	CF		2	1.B FE	1,961,174	100.0460	1,950,897	1,950,000	1,950,000	0	0	0	0	4.750	4.660	AO	23,156	92,625	12/31/2013	10/01/2029
54628C-MV-1	LOUISIANA ST LOCAL GOVT ENVRNM WATER			1	1.E FE	3,500,000	75.0870	2,628,045	3,500,000	3,500,000	0	0	0	0	2.787	2.787	FA	40,644	97,545	07/31/2020	02/01/2040
54628C-MW-9	LOUISIANA ST LOCAL GOVT ENVRNM			1	1.E FE	935,930	67.3970	673,970	1,000,000	944,183	0	2,298	0	0	2.587	2.989	FA	10,779	25,870	04/07/2021	02/01/2043
54628C-MX-7	LOUISIANA ST LOCAL GOVT ENVRNM			1	1.E FE	4,731,200	61.8570	3,092,850	5,000,000	4,756,078	0	7,307	0	0	2.637	2.929	FA	54,938	131,850	06/22/2021	02/01/2048
546475-UT-9	LOUISIANA ST GAS & FUELS TAX R			1	1.D FE	4,690,593	69.5150	3,274,157	4,710,000	4,693,121	0	667	0	0	2.830	2.855	MN	22,216	133,293	02/22/2021	05/01/2043
546475-VT-8	LOUISIANA ST GAS & FUELS TAX R			1	1.C FE	4,847,250	75.4460	3,772,300	5,000,000	4,864,643	0	6,251	0	0	2.952	3.166	MN	24,600	147,600	02/10/2022	05/01/2041
54651T-BN-4	LOUISIANA ST TRANSPRTN AUTH			1	1.E FE	5,392,328	73.0000	3,832,500	5,250,000	5,338,301	0	(14,333)	0	0	3.080	2.755	FA	61,087	161,700	01/14/2021	08/15/2043
56042R-K8-4	MAINE HLTH & HGR EDUCTNL FACS			1	1.D FE	3,000,000	73.1960	2,195,880	3,000,000	3,000,000	0	0	0	0	3.118	3.118	JJ	46,770	93,540	05/06/2021	07/01/2043
56781R-LK-1	MARIN CA CMNTY CLG DIST			2	1.A FE	4,000,000	71.3240	2,852,960	4,000,000	4,000,000	0	0	0	0	2.699	2.699	FA	44,983	107,960	08/25/2021	08/01/2041
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.B FE	430,000	98.9640	425,545	430,000	430,000	0	0	0	0	3.242	3.242	MS	4,647	13,941	04/07/2017	09/01/2048
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE			2	1.A FE	2,935,139	83.2440	2,443,327	2,935,139	2,935,139	0	0	0	0	3.750	3.750	MON	9,172	110,068	05/01/2017	03/01/2059
57419T-WD-9	MARYLAND ST CMNTY DEV ADMIN DE	CF		2	1.B FE	5,000,000	100.3210	5,016,050	5,000,000	5,000,000	0	0	0	0	4.700	4.700	MS	78,333	235,000	05/19/2022	03/01/2046
57586N-GX-3	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	460,000	100.0740	460,340	460,000	460,000	0	0	0	0	5.100	5.100	JD	1,955	23,460	10/28/2011	12/01/2030
57587A-P3-6	MASSACHUSETTS ST HSG FIN AGYHS SINGLE FAMILY HSG			2	1.B FE	395,000	99.7390	393,969	395,000	395,000	0	0	0	0	3.800	3.800	JD	1,251	15,010	05/01/2019	06/01/2035
57587G-DH-5	MASSACHUSETTS ST HSG FIN AGY H			2	1.C FE	2,790,000	69.4840	1,938,604	2,790,000	2,790,000	0	0	0	0	3.265	3.265	JD	7,591	91,094	12/04/2020	12/01/2050
575896-WS-0	MASSACHUSETTS ST PORT AUTH			1	1.C FE	2,500,000	65.3000	1,632,500	2,500,000	2,500,000	0	0	0	0	2.869	2.869	JJ	35,863	71,725	02/04/2021	07/01/2051
58506Y-AM-4	MEDSTAR HEALTH INC				1.F FE	1,587,000	95.9670	1,522,996	1,587,000	1,587,000	0	0	0	0	3.399	3.399	FA	20,378	53,942	01/29/2015	08/15/2027
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE			2	1.D FE	3,000,000	65.0240	1,950,720	3,000,000	3,000,000	0	0	0	0	3.127	3.127	JD	7,818	93,810	06/09/2021	12/01/2051
592090-GQ-1	MET GOVT NASHVILLE & DAVIDSONC			2	1.D FE	4,040,000	69.2990	2,799,680	4,040,000	4,040,000	0	0	0	0	3.169	3.169	FA	53,345	128,028	12/09/2020	08/01/2051

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
59333H-CT-1	MIAMI-DADE CNTY FL PROFESSIONA			1	1.E FE	3,500,000	88.2420	3,088,470	3,500,000	3,500,000	0	0	0	0	4.265	4.265	AO	37,319	149,275	08/09/2018	10/01/2039
59333N-V4-2	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	1,852,065	79.1320	1,444,159	1,825,000	1,841,831	0	(2,694)	0	0	2.686	2.513	AO	12,255	49,020	12/16/2020	10/01/2035
59333N-V6-7	MIAMI-DADE CNTY FL SPL OBLIG			1	1.E FE	2,000,000	76.2620	1,525,240	2,000,000	2,000,000	0	0	0	0	2.786	2.786	AO	13,930	55,720	12/10/2020	10/01/2037
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE			2	1.E FE	1,323,625	83.0280	1,037,850	1,250,000	1,281,893	0	(10,994)	0	0	3.982	3.007	AO	12,444	49,775	01/07/2021	10/01/2041
59333P-3V-8	MIAMI-DADE CNTY FL AVIATION RE			2	1.E FE	3,500,000	93.5200	3,273,200	3,500,000	3,500,000	0	0	0	0	4.162	4.162	AO	36,418	145,670	08/16/2018	10/01/2033
59333P-W2-0	MIAMI-DADE CNTY FL AVIATION RE			2	1.E FE	966,690	81.5230	815,230	1,000,000	973,350	0	1,093	0	0	3.856	4.077	AO	9,640	38,560	03/06/2018	10/01/2041
59334D-LS-1	MIAMI DADE CNTY FL WTR & SWR			2	1.D FE	7,000,000	79.8590	5,590,130	7,000,000	7,000,000	0	0	0	0	3.490	3.490	AO	61,075	244,300	10/24/2019	10/01/2042
59334P-JT-5	MIAMI-DADE CNTY FL TRANSIT SAL GENERAL			2	1.C FE	5,903,940	72.1780	4,330,680	6,000,000	5,918,702	0	3,593	0	0	2.600	2.698	JJ	78,000	156,000	08/27/2020	07/01/2042
59335K-DB-0	MIAMI-DADE CNTY FL SEAPORT REV			2	1.F FE	2,195,000	73.6210	1,615,981	2,195,000	2,195,000	0	0	0	0	2.842	2.842	AO	15,595	62,382	08/19/2021	10/01/2039
59447T-H9-7	MICHIGAN ST FIN AUTH REVENUE			1	1.G FE	946,950	91.9930	984,325	1,070,000	996,341	0	26,064	0	0	3.267	6.247	JD	2,913	34,957	01/17/2023	06/01/2039
59465P-CE-6	MICHIGAN ST HSG DEV AUTH RENTA	CF		2	1.B FE	1,500,000	65.6780	985,170	1,500,000	1,500,000	0	0	0	0	3.108	3.108	AO	11,655	46,620	06/04/2021	10/01/2048
594698-SJ-2	MICHIGAN ST STRATEGIC FUND LTD			1	1.C FE	4,000,000	74.3980	2,975,920	4,000,000	4,000,000	0	0	0	0	3.225	3.225	MS	43,000	129,000	06/23/2021	09/01/2047
597749-7F-1	MIDLAND TX			2	1.B FE	7,000,000	88.7910	6,215,370	7,000,000	7,000,000	0	0	0	0	4.669	4.669	MS	108,943	326,830	08/03/2022	03/01/2050
603827-YB-6	MINNEAPOLIS-SAINT PAUL MN META			1	1.E FE	415,000	94.1090	390,552	415,000	415,000	0	0	0	0	4.096	4.096	JJ	8,499	16,998	12/07/2016	01/01/2032
60416Q-GV-0	MINNESOTA ST HSG FIN AGY			2	1.A FE	485,624	86.3790	419,477	485,624	485,624	0	0	0	0	3.200	3.200	MON	1,295	15,540	05/11/2017	06/01/2047
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG	CF		2	1.A FE	729,031	86.6510	631,713	729,031	729,031	0	0	0	0	3.230	3.230	MON	1,962	23,548	07/17/2019	08/01/2049
60416T-RS-9	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,935,000	89.1070	1,724,220	1,935,000	1,935,000	0	0	0	0	4.707	4.707	JJ	45,540	91,080	04/14/2022	07/01/2041
60416T-ST-6	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,335,000	93.6310	1,249,974	1,335,000	1,335,000	0	0	0	0	4.825	4.825	JJ	32,207	64,414	06/09/2022	07/01/2037
60416T-SU-3	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	990,000	93.0940	921,631	990,000	990,000	0	0	0	0	4.947	4.947	JJ	24,488	48,975	06/09/2022	01/01/2039
60416T-SV-1	MINNESOTA ST HSG FIN AGY	CF		2	1.B FE	1,840,000	97.1690	1,787,910	1,840,000	1,840,000	0	0	0	0	4.337	4.337	JJ	39,900	79,801	06/09/2022	01/01/2047
60536Q-SE-7	MISSISSIPPI ST HOSP EQUIPMENT			1	2.A FE	3,000,000	97.8700	2,936,100	3,000,000	3,000,000	0	0	0	0	3.720	3.720	MS	37,200	111,600	09/16/2016	09/01/2026
60636Y-HM-6	MISSOURI ST HSG 2012 SERIES 1			2	1.B FE	120,000	95.9250	115,110	120,000	120,000	0	0	0	0	4.156	4.156	JJ	2,494	4,987	10/17/2012	07/01/2033
61212L-RA-9	MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION			2	1.D FE	3,000,000	77.2680	2,318,040	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MN	11,788	92,250	09/06/2019	11/15/2039
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	8,683,532	72.2040	6,195,103	8,580,000	8,663,251	0	(5,370)	0	0	3.278	3.190	JAJO	70,313	281,252	01/07/2021	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L			1	2.B FE	10,528,253	75.1180	7,876,122	10,485,000	10,518,561	0	(2,592)	0	0	3.176	3.146	JAJO	83,251	333,004	01/20/2021	01/01/2036
64469D-B5-9	NEW HAMPSHIRE HOUSING	CF		2	1.B FE	615,000	95.4470	586,999	615,000	615,000	0	0	0	0	4.077	4.077	JJ	12,537	25,074	04/27/2017	01/01/2034
64469D-B6-7	NEW HAMPSHIRE HOUSING	CF		2	1.B FE	560,000	99.1440	555,206	560,000	560,000	0	0	0	0	3.220	3.220	JJ	9,016	18,032	04/27/2017	01/01/2040
646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST			2	1.C FE	228,560	99.7940	224,537	225,000	225,823	0	(407)	0	0	4.000	3.800	JD	750	9,000	05/16/2017	12/01/2030
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN			2	1.B FE	144,139	93.6460	135,787	145,000	144,318	0	35	0	0	3.250	3.290	JD	393	4,713	06/05/2019	12/01/2039
646108-QL-7	NEW JERESEY HOUSING 2015 SERIES E	CF		1	1.D FE	3,000,000	98.4340	2,953,020	3,000,000	3,000,000	0	0	0	0	4.272	4.272	MN	21,360	128,160	03/06/2015	11/01/2030
646140-EA-7	NEW JERSEY ST TURNPIKE AUTH TU			2	1.E FE	11,347,040	73.3830	8,233,573	11,220,000	11,300,704	0	(12,276)	0	0	2.782	2.651	JJ	156,070	312,140	01/26/2021	01/01/2040
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH			2	1.A FE	782,356	83.0650	649,864	782,356	782,356	0	0	0	0	2.980	2.980	MON	1,943	23,314	05/03/2017	08/01/2038
647753-MP-4	NEW ORLEANS LA WTR REVENUE			1	2.A FE	3,479,041	68.6600	2,523,255	3,675,000	3,491,174	0	4,822	0	0	2.989	3.290	JD	9,154	109,846	05/17/2022	12/01/2045
64966Q-L6-5	NEW YORK NY			1	1.C FE	3,000,000	97.2830	2,918,490	3,000,000	3,000,000	0	0	0	0	5.263	5.263	AO	39,473	157,890	10/05/2022	10/01/2052
64966Q-RW-2	NEW YORK NY GENERAL OBLIGATION			1	1.C FE	4,025,000	74.1830	2,985,866	4,025,000	4,025,000	0	0	0	0	2.473	2.473	FA	41,474	99,538	12/18/2020	08/01/2037
64972E-RA-9	NEW YORK CITY NY HSG DEV CORP MULTIFAMILY HSG	CF		2	1.C FE	3,000,000	68.7470	2,062,410	3,000,000	3,000,000	0	0	0	0	3.100	3.100	MN	15,500	93,000	08/13/2020	11/01/2045
64972E-US-6	NEW YORK CITY NY HSG DEV CORP			2	1.C FE	3,210,000	67.0530	2,152,401	3,210,000	3,210,000	0	0	0	0	3.048	3.047	MN	16,307	97,841	02/24/2021	11/01/2046
64972E-WQ-8	NEW YORK CITY NY HSG DEV CORP MULTIFAMILY HSG			2	1.C FE	2,500,000	64.6440	1,616,100	2,500,000	2,500,000	0	0	0	0	3.183	3.183	MN	13,263	79,575	04/15/2021	11/01/2051
64988Y-CT-2	NEW YORK ST MTGE AGY HOMEOWNER SINGLE FAMILY HSG			2	1.B FE	5,000	99.4120	4,971	5,000	5,000	0	0	0	0	3.000	3.000	AO	38	150	09/12/2019	10/01/2033
64990C-7J-4	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	3,000,000	86.8980	2,606,940	3,000,000	3,000,000	0	0	0	0	4.071	4.071	JJ	61,065	122,130	05/04/2018	07/01/2040
64990F-5N-0	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	8,228,803	77.1290	5,784,675	7,500,000	8,202,780	0	(26,023)	0	0	3.190	2.541	FA	90,383	119,625	02/22/2024	02/15/2043
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1.E FE	4,000,000	80.0770	3,203,080	4,000,000	4,000,000	0	0	0	0	3.439	3.439	JJ	68,780	137,560	09/20/2019	07/01/2042
650009-S6-1	NEW YORK ST THRUWAY AUTH TRANSPORTATION			2	1.E FE	4,000,000	81.0860	3,243,440	4,000,000	4,000,000	0	0	0	0	3.500	3.500	JJ	70,000	140,000	10/18/2019	01/01/2042
658289-B7-7	NORTH CAROLINA ST UNIVERSITY				1.C FE	1,000,000	92.9260	929,260	1,000,000	1,000,000	0	0	0	0	3.825	3.825	AO	9,563	38,250	02/13/2013	10/01/2033
658909-Q3-3	NORTH DAKOTA ST HSG FIN AGY	CF		2	1.B FE	1,121,895	93.8170	1,055,441	1,125,000	1,122,315	0	152	0	0	4.920	4.946	JJ	27,675	55,350	06/21/2022	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
663903-KU-5	NORTHEAST OH REGL SWR DIST			2	1.B FE	4,107,637	72.1870	2,930,792	4,060,000	4,093,519	0	(6,285)	0	0	3.300	3.116	MN	17,120	133,980	09/23/2022	11/15/2049
67756D-FA-9	UNIVERSITY OF DAYTON			1	1.F FE	1,765,000	97.4310	1,719,657	1,765,000	1,765,000	0	0	0	0	3.900	3.900	JD	5,736	68,835	03/04/2015	12/01/2027
67760H-NB-3	OHIO ST TURNPIKE COMMISSION TRANSPORTATION			2	1.D FE	5,000,000	72.7680	3,638,400	5,000,000	5,000,000	0	0	0	0	3.216	3.216	FA	60,747	160,800	01/29/2020	02/15/2048
67760H-NH-0	OHIO ST TURNPIKE COMMISSION TRANSPORTATION			2	1.C FE	5,000,000	69.3120	3,465,600	5,000,000	5,000,000	0	0	0	0	3.196	3.196	FA	60,369	159,800	01/29/2020	02/15/2048
678908-4D-3	OKLAHOMA ST DEV FIN AUTH				1.A FE	3,419,010	91.1000	3,188,500	3,500,000	3,424,326	0	2,148	0	0	4.380	4.542	MN	25,550	153,300	08/31/2022	11/01/2045
678908-4E-1	OKLAHOMA ST DEV FIN AUTH				1.A FE	1,500,000	91.1330	1,366,995	1,500,000	1,500,000	0	0	0	0	4.714	4.713	MN	11,785	70,710	08/19/2022	05/01/2052
67910H-SC-5	OKLAHOMA ST MUNI PWR AUTH			1	1.F FE	5,000,000	69.4730	3,473,650	5,000,000	5,000,000	0	0	0	0	2.903	2.903	JJ	72,575	145,150	06/18/2021	01/01/2047
68587F-BL-7	OREGON EDU DISTS FULL FAITH &			2	1.C FE	8,032,370	76.1330	6,090,640	8,000,000	8,022,244	0	(3,086)	0	0	2.895	2.848	JD	643	231,600	08/04/2021	06/30/2040
68608W-AL-6	OREGON ST UNIV GEN REVENUE			1	1.D FE	9,765,000	69.5050	6,787,163	9,765,000	9,765,000	0	0	0	0	3.424	3.424	MS	111,451	334,354	10/09/2020	03/01/2060
68609T-7T-9	OREGON ST			1	1.B FE	5,508,352	94.3280	5,155,025	5,465,000	5,498,771	0	(3,803)	0	0	4.721	4.621	MN	43,000	258,003	05/31/2022	05/01/2042
70869P-NC-7	PENNSYLVANIA ST ECON DEV FINGA			1	1.E FE	1,000,000	76.5230	765,230	1,000,000	1,000,000	0	0	0	0	3.143	3.143	JD	1,397	31,430	04/13/2021	06/15/2042
70917T-DT-5	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	5,184,036	71.4670	3,787,751	5,300,000	5,201,114	0	5,031	0	0	2.700	2.850	JD	6,360	143,100	06/22/2021	06/15/2040
70917T-DV-0	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	3,204,092	69.7130	2,269,158	3,255,000	3,210,630	0	1,929	0	0	2.800	2.900	JD	4,051	91,140	06/17/2021	06/15/2042
709224-2R-9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1.D FE	10,000,000	80.1960	8,019,600	10,000,000	10,000,000	0	0	0	0	3.337	3.337	JD	27,808	333,700	01/16/2020	12/01/2039
709224-2S-7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1.D FE	7,000,000	75.9610	5,317,270	7,000,000	7,000,000	0	0	0	0	3.437	3.437	JD	20,049	240,590	01/16/2020	12/01/2043
709235-T8-8	PENNSYLVANIA ST UNIV			1	1.C FE	8,471,733	67.3360	5,514,818	8,190,000	8,440,695	0	(8,074)	0	0	2.840	2.658	MS	77,532	232,596	03/01/2021	09/01/2050
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR R			2	1.E FE	8,000,000	71.2630	5,701,040	8,000,000	8,000,000	0	0	0	0	2.926	2.926	JJ	117,040	234,080	06/24/2021	07/01/2045
724581-ME-0	PITTSBURG CA UNIF SCH DIST TXBL ELEC 2010-SER B CONST BND	CF			1.E FE	943,311	98.8540	973,712	985,000	959,629	0	1,937	0	0	4.920	5.261	FA	20,193	48,462	12/31/2013	08/01/2034
73358W-UG-7	PORT AUTH OF NY & NJ				1.D FE	2,700,000	98.1790	2,650,833	2,700,000	2,700,000	0	0	0	0	3.771	3.771	AO	21,495	101,817	10/29/2014	10/15/2027
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE			2	1.D FE	10,000,000	64.3560	6,435,600	10,000,000	10,000,000	0	0	0	0	3.175	3.175	JJ	146,403	317,500	01/22/2021	07/15/2060
756872-LE-5	RED RIVER TX EDU FIN CORP EDU HIGHER EDUCATION			1	1.D FE	7,000,000	80.0390	5,602,730	7,000,000	7,000,000	0	0	0	0	3.317	3.317	MS	68,367	232,190	01/16/2020	03/15/2040
76221T-NA-3	RHODE ISLAND ST HSG & MTGE FIN MULTIFAMILY HSG			2	1.C FE	3,000,000	73.9970	2,219,910	3,000,000	3,000,000	0	0	0	0	2.993	2.993	AO	22,448	89,790	08/26/2020	10/01/2038
762315-RS-0	RHODE ISLAND ST STUDENT LOAN STUDENT LOAN			2	1.C FE	1,351,477	96.5740	1,308,578	1,355,000	1,352,131	0	151	0	0	4.000	4.020	JD	4,517	54,200	05/22/2020	12/01/2038
783186-UJ-6	RUTGERS ST UNIV NJ			1	1.E FE	7,639,318	78.7420	5,809,585	7,378,000	7,603,520	0	(9,489)	0	0	3.270	3.046	MN	40,210	241,261	01/26/2021	05/01/2043
79467B-AN-5	SALES TAX SECURITIZATION CORP			1	1.A FE	3,803,920	90.9610	3,638,440	4,000,000	3,888,147	0	13,661	0	0	3.422	3.882	JJ	68,440	136,880	02/15/2018	01/01/2032
79467B-BN-4	SALES TAX SECURITIZATION CORP			1	1.A FE	4,000,000	79.1320	3,165,280	4,000,000	4,000,000	0	0	0	0	3.820	3.820	JJ	76,400	152,800	01/25/2018	01/01/2048
79742G-AF-8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SERIES 2014B			2	1.G FE	2,190,000	97.5280	2,135,863	2,190,000	2,190,000	0	0	0	0	5.594	5.594	JJ	61,254	122,509	02/06/2014	07/01/2043
79771F-AA-5	SAN FRANCISCO CA CITY & CNTY P			1	1.D FE	6,932,292	74.3580	5,011,729	6,740,000	6,860,373	0	(18,970)	0	0	2.825	2.494	MN	31,734	190,405	01/20/2021	11/01/2041
79772E-BH-1	SAN FRANCISCO CITY & CNTY CA C			2	1.A FE	1,783,248	90.8700	1,676,552	1,845,000	1,808,183	0	4,053	0	0	3.625	3.929	MS	22,294	66,881	02/08/2018	09/01/2032
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA C			2	1.A FE	961,670	86.4810	864,810	1,000,000	971,932	0	1,673	0	0	3.750	4.035	MS	12,500	37,500	02/08/2018	09/01/2037
798136-YF-8	SAN JOSE CA ARPT REVENUE			1	1.F FE	2,829,272	79.5640	2,780,762	3,495,000	2,915,751	0	38,254	0	0	2.960	4.906	MS	34,484	103,452	08/30/2022	03/01/2036
798136-YP-6	SAN JOSE CA ARPT REVENUE			1	1.F FE	1,250,000	74.7630	934,538	1,250,000	1,250,000	0	0	0	0	3.290	3.290	MS	13,708	41,125	03/25/2021	03/01/2041
798165-KV-7	SAN JOSE CA MF HSG REVENUE 2011 A-1			2	1.B FE	2,202,393	100.0490	2,201,078	2,200,000	2,200,000	0	0	0	0	4.350	4.333	AO	23,925	95,700	12/31/2013	10/01/2028
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE	5,000,000	72.7470	3,637,350	5,000,000	5,000,000	0	0	0	0	3.641	3.641	JJ	91,025	182,050	09/18/2019	07/01/2051
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1.E FE	3,000,000	73.9670	2,219,010	3,000,000	3,000,000	0	0	0	0	3.875	3.874	JJ	58,125	116,250	11/14/2019	07/01/2055
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE			2	1.A FE	389,149	97.7410	366,529	375,000	375,730	0	(1,470)	0	0	4.000	3.191	JJ	7,500	15,000	06/25/2015	07/01/2037
837151-W3-9	SOUTH CAROLINA ST PUBLIC SVC A			1	1.E FE	4,000,000	108.4880	4,339,520	4,000,000	4,000,000	0	0	0	0	6.447	6.447	JD	21,490	257,880	11/09/2022	12/01/2042
83715A-AY-5	SOUTH CAROLINA ST STUDENT LOAN STUDENT LOAN			2	1.F FE	1,525,000	99.2910	1,514,188	1,525,000	1,525,000	0	0	0	0	3.593	3.593	JD	4,566	54,793	08/06/2020	12/01/2039
83756C-MM-4	SOUTH DAKOTA HSG DEV AUTH MTGE			2	1.A FE	60,000	99.1990	59,519	60,000	60,000	0	0	0	0	2.700	2.700	MN	270	1,620	05/18/2016	11/01/2036
838536-JZ-4	S JERSEY NJ TRANSPRTN AUTH TRA TRANSPORTATION			2	2.A FE	3,080,000	86.7590	2,672,177	3,080,000	3,080,000	0	0	0	0	3.936	3.936	MN	20,205	121,229	10/11/2019	11/01/2035
843146-3Q-2	SOUTHERN ILLINOIS UNIV 2012B-2				2.B FE	3,000,000	87.7170	2,631,510	3,000,000	3,000,000	0	0	0	0	4.400	4.400	AO	33,000	132,000	12/06/2012	04/01/2035
882667-AZ-1	TEXAS ST PRIV ACTIVITY BOND SU TRANSPORTATION			1	2.A FE	12,667,425	79.2400	9,905,000	12,500,000	12,651,646	0	(3,552)	0	0	3.922	3.846	JD	1,362	490,250	12/30/2019	12/31/2049
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS			2	1.B FE	925,000	87.2750	807,294	925,000	925,000	0	0	0	0	3.180	3.180	MS	9,805	29,415	01/15/2016	03/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	Dates 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
88278P-ZM-9	TEXAS ST UNIV SYS FING REVENUE HIGHER EDUCATION			2	1.C FE	5,488,900	80.6080	4,433,440	5,500,000	5,490,976	0	451	0	0	3.289	3.303	MS	53,264	180,895	10/29/2019	03/15/2040
88283K-BL-1	TEXAS ST TRANSPRTN COMMISSION			2	1.F FE	9,500,000	73.9350	7,023,825	9,500,000	9,500,000	0	0	0	0	3.029	3.029	FA	108,707	287,755	02/21/2020	08/15/2041
88880L-AT-0	TOBACCO SETTLEMENT FIN AUTH WV TOBACCO SETTLEMENT			1	1.G FE	7,000,000	79.0180	5,531,260	7,000,000	7,000,000	0	0	0	0	4.006	4.006	JD	23,368	280,420	10/22/2020	06/01/2040
898735-UW-3	TUCSON AZ COPS			1	1.D FE	8,476,930	70.9540	6,031,090	8,500,000	8,479,596	0	636	0	0	2.856	2.871	JJ	121,380	242,760	02/19/2021	07/01/2047
913366-KB-5	UNIV OF CALIFORNIA CA RGTS MED			1	1.D FE	10,361,200	65.4720	6,547,200	10,000,000	10,327,217	0	(8,981)	0	0	3.006	2.822	MN	38,410	300,600	01/08/2021	05/15/2050
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION			1	1.C FE	3,000,000	79.0730	2,372,190	3,000,000	3,000,000	0	0	0	0	3.450	3.449	MS	34,500	103,500	10/11/2019	03/01/2042
914119-3H-3	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION			2	1.D FE	5,000,000	66.3830	3,319,150	5,000,000	5,000,000	0	0	0	0	3.000	3.000	JD	12,500	150,000	03/04/2020	06/01/2050
914119-V7-4	UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION			2	1.D FE	3,970,000	81.2260	3,224,672	3,970,000	3,970,000	0	0	0	0	3.254	3.254	JD	10,765	129,184	11/21/2019	06/01/2039
91412G-XE-0	UNIVERSITY OF CALIFORNIA HIGHER EDUCATION			1	1.C FE	5,054,300	89.4430	4,472,150	5,000,000	5,045,624	0	(1,452)	0	0	3.931	3.866	MN	25,115	196,550	02/23/2018	05/15/2045
91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES			1	1.C FE	2,000,000	70.3030	1,406,060	2,000,000	2,000,000	0	0	0	0	3.146	3.146	MN	8,040	62,920	02/24/2021	05/15/2051
914302-LF-9	UNIV OF HOUSTON TX UNIV REVENU			2	1.C FE	7,227,670	90.6690	6,537,235	7,210,000	7,224,037	0	(1,616)	0	0	4.913	4.880	FA	133,819	354,227	06/06/2022	02/15/2052
914437-US-5	UNIV OF MASSACHUSETTS MA BLDG HIGHER EDUCATION			2	1.C FE	6,750,000	80.6290	5,442,458	6,750,000	6,750,000	0	0	0	0	3.434	3.434	MN	38,633	231,795	01/09/2020	11/01/2040
914437-VJ-4	UNIV OF MASSACHUSETTS MA BLDG			1	1.C FE	3,000,000	73.3880	2,201,640	3,000,000	3,000,000	0	0	0	0	3.013	3.013	MN	15,065	90,390	10/08/2020	11/01/2043
91440-UW-0	UNIV OF MASSACHUSETTS MA BLDGA			2	1.C FE	150,000	86.8150	130,223	150,000	150,000	0	0	0	0	4.306	4.306	MN	1,077	6,459	03/16/2022	11/01/2045
91476P-WW-4	UNIV OK REVENUES			2	1.E FE	3,568,669	77.3960	2,677,902	3,460,000	3,526,279	0	(10,972)	0	0	3.256	2.877	JJ	56,329	112,658	12/16/2020	07/01/2041
915183-M5-3	UNIV OF UTAH UT REVENUES HIGHER EDUCATION			1	1.B FE	5,000,000	81.8540	4,092,700	5,000,000	5,000,000	0	0	0	0	3.351	3.351	FA	69,813	167,550	11/14/2019	08/01/2039
91802R-FY-0	UTILITY DEBT SECURITIZATION AU			1	1.A FE	3,000,000	96.9780	2,909,340	3,000,000	3,000,000	0	0	0	0	4.953	4.953	JD	6,604	148,590	09/16/2022	12/15/2039
92419R-AQ-5	VERMONT ST HSG FIN AGY PROPERT			1	1.C FE	1,375,000	86.0640	1,183,380	1,375,000	1,375,000	0	0	0	0	3.800	3.800	MN	8,708	52,250	01/09/2018	11/01/2037
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B				1.A FE	273,947	82.5880	226,247	273,947	273,947	0	0	0	0	2.750	2.756	MON	628	7,534	04/25/2013	04/25/2042
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable				1.A FE	1,305,223	90.1320	1,176,423	1,305,223	1,305,223	0	0	0	0	3.250	3.250	MON	707	42,420	10/29/2015	06/25/2042
92812V-3C-8	VIRGINIA ST HSG DEV AUTH	CF		2	1.B FE	1,715,000	60.0660	1,030,132	1,715,000	1,715,000	0	0	0	0	3.061	3.061	JD	4,375	52,496	06/16/2021	06/01/2056
92812V-MA-1	VIRGINIA ST HSG DEV AUTH	CF			1.A FE	845,942	91.8360	776,879	845,942	845,942	0	0	0	0	3.125	3.125	MON	441	26,455	05/24/2017	11/25/2039
92812V-Y6-7	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,500,000	62.3680	935,520	1,500,000	1,500,000	0	0	0	0	3.229	3.229	AO	12,109	48,435	04/09/2021	04/01/2056
928278-KJ-8	VISALIA CA UNIF SCH DIST			2	1.D FE	2,890,000	75.6690	2,186,834	2,890,000	2,890,000	0	0	0	0	3.450	3.450	FA	41,544	99,705	02/11/2022	08/01/2042
928278-KK-5	VISALIA CA UNIF SCH DIST			2	1.D FE	2,015,000	75.0950	1,513,164	2,015,000	2,015,000	0	0	0	0	3.500	3.500	FA	29,385	70,525	02/11/2022	08/01/2043
929833-BZ-3	WACO TX EDUCTNL FIN CORP REVEN HIGHER EDUCATION			1	1.E FE	5,000,000	65.0450	3,252,250	5,000,000	5,000,000	0	0	0	0	2.944	2.944	MS	49,067	147,200	08/07/2020	03/01/2050
952347-5M-0	W CONTRA COSTA CA UNIF SCH DIS			1	1.C FE	5,964,337	71.6040	4,260,438	5,950,000	5,960,143	0	(1,374)	0	0	3.055	3.026	FA	75,739	181,773	10/12/2021	08/01/2045
956704-D7-2	WEST VIRGINIA ST UNIV REVENUES HIGHER EDUCATION			1	1.D FE	5,000,000	70.1780	3,508,900	5,000,000	5,000,000	0	0	0	0	2.956	2.956	AO	36,950	147,800	02/27/2020	10/01/2044
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						793,930,040	XXX	621,042,528	795,848,789	793,795,263	0	(5,617)	0	0	XXX	XXX	XXX	7,423,902	27,230,743	XXX	XXX
419818-HM-4	HAWAII HOUSING 2013 SERIES A				1.B FE	343,035	92.9120	343,849	370,080	353,339	0	1,085	0	0	2.600	3.055	MON	802	9,622	12/31/2013	07/01/2037
0429999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities						343,035	XXX	343,849	370,080	353,339	0	1,085	0	0	XXX	XXX	XXX	802	9,622	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						794,273,075	XXX	621,386,377	796,218,869	794,148,602	0	(4,532)	0	0	XXX	XXX	XXX	7,424,704	27,240,365	XXX	XXX
213248-BB-2	COOK CNTY IL SALES TAX REV			2	1.D FE	1,000,000	95.7950	957,950	1,000,000	1,000,000	0	0	0	0	5.354	5.354	MN	6,841	53,540	07/12/2013	11/15/2035
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS				1.B FE	1,436,963	100.5500	1,332,288	1,325,000	1,344,917	0	(7,138)	0	0	4.810	3.744	JD	5,311	63,733	01/30/2014	06/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,436,963	XXX	2,290,238	2,325,000	2,344,917	0	(7,138)	0	0	XXX	XXX	XXX	12,152	117,273	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,436,963	XXX	2,290,238	2,325,000	2,344,917	0	(7,138)	0	0	XXX	XXX	XXX	12,152	117,273	XXX	XXX
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT				1.A	2,615,872	92.0790	2,368,073	2,571,784	2,584,277	0	(2,156)	0	0	3.666	3.512	MON	6,809	94,282	10/16/2012	08/05/2030
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002				1.D FE	4,904,738	104.7180	5,136,143	4,904,738	4,904,738	0	0	0	0	8.000	8.002	JJ	180,930	392,379	02/25/2002	07/15/2028
658203-V5-0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWBA				1.F FE	977,100	97.8470	978,470	1,000,000	980,774	0	3,674	0	0	3.522	4.538	JJ	17,610	0	08/07/2024	01/01/2027
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1				1.C	2,377,095	107.8190	2,562,960	2,377,095	2,377,097	0	0	0	0	7.467	7.584	MON	14,791	177,498	05/20/2002	05/01/2032
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						10,874,805	XXX	11,045,646	10,853,617	10,846,886	0	1,518	0	0	XXX	XXX	XXX	220,140	664,159	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3132DW-EB-5	FREDDIE MAC POOL SD8230	CF			1.A	11,278,933	94.2110	10,496,402	11,141,406	11,272,723	0	(1,726)	0	0	4.500	4.310	MON	41,780	501,363	06/08/2022	06/01/2052
3132DW-EC-3	FREDDIE MAC POOL SD8231	CF			1.A	8,358,491	94.1020	7,973,877	8,473,680	8,361,615	0	842	0	0	4.500	4.696	MON	31,776	381,316	06/14/2022	07/01/2052
313399-EK-9	FHLMC 2348 ZK	CF		4	1.A	92,887	102.3960	94,309	92,102	92,001	0	35	0	0	6.000	6.024	MON	461	5,526	11/13/2002	08/15/2031
31339D-7A-0	FHLMC 2417 KZ	CF		4	1.A	226,448	102.4800	237,132	231,393	230,333	0	394	0	0	6.000	6.195	MON	1,157	13,884	09/05/2002	02/15/2032
31339G-JU-6	FHLMC 2367 ZK	CF		4	1.A	121,688	102.5420	124,263	121,183	120,995	0	(2)	0	0	6.000	6.045	MON	606	7,271	09/26/2002	10/15/2031
31339M-FE-3	FHLMC 2389 ZB	CF		4	1.A	147,365	102.4300	159,766	155,975	154,368	0	328	0	0	6.000	6.402	MON	780	9,359	08/01/2002	12/15/2031
31339N-5V-4	FHLMC 2403 DZ	CF		4	1.A	218,076	101.7870	241,489	237,250	232,900	0	632	0	0	5.500	6.087	MON	1,087	13,049	08/19/2002	01/15/2032
31339W-XR-2	FHLMC 2439 EZ	CF		4	1.A	285,924	102.5980	303,952	296,256	293,719	0	(242)	0	0	6.000	6.290	MON	1,481	17,775	08/20/2002	04/15/2032
3133TH-TM-9	FHLMC 2116 ZA	CF		4	1.A	98,434	101.2020	104,978	103,731	103,080	0	95	0	0	6.000	6.339	MON	519	6,224	08/07/2002	01/15/2029
3133TJ-HS-5	FHLMC 2125 JZ	CF		4	1.A	125,709	100.9060	132,401	131,212	130,400	0	126	0	0	6.000	6.287	MON	656	7,873	08/12/2002	02/15/2029
3136A4-AE-9	FANNIE MAE 2012-22 NY	CF		4	1.A	1,411,827	98.8380	1,294,680	1,309,901	1,315,412	0	(5,841)	0	0	3.500	2.793	MON	3,821	45,846	08/27/2012	03/25/2027
3136AF-BT-0	FANNIE MAE 2013-72 YA	CF		4	1.A	185,104	90.5330	167,895	185,452	185,088	0	(2)	0	0	3.000	3.017	MON	464	5,564	04/21/2016	06/25/2033
3136AL-H3-8	FANNIE MAE 2014-79 LC	CF		4	1.A	1,269,979	91.1390	1,186,364	1,301,708	1,291,291	0	1,321	0	0	3.000	3.242	MON	3,254	39,051	07/20/2015	09/25/2044
3136BM-QB-7	FANNIE MAE 2022-17 N	CF			1.A	14,368,674	93.5610	14,799,732	15,818,271	14,642,311	0	237,348	0	0	3.500	5.365	MON	46,137	553,640	09/25/2023	11/25/2048
3136BM-R6-7	FANNIE MAE 2022-32 CA	CF			1.A	16,703,041	94.7300	17,174,621	18,130,076	16,973,491	0	240,918	0	0	4.000	5.630	MON	60,434	725,203	09/21/2023	09/25/2048
3136BM-ZY-7	FANNIE MAE 2022-22 P	CF			1.A	10,941,241	96.1860	11,249,913	11,695,998	11,075,646	0	118,247	0	0	4.500	5.886	MON	43,860	526,320	10/30/2023	05/25/2051
3137A2-NL-1	FHR 3756 PC	CF		4	1.A	401,498	95.0100	372,158	391,705	393,616	0	(3,149)	0	0	4.000	3.785	MON	1,306	15,668	10/23/2013	11/15/2040
3137A8-UG-1	FHR 3837 DB	CF		4	1.A	341,182	97.0700	318,724	328,346	334,718	0	(610)	0	0	4.500	4.223	MON	1,231	14,776	12/31/2013	04/15/2041
3137AJ-JK-1	FHR 3962 EB	CF		4	1.A	1,131,455	99.2010	1,040,777	1,049,162	1,052,539	0	(3,101)	0	0	3.500	2.786	MON	3,060	36,721	08/27/2012	11/15/2026
3137AX-EE-9	FHR 4147 VN	CF		4	1.A	3,699,838	96.8140	3,785,424	3,910,000	3,873,507	0	17,378	0	0	3.000	3.560	MON	9,775	117,300	06/10/2014	10/15/2029
3137BN-3M-4	FHR 4550 VB	CF		4	1.A	3,995,860	98.3760	3,819,372	3,882,421	3,891,056	0	(5,843)	0	0	3.000	2.657	MON	5,177	116,473	04/04/2016	03/15/2038
3137BY-CH-1	FREDDIE MAC 4680 YV	CF		4	1.A	4,864,480	98.0770	4,625,303	4,716,000	4,741,024	0	(17,764)	0	0	3.500	3.090	MON	13,755	165,060	10/27/2017	09/15/2037
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A			4	1.A	283,830	87.4980	244,299	279,206	279,465	0	(2,288)	0	0	3.500	3.318	MON	814	9,772	07/23/2015	05/25/2045
313920-SU-5	FNMA 2001-35 ZG	CF		4	1.A	81,992	102.7390	87,118	84,796	84,111	0	107	0	0	6.500	6.745	MON	459	5,512	06/18/2002	08/25/2031
31392E-H6-0	FNMA 2002-69 Z			4	1.A	130,372	101.6310	138,849	136,621	134,968	0	(498)	0	0	5.500	5.829	MON	626	7,514	09/26/2002	10/25/2032
31392K-HM-1	FHLMC 2445 OZ	CF		4	1.A	162,534	102.1140	169,185	165,682	164,735	0	84	0	0	6.500	6.686	MON	897	10,769	07/31/2002	05/15/2032
31392M-U4-2	FHLMC 2463 Z			4	1.A	76,487	101.9690	80,846	79,285	78,898	0	95	0	0	6.000	6.254	MON	211	4,775	08/21/2002	06/15/2032
31392M-U5-9	FHLMC 2463 ZB	CF		4	1.A	184,628	103.4080	192,157	185,824	185,246	0	27	0	0	6.500	6.610	MON	1,007	12,079	08/19/2002	06/15/2032
31392P-HP-3	FHLMC 2459 LZ	CF		4	1.A	245,161	102.5810	260,973	254,406	252,530	0	(467)	0	0	6.500	6.763	MON	1,378	16,536	06/04/2002	06/15/2032
31392P-RL-1	FHLMC 2484 Z	CF		4	1.A	142,385	102.6830	159,056	154,899	152,857	0	709	0	0	6.000	6.621	MON	775	9,294	07/09/2002	07/15/2032
31392R-RJ-2	FHLMC 2468 ZA	CF		4	1.A	390,553	102.5490	415,650	405,318	401,769	0	140	0	0	6.000	6.289	MON	2,027	24,319	08/21/2002	07/15/2032
31392R-WT-4	FHLMC 2492 Z			4	1.A	103,585	101.7920	116,862	114,805	112,549	0	(374)	0	0	5.500	6.176	MON	526	6,314	08/19/2002	08/15/2032
31392U-EE-0	FHLMC 2504 Z			4	1.A	42,445	102.7260	45,254	44,053	43,865	0	209	0	0	6.000	6.270	MON	220	2,643	09/04/2002	09/15/2032
31392U-EE-0	FHLMC 2504 Z	CF		4	1.A	84,890	102.7260	90,508	88,107	87,731	0	418	0	0	6.000	6.270	MON	441	5,286	09/04/2002	09/15/2032
31392U-JL-9	FHLMC 2499 VZ	CF		4	1.A	183,079	102.6070	191,242	186,383	185,341	0	98	0	0	6.000	6.172	MON	932	11,183	10/01/2002	09/15/2032
31392W-JU-5	FHLMC 2509 ZQ	CF		4	1.A	142,899	101.7850	152,291	149,620	148,427	0	693	0	0	5.500	5.862	MON	686	8,229	10/10/2002	10/15/2032
31393A-VK-0	FNMA 2003-30 HY			4	1.A	62,446	101.7310	67,024	65,884	64,850	0	109	0	0	5.500	5.943	MON	302	3,624	09/03/2003	04/25/2033
31393C-LX-9	FNMA 2003-48 GH	CF		4	1.A	729,004	101.3620	756,425	746,261	739,717	0	539	0	0	5.500	5.712	MON	3,420	41,044	09/18/2003	06/25/2033
31393N-4A-4	FHLMC 2589 GM	CF		4	1.A	198,857	101.4960	200,672	197,714	197,677	0	(47)	0	0	5.500	5.504	MON	906	10,874	04/24/2003	03/15/2033
31397S-SJ-4	FANNIE MAE 2011-24 GY	CF		4	1.A	481,491	97.3180	451,249	463,685	472,065	0	(892)	0	0	4.500	4.216	MON	1,739	20,866	12/31/2013	04/25/2041
31398N-Y2-4	FANNIE MAE 2010-123 PM	CF		4	1.A	376,770	99.1210	393,632	397,123	393,886	0	899	0	0	4.000	4.492	MON	1,324	15,885	07/14/2011	07/25/2040
3140J6-GP-6	FNMA P/T POOL BM2005	CF		4	1.A	1,319,430	92.7030	1,189,143	1,282,751	1,302,796	0	310	0	0	4.000	3.747	MON	4,276	51,310	02/02/2018	12/01/2047
31418E-E6-3	FANNIE MAE POOL MA4656	CF			1.A	12,541,525	94.2110	11,902,847	12,634,309	12,543,522	0	665	0	0	4.500	4.603	MON	47,379	568,544	06/13/2022	07/01/2052
31418E-F2-1	FANNIE MAE POOL MA4684	CF			1.A	8,272,922	94.1810	7,697,104	8,172,679	8,268,422	0	(1,163)	0	0	4.500	4.301	MON	30,648	367,771	06/08/2022	06/01/2052
35563P-HF-9	FREDDIE MAC - SCRT 2018-4 MA			4	1.A	1,582,744	94.9870	1,538,926	1,620,144	1,599,545	0	986	0	0	3.500	3.757	MON	4,725	56,705	11/08/2018	11/25/2057

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
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A			4	1.B FE	1,283,493	88.8050	1,112,969	1,253,277	1,261,540	0	(1,398)	0	0	3.000	2.824	MON	3,133	37,598	07/30/2012	01/27/2038
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						109,371,656	XXX	107,357,813	112,866,060	109,918,345	0	578,345	0	0	XXX	XXX	XXX	381,428	4,633,708	XXX	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10	CF		4	1.A	1,083,184	98.7150	1,069,274	1,083,193	1,080,938	0	(154)	0	0	3.220	3.215	MON	2,907	34,879	10/26/2015	08/25/2035
3137BK-GJ-3	FHLMC MULTIFAMILY STRUCTURED P K151 A2	CF		4	1.A	1,214,340	97.2100	1,157,362	1,190,579	1,194,135	0	(2,222)	0	0	3.399	3.195	MON	3,372	40,468	07/08/2015	10/25/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						2,297,524	XXX	2,226,636	2,273,772	2,275,073	0	(2,376)	0	0	XXX	XXX	XXX	6,279	75,347	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						122,543,985	XXX	120,630,095	125,993,449	123,040,304	0	577,487	0	0	XXX	XXX	XXX	607,847	5,373,214	XXX	XXX
	Golub GCP Finance 12 Private Credit Term Loan			2	1.D Z	50,000,000	100.0000	50,000,000	50,000,000	50,000,000	0	0	0	0	6.782	6.838	JAJO	169,541	0	12/13/2024	12/13/2036
	New Mountain Guardian IV PCF			2	1.F Z	88,440,000	100.0000	88,440,000	88,440,000	88,440,000	0	0	0	0	6.744	6.876	MON	430,773	1,122,468	11/20/2024	05/23/2028
	MSIM Private Credit Facility			2	1.F Z	66,524,550	100.0000	66,524,550	66,524,550	66,524,550	0	0	0	0	6.906	6.966	JAJO	230,996	0	12/27/2024	07/13/2029
	Ardian ASF VIII Project Harbor NAV Loan			2	2.A Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000	0	0	0	0	7.229	7.576	MJSD	5,020	57,320	12/20/2024	06/30/2029
	Partners Group Projct Bonhomme Hybrid Line (Tierra A LP)			2	1.G Z	80,000,000	100.0000	80,000,000	80,000,000	80,000,000	0	0	0	0	7.087	7.130	JAJO	15,748	0	12/31/2024	10/09/2027
00108W-AN-0	AEP TEXAS INC			1	2.A FE	1,994,040	66.7060	1,334,120	2,000,000	1,994,496	0	126	0	0	3.450	3.466	MN	8,817	69,000	05/04/2021	05/15/2051
00115A-AF-6	AEP TRANSMISSION CO LLC			1	1.F FE	2,611,075	79.0190	1,975,475	2,500,000	2,593,699	0	(2,814)	0	0	4.000	3.744	JD	8,333	100,000	01/31/2018	12/01/2046
00115A-AH-2	AEP TRANSMISSION CO LLC			1	1.F FE	2,353,251	74.5680	1,864,200	2,500,000	2,372,931	0	3,298	0	0	3.750	4.094	JD	7,813	93,750	05/10/2018	12/01/2047
00122@-AA-9	AES SOUTHLAND ENERGY LLC SENIOR SECURED NOTES			1	2.B PL	6,000,000	92.0590	5,523,532	6,000,000	6,000,000	0	0	0	0	4.500	4.525	FMAN	23,250	270,000	02/28/2019	02/29/2040
00139P-AA-6	AIG SUNAMERICA GLOBAL FIN IX 144A				1.E FE	6,354,600	108.1060	5,405,300	5,000,000	5,538,614	0	(60,636)	0	0	6.900	5.094	MS	101,583	345,000	06/16/2003	03/15/2032
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC				1.D	4,767,364	85.2070	4,062,116	4,767,364	4,767,364	0	0	0	0	3.497	3.522	MON	463	166,715	12/01/2017	10/31/2038
00184*-AA-6	AZ RANDALL OH LANDLORD LLC				1.D	5,074,981	85.5500	4,341,625	5,074,981	5,074,981	0	0	0	0	3.610	3.637	MON	509	183,207	01/01/2018	03/31/2039
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES				1.D	1,757,652	88.5100	1,555,700	1,757,652	1,757,652	0	0	0	0	4.095	4.129	MON	200	71,976	09/17/2018	07/31/2039
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES				1.D	1,964,130	88.4030	1,736,351	1,964,130	1,964,130	0	0	0	0	4.095	4.130	MON	223	80,431	10/16/2018	08/31/2039
00194@-AA-2	APH FINANCE 1 LLC SENIOR SECURED GUARANTEED NOTE			1	1.G PL	3,000,000	96.8100	2,904,298	3,000,000	3,000,000	0	0	0	0	4.770	4.770	JAJO	33,390	143,100	06/10/2019	07/07/2029
00206R-BH-4	AT&T INC			1	2.B FE	2,272,660	83.3190	1,666,380	2,000,000	2,231,128	0	(9,601)	0	0	4.300	3.413	JD	3,822	86,000	07/27/2020	12/15/2042
00206R-DH-2	AT&T INC			1	2.B FE	2,361,760	92.7910	1,855,820	2,000,000	2,304,880	0	(12,238)	0	0	5.150	3.923	MS	30,328	103,000	12/17/2019	03/15/2042
00206R-JG-8	AT&T INC			1	2.B FE	1,008,342	93.2100	932,100	1,000,000	1,007,131	0	(259)	0	0	5.375	5.310	AO	11,347	53,750	06/05/2019	10/15/2041
00206R-KB-7	AT&T INC			1	2.B FE	2,987,220	69.3660	2,080,980	3,000,000	2,987,906	0	158	0	0	3.850	3.871	JD	9,625	115,500	05/21/2020	06/01/2060
00206R-KJ-0	AT&T INC			1	2.B FE	1,563,620	67.3970	1,347,940	2,000,000	1,580,353	0	6,636	0	0	3.500	4.864	MS	20,611	70,000	05/20/2022	09/15/2053
00206R-LV-2	AT&T INC			1	2.B FE	6,200,360	66.3020	5,304,160	8,000,000	6,247,517	0	18,660	0	0	3.650	4.983	MS	85,978	292,000	05/20/2022	09/15/2059
00206R-MM-1	AT&T INC			1	2.B FE	2,018,825	80.5860	1,611,720	2,000,000	2,014,138	0	(1,440)	0	0	2.550	2.459	JD	4,250	51,000	09/09/2021	12/01/2033
00226@-AA-4	ATC HOLDING LLC SENIOR NOTES			1	2.A	8,000,000	99.2480	7,939,840	8,000,000	8,000,000	0	0	0	0	4.180	4.180	JD	10,218	334,400	12/20/2018	12/20/2025
00287Y-AM-1	ABBVIE INC			1	1.G FE	1,725,000	86.6310	1,299,465	1,500,000	1,697,505	0	(7,936)	0	0	4.400	3.409	MN	10,083	66,000	05/13/2021	11/06/2042
00287Y-AQ-2	ABBVIE INC			2	1.G FE	998,250	99.6020	996,020	1,000,000	999,924	0	202	0	0	3.600	3.621	MN	4,700	36,000	05/05/2015	05/14/2025
00287Y-CA-5	ABBVIE INC			1	1.G FE	4,066,446	85.5010	3,420,040	4,000,000	4,055,493	0	(2,826)	0	0	4.050	3.923	MN	18,000	162,000	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC			1	1.G FE	5,083,587	81.3890	4,069,450	5,000,000	5,076,648	0	(1,792)	0	0	4.250	4.149	MN	23,611	212,500	11/19/2020	11/21/2049
00287Y-CX-5	ABBVIE INC			1	1.G FE	1,998,759	99.8290	1,996,580	2,000,000	1,999,934	0	324	0	0	3.800	3.817	MS	22,378	76,000	11/19/2020	03/15/2025
00440E-AC-1	ACE INA HOLDINGS INC				1.F FE	5,914,700	117.9310	5,896,550	5,000,000	5,301,419	0	(53,076)	0	0	8.875	7.314	FA	167,639	443,750	06/10/2002	08/15/2029
007589-AC-8	ADVOCATE HEALTH CORP			1	1.C FE	1,659,363	71.7170	1,154,644	1,610,000	1,655,049	0	(1,210)	0	0	3.387	3.220	AO	11,512	54,531	04/01/2021	10/15/2049
00817Y-AJ-7	AETNA INC			1	2.B FE	1,216,150	81.2580	812,580	1,000,000	1,185,158	0	(8,264)	0	0	4.500	3.084	MN	5,750	45,000	01/26/2021	05/15/2042
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A				1.E	2,416,764	90.1910	2,179,712	2,416,764	2,416,764	0	0	0	0	4.533	4.575	MON	6,391	109,552	01/09/2020	03/10/2041
00914A-AE-2	AIR LEASE CORP			1	2.B FE	7,910,640	92.3900	7,391,200	8,000,000	7,954,061	0	8,793	0	0	3.250	3.382	AO	65,000	260,000	09/09/2019	10/01/2029
00914A-AG-7	AIR LEASE CORP			1	2.B FE	979,040	90.3340	903,340	1,000,000	988,556	0	2,039	0	0	3.000	3.246	FA	12,500	30,000	01/07/2020	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
010392-FB-9	ALABAMA POWER CO			1	1.F FE	1,118,520	104.7730	1,047,730	1,000,000	1,105,777	0	(5,063)	0	0	6.000	4.952	MS	20,000	60,000	05/10/2022	03/01/2039
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE			1	2.A FE	2,990,880	82.3570	2,470,710	3,000,000	2,992,816	0	671	0	0	2.950	2.980	MS	26,058	88,500	02/02/2022	03/15/2034
018522-E#-5	ALLETE INC				1.F	4,000,000	97.5670	3,902,680	4,000,000	4,000,000	0	0	0	0	3.200	3.200	JJ	59,022	128,000	07/02/2012	07/15/2026
018522-J*-4	ALLETE INC				1.F	1,000,000	93.5390	935,390	1,000,000	1,000,000	0	0	0	0	3.740	3.740	MS	11,012	37,400	09/16/2014	09/15/2029
018522-L*-1	ALLETE INC FIRST MORTAGE BOND			1	1.F	3,000,000	95.8650	2,875,950	3,000,000	3,000,000	0	0	0	0	4.080	4.080	MS	40,800	122,400	03/01/2019	03/01/2029
020002-AP-6	ALLSTATE CORP				2.A FE	4,593,510	106.2440	4,780,980	4,500,000	4,542,244	0	(4,046)	0	0	6.125	5.975	JD	12,250	275,625	12/27/2002	12/15/2032
020002-BG-5	ALLSTATE CORP			1	2.A FE	6,059,100	74.8410	3,742,050	5,000,000	5,968,647	0	(28,024)	0	0	3.850	2.746	FA	75,396	192,500	08/27/2021	08/10/2049
02209S-AU-7	ALTRIA GROUP INC			1	2.B FE	2,589,340	96.6450	2,512,770	2,600,000	2,597,978	0	1,147	0	0	2.625	2.672	MS	19,906	68,250	09/13/2016	09/16/2026
02209S-BD-4	ALTRIA GROUP INC			1	2.B FE	907,344	98.8860	889,974	900,000	903,355	0	(764)	0	0	4.800	4.695	FA	16,440	43,200	02/20/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1	2.B FE	997,650	98.9000	989,000	1,000,000	998,089	0	85	0	0	5.800	5.820	FA	22,072	58,000	02/12/2019	02/14/2039
02209S-BN-2	ALTRIA GROUP INC			1	2.B FE	2,977,950	68.0690	2,042,070	3,000,000	2,979,635	0	455	0	0	3.700	3.741	FA	45,325	111,000	02/01/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC			1	2.B FE	2,975,700	69.8970	2,096,910	3,000,000	2,976,740	0	282	0	0	4.000	4.041	FA	49,000	120,000	02/01/2021	02/04/2061
02209S-BQ-5	ALTRIA GROUP INC			1	2.B FE	2,994,030	103.9600	3,118,800	3,000,000	2,995,267	0	1,064	0	0	6.200	6.247	MN	31,000	186,000	10/30/2023	11/01/2028
023135-CA-2	AMAZON.COM INC			1	1.D FE	2,048,720	73.4580	1,469,160	2,000,000	2,042,315	0	(2,112)	0	0	2.875	2.710	MN	7,826	57,500	11/15/2021	05/12/2041
023135-CB-0	AMAZON.COM INC			1	1.D FE	5,957,040	67.4630	4,047,780	6,000,000	5,960,377	0	956	0	0	3.100	3.137	MN	25,317	186,000	05/10/2021	05/12/2051
023586-D*-8	AMERCO SENIOR NOTES			1	2.B PL	4,000,000	77.1550	3,086,213	4,000,000	4,000,000	0	0	0	0	2.780	2.780	MS	28,109	111,200	09/29/2021	09/30/2033
02361D-AN-0	AMEREN ILLINOIS CO			1	1.F FE	5,757,900	83.4040	4,170,200	5,000,000	5,671,230	0	(24,954)	0	0	4.300	3.340	JJ	107,500	215,000	05/11/2021	07/01/2044
02361D-AX-8	AMEREN ILLINOIS CO			1	1.F FE	11,967,860	63.3280	7,599,360	12,000,000	11,970,265	0	737	0	0	2.900	2.913	JD	15,467	348,000	06/23/2021	06/15/2051
023765-AA-8	AMERICAN AIRLINES 2016-2 AA			1	1.F FE	617,697	94.5870	595,425	629,500	624,741	0	1,114	0	0	3.200	3.461	JD	895	20,144	12/07/2016	06/15/2028
023770-AA-8	AMERICAN AIRLINES 2015-1 A			1	2.B FE	3,159,923	95.6020	3,009,663	3,148,118	3,151,517	0	(1,286)	0	0	3.375	3.317	MN	17,708	106,249	04/21/2016	05/01/2027
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST				2.B FE	723,919	97.3060	704,417	723,919	723,919	0	0	0	0	3.700	3.700	AO	6,696	26,785	09/02/2014	10/01/2026
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT			1	1.F FE	2,267,564	90.6790	2,056,205	2,267,564	2,267,564	0	0	0	0	3.150	3.149	FA	26,984	71,428	08/01/2019	08/15/2033
025537-AP-6	AMERICAN ELECTRIC POWER CO			1	2.B FE	5,490,595	64.3070	3,536,885	5,500,000	5,491,552	0	214	0	0	3.250	3.259	MS	59,583	178,750	03/03/2020	03/01/2050
025816-BF-5	AMERICAN EXPRESS				1.F FE	2,371,120	83.7990	1,675,980	2,000,000	2,329,131	0	(13,883)	0	0	4.050	2.869	JD	6,300	81,000	11/17/2021	12/03/2042
025932-AP-9	AMERICAN FINANCIAL GROUP			1	2.A FE	3,450,550	101.1890	3,453,581	3,413,000	3,435,807	0	(4,767)	0	0	5.250	5.076	AO	44,298	179,183	03/17/2021	04/02/2030
02665W-DT-5	AMERICAN HONDA FINANCE			1	1.G FE	2,014,800	82.6830	1,653,660	2,000,000	2,009,697	0	(1,513)	0	0	1.800	1.715	JJ	16,800	36,000	07/19/2021	01/13/2031
03027W-AK-8	AMERICAN TOWER TRUST I 144A				1.A FE	4,000,000	95.3990	3,815,960	4,000,000	4,000,000	0	0	0	0	3.652	3.680	MON	6,492	146,080	03/27/2018	03/23/2028
03027X-AY-6	AMERICAN TOWER CORP			1	2.B FE	6,040,135	72.6540	3,995,970	5,500,000	5,990,298	0	(13,352)	0	0	3.700	3.169	AO	42,961	203,500	11/18/2021	10/15/2049
03027X-BK-5	AMERICAN TOWER CORP			1	2.B FE	4,883,500	61.9040	3,095,200	5,000,000	4,892,068	0	2,675	0	0	2.950	3.071	JJ	68,014	147,500	09/23/2021	01/15/2051
03040W-AZ-8	AMERICAN WATER CAP CORP			1	2.A FE	4,985,650	66.7630	3,338,150	5,000,000	4,986,800	0	311	0	0	3.250	3.265	JD	13,542	162,500	05/10/2021	06/01/2051
03063#-AA-2	AMERICOLD REALTY OPERATING PRT GUARANTEED SENIOR NOTE			1	2.B FE	4,000,000	99.1830	3,967,322	4,000,000	4,000,000	0	0	0	0	4.680	4.680	JJ	89,960	187,200	12/04/2018	01/08/2026
031100-P*-5	AMETEK INC SERIES W SENIOR NOTE			1	2.A	7,000,000	98.9620	6,927,368	7,000,000	7,000,000	0	0	0	0	4.180	4.180	JD	14,630	292,600	12/13/2018	12/13/2025
031162-DK-3	AMGEN INC			1	2.A FE	3,569,431	85.8990	3,414,485	3,975,000	3,580,929	0	5,700	0	0	4.875	5.577	MS	64,594	193,781	12/27/2022	03/01/2053
031162-DT-4	AMGEN INC			1	2.A FE	4,992,800	96.3500	4,817,500	5,000,000	4,992,979	0	100	0	0	5.650	5.660	MS	93,382	282,500	02/15/2023	03/02/2053
03453A-AF-0	Andromeda Funding LLC Class A CLO Note			2	1.B Z	23,625,000	100.0000	23,625,000	23,625,000	23,625,000	0	0	0	0	6.306	6.355	JAJO	45,521	0	12/20/2024	01/15/2038
03453A-AH-6	Andromeda Funding LLC Class B CLO Note			2	1.D Z	5,687,500	100.0000	5,687,500	5,687,500	5,687,500	0	0	0	0	6.556	6.609	JAJO	11,393	0	12/20/2024	01/15/2038
03453A-AK-9	Andromeda Funding LLC Class C CLO Note			2	1.G Z	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	6.956	7.015	JAJO	7,439	0	12/20/2024	01/15/2038
03453A-AM-5	Andromeda Funding LLC Class D CLO Note			2	2.C Z	2,625,000	100.0000	2,625,000	2,625,000	2,625,000	0	0	0	0	8.656	8.748	JAJO	6,943	0	12/20/2024	01/15/2038
03453A-AP-8	Andromeda Funding LLC Class E CLO Note			2	3.C Z	2,625,000	100.0000	2,625,000	2,625,000	2,625,000	0	0	0	0	12.156	12.337	JAJO	9,750	0	12/20/2024	01/15/2038
035229-CG-6	ANHEUSER-BUSCH COS INC DEBENTURES				1.G FE	5,830,100	108.5890	5,429,450	5,000,000	5,299,347	0	(40,615)	0	0	6.800	5.617	JJ	156,778	340,000	12/27/2002	01/15/2031
035229-CQ-4	ANHEUSER-BUSCH COS INC DEBENTURES				1.G FE	5,106,290	104.6260	5,126,674	4,900,000	4,991,683	0	(8,792)	0	0	5.950	5.657	JJ	134,437	291,550	12/27/2002	01/15/2033
03523T-BT-4	ANHEUSER-BUSCH INBEV			1	1.G FE	3,612,540	84.5380	2,536,140	3,000,000	3,554,008	0	(15,662)	0	0	4.439	3.296	AO	31,443	133,170	01/25/2021	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV			1	1.G FE	3,016,320	93.0460	2,791,380	3,000,000	3,015,111	0	(557)	0	0	4.950	4.906	JJ	68,475	148,500	04/28/2022	01/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV			1	1.G FE	2,271,000	90.5140	1,810,280	2,000,000	2,209,789	0	(12,961)	0	0	4.375	3.359	AO	18,472	87,500	12/09/2019	04/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
035242-AB-2	ANHEUSER-BUSCH INBEV FIN			1	1.G FE	4,385,390	82.8710	3,314,840	4,000,000	4,343,264	0	(13,664)	0	0	4.000	3.361	JJ	72,889	160,000	11/17/2021	01/17/2043
036752-AK-9	ELEVANCE HEALTH INC			1	2.A FE	4,219,480	71.2940	2,851,760	4,000,000	4,200,239	0	(5,276)	0	0	3.700	3.395	MS	43,578	148,000	02/25/2021	09/15/2049
036752-AS-2	ELEVANCE HEALTH INC			1	2.A FE	4,981,800	69.6350	3,481,750	5,000,000	4,983,165	0	381	0	0	3.600	3.620	MS	53,000	180,000	03/08/2021	03/15/2051
036752-AX-1	ELEVANCE HEALTH INC			1	2.A FE	4,999,550	101.1100	5,055,500	5,000,000	4,999,550	0	0	0	0	6.100	6.101	AO	64,389	305,000	10/26/2022	10/15/2052
03719A-AD-5	Antlia Funding LLC Class A CLO Note			2	1.B Z	19,250,000	100.0000	19,250,000	19,250,000	19,250,000	0	0	0	0	6.306	6.355	JAJO	37,091	0	12/20/2024	01/15/2038
03719A-AF-0	Antlia Funding LLC Class B CLO Note			2	1.D Z	4,375,000	100.0000	4,375,000	4,375,000	4,375,000	0	0	0	0	6.556	6.609	JAJO	8,764	0	12/20/2024	01/15/2038
03719A-AH-6	Antlia Funding LLC Class C CLO Note			2	1.G Z	2,625,000	100.0000	2,625,000	2,625,000	2,625,000	0	0	0	0	6.956	7.015	JAJO	5,579	0	12/20/2024	01/15/2038
03719A-AK-9	Antlia Funding LLC Class D CLO Note			2	2.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	8.656	8.748	JAJO	5,207	0	12/20/2024	01/15/2038
03719A-AM-5	Antlia Funding LLC Class E CLO Note			2	3.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	12.156	12.337	JAJO	7,313	0	12/20/2024	01/15/2038
037411-AW-5	APACHE CORP			2	2.C FE	1,051,450	87.5690	875,690	1,000,000	1,035,547	0	(1,571)	0	0	5.100	4.768	MS	17,000	51,000	08/25/2011	09/01/2040
03744@-AA-1	AP Moon Holdings LLC Senior Secured Notes			2	1.G PL	9,923,571	100.6740	9,990,441	9,923,571	9,923,571	0	0	0	0	7.125	7.125	JUN	375,132	0	06/18/2024	06/20/2049
037833-AL-4	APPLE INC			1	1.B FE	2,313,640	82.9050	1,658,100	2,000,000	2,274,287	0	(11,222)	0	0	3.850	2.882	MN	12,192	77,000	05/06/2021	05/04/2043
037833-AT-7	APPLE INC			1	1.B FE	3,047,310	91.6590	2,749,770	3,000,000	3,043,674	0	(1,419)	0	0	4.450	4.338	MN	20,396	133,500	05/02/2022	05/06/2044
037833-BY-5	APPLE INC			1	1.B FE	997,800	98.8420	988,420	1,000,000	999,711	0	244	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CD-0	APPLE INC			1	1.B FE	4,738,320	80.7000	3,228,000	4,000,000	4,669,072	0	(23,016)	0	0	3.850	2.795	FA	62,883	154,000	11/22/2021	08/04/2046
037833-EG-1	APPLE INC			1	1.B FE	6,979,910	59.2910	4,150,370	7,000,000	6,981,034	0	300	0	0	2.800	2.812	FA	77,856	196,000	02/01/2021	02/08/2061
037833-EK-2	APPLE INC			1	1.B FE	5,993,880	62.4190	3,745,140	6,000,000	5,994,353	0	144	0	0	2.700	2.705	FA	65,700	162,000	07/29/2021	08/05/2051
037833-EQ-9	APPLE INC			1	1.B FE	2,980,170	79.6190	2,388,570	3,000,000	2,981,038	0	372	0	0	3.950	3.988	FA	47,071	118,500	08/01/2022	08/08/2052
038413-AA-8	AQUA FINANCE TRUST 2020-AA A			4	1.A FE	306,024	94.7540	290,024	306,081	306,081	0	0	0	0	1.900	1.920	MON	226	5,816	08/19/2020	07/17/2046
038413-AB-6	AQUA FINANCE TRUST 2020-AA B			4	1.B FE	1,599,608	95.3400	1,525,539	1,600,103	1,600,008	0	95	0	0	2.790	2.812	MON	1,736	44,643	08/19/2020	07/17/2046
03842*-BU-9	AQUA PENNSYLVANIA INC			1	1.F	8,000,000	62.8190	5,025,520	8,000,000	8,000,000	0	0	0	0	3.410	3.410	JJ	136,400	272,800	12/20/2019	01/01/2053
039482-AC-8	ARCHER-DANIELS-MIDLAND C			1	1.F FE	4,923,950	59.9980	2,999,900	5,000,000	4,929,612	0	1,763	0	0	2.700	2.775	MS	39,750	135,000	09/07/2021	09/15/2051
039483-AS-1	ARCHER-DANIELS-MIDLAND DEBENTURES				1.F FE	6,363,800	109.1200	5,456,000	5,000,000	5,480,604	0	(65,752)	0	0	7.000	5.140	FA	145,833	350,000	06/12/2003	02/01/2031
039483-BL-5	ARCHER-DANIELS-MIDLAND			1	1.F FE	1,921,480	96.7270	1,934,540	2,000,000	1,984,327	0	9,359	0	0	2.500	3.002	FA	19,444	50,000	09/20/2017	08/11/2026
039653-AA-8	ARCOSA INC 144A			1	4.A FE	1,776,625	93.3440	1,633,520	1,750,000	1,761,318	0	(4,652)	0	0	4.375	4.075	AO	16,163	76,563	09/09/2021	04/15/2029
04317@-BD-9	ARTHUR J GALLAGHER & CO SENIOR NOTES			1	2.A FE	5,000,000	96.0040	4,800,215	5,000,000	5,000,000	0	0	0	0	4.340	4.340	JD	10,850	217,000	06/13/2018	06/13/2028
04621W-AE-0	ASSURED GUARANTY			1	2.A FE	2,595,975	68.9070	1,722,675	2,500,000	2,589,346	0	(2,093)	0	0	3.600	3.393	MS	26,500	90,000	08/30/2021	09/15/2051
049560-AM-7	ATMOS ENERGY CORP			1	1.E FE	6,083,116	81.5660	4,241,432	5,200,000	5,984,088	0	(29,422)	0	0	4.125	3.082	AO	45,283	214,500	06/28/2021	10/15/2044
049560-AY-1	ATMOS ENERGY CORP			1	1.E FE	6,971,020	100.7500	7,052,500	7,000,000	6,972,087	0	400	0	0	5.750	5.779	AO	84,972	402,500	09/27/2022	10/15/2052
05279#-AJ-8	AUTOLIV ASP INC SER E GTD SR NT				2.B FE	2,500,000	97.0040	2,425,103	2,500,000	2,500,000	0	0	0	0	4.940	4.440	AO	23,328	123,500	04/23/2014	04/23/2029
05369A-AA-9	AVIATION CAPITAL GROUP 144A			1	2.C FE	2,860,680	95.6620	2,869,860	3,000,000	2,953,775	0	15,122	0	0	3.500	4.082	MN	17,500	105,000	02/01/2018	11/01/2027
05523U-AL-4	BAE SYSTEMS HOLDINGS INC 144A			1	2.A FE	1,005,396	89.2150	976,904	1,095,000	1,007,809	0	2,413	0	0	4.750	5.411	AO	12,136	52,013	01/12/2024	10/07/2044
05523U-AP-5	BAE SYSTEMS HOLDINGS INC 144A			1	2.A FE	1,534,395	99.1230	1,486,845	1,500,000	1,503,003	0	(4,054)	0	0	3.850	3.565	JD	2,567	57,750	02/12/2016	12/15/2025
05526D-BT-1	BAT CAPITAL CORP			1	2.A FE	5,398,640	75.6090	4,158,495	5,500,000	5,411,966	0	3,899	0	0	3.734	3.869	MS	54,765	205,370	09/21/2021	09/25/2040
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL			1	1.F	2,638,120	92.1600	2,431,288	2,638,120	2,638,120	0	0	0	0	3.540	3.566	MON	4,151	93,389	11/21/2017	11/15/2032
057224-AZ-0	BAKER HUGHES A GE CO LLC				1.G FE	4,573,128	95.3060	4,050,505	4,250,000	4,475,620	0	(9,601)	0	0	5.125	4.645	MS	64,134	217,813	09/15/2011	09/15/2040
05723K-AE-0	BAKER HUGHES A GE CO LLC			1	1.G FE	4,943,466	96.4830	4,824,150	5,000,000	4,981,087	0	5,983	0	0	3.337	3.473	JD	7,416	166,850	02/01/2018	12/15/2027
058498-AX-4	BALL CORP			1	3.A FE	250,000	84.9670	212,418	250,000	250,000	0	0	0	0	3.125	3.124	MS	2,300	7,813	09/09/2021	09/15/2031
060505-GB-4	BANK OF AMERICA CORP			2	2.B FE	5,000,000	96.5340	4,826,700	5,000,000	5,000,000	0	0	0	0	4.375	4.375	JAJO	38,889	218,750	01/20/2022	01/01/9999
06051G-HX-0	BANK OF AMERICA			1	1.G FE	1,000,000	90.4110	904,110	1,000,000	1,000,000	0	0	0	0	2.884	2.884	AO	5,528	28,840	10/17/2019	10/22/2030
06051G-JA-8	BANK OF AMERICA			1	1.G FE	2,105,180	78.3640	1,567,280	2,000,000	2,095,269	0	(2,239)	0	0	4.083	3.788	MS	22,910	81,660	03/25/2020	03/20/2051
06051G-JN-0	BANK OF AMERICA			1	1.G FE	2,000,000	70.4810	1,409,620	2,000,000	2,000,000	0	0	0	0	3.483	3.417	MS	20,898	69,660	03/08/2021	03/13/2052
06051G-JW-0	BANK OF AMERICA			1	1.G FE	2,035,460	74.8920	1,497,840	2,000,000	2,030,590	0	(1,415)	0	0	3.311	3.136	AO	12,692	66,220	05/14/2021	04/22/2042
06051G-KA-6	BANK OF AMERICA			1	1.G FE	2,000,000	83.4070	1,668,140	2,000,000	2,000,000	0	0	0	0	2.299	2.216	JJ	20,436	45,980	07/15/2021	07/21/2032
06051G-KB-4	BANK OF AMERICA			1	1.G FE	3,000,000	63.6370	1,909,110	3,000,000	3,000,000	0	0	0	0	2.972	2.945	JJ	39,627	89,160	07/15/2021	07/21/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
06051G-LG-2	BANK OF AMERICA			1	1.E FE	2,000,000	100.4900	2,009,800	2,000,000	2,000,000	0	0	0	0	5.202	5.202	AO	19,074	104,040	04/19/2023	04/25/2029
064058-AJ-9	BANK OF NEW YORK MELLON			2	2.A FE	3,000,000	97.3330	2,919,990	3,000,000	3,000,000	0	0	0	0	3.700	3.700	MJSD	3,392	111,000	10/26/2020	01/01/9999
06406H-CQ-0	BANK OF NEW YORK MELLON			2	1.F FE	2,992,890	99.5540	2,986,620	3,000,000	2,999,359	0	705	0	0	3.950	3.975	MN	14,154	118,500	11/13/2013	11/18/2025
06406R-BM-8	BANK OF NY MELLON CORP			2	1.F FE	1,000,000	103.6000	1,036,000	1,000,000	1,000,000	0	0	0	0	5.834	5.785	AO	10,696	58,340	10/18/2022	10/25/2033
070101-E@-5	BASIN ELECTRIC POWER COOP 2011 SERIES A NOTES				1.F	989,961	95.0070	940,534	989,961	989,961	0	0	0	0	4.000	4.000	AO	9,900	39,598	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP 2015 SERIES B NOTES			1	1.F	4,847,538	91.6900	4,444,693	4,847,538	4,847,538	0	0	0	0	4.100	4.100	JD	8,833	198,749	07/07/2015	06/15/2034
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDING			1	1.D FE	17,084,950	63.6550	10,757,695	16,900,000	17,069,792	0	(4,740)	0	0	2.839	2.782	MN	61,307	479,791	08/30/2021	11/15/2050
072868-AC-6	BAYLOR UNIVERSITY			1	1.E FE	5,000,000	86.0550	4,302,750	5,000,000	5,000,000	0	0	0	0	4.019	4.019	MS	66,983	200,950	02/08/2018	03/01/2038
078167-AZ-6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURES				2.A FE	1,117,820	112.5310	1,125,310	1,000,000	1,047,227	0	(6,128)	0	0	8.350	7.356	JD	3,711	83,500	06/19/2002	12/15/2030
080555-AE-5	BELO CORPORATION DEBENTURES				3.C FE	4,621,730	104.4970	5,224,850	5,000,000	4,921,829	0	28,084	0	0	7.750	8.480	JD	32,292	387,500	04/01/2002	06/01/2027
084664-CV-1	BERSHIRE HATHAWAY FIN			1	1.C FE	1,498,800	62.8180	942,270	1,500,000	1,498,914	0	28	0	0	2.850	2.854	AO	9,025	42,750	10/05/2020	10/15/2050
092113-AN-9	BLACK HILLS CORP			1	2.A FE	8,181,022	78.8140	5,595,794	7,100,000	8,066,929	0	(31,194)	0	0	4.200	3.301	MS	87,803	298,200	06/24/2021	09/15/2046
092113-AT-6	BLACK HILLS CORP			1	2.A FE	514,235	87.3250	450,597	516,000	514,982	0	172	0	0	2.500	2.539	JD	573	12,900	06/12/2020	06/15/2030
09261H-A@-6	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES			1	2.A FE	7,000,000	96.3120	6,741,831	7,000,000	7,000,000	0	0	0	0	3.270	3.270	FA	85,202	228,900	08/17/2021	08/17/2026
097023-AG-0	BOEING CO DEBENTURES				2.C FE	5,715,240	114.8250	4,593,000	4,000,000	4,683,637	0	(79,695)	0	0	8.625	5.594	MN	44,083	345,000	06/12/2003	11/15/2031
097023-BY-0	BOEING CO			1	2.C FE	3,851,330	75.9200	3,036,800	4,000,000	3,890,101	0	6,334	0	0	3.550	3.817	MS	47,333	142,000	03/09/2018	03/01/2038
097023-BZ-7	BOEING CO			1	2.C FE	3,073,150	66.9240	2,676,960	4,000,000	3,111,922	0	18,264	0	0	3.625	5.270	MS	48,333	145,000	03/22/2023	03/01/2048
097023-CP-8	BOEING CO			1	2.C FE	4,992,150	79.6890	3,984,450	5,000,000	4,994,462	0	457	0	0	3.250	3.263	FA	67,708	162,500	07/29/2019	02/01/2035
097023-CQ-6	BOEING CO			1	2.C FE	2,500,350	68.2950	1,707,375	2,500,000	2,500,350	0	0	0	0	3.750	3.749	FA	39,063	93,750	06/08/2021	02/01/2050
097023-CR-4	BOEING CO			1	2.C FE	3,486,600	66.1240	3,306,200	5,000,000	3,511,171	0	12,700	0	0	3.950	6.003	FA	82,292	197,500	01/05/2023	08/01/2059
097023-CX-1	BOEING CO			1	2.C FE	3,000,000	92.7500	2,782,500	3,000,000	3,000,000	0	0	0	0	5.930	5.930	MN	29,650	177,900	04/30/2020	05/01/2060
10112R-BB-9	BOSTON PROPERTIES LP			1	2.B FE	2,994,450	91.8200	2,754,600	3,000,000	2,997,286	0	553	0	0	3.400	3.422	JD	2,833	102,000	06/12/2019	06/21/2029
10240*-AA-7	BOWIE ACQUISITIONS LLC				2.C PL	3,064,825	87.4230	2,679,374	3,064,825	3,064,825	0	0	0	0	3.920	3.919	JD	334	120,141	12/16/2019	09/30/2038
10334#-AS-1	BOYD WATTERSON GSA REIT SR NT SER N			1	2.C PL	6,000,000	74.6930	4,481,610	6,000,000	6,000,000	0	0	0	0	3.420	3.420	FA	85,500	205,200	02/01/2022	02/01/2037
10373Q-BQ-2	BP CAP MARKETS AMERICA			1	1.E FE	4,000,000	63.3250	2,533,000	4,000,000	4,000,000	0	0	0	0	3.379	3.379	FA	53,689	135,160	02/03/2021	02/08/2061
10373Q-BR-0	BP CAP MARKETS AMERICA			1	1.E FE	2,300,940	72.1940	2,165,820	3,000,000	2,361,272	0	24,618	0	0	3.060	4.969	JD	3,570	91,800	06/14/2022	06/17/2041
10805@-AA-2	BRIDGE INVESTMENT GROUP LLC Senior Secured Notes			1	1.G PL	3,000,000	99.2680	2,978,025	3,000,000	3,000,000	0	0	0	0	3.900	3.900	JJ	51,675	117,000	07/22/2020	07/22/2025
10805@-AB-0	BRIDGE INVESTMENT GROUP LLC Senior Secured Notes			1	1.G PL	2,950,276	97.0490	2,911,464	3,000,000	2,956,632	0	6,356	0	0	4.150	4.755	JJ	54,988	41,500	08/07/2024	07/22/2027
10806*-AA-3	BRIDGE INVESTMENT GROUP			1	1.G PL	2,000,000	95.0000	1,899,993	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JJ	46,944	100,000	07/12/2022	07/12/2032
110122-CQ-9	BRISTOL-MYERS SQUIBB			1	1.F FE	949,256	86.3860	691,088	800,000	927,360	0	(7,403)	0	0	4.125	2.744	JD	1,467	33,000	12/15/2021	06/15/2039
110122-DH-8	BRISTOL-MYERS SQUIBB			1	1.F FE	3,763,824	88.5070	3,310,162	3,740,000	3,762,058	0	(724)	0	0	4.625	4.578	MN	22,102	172,975	05/23/2022	05/15/2044
110122-DK-1	BRISTOL-MYERS SQUIBB			1	1.F FE	4,318,300	82.6560	4,132,800	5,000,000	4,349,593	0	14,291	0	0	4.350	5.342	MN	27,792	217,500	09/30/2022	11/15/2047
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	4,877,000	82.8550	4,142,750	5,000,000	4,920,309	0	12,810	0	0	1.450	1.737	MN	9,667	72,500	07/15/2021	11/13/2030
110122-DV-7	BRISTOL-MYERS SQUIBB			1	1.F FE	2,989,740	77.3450	2,320,350	3,000,000	2,990,821	0	381	0	0	3.550	3.574	MS	31,358	106,500	02/15/2022	03/15/2042
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A				1.D FE	2,794,703	95.8920	2,679,897	2,794,703	2,794,703	0	0	0	0	3.800	3.817	MJSD	3,245	106,199	03/14/2018	09/20/2031
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A			1	1.D FE	3,895,263	91.8750	3,578,773	3,895,263	3,895,263	0	0	0	0	3.300	3.313	MJSD	5,713	128,544	07/15/2019	12/15/2032
11135F-BF-7	BROADCOM INC 144A			1	2.B FE	1,995,440	82.7040	1,654,080	2,000,000	1,996,797	0	350	0	0	2.600	2.622	FA	19,644	52,000	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC 144A			1	2.B FE	5,984,190	78.1450	4,688,700	6,000,000	5,986,602	0	603	0	0	3.500	3.518	FA	79,333	210,000	01/11/2021	02/15/2041
11135F-BP-5	BROADCOM INC 144A			1	2.B FE	2,016,640	81.7090	1,634,180	2,000,000	2,013,556	0	(1,064)	0	0	3.137	3.062	MN	8,017	62,740	12/17/2021	11/15/2035
118230-AR-2	BUCKEYE PARTNERS LP			1	3.C FE	2,985,090	95.4500	2,863,500	3,000,000	2,995,027	0	1,574	0	0	4.125	4.186	JD	10,313	123,750	11/09/2017	12/01/2027
12189L-BG-5	BURLINGTON NORTHERN SANTA FE			1	1.F FE	1,995,440	68.6210	1,372,420	2,000,000	1,995,762	0	98	0	0	3.300	3.312	MS	19,433	66,000	03/29/2021	09/15/2051
12470@-AC-8	CA & NY PROP SALE REIT 2 LLC SENIOR UNSECURED NOTES			1	2.A	6,000,000	79.4560	4,767,344	6,000,000	6,000,000	0	0	0	0	2.650	2.650	JJ	76,850	159,000	01/07/2021	01/07/2033
1248EP-CE-1	CCO HLDGS LLC/CAP CORP 144A			1	3.C FE	1,545,000	89.8780	1,348,170	1,500,000	1,519,443	0	(5,731)	0	0	4.500	4.054	FA	25,500	67,500	03/05/2020	08/15/2030

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
12513G-BE-8	CDW LLC/CDW FINANCE			1	2.C FE	492,637	99.3830	496,915	500,000	496,666	0	4,029	0	0	4.125	6.199	MN	3,438	10,313	08/07/2024	05/01/2025
125523-AK-6	CIGNA CORP			1	2.A FE	1,936,100	85.2510	1,705,020	2,000,000	1,939,128	0	1,273	0	0	4.900	5.122	JD	4,356	98,000	08/30/2022	12/15/2048
125523-BK-5	CIGNA CORP			1	2.A FE	2,139,760	72.9160	1,458,320	2,000,000	2,126,265	0	(3,711)	0	0	3.875	3.466	AO	16,361	77,500	02/25/2021	10/15/2047
125523-BZ-2	CIGNA CORP			1	2.A FE	3,025,584	99.7880	2,993,640	3,000,000	3,004,880	0	(5,013)	0	0	4.500	4.320	FA	47,250	135,000	07/14/2020	02/25/2026
125523-CK-4	CIGNA CORP			1	2.A FE	4,028,440	65.7810	2,631,240	4,000,000	4,026,033	0	(669)	0	0	3.400	3.361	MS	40,044	136,000	02/26/2021	03/15/2050
125896-BV-1	CMS ENERGY CORP			1	2.C FE	1,500,000	87.2700	1,309,050	1,500,000	1,500,000	0	0	0	0	3.750	3.499	JD	4,688	56,250	11/19/2020	12/01/2050
12610#-AA-1	CBRE U.S. CORE PARTNERS LP			1	2.B	7,000,000	90.1870	6,313,087	7,000,000	7,000,000	0	0	0	0	3.380	3.380	AO	40,091	236,600	10/30/2019	10/30/2029
126307-BH-9	CSC HOLDINGS LLC			1	5.A FE	2,785,313	72.1260	1,983,465	2,750,000	2,772,361	0	(4,048)	0	0	4.500	4.313	MN	15,813	123,750	09/08/2021	11/15/2031
12636Y-AD-4	CRH AMERICA FINANCE INC 144A			1	2.A FE	19,298,011	83.5130	13,779,645	16,500,000	19,074,062	0	(73,264)	0	0	4.500	3.499	AO	179,438	742,500	02/07/2022	04/04/2048
126408-GW-7	CSX CORP			1	1.G FE	2,200,531	90.5820	1,680,296	1,855,000	2,142,821	0	(12,275)	0	0	4.750	3.524	MN	7,587	88,113	12/12/2019	05/30/2042
126408-GY-3	CSX CORP			1	1.G FE	8,131,980	82.1760	6,163,200	7,500,000	8,064,423	0	(21,830)	0	0	4.100	3.536	MS	90,542	307,500	11/17/2021	03/15/2044
126408-HC-0	CSX CORP			1	1.G FE	4,543,720	77.7950	3,111,800	4,000,000	4,496,578	0	(12,910)	0	0	3.950	3.220	MN	26,333	158,000	02/26/2021	05/01/2050
126408-HF-3	CSX CORP			1	1.G FE	8,110,018	76.9660	5,502,299	7,149,000	7,995,836	0	(28,425)	0	0	3.800	3.035	MN	45,277	271,662	12/18/2020	11/01/2046
126408-HK-2	CSX CORP			1	1.G FE	1,581,668	82.4130	1,307,894	1,587,000	1,582,385	0	114	0	0	4.300	4.320	MS	22,747	68,241	02/15/2018	03/01/2048
126650-CY-4	CVS CORP CTL			1	2.B FE	996,140	86.5520	865,520	1,000,000	997,088	0	155	0	0	4.780	4.810	MS	12,747	47,800	03/07/2018	03/25/2038
126650-DJ-6	CVS CORP			1	2.B FE	3,397,080	91.6440	2,749,320	3,000,000	3,243,042	0	(45,807)	0	0	3.750	2.037	AO	28,125	112,500	07/15/2021	04/01/2030
126650-DK-3	CVS CORP			1	2.B FE	2,262,500	78.1920	1,563,840	2,000,000	2,226,596	0	(11,917)	0	0	4.125	3.158	AO	20,625	82,500	11/16/2021	04/01/2040
127055-AK-7	CABOT CORP			1	2.B FE	1,996,980	97.5380	1,950,760	2,000,000	1,999,412	0	331	0	0	3.400	3.418	MS	20,022	68,000	09/06/2016	09/15/2026
12737#-AB-7	CSFV CORE II LLC			1	1.F PL	12,000,000	80.7170	9,685,999	12,000,000	12,000,000	0	0	0	0	2.920	2.920	AO	87,600	350,400	04/01/2021	04/01/2033
134429-BH-1	CAMPBELL SOUP COMPANY			1	2.B FE	5,172,910	86.3350	4,316,750	5,000,000	5,162,329	0	(4,256)	0	0	4.800	4.564	MS	70,667	240,000	03/08/2022	03/15/2048
134429-BK-4	CAMPBELL SOUP COMPANY			1	2.B FE	3,131,580	64.4750	1,934,250	3,000,000	3,119,369	0	(3,253)	0	0	3.125	2.899	AO	17,448	93,750	01/20/2021	04/24/2050
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	2,644,753	96.5580	2,558,787	2,650,000	2,648,167	0	550	0	0	3.800	3.824	JJ	42,238	100,700	01/25/2018	01/31/2028
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			2	2.A FE	998,470	97.3710	973,710	1,000,000	999,440	0	223	0	0	3.650	3.675	MN	5,069	36,500	05/06/2020	05/11/2027
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,973,700	82.9620	1,659,240	2,000,000	1,996,906	0	4,741	0	0	2.618	2.655	MN	8,581	52,360	11/16/2021	11/02/2032
14040H-CZ-6	CAPITAL ONE FINANCIAL CORP			2	2.A FE	2,000,000	103.2930	2,065,860	2,000,000	2,000,000	0	0	0	0	6.312	6.312	JD	8,065	126,240	06/05/2023	06/08/2029
141781-BK-9	CARGILL INC 144A			1	1.F FE	6,965,070	93.9630	6,577,410	7,000,000	6,983,242	0	3,492	0	0	3.250	3.309	MN	24,014	227,500	05/20/2019	05/23/2029
141781-BX-1	CARGILL INC 144A			1	1.F FE	1,991,380	82.9700	1,659,400	2,000,000	1,991,779	0	154	0	0	4.375	4.401	AO	16,771	87,500	04/19/2022	04/22/2052
14448C-BC-7	CARRIER GLOBAL CORP			1	2.B FE	1,012,033	103.5970	1,035,970	1,000,000	1,011,195	0	(838)	0	0	5.900	5.739	MS	17,372	46,708	02/23/2024	03/15/2034
148288-AD-5	Cassiopeia Funding LLC Class A CLO Note			2	1.B Z	19,250,000	100.0000	19,250,000	19,250,000	19,250,000	0	0	0	0	6.306	6.355	JAJO	37,091	0	12/20/2024	01/15/2038
148288-AF-0	Cassiopeia Funding LLC Class B CLO Note			2	1.D Z	4,375,000	100.0000	4,375,000	4,375,000	4,375,000	0	0	0	0	6.556	6.609	JAJO	8,764	0	12/20/2024	01/15/2038
148288-AH-6	Cassiopeia Funding LLC Class C CLO Note			2	1.G Z	2,625,000	100.0000	2,625,000	2,625,000	2,625,000	0	0	0	0	6.956	7.015	JAJO	5,579	0	12/20/2024	01/15/2038
148288-AK-9	Cassiopeia Funding LLC Class D CLO Note			2	2.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	8.656	8.748	JAJO	5,207	0	12/20/2024	01/15/2038
148288-AM-5	Cassiopeia Funding LLC Class E CLO Note			2	3.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	12.156	12.337	JAJO	7,313	0	12/20/2024	01/15/2038
149123-CF-6	CATERPILLAR INC			1	1.F FE	14,632,490	69.4930	9,034,090	13,000,000	14,492,649	0	(43,823)	0	0	3.250	2.607	MS	119,708	422,500	09/16/2021	09/19/2049
149123-CJ-8	CATERPILLAR INC			1	1.F FE	790,832	69.1530	549,075	794,000	791,151	0	72	0	0	3.250	3.271	AO	5,878	25,805	04/06/2020	04/09/2050
151895-E@-4	CENTERPOINT PROPERTIES TRUST			1	1.G FE	5,000,000	86.3840	4,319,186	5,000,000	5,000,000	0	0	0	0	3.320	3.320	MN	25,361	166,000	11/06/2019	11/06/2031
15189X-AM-0	CENTERPOINT ENERGY HOUSTON			1	1.F FE	3,429,120	77.4240	2,322,720	3,000,000	3,373,891	0	(17,124)	0	0	3.550	2.639	FA	44,375	106,500	09/01/2021	08/01/2042
15189X-AW-8	CENTERPOINT ENERGY HOUSTON			1	1.F FE	4,980,150	68.6370	3,431,850	5,000,000	4,981,786	0	427	0	0	3.350	3.371	AO	41,875	167,500	03/08/2021	04/01/2051
15189X-BF-4	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,993,460	97.6990	1,953,980	2,000,000	1,993,470	0	10	0	0	5.050	5.092	MS	15,992	0	10/30/2024	03/01/2035
161175-BZ-6	CHARTER COMM OPT LLC			1	2.C FE	2,986,320	68.5730	2,057,190	3,000,000	2,988,124	0	526	0	0	3.500	3.532	JD	8,750	105,000	02/18/2021	06/01/2041
161175-CE-2	CHARTER COMM OPT LLC			1	2.C FE	4,962,650	68.0010	3,400,050	5,000,000	4,966,808	0	1,386	0	0	3.500	3.552	MS	58,333	175,000	09/27/2021	03/01/2042
16412X-AL-9	CHENIERE CORP CHRISTI HD			1	2.B FE	3,026,735	79.7250	2,391,750	3,000,000	3,023,312	0	(1,298)	0	0	2.742	2.677	JD	229	82,260	04/27/2022	12/31/2039
166754-AS-0	CHEVRON PHILLIPS CHEM CO 144A			1	1.G FE	5,979,680	96.3150	5,778,900	6,000,000	5,992,250	0	2,091	0	0	3.700	3.741	JD	18,500	222,000	02/28/2018	06/01/2028
166756-AQ-9	NOBLE ENERGY INC				1.D FE	1,341,423	107.9350	1,403,155	1,300,000	1,317,004	0	(6,739)	0	0	8.000	7.357	AO	26,000	104,000	01/06/2021	04/01/2027
166764-BL-3	CHEVRON CORP			1	1.C FE	2,003,340	98.1030	1,962,060	2,000,000	2,000,396	0	(434)	0	0	2.954	2.931	MN	7,385	59,080	06/27/2017	05/16/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
166764-BZ-2	CHEVRON CORP			1	1.D FE	2,617,585	74.4780	1,861,950	2,500,000	2,600,107	0	(5,438)	0	0	2.978	2.650	MN	10,340	74,450	09/08/2021	05/11/2040
167885-A@-1	CHICAGO PARKING METERS INC SENIOR SECURED NOTE			1	2.C PL	7,000,000	99.4140	6,958,958	7,000,000	7,000,000	0	0	0	0	4.930	4.930	MJSD	959	345,100	01/30/2019	12/30/2025
17136M-AB-8	CHURCH & DWIGHT CO INC			1	2.A FE	9,995,100	90.6860	9,068,600	10,000,000	9,995,520	0	75	0	0	5.000	5.003	JD	22,222	500,000	05/18/2022	06/15/2052
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	1,120,820	105.8540	1,058,540	1,000,000	1,108,077	0	(5,234)	0	0	5.900	4.835	FA	22,289	59,000	06/15/2022	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	2,139,120	100.9170	2,018,340	2,000,000	2,126,867	0	(5,599)	0	0	5.500	4.899	JJ	50,722	110,000	09/15/2022	01/15/2040
172967-JM-4	CITIGROUP INC SERIES P			2	3.A FE	2,500,000	100.0210	2,500,525	2,500,000	2,500,000	0	0	0	0	5.950	5.950	MN	19,007	148,750	04/20/2015	01/01/9999
172967-ME-8	CITIGROUP INC			1	1.G FE	413,000	95.5190	394,493	413,000	413,000	0	0	0	0	3.980	3.980	MS	4,612	16,437	03/13/2019	03/20/2030
172967-MK-4	CITIGROUP INC			2	3.A FE	1,000,000	99.4950	994,950	1,000,000	1,000,000	0	0	0	0	4.700	4.700	JJ	19,714	47,000	01/15/2020	01/01/9999
172967-MS-7	CITIGROUP INC			1	1.G FE	1,007,350	87.1920	871,920	1,000,000	1,004,844	0	(826)	0	0	2.572	2.448	JD	2,000	25,720	11/12/2021	06/03/2031
172967-NF-4	CITIGROUP INC			1	1.G FE	4,889,950	70.0750	3,503,750	5,000,000	4,919,303	0	6,518	0	0	2.904	2.995	MN	23,393	145,200	11/16/2021	11/03/2042
18055#-BB-7	CLARION LION PROPERITES FUND SENIOR NOTE SERIES Z			1	2.A	3,000,000	94.4370	2,833,104	3,000,000	3,000,000	0	0	0	0	4.390	4.390	FA	54,875	131,700	02/01/2019	02/01/2030
184496-AP-2	CLEAN HARBORS INC 144A			1	3.A FE	417,259	96.0860	396,835	413,000	414,060	0	(648)	0	0	5.125	4.950	JJ	9,760	21,166	06/19/2019	07/15/2029
18685@-AF-9	CLIFFWATER CORPORATION Senior Secured Notes			1	1.C PL	7,000,000	100.5380	7,037,685	7,000,000	7,000,000	0	0	0	0	5.500	5.500	JJ	173,250	385,000	09/30/2022	07/19/2026
18685@-AP-7	CLIFFWATER CORPORATION Senior Secured Notes			1	1.C PL	5,000,000	104.7950	5,239,747	5,000,000	5,000,000	0	0	0	0	6.770	6.770	FA	138,221	338,500	08/04/2023	08/04/2028
18685@-AV-4	CLIFFWATER CORPORATION Senior Secured Notes			1	1.C PL	7,000,000	111.8030	7,826,235	7,000,000	7,000,000	0	0	0	0	7.400	7.400	JJ	231,661	303,606	12/19/2023	01/20/2034
191216-DL-1	COCA-COLA BOTTLING UNITED INC			1	1.E FE	18,088,540	65.9110	11,204,870	17,000,000	18,004,247	0	(26,468)	0	0	3.000	2.683	MS	164,333	510,000	09/15/2021	03/05/2051
191216-DQ-0	COCA-COLA BOTTLING UNITED INC			1	1.E FE	6,187,960	72.7260	4,363,560	6,000,000	6,163,509	0	(7,897)	0	0	2.875	2.668	MN	26,833	172,500	12/08/2021	05/05/2041
195674-J#-4	COLONIAL GAS COMPANY SENIOR UNSECURED NOTES			1	2.A	3,000,000	94.0960	2,822,875	3,000,000	3,000,000	0	0	0	0	3.130	3.130	AO	22,432	93,900	10/05/2017	10/05/2027
195869-AG-7	COLONIAL PIPELINE CO 144A SENIOR NOTES				1.G FE	2,276,948	112.9570	2,564,124	2,270,000	2,273,709	0	(340)	0	0	7.630	7.602	MN	14,915	173,201	04/02/2002	04/15/2032
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	2,935,431	99.7560	2,992,680	3,000,000	2,996,408	0	8,394	0	0	4.500	4.796	JD	11,250	135,000	05/12/2016	06/01/2025
20030N-BS-9	COMCAST CORP			2	1.G FE	998,120	98.5180	985,180	1,000,000	999,751	0	207	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016	03/01/2026
20030N-BU-4	COMCAST CORP			1	1.G FE	3,180,660	70.2800	2,108,400	3,000,000	3,162,168	0	(5,430)	0	0	3.400	3.050	JJ	47,033	102,000	06/10/2021	07/15/2046
20030N-CC-3	COMCAST CORP			1	1.G FE	2,038,824	75.8600	1,365,480	1,800,000	2,015,056	0	(6,506)	0	0	3.969	3.215	MN	11,907	71,442	02/26/2021	11/01/2047
20030N-CY-5	COMCAST CORP			1	1.G FE	6,039,100	75.8290	4,549,740	6,000,000	6,034,022	0	(1,923)	0	0	3.250	3.199	MN	32,500	195,000	11/22/2021	11/01/2039
20030N-DH-1	COMCAST CORP			1	1.G FE	1,184,447	80.5030	1,107,721	1,376,000	1,202,852	0	7,482	0	0	3.750	4.934	AO	12,900	51,600	06/14/2022	04/01/2040
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	1,520,000	88.4440	1,326,660	1,500,000	1,510,976	0	(2,429)	0	0	3.875	3.682	FA	21,958	58,125	01/20/2021	02/15/2031
20268J-AB-9	COMMONSPIRIT HEALTH			1	1.G FE	2,400,000	93.2170	2,237,208	2,400,000	2,400,000	0	0	0	0	3.347	3.347	AO	20,082	80,328	08/07/2019	10/01/2029
20268J-AD-5	COMMONSPIRIT HEALTH			1	1.E FE	2,987,010	74.5000	2,235,000	3,000,000	2,988,556	0	274	0	0	3.817	3.841	AO	28,628	114,510	09/12/2019	10/01/2049
202795-JT-8	COMMONWEALTH EDISON			1	1.F FE	9,986,400	65.0510	6,505,100	10,000,000	9,987,549	0	303	0	0	3.125	3.132	MS	92,014	312,500	03/02/2021	03/15/2051
202795-JU-5	COMMONWEALTH EDISON			1	1.F FE	4,998,950	59.1020	2,955,100	5,000,000	4,999,080	0	23	0	0	2.750	2.751	MS	45,833	137,500	08/05/2021	09/01/2051
20826F-AC-0	CONOCOPHILLIPS COMPANY			1	1.F FE	5,382,350	83.7270	4,186,350	5,000,000	5,349,803	0	(12,067)	0	0	4.300	3.787	MN	27,472	215,000	03/08/2022	11/15/2044
209111-FC-2	CONSOLIDATED EDISON CO NY INC			1	1.G FE	4,287,140	80.2390	3,209,560	4,000,000	4,238,676	0	(9,814)	0	0	3.950	3.491	MS	52,667	158,000	01/28/2020	03/01/2043
209111-FH-1	CONSOLIDATED EDISON CO NY INC			1	1.G FE	969,390	76.6290	766,290	1,000,000	974,035	0	750	0	0	3.850	4.032	JD	1,711	38,500	02/14/2018	06/15/2046
209111-FW-8	CONSOLIDATED EDISON CO NY INC			1	1.G FE	6,937,770	69.9180	4,894,260	7,000,000	6,941,654	0	804	0	0	3.700	3.743	MN	33,094	259,000	11/05/2019	11/15/2059
209111-GB-3	CONSOLIDATED EDISON CO NY INC			1	1.G FE	4,979,950	68.0020	3,400,100	5,000,000	4,980,835	0	250	0	0	3.600	3.619	JD	8,000	180,000	06/03/2021	06/15/2061
21036P-AZ-1	CONSTELLATION BRANDS			1	2.B FE	3,522,480	77.6520	2,329,560	3,000,000	3,477,199	0	(14,349)	0	0	4.100	3.115	FA	46,467	123,000	09/21/2021	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS			1	2.C FE	1,996,240	99.8150	1,996,300	2,000,000	1,999,477	0	578	0	0	4.400	4.431	MN	11,244	88,000	10/22/2018	11/15/2025
210518-DN-3	CONSUMERS ENERGY CO			1	1.F FE	2,997,480	60.7350	1,822,050	3,000,000	2,997,670	0	57	0	0	2.650	2.654	FA	30,033	79,500	08/02/2021	08/15/2052
210518-DQ-6	CONSUMERS ENERGY CO			1	1.E FE	2,997,870	80.7160	2,421,480	3,000,000	2,998,036	0	37	0	0	4.200	4.204	MS	42,000	126,000	08/01/2022	09/01/2052
219350-AW-5	CORNING INC				2.A FE	963,100	88.9890	889,890	1,000,000	971,962	0	1,012	0	0	4.750	4.995	MS	13,986	47,500	12/31/2013	03/15/2042
219350-BK-0	CORNING INC			1	2.A FE	3,954,689	93.7120	3,748,480	4,000,000	3,956,946	0	867	0	0	5.350	5.431	MN	27,344	214,000	09/08/2022	11/15/2048
22279#-AE-4	COUSINS PROPERTIES INCORPORATE SENIOR NOTE			1	2.B	10,000,000	92.9990	9,299,935	10,000,000	10,000,000	0	0	0	0	3.950	3.950	JJ	192,014	395,000	06/19/2019	07/06/2029
224044-CS-4	COX COMMUNICATIONS INC 144A			1	2.B FE	2,047,540	99.4740	1,989,480	2,000,000	2,043,736	0	(3,804)	0	0	5.700	5.368	JD	5,067	114,000	01/16/2024	06/15/2033
225480-AA-9	CREDIT OPPOR PARTNERS JV LLC SENIOR UNSECURED NOTES			1	2.B PL	3,000,000	97.0800	2,912,405	3,000,000	3,000,000	0	0	0	0	3.620	3.620	FA	40,423	108,600	08/17/2021	08/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A			1	1.F FE	4,662,708	99.4890	4,626,239	4,650,000	4,649,668	0	872	0	0	3.663	3.619	MON	7,570	170,330	08/14/2018	05/15/2025
22822V-AP-6	CROWN CASTLE INTL CORP			1	2.B FE	3,377,430	74.8780	2,246,340	3,000,000	3,343,496	0	(9,056)	0	0	4.000	3.312	MN	15,333	120,000	01/20/2021	11/15/2049
22822V-AU-5	CROWN CASTLE INTL CORP			1	2.B FE	1,026,130	65.2190	652,190	1,000,000	1,023,833	0	(604)	0	0	3.250	3.114	JJ	14,986	32,500	12/23/2020	01/15/2051
22822V-AX-9	CROWN CASTLE INTL CORP			1	2.B FE	4,445,390	69.6110	3,132,495	4,500,000	4,452,468	0	2,239	0	0	2.900	2.982	AO	32,625	130,500	12/14/2021	04/01/2041
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT				1.D PL	2,415,463	90.8050	2,193,360	2,415,463	2,415,463	0	0	0	0	4.070	4.105	MON	4,369	98,309	03/12/2015	05/15/2034
23331A-BS-7	DR HORTON INC			1	2.A FE	4,950,250	96.6130	4,830,650	5,000,000	4,951,779	0	1,529	0	0	5.000	5.125	AO	95,139	0	08/07/2024	10/15/2034
23338V-AF-3	DTE ELECTRIC CO			1	1.E FE	4,364,470	76.3500	3,435,750	4,500,000	4,352,464	0	967	0	0	3.700	3.852	JD	13,875	166,500	09/30/2022	06/01/2046
23338V-AP-1	DTE ELECTRIC CO			1	1.E FE	2,974,950	68.4880	2,054,640	3,000,000	2,976,920	0	547	0	0	3.250	3.294	AO	24,375	97,500	03/22/2021	04/01/2051
23338V-AT-3	DTE ELECTRIC CO			1	1.E FE	2,994,480	97.0910	2,912,730	3,000,000	2,994,807	0	77	0	0	5.400	5.412	AO	40,500	162,000	02/27/2023	04/01/2053
23386#-AR-3	DAIRY FARMERS OF AMERICA INC SENIOR NOTE			1	2.B FE	4,000,000	99.1750	3,967,016	4,000,000	4,000,000	0	0	0	0	4.660	4.656	JJ	90,611	186,400	01/03/2019	01/03/2026
23389@-AA-9	DAIRYLAND POWER COOPERATIVE				1.G	1,825,000	69.1490	1,261,969	1,825,000	1,825,000	0	0	0	0	3.420	3.419	MJSD	173	62,415	03/12/2013	03/30/2043
240019-BV-0	DAYTON PWR & LT CO			1	2.A FE	4,838,316	74.0770	3,259,388	4,400,000	4,799,237	0	(10,670)	0	0	3.950	3.393	JD	7,724	173,800	02/22/2021	06/15/2049
24703T-AD-8	DELL INT LLC / EMC CORP			1	2.B FE	303,805	101.4960	299,413	295,000	297,430	0	(1,916)	0	0	6.020	5.300	JD	789	17,759	06/15/2021	06/15/2026
247109-BT-7	DELMARVA PWR & LIGHT CO			1	1.F FE	1,866,720	80.5840	1,289,344	1,600,000	1,829,089	0	(8,174)	0	0	4.150	3.173	MN	8,484	66,400	02/05/2020	05/15/2045
24715@-AZ-7	DELOITTE LLP			1	1.F YE	1,943,106	93.0820	1,861,632	2,000,000	1,944,420	0	1,314	0	0	5.320	5.618	MN	9,458	53,200	08/07/2024	05/30/2038
24736@-AA-7	DELTA AIRLINES 2020-1B EETC				2.C PL	2,380,374	103.5120	2,418,365	2,336,310	2,376,548	0	(3,826)	0	0	8.000	6.953	JD	10,903	149,524	08/07/2024	06/10/2027
24736X-AA-6	DELTA AIRLINES 2015-1 AA			1	1.F FE	2,482,009	97.0970	2,359,954	2,430,512	2,447,467	0	(5,558)	0	0	3.625	3.307	JJ	36,956	88,106	06/01/2017	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1 A			1	2.B FE	4,927,403	96.2160	4,677,142	4,861,085	4,884,224	0	(7,574)	0	0	3.875	3.656	JJ	79,010	188,367	03/16/2018	07/30/2027
25461L-AA-0	DIRECTV HOLDINGS/FING 144A			1	3.B FE	2,580,000	97.5360	2,438,400	2,500,000	2,528,242	0	(16,304)	0	0	5.875	5.140	FA	55,486	146,875	12/06/2021	08/15/2027
254687-FM-3	WALT DISNEY COMPANY (THE)			1	1.G FE	998,060	62.4220	624,220	1,000,000	998,223	0	50	0	0	2.750	2.760	MS	9,167	27,500	09/02/2021	09/01/2049
254687-FR-2	WALT DISNEY COMPANY (THE)			1	1.F FE	6,690,702	92.4660	6,090,735	6,587,000	6,679,851	0	(4,402)	0	0	4.625	4.493	MS	82,932	304,649	04/28/2022	03/23/2040
254687-FZ-4	WALT DISNEY COMPANY (THE)			1	1.F FE	10,110,858	73.5640	6,767,888	9,200,000	10,031,635	0	(21,466)	0	0	3.600	3.083	JJ	154,560	331,200	05/28/2021	01/13/2051
254687-GA-8	WALT DISNEY COMPANY (THE)			1	1.F FE	2,995,710	72.6780	2,180,340	3,000,000	2,995,943	0	54	0	0	3.800	3.807	MN	15,200	114,000	05/11/2020	05/13/2060
25746U-DK-2	DOMINION ENERGY INC			1	2.B FE	2,997,360	73.7450	2,212,350	3,000,000	2,997,751	0	103	0	0	3.300	3.306	AO	20,900	99,000	03/24/2021	04/15/2041
260543-CE-1	DOW CHEMICAL CO			1	2.B FE	3,085,164	92.9180	2,973,376	3,200,000	3,091,490	0	3,213	0	0	5.250	5.544	MN	21,467	168,000	10/24/2022	11/15/2041
260543-CG-6	DOW CHEMICAL CO			1	2.B FE	3,645,870	82.1290	2,463,870	3,000,000	3,554,798	0	(24,045)	0	0	4.375	3.001	MN	16,771	131,250	01/13/2021	11/15/2042
260543-DD-2	DOW CHEMICAL CO			1	2.B FE	1,985,200	68.7380	1,374,760	2,000,000	1,986,657	0	307	0	0	3.600	3.640	MN	9,200	72,000	08/17/2020	11/15/2050
260543-DH-3	DOW CHEMICAL CO			1	2.B FE	9,986,700	110.1780	11,017,800	10,000,000	9,987,653	0	138	0	0	6.900	6.910	MN	88,167	690,000	10/24/2022	05/15/2053
26078J-AE-0	DUPONT DE NEMOURS INC			1	2.A FE	1,347,313	100.4170	1,129,691	1,125,000	1,301,012	0	(9,937)	0	0	5.319	3.814	MN	7,646	59,839	12/20/2019	11/15/2038
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	5,840,950	82.4390	4,121,950	5,000,000	5,754,836	0	(23,527)	0	0	4.420	3.421	JD	9,822	221,000	02/24/2021	12/15/2046
263901-AD-2	DUKE ENERGY INDIANA INC			1	1.F FE	3,327,000	82.0670	2,462,010	3,000,000	3,270,226	0	(11,775)	0	0	4.200	3.484	MS	37,100	126,000	10/21/2019	03/15/2042
26442C-AR-5	DUKE ENERGY CAROLINAS			1	1.F FE	2,994,543	77.9690	2,105,163	2,700,000	2,963,997	0	(8,866)	0	0	3.875	3.224	MS	30,806	104,625	05/20/2021	03/15/2046
26442C-AT-1	DUKE ENERGY CAROLINAS			1	1.F FE	5,521,625	74.1660	3,522,885	4,750,000	5,448,055	0	(22,108)	0	0	3.700	2.812	JD	14,646	175,750	07/16/2021	12/01/2047
26443C-AQ-6	DUKE UNIVERSITY HEALTH			1	1.D FE	6,000,000	76.5710	4,594,260	6,000,000	6,000,000	0	0	0	0	3.162	3.162	JD	15,810	189,720	01/07/2020	06/01/2042
26444B-AC-8	DUKE ENERGY PROGRESS NC A-3				1.A FE	1,999,952	74.2600	1,485,200	2,000,000	1,999,991	0	(4)	0	0	2.799	2.799	JJ	27,990	55,980	11/17/2021	07/01/2041
26875P-AN-1	EOG RESOURCES INC			1	1.G FE	456,175	88.9730	367,458	413,000	447,589	0	(3,033)	0	0	3.900	2.907	AO	4,027	16,107	01/31/2022	04/01/2035
26884U-A@-8	EPR PROPERTIES SERIES B GTD SENIOR NOTES			1	2.C FE	7,500,000	98.2780	7,370,878	7,500,000	7,500,000	0	0	0	0	4.560	4.560	FA	122,550	342,000	08/22/2016	08/22/2026
27616#-AH-8	EASTERLY GOVT PROPERTIES LP SENIOR NOTE SERIES B			1	2.B FE	8,000,000	85.7700	6,861,626	8,000,000	8,000,000	0	0	0	0	2.890	2.890	AO	49,451	231,200	10/14/2021	10/14/2030
277432-AP-5	EASTMAN CHEMICAL CO			1	2.B FE	5,812,850	84.7480	4,237,400	5,000,000	5,738,275	0	(26,221)	0	0	4.650	3.583	AO	49,083	232,500	01/13/2022	10/15/2044
277432-AY-6	EASTMAN CHEMICAL CO			1	2.B FE	1,996,220	100.0380	2,000,760	2,000,000	1,996,470	0	250	0	0	5.625	5.650	FA	40,938	56,250	02/15/2024	02/20/2034
278865-BJ-8	ECOLAB INC			1	1.G FE	7,948,098	58.7870	4,702,960	8,000,000	7,950,906	0	1,004	0	0	2.750	2.780	FA	81,278	220,000	12/10/2021	08/18/2055
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LL SENIOR UNSECURED NOTES				2.B	2,000,000	89.5830	1,791,660	2,000,000	2,000,000	0	0	0	0	3.550	3.550	JD	3,747	71,000	06/12/2019	06/12/2029
291011-BS-2	EMERSON ELECTRIC CO			1	1.F FE	4,988,900	61.8180	3,090,900	5,000,000	4,989,648	0	254	0	0	2.800	2.811	JD	3,889	140,000	12/07/2021	12/21/2051
29273V-AW-0	ENERGY TRANSFER LP			1	2.B FE	248,808	96.7370	241,843	250,000	248,808	0	0	0	0	5.950	5.985	MN	1,901	11,983	01/10/2024	05/15/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
29273V-AY-6	ENERGY TRANSFER LP			1	2.B FE	996,600	99.5530	995,530	1,000,000	996,752	0	152	0	0	5.550	5.595	MN	7,092	44,708	01/10/2024	05/15/2034
29364D-AU-4	ENTERGY ARKANSAS INC			1	1.F FE	2,071,820	98.7470	1,974,940	2,000,000	2,009,566	0	(9,432)	0	0	3.500	3.004	AO	17,500	70,000	10/03/2017	04/01/2026
29364N-AU-2	ENTERGY MISSISSIPPI INC			1	1.F FE	4,982,950	96.1590	4,807,950	5,000,000	4,994,489	0	1,774	0	0	3.250	3.290	JD	13,542	162,500	11/09/2017	12/01/2027
29364W-BA-5	ENTERGY LOUISIANA LLC			1	1.F FE	2,995,320	91.6350	2,749,050	3,000,000	2,997,083	0	295	0	0	4.000	4.014	MS	35,333	120,000	03/20/2018	03/15/2033
29364W-BD-9	ENTERGY LOUISIANA LLC			1	1.F FE	2,992,650	61.5770	1,847,310	3,000,000	2,993,422	0	166	0	0	2.900	2.912	MS	25,617	87,000	03/03/2020	03/15/2051
29366M-AA-6	ENTERGY ARKANSAS LLC			1	1.F FE	1,058,750	79.4320	794,320	1,000,000	1,054,958	0	(1,399)	0	0	4.200	3.845	AO	10,500	42,000	03/02/2022	04/01/2049
29366M-AC-2	ENTERGY ARKANSAS LLC			1	1.F FE	2,981,340	67.0940	2,012,820	3,000,000	2,982,922	0	373	0	0	3.350	3.382	JD	4,467	100,500	03/24/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC			1	1.F FE	3,240,300	74.4330	2,232,990	3,000,000	3,213,129	0	(5,693)	0	0	3.850	3.413	JD	9,625	115,500	11/13/2019	06/01/2049
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	2,746,175	103.7850	2,594,625	2,500,000	2,722,464	0	(9,767)	0	0	6.125	5.252	AO	32,326	153,125	06/10/2022	10/15/2039
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	3,105,084	85.3230	2,389,044	2,800,000	3,057,635	0	(10,181)	0	0	4.450	3.733	FA	47,071	124,600	12/20/2019	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	1,741,935	89.4880	1,342,320	1,500,000	1,707,073	0	(7,491)	0	0	4.850	3.811	MS	21,421	72,750	12/18/2019	03/15/2044
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING				1.G FE	1,007,590	99.8620	998,620	1,000,000	1,000,000	0	(806)	0	0	3.750	3.660	FA	14,167	37,500	10/10/2014	02/15/2025
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING			2	2.B FE	2,000,000	97.9610	1,959,220	2,000,000	2,000,000	0	0	0	0	5.250	5.250	FA	39,375	105,000	08/07/2017	08/16/2077
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	4,968,000	71.9760	3,598,800	5,000,000	4,969,884	0	390	0	0	3.950	3.982	JJ	82,840	197,500	01/06/2020	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING			1	1.G FE	1,984,660	65.0190	1,300,380	2,000,000	1,986,000	0	318	0	0	3.200	3.239	FA	24,178	64,000	07/30/2020	02/15/2052
30040W-AH-1	EVERSOURCE ENERGY			1	2.B FE	9,981,400	68.4580	6,845,800	10,000,000	9,983,361	0	412	0	0	3.450	3.460	JJ	159,083	345,000	01/07/2020	01/15/2050
30161N-AN-1	EXELON CORP			1	2.B FE	2,507,526	99.5840	2,489,600	2,500,000	2,499,874	0	(953)	0	0	3.950	3.907	JD	4,389	98,750	05/13/2016	06/15/2025
30161N-BH-3	EXELON CORP			1	2.B FE	3,037,934	76.1210	2,283,630	3,000,000	3,036,347	0	(749)	0	0	4.100	4.026	MS	36,217	123,000	01/12/2023	03/15/2052
30212P-BH-7	EXPEDIA INC			1	2.B FE	6,082,800	88.0970	5,285,820	6,000,000	6,054,538	0	(8,368)	0	0	2.950	2.782	MS	52,117	177,000	06/24/2021	03/15/2031
30231G-AN-2	EXXON MOBIL CORP			1	1.D FE	4,459,310	75.2280	3,009,120	4,000,000	4,410,108	0	(15,333)	0	0	3.567	2.881	MS	45,578	142,680	09/17/2021	03/06/2045
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	2,022,980	98.4750	1,969,500	2,000,000	2,002,823	0	(2,954)	0	0	3.043	2.888	MS	20,287	60,860	06/29/2017	03/01/2026
30231G-BF-8	EXXON MOBIL CORP			1	1.D FE	15,775,042	87.7580	13,845,580	15,777,000	15,765,896	0	(1,519)	0	0	4.227	4.221	MS	188,953	666,894	07/14/2022	03/19/2040
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES			1	2.B FE	3,904,500	91.5420	3,574,241	3,904,500	3,904,500	0	0	0	0	4.540	4.541	MS	44,808	177,264	11/29/2016	03/31/2038
30303M-8J-4	META PLATFORMS INC			1	1.D FE	5,078,359	84.3400	4,217,000	5,000,000	5,075,319	0	(1,433)	0	0	4.450	4.355	FA	84,056	222,500	12/29/2022	08/15/2052
30303M-8N-5	META PLATFORMS INC			1	1.D FE	1,002,560	100.1740	1,001,740	1,000,000	1,002,231	0	(215)	0	0	4.950	4.917	MN	6,325	49,500	05/02/2023	05/15/2033
30303M-8U-9	META PLATFORMS INC			1	1.D FE	1,996,200	97.3940	1,947,880	2,000,000	1,996,331	0	131	0	0	4.750	4.774	FA	37,472	0	08/07/2024	08/15/2034
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES			1	2.C FE	2,520,900	81.2940	2,049,332	2,520,900	2,520,900	0	0	0	0	3.080	3.080	JD	216	77,644	04/15/2021	06/30/2039
31428X-BB-1	FEDEX CORP			1	2.B FE	2,241,100	78.3700	1,567,400	2,000,000	2,215,832	0	(7,427)	0	0	4.100	3.357	FA	34,167	82,000	06/08/2021	02/01/2045
31428X-BE-5	FEDEX CORP			1	2.B FE	8,215,920	85.6460	5,995,220	7,000,000	8,112,711	0	(36,368)	0	0	4.750	3.638	MN	42,486	332,500	01/18/2022	11/15/2045
31620M-BU-9	FIDELITY NATIONAL INFORMATION			1	2.B FE	3,975,800	72.7270	2,909,080	4,000,000	3,979,350	0	969	0	0	3.100	3.141	MS	41,333	124,000	02/23/2021	03/01/2041
31620M-BZ-8	FIDELITY NATIONAL INFORMATION			1	2.B FE	1,999,120	96.6350	1,932,700	2,000,000	1,999,158	0	13	0	0	5.625	5.628	JJ	51,875	112,500	07/06/2022	07/15/2052
316773-DB-3	FIFTH THIRD BANCORP			2	3.A FE	2,000,000	98.8730	1,977,460	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MJSD	250	90,000	07/27/2020	01/01/9999
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A				1.B	82,841	101.2570	83,882	82,841	82,841	0	0	0	0	5.960	5.959	MN	631	4,937	10/16/2007	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B				1.B	8,153	101.2570	8,255	8,153	8,153	0	0	0	0	5.960	5.959	MN	62	486	10/16/2007	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C				1.B	51,052	101.2570	51,694	51,052	51,052	0	0	0	0	5.960	5.959	MN	389	3,049	10/16/2007	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D				1.B	20,992	101.2570	21,256	20,992	20,992	0	0	0	0	5.960	5.959	MN	160	1,251	10/16/2007	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E				1.B	27,860	101.2570	28,211	27,860	27,860	0	0	0	0	5.960	5.959	MN	212	1,660	10/16/2007	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY SERIES F				1.B	99,089	101.2570	100,335	99,089	99,089	0	0	0	0	5.960	5.951	MN	755	5,859	12/13/2007	12/13/2027
32055R-A@-6	FIRST INDUSTRIAL LP SERIES A GTED SENIOR NOTES			1	2.B FE	3,000,000	97.3700	2,921,113	3,000,000	3,000,000	0	0	0	0	4.300	4.300	AO	25,442	129,000	04/20/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL LP SERIES E GTED SENIOR NOTES			1	2.B FE	3,000,000	93.0120	2,790,365	3,000,000	3,000,000	0	0	0	0	3.970	3.970	JJ	52,272	119,100	07/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL LP SERIES C GTED SENIOR NOTES			1	2.B FE	8,000,000	94.9970	7,599,727	8,000,000	8,000,000	0	0	0	0	3.860	3.860	FA	116,658	308,800	02/15/2018	02/15/2028
337358-BD-6	FIRST UNION CORP (WACHOVIA) SUB DEBENTURES				2.B FE	11,951,189	107.2580	10,645,357	9,925,000	10,991,860	0	(72,124)	0	0	6.550	5.233	AO	137,241	650,088	06/18/2003	10/15/2035
337932-AM-9	FIRSTENERGY CORP			1	2.C FE	2,995,470	67.9660	2,038,980	3,000,000	2,995,955	0	100	0	0	3.400	3.408	MS	34,000	102,000	02/18/2020	03/01/2050
33939H-AB-5	FLEX INTERMEDIATE HOLDCO 144A			1	2.C FE	999,950	77.1010	771,010	1,000,000	999,998	0	0	0	0	4.317	4.317	JD	120	43,170	05/24/2021	12/30/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A			1	2.B FE	1,602,600	88.5910	1,419,759	1,602,600	1,602,600	0	0	0	0	4.125	4.125	MS	16,710	66,107	07/12/2016	03/31/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC			1	2.B PL	3,272,852	83.3450	2,727,760	3,272,852	3,272,852	0	0	0	0	2.920	2.919	FA	36,103	95,567	07/15/2021	08/15/2038
341081-FM-4	FLORIDA PWR & LT CO			1	1.D FE	2,056,040	98.7590	1,975,180	2,000,000	2,003,241	0	(7,678)	0	0	3.125	2.729	JD	5,208	62,500	06/27/2017	12/01/2025
341081-FQ-5	FLORIDA PWR & LT CO			1	1.D FE	3,773,512	78.6190	2,982,805	3,794,000	3,776,318	0	459	0	0	3.950	3.981	MS	49,954	149,863	02/26/2018	03/01/2048
343498-AB-7	FLOWERS FOODS INC			1	2.B FE	2,977,500	97.6330	2,928,990	3,000,000	2,995,221	0	2,610	0	0	3.500	3.595	AO	26,250	105,000	05/31/2017	10/01/2026
34490@-AG-9	FOOTBALL CLUB TERM NOTES 2020 XI-G TR CTF			1	1.F FE	5,000,000	98.1450	4,907,237	5,000,000	5,000,000	0	0	0	0	2.680	2.680	OCT	32,011	136,978	10/02/2020	10/05/2025
34490@-AK-0	FOOTBALL CLUB TERM NOTES 2020-XI-J TR CTF			1	1.F FE	3,000,000	77.1830	2,315,484	3,000,000	3,000,000	0	0	0	0	3.850	3.850	OCT	27,592	118,067	10/02/2020	10/05/2040
34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023-XV TRUST			1	1.F FE	5,000,000	94.2090	4,710,467	5,000,000	5,000,000	0	0	0	0	5.720	5.720	OCT	68,322	292,356	03/28/2023	10/05/2043
345397-XU-2	FORD MOTOR CREDIT				2.C FE	2,860,110	99.2570	2,977,710	3,000,000	2,975,547	0	22,785	0	0	4.389	5.221	JJ	63,275	131,670	04/22/2019	01/08/2026
35671D-CH-6	FREEPORT-MCMORAN COPPER & GOLD			1	2.B FE	2,100,000	97.0140	1,940,280	2,000,000	2,055,753	0	(15,800)	0	0	4.625	3.710	FA	38,542	92,500	02/03/2022	08/01/2030
361448-BN-2	GATX CAPITAL CORPORATION			1	2.B FE	2,994,930	109.8900	3,296,700	3,000,000	2,995,323	0	341	0	0	6.900	6.923	MN	34,500	206,425	10/31/2023	05/01/2034
36150J-AE-0	GBG LLC 144A			1	1.F FE	5,000,000	77.3410	3,867,050	5,000,000	5,000,000	0	0	0	0	4.100	4.135	MON	17,083	205,000	09/22/2020	09/01/2050
36209@-AA-9	GDLC FEEDER FUND, L.P.			1	2.C PL	20,529,651	100.0000	20,529,651	20,529,651	20,529,651	0	0	0	0	7.990	0.000	MJSD	0	826,843	12/17/2024	07/01/2031
362338-AQ-8	GTE SOUTHWEST INC 1ST MORTGAGE				5.B GI	3,890,355	107.0000	3,745,000	3,500,000	3,675,491	0	(18,901)	0	0	8.500	7.551	MN	38,014	297,500	05/15/2002	11/15/2031
36266G-AA-5	GE HEALTHCARE TECH INC			1	2.B FE	2,996,430	99.1010	2,973,030	3,000,000	2,996,673	0	243	0	0	4.800	4.827	FA	54,800	0	08/07/2024	08/14/2029
369550-BQ-0	GENERAL DYNAMICS			1	1.F FE	8,787,240	71.3710	6,423,390	9,000,000	8,812,278	0	8,732	0	0	2.850	3.012	JD	21,375	256,500	01/26/2022	06/01/2041
370334-CL-6	GENERAL MILLS INC			1	2.B FE	3,230,130	89.9970	2,699,910	3,000,000	3,141,057	0	(26,481)	0	0	2.875	1.892	AO	18,208	86,250	07/19/2021	04/15/2030
370334-CP-7	GENERAL MILLS INC			1	2.B FE	4,555,471	63.3290	2,602,822	4,110,000	4,521,667	0	(11,423)	0	0	3.000	2.470	FA	51,375	123,300	12/21/2021	02/01/2051
37045X-BT-2	GENERAL MOTORS FINL CO			1	2.B FE	2,030,180	98.9000	1,978,000	2,000,000	2,006,482	0	(3,605)	0	0	4.350	4.151	JJ	39,633	87,000	06/27/2017	01/17/2027
37045X-CA-2	GENERAL MOTORS FINL CO			2	3.A FE	1,000,000	96.1000	961,000	1,000,000	1,000,000	0	0	0	0	5.750	5.750	MS	14,535	57,500	09/13/2017	01/01/9999
37045X-EP-7	GENERAL MOTORS FINL CO			1	2.B FE	4,992,100	101.5010	5,075,050	5,000,000	4,993,127	0	1,027	0	0	6.100	6.120	JJ	147,417	177,917	12/04/2023	01/07/2034
373334-KN-0	GEORGIA POWER CO			1	1.G FE	6,575,110	73.5450	4,412,700	6,000,000	6,520,944	0	(14,397)	0	0	3.700	3.179	JJ	93,117	222,000	02/26/2021	01/30/2050
373334-KP-5	GEORGIA POWER CO			1	1.F FE	2,997,090	67.5240	2,025,720	3,000,000	2,997,367	0	63	0	0	3.250	3.255	MS	28,708	97,500	02/22/2021	03/15/2051
375558-BK-8	GILEAD SCIENCES INC			1	2.A FE	11,682,900	80.0110	8,001,100	10,000,000	11,504,408	0	(47,808)	0	0	4.150	3.183	MS	138,333	415,000	02/24/2021	03/01/2047
378272-BG-2	GLENCORE FUNDING LLC 144A			1	2.A FE	332,032	84.4230	296,325	351,000	337,231	0	1,806	0	0	2.625	3.280	MS	2,508	9,214	01/11/2022	09/23/2031
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP			1	1.F PL	6,000,000	85.6410	5,138,435	6,000,000	6,000,000	0	0	0	0	3.140	3.140	JD	523	188,400	11/18/2021	11/18/2031
38141G-B7-8	GOLDMAN SACHS GROUP INC			1	1.F FE	3,000,000	95.7620	2,872,860	3,000,000	3,000,000	0	0	0	0	5.016	5.016	AO	28,424	0	10/16/2024	10/23/2035
38141G-B8-6	GOLDMAN SACHS GROUP INC			1	1.F FE	3,000,000	96.6340	2,899,020	3,000,000	3,000,000	0	0	0	0	5.561	5.560	MN	19,464	0	11/12/2024	11/19/2045
38141G-YC-2	GOLDMAN SACHS GROUP INC			1	2.A FE	8,024,240	72.9230	5,833,840	8,000,000	8,020,925	0	(973)	0	0	3.210	3.133	AO	49,220	256,800	05/14/2021	04/22/2042
38141G-YK-4	GOLDMAN SACHS GROUP INC			1	2.A FE	2,000,000	69.5270	1,390,540	2,000,000	2,000,000	0	0	0	0	2.908	2.859	JJ	25,849	58,160	07/14/2021	07/21/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1	2.A FE	5,000,000	74.5740	3,728,700	5,000,000	5,000,000	0	0	0	0	3.436	3.378	FA	60,607	171,800	01/19/2022	02/24/2043
38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE SER 2022A SR NT TRANCHE C			1	2.A PL	9,000,000	96.4870	8,683,809	9,000,000	9,000,000	0	0	0	0	3.770	3.770	FA	119,698	339,300	04/21/2022	02/24/2027
38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE SER 2024A SR NT TRANCHE B			1	2.A PL	3,000,000	103.1710	3,095,132	3,000,000	3,000,000	0	0	0	0	6.610	6.610	FA	74,913	99,150	02/15/2024	02/15/2029
38869A-AC-1	GRAPHIC PACKAGING INTERN 144A			1	3.B FE	1,026,250	91.7040	917,040	1,000,000	1,013,409	0	(3,412)	0	0	3.500	3.110	MS	11,667	35,000	01/15/2021	03/01/2029
39121J-AE-0	GREAT RIVER ENERGY 144A				1.G FE	2,858,635	100.8570	3,183,320	3,156,271	3,027,924	0	6,228	0	0	6.254	7.239	JJ	98,697	197,393	08/12/2008	07/01/2038
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 144A			1	1.F FE	2,999,490	84.1470	2,524,410	3,000,000	2,999,577	0	10	0	0	4.581	4.582	MN	16,797	137,430	05/22/2018	05/17/2048
392275-AC-7	GTR ORLANDO FL AVIATION AUTH A			1	1.C FE	8,860,445	72.3720	6,412,159	8,860,000	8,860,445	0	0	0	0	3.600	3.599	AO	79,740	318,960	02/25/2022	10/01/2051
40065F-DJ-0	GUAM GOVT WTRWKS AUTH WTR & WS WATER			1	2.B FE	5,000,000	73.1520	3,657,600	5,000,000	5,000,000	0	0	0	0	3.700	3.700	JJ	92,500	185,000	08/19/2020	07/01/2043
404119-BX-6	HCA INC			1	2.C FE	994,970	95.4430	954,430	1,000,000	997,505	0	500	0	0	4.125	4.187	JD	1,833	41,250	06/05/2019	06/15/2029
404119-CB-3	HCA INC			1	2.C FE	6,965,070	64.7360	4,531,520	7,000,000	6,967,608	0	728	0	0	3.500	3.527	JJ	112,972	245,000	06/21/2021	07/15/2051
404119-CC-1	HCA INC			1	2.C FE	1,987,760	83.0390	1,660,780	2,000,000	1,991,705	0	1,157	0	0	2.375	2.444	JJ	21,903	47,500	06/21/2021	07/15/2031
404119-CU-1	HCA INC			1	2.C FE	1,996,900	98.5570	1,971,140	2,000,000	1,997,282	0	382	0	0	5.600	5.619	AO	28,000	67,822	02/20/2024	04/01/2034
404121-AK-1	HCA INC			1	2.C FE	2,995,620	97.5250	2,925,750	3,000,000	2,995,870	0	250	0	0	5.450	5.468	MS	63,129	0	08/07/2024	09/15/2034
406216-BG-5	HALLIBURTON CO			2	2.A FE	25,927	99.2030	25,793	26,000	25,993	0	8	0	0	3.800	3.834	MN	126	988	11/05/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
41242*-BW-1	NBA HARDWOOD FUNDING LL SERIES SS SENIOR NOTE			1	1.G FE	5,000,000	84.8570	4,242,833	5,000,000	5,000,000	0	0	0	0	3.290	3.290	JD	10,967	164,500	06/30/2020	06/07/2032
41242*-CC-4	NBA HARDWOOD FUNDING LL SERIES YY SENIOR NOTE			1	1.G FE	1,000,000	73.0170	730,167	1,000,000	1,000,000	0	0	0	0	3.610	3.610	JD	2,407	36,100	06/07/2021	06/07/2041
416515-BD-5	HARTFORD FINL SVCS GRP			1	2.A FE	1,986,120	83.7290	1,674,580	2,000,000	1,987,906	0	294	0	0	4.400	4.442	MS	25,911	88,000	03/23/2018	03/15/2048
416515-BF-0	HARTFORD FINL SVCS GRP			1	2.A FE	5,699,350	72.7890	3,639,450	5,000,000	5,638,961	0	(18,166)	0	0	3.600	2.863	FA	66,000	180,000	07/19/2021	08/19/2049
416518-AD-0	HARTFORD FINL SVCS GRP			1	2.A FE	4,956,400	62.2530	3,112,650	5,000,000	4,959,516	0	988	0	0	2.900	2.944	MS	42,694	145,000	09/16/2021	09/15/2051
418056-AZ-0	HASBRO INC			1	2.B FE	996,800	94.0430	940,430	1,000,000	998,283	0	314	0	0	3.900	3.939	MN	4,550	39,000	11/13/2019	11/19/2029
42217K-BF-2	HEALTH CARE REIT INC			1	2.A FE	999,260	99.6490	996,490	1,000,000	999,963	0	86	0	0	4.000	4.009	JD	3,333	40,000	05/20/2015	06/01/2025
42225U-AF-1	HEALTHCARE TRUST OF AMER			1	2.B FE	3,020,645	97.2050	2,916,150	3,000,000	3,005,559	0	(2,279)	0	0	3.750	3.665	JJ	56,250	112,500	06/26/2017	07/01/2027
42225U-AK-0	HEALTHCARE TRUST OF AMER			1	2.B FE	1,991,479	95.0990	1,901,980	2,000,000	1,995,059	0	1,510	0	0	3.625	3.712	JJ	33,431	72,500	07/22/2022	01/15/2028
42251#-AU-8	HEB GROCERY COMPANY SENIOR UNSECURED NOTES			1	1.G	2,000,000	88.5080	1,770,155	2,000,000	2,000,000	0	0	0	0	3.540	3.540	MS	17,897	70,800	03/30/2016	03/30/2031
427096-B#-8	HERCULES CAPITAL INC SENIOR UNSECURED NOTES			1	2.A FE	3,000,000	100.2870	3,008,618	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JD	4,000	180,000	06/23/2022	06/23/2025
427096-B*-2	HERCULES CAPITAL INC SENIOR UNSECURED NOTES			1	2.A FE	2,000,000	98.8520	1,977,039	2,000,000	2,000,000	0	0	0	0	4.500	4.500	MS	29,250	90,000	11/04/2020	03/04/2026
431282-AS-1	HIGHWOODS REALTY LP			1	2.C FE	5,984,700	88.3750	5,302,500	6,000,000	5,991,825	0	1,452	0	0	3.050	3.079	FA	69,133	183,000	09/04/2019	02/15/2030
437076-AV-4	HOME DEPOT INC			2	1.F FE	1,161,080	105.0960	1,050,960	1,000,000	1,118,250	0	(4,910)	0	0	5.950	4.866	AO	14,875	59,500	12/31/2013	04/01/2041
437076-BA-9	HOME DEPOT INC			1	1.F FE	3,029,375	84.6440	2,116,100	2,500,000	2,962,538	0	(19,785)	0	0	4.200	2.863	AO	26,250	105,000	06/25/2021	04/01/2043
437076-BZ-4	HOME DEPOT INC			1	1.F FE	508,985	67.0010	335,005	500,000	508,336	0	(227)	0	0	3.125	3.028	JD	694	15,625	01/10/2022	12/15/2049
437076-CG-5	HOME DEPOT INC			1	1.F FE	8,879,040	56.6350	5,097,150	9,000,000	8,890,723	0	2,955	0	0	2.375	2.438	MS	62,938	213,750	01/04/2021	03/15/2051
437076-CK-6	HOME DEPOT INC			1	1.F FE	5,935,800	61.0590	3,663,540	6,000,000	5,940,494	0	1,484	0	0	2.750	2.803	MS	48,583	165,000	09/07/2021	09/15/2051
437076-CQ-3	HOME DEPOT INC			1	1.F FE	489,315	72.6200	363,100	500,000	489,886	0	211	0	0	3.625	3.744	AO	3,826	18,125	03/24/2022	04/15/2052
440452-AJ-9	HORMEL FOODS CORP			1	1.G FE	8,411,410	65.2320	5,218,560	8,000,000	8,378,565	0	(9,847)	0	0	3.050	2.792	JD	18,978	244,000	07/12/2021	06/03/2051
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	205,341	99.4750	204,919	206,000	205,914	0	76	0	0	4.500	4.540	FA	3,863	9,270	10/08/2015	02/01/2026
44107T-BC-9	HOST HOTELS & RESORTS LP			1	2.C FE	4,924,300	97.9530	4,897,650	5,000,000	4,926,447	0	2,147	0	0	5.500	5.689	AO	106,181	0	08/07/2024	04/15/2035
444859-BY-7	HUMANA INC			1	2.B FE	985,250	100.8160	1,008,160	1,000,000	986,386	0	1,022	0	0	5.950	6.146	MS	17,519	50,575	11/02/2023	03/15/2034
44571A-AA-2	Hunter Point Capital GPFS Notes Class A-1			2	1.F PL	2,417,890	100.0000	2,417,890	2,417,890	2,417,890	0	0	0	0	7.632	7.632	AO	28,191	0	11/06/2024	10/22/2036
44571A-AD-6	Hunter Point Capital GPFS Notes Class B-1			2	2.C PL	1,208,945	100.0000	1,208,945	1,208,945	1,208,945	0	0	0	0	9.382	9.383	AO	17,328	0	11/06/2024	10/22/2036
446150-AX-2	HUNTINGTON BANCSHARES INC			2	2.A FE	11,872,082	81.0340	9,724,080	12,000,000	12,062,451	0	90,084	0	0	2.487	2.869	FA	112,744	298,440	05/05/2022	08/15/2036
44891A-CB-1	HYUNDAI CAPITAL SERVICES 144A			1	1.G FE	2,989,140	100.6730	3,020,190	3,000,000	2,995,286	0	3,573	0	0	5.500	5.633	MS	41,708	165,000	03/28/2023	03/30/2026
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031				1.F PL	4,686,908	93.0180	4,359,665	4,686,908	4,686,908	0	0	0	0	3.310	3.324	MJSD	431	155,137	10/15/2015	12/31/2031
449298-AN-4	ICRE REIT HOLDINGS SENIOR NOTE			1	2.B	3,000,000	95.6720	2,870,174	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,680	109,800	07/05/2017	07/05/2027
45005*-AC-4	IRG INDUSTRIAL LLC SENIOR UNSECURED NOTES			1	2.C FE	7,000,000	92.0460	6,443,224	7,000,000	7,000,000	0	0	0	0	4.480	4.480	MS	102,791	313,600	03/03/2021	03/03/2031
45005*-AD-2	IRG INDUSTRIAL LLC SENIOR UNSECURED NOTES			1	2.C FE	4,000,000	97.9560	3,918,249	4,000,000	4,000,000	0	0	0	0	3.850	3.850	MS	50,478	154,000	12/21/2021	03/03/2026
45005*-AH-3	IRG INDUSTRIAL LLC SENIOR UNSECURED NOTES			1	2.C FE	5,000,000	107.4800	5,374,024	5,000,000	5,000,000	0	0	0	0	7.890	7.887	MS	129,308	283,711	12/14/2023	03/03/2029
450636-E@-0	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTES			1	2.B FE	6,000,000	73.4010	4,404,038	6,000,000	6,000,000	0	0	0	0	3.910	3.910	MS	69,077	234,600	03/15/2022	03/17/2042
452308-AQ-2	ILLINOIS TOOLWORKS			2	1.E FE	782,090	93.6970	743,954	794,000	785,078	0	337	0	0	4.875	4.975	MS	11,397	38,708	12/31/2013	09/15/2041
454889-AU-0	INDIANA MICHIGAN POWER			1	1.G FE	2,016,640	66.0850	1,321,700	2,000,000	2,015,381	0	(378)	0	0	3.250	3.206	MN	10,833	65,000	05/28/2021	05/01/2051
455170-AB-6	INDIANA UNIV HEALTH INC			1	1.C FE	5,000,000	63.0010	3,150,050	5,000,000	5,000,000	0	0	0	0	2.852	2.852	MN	23,767	142,600	06/24/2021	11/01/2051
457187-AD-4	INGREDION INC			1	2.B FE	12,594,997	73.8040	8,487,460	11,500,000	12,508,971	0	(26,473)	0	0	3.900	3.369	JD	37,375	448,500	11/04/2021	06/01/2050
458140-AS-9	INTEL CORP			2	2.A FE	998,510	99.3560	993,560	1,000,000	999,899	0	171	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015	07/29/2025
458140-AV-2	INTEL CORP			1	2.A FE	2,827,600	71.3230	1,783,075	2,500,000	2,794,037	0	(9,644)	0	0	4.100	3.315	MN	11,958	102,500	05/11/2021	05/19/2046
458140-BG-4	INTEL CORP			1	2.A FE	5,291,242	66.0160	3,036,736	4,600,000	5,218,011	0	(19,296)	0	0	3.734	2.914	JD	10,974	171,764	01/12/2021	12/08/2047
458140-BJ-8	INTEL CORP			1	2.A FE	2,572,450	59.7450	1,493,625	2,500,000	2,566,843	0	(1,817)	0	0	3.250	3.093	MN	10,382	81,250	10/08/2021	11/15/2049
458140-BR-0	INTEL CORP			1	2.A FE	1,165,710	93.7720	937,720	1,000,000	1,100,853	0	(19,234)	0	0	3.900	1.775	MS	10,400	39,000	07/16/2021	03/25/2030
458140-BV-1	INTEL CORP			1	2.A FE	5,994,540	63.8480	3,830,880	6,000,000	5,995,264	0	221	0	0	2.800	2.806	FA	64,867	168,000	08/10/2021	08/12/2041
458140-BW-9	INTEL CORP			1	2.A FE	4,983,400	57.0870	2,854,350	5,000,000	4,984,608	0	370	0	0	3.050	3.067	FA	58,882	152,500	08/10/2021	08/12/2051
45866F-AD-6	INTERCONTINENTALEXCHANGE GROUP			1	1.G FE	4,159,360	99.2620	3,970,468	4,000,000	4,012,585	0	(18,751)	0	0	3.750	3.259	JD	12,500	150,000	02/24/2016	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
45866F-AL-8	INTERCONTINENTALEXCHANGE GROUP			1	1.G FE	2,050,770	63.8190	1,914,564	3,000,000	2,084,274	0	17,095	0	0	3.000	5.170	JD	4,000	90,000	12/27/2022	06/15/2050
45866F-AX-2	INTERCONTINENTALEXCHANGE GROUP			1	1.G FE	4,930,500	89.3500	4,467,520	5,000,000	4,933,479	0	1,106	0	0	4.950	5.040	JD	11,000	247,500	05/12/2022	06/15/2052
459200-HF-1	IBM CORP			1	1.G FE	7,254,420	81.7780	4,906,680	6,000,000	7,074,109	0	(47,547)	0	0	4.000	2.707	JD	7,333	240,000	01/19/2021	06/20/2042
459200-JH-5	IBM CORP			1	1.G FE	2,010,140	86.8970	1,737,940	2,000,000	2,009,618	0	(263)	0	0	4.700	4.664	FA	34,467	94,000	05/26/2022	02/19/2046
459200-KC-4	IBM CORP			1	1.G FE	2,916,400	80.3710	2,009,275	2,500,000	2,881,830	0	(10,041)	0	0	4.250	3.330	MN	13,576	106,250	05/25/2021	05/15/2049
459200-KK-6	IBM CORP			1	1.G FE	2,055,640	71.2980	1,425,960	2,000,000	2,047,152	0	(2,557)	0	0	2.850	2.657	MN	7,283	57,000	07/19/2021	05/15/2040
459200-KL-4	IBM CORP			1	1.G FE	2,062,640	62.9780	1,259,560	2,000,000	2,056,756	0	(1,565)	0	0	2.950	2.791	MN	7,539	59,000	01/15/2021	05/15/2050
459200-KP-5	IBM CORP			1	1.G FE	7,998,480	68.2480	5,459,840	8,000,000	7,998,569	0	32	0	0	3.430	3.431	FA	108,236	274,400	02/02/2022	02/09/2052
459200-KV-2	IBM CORP			1	1.G FE	4,930,400	89.0320	4,451,600	5,000,000	4,933,015	0	1,114	0	0	4.900	4.990	JJ	104,806	245,000	07/20/2022	07/27/2052
461070-AC-8	INTERSTATE POWER AND LIGHT				2.A FE	133,343	104.3380	130,423	125,000	129,124	0	(349)	0	0	6.450	5.962	AO	1,702	8,063	11/30/2004	10/15/2033
461070-AN-4	INTERSTATE POWER AND LIGHT			1	2.A FE	2,934,147	74.5570	1,919,843	2,575,000	2,893,550	0	(10,748)	0	0	3.700	2.914	MS	28,053	95,275	01/19/2021	09/15/2046
46284V-AN-1	IRON MOUNTAIN INC 144A			1	3.C FE	1,007,500	91.5000	915,000	1,000,000	1,003,983	0	(864)	0	0	4.500	4.393	FA	17,000	45,000	08/11/2020	02/15/2031
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE				2.A PL	5,475,891	90.5000	4,955,705	5,475,891	5,475,891	0	0	0	0	5.000	0.000	AUG	0	238,677	10/30/2024	08/31/2036
	Ares Ivy Hill XIX Pvt Credit				1.F FE	2,774,765	100.0000	2,626,806	2,626,806	2,626,806	0	0	0	(147,959)	6.694	7.673	JAJO	0	115,007	05/07/2024	12/20/2026
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit				1.E PL	73,004,299	100.0000	73,004,299	73,004,299	73,004,299	0	0	0	0	6.694	7.668	JAJO	0	1,846,464	10/10/2024	12/20/2026
46647P-AL-0	JP MORGAN CHASE & CO			1	1.F FE	4,617,520	78.2700	3,130,800	4,000,000	4,566,691	0	(16,846)	0	0	3.964	3.095	MN	20,260	158,560	11/17/2021	11/15/2048
46647P-BE-5	JP MORGAN CHASE & CO			1	1.E FE	3,023,930	90.1250	2,703,750	3,000,000	3,015,016	0	(2,931)	0	0	2.739	2.598	AO	17,347	82,170	11/12/2021	10/15/2030
46647P-BV-7	JP MORGAN CHASE & CO			1	1.F FE	1,000,000	67.6100	676,100	1,000,000	1,000,000	0	0	0	0	2.525	2.491	MN	2,946	25,250	11/12/2020	11/19/2041
46647P-CE-4	JP MORGAN CHASE & CO			1	1.F FE	3,000,000	68.4390	2,053,170	3,000,000	3,000,000	0	0	0	0	3.328	3.295	AO	19,136	99,840	04/15/2021	04/22/2052
46647P-EC-6	JP MORGAN CHASE & CO			1	1.E FE	1,000,000	99.4090	994,090	1,000,000	1,000,000	0	0	0	0	5.336	5.336	JJ	23,419	26,680	01/16/2024	01/23/2035
46647P-ER-3	JP MORGAN CHASE & CO			1	1.E FE	6,000,000	96.3890	5,783,340	6,000,000	6,000,000	0	0	0	0	4.946	4.945	AO	56,879	0	10/15/2024	10/22/2035
46657U-AB-8	Jefferies Credit Partners BDC				1.F PL	112,454,792	100.0000	112,454,792	112,454,792	112,454,792	0	0	0	0	7.128	7.966	MJSD	489,364	3,982,181	12/27/2024	12/07/2028
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL			1	2.B	6,985,722	77.3170	5,401,126	6,985,722	6,985,722	0	0	0	0	3.620	3.647	MON	11,239	252,886	01/27/2021	01/15/2041
47233W-BM-0	JEFFERIES FIN GROUP INC			1	2.B FE	1,988,740	102.2910	2,045,820	2,000,000	1,991,662	0	2,047	0	0	5.875	6.007	JJ	52,222	117,500	07/18/2023	07/21/2028
477164-AA-5	JETBLUE AIRWAYS CORP SER 1A			1	2.B FE	2,227,676	94.2250	2,086,854	2,214,756	2,223,850	0	(838)	0	0	4.000	3.909	MN	11,320	88,590	08/03/2020	11/15/2032
478160-BV-5	JOHNSON & JOHNSON			1	1.A FE	572,330	79.1270	395,635	500,000	565,685	0	(2,310)	0	0	3.700	2.854	MS	6,167	18,500	01/12/2022	03/01/2046
48121@-AG-6	JRD Holdings LLC Senior Unsecured Notes			1	2.B PL	5,000,000	91.5110	4,575,554	5,000,000	5,000,000	0	0	0	0	2.300	2.300	MN	13,736	115,000	11/18/2020	11/18/2027
48128B-AG-6	JPMORGAN CHASE & CO			2	2.B FE	3,000,000	99.8030	2,994,090	3,000,000	3,000,000	0	0	0	0	4.600	4.600	FA	57,500	138,000	01/15/2020	01/01/9999
482480-AM-2	KLA CORP			1	1.F FE	4,954,200	90.9560	4,547,800	5,000,000	4,956,176	0	728	0	0	4.950	5.009	JJ	114,125	247,500	06/21/2022	07/15/2052
48252A-AA-9	KKR GRP FIN CO VI LLC 144A			1	1.F FE	3,000,920	94.7430	2,842,290	3,000,000	3,000,381	0	(111)	0	0	3.750	3.746	JJ	56,250	112,500	06/17/2019	07/01/2029
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES			1	2.B PL	8,763,897	89.6510	7,856,923	8,763,897	8,763,897	0	0	0	0	4.000	4.000	FA	132,432	327,030	11/04/2022	08/12/2031
48305Q-AE-3	KAISER FOUNDATION HOSPITALS			1	1.D FE	6,000,000	69.6050	4,176,300	6,000,000	6,000,000	0	0	0	0	3.266	3.266	MN	32,660	195,960	10/24/2019	11/01/2049
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1	1.D FE	7,500,000	65.0230	4,876,725	7,500,000	7,500,000	0	0	0	0	3.002	3.002	JD	18,763	225,150	06/08/2021	06/01/2051
487312-AA-8	KEENAN FT DETRICK ENERGY 144A			1	1.E FE	682,303	97.9130	604,514	617,401	767,868	0	(18,144)	0	0	6.093	0.835	MN	4,807	37,618	06/07/2018	05/15/2033
491386-AL-2	AEP KENTUCKY POWER				2.B FE	4,705,000	94.9570	4,747,850	5,000,000	4,865,787	0	12,887	0	0	5.625	6.057	JD	23,438	281,250	07/01/2003	12/01/2032
491386-E*-5	KENTUCKY POWER COMPANY SENIOR UNSECURED NOTES			1	2.B YE	4,000,000	95.7420	3,829,680	4,000,000	4,000,000	0	0	0	0	3.350	3.350	MS	40,572	134,000	09/12/2017	09/12/2027
491674-BL-0	KENTUCKY UTILITIES			1	1.F FE	1,527,097	82.9870	1,078,831	1,300,000	1,501,839	0	(6,911)	0	0	4.375	3.316	AO	14,219	56,875	02/25/2021	10/01/2045
491674-BM-8	KENTUCKY UTILITIES			1	1.F FE	8,192,140	67.7630	5,421,040	8,000,000	8,174,944	0	(4,695)	0	0	3.300	3.171	JD	22,000	264,000	02/26/2021	06/01/2050
49271V-AK-6	KEURIG DR PEPPER INC			1	2.B FE	9,318,000	73.6960	5,895,680	8,000,000	9,214,103	0	(32,871)	0	0	3.800	2.935	MN	50,667	304,000	09/21/2021	05/01/2050
49326E-EJ-8	KEYCORP				2.B FE	5,125,400	89.0630	4,453,150	5,000,000	5,078,247	0	(15,495)	0	0	2.550	2.201	AO	31,875	127,500	11/16/2021	10/01/2029
494550-BF-2	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	1,641,876	104.1240	1,616,004	1,552,000	1,634,787	0	(3,106)	0	0	6.550	6.020	MS	29,932	101,656	07/25/2022	09/15/2040
494550-BK-1	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	7,135,860	94.4120	5,664,720	6,000,000	6,958,907	0	(38,890)	0	0	5.625	4.274	MS	112,500	337,500	01/22/2020	09/01/2041
494550-BP-0	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	8,602,255	87.2130	6,540,975	7,500,000	8,469,005	0	(37,427)	0	0	5.000	3.974	MS	125,000	375,000	11/22/2021	03/01/2043
494550-BU-9	KINDER MORGAN ENERGY PARTNERS			1	2.B FE	2,316,460	92.8260	1,856,520	2,000,000	2,273,663	0	(9,303)	0	0	5.500	4.416	MS	36,667	110,000	12/16/2019	03/01/2044
500255-AX-2	KOHLS CORPORATION			1	3.C FE	2,994,060	80.1230	2,403,690	3,000,000	3,043,845	0	(5,908)	0	0	4.625	4.358	MN	23,125	138,750	03/29/2021	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
501044-DF-5	KROGER CO			1	2.A FE	5,703,550	75.0660	3,753,300	5,000,000	5,637,359	0	(21,017)	0	0	3.875	3.056	AO	40,903	193,750	09/23/2021	10/15/2046
50212@-AF-4	LP 1A REIT INC SENIOR UNSECURED NOTES			1	2.A	5,000,000	91.2740	4,563,707	5,000,000	5,000,000	0	0	0	0	4.370	4.370	JD	9,711	218,500	06/15/2022	06/15/2032
50212Y-AD-6	LPL HOLDINGS INC 144A			1	2.C FE	1,753,750	94.8600	1,660,050	1,750,000	1,750,968	0	(774)	0	0	4.000	3.952	MS	20,611	70,000	03/08/2021	03/15/2029
50540R-AS-1	LABORATORY CORP OF AMERICA HLD			1	2.B FE	17,942,430	86.0920	14,635,640	17,000,000	17,833,549	0	(30,021)	0	0	4.700	4.308	FA	332,917	799,000	05/11/2022	02/01/2045
51223*-AC-8	LAKEVIEW LOAN SERVICING LLC SENIOR UNSECURED NOTES			1	1.F PL	6,000,000	98.4810	5,908,861	6,000,000	6,000,000	0	0	0	0	4.750	4.750	JJ	133,000	285,000	07/13/2021	07/13/2027
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	491,875	88.1090	440,545	500,000	494,377	0	817	0	0	3.625	3.836	AO	3,826	18,125	10/27/2021	01/15/2031
513272-AC-8	LAMB WESTON HLD 144A			1	3.C FE	100,000	97.7300	97,730	100,000	100,000	0	0	0	0	4.875	4.875	MN	623	4,875	05/07/2020	05/15/2028
513272-AE-4	LAMB WESTON HLD 144A			1	3.C FE	500,000	90.6150	453,075	500,000	500,000	0	0	0	0	4.375	4.375	JJ	9,175	21,875	10/19/2021	01/31/2032
521865-BB-0	LEAR CORP			1	2.B FE	3,092,994	91.4080	2,833,648	3,100,000	3,096,213	0	625	0	0	3.500	3.525	MN	9,343	108,500	02/20/2020	05/30/2030
521865-BC-8	LEAR CORP			1	2.B FE	1,995,640	83.5430	1,670,860	2,000,000	1,996,928	0	393	0	0	2.600	2.624	JJ	23,978	52,000	11/04/2021	01/15/2032
525015-AC-7	LEHIGH UNIVERSITY			1	1.D FE	8,000,000	59.8740	4,789,920	8,000,000	8,000,000	0	0	0	0	2.703	2.703	MN	27,631	216,240	08/13/2020	11/15/2050
527298-BU-6	LEVEL 3 FINANCING INC 144A			1	4.B FE	126,468	109.4000	125,810	115,000	123,074	0	(2,012)	0	0	10.500	8.078	MN	1,543	12,075	03/31/2023	05/15/2030
52736R-BJ-0	LEVI STRAUSS & CO 144A			1	3.A FE	1,546,875	87.6690	1,315,035	1,500,000	1,525,717	0	(5,720)	0	0	3.500	3.058	MS	17,500	52,500	02/10/2021	03/01/2031
53079E-BJ-2	LIBERTY MUTUAL GROUP 144A			1	2.B FE	4,538,360	72.8670	2,914,680	4,000,000	4,497,969	0	(12,600)	0	0	3.951	3.227	AO	33,364	158,040	08/26/2021	10/15/2050
53079E-BL-7	LIBERTY MUTUAL GROUP 144A			2	3.A FE	6,000,000	61.8600	3,711,600	6,000,000	6,000,000	0	0	0	0	4.300	4.297	FA	107,500	258,000	01/27/2021	02/01/2061
53079E-BN-3	LIBERTY MUTUAL GROUP 144A			1	2.B FE	4,988,950	92.4440	4,622,200	5,000,000	4,989,445	0	162	0	0	5.500	5.515	JD	12,222	275,000	06/01/2022	06/15/2052
534187-BJ-7	LINCOLN NATIONAL CORP			1	2.B FE	4,994,800	90.0950	4,504,750	5,000,000	4,997,231	0	501	0	0	3.050	3.062	JJ	70,319	152,500	08/12/2019	01/15/2030
534187-BL-2	LINCOLN NATIONAL CORP			1	2.B FE	3,673,530	77.5200	2,325,600	3,000,000	3,620,118	0	(16,112)	0	0	4.375	3.170	JD	5,833	131,250	07/16/2021	06/15/2050
53567@-AB-8	LINEAGE LOGISTICS LLC			1	2.A FE	5,000,000	89.8990	4,494,968	5,000,000	5,000,000	0	0	0	0	2.520	2.520	FA	45,850	126,000	08/20/2021	08/20/2028
53621@-AB-2	LION INDUSTRIAL PROPERTIES LP SR UNSEC NOTES				2.A	4,000,000	99.1950	3,967,798	4,000,000	4,000,000	0	0	0	0	4.200	4.200	MS	43,400	168,000	09/28/2015	09/28/2025
53621@-AL-0	LION INDUSTRIAL PROPERTIES LP SENIOR GUARANTEED NOTE			1	2.A	4,000,000	94.8840	3,795,360	4,000,000	4,000,000	0	0	0	0	3.700	3.700	JJ	67,833	148,000	01/16/2018	01/16/2028
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE			1	2.A	3,000,000	96.3810	2,891,434	3,000,000	3,000,000	0	0	0	0	4.420	4.420	JJ	57,092	132,600	07/26/2018	07/26/2028
539565-AD-3	LOCAL INITIATIVES SUPPOR			1	1.D FE	3,000,000	91.1170	2,733,510	3,000,000	3,000,000	0	0	0	0	4.649	4.649	MS	46,490	139,470	04/21/2017	03/01/2037
539830-AU-3	LOCKHEED MARTIN CORP			2	1.F FE	1,084,851	99.5090	995,090	1,000,000	1,058,622	0	(2,622)	0	0	5.500	4.939	MN	7,028	55,000	08/31/2011	11/15/2039
539830-BB-4	LOCKHEED MARTIN CORP			1	1.F FE	11,536,532	83.4320	8,676,928	10,400,000	11,398,907	0	(43,912)	0	0	4.070	3.321	JD	18,812	423,280	09/27/2022	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP			1	1.F FE	3,169,852	78.9110	2,209,508	2,800,000	3,132,471	0	(12,297)	0	0	3.800	2.996	MS	35,467	106,400	01/07/2022	03/01/2045
539830-BX-6	LOCKHEED MARTIN CORP			1	1.F FE	2,975,400	101.9470	3,058,410	3,000,000	2,976,180	0	296	0	0	5.700	5.756	MN	21,850	171,000	10/19/2022	11/15/2054
54233*-AF-3	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES F			1	1.F PL	8,000,000	64.2780	5,142,218	8,000,000	8,000,000	0	0	0	0	3.440	3.440	JD	12,231	275,200	12/12/2019	12/15/2049
546347-AM-7	LOUISIANA PACIFIC CORP 144A			1	3.A FE	4,000,000	92.4330	3,697,320	4,000,000	4,000,000	0	0	0	0	3.625	3.625	MS	42,694	145,000	02/25/2021	03/15/2029
548661-DZ-7	LOWES COMPANIES INC			1	2.A FE	4,098,320	62.2270	2,489,080	4,000,000	4,089,426	0	(2,381)	0	0	3.000	2.875	AO	25,333	120,000	01/21/2021	10/15/2050
548661-EE-3	LOWES COMPANIES INC			1	2.A FE	4,994,700	68.6700	3,433,500	5,000,000	4,995,370	0	215	0	0	2.800	2.807	MS	41,222	140,000	09/13/2021	09/15/2041
548661-EM-5	LOWES COMPANIES INC			1	2.A FE	2,989,290	96.1730	2,885,190	3,000,000	2,989,893	0	143	0	0	5.625	5.649	AO	35,625	168,750	09/06/2022	04/15/2053
548661-ER-4	LOWES COMPANIES INC			1	2.A FE	2,996,040	97.9950	2,939,850	3,000,000	2,996,040	0	0	0	0	5.750	5.760	JJ	86,250	172,500	03/28/2023	07/01/2053
55336V-AM-2	MPLX LP			1	2.B FE	4,934,850	87.2330	4,361,650	5,000,000	4,951,300	0	2,613	0	0	4.500	4.599	AO	47,500	225,000	02/06/2018	04/15/2038
55336V-BQ-2	MPLX LP			1	2.B FE	2,564,250	87.5480	2,188,700	2,500,000	2,540,722	0	(7,028)	0	0	2.650	2.326	FA	25,028	66,250	07/19/2021	08/15/2030
55342U-AJ-3	MPT OPER PARTNERSP/FINL			1	5.A FE	1,545,000	71.7510	1,435,020	2,000,000	1,663,433	0	56,739	0	0	4.625	9.209	FA	38,542	92,500	10/19/2022	08/01/2029
55342U-AM-6	MPT OPER PARTNERSP/FINL			1	5.A FE	2,556,250	63.1090	1,577,725	2,500,000	2,526,312	0	(7,708)	0	0	3.500	3.152	MS	25,764	87,500	12/04/2020	03/15/2031
55354G-AK-6	MSCI INC 144A			1	2.C FE	3,192,500	91.4080	2,970,760	3,250,000	3,207,610	0	6,060	0	0	3.625	3.867	MS	39,271	117,813	03/08/2022	09/01/2030
55354L-B#-5	MSD Investment Corp Series F				2.B FE	10,000,000	99.5000	9,950,000	10,000,000	10,000,000	0	0	0	0	7.110	7.116	FA	80,975	0	11/12/2024	05/20/2030
55400K-AB-1	MVW OWNER TRUST 2021-2A B				1.F FE	1,259,621	94.1650	1,265,680	1,344,109	1,266,371	0	6,751	0	0	1.830	3.928	MON	752	10,249	08/07/2024	05/20/2039
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE			1	4.C PL	2,701,015	98.8200	2,669,141	2,701,015	2,701,015	0	0	0	0	4.560	4.559	JJ	60,215	123,166	09/28/2018	09/30/2025
571748-AX-0	MARSH & MCLENNAN COS INC			1	1.G FE	1,994,580	99.8130	1,996,260	2,000,000	1,999,871	0	679	0	0	3.500	3.535	MS	21,583	70,000	02/12/2016	03/10/2025
571903-BS-1	MARRIOTT INTERNATIONAL			1	2.B FE	1,689,698	98.6340	1,676,778	1,700,000	1,690,031	0	333	0	0	5.350	5.425	MS	35,117	0	08/08/2024	03/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
573284-AQ-9	MARTIN MARIETTA MATERIAL			1	2.B FE	3,467,368	97.0550	3,396,925	3,500,000	3,475,118	0	4,296	0	0	3.450	3.759	JD	10,063	103,500	08/07/2024	06/01/2027
573284-AU-0	MARTIN MARIETTA MATERIAL			1	2.B FE	2,691,390	80.4320	2,412,960	3,000,000	2,708,142	0	6,710	0	0	4.250	4.965	JD	5,667	127,500	05/26/2022	12/15/2047
573284-AX-4	MARTIN MARIETTA MATERIAL			1	2.B FE	6,943,790	64.8200	4,537,400	7,000,000	6,947,967	0	1,222	0	0	3.200	3.242	JJ	103,289	224,000	06/21/2021	07/15/2051
573284-BA-3	MARTIN MARIETTA MATERIAL			1	2.B FE	7,444,950	98.2600	7,369,500	7,500,000	7,445,432	0	482	0	0	5.150	5.244	JD	61,156	0	10/31/2024	12/01/2034
57636Q-AT-1	MASTERCARD INC			1	1.D FE	4,952,650	64.7450	3,237,250	5,000,000	4,956,640	0	1,078	0	0	2.950	2.998	MS	43,431	147,500	03/02/2021	03/15/2051
57665R-AJ-5	MATCH GROUP INC 144A			1	3.C FE	816,828	97.1940	771,720	794,000	801,149	0	(3,111)	0	0	5.625	5.171	FA	16,873	44,663	04/23/2019	02/15/2029
57667J-AA-0	MATCH GROUP HLD II LLC 144A			1	3.C FE	250,000	85.6920	214,230	250,000	250,000	0	0	0	0	3.625	3.625	AO	2,266	9,063	09/22/2021	10/01/2031
58013M-FA-7	MCDONALDS CORPORATION			1	2.A FE	4,787,050	89.6930	4,484,650	5,000,000	4,799,127	0	5,217	0	0	4.875	5.192	JD	14,896	243,750	09/06/2022	12/09/2045
58013M-FK-5	MCDONALDS CORPORATION			1	2.A FE	5,411,350	72.1520	3,607,600	5,000,000	5,366,178	0	(9,955)	0	0	3.625	3.188	MS	60,417	181,250	03/03/2020	09/01/2049
58013M-FR-0	MCDONALDS CORPORATION			1	2.A FE	784,909	79.0730	627,840	794,000	785,707	0	180	0	0	4.200	4.268	AO	8,337	33,348	03/25/2020	04/01/2050
581557-BC-8	MCKESSON CORP			1	2.A FE	1,056,522	88.6670	970,904	1,095,000	1,059,232	0	1,073	0	0	4.883	5.153	MS	15,744	53,469	06/14/2022	03/15/2044
58155Q-AE-3	MCKESSON CORP			1	2.A FE	4,130,255	101.4420	3,628,580	3,577,000	4,077,735	0	(21,232)	0	0	6.000	4.725	MS	71,540	214,620	05/31/2022	03/01/2041
581760-AS-4	MCLAREN HEALTH CARE CORP				1.E FE	1,000,000	91.9400	919,400	1,000,000	1,000,000	0	0	0	0	4.534	4.534	MN	5,793	45,340	03/18/2015	05/15/2038
58933Y-AJ-4	MERCK & COMPANY			1	1.E FE	6,937,200	83.8120	5,028,720	6,000,000	6,841,766	0	(33,436)	0	0	4.150	3.140	MN	29,742	249,000	01/18/2022	05/18/2043
58933Y-BF-1	MERCK & COMPANY			1	1.E FE	7,993,230	60.6740	4,853,920	8,000,000	7,993,696	0	152	0	0	2.750	2.754	JD	12,833	220,000	12/15/2021	12/10/2051
58933Y-BL-8	MERCK & COMPANY			1	1.E FE	1,491,045	92.5050	1,387,575	1,500,000	1,491,459	0	258	0	0	4.900	4.946	MN	8,983	73,500	05/08/2023	05/17/2044
58933Y-BM-6	MERCK & COMPANY			1	1.E FE	1,991,980	91.0930	1,821,860	2,000,000	1,992,176	0	123	0	0	5.000	5.026	MN	12,222	100,000	05/08/2023	05/17/2053
59048@-AA-6	MESA AIRLINES 2015-1 A				1.G PL	1,689,194	98.9410	1,671,307	1,689,194	1,689,194	0	0	0	0	4.750	4.748	JJ	36,998	80,237	12/14/2015	07/15/2029
59156R-BT-4	METLIFE INC			2	2.B FE	5,000,000	99.9720	4,998,600	5,000,000	5,000,000	0	0	0	0	5.875	5.875	MS	86,493	293,750	03/20/2018	01/01/9999
59156R-CA-4	METLIFE INC			2	2.B FE	6,502,500	98.4270	6,397,755	6,500,000	6,502,500	0	0	0	0	3.850	3.849	MS	73,685	250,250	09/15/2020	01/01/9999
59156R-CC-0	METLIFE INC			1	1.G FE	1,996,580	90.4500	1,809,000	2,000,000	1,996,724	0	54	0	0	5.000	5.011	JJ	46,111	100,000	07/07/2022	07/15/2052
59217G-CK-3	MET LIFE GLOB FUNDING I 144A				1.D FE	1,994,680	95.8070	1,916,140	2,000,000	1,998,396	0	560	0	0	3.000	3.031	MS	17,000	60,000	09/13/2017	09/19/2027
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION			1	1.F	3,000,000	56.5790	1,697,370	3,000,000	3,000,000	0	0	0	0	3.020	3.020	AO	19,378	90,600	10/14/2020	10/14/2055
59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION FIRST MORTGAGE BOND			1	1.F	2,000,000	56.3680	1,127,356	2,000,000	2,000,000	0	0	0	0	2.900	2.900	FA	23,844	58,000	08/03/2021	08/03/2051
59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION FIRST MORTGAGE BOND			1	1.F	1,000,000	58.4600	584,600	1,000,000	1,000,000	0	0	0	0	3.050	3.050	MN	4,321	30,500	05/10/2022	05/10/2052
595620-AP-0	MIDAMERICAN ENERGY CO			1	1.F FE	3,009,325	82.8560	2,071,400	2,500,000	2,952,782	0	(15,348)	0	0	4.250	3.067	MN	17,708	106,250	02/22/2021	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1	1.F FE	6,083,950	78.2940	3,914,700	5,000,000	5,978,012	0	(31,785)	0	0	3.950	2.761	FA	82,292	197,500	07/16/2021	08/01/2047
595620-AV-7	MIDAMERICAN ENERGY CO			1	1.F FE	4,971,800	67.4050	3,370,250	5,000,000	4,974,918	0	639	0	0	3.150	3.179	AO	33,250	157,500	10/01/2019	04/15/2050
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES				1.G PL	139,558	99.8510	139,351	139,558	139,558	0	0	0	0	5.330	5.365	MJSD	21	7,438	08/26/2010	06/30/2027
60081H-B@-6	MILLIKEN & COMPANY SENIOR NOTE SER E			1	2.B	5,000,000	73.3400	3,667,015	5,000,000	5,000,000	0	0	0	0	3.010	3.010	AO	31,772	150,500	10/15/2021	10/15/2036
605417-CD-4	MISSISSIPPI PWR CO			1	1.G FE	4,946,700	65.4300	3,271,500	5,000,000	4,950,766	0	1,169	0	0	3.100	3.155	JJ	65,014	155,000	06/24/2021	07/30/2051
615369-AS-4	MOODYS CORPORATION			1	2.A FE	998,870	99.7590	997,590	1,000,000	999,944	0	242	0	0	3.750	3.775	MS	10,104	37,500	03/20/2020	03/24/2025
615369-AT-2	MOODYS CORPORATION			1	2.A FE	1,479,315	66.6220	999,330	1,500,000	1,481,329	0	463	0	0	3.250	3.323	MN	5,552	48,750	05/12/2020	05/20/2050
615369-AV-7	MOODYS CORPORATION			1	2.A FE	13,293,315	69.3390	9,360,765	13,500,000	13,320,371	0	8,310	0	0	2.750	2.851	FA	136,125	371,250	09/16/2021	08/19/2041
615369-AY-1	MOODYS CORPORATION			1	2.A FE	4,914,100	73.5990	3,679,950	5,000,000	4,918,715	0	1,676	0	0	3.750	3.847	FA	65,625	187,500	02/22/2022	02/25/2052
617446-8Y-8	MORGAN STANLEY			1	1.E FE	4,997,180	61.1330	3,056,650	5,000,000	5,002,837	0	432	0	0	2.802	2.778	JJ	60,710	140,100	01/21/2021	01/25/2052
61747Y-ED-3	MORGAN STANLEY			1	1.E FE	5,953,980	82.8400	4,970,400	6,000,000	5,984,869	0	7,113	0	0	2.239	2.239	JJ	59,707	134,340	11/12/2021	07/21/2032
61747Y-ES-0	MORGAN STANLEY			2	2.A FE	1,000,000	97.2150	972,150	1,000,000	1,000,000	0	0	0	0	5.297	4.686	AO	10,447	52,970	04/18/2022	04/20/2037
61747Y-FU-4	MORGAN STANLEY			1	1.E FE	1,200,000	97.8880	1,174,656	1,200,000	1,200,000	0	0	0	0	4.654	4.653	AO	11,325	0	10/16/2024	10/18/2030
61772B-AC-7	MORGAN STANLEY			1	1.E FE	4,735,910	73.9880	3,329,460	4,500,000	4,703,926	0	(9,796)	0	0	3.217	2.819	AO	27,747	144,765	09/02/2021	04/22/2042
617734-A*-9	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES			1	2.C FE	1,847,778	99.4420	1,837,458	1,847,778	1,847,778	0	0	0	0	5.410	5.409	AO	18,605	99,965	10/31/2018	10/24/2028

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
	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES																				
617734-A@-7				1	2.C FE	1,128,214	99.5560	1,123,203	1,128,214	1,128,214	0	0	0	0	5.460	5.459	MS	15,913	61,601	03/28/2019	03/28/2029
61945C-AD-5	MOSAIC CO			1	2.B FE	654,692	99.1300	613,615	619,000	640,169	0	(2,000)	0	0	5.450	4.946	MN	4,311	33,736	04/05/2016	11/15/2033
623115-AC-6	MT SINAI HOSPITAL			1	2.B FE	5,000,000	82.7990	4,139,950	5,000,000	5,000,000	0	0	0	0	3.831	3.830	JJ	95,775	191,550	12/14/2017	07/01/2035
626738-AE-8	MURPHY OIL USA INC			1	3.B FE	2,145,000	94.9820	1,899,640	2,000,000	2,042,820	0	(24,344)	0	0	4.750	3.246	MS	27,972	95,000	01/15/2021	09/15/2029
62927@-AC-2	NHL US FUNDING LP TERM NOTES			1	2.B PL	3,065,421	99.2680	3,042,974	3,065,421	3,065,421	0	0	0	0	3.980	3.997	MJSD	6,439	122,004	07/12/2018	07/12/2025
629377-CH-3	NRG ENERGY INC 144A			1	3.B FE	1,060,000	97.2030	972,030	1,000,000	1,021,508	0	(10,111)	0	0	5.250	3.939	JD	2,333	52,500	06/16/2021	06/15/2029
629377-CS-9	NRG ENERGY INC 144A			1	3.B FE	1,500,000	87.4030	1,311,045	1,500,000	1,500,000	0	0	0	0	3.875	3.875	FA	21,958	58,125	08/09/2021	02/15/2032
62963#-AK-7	NRP (OPERATING) LLC SERIES J No RJ 9				3.A	225,259	98.5810	222,062	225,259	225,259	0	0	0	0	5.030	5.030	JD	944	11,331	06/15/2011	12/01/2026
636180-BR-1	NATIONAL FUEL GAS CO			1	2.C FE	499,695	86.2960	431,480	500,000	499,803	0	29	0	0	2.950	2.957	MS	4,917	14,750	02/09/2021	03/01/2031
63636#-AB-2	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE			1	2.A PL	3,000,000	95.5490	2,866,464	3,000,000	3,000,000	0	0	0	0	3.610	3.611	JD	4,813	108,300	08/10/2017	08/10/2027
63636#-AF-3	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTES			1	2.A PL	2,000,000	95.4040	1,908,085	2,000,000	2,000,000	0	0	0	0	3.020	3.020	JD	2,684	60,400	01/06/2021	01/06/2027
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES			1	1.C FE	3,139,454	91.5120	2,872,983	3,139,454	3,139,454	0	0	0	0	3.600	3.600	MN	14,441	113,020	12/06/2016	11/15/2033
637432-NG-6	NATIONAL RURAL UTILITIES COOP			1	1.E FE	1,540,650	98.8240	1,482,360	1,500,000	1,503,311	0	(5,508)	0	0	3.250	2.869	MN	8,125	48,750	07/21/2017	11/01/2025
637432-NP-6	NATIONAL RURAL UTILITIES COOP			1	1.E FE	1,994,120	96.0550	1,921,100	2,000,000	1,997,959	0	614	0	0	3.400	3.435	FA	27,200	68,000	01/31/2018	02/07/2028
641062-AZ-7	NESTLE HOLDINGS INC 144A			1	1.D FE	5,954,340	60.1740	3,610,440	6,000,000	5,957,781	0	1,076	0	0	2.625	2.662	MS	46,813	157,500	09/07/2021	09/14/2051
644188-BF-0	NEW ENGLAND POWER CO 144A			1	1.G FE	5,224,120	74.4970	3,724,850	5,000,000	5,203,901	0	(6,794)	0	0	3.800	3.518	JD	13,722	190,000	01/14/2021	12/05/2047
644188-BG-8	NEW ENGLAND POWER CO 144A			1	1.G FE	1,766,780	60.0390	1,200,780	2,000,000	1,784,531	0	5,139	0	0	2.807	3.441	AO	13,255	56,140	05/21/2021	10/06/2050
644239-AY-1	NEW ENGLAND TEL & TEL DEBENTURES				2.A FE	5,205,000	110.3030	5,515,150	5,000,000	5,071,254	0	(11,733)	0	0	7.875	7.520	MN	50,313	393,750	05/13/2002	11/15/2029
647551-C*-9	NEW MOUNTAIN FINANCE CORP SENIOR UNSECURED NOTES			1	2.C PL	4,000,000	98.1480	3,925,925	4,000,000	4,000,000	0	0	0	0	3.875	3.875	JJ	65,444	155,000	01/29/2021	01/29/2026
649840-CQ-6	NY STATE ELECTRIC & GAS 144A			1	1.G FE	2,022,540	96.9570	1,939,140	2,000,000	2,004,602	0	(2,612)	0	0	3.250	3.109	JD	5,417	65,000	05/31/2017	12/01/2026
650119-AP-5	NEW YORK UNIVERSITY				1.D FE	1,587,000	95.1140	1,509,459	1,587,000	1,587,000	0	0	0	0	3.271	3.271	JJ	25,955	51,911	04/10/2015	07/01/2027
	NEXUS GAS TRANSMISSION, LLC Senior Unsecured Notes																				
65342*-AA-8				1	2.B PL	5,000,000	99.1830	4,959,136	5,000,000	5,000,000	0	0	0	0	5.360	5.360	MN	44,667	268,000	05/01/2023	05/01/2028
655844-BQ-0	NORFOLK SOUTHERN CORP			1	2.A FE	2,890,575	85.0680	2,126,700	2,500,000	2,836,681	0	(11,496)	0	0	4.450	3.506	JD	4,944	111,250	12/19/2019	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP			1	2.A FE	3,801,800	86.9560	2,782,592	3,200,000	3,721,853	0	(17,069)	0	0	4.650	3.527	JJ	68,613	148,800	12/19/2019	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORP			1	2.A FE	5,816,550	76.9900	3,849,500	5,000,000	5,740,451	0	(22,951)	0	0	3.942	3.025	MN	32,850	197,100	07/16/2021	11/01/2047
655844-CD-8	NORFOLK SOUTHERN CORP			1	2.A FE	3,468,115	69.5530	2,434,355	3,500,000	3,471,548	0	716	0	0	3.400	3.449	MN	19,833	119,000	10/24/2019	11/01/2049
655844-CH-9	NORFOLK SOUTHERN CORP			1	2.A FE	3,222,510	63.2510	1,897,530	3,000,000	3,205,767	0	(4,351)	0	0	3.155	2.814	MN	12,094	94,650	12/18/2020	05/15/2055
655844-CL-0	NORFOLK SOUTHERN CORP			1	2.A FE	6,944,420	62.0330	4,342,310	7,000,000	6,948,499	0	1,259	0	0	2.900	2.940	FA	71,050	203,000	08/16/2021	08/25/2051
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC				1.G	2,005,320	96.1210	1,927,534	2,005,320	2,005,320	0	0	0	0	4.200	4.200	MN	14,037	84,223	10/08/2014	05/01/2030
665228-J*-4	NORTHERN ILLINOIS GAS CO			1	1.D	4,000,000	55.0900	2,203,600	4,000,000	4,000,000	0	0	0	0	2.870	2.870	MN	14,669	114,800	11/06/2020	11/06/2060
665772-CV-9	NORTHERN STATES PWR-MINN			1	1.E FE	2,978,370	84.1770	2,525,310	3,000,000	2,979,423	0	373	0	0	4.500	4.544	JD	11,250	135,000	05/02/2022	06/01/2052
665859-AS-3	NORTHERN TRUST CORP			2	1.F FE	592,616	95.9700	594,054	619,000	637,224	0	(4,811)	0	0	3.375	3.787	MN	3,076	20,891	04/25/2018	05/08/2032
665859-AX-2	NORTHERN TRUST CORP			2	1.F FE	1,992,920	105.5290	2,110,580	2,000,000	1,994,112	0	570	0	0	6.125	6.173	MN	20,076	122,500	10/26/2022	11/02/2032
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	1,890,600	89.7420	1,794,840	2,000,000	1,898,031	0	3,250	0	0	4.750	5.183	JD	7,917	95,000	09/06/2022	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1	2.A FE	3,515,040	78.6040	2,358,120	3,000,000	3,469,744	0	(14,547)	0	0	4.030	3.056	AO	25,523	120,900	10/07/2021	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1	2.A FE	4,437,923	95.8040	4,062,090	4,240,000	4,418,155	0	(8,127)	0	0	5.150	4.752	MN	36,393	218,360	06/09/2022	05/01/2040
666807-CJ-9	NORTHROP GRUMMAN CORP			1	2.A FE	2,987,670	89.4550	2,683,650	3,000,000	2,988,241	0	188	0	0	4.950	4.976	MS	43,725	148,500	02/06/2023	03/15/2053
667274-AB-0	NORTHWELL HEALTHCARE INC			1	1.G FE	3,000,000	95.3580	2,860,740	3,000,000	3,000,000	0	0	0	0	3.391	3.391	MN	16,955	101,730	09/19/2017	11/01/2027
667274-AD-6	NORTHWELL HEALTHCARE INC			1	1.G FE	3,000,000	74.1920	2,225,760	3,000,000	3,000,000	0	0	0	0	3.809	3.809	MN	19,045	114,270	09/17/2019	11/01/2049
668103-AC-8	NORTHWESTERN MEMORIAL			1	1.C FE	5,000,000	61.6370	3,081,850	5,000,000	5,000,000	0	0	0	0	2.633	2.633	JJ	60,705	131,650	08/03/2021	07/15/2051
67021C-AM-9	NSTAR ELECTRIC CO			1	1.G FE	2,023,460	96.7480	1,934,960	2,000,000	2,005,834	0	(2,680)	0	0	3.200	3.054	MN	8,178	64,000	10/02/2017	05/15/2027
67021C-AS-6	NSTAR ELECTRIC CO			1	1.F FE	2,980,980	83.8340	2,515,020	3,000,000	2,981,868	0	326	0	0	4.550	4.589	JD	11,375	136,500	05/12/2022	06/01/2052
670346-AU-9	NUCOR CORP			1	1.G FE	6,653,830	59.4990	4,164,930	7,000,000	6,671,558	0	6,119	0	0	2.979	3.220	JD	9,268	208,530	01/11/2022	12/15/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO 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
670346-AW-5	NUCOR CORP			1	1.G FE	6,289,637	74.1800	4,709,688	6,349,000	6,292,874	0	1,142	0	0	3.850	3.903	AO	61,109	244,437	03/02/2022	04/01/2052
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR UNSECURED NOTES			1	1.G FE	5,000,000	74.2800	3,714,024	5,000,000	5,000,000	0	0	0	0	3.060	3.060	JJ	67,575	153,000	01/12/2022	01/12/2037
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	2.C FE	2,260,000	98.9840	1,979,680	2,000,000	2,233,220	0	(9,985)	0	0	6.200	5.089	MS	36,511	124,000	03/09/2022	03/15/2040
675232-AB-8	OCEANEERING INTL INC			1	3.C FE	2,260,000	98.7280	2,221,380	2,250,000	2,253,640	0	(1,077)	0	0	6.000	5.940	FA	56,250	135,000	02/01/2018	02/01/2028
675553-A@-0	OCHSNER CLINIC FOUNDATION SERIES B SENIOR SECURED NOTES			1	1.C FE	2,000,000	78.5460	1,570,923	2,000,000	2,000,000	0	0	0	0	4.130	4.130	MN	10,554	82,600	06/25/2020	05/15/2045
67740Q-AG-1	CONSTELLATION INSURANCE INC 144A			1	2.C FE	15,159,000	97.6400	15,915,320	16,300,000	15,287,742	0	120,842	0	0	6.625	7.890	MN	179,979	1,079,875	12/06/2023	05/01/2031
67740Q-AH-9	CONSTELLATION INSURANCE INC 144A			1	2.C FE	28,751,420	97.3350	29,052,551	29,848,000	28,876,369	0	118,911	0	0	6.800	7.583	JJ	885,159	1,354,832	07/10/2024	01/24/2030
679574-AH-6	OLD DOMINION ELEC FIRST MORTGAGE				1.E FE	6,102	100.1890	6,113	6,102	6,102	0	0	0	0	5.676	5.677	JD	29	346	07/23/2003	12/01/2028
680223-AL-8	OLD REPUBLIC INTL CORP			1	2.B FE	11,377,606	70.6300	9,181,900	13,000,000	11,445,002	0	26,940	0	0	3.850	4.618	JD	27,806	500,500	07/27/2022	06/11/2051
680665-AJ-5	OLIN CORP			1	3.A FE	1,977,500	97.9530	1,959,060	2,000,000	1,992,421	0	2,551	0	0	5.125	5.277	MS	30,181	102,500	04/06/2018	09/15/2027
68233J-CH-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,986,712	83.8590	4,192,950	5,000,000	4,986,903	0	182	0	0	4.600	4.617	JD	19,167	230,000	01/20/2023	06/01/2052
68233J-CM-4	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,547,332	89.4070	3,129,245	3,500,000	3,545,598	0	(795)	0	0	4.950	4.863	MS	51,013	173,250	01/20/2023	09/15/2052
682441-AB-6	ONEAMERICA FINL PARTNERS 144A			1	1.G FE	21,251,724	73.4840	15,358,156	20,900,000	21,219,428	0	(9,156)	0	0	4.250	4.142	AO	187,519	888,250	05/27/2022	10/15/2050
682680-AY-9	ONEOK INC			1	2.B FE	2,109,326	93.0470	1,971,666	2,119,000	2,114,109	0	953	0	0	3.400	3.454	MS	24,015	72,046	08/15/2019	09/01/2029
682680-BC-6	ONEOK INC			1	2.B FE	2,995,560	78.9250	2,367,750	3,000,000	2,995,957	0	85	0	0	4.500	4.509	MS	39,750	135,000	03/05/2020	03/15/2050
682680-BV-4	ONEOK INC			1	2.B FE	2,965,491	89.5110	2,685,330	3,000,000	2,966,182	0	691	0	0	5.150	5.245	AO	32,617	154,500	02/27/2024	10/15/2043
682680-BX-0	ONEOK INC			1	2.B FE	1,101,370	77.0750	770,750	1,000,000	1,098,740	0	(2,630)	0	0	4.250	3.581	MS	12,514	42,500	02/27/2024	09/15/2046
682680-BY-8	ONEOK INC			1	2.B FE	3,385,238	75.9270	2,277,810	3,000,000	3,375,667	0	(9,571)	0	0	4.200	3.394	AO	30,800	126,000	02/27/2024	10/03/2047
682680-BZ-5	ONEOK INC			1	2.B FE	3,371,410	83.4770	2,504,310	3,000,000	3,363,631	0	(7,779)	0	0	4.850	4.047	FA	60,625	72,750	02/27/2024	02/01/2049
682680-CA-9	ONEOK INC			1	2.B FE	1,603,154	72.2000	1,083,000	1,500,000	1,601,003	0	(2,151)	0	0	3.950	3.537	MS	19,750	29,625	03/01/2024	03/01/2050
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	2,004,375	92.2350	1,844,700	2,000,000	2,001,594	0	(893)	0	0	3.875	3.826	MS	22,819	77,500	09/02/2021	09/15/2028
68389X-BP-9	ORACLE CORP			1	2.B FE	3,186,240	83.5440	2,506,320	3,000,000	3,156,012	0	(10,083)	0	0	3.800	3.285	MN	14,567	114,000	11/22/2021	11/15/2037
68389X-BW-4	ORACLE CORP			1	2.B FE	4,267,280	78.2340	3,129,360	4,000,000	4,228,947	0	(12,086)	0	0	3.600	3.113	AO	36,000	144,000	09/15/2021	04/01/2040
68389X-BZ-7	ORACLE CORP			1	2.B FE	5,368,300	78.0350	3,901,750	5,000,000	5,319,082	0	(15,511)	0	0	3.650	3.133	MS	48,667	182,500	09/15/2021	03/25/2041
685947-AD-5	Orion Funding LLC Class A CLO Note			2	1.B Z	19,250,000	100.0000	19,250,000	19,250,000	19,250,000	0	0	0	0	6.306	6.355	JAJO	37,091	0	12/20/2024	01/15/2038
685947-AF-0	Orion Funding LLC Class B CLO Note			2	1.D Z	4,375,000	100.0000	4,375,000	4,375,000	4,375,000	0	0	0	0	6.556	6.609	JAJO	8,764	0	12/20/2024	01/15/2038
685947-AH-6	Orion Funding LLC Class C CLO Note			2	1.G Z	2,625,000	100.0000	2,625,000	2,625,000	2,625,000	0	0	0	0	6.956	7.015	JAJO	5,579	0	12/20/2024	01/15/2038
685947-AK-9	Orion Funding LLC Class D CLO Note			2	2.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	8.656	8.748	JAJO	5,207	0	12/20/2024	01/15/2038
685947-AM-5	Orion Funding LLC Class E CLO Note			2	3.C Z	1,968,750	100.0000	1,968,750	1,968,750	1,968,750	0	0	0	0	12.156	12.337	JAJO	7,313	0	12/20/2024	01/15/2038
68622T-AA-9	ORGANON FINANCE 1 LLC 144A			1	3.B FE	1,022,500	94.0370	940,370	1,000,000	1,006,513	0	(4,716)	0	0	4.125	3.617	AO	6,990	41,250	06/09/2021	04/30/2028
686514-AE-0	ORLANDO HEALTH OBL GRP			1	1.E FE	3,000,000	95.9360	2,878,080	3,000,000	3,000,000	0	0	0	0	3.777	3.776	AO	28,328	113,310	01/30/2018	10/01/2028
68902V-AM-9	OTIS WORLDWIDE CORP			1	2.B FE	4,007,872	69.1490	2,765,960	4,000,000	4,007,065	0	(182)	0	0	3.362	3.351	FA	50,804	134,480	09/08/2020	02/15/2050
68964*-AT-8	OTTER TAIL POWER COMPANY SER 2021B SR UNSECD NT			1	1.G	8,000,000	66.7650	5,341,200	8,000,000	8,000,000	0	0	0	0	3.690	3.690	MN	26,240	295,200	11/29/2021	11/29/2051
693304-BA-4	PECO ENERGY CO			1	1.E FE	1,997,640	64.7380	1,294,760	2,000,000	1,997,844	0	53	0	0	3.050	3.056	MS	17,961	61,000	03/01/2021	03/15/2051
693342-AE-7	PG&E WILDFIRE RECOVERY				1.A FE	9,999,656	88.8860	8,888,600	10,000,000	9,999,641	0	61	0	0	4.674	4.674	JD	38,950	467,400	05/03/2022	12/01/2051
693475-AQ-8	PNC FINANCIAL SERVICES GROUP			2	2.B FE	1,537,500	98.6500	1,479,750	1,500,000	1,537,500	0	0	0	0	5.000	4.878	MN	12,500	75,000	05/16/2017	01/01/9999
693475-AT-2	PNC FINANCIAL SERVICES GROUP			2	1.G FE	2,494,900	96.4980	2,412,450	2,500,000	2,498,637	0	543	0	0	3.150	3.174	MN	9,188	78,750	05/16/2017	05/19/2027
693475-BC-8	PNC FINANCIAL SERVICES GROUP			2	2.B FE	1,820,000	94.1090	1,882,180	2,000,000	1,820,000	0	0	0	0	3.400	3.736	MJSD	3,022	68,000	02/11/2022	01/01/9999
693475-BF-1	PNC FINANCIAL SERVICES GROUP			2	2.B FE	2,000,000	100.6810	2,013,620	2,000,000	2,000,000	0	0	0	0	6.200	6.200	MJSD	5,511	124,000	08/16/2022	01/01/9999
693475-BP-9	PNC FINANCIAL SERVICES GROUP			2	2.B FE	3,000,000	101.1910	3,035,730	3,000,000	3,000,000	0	0	0	0	6.250	6.250	MJSD	8,333	187,500	02/02/2023	01/01/9999
693475-BU-8	PNC FINANCIAL SERVICES GROUP			2	1.G FE	1,000,000	109.1990	1,091,990	1,000,000	1,000,000	0	0	0	0	6.875	6.874	AO	13,559	68,750	10/17/2023	10/20/2034
693475-CA-1	PNC FINANCIAL SERVICES GROUP			1	1.G FE	4,000,000	97.3600	3,894,400	4,000,000	4,000,000	0	0	0	0	4.812	4.812	AO	37,427	0	10/16/2024	10/21/2032
693506-BR-7	PPG INDUSTRIES			1	2.A FE	1,073,070	90.9990	909,990	1,000,000	1,042,131	0	(9,179)	0	0	2.800	1.794	FA	10,578	28,000	07/19/2021	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
69352P-AT-0	PPL CORPORATION			1	2.A FE	2,984,580	98.5080	2,955,240	3,000,000	2,985,116	0	536	0	0	5.250	5.316	MS	62,125	0	08/06/2024	09/01/2034
69353R-EQ-7	PNC BANK NA			2	1.F FE	2,044,035	99.3710	1,987,420	2,000,000	2,002,140	0	(6,223)	0	0	3.250	2.929	JD	5,417	65,000	08/10/2017	06/01/2025
69431*-AC-8	PRESTON HOLLOW COMMUNITY CAPIT			1	2.B FE	10,000,000	93.3830	9,338,322	10,000,000	10,000,000	0	0	0	0	4.870	4.870	JD	37,878	487,000	06/03/2022	06/03/2032
695156-AW-9	PACKAGING CORP OF AMERICA			1	2.B FE	4,973,650	64.2710	3,213,550	5,000,000	4,975,531	0	583	0	0	3.050	3.077	AO	38,125	152,500	09/07/2021	10/01/2051
70339P-AA-7	PATTERN ENERGY OP LP/PAT 144A			1	3.C FE	2,026,250	93.9220	1,878,440	2,000,000	2,007,673	0	(4,492)	0	0	4.500	4.252	FA	34,000	90,000	07/15/2020	08/15/2028
703481-AC-5	PATTERSON-UTI ENERGY INC			1	2.C FE	2,070,000	97.6000	1,952,000	2,000,000	2,044,064	0	(8,362)	0	0	5.150	4.616	MN	13,161	103,000	09/16/2021	11/15/2029
70450Y-AM-5	PAYPAL HOLDINGS INC			1	1.G FE	4,983,850	92.4710	4,623,550	5,000,000	4,984,563	0	256	0	0	5.050	5.071	JD	21,042	252,500	05/16/2022	06/01/2052
707631-AA-5	PENN STATE HEALTH			1	1.G FE	5,000,000	71.5260	3,576,300	5,000,000	5,000,000	0	0	0	0	3.806	3.806	MN	31,717	190,300	10/29/2019	11/01/2049
708696-BZ-1	PENNSYLVANIA ELECTRIC CO 144A			1	1.G FE	1,996,180	94.1950	1,883,900	2,000,000	1,998,141	0	382	0	0	3.600	3.623	JD	6,000	72,000	05/28/2019	06/01/2029
709599-AZ-7	PENSKE TRUCK LEASING 144A			1	2.B FE	1,643,598	99.8190	1,647,014	1,650,000	1,649,805	0	1,020	0	0	3.950	4.014	MS	20,096	65,175	03/05/2018	03/10/2025
709599-BT-0	PENSKE TRUCK LEASING 144A			1	2.B FE	2,986,260	101.5330	3,045,990	3,000,000	2,990,738	0	2,464	0	0	5.550	5.653	MN	27,750	166,500	03/27/2023	05/01/2028
713448-DP-0	PEPSICO INC			1	1.E FE	18,318,363	73.4630	11,754,080	16,000,000	18,085,395	0	(72,411)	0	0	3.450	2.644	AO	130,333	552,000	09/16/2021	10/06/2046
713448-ET-1	PEPSICO INC			1	1.E FE	1,574,812	80.8580	1,283,216	1,587,000	1,577,001	0	489	0	0	3.500	3.554	MS	15,738	55,545	03/17/2020	03/19/2040
713448-FF-0	PEPSICO INC			1	1.E FE	4,992,250	69.4500	3,472,500	5,000,000	4,993,234	0	317	0	0	2.625	2.635	AO	25,521	131,250	10/06/2021	10/21/2041
713448-FG-8	PEPSICO INC			1	1.E FE	3,922,693	62.4230	2,476,945	3,968,000	3,925,921	0	1,041	0	0	2.750	2.807	AO	21,218	109,120	10/08/2021	10/21/2051
714046-AJ-8	PERKIN ELMER INC			1	2.B FE	4,999,950	68.0410	3,402,050	5,000,000	4,999,984	0	0	0	0	3.625	3.625	MS	53,368	181,250	03/04/2021	03/15/2051
71685*-AA-1	GSAM Cyclone 2024 PEV HOLDINGS 1066 AB LLC			2	1.G PL	32,670,000	99.0000	32,670,000	33,000,000	32,680,268	0	10,268	0	0	7.860	8.859	JAJO	704,712	0	09/23/2024	09/23/2031
717081-DE-0	PFIZER			1	1.F FE	7,617,899	85.4150	5,808,220	6,800,000	7,533,602	0	(29,269)	0	0	4.300	3.484	JD	12,996	292,400	08/30/2022	06/15/2043
717081-DK-6	PFIZER			1	1.F FE	2,986,560	86.5480	2,596,440	3,000,000	2,987,598	0	398	0	0	4.400	4.432	MN	16,867	132,000	05/23/2022	05/15/2044
717081-DT-7	PFIZER			1	1.F FE	1,180,978	101.1140	1,096,076	1,084,000	1,172,720	0	(3,706)	0	0	5.600	4.849	MS	17,874	60,704	09/13/2022	09/15/2040
717081-EU-3	PFIZER			1	1.F FE	940,672	84.4140	675,312	800,000	919,429	0	(7,185)	0	0	3.900	2.598	MS	9,187	31,200	12/15/2021	03/15/2039
71710T-AC-2	PG&E ENERGY RECOVERY FND				1.A FE	2,999,862	70.3360	2,110,080	3,000,000	2,999,974	0	(3)	0	0	2.822	2.822	JJ	39,038	84,660	11/04/2021	07/15/2046
718172-AP-4	PHILIP MORRIS INTERNATIONAL				1.G FE	1,401,120	86.9760	1,304,640	1,500,000	1,424,934	0	2,721	0	0	4.500	4.935	MS	18,938	67,500	12/31/2013	03/20/2042
718172-AU-3	PHILIP MORRIS INTERNATIONAL				1.G FE	6,989,625	79.1690	5,145,985	6,500,000	6,934,848	0	(17,921)	0	0	3.875	3.367	FA	90,955	251,875	12/07/2021	08/21/2042
718172-DQ-9	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,930,520	96.1450	2,884,350	3,000,000	2,931,427	0	907	0	0	4.900	5.200	MN	24,500	0	10/30/2024	11/01/2034
718546-AK-0	PHILLIPS 66			1	2.A FE	474,712	93.3050	373,220	400,000	458,414	0	(5,368)	0	0	4.650	2.862	MN	2,377	18,600	11/10/2021	11/15/2034
718547-AH-5	PHILLIPS 66			1	2.A FE	970,976	96.8420	968,420	1,000,000	974,059	0	3,084	0	0	3.750	4.642	MS	12,500	18,750	08/07/2024	03/01/2028
718547-AK-8	PHILLIPS 66			1	2.A FE	3,063,879	91.7890	2,753,670	3,000,000	3,048,105	0	(9,515)	0	0	3.150	2.781	JD	4,200	94,500	05/02/2023	12/15/2029
720186-AL-9	PIEDMONT NATURAL GAS CO			1	2.A FE	3,989,920	94.3140	3,772,560	4,000,000	3,995,133	0	1,002	0	0	3.500	3.530	JD	11,667	140,000	05/21/2019	06/01/2029
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	1,489,305	66.0960	991,440	1,500,000	1,490,345	0	237	0	0	3.350	3.388	JD	4,188	50,250	05/18/2020	06/01/2050
72147K-AJ-7	PILGRIM'S PRIDE CORP			1	2.C FE	2,035,424	92.1070	1,842,140	2,000,000	2,025,422	0	(5,375)	0	0	4.250	3.924	AO	17,944	85,000	02/17/2023	04/15/2031
72305*-AA-9	PineBridge Private Credit III Note A				1.G FE	10,689,121	100.0000	10,689,121	10,689,121	10,689,121	0	0	0	0	7.749	0.000	FMAN	0	682,072	11/25/2024	08/31/2032
72305*-AB-7	PineBridge Private Credit III Note B				2.C FE	4,863,944	100.0000	4,863,944	4,863,944	4,863,944	0	0	0	0	8.999	0.000	FMAN	0	364,200	11/25/2024	08/31/2032
723787-AQ-0	PIONEER NATURAL RESOURCE			1	1.D FE	1,957,620	85.2320	1,704,640	2,000,000	1,974,076	0	4,294	0	0	1.900	2.146	FA	14,356	38,000	01/14/2021	08/15/2030
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE			1	2.B FE	1,996,020	93.0570	1,861,140	2,000,000	1,998,016	0	360	0	0	3.550	3.572	JD	3,156	71,000	09/09/2019	12/15/2029
73020*-AK-9	PNG COMPANIES LLC SENIOR SECURED NOTES			1	1.G FE	3,000,000	94.3760	2,831,269	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	12/18/2017	12/18/2027
73420P-AB-9	PORT OF GREATER CINCINNATI SENIOR SERIES 2021				5.B GI	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.150	0.150	JD	125	1,271	06/01/2021	06/01/2026
736508-Q#-2	PORTLAND GENERAL ELEC CO FIRST MORTGAGE BONDS				1.F	2,000,000	63.7610	1,275,220	2,000,000	2,000,000	0	0	0	0	3.340	3.340	AO	14,102	66,800	10/25/2019	10/25/2049
736508-R*-5	PORTLAND GENERAL ELEC CO FIRST MORTGAGE BONDS				1.F	4,000,000	63.6370	2,545,480	4,000,000	4,000,000	0	0	0	0	3.340	3.340	JJ	61,604	133,600	11/15/2019	01/15/2050
736508-T@-1	PORTLAND GENERAL ELEC CO FIRST MORTGAGE BOND			1	1.F	4,000,000	57.8040	2,312,160	4,000,000	4,000,000	0	0	0	0	2.970	2.970	MS	30,030	118,800	09/30/2021	09/30/2051
737662-B@-4	POTOMAC EDISON			1	1.G	3,000,000	63.6500	1,909,500	3,000,000	3,000,000	0	0	0	0	3.430	3.430	JD	4,573	102,900	06/29/2020	06/15/2051
737679-C*-9	POTOMAC ELEC PWR CO			1	1.F	7,000,000	61.7700	4,323,874	7,000,000	7,000,000	0	0	0	0	3.280	3.280	MS	62,502	229,600	09/23/2020	09/23/2050
74170*-AC-3	PRIME PROPERTY FUND LLC				2.A	2,000,000	99.6020	1,992,035	2,000,000	2,000,000	0	0	0	0	4.610	4.610	FA	33,038	92,200	08/22/2013	08/22/2025
74170*-AN-9	PRIME PROPERTY FUND LLC SENIOR UNSECURED NOTES			1	2.A	2,000,000	95.7690	1,915,383	2,000,000	2,000,000	0	0	0	0	3.150	3.150	JJ	30,800	63,000	01/05/2017	01/05/2027
74170*-AR-0	PRIME PROPERTY FUND LLC SENIOR UNSECURED NOTES			1	2.A	4,000,000	95.1080	3,804,302	4,000,000	4,000,000	0	0	0	0	3.480	3.480	AO	30,933	139,200	10/11/2017	10/11/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
74170*-AU-3	PRIME PROPERTY FUND LLC SENIOR UNSECURED NOTES			1	2.A	2,000,000	94.1680	1,883,354	2,000,000	2,000,000	0	0	0	0	4.480	4.480	MN	13,191	89,600	11/08/2018	11/08/2030
74170*-AZ-2	PRIME PROPERTY FUND LLC SENIOR NOTE SERIES X			1	2.A	3,000,000	89.2640	2,677,923	3,000,000	3,000,000	0	0	0	0	3.060	3.060	JD	4,845	91,800	12/12/2019	12/12/2029
74170*-BQ-1	PRIME PROPERTY FUND LLC SENIOR NOTE SERIES LL			1	2.A	3,000,000	66.4300	1,992,903	3,000,000	3,000,000	0	0	0	0	3.000	3.000	AO	21,000	90,000	10/07/2021	10/07/2041
74256L-AU-3	PRINCIPAL LFE GLB FND II 144A				1.E FE	1,995,310	97.9020	1,958,040	2,000,000	1,999,232	0	574	0	0	3.000	3.030	AO	12,167	60,000	09/21/2017	04/18/2026
74273@-AD-5	PRIT CORE REALTY HLDGS LLC			1	1.G	3,000,000	88.3400	2,650,201	3,000,000	3,000,000	0	0	0	0	3.070	3.070	FA	35,561	92,100	02/12/2020	02/12/2030
74275#-AC-3	PRISA II LHC LLC SENIOR UNSECURED NOTES			1	2.C	6,000,000	86.1160	5,166,958	6,000,000	6,000,000	0	0	0	0	3.750	3.750	FA	83,750	225,000	09/28/2020	11/17/2032
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORT SENIOR UNSECURED NOTES			1	1.G	20,000,000	82.6220	16,524,311	20,000,000	20,000,000	0	0	0	0	2.860	2.860	AO	136,644	572,000	04/05/2022	04/05/2032
743315-AS-2	PROGRESSIVE CORP			1	1.F FE	8,266,310	80.6250	5,643,750	7,000,000	8,160,287	0	(36,996)	0	0	4.125	3.075	AO	60,958	288,750	01/19/2022	04/15/2047
743315-AT-0	PROGRESSIVE CORP			1	1.F FE	4,812,800	81.7640	3,270,560	4,000,000	4,748,115	0	(22,607)	0	0	4.200	3.052	MS	49,467	168,000	01/13/2022	03/15/2048
743315-AX-1	PROGRESSIVE CORP			1	1.F FE	3,616,590	77.6070	2,328,210	3,000,000	3,569,794	0	(15,661)	0	0	3.950	2.872	MS	31,271	118,500	11/29/2021	03/26/2050
743315-BA-0	PROGRESSIVE CORP			1	1.F FE	4,987,350	73.9750	3,698,750	5,000,000	4,988,062	0	251	0	0	3.700	3.714	MS	54,472	185,000	03/02/2022	03/15/2052
74340*-AM-6	PROLOGIS TGTD US LOGISTICS FD SERIES 2020-B SR UNSECURED NT			1	1.G FE	2,000,000	88.6900	1,773,805	2,000,000	2,000,000	0	0	0	0	3.040	3.040	JJ	29,556	60,800	01/07/2020	01/06/2030
743674-BE-2	PROTECTIVE LIFE CORP 144A			1	1.G FE	2,653,498	92.8060	2,412,956	2,600,000	2,628,453	0	(5,427)	0	0	3.400	3.152	JJ	40,762	88,400	01/14/2020	01/15/2030
743756-AE-8	PROV ST JOSEPH HLTH OBL			1	1.F FE	5,000,000	75.4450	3,772,250	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	49,125	196,500	01/30/2018	10/01/2048
743820-AB-8	PROV ST JOSEPH HLTH OBL			1	1.F FE	12,000,000	58.0210	6,962,520	12,000,000	12,000,000	0	0	0	0	2.700	2.700	AO	81,000	324,000	09/14/2021	10/01/2051
744320-AW-2	PRUDENTIAL FINANCIAL INC			2	2.B FE	3,000,000	97.1110	2,913,330	3,000,000	3,000,000	0	0	0	0	4.500	4.500	MS	39,750	135,000	09/12/2017	09/15/2047
744320-AY-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	5,951,800	76.3250	3,816,250	5,000,000	5,861,583	0	(27,094)	0	0	3.905	2.859	JD	13,017	195,250	07/15/2021	12/07/2047
744320-BJ-0	PRUDENTIAL FINANCIAL INC			1	2.B FE	5,973,750	95.2870	5,717,220	6,000,000	6,077,392	0	49,936	0	0	5.125	5.024	FA	103,354	307,500	02/24/2022	03/01/2052
744448-CM-1	PUBLIC SERVICE CO COLO			1	1.F FE	1,853,254	70.6300	1,412,600	2,000,000	1,875,555	0	3,617	0	0	3.550	3.984	JD	3,156	71,000	02/14/2018	06/15/2046
744448-CN-9	PUBLIC SERVICE CO COLO			1	1.E FE	2,858,425	74.2940	1,857,350	2,500,000	2,820,789	0	(10,206)	0	0	3.800	2.998	JD	4,222	95,000	02/22/2021	06/15/2047
744448-CX-7	PUBLIC SERVICE CO COLO			1	1.E FE	2,967,270	82.9860	2,489,580	3,000,000	2,968,759	0	564	0	0	4.500	4.567	JD	11,250	135,000	05/10/2022	06/01/2052
744448-CY-5	PUBLIC SERVICE CO COLO			1	1.E FE	2,978,940	92.9910	2,789,730	3,000,000	2,979,460	0	310	0	0	5.250	5.297	AO	39,375	157,500	03/27/2023	04/01/2053
744567-BB-3	PUBLIC SERVICE EL & GAS				1.F FE	45,481	90.4460	28,943	32,000	36,962	0	(312)	0	0	5.000	3.461	JJ	800	1,600	06/30/1951	07/01/2037
74456Q-AU-0	PUBLIC SERVICE EL & GAS			1	1.F FE	984,310	99.1940	991,940	1,000,000	985,049	0	688	0	0	5.375	5.524	MN	8,958	53,750	12/06/2023	11/01/2039
74456Q-AV-8	PUBLIC SERVICE EL & GAS			1	1.F FE	2,421,266	99.6580	2,299,110	2,307,000	2,411,323	0	(4,492)	0	0	5.500	5.069	MS	42,295	126,885	09/12/2022	03/01/2040
74456Q-BQ-8	PUBLIC SERVICE EL & GAS			1	1.F FE	12,368,885	77.9300	8,572,300	11,000,000	12,237,564	0	(42,507)	0	0	3.800	3.061	MS	139,333	418,000	01/12/2022	03/01/2046
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	2,000,000	96.2360	1,924,720	2,000,000	2,000,000	0	0	0	0	3.094	3.094	MS	18,220	61,880	09/13/2017	09/15/2027
745332-CE-4	PUGET SOUND ENERGY INC			2	1.F FE	952,170	81.7910	817,910	1,000,000	964,191	0	1,362	0	0	4.434	4.745	MN	5,666	44,340	12/31/2013	11/15/2041
745867-AW-1	PULTEGROUP INC			1	2.B FE	2,028,750	100.6120	2,012,240	2,000,000	2,004,172	0	(4,164)	0	0	5.500	5.272	MS	36,667	110,000	03/02/2018	03/01/2026
747525-BT-9	QUALCOMM INC			1	1.F FE	9,929,100	104.5980	10,459,800	10,000,000	9,931,248	0	899	0	0	6.000	6.051	MN	68,333	600,000	11/07/2022	05/20/2053
74834L-AY-6	QUEST DIAGNOSTICS			1	2.A FE	9,563,100	88.0350	8,803,500	10,000,000	9,592,537	0	11,417	0	0	4.700	5.023	MS	118,806	470,000	05/11/2022	03/30/2045
74836H-AD-9	QUESTAR PIPELINE COMPANY			2	2.A FE	1,850,800	80.2260	1,604,520	2,000,000	1,885,609	0	4,062	0	0	4.875	5.395	JD	8,125	97,500	12/31/2013	12/01/2041
74986@-AX-9	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTES			1	1.G	3,000,000	94.1730	2,825,197	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	41,745	124,200	08/31/2018	08/31/2029
74992*-AF-2	RXR REALTY LLC SENIOR SECURED NOTES			1	2.B PL	8,014,088	100.6410	8,051,300	8,000,000	8,008,371	0	(5,717)	0	0	6.750	5.909	AO	135,000	472,500	08/07/2024	07/17/2025
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS			1	2.A	5,991,813	74.6080	4,470,391	5,991,813	5,991,813	0	0	0	0	3.744	3.773	MON	13,086	224,334	02/20/2020	02/10/2049
75513E-AC-5	RAYTHEON TECH CORP			1	2.A FE	5,481,685	65.5270	3,603,985	5,500,000	5,483,682	0	412	0	0	3.125	3.142	JJ	85,938	171,875	05/14/2020	07/01/2050
75513E-CA-7	RAYTHEON TECH CORP			1	2.A FE	2,876,579	92.2400	2,577,186	2,794,000	2,865,004	0	(3,011)	0	0	4.875	4.646	AO	28,755	136,208	12/10/2020	10/15/2040
75513E-CB-5	RAYTHEON TECH CORP			1	2.A FE	1,529,977	89.2240	1,338,360	1,500,000	1,526,005	0	(1,044)	0	0	4.700	4.549	JD	3,133	70,500	12/10/2020	12/15/2041
75513E-CL-3	RAYTHEON TECH CORP			1	2.A FE	3,496,430	60.6450	2,122,575	3,500,000	3,496,741	0	81	0	0	2.820	2.825	MS	32,900	98,700	08/04/2021	09/01/2051
75820Q-AC-6	REED ELSEVIER CAPITAL MTN				2.A FE	1,414,909	100.8770	1,441,532	1,429,000	1,428,523	0	1,226	0	0	7.500	7.594	MN	13,695	107,175	03/18/2002	05/15/2025
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	2,995,110	97.6930	2,930,790	3,000,000	2,998,222	0	510	0	0	4.125	4.145	MS	36,438	123,750	02/28/2018	03/15/2028
75936L-AB-0	THE REINVESTMENT FUND			1	1.D FE	3,000,000	98.2540	2,947,620	3,000,000	3,000,000	0	0	0	0	3.513	3.513	MN	17,565	105,390	04/28/2017	11/01/2025
76169#-AJ-2	REYES HOLDINGS LLC SENIOR SECURED NOTE			1	1.G PL	4,000,000	96.1520	3,846,093	4,000,000	4,000,000	0	0	0	0	3.710	3.710	AO	30,504	148,400	10/17/2017	10/17/2028

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
76169#-AL-7	REYES HOLDINGS LLC			1	1.G PL	3,000,000	99.2410	2,977,226	3,000,000	3,000,000	0	0	0	0	4.410	4.410	JD	6,615	132,300	12/13/2018	12/13/2025
76209P-AD-5	RGA GLOBAL FUNDING 144A				1.E FE	995,990	101.1120	1,011,120	1,000,000	996,460	0	470	0	0	5.500	5.570	JJ	25,972	27,500	01/08/2024	01/11/2031
771196-BY-7	ROCHE HOLDING INC 144A			1	1.C FE	3,000,000	59.5530	1,786,590	3,000,000	3,000,000	0	0	0	0	2.607	2.607	JD	3,911	78,210	12/06/2021	12/13/2051
77313L-AB-9	ROCKETMTGE CO-ISSUER INC 144A			1	3.A FE	2,012,500	83.3780	1,667,560	2,000,000	2,008,519	0	(1,290)	0	0	4.000	3.917	AO	16,889	80,000	09/22/2021	10/15/2033
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES SENIOR SECURED NOTES				2.C PL	2,000,000	78.5060	1,570,126	2,000,000	2,000,000	0	0	0	0	2.590	2.590	MS	13,957	51,800	09/24/2020	09/24/2032
78355H-KW-8	RYDER SYSTEM INC			1	2.A FE	2,996,130	101.1190	3,033,570	3,000,000	2,997,317	0	700	0	0	5.250	5.279	JD	13,125	157,500	05/10/2023	06/01/2028
78403D-AR-1	SBA TOWER TRUST 144A				1.F FE	2,000,000	91.2990	1,825,980	2,000,000	2,000,000	0	0	0	0	2.328	2.338	MON	1,940	46,689	07/09/2020	01/15/2028
78403D-AZ-3	SBA TOWER TRUST 144A			2	1.F FE	2,058,347	102.6120	2,052,240	2,000,000	2,049,262	0	(9,086)	0	0	6.599	5.380	MON	5,499	55,358	08/07/2024	01/15/2028
78409V-AB-0	S&P GLOBAL INC			1	1.G FE	2,224,940	110.1910	2,203,820	2,000,000	2,214,713	0	(10,227)	0	0	6.550	5.383	MN	16,739	131,000	01/30/2024	11/15/2037
78409V-AQ-7	S&P GLOBAL INC			1	1.G FE	10,555,440	69.2340	8,712,407	12,584,000	10,631,400	0	38,722	0	0	3.250	4.225	JD	34,082	408,980	03/27/2023	12/01/2049
78409V-BL-7	S&P GLOBAL INC			1	1.G FE	857,133	74.6810	806,555	1,080,000	863,706	0	3,657	0	0	3.700	5.065	MS	13,320	39,960	03/01/2023	03/01/2052
78433L-AF-3	SCE RECOVERY FUNDING LLC				1.A FE	4,999,521	71.6180	3,580,900	5,000,000	4,999,841	0	(13)	0	0	3.240	3.240	MN	20,700	162,000	02/08/2022	11/15/2046
78474T-AB-5	Stone Point Capital TR B			2	1.F Z	104,000,000	100.0000	104,000,000	104,000,000	104,000,000	0	0	0	0	7.043	7.735	JAJO	1,735,107	227,661	11/14/2024	06/27/2029
79765R-TK-5	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BONDS			1	1.D FE	84,314	102.4350	73,753	72,000	83,106	0	(468)	0	0	6.000	4.616	MN	720	4,320	04/22/2022	11/01/2040
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1	1.G FE	7,994,800	99.3310	7,946,480	8,000,000	7,999,401	0	594	0	0	4.000	4.008	JD	8,889	320,000	12/10/2015	12/21/2025
808513-AM-7	CHARLES SCHWAB CORP			1	1.F FE	1,538,295	98.5820	1,478,730	1,500,000	1,504,503	0	(4,996)	0	0	3.450	3.100	FA	19,838	51,750	07/11/2017	02/13/2026
808513-AR-6	CHARLES SCHWAB CORP			2	2.C FE	2,500,000	95.7870	2,394,675	2,500,000	2,500,000	0	0	0	0	5.000	5.000	JD	10,417	125,000	10/25/2017	01/01/9999
808513-BJ-3	CHARLES SCHWAB CORP			2	2.C FE	2,000,000	86.4550	1,729,100	2,000,000	2,000,000	0	0	0	0	4.000	4.000	MJSD	6,667	80,000	12/08/2020	01/01/9999
808513-BW-4	CHARLES SCHWAB CORP			1	1.F FE	2,047,972	97.1580	1,943,160	2,000,000	2,018,761	0	(9,222)	0	0	3.300	2.804	AO	16,500	66,000	09/24/2021	04/01/2027
808513-CJ-2	CHARLES SCHWAB CORP			1	1.F FE	2,000,000	104.2660	2,085,320	2,000,000	2,000,000	0	0	0	0	6.196	6.196	MN	15,146	123,920	11/15/2023	11/17/2029
81373P-AA-1	SECURIAN FINANCIAL GROUP 144A			1	1.G FE	13,091,800	84.6830	11,008,790	13,000,000	13,081,380	0	(1,942)	0	0	4.800	4.755	AO	131,733	624,000	04/15/2019	04/15/2048
816851-AP-4	SEMPRA ENERGY			1	2.B FE	1,871,365	102.1100	1,812,453	1,775,000	1,862,361	0	(3,751)	0	0	6.000	5.509	AO	22,483	106,500	06/13/2022	10/15/2039
816851-BH-1	SEMPRA ENERGY			1	2.B FE	4,945,900	82.7420	4,137,100	5,000,000	4,960,289	0	2,292	0	0	3.800	3.878	FA	79,167	190,000	01/09/2018	02/01/2038
816851-BJ-7	SEMPRA ENERGY			1	2.B FE	2,478,750	75.7260	1,893,150	2,500,000	2,481,732	0	471	0	0	4.000	4.049	FA	41,667	100,000	01/10/2018	02/01/2048
81725W-AK-9	SENSATA TECHNOLOGIES BV 144A			1	3.B FE	1,253,125	91.8560	1,148,200	1,250,000	1,250,864	0	(644)	0	0	4.000	3.944	AO	10,556	50,000	03/31/2021	04/15/2029
81728U-AB-0	SENSATA TECHNOLOGIES BV 144A			1	3.B FE	997,500	87.5330	875,330	1,000,000	998,291	0	244	0	0	3.750	3.782	FA	14,167	37,500	08/19/2021	02/15/2031
817565-CF-9	SERVICE CORP INTL			1	3.C FE	1,999,800	87.5690	1,751,380	2,000,000	1,999,884	0	18	0	0	3.375	3.376	FA	25,500	67,500	02/24/2021	08/15/2030
817565-CG-7	SERVICE CORP INTL			1	3.C FE	500,000	89.1820	445,910	500,000	500,000	0	0	0	0	4.000	4.000	MN	2,556	20,000	05/10/2021	05/15/2031
822905-AH-8	SHELL FINANCE US INC			1	1.D FE	11,454,010	75.2220	7,522,200	10,000,000	11,442,739	0	(11,271)	0	0	3.750	2.853	MS	85,417	0	10/09/2024	09/12/2046
824348-BM-7	SHERWIN-WILLIAMS CO			1	2.B FE	2,994,690	66.2500	1,987,500	3,000,000	2,995,378	0	115	0	0	3.300	3.309	MN	12,650	99,000	03/03/2020	05/15/2050
824348-BP-0	SHERWIN-WILLIAMS CO			1	2.B FE	1,987,240	60.8940	1,217,880	2,000,000	1,988,061	0	284	0	0	2.900	2.932	MS	17,078	58,000	11/08/2021	03/15/2052
824348-BT-2	SHERWIN-WILLIAMS CO			1	2.B FE	2,991,180	98.7410	2,962,230	3,000,000	2,991,655	0	475	0	0	4.800	4.849	MS	56,800	0	08/07/2024	09/01/2031
82967N-BA-5	SIRIUS XM RADIO INC 144A			1	3.C FE	1,052,500	97.3410	973,410	1,000,000	1,004,902	0	(8,336)	0	0	5.000	3.292	FA	20,833	50,000	10/26/2020	08/01/2027
82967N-BJ-6	SIRIUS XM RADIO INC 144A			1	3.C FE	500,000	92.2450	461,225	500,000	500,000	0	0	0	0	4.000	4.000	JJ	9,222	20,000	06/07/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC 144A			1	3.C FE	1,000,000	83.8020	838,020	1,000,000	1,000,000	0	0	0	0	3.875	3.875	MS	12,917	38,750	08/03/2021	09/01/2031
832248-BB-3	SMITHFIELD FOODS INC 144A			1	2.C FE	994,920	97.9980	979,980	1,000,000	997,518	0	510	0	0	5.200	5.266	AO	13,000	52,000	03/27/2019	04/01/2029
83416W-AB-9	SOLAR STAR FUNDING LLC 144A				2.B FE	1,973,281	89.6130	1,768,316	1,973,281	1,973,281	0	0	0	0	3.950	3.949	JD	217	77,945	03/04/2015	06/30/2035
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A				1.F	941,176	100.1460	942,548	941,176	941,176	0	0	0	0	5.410	5.411	JJ	25,459	50,918	11/19/2009	01/01/2028
842587-DF-1	SOUTHERN CO			2	2.B FE	500,000	98.1660	490,830	500,000	500,000	0	0	0	0	4.000	4.002	JJ	9,222	20,000	09/15/2020	01/15/2051
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES				2.B YE	1,107,143	98.5460	1,091,047	1,107,143	1,107,143	0	0	0	0	5.750	5.750	JD	2,829	63,661	07/01/2010	06/15/2040
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES				2.B FE	115,385	99.9040	115,274	115,385	115,385	0	0	0	0	5.000	5.000	JD	256	5,769	07/01/2010	06/15/2025
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS			1	2.A	6,098,983	82.4470	5,028,429	6,098,983	6,098,983	0	0	0	0	4.000	4.000	AO	50,825	243,959	04/16/2018	04/16/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
84489P-AE-8	SOUTHWEST GAS COMPANY SERIES MTNA				2.A FE	4,280,524	100.8390	4,462,126	4,425,000	4,395,125	0	9,667	0	0	6.760	7.037	AO	74,783	299,130	04/05/2002	09/24/2027
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	2,994,450	96.2560	2,887,680	3,000,000	2,997,995	0	572	0	0	3.700	3.722	AO	27,750	111,000	03/12/2018	04/01/2028
845437-BN-1	SOUTHWESTERN ELEC POWER			1	2.A FE	2,952,612	74.5500	1,938,300	2,600,000	2,909,976	0	(11,265)	0	0	3.900	3.089	AO	25,350	101,400	01/08/2021	04/01/2045
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE			2	1.G FE	1,502,625	86.1780	1,292,670	1,500,000	1,501,871	0	(78)	0	0	4.500	4.489	FA	25,500	67,500	08/24/2011	08/15/2041
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE			1	1.G FE	4,431,360	70.1030	2,804,120	4,000,000	4,382,071	0	(13,114)	0	0	3.400	2.798	FA	51,378	136,000	01/29/2021	08/15/2046
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE			1	1.G FE	3,233,445	64.8710	2,108,308	3,250,000	3,235,094	0	378	0	0	3.150	3.176	MN	17,063	102,375	02/23/2021	05/01/2050
84858D-AA-6	SPIRIT AIRLINES 2015-1 A			1	3.C FE	2,652,233	93.0940	2,450,140	2,631,899	2,640,661	0	(2,249)	0	0	4.100	3.964	AO	26,977	107,908	09/19/2018	04/01/2028
84858W-AA-4	SPIRIT AIRLINES 2017-1AA			1	3.A FE	3,248,050	89.5550	2,904,435	3,243,186	3,245,729	0	(301)	0	0	3.375	3.352	FA	41,351	109,458	11/14/2017	02/15/2030
854502-AA-9	STANLEY BLACK & DECKER			1	2.A FE	4,144,710	94.6080	3,784,320	4,000,000	4,125,384	0	(5,233)	0	0	5.200	4.910	MS	69,333	208,000	05/19/2022	09/01/2040
857477-AT-0	STATE STREET CORP				1.F FE	2,090,900	99.4220	1,988,440	2,000,000	2,007,844	0	(12,165)	0	0	3.550	2.917	FA	26,231	71,000	06/29/2017	08/18/2025
858119-BK-5	STEEL DYNAMICS INC			1	2.B FE	997,360	92.7750	927,750	1,000,000	998,516	0	252	0	0	3.450	3.481	AO	7,283	34,500	12/09/2019	04/15/2030
86172*-AA-9	STONE POINT CREDIT CORP			1	2.B FE	3,000,000	100.0970	3,002,909	3,000,000	3,000,000	0	0	0	0	5.830	5.830	MN	20,405	174,900	08/18/2022	05/19/2025
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4				1.C FE	1,964,209	83.3110	1,637,061	1,965,000	1,964,389	0	56	0	0	3.700	3.733	MON	2,222	72,705	05/19/2021	06/20/2051
86468#-AA-8	VEOLIA UTILITY RESOURCES LLC SENIOR NOTES			1	1.F	1,500,000	84.8840	1,273,260	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JD	2,338	49,500	12/14/2017	12/14/2032
86468#-AC-4	VEOLIA UTILITY RESOURCES LLC SENIOR NOTES			1	1.F YE	1,500,000	84.6820	1,270,230	1,500,000	1,500,000	0	0	0	0	3.300	3.300	JJ	21,588	49,500	01/24/2018	01/24/2033
86468@-AB-8	VEOLIA UTILITY RESOURCES LLC SENIOR NOTES			1	1.F YE	5,000,000	64.3690	3,218,450	5,000,000	5,000,000	0	0	0	0	3.390	3.390	MN	25,896	169,500	11/06/2019	11/06/2049
86944B-AD-5	SUTTER HEALTH			1	1.E FE	4,978,850	96.0270	4,801,350	5,000,000	4,991,604	0	2,126	0	0	3.695	3.745	FA	69,794	184,750	03/27/2018	08/15/2028
86944B-AJ-2	SUTTER HEALTH			1	1.E FE	5,348,700	70.6630	3,533,150	5,000,000	5,316,926	0	(8,355)	0	0	3.361	3.000	FA	63,486	168,050	01/07/2021	08/15/2050
87264A-AX-3	T-MOBILE USA INC			1	2.B FE	3,816,688	86.7590	3,470,360	4,000,000	3,834,692	0	7,101	0	0	4.375	4.755	AO	36,944	175,000	07/27/2022	04/15/2040
87264A-AZ-8	T-MOBILE USA INC			1	2.B FE	5,364,968	82.0950	4,104,750	5,000,000	5,337,052	0	(8,082)	0	0	4.500	4.060	AO	47,500	225,000	05/25/2021	04/15/2050
87264A-CB-9	T-MOBILE USA INC			1	2.B FE	3,053,377	86.0570	2,581,710	3,000,000	3,034,919	0	(5,485)	0	0	2.550	2.337	FA	28,900	76,500	07/15/2021	02/15/2031
87264A-CT-0	T-MOBILE USA INC			1	2.B FE	1,006,239	66.7580	667,580	1,000,000	1,005,887	0	(130)	0	0	3.400	3.367	AO	7,178	34,000	07/01/2022	10/15/2052
87264A-CW-3	T-MOBILE USA INC			1	2.B FE	2,992,050	96.8420	2,905,260	3,000,000	2,992,050	0	0	0	0	5.650	5.669	JJ	78,158	169,500	09/12/2022	01/15/2053
87296*-AA-8	TPG HOLDINGS SENIOR NOTES			1	2.A PL	9,000,000	99.3110	8,937,983	9,000,000	9,000,000	0	0	0	0	5.330	5.329	JD	14,658	479,700	05/09/2018	06/20/2028
87296*-AB-6	TPG HOLDINGS SERIES B SENIOR NOTE			1	2.A PL	2,000,000	97.5030	1,950,068	2,000,000	2,000,000	0	0	0	0	4.750	4.750	JD	2,903	95,000	10/01/2019	06/20/2028
87305Q-CJ-8	TTX CO 144A			1	1.F FE	2,317,600	80.0120	2,000,300	2,500,000	2,330,951	0	5,148	0	0	3.900	4.411	FA	40,625	97,500	04/29/2022	02/01/2045
87305Q-CM-1	TTX CO 144A			1	1.F FE	2,393,650	82.6630	2,066,575	2,500,000	2,400,696	0	2,699	0	0	4.200	4.490	JJ	52,500	105,000	05/02/2022	07/01/2046
87305Q-CN-9	TTX CO 144A			1	1.F FE	2,170,116	87.1090	1,567,962	1,800,000	2,137,059	0	(9,156)	0	0	4.600	3.435	FA	34,500	82,800	03/12/2021	02/01/2049
87305Q-CR-0	TTX CO 144A			1	1.F FE	992,960	103.7160	1,037,160	1,000,000	993,558	0	540	0	0	5.750	5.844	MN	6,229	57,500	11/13/2023	11/22/2033
87305Q-CS-8	TTX CO			1	1.F FE	1,998,720	98.7270	1,974,540	2,000,000	1,998,740	0	20	0	0	5.050	5.058	MN	14,869	0	10/30/2024	11/15/2034
87340#-AA-0	T. Rowe Price OHA Select Senior Unsecured Notes			1	2.B FE	6,000,000	107.0580	6,423,494	6,000,000	6,000,000	0	0	0	0	7.770	7.742	JJ	380,730	0	03/07/2024	03/07/2029
875127-BL-5	TAMPA ELECTRIC			1	1.G FE	1,997,520	89.3610	1,787,220	2,000,000	1,997,624	0	39	0	0	5.000	5.008	JJ	46,111	100,000	07/07/2022	07/15/2052
87612B-BU-5	TARGA RESOURCES PARTNERS			1	2.B FE	967,500	91.0420	910,420	1,000,000	975,353	0	2,928	0	0	4.000	4.411	JJ	18,444	40,000	03/23/2022	01/15/2032
87612K-AC-6	TARGA RESOURCES CORP			1	2.B FE	6,984,110	99.8890	6,992,230	7,000,000	6,984,498	0	208	0	0	6.250	6.267	JJ	218,750	437,500	06/22/2022	07/01/2052
88023U-AJ-0	TEMPUR SEALY INTL INC 144A			1	3.B FE	1,250,000	87.3320	1,091,650	1,250,000	1,250,000	0	0	0	0	3.875	3.875	AO	10,226	48,438	09/21/2021	10/15/2031
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND				2.A FE	2,254,013	107.0730	2,275,048	2,124,764	2,157,436	0	(5,498)	0	0	9.500	8.836	FA	84,105	201,853	01/16/2002	02/01/2030
880451-AZ-2	TENN GAS P/L 144A			1	2.B FE	4,205,920	89.7030	3,588,120	4,000,000	4,125,435	0	(24,024)	0	0	2.900	2.221	MS	38,667	116,000	07/19/2021	03/01/2030
88104L-AG-8	TERRAFORM POWER OPERATING 144A			1	3.C FE	1,548,750	92.5220	1,387,830	1,500,000	1,520,905	0	(6,317)	0	0	4.750	4.256	JJ	32,854	71,250	02/28/2020	01/15/2030
882508-BM-5	TEXAS INSTRUMENTS INC			1	1.E FE	14,164,680	61.0880	8,552,320	14,000,000	14,151,755	0	(4,050)	0	0	2.700	2.642	MS	111,300	378,000	09/15/2021	09/15/2051
883203-BY-6	TEXTRON INC			1	2.B FE	2,499,150	95.2020	2,380,050	2,500,000	2,499,704	0	88	0	0	3.375	3.379	MS	28,125	84,375	09/11/2017	03/01/2028
88339W-AC-0	WILLIAMS COMPANIES INC			1	2.B FE	4,951,850	97.2810	4,864,050	5,000,000	4,953,833	0	1,983	0	0	5.150	5.278	MS	75,819	178,819	08/08/2024	03/15/2034
883556-CM-2	THERMO FISHER SCIENTIFIC INC			1	1.G FE	1,990,160	70.3680	1,407,360	2,000,000	1,991,502	0	391	0	0	2.800	2.832	AO	11,822	56,000	08/09/2021	10/15/2041
886546-AD-2	TIFFANY & CO			1	1.D FE	10,298,100	94.7700	9,477,000	10,000,000	10,277,142	0	(8,737)	0	0	4.900	4.680	AO	122,500	490,000	06/06/2022	10/01/2044
886758@-AC-1	TIGER GLOBAL MANAGEMENT, LLC SENIOR SECURED NOTES			1	1.F PL	10,000,000	89.1950	8,919,457	10,000,000	10,000,000	0	0	0	0	3.930	3.930	AO	85,150	393,000	04/13/2022	04/13/2032
88732J-AJ-7	TIME WARNER CABLE			1	2.C FE	1,035,460	96.8800	968,800	1,000,000	1,031,689	0	(1,675)	0	0	6.550	6.179	MN	10,917	65,500	07/26/2022	05/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
89417E-AK-5	TRAVELERS COS INC			1	1.F FE	495,680	83.5140	417,570	500,000	496,009	0	117	0	0	4.300	4.359	FA	7,525	21,500	04/26/2022	08/25/2045
89417E-AR-0	TRAVELERS COS INC			1	1.F FE	15,065,722	65.2890	9,793,350	15,000,000	15,061,153	0	(1,660)	0	0	3.050	3.026	JD	29,229	457,500	11/29/2021	06/08/2051
89566E-AB-4	TRISTATE GEN AND TRANS ASSN 144A PASS THRU CERT SERIES B				2.B FE	2,129,411	101.9340	2,112,572	2,072,500	2,098,318	0	1,592	0	0	7.144	6.896	JJ	62,103	148,059	10/21/2003	07/31/2033
896517-AA-7	TRINITY HEALTH CORP			1	1.D FE	3,968,000	74.3310	2,949,454	3,968,000	3,968,000	0	0	0	0	3.434	3.434	JD	11,355	136,261	12/05/2019	12/01/2048
896517-AB-5	TRINITY HEALTH CORP			1	1.D FE	6,638,949	70.0170	5,042,624	7,202,000	6,687,160	0	21,282	0	0	2.632	3.164	JD	15,796	189,557	08/31/2022	12/01/2040
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC SENIOR UNSECURED NOTES			1	2.C FE	5,000,000	98.6630	4,933,151	5,000,000	5,000,000	0	0	0	0	5.000	5.000	FA	85,417	250,000	02/28/2022	02/28/2027
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SENIOR UNSECURED NOTES			1	2.C FE	7,000,000	98.6900	6,908,315	7,000,000	7,000,000	0	0	0	0	4.500	4.497	MS	89,250	315,000	03/01/2021	03/01/2026
89788K-AA-4	TRUIST BANK			2	1.G FE	2,980,680	85.9080	2,577,240	3,000,000	2,987,454	0	2,252	0	0	2.250	2.336	MS	20,625	67,500	12/08/2021	03/11/2030
89788M-AN-2	TRUIST FINANCIAL CORP			1	1.G FE	3,000,000	101.6650	3,049,950	3,000,000	3,000,000	0	0	0	0	6.047	6.047	JD	11,590	181,410	06/05/2023	06/08/2027
89832Q-AE-9	TRUIST FIN CORP			2	2.C FE	1,000,000	99.3630	993,630	1,000,000	1,000,000	0	0	0	0	4.950	4.950	JD	4,125	49,500	05/27/2020	01/01/9999
898813-AR-1	TUCSON ELECTRIC POWER CO			1	1.G FE	10,665,700	75.8610	6,827,490	9,000,000	10,514,102	0	(40,118)	0	0	4.000	3.034	JD	16,000	360,000	01/29/2021	06/15/2050
898813-AV-2	TUCSON ELECTRIC POWER CO			1	1.G FE	4,986,050	95.4700	4,773,500	5,000,000	4,987,182	0	186	0	0	5.500	5.518	AO	58,056	275,000	02/13/2023	04/15/2053
898813-AW-0	TUCSON ELECTRIC POWER CO			1	1.G FE	4,992,200	98.2630	4,913,150	5,000,000	4,992,637	0	437	0	0	5.200	5.219	MS	102,556	0	08/07/2024	09/15/2034
902691-A@-3	UGI UTILITIES INC			1	1.G	4,000,000	97.0370	3,881,480	4,000,000	4,000,000	0	0	0	0	2.950	2.950	JD	328	118,000	06/30/2016	06/30/2026
902691-B#-0	UGI UTILITIES INC			1	1.G	6,000,000	60.3980	3,623,880	6,000,000	6,000,000	0	0	0	0	3.120	3.120	AO	39,000	187,200	04/16/2020	04/16/2050
902973-AZ-9	US BANCORP			2	2.B FE	3,000,000	98.8510	2,965,530	3,000,000	3,000,000	0	0	0	0	5.300	5.300	AO	33,567	159,000	02/02/2017	01/01/9999
902973-BC-9	US BANCORP			2	2.B FE	2,797,500	94.8240	2,844,720	3,000,000	2,797,500	0	0	0	0	3.700	3.968	JAJO	23,433	111,000	02/11/2022	01/01/9999
904764-BC-0	UNILEVER CAPITAL CORP			1	1.E FE	2,954,670	96.8460	2,905,380	3,000,000	2,983,564	0	4,731	0	0	3.500	3.682	MS	28,875	105,000	03/19/2018	03/22/2028
904764-BH-9	UNILEVER CAPITAL CORP			1	1.E FE	5,233,650	89.0550	4,452,750	5,000,000	5,134,729	0	(29,272)	0	0	2.125	1.494	MS	33,941	106,250	07/19/2021	09/06/2029
904764-BR-7	UNILEVER CAPITAL CORP			1	1.E FE	11,844,960	60.6010	7,272,120	12,000,000	11,856,910	0	3,642	0	0	2.625	2.688	FA	121,625	315,000	08/09/2021	08/12/2051
906548-CL-4	UNION ELECTRIC CO			1	1.F FE	1,976,998	76.0260	1,292,442	1,700,000	1,942,346	0	(9,158)	0	0	3.650	2.714	AO	13,099	62,050	01/20/2021	04/15/2045
907818-DZ-8	UNION PACIFIC CORP			1	1.G FE	2,176,098	80.2080	1,604,160	2,000,000	2,150,897	0	(5,243)	0	0	4.150	3.608	JJ	38,272	83,000	10/18/2019	01/15/2045
907818-EQ-7	UNION PACIFIC CORP			1	1.G FE	6,355,777	84.1580	5,544,329	6,588,000	6,418,144	0	10,210	0	0	3.600	3.859	MS	69,833	237,168	03/08/2018	09/15/2037
907818-FE-3	UNION PACIFIC CORP			1	1.G FE	1,797,735	73.0880	1,096,320	1,500,000	1,778,277	0	(4,569)	0	0	3.950	3.069	FA	22,383	59,250	06/30/2020	08/15/2059
907818-FK-9	UNION PACIFIC CORP			1	1.G FE	999,610	68.2800	682,800	1,000,000	999,654	0	9	0	0	3.250	3.252	FA	13,181	32,500	01/28/2020	02/05/2050
907818-FW-3	UNION PACIFIC CORP			1	1.G FE	4,999,000	63.1910	3,159,550	5,000,000	4,999,071	0	22	0	0	2.950	2.951	MS	45,479	147,500	09/07/2021	03/10/2052
907818-FY-9	UNION PACIFIC CORP			1	1.G FE	1,584,937	76.1100	1,207,866	1,587,000	1,585,156	0	78	0	0	3.375	3.384	FA	20,383	53,561	02/09/2022	02/14/2042
907818-GF-9	UNION PACIFIC CORP			1	1.G FE	6,989,850	91.4650	6,402,550	7,000,000	6,991,508	0	135	0	0	4.950	4.958	MN	44,275	346,500	02/13/2023	05/15/2053
90931L-AA-6	UNITED AIR 2016-1 AA PTT			1	1.F FE	630,008	94.9140	598,564	630,638	630,345	0	72	0	0	3.100	3.117	JJ	9,449	19,550	06/11/2019	07/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT			1	1.E FE	2,348,228	88.5870	2,079,358	2,347,250	2,347,842	0	(74)	0	0	2.700	2.694	MN	10,563	63,376	09/11/2019	05/01/2032
90932Q-AA-4	UNITED AIR 2014-2 A PTT				1.F FE	1,499,830	98.1040	1,468,945	1,497,334	1,497,780	0	(253)	0	0	3.750	3.727	MS	18,405	56,150	08/04/2014	09/03/2026
90933J-AA-9	UNITED AIRLINES 2016-2 B			1	3.B FE	800,928	98.4560	788,562	800,928	800,928	0	0	0	0	3.650	3.649	AO	6,821	29,234	10/23/2017	10/07/2025
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO SENIOR NOTES			1	1.G PL	3,000,000	97.3180	2,919,530	3,000,000	3,000,000	0	0	0	0	3.990	3.990	JD	3,325	119,700	12/21/2016	12/21/2026
910208-AC-1	UNITED ELEC SECURITIZATI 144A				1.A FE	3,500,000	97.5210	3,413,235	3,500,000	3,500,000	0	0	0	0	5.516	5.511	JD	16,088	193,060	12/07/2022	12/01/2050
911312-AZ-9	UNITED PARCEL SERVICE			1	1.F FE	983,506	72.8430	920,736	1,264,000	995,593	0	6,647	0	0	3.400	5.009	MN	5,491	42,976	02/23/2023	11/15/2046
911312-BV-7	UNITED PARCEL SERVICE			1	1.F FE	4,330,785	97.5280	3,901,120	4,000,000	4,297,818	0	(13,991)	0	0	5.200	4.504	AO	52,000	208,000	07/14/2022	04/01/2040
911312-CA-2	UNITED PARCEL SERVICE			1	1.F FE	4,973,900	91.8760	4,593,800	5,000,000	4,974,675	0	399	0	0	5.050	5.084	MS	82,764	252,500	02/23/2023	03/03/2053
911365-BN-3	UNITED RENTALS NORTH AM			1	3.B FE	972,500	91.2040	912,040	1,000,000	983,787	0	2,539	0	0	4.000	4.332	JJ	18,444	40,000	02/28/2020	07/15/2030
911365-BP-8	UNITED RENTALS NORTH AM			1	3.B FE	1,011,000	87.6680	876,680	1,000,000	1,006,664	0	(1,329)	0	0	3.750	3.590	JJ	17,292	37,500	08/02/2021	01/15/2032
91159H-HM-5	US BANCORP			2	1.G FE	3,615,923	97.9080	3,694,069	3,773,000	3,697,371	0	53,256	0	0	3.100	4.674	AO	20,793	116,963	05/04/2023	04/27/2026
913017-CJ-6	RAYTHEON TECH CORP			1	2.A FE	2,992,106	75.5900	1,965,340	2,600,000	2,947,937	0	(11,649)	0	0	3.750	2.904	MN	16,250	97,500	01/12/2021	11/01/2046
913017-CP-2	RAYTHEON TECH CORP			1	2.A FE	2,837,275	78.6530	1,966,325	2,500,000	2,804,759	0	(9,451)	0	0	4.050	3.265	MN	16,031	101,250	05/26/2021	05/04/2047
91324P-DU-3	UNITEDHEALTH GROUP INC			1	1.F FE	10,845,170	72.7530	7,275,300	10,000,000	10,764,120	0	(20,645)	0	0	3.700	3.241	FA	139,778	370,000	02/25/2021	08/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
91324P-DZ-2	UNITEDHEALTH GROUP INC			1	1.F FE	3,401,335	62.0520	2,171,820	3,500,000	3,411,357	0	2,291	0	0	2.900	3.044	MN	12,969	101,500	05/13/2020	05/15/2050
91324P-EF-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,980,650	66.0750	1,982,250	3,000,000	2,982,104	0	422	0	0	3.250	3.284	MN	12,458	97,500	05/17/2021	05/15/2051
91324P-EK-4	UNITEDHEALTH GROUP INC			1	1.F FE	2,973,000	85.7580	2,572,740	3,000,000	2,974,111	0	450	0	0	4.750	4.807	MN	18,208	142,500	05/17/2022	05/15/2052
91324P-ES-7	UNITEDHEALTH GROUP INC			1	1.F FE	992,410	100.3380	1,003,380	1,000,000	992,522	0	95	0	0	5.875	5.930	FA	22,194	58,750	10/25/2022	02/15/2053
91324P-ET-5	UNITEDHEALTH GROUP INC			1	1.F FE	1,976,400	102.1900	2,043,800	2,000,000	1,976,505	0	105	0	0	6.050	6.130	FA	45,711	121,000	10/25/2022	02/15/2063
91324P-EW-8	UNITEDHEALTH GROUP INC			1	1.F FE	2,979,720	90.1150	2,703,450	3,000,000	2,980,346	0	307	0	0	5.050	5.094	AO	31,983	151,500	03/23/2023	04/15/2053
91412N-BD-1	UNIVERSITY OF CHICAGO			1	1.C FE	4,000,000	76.2580	3,050,320	4,000,000	4,000,000	0	0	0	0	2.761	2.761	AO	27,610	110,440	03/10/2020	04/01/2045
91412N-BG-4	UNIVERSITY OF CHICAGO			1	1.C FE	3,930,000	71.3060	2,802,326	3,930,000	3,930,000	0	0	0	0	3.000	3.000	AO	29,475	117,900	03/03/2021	10/01/2052
914453-AA-3	UNIVERSITY OF MIAMI			1	1.G FE	4,044,019	80.2940	3,565,857	4,441,000	4,062,615	0	7,516	0	0	4.063	4.633	AO	45,109	180,438	06/06/2022	04/01/2052
91913Y-AU-4	VALERO ENERGY			1	2.B FE	3,657,910	97.9220	3,623,114	3,700,000	3,691,736	0	4,637	0	0	3.400	3.536	MS	37,041	125,800	09/14/2016	09/15/2026
92047W-AG-6	VALVOLINE INC 144A			1	4.A FE	503,750	85.6780	428,390	500,000	502,124	0	(432)	0	0	3.625	3.521	JJ	8,358	18,125	12/16/2020	06/15/2031
92203#-AZ-1	THE VANGUARD GROUP SR UNSEC NOTES			1	1.G	10,000,000	56.7660	5,676,621	10,000,000	10,000,000	0	0	0	0	3.250	3.250	FA	116,458	325,000	08/19/2020	08/22/2060
92277G-AU-1	VENTAS REALTY LP			1	2.A FE	6,301,540	90.4650	5,427,900	6,000,000	6,182,274	0	(35,763)	0	0	3.000	2.324	JJ	83,000	180,000	07/19/2021	01/15/2030
92343V-FD-1	VERIZON COMMUNICATIONS			1	2.A FE	1,000,000	75.9960	759,960	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,000	40,000	03/17/2020	03/22/2050
92343V-FV-1	VERIZON COMMUNICATIONS			1	2.A FE	4,956,200	57.9230	2,896,150	5,000,000	4,958,673	0	630	0	0	3.000	3.038	MN	17,083	150,000	11/10/2020	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS			1	2.A FE	2,993,411	59.3640	1,780,920	3,000,000	2,993,807	0	115	0	0	2.987	2.997	AO	15,184	89,610	05/05/2021	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS			1	2.A FE	2,973,150	70.7330	2,121,990	3,000,000	2,975,173	0	563	0	0	3.550	3.599	MS	29,288	106,500	03/11/2021	03/22/2051
92343V-GK-4	VERIZON COMMUNICATIONS			1	2.A FE	3,849,786	75.6830	3,027,320	4,000,000	3,864,778	0	5,706	0	0	3.400	3.671	MS	37,400	136,000	03/09/2022	03/22/2041
92343V-GL-2	VERIZON COMMUNICATIONS			1	2.A FE	3,990,320	69.2000	2,768,000	4,000,000	3,991,576	0	390	0	0	2.850	2.866	MS	37,367	114,000	09/01/2021	09/03/2041
92556V-AE-6	VIATRIS INC			1	2.C FE	4,731,999	75.0280	3,376,260	4,500,000	4,700,968	0	(10,092)	0	0	3.850	3.465	JD	4,331	173,250	10/29/2021	06/22/2040
92556V-AF-3	VIATRIS INC			1	2.C FE	6,906,111	68.1800	4,090,800	6,000,000	6,839,222	0	(21,735)	0	0	4.000	3.184	JD	6,000	240,000	10/29/2021	06/22/2050
92564R-AB-1	VICI PROPERTIES / NOTE 144A			2	2.C FE	1,303,125	95.8950	1,198,688	1,250,000	1,275,000	0	(7,955)	0	0	4.625	3.892	JD	4,818	57,813	04/06/2021	12/01/2029
92778*-AA-5	VA OMNWLTH UNIV HEALTH SYS CTL			1	1.A	5,000,000	68.2030	3,410,146	5,000,000	5,000,000	0	0	0	0	3.008	3.027	MON	6,267	137,929	07/15/2021	09/15/2049
927804-GC-2	VIRGINIA ELECTRIC & POWER CO			1	2.A FE	4,990,550	67.8020	3,390,100	5,000,000	4,991,559	0	215	0	0	3.300	3.310	JD	13,750	165,000	11/20/2019	12/01/2049
927804-GQ-1	VIRGINIA ELECTRIC & POWER CO			1	1.F FE	1,496,190	94.1790	1,412,685	1,500,000	1,496,263	0	73	0	0	5.350	5.367	JJ	37,004	41,685	01/02/2024	01/15/2054
927804-GR-9	VIRGINIA ELECTRIC & POWER CO			1	1.F FE	2,993,220	97.5890	2,927,670	3,000,000	2,993,434	0	214	0	0	5.050	5.079	FA	58,496	0	08/06/2024	08/15/2034
928388-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES			1	1.F PL	2,700,264	67.5080	1,822,892	2,700,264	2,700,264	0	0	0	0	2.570	2.578	MJSD	193	69,397	12/01/2020	10/14/2049
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A			1	3.B FE	1,500,000	94.2420	1,413,630	1,500,000	1,500,000	0	0	0	0	4.375	4.375	MN	10,938	65,625	05/12/2021	05/01/2029
929160-AV-1	VULCAN MATERIALS CO			1	2.B FE	8,502,900	83.9480	6,296,100	7,500,000	8,407,997	0	(26,485)	0	0	4.500	3.690	JD	15,000	337,500	03/18/2021	06/15/2047
929160-AY-5	VULCAN MATERIALS CO			1	2.B FE	4,900,850	86.2190	4,310,950	5,000,000	4,906,570	0	2,157	0	0	4.700	4.835	MS	78,333	235,000	05/26/2022	03/01/2048
931009-AH-7	WAKE FOREST UNIV			1	1.C FE	9,000,000	64.5980	5,813,820	9,000,000	9,000,000	0	0	0	0	3.012	3.012	JJ	135,540	271,080	06/03/2021	01/01/2051
931142-EV-1	WAL-MART STORES			1	1.C FE	2,988,900	61.9080	1,857,240	3,000,000	2,989,730	0	261	0	0	2.650	2.668	MS	21,863	79,500	09/08/2021	09/22/2051
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1	4.A FE	6,862,291	61.9540	4,027,010	6,500,000	6,834,314	0	(8,044)	0	0	4.100	3.779	AO	56,261	266,500	04/29/2021	04/15/2050
939653-A*-2	ELME COMMUNITIES SENIOR UNSECURED NOTES			1	2.B	7,000,000	88.0940	6,166,597	7,000,000	7,000,000	0	0	0	0	3.440	3.442	JJ	111,036	240,800	12/17/2020	12/29/2030
94106L-BR-9	WASTE MANAGEMENT INC			1	1.G FE	1,051,726	72.9320	958,326	1,314,000	1,075,536	0	9,624	0	0	2.950	4.529	JD	3,230	38,763	06/08/2022	06/01/2041
94973V-AY-3	ANTHEM			1	2.A FE	2,399,800	86.4470	1,728,940	2,000,000	2,349,385	0	(14,710)	0	0	4.625	3.296	MN	11,819	92,500	06/02/2021	05/15/2042
94973V-BB-2	ANTHEM			1	2.A FE	4,618,351	86.7970	3,966,623	4,570,000	4,614,610	0	(1,565)	0	0	4.650	4.570	JJ	97,988	212,505	04/26/2022	01/15/2043
949746-RN-3	WELLS FARGO & COMPANY SERIES U			2	2.B FE	4,000,000	100.0680	4,002,720	4,000,000	4,000,000	0	0	0	0	5.875	5.875	JD	10,444	235,000	01/15/2015	01/01/9999
94974B-FY-1	WELLS FARGO COMPANY				2.B FE	1,006,860	98.9800	989,800	1,000,000	1,000,997	0	(670)	0	0	4.100	4.027	JD	3,189	41,000	06/12/2014	06/03/2026
95000U-2A-0	WELLS FARGO & COMPANY			2	2.A FE	2,976,000	96.9270	2,907,810	3,000,000	3,036,965	0	(7,022)	0	0	3.584	3.684	MN	11,648	107,520	02/07/2018	05/22/2028
95000U-2G-7	WELLS FARGO & COMPANY			1	2.A FE	2,070,600	90.2440	1,804,880	2,000,000	2,044,421	0	(8,593)	0	0	2.879	2.300	AO	9,757	57,580	11/12/2021	10/30/2030
95000U-3K-7	WELLS FARGO & COMPANY			1	1.E FE	1,000,000	99.6240	996,240	1,000,000	1,000,000	0	0	0	0	5.499	5.498	JJ	24,135	27,495	01/16/2024	01/23/2035
956708-AA-9	WEST VA HEALTH SYS OBL			1	1.F FE	2,497,665	87.0140	2,175,350	2,500,000	2,497,798	0	49	0	0	4.924	4.930	JD	10,258	123,100	05/17/2022	06/01/2048
956708-AB-7	WEST VA HEALTH SYS OBL			1	1.F FE	9,985,620	63.8930	6,389,300	10,000,000	9,985,468	0	52	0	0	3.129	3.134	JD	26,075	312,900	02/25/2021	06/01/2050
960413-AY-8	WESTLAKE CHEMICAL CORP			1	2.B FE	8,952,106	67.5000	7,218,450	10,694,000	9,081,910	0	57,237	0	0	2.875	4.042	FA	116,149	307,453	10/04/2022	08/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
962166-AU-8	WEYERHAEUSER CO DEBENTURES				2.B FE	1,138,967	100.5970	1,038,161	1,032,000	1,033,870	0	(9,004)	0	0	7.950	7.020	MS	24,157	82,044	01/03/2003	03/15/2025
969457-BY-5	WILLIAMS COMPANIES			1	2.B FE	4,111,480	86.1580	3,446,320	4,000,000	4,073,279	0	(11,419)	0	0	2.600	2.268	MS	30,622	104,000	07/19/2021	03/15/2031
969457-CA-6	WILLIAMS COMPANIES			1	2.B FE	2,998,620	91.5240	2,745,720	3,000,000	2,998,708	0	20	0	0	5.300	5.303	FA	60,067	159,000	08/03/2022	08/15/2052
96950F-AP-9	WILLIAMS PARTNER LP			1	2.B FE	6,018,951	87.4690	4,373,450	5,000,000	5,914,112	0	(31,824)	0	0	4.900	3.590	JJ	112,972	245,000	07/21/2021	01/15/2045
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	1,994,180	95.8380	1,916,760	2,000,000	1,998,201	0	610	0	0	3.050	3.084	AO	12,878	61,000	10/02/2017	10/15/2027
978097-AG-8	WOLVERINE WORLD WIDE 144A			1	5.B FE	750,000	87.9360	659,520	750,000	750,000	0	0	0	0	4.000	4.000	FA	11,333	30,000	08/12/2021	08/15/2029
980745-F@-7	WOODWARD INC				2.B	4,000,000	99.6620	3,986,480	4,000,000	4,000,000	0	0	0	0	4.270	4.270	MN	14,708	170,800	05/31/2018	05/30/2025
98310W-AN-8	WYNDHAM WORLDWIDE			1	3.C FE	620,244	100.0890	619,551	619,000	619,144	0	(176)	0	0	6.000	4.471	AO	9,285	37,140	03/16/2017	04/01/2027
G4701*-AC-1	I SQUARED CAPITAL LLC SER C SR NT			1	1.F PL	6,000,000	78.7230	4,723,381	6,000,000	6,000,000	0	0	0	0	3.490	3.489	JD	5,235	209,400	01/06/2022	12/22/2036
G7740M-AB-0	SDL III Credit Facility				1.E PL	59,800,000	100.0000	59,800,000	59,800,000	59,800,000	0	0	0	0	7.006	7.368	JAJO	518,631	378,370	12/26/2024	06/13/2029
G8655*-AA-2	TPG PARTNER HOLDINGS LP SENIOR UNSECURED NOTES			1	1.D PL	617,524	87.6710	541,389	617,524	617,524	0	0	0	0	2.970	2.970	MS	4,636	18,340	09/09/2020	09/30/2030
G8655*-AB-0	TPG PARTNER HOLDINGS LP SENIOR UNSECURED NOTES			1	1.D PL	617,524	81.5050	503,315	617,524	617,524	0	0	0	0	3.470	3.470	MS	5,417	21,428	09/09/2020	09/30/2035
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD SENIOR SECURED OTES			1	2.A FE	7,000,000	76.5730	5,360,108	7,000,000	7,000,000	0	0	0	0	3.280	3.280	JD	10,204	229,600	06/15/2021	06/15/2036
009088-AA-3	AIR CANADA 2015-2AA		A	1	1.E FE	4,122,550	96.0140	3,966,166	4,130,820	4,127,477	0	940	0	0	3.750	3.782	JD	6,885	154,906	03/21/2018	12/15/2027
009088-AB-1	AIR CANADA 2015-2A		A	1	2.B FE	1,180,245	95.6330	1,128,703	1,180,245	1,180,245	0	0	0	0	4.125	4.125	JD	2,164	48,685	12/01/2015	12/15/2027
00908P-AA-5	AIR CANADA 2017-1AA		A	1	1.C FE	1,923,345	92.7020	1,926,718	2,078,400	1,936,181	0	12,836	0	0	3.300	5.237	JJ	31,626	0	08/07/2024	01/15/2030
00908P-AB-3	AIR CANADA 2017-1A		A	1	1.F FE	1,732,000	91.8880	1,591,500	1,732,000	1,732,000	0	0	0	0	3.550	3.549	JJ	28,352	61,486	12/07/2017	01/15/2030
009090-AA-9	AIR CANADA 2015-1A		A	1	1.F FE	3,485,702	97.3930	3,355,680	3,445,504	3,457,153	0	(4,497)	0	0	3.600	3.421	MS	36,522	124,038	10/30/2017	03/15/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD 144A		A	1	2.A FE	1,498,200	90.1960	1,352,940	1,500,000	1,499,021	0	177	0	0	2.950	2.964	JJ	19,175	44,250	01/22/2020	01/25/2030
01626P-AN-6	ALIMENTATION COUCHE-TARD 144A		A	1	2.A FE	3,395,400	71.8330	2,154,990	3,000,000	3,359,229	0	(9,639)	0	0	3.800	3.100	JJ	49,400	114,000	01/27/2021	01/25/2050
01626P-AP-1	ALIMENTATION COUCHE-TARD 144A		A	1	2.A FE	1,500,000	74.5700	1,118,550	1,500,000	1,500,000	0	0	0	0	3.439	3.439	MN	6,878	51,585	05/10/2021	05/13/2041
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	9,903,860	95.6800	9,568,000	10,000,000	10,158,995	0	41,922	0	0	3.803	3.912	JD	16,902	380,300	01/30/2018	12/15/2032
064159-VJ-2	BANK OF NOVA SCOTIA		A	2	2.C FE	5,368,750	99.2090	4,960,450	5,000,000	5,368,750	0	0	0	0	4.900	4.563	MJSD	18,375	245,000	11/16/2021	01/01/9999
0778FP-AF-6	BELL CANADA		A	1	2.B FE	10,564,900	69.2300	6,923,000	10,000,000	10,521,172	0	(13,260)	0	0	3.650	3.340	MS	105,444	365,000	07/21/2021	03/17/2051
0778FP-AH-2	BELL CANADA		A	1	2.B FE	8,512,000	63.9560	6,395,600	10,000,000	8,558,185	0	23,906	0	0	3.200	4.029	FA	120,889	320,000	01/10/2023	02/15/2052
0778FP-AJ-8	BELL CANADA		A	1	2.B FE	4,957,200	69.1320	3,456,600	5,000,000	4,959,540	0	831	0	0	3.650	3.697	FA	68,944	182,500	02/08/2022	08/15/2052
124765-F*-4	CAE INC SERIES G		A	1	2.C FE	3,000,000	94.9500	2,848,501	3,000,000	3,000,000	0	0	0	0	4.470	4.470	MS	40,230	134,100	03/13/2019	03/13/2029
136375-DB-5	CANADIAN NATL RAILWAY CO		A	1	1.G FE	4,979,350	84.0360	4,201,800	5,000,000	4,980,194	0	362	0	0	4.400	4.425	FA	89,222	220,000	08/02/2022	08/05/2052
136385-AV-3	CANADIAN NATL RESOURCES		A	1	2.A FE	2,542,905	99.8780	2,496,950	2,500,000	2,500,000	0	(5,516)	0	0	3.900	3.634	FA	40,625	97,500	05/23/2017	02/01/2025
136385-AX-9	CANADIAN NATL RESOURCES		A	1	2.A FE	3,987,840	97.9080	3,916,320	4,000,000	3,996,624	0	1,310	0	0	3.850	3.887	JD	12,833	154,000	05/23/2017	06/01/2027
136385-BA-8	CANADIAN NATL RESOURCES		A	1	2.A FE	3,151,830	88.8660	2,665,980	3,000,000	3,095,571	0	(16,798)	0	0	2.950	2.307	JJ	40,808	88,500	07/19/2021	07/15/2030
13648T-AG-2	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	9,218,001	70.9950	6,389,550	9,000,000	9,208,966	0	(5,324)	0	0	3.500	3.361	MN	52,500	315,000	04/19/2023	05/01/2050
22576C-H#-1	CRESCENT POINT ENERGY CORP SENIOR GUARANTEED NOTES		A		2.C Z	6,000,000	99.6440	5,978,634	6,000,000	6,000,000	0	0	0	0	4.300	4.300	AO	57,333	258,000	04/11/2018	04/11/2025
26439R-AK-2	ENBRIDGE INC SENIOR NOTES				2.B FE	968,810	104.0720	1,040,720	1,000,000	986,169	0	1,455	0	0	6.750	7.000	FA	25,500	67,500	06/17/2002	02/15/2032
280792-AA-0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1999				2.B FE	2,475,655	99.9790	2,330,049	2,330,539	2,362,778	0	(6,126)	0	0	8.180	7.505	MN	31,773	190,638	03/13/2002	11/01/2028
29250N-BE-4	ENBRIDGE INC		A	1	2.A FE	4,987,700	66.9390	3,346,950	5,000,000	4,988,719	0	257	0	0	3.400	3.413	FA	70,833	170,000	06/24/2021	08/01/2051
29250R-AT-3	ENBRIDGE INC		A	1	2.A FE	1,808,387	95.8460	1,653,344	1,725,000	1,800,533	0	(3,236)	0	0	5.500	5.083	MS	27,935	94,875	06/02/2022	09/15/2040
36168Q-AM-6	GFL ENVIRONMENTAL INC 144A		A	1	3.B FE	1,509,375	94.3280	1,414,920	1,500,000	1,504,457	0	(1,316)	0	0	3.500	3.400	MS	17,500	52,500	12/15/2020	09/01/2028
496902-AQ-0	KINROSS GOLD CORP		A	1	2.C FE	1,466,923	99.1580	1,487,370	1,500,000	1,489,201	0	3,911	0	0	4.500	4.805	JJ	31,125	67,500	07/16/2018	07/15/2027
559222-AR-5	MAGNA INTERNATIONAL INC		A	1	1.G FE	3,086,700	99.5700	2,987,100	3,000,000	3,006,778	0	(13,032)	0	0	4.150	3.696	AO	31,125	124,500	03/02/2018	10/01/2025
62928@-AA-5	NHL CANADA FUNDING LP TERM NOTES		A	1	2.B PL	934,579	99.2680	927,736	934,579	934,579	0	0	0	0	3.980	3.997	MJSD	1,963	37,196	07/12/2018	07/12/2025
67077M-AN-8	NUTRIEN LTD		A	1	2.B FE	1,372,125	88.6960	1,098,056	1,238,000	1,340,266	0	(8,909)	0	0	4.125	3.131	MS	15,037	51,068	04/05/2021	03/15/2035
68245X-AH-2	1011778 BC / NEW RED FIN 144A		A	1	3.B FE	501,250	94.6540	473,270	500,000	499,994	0	(299)	0	0	3.875	3.790	MS	5,705	19,375	06/15/2021	01/15/2028
68245X-AP-4	1011778 BC / NEW RED FIN 144A		A	1	3.B FE	1,252,188	91.7300	1,146,625	1,250,000	1,250,497	0	(428)	0	0	3.500	3.464	FA	16,528	43,750	12/16/2020	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
683720-AA-4	OPEN TEXT CORP 144A		A	1	3.C FE	1,010,000	90.7780	907,780	1,000,000	1,004,283	0	(1,264)	0	0	4.125	3.978	FA	15,583	41,250	02/05/2020	02/15/2030
683720-AC-0	OPEN TEXT CORP 144A		A	1	3.C FE	500,000	88.7660	443,830	500,000	500,000	0	0	0	0	4.125	4.125	JD	1,719	20,625	11/09/2021	12/01/2031
775109-BP-5	ROGERS COMMUNICATIONS INC		A	1	2.C FE	6,891,440	69.9630	4,547,595	6,500,000	6,854,814	0	(9,964)	0	0	3.700	3.360	MN	30,731	240,500	01/22/2021	11/15/2049
867224-AE-7	SUNCOR ENERGY INC		A	1	2.A FE	4,975,900	70.2020	3,510,100	5,000,000	4,977,692	0	494	0	0	3.750	3.777	MS	60,938	187,500	03/02/2021	03/04/2051
878744-AB-7	TECK RESOURCES LIMITED		A	1	2.C FE	4,637,260	88.9280	3,557,120	4,000,000	4,552,704	0	(22,894)	0	0	5.200	4.051	MS	69,333	208,000	01/27/2021	03/01/2042
891160-MJ-9	TORONTO-DOMINION BANK		A	2	1.G FE	6,830,975	97.2290	6,636,852	6,826,000	7,046,646	0	31,985	0	0	3.625	3.580	MS	72,858	247,443	04/26/2019	09/15/2031
89352H-AM-1	TRANS-CANADA PIPELINES		A	1	2.B FE	5,308,840	93.1750	4,658,750	5,000,000	5,198,489	0	(18,102)	0	0	4.625	4.089	MS	77,083	231,250	03/01/2018	03/01/2034
89352H-AX-7	TRANS-CANADA PIPELINES		A	1	2.B FE	5,704,650	90.0540	4,502,700	5,000,000	5,549,949	0	(32,932)	0	0	4.750	3.670	MN	30,347	237,500	12/09/2019	05/15/2038
89352H-AY-5	TRANS-CANADA PIPELINES		A	1	2.B FE	3,318,500	88.7700	3,660,875	4,124,000	3,336,501	0	14,179	0	0	4.875	6.471	MN	25,689	201,045	09/28/2023	05/15/2048
89356B-AC-2	TRANSCANADA TRUST		A	2	2.C FE	3,000,000	96.1930	2,885,790	3,000,000	3,000,000	0	0	0	0	5.300	5.299	MS	46,817	159,000	02/27/2017	03/15/2077
92660F-AN-4	VIDEOTRON LTD 144A		A	1	2.C FE	1,002,150	93.1870	931,870	1,000,000	1,000,729	0	(481)	0	0	3.625	3.573	JD	1,611	36,250	12/06/2021	06/15/2029
94106B-AD-3	WASTE CONNECTIONS INC		A	1	2.A FE	4,965,400	62.4510	3,122,550	5,000,000	4,967,685	0	768	0	0	2.950	2.985	JJ	68,014	147,500	12/09/2021	01/15/2052
98462Y-AD-2	YAMANA GOLD INC		A	1	2.C FE	2,581,810	98.3290	2,353,996	2,394,000	2,471,999	0	(27,847)	0	0	4.625	3.331	JD	4,921	110,723	02/03/2023	12/15/2027
C4931*-AU-7	KEYERA PARTNERSHIP SERIES P		A		2.B	3,000,000	99.7720	2,993,160	3,000,000	3,000,000	0	0	0	0	4.750	4.750	MN	16,229	142,500	11/20/2013	11/20/2025
00774M-AL-9	AERCAP IRELAND CAP/GLOBA		D	1	2.A FE	3,998,210	99.5440	3,981,760	4,000,000	3,999,636	0	273	0	0	4.450	4.457	AO	43,511	178,000	03/28/2019	04/03/2026
00774M-BH-7	AERCAP IRELAND CAP/GLOBA		D	1	2.A FE	977,290	98.1100	981,100	1,000,000	979,003	0	1,713	0	0	5.300	5.599	JJ	23,850	27,678	01/04/2024	01/19/2034
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC		C		2.A FE	1,513,060	99.5770	1,506,660	1,513,060	1,513,060	0	0	0	0	5.750	5.750	MS	23,925	87,001	03/22/2013	03/22/2035
009279-AC-4	AIRBUS SE 144A		D	1	1.F FE	6,935,767	79.1600	6,411,960	8,100,000	6,992,300	0	26,680	0	0	3.950	4.971	AO	71,989	319,950	01/05/2023	04/10/2047
00928Q-AY-7	AIRCASTLE LTD 144A		D	1	2.C FE	1,987,820	102.1860	2,043,720	2,000,000	1,989,922	0	2,102	0	0	5.950	6.090	FA	44,956	67,103	01/17/2024	02/15/2029
013822-AG-6	ALCOA NEDERLAND HOLDING 144A		D	1	3.A FE	500,000	93.3730	466,865	500,000	500,000	0	0	0	0	4.125	4.122	MS	5,214	20,625	03/09/2021	03/31/2029
034863-AU-4	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	1,990,920	98.1150	1,962,300	2,000,000	1,996,639	0	956	0	0	4.500	4.557	MS	26,500	90,000	03/13/2018	03/15/2028
034863-BA-7	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	3,102,480	87.0270	2,610,810	3,000,000	3,067,640	0	(10,426)	0	0	2.875	2.466	MS	24,917	86,250	07/15/2021	03/17/2031
034863-BB-5	ANGLO AMERICAN CAPITAL 144A		D	1	2.B FE	993,520	95.0220	950,220	1,000,000	995,897	0	881	0	0	3.875	3.982	MS	11,302	38,750	03/14/2022	03/16/2029
03744A-AA-0	AP ORYX HOLDINGS LTD		D	2	2.B PL	15,000,000	98.8200	14,822,946	15,000,000	15,000,000	0	0	0	0	6.100	6.101	MS	241,458	0	09/26/2024	09/08/2043
03835V-AJ-5	APTIV PLC		D	1	2.B FE	5,972,800	58.5080	5,850,800	10,000,000	6,083,870	0	56,839	0	0	3.100	6.072	JD	25,833	310,000	12/27/2022	12/01/2051
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE		D	1	2.B FE	6,696,667	96.2420	6,444,989	6,696,667	6,696,667	0	0	0	0	4.820	4.818	MS	81,591	322,779	09/27/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES		D	1	2.B FE	1,435,000	96.3520	1,382,650	1,435,000	1,435,000	0	0	0	0	4.850	4.849	MS	17,593	69,598	03/27/2019	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A		C		2.C FE	5,243,000	97.3280	5,102,907	5,243,000	5,243,000	0	0	0	0	6.750	6.806	MJSD	983	353,903	08/02/2013	06/30/2035
05401A-AL-5	AVOLON HOLDINGS FNDG LTD 144A		D	1	2.C FE	2,999,250	98.8580	2,965,740	3,000,000	2,999,777	0	166	0	0	4.250	4.256	AO	26,917	127,500	11/16/2020	04/15/2026
054536-AA-5	AXA SUB NOTES		D		1.G FE	12,667,491	117.6100	12,955,918	11,016,000	11,673,608	0	(85,429)	0	0	8.600	7.343	JD	42,106	947,376	02/25/2002	12/15/2030
05523R-AC-1	BAE SYSTEMS PLC 144A		D	1	2.A FE	5,623,838	101.0840	5,340,268	5,283,000	5,597,140	0	(11,471)	0	0	5.800	5.262	AO	68,092	306,414	07/27/2022	10/11/2041
05523R-AE-7	BAE SYSTEMS PLC 144A		D	1	2.A FE	9,030,730	64.7140	7,312,682	11,300,000	9,125,726	0	39,993	0	0	3.000	4.169	MS	99,817	339,000	09/26/2022	09/15/2050
055262-A#-6	BASF SE		D		1.G FE	5,000,000	98.7720	4,938,606	5,000,000	5,000,000	0	0	0	0	3.890	3.890	JD	10,806	194,500	12/11/2013	12/11/2025
055262-C@-6	BASF SA Senior Unsecured Notes		D	1	1.G FE	10,000,000	98.1280	9,812,752	10,000,000	10,000,000	0	0	0	0	5.710	5.710	JJ	272,811	285,500	01/09/2024	01/09/2034
055300-AQ-3	BRITISH AMER TOBACCO INTL FIN		D	1	2.A FE	3,000,000	102.9980	3,089,940	3,000,000	3,000,000	0	0	0	0	5.931	5.931	FA	73,643	177,930	07/31/2023	02/02/2029
055451-AR-9	BHP FINANCE USA BHP BILLITON FIN USA LTD		D		1.F FE	2,402,560	84.2910	1,685,820	2,000,000	2,354,405	0	(15,887)	0	0	4.125	2.815	FA	29,104	82,500	11/12/2021	02/24/2042
055451-BF-4	BHP FINANCE USA		D	1	1.F FE	3,927,960	97.7370	3,909,480	4,000,000	3,929,238	0	979	0	0	5.500	5.625	MS	69,056	220,000	09/05/2023	09/08/2053
06738E-CR-4	BARCLAYS PLC		D	1	2.A FE	1,000,000	101.0040	1,010,040	1,000,000	1,000,000	0	0	0	0	5.690	5.690	MS	17,228	28,450	03/05/2024	03/12/2030
073096-B*-9	BAYPORT POLYMERS LLC SR UNSEC NOTES SER D		D	1	1.E PL	6,952,736	95.0160	6,651,142	7,000,000	6,954,157	0	1,421	0	0	5.150	5.234	FA	136,189	257,500	08/07/2024	02/15/2035
12656*-AJ-1	CSLB HOLDINGS INC GUARANTEED SNR NOTES		D		1.G	3,000,000	98.7980	2,963,932	3,000,000	3,000,000	0	0	0	0	3.630	3.630	AO	25,108	108,900	10/08/2015	10/08/2025
12656*-AT-9	CSLB HOLDINGS INC Guaranteed Senior Notes		D	1	1.G	4,000,000	75.5280	3,021,139	4,000,000	4,000,000	0	0	0	0	2.830	2.830	MN	10,691	113,200	05/27/2020	05/27/2035
184494-A#-9	CLEANAWAY WASTE MGMT LTD SENIOR NOTES		D	1	2.B	5,000,000	84.4180	4,220,900	5,000,000	5,000,000	0	0	0	0	3.030	3.030	FA	58,917	151,500	02/11/2020	02/11/2032
19123#-AA-6	COCA-COLA SOUTHWEST BEV LLC SERIES A SENIOR NOTE		D	1	1.F FE	7,000,000	91.0320	6,372,262	7,000,000	7,000,000	0	0	0	0	3.490	3.490	JD	2,036	244,300	03/01/2018	12/28/2029

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
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES		D	1	2.B	5,400,000	92.1330	4,975,182	5,400,000	5,400,000	0	0	0	0	4.390	4.389	MS	60,582	237,060	09/29/2016	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES		D	1	2.B	2,800,000	97.4410	2,728,337	2,800,000	2,800,000	0	0	0	0	5.460	5.459	JD	2,123	152,880	06/26/2018	06/26/2038
21987B-AW-8	CODELCO INC 144A		D	1	2.A FE	981,090	95.8980	958,980	1,000,000	994,154	0	2,112	0	0	3.625	3.865	FA	15,104	36,250	02/02/2018	08/01/2027
21987B-AZ-1	CODELCO INC 144A		D	1	2.A FE	2,102,000	88.9590	1,779,180	2,000,000	2,059,933	0	(12,588)	0	0	3.000	2.292	MS	15,167	60,000	07/21/2021	09/30/2029
22550L-2C-4	CREDIT SUISSE NEW YORK		D		1.E FE	1,803,880	99.5160	1,990,320	2,000,000	1,975,047	0	89,229	0	0	2.950	7.764	AO	13,439	59,000	01/04/2023	04/09/2025
22550L-2L-4	CREDIT SUISSE NEW YORK		D		1.E FE	1,996,000	100.0480	2,000,960	2,000,000	1,999,954	0	2,075	0	0	7.950	8.060	JJ	75,967	159,000	01/04/2023	01/09/2025
232806-A#-6	CYPRESS SEMICONDUCTOR CORP SENIOR UNSECURED NOTES		D	1	2.A FE	3,000,000	85.0810	2,552,428	3,000,000	3,000,000	0	0	0	0	3.100	3.100	JD	3,875	93,000	06/16/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SENIOR UNSECURED NOTES		D	1	2.A FE	4,000,000	81.7420	3,269,678	4,000,000	4,000,000	0	0	0	0	3.270	3.270	JD	5,450	130,800	06/16/2021	06/16/2033
251525-AN-1	DEUTSCHE BANK AG		D	2	3.B FE	4,002,600	100.0200	4,000,800	4,000,000	4,002,600	0	0	0	0	7.500	7.495	APR	200,833	300,000	11/18/2014	01/01/9999
29287@-AA-9	ENGINE LEASE FINANCE CORP SENIOR NOTE		D	1	2.B PL	3,000,000	98.1490	2,944,477	3,000,000	3,000,000	0	0	0	0	4.480	4.480	MN	12,693	134,400	11/27/2018	11/27/2026
29660N-AC-3	FC BARCELONA ESPAI BARCO FONDO		D	1	2.B PL	13,277,818	106.4050	13,832,642	13,000,000	13,263,813	0	(14,005)	0	0	7.060	6.498	JD	2,549	811,900	08/07/2024	06/30/2032
35138C-AD-6	Fox Hedge LP Class A		D		1.D PL	20,000,000	95.1300	19,026,000	20,000,000	20,000,000	0	0	0	0	6.050	6.050	FMAN	110,917	246,411	09/30/2024	11/28/2064
35138C-AE-4	Fox Hedge LP Class B		D		1.G PL	20,000,000	100.0000	20,000,000	20,000,000	20,000,000	0	0	0	0	7.514	8.267	FMAN	137,755	340,078	09/30/2024	11/28/2064
423012-AF-0	HEINEKEN NV		D	1	2.A FE	3,544,850	96.3340	3,371,690	3,500,000	3,513,808	0	(4,542)	0	0	3.500	3.354	JJ	51,722	122,500	05/17/2017	01/29/2028
449282-AA-0	ICHTHYS LNG PTY LTD PROJECT		D	1	1.G PL	10,000,000	94.3370	9,433,692	10,000,000	10,000,000	0	0	0	0	4.250	4.250	JD	18,889	425,000	06/13/2022	12/15/2029
45326Y-A*-8	INCITEC PIVOT LTD		D	1	2.B	4,000,000	94.5470	3,781,877	4,000,000	4,000,000	0	0	0	0	4.030	4.030	AO	27,314	161,200	10/30/2019	10/30/2028
46590X-AM-8	JBS USA/FOOD/FINANCE		D	1	2.C FE	504,219	89.0350	445,175	500,000	503,366	0	(616)	0	0	3.750	3.599	JD	1,563	18,750	08/22/2023	12/01/2031
46590X-AP-1	JBS USA/FOOD/FINANCE		D	1	2.C FE	1,994,033	83.4350	1,668,700	2,000,000	1,994,815	0	619	0	0	3.000	3.040	MN	7,667	60,000	08/22/2023	05/15/2032
46653K-AB-4	JAB HOLDINGS BV 144A		D	1	2.A FE	5,031,420	65.2400	3,262,000	5,000,000	5,029,104	0	(675)	0	0	3.750	3.715	MN	17,188	187,500	05/26/2021	05/28/2051
48263@-AA-7	KMD HOLDINGS INC SR UNSECURED NOTES		D	1	2.C	6,124,738	85.1500	5,215,214	6,124,738	6,124,738	0	0	0	0	3.560	3.560	MS	55,116	216,829	03/31/2022	03/31/2032
500631-AS-5	KOREA ELECTRIC POWER CO 144A		C		1.C FE	124,699	99.3080	124,135	125,000	124,857	0	12	0	0	5.125	5.141	AO	1,210	6,406	11/30/2004	04/23/2034
50202*-AA-9	LIDL US LLC		D	1	2.A	4,000,000	98.7670	3,950,680	4,000,000	4,000,000	0	0	0	0	4.460	4.460	MS	59,467	178,400	08/31/2022	09/01/2027
50202*-AE-1	LIDL US LLC		D	1	2.A YE	3,000,000	90.4340	2,713,020	3,000,000	3,000,000	0	0	0	0	4.850	4.850	MS	48,500	145,500	08/31/2022	09/01/2037
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	5,991,990	96.1240	5,767,440	6,000,000	6,039,020	0	(8,830)	0	0	3.574	3.591	MN	32,166	214,440	12/05/2017	11/07/2028
632525-BB-6	NATIONAL AUSTRALIA BANK 144A		D	2	1.G FE	3,000,000	86.0760	2,582,280	3,000,000	3,000,000	0	0	0	0	3.347	3.306	JJ	47,137	100,410	01/04/2022	01/12/2037
71654Q-CK-6	PETROLEOS MEXICANOS		D		4.A FE	2,998,663	91.4720	2,744,160	3,000,000	2,999,390	0	176	0	0	5.350	5.357	FA	61,971	160,500	12/21/2018	02/12/2028
744330-AA-9	PRUDENTIAL FUNDING ASIA		D		1.F FE	2,971,740	90.7540	2,722,620	3,000,000	2,983,949	0	2,747	0	0	3.125	3.236	AO	20,052	93,750	04/08/2020	04/14/2030
75625Q-AE-9	RECKITT BENCKISER TRSY SRV PLC 144A		D		1.G FE	4,985,000	95.8020	4,790,100	5,000,000	4,995,843	0	1,588	0	0	3.000	3.035	JD	2,083	150,000	06/21/2017	06/26/2027
767201-AT-3	RIO TINTO FIN USA LTD		D	1	1.F FE	2,967,270	61.0360	1,831,080	3,000,000	2,969,581	0	753	0	0	2.750	2.804	MN	13,521	82,500	10/28/2021	11/02/2051
7846EL-AE-7	SPCM SA 144A		D	1	3.A FE	1,500,000	87.7290	1,315,935	1,500,000	1,500,000	0	0	0	0	3.375	3.375	MS	14,906	50,625	09/13/2021	03/15/2030
822582-CK-6	SHELL INTERNATIONAL FINANCE		D	1	1.D FE	1,975,680	70.7240	1,414,480	2,000,000	1,978,581	0	965	0	0	2.875	2.956	MN	5,590	57,500	11/22/2021	11/26/2041
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND		C		1.G FE	31,493	99.2820	30,405	30,625	30,719	0	(37)	0	0	6.223	5.953	JD	85	1,906	11/30/2004	12/15/2026
85325Q-AA-6	STANDARD CHARTERED BANK 144A		D		2.B FE	15,567,850	111.9730	16,711,970	14,925,000	15,200,389	0	(32,264)	0	0	8.000	7.631	MN	102,817	1,194,000	11/28/2001	05/30/2031
874060-AY-2	TAKEDA PHARMACEUTICAL		D	1	2.A FE	2,008,880	72.5340	1,450,680	2,000,000	2,007,691	0	(400)	0	0	3.025	2.993	JJ	28,906	60,500	10/12/2021	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL		D	1	2.A FE	6,259,230	64.8390	3,890,340	6,000,000	6,235,573	0	(6,290)	0	0	3.175	2.952	JJ	91,017	190,500	01/27/2021	07/09/2050
87656X-A#-8	TATE & LYLE INTL FINANCE		D		2.B	6,000,000	98.9320	5,935,909	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	243,600	10/29/2015	10/29/2025
87656X-C*-0	TATE & LYLE INTL FINANCE		D	1	2.B	2,000,000	86.2600	1,725,208	2,000,000	2,000,000	0	0	0	0	2.910	2.910	FA	23,442	58,200	08/06/2020	08/06/2030
87656X-C@-8	TATE & LYLE INTL FINANCE		D	1	2.B	3,000,000	82.0480	2,461,433	3,000,000	3,000,000	0	0	0	0	3.010	3.010	FA	36,371	90,300	08/06/2020	08/06/2032
89153V-AV-1	TOTALENERGIES CAPITAL INTL SA		D	1	1.D FE	5,243,500	65.5770	3,278,850	5,000,000	5,221,012	0	(6,004)	0	0	3.127	2.877	MN	13,898	156,350	01/27/2021	05/29/2050
89153V-AX-7	TOTALENERGIES CAPITAL INTL SA		D	1	1.D FE	4,925,050	71.7720	3,588,600	5,000,000	4,933,836	0	3,036	0	0	2.986	3.089	JD	829	149,300	01/12/2022	06/29/2041
902613-AL-2	UBS GROUP AG 144A		D	2	1.G FE	3,000,000	72.0720	2,162,160	3,000,000	3,000,000	0	0	0	0	3.179	3.159	FA	37,088	95,400	01/04/2022	02/11/2043
902613-BH-0	UBS GROUP AG 144A		D	2	1.G FE	999,920	100.6940	1,006,940	1,000,000	1,000,153	0	233	0	0	5.699	5.758	FA	22,638	33,244	01/02/2024	02/08/2035
92857W-BY-5	VODAFONE GROUP PLC		D	1	2.B FE	2,987,490	95.3080	2,859,240	3,000,000	2,987,812	0	174	0	0	5.625	5.654	FA	66,094	168,750	02/07/2023	02/10/2053
G1696#-BQ-8	BUNZL FINANCE PLC Senior Unsecured Notes		D	1	2.A	2,000,000	88.1800	1,763,603	2,000,000	2,000,000	0	0	0	0	4.010	4.010	MN	8,911	80,200	11/21/2022	11/21/2032

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
G2242#-AD-5	COATS GROUP FINANCE CO LTD SENIOR NOTES		D	1	2.C	4,974,102	97.9360	4,896,800	5,000,000	4,975,760	0	1,658	0	0	5.370	5.479	FA	100,688	214,800	08/07/2024	02/16/2030
G2616#-AS-0	DCC TREASURY 2014 LTD SENIOR UNSECURED NOTE		D	1	2.B	3,500,000	109.5990	3,835,965	3,500,000	3,500,000	0	0	0	0	4.550	4.550	AO	38,485	159,250	04/04/2019	04/04/2026
G2964#-AA-7	AP Grange Holding LLC Senior Secured Notes Tranche A		D	2	1.G PL	33,353,889	99.9030	33,321,506	33,353,889	33,353,889	0	0	0	0	6.500	6.500	MJSD	66,245	439,156	11/05/2024	03/20/2045
G2971@-AB-8	AP Pistachio LP Senior Secured Notes		B		1.F PL	21,355,491	100.0000	20,755,628	20,755,628	20,755,628	0	0	0	(599,863)	5.250	5.250	JJ	145,289	0	11/12/2024	11/15/2049
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC		D	1	1.G YE	10,000,000	97.3400	9,733,990	10,000,000	10,000,000	0	0	0	0	3.420	3.420	JD	23,750	342,000	06/06/2016	06/08/2026
G7334@-AA-1	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES		D	1	2.B FE	2,000,000	94.6820	1,893,649	2,000,000	2,000,000	0	0	0	0	4.030	4.031	FA	31,344	80,600	06/13/2018	06/13/2028
G8038#-AT-5	Serco Group PLC Senior Unsecured Notes		D	1	2.C PL	5,000,000	102.9760	5,148,807	5,000,000	5,000,000	0	0	0	0	6.720	6.720	FA	115,733	168,000	02/27/2024	02/27/2034
K7802#-AY-5	ROYAL GREENLAND A/S SENIOR NOTE		D	1	2.B	2,000,000	95.9240	1,918,480	2,000,000	2,000,000	0	0	0	0	4.370	4.370	MN	10,197	87,400	11/19/2018	11/19/2028
L0009*-AA-6	AP Dolphin Senior Secured Debt Tranche A		B	2	2.A PL	21,729,320	100.0000	20,708,000	20,708,000	20,708,000	0	0	0	(1,021,320)	5.500	5.425	NOV	79,093	0	12/06/2024	12/15/2032
L3551#-AP-5	FERRERO INTERNATIONAL S.A. SR UNSEC NTS SER C		D	1	2.A	2,883,711	93.7040	2,811,128	3,000,000	2,888,037	0	4,326	0	0	5.100	5.661	JD	4,675	76,500	08/07/2024	06/20/2033
L7598*-AD-2	PILI 1 Portfolio SCSp (Permira		D	1	1.E PL	15,000,000	90.8470	13,627,068	15,000,000	15,000,000	0	0	0	0	5.300	5.300	MN	123,667	795,000	05/05/2022	05/05/2042
N4281@-BW-4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERIES EE		D		2.B	2,700,000	98.0050	2,646,135	2,700,000	2,700,000	0	0	0	0	4.140	4.140	JD	3,726	111,780	12/19/2012	06/19/2027
N7660#-AV-9	SHV NEDERLAND B.V.		D	1	2.A	7,000,000	91.9310	6,435,190	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD	20,349	318,500	06/08/2022	06/08/2032
N7660#-AW-7	SHV NEDERLAND B.V.		D	1	2.A YE	10,000,000	88.0640	8,806,394	10,000,000	10,000,000	0	0	0	0	4.800	4.800	JD	30,667	480,000	06/08/2022	06/08/2037
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO		D		3.A PL	3,990,000	97.4170	3,886,921	3,990,000	3,990,000	0	0	0	0	7.000	7.062	MJSD	776	279,300	11/30/2010	11/30/2033
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A		D	1	1.G FE	1,576,413	93.2740	1,470,382	1,576,413	1,576,413	0	0	0	0	4.320	4.319	JJ	31,970	68,101	01/15/2019	01/12/2034
Q0697#-AA-4	AUSGRID FINANCE PTY LTD SENIOR SECURED NOTES		D	1	2.A FE	8,000,000	94.8870	7,590,989	8,000,000	8,000,000	0	0	0	0	3.500	3.500	AO	70,000	280,000	09/06/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD SENIOR SECURED NOTES		D	1	2.A FE	2,000,000	91.2370	1,824,738	2,000,000	2,000,000	0	0	0	0	3.600	3.600	AO	18,000	72,000	09/06/2017	10/01/2029
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD SERIES C		C		2.B	1,000,000	98.9400	989,396	1,000,000	1,000,000	0	0	0	0	4.790	4.790	JJ	21,954	47,900	07/16/2014	07/16/2026
Q2600@-AC-4	COATES GROUP PTY LIMITED SENIOR UNSEC NOTES		D	1	2.C PL	5,000,000	79.4670	3,973,326	5,000,000	5,000,000	0	0	0	0	3.270	3.270	JJ	76,754	163,500	01/12/2022	01/12/2034
Q3629#-AL-7	ETSA UTILITIES FINANCE PTY LTD SERIES B GT SENIOR NOTE		D	1	1.G	4,000,000	96.4850	3,859,417	4,000,000	4,000,000	0	0	0	0	3.060	3.060	FA	47,940	122,400	08/10/2016	08/10/2026
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD SERIES 2019-A GT SENIOR NOTE		D	1	1.G	3,000,000	91.4090	2,742,270	3,000,000	3,000,000	0	0	0	0	3.560	3.560	FA	44,500	106,800	08/01/2019	08/01/2029
Q3647#-AA-9	EVOLUTION MINING FINANCE SER A GTD SR NT		D	1	2.C PL	2,000,000	90.0370	1,800,743	2,000,000	2,000,000	0	0	0	0	2.830	2.830	MN	8,333	56,600	11/08/2021	11/08/2028
Q3920#-AG-4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A SR NOTE		D		1.G FE	2,000,000	96.7850	1,935,694	2,000,000	2,000,000	0	0	0	0	3.400	3.400	MS	18,133	68,000	09/25/2014	09/25/2026
Q3920#-AJ-8	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A SR NOTE		D	1	1.G FE	3,000,000	95.7390	2,872,166	3,000,000	3,000,000	0	0	0	0	3.630	3.630	FA	42,350	108,900	08/11/2015	08/11/2027
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD		D	1	2.B PL	4,977,414	86.3590	4,298,426	4,977,414	4,977,414	0	0	0	0	3.110	3.121	MJSD	430	154,824	07/21/2021	12/31/2034
Q5664#-AA-2	LONSDALE FINANCE PTY LIMITED SENIOR SECURED NOTE		D	1	2.B FE	4,000,000	95.1870	3,807,461	4,000,000	4,000,000	0	0	0	0	4.190	4.190	AO	41,900	167,600	10/02/2018	10/01/2028
Q5664#-AH-7	LONSDALE FINANCE PTY LIMITED SENIOR SECURED NOTE		D	1	2.B FE	8,000,000	88.9710	7,117,654	8,000,000	8,000,000	0	0	0	0	3.850	3.851	AO	77,000	308,000	07/09/2019	07/09/2031
Q5995#-AH-7	MERIDIAN ENERGY LIMITED SER 2014-1 TR B SR GTD NT		C		2.A	4,000,000	98.2760	3,931,040	4,000,000	4,000,000	0	0	0	0	3.920	3.920	MS	45,298	156,800	01/21/2022	09/17/2026
Q65680-AA-9	NETWORK FINANCE COMPANY PTY		D	1	2.A	5,000,000	95.4810	4,774,050	5,000,000	5,000,000	0	0	0	0	3.500	3.500	AO	42,778	175,000	02/14/2018	02/14/2028
Q7160#-AL-3	ORICA FINANCE LIMITED GUARANTEED SENIOR NOTE		D	1	2.B FE	2,000,000	97.3980	1,947,951	2,000,000	2,000,000	0	0	0	0	4.330	4.330	MN	13,952	86,600	05/03/2017	05/03/2027
Q7160#-AP-4	ORICA FINANCE LIMITED		D	1	2.B	3,000,000	88.1920	2,645,746	3,000,000	3,000,000	0	0	0	0	3.400	3.400	AO	18,983	102,000	06/24/2020	10/24/2030
Q7160#-AR-0	ORICA FINANCE LIMITED		C	1	2.B	2,000,000	98.9640	1,979,275	2,000,000	2,000,000	0	0	0	0	5.820	5.820	AO	24,250	116,400	03/16/2023	10/16/2032
Q7397#-AT-1	PRATT FINANCE PTY LTD GUAR SERIES L		D	1	2.B PL	3,079,800	80.8140	2,424,420	3,000,000	3,064,996	0	(4,461)	0	0	3.880	5.065	JJ	54,320	116,400	07/13/2021	07/13/2036
Q7450@-AJ-9	PERTH AIRPORT PTY LTD PERTH AIRPORT DEV PTY SER I		D	1	2.B	6,000,000	90.7560	5,445,345	6,000,000	6,000,000	0	0	0	0	3.450	3.450	MS	67,275	207,000	09/04/2019	09/04/2029
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D	1	2.B FE	4,000,000	96.1960	3,847,852	4,000,000	4,000,000	0	0	0	0	3.450	3.450	JD	4,217	138,000	12/20/2016	12/20/2026
Q9194*-AL-3	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D	1	2.B FE	3,000,000	93.2270	2,796,799	3,000,000	3,000,000	0	0	0	0	3.960	3.960	MN	15,180	118,800	05/15/2019	05/15/2029
Q9389#-AF-7	VECTOR LIMITED SENIOR NOTES		D	1	2.A FE	4,000,000	94.9090	3,796,373	4,000,000	4,000,000	0	0	0	0	3.490	3.490	AO	25,593	139,600	10/25/2017	10/25/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,947,799,536	XXX	4,270,418,140	4,883,261,747	4,932,536,748	0	(2,212,682)	0	(1,769,142)	XXX	XXX	XXX	43,672,700	161,472,358	XXX	XXX
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1			4	1.A	228,756	90.6600	216,808	239,144	234,271	0	458	0	0	3.500	3.850	MON	698	8,370	08/21/2013	07/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5			4	1.A FM	1,574,489	94.9350	1,803,501	1,899,721	1,574,489	0	0	0	0	4.330	5.853	MON	6,855	82,476	12/08/2004	10/25/2034
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1				1.A	6,273,333	94.3080	5,980,271	6,341,213	6,284,855	0	(685)	0	0	4.000	4.133	MON	21,137	253,648	05/05/2022	01/25/2067
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4			4	1.A FM	1,128,406	96.7330	1,157,750	1,196,851	1,128,406	0	0	0	0	5.750	6.416	MON	5,735	67,875	11/03/2004	08/25/2034
08161B-AY-9	BENCHMARK MORTGAGE TRUST 2018-B3 A5			4	1.A	514,965	96.1850	480,925	500,000	504,997	0	(1,641)	0	0	4.025	3.678	MON	1,677	20,125	03/23/2018	04/10/2051
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2				1.C FE	1,151,211	95.8350	1,103,280	1,151,229	1,148,520	0	(1,920)	0	0	4.883	4.830	MON	4,685	56,215	05/25/2022	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1				1.A	3,729,078	95.6440	3,569,376	3,731,939	3,726,116	0	(1,368)	0	0	3.626	3.620	MON	11,277	135,320	03/15/2022	09/25/2061
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM3 A3				1.B	1,489,856	99.4210	1,490,279	1,498,958	1,490,114	0	258	0	0	5.500	5.624	MON	6,870	27,481	08/07/2024	07/25/2062
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2			4	1.A	313,055	87.7410	270,192	307,943	310,126	0	61	0	0	3.000	2.895	MON	770	9,238	04/17/2013	04/25/2043
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2			4	1.A	444,922	88.4300	388,438	439,260	439,810	0	(1,589)	0	0	3.000	2.889	MON	1,098	13,178	05/08/2013	05/25/2043
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3			4	1.A FM	1,159,242	94.5910	1,320,901	1,396,434	1,308,467	0	19,915	0	0	5.500	7.422	MON	6,400	76,786	01/05/2005	02/25/2035
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13			4	1.A FM	2,289,102	87.4840	2,218,144	2,535,485	2,289,102	0	0	0	0	5.500	6.550	MON	11,621	139,385	02/24/2005	03/25/2035
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8			4	2.B FM	7,571	63.6470	7,054	11,082	7,571	0	722	1,563	0	5.500	23.316	MON	51	609	03/07/2006	11/25/2035
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17			4	1.A FM	64,079	54.8360	40,309	73,508	40,309	(1,279)	(1,002)	0	0	5.500	6.969	MON	337	4,043	10/28/2010	10/25/2035
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8			4	4.A FM	223,553	54.6280	207,876	380,531	247,685	0	17,330	0	0	5.500	16.222	MON	1,744	20,238	07/21/2005	06/25/2035
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3			4	1.A	255,141	88.7430	223,901	252,303	253,889	0	103	0	0	3.500	3.392	MON	736	8,823	07/29/2019	07/25/2049
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2			4	1.A	1,189,910	90.4060	1,048,681	1,159,968	1,173,649	0	1,559	0	0	3.750	3.533	MON	3,625	43,400	07/19/2016	02/25/2044
16412X-AJ-4	CHENIERE CORP CHRISTI HD			1	2.B FE	1,015,962	93.9530	939,530	1,000,000	1,008,744	0	(1,821)	0	0	3.700	3.483	MN	4,728	37,000	10/27/2020	11/15/2029
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			4	1.A FM	3,570	95.3270	3,564	3,739	3,570	0	0	0	0	5.625	6.063	MON	18	210	02/08/2006	09/25/2035
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			4	1.A FM	60,565	99.0660	60,300	60,869	60,596	0	(25)	0	0	6.000	6.084	MON	304	3,652	04/15/2011	09/25/2037
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1			4	1.A	227,563	91.9420	213,581	232,299	229,718	0	204	0	0	3.497	3.658	MON	677	8,111	11/01/2013	10/25/2043
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23			4	1.A FM	425,219	94.5520	409,045	432,614	425,219	0	0	0	0	5.500	5.676	MON	1,983	23,794	03/04/2005	02/25/2035
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2			4	1.A	223,103	89.3290	198,118	221,785	222,163	0	400	0	0	2.500	2.463	MON	462	5,545	03/26/2013	03/25/2043
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A			4	1.A	362,209	91.4430	334,515	365,818	363,830	0	56	0	0	3.000	3.084	MON	915	10,975	03/22/2016	06/25/2043
3140FX-ED-0	FNMA BF0131	CF		4	1.A	2,267,505	88.2230	1,946,322	2,206,147	2,261,810	0	(1,288)	0	0	3.500	3.195	MON	6,435	77,215	11/02/2017	08/01/2056
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3			4	1.A	154,344	90.6100	137,193	151,411	152,754	0	(162)	0	0	3.500	3.360	MON	442	5,299	03/02/2015	03/25/2045
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1			4	1.A	352,732	91.6010	326,245	356,159	353,690	0	183	0	0	4.000	4.101	MON	1,187	14,246	10/24/2018	10/25/2048
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2			4	1.A	583,054	84.0730	476,781	567,104	577,576	0	(57)	0	0	3.000	2.725	MON	1,418	17,013	08/13/2020	08/25/2050
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F			4	4.C FM	20,118	87.5730	17,147	19,580	19,512	0	0	0	0	5.500	5.232	MON	90	1,077	09/15/2011	01/25/2025
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1			4	1.A	522,265	87.9410	450,487	512,260	517,130	0	(3,118)	0	0	3.500	3.263	MON	1,494	17,929	01/16/2020	05/01/2050
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8			4	1.A	1,586,989	87.9410	1,351,528	1,536,857	1,562,320	0	(14,951)	0	0	3.500	3.110	MON	4,483	53,790	01/16/2020	05/01/2050
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2			4	1.A	712,983	84.6100	585,418	691,902	707,758	0	720	0	0	3.000	2.759	MON	1,730	20,757	09/18/2020	01/25/2051
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1			4	1.A FM	1,314	100.0220	1,528	1,528	1,526	0	12	0	0	5.453	7.038	MON	1	98	10/30/2009	07/25/2033
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5			4	1.A FM	115,066	99.0530	123,485	124,666	115,066	0	0	0	0	4.823	5.655	MON	501	6,008	05/19/2004	08/25/2034
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6			4	1.A FM	0	99.6910	0	0	0	0	0	0	0	4.823	5.573	MON	0	0	04/14/2011	08/25/2034
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3			4	1.A	79,704	93.0190	72,649	78,101	78,718	0	(62)	0	0	4.000	3.739	MON	260	3,121	05/16/2019	10/25/2049
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3			4	1.A	789,559	84.3860	646,675	766,329	781,797	0	(2,798)	0	0	3.000	2.703	MON	1,916	22,990	09/18/2020	01/25/2051
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3				1.A	1,829,279	80.3230	1,411,971	1,757,866	1,809,833	0	(5,127)	0	0	2.500	2.148	MON	3,662	43,947	01/19/2021	06/25/2051
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A			4	1.B FE	295,302	93.9040	273,201	290,938	291,879	0	(201)	0	0	4.000	3.877	MON	970	11,637	11/15/2013	08/26/2036
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A			4	1.B FE	263,216	95.1480	240,234	252,486	256,990	0	133	0	0	4.000	3.670	MON	842	10,099	06/11/2014	11/27/2038
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2			4	1.A	122,802	98.5240	116,511	118,257	118,362	0	(292)	0	0	3.500	3.091	MON	345	4,139	06/25/2014	06/25/2029
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3			4	1.A	173,268	88.5590	150,309	169,728	171,413	0	505	0	0	3.500	3.314	MON	495	5,940	08/09/2017	08/25/2047
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13			4	1.A	588,928	88.6670	518,418	584,680	586,504	0	(721)	0	0	3.500	3.442	MON	1,705	20,464	05/22/2017	05/25/2047
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3			4	1.A	82,728	91.5090	76,276	83,353	82,850	0	(7)	0	0	4.000	4.074	MON	278	3,334	09/20/2018	02/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3			4	1.A	92,329	89.5260	81,387	90,908	91,280	0	(244)	0	0	3.500	3.265	MON	265	3,180	08/16/2019	12/25/2049
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5			4	1.A	1,625,170	88.0410	1,392,433	1,581,573	1,605,528	0	(8,655)	0	0	3.500	3.201	MON	4,613	55,355	11/22/2019	05/25/2050

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
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2			4	1.A	3,314,867	93.9590	3,192,178	3,397,416	3,371,849	0	9,180	0	0	3.250	3.557	MON	9,201	110,416	09/21/2017	02/25/2058
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1				1.A FE	3,064,407	100.6080	3,075,823	3,057,235	3,060,652	0	(3,165)	0	0	6.319	6.146	MON	16,099	128,791	08/07/2024	03/25/2063
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3			4	1.A	304,994	91.4580	277,683	303,618	303,857	0	(322)	0	0	3.500	3.461	MON	886	10,627	12/01/2016	10/25/2045
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1				1.A	1,647,990	100.5500	1,657,071	1,648,007	1,645,084	0	(1,272)	0	0	6.113	6.058	MON	8,395	100,743	05/18/2023	03/25/2063
693581-AB-6	PRESTON RIDGE PARTNERS MORTGAG 2024-RCF1 A2				1.A	1,909,560	93.7490	1,968,729	2,100,000	1,929,140	0	19,580	0	0	4.000	5.535	MON	1,400	77,000	01/22/2024	01/25/2054
693652-AB-5	PSMC 2020-2 A2			4	1.A	500,073	87.5510	426,231	486,837	495,450	0	(1,091)	0	0	3.000	2.738	MON	1,217	14,605	06/26/2020	05/25/2050
693684-AM-4	PSMC 2020-1 A12			4	1.A	2,555,368	90.8050	2,224,667	2,449,938	2,522,987	0	460	0	0	3.500	3.130	MON	7,146	85,748	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1			4	1.A	6,266	99.3430	6,102	6,143	6,232	0	(6)	0	0	3.500	3.354	MON	18	215	10/08/2019	10/25/2049
69375B-AM-9	PSMC 2019-3 A12			4	1.A	526,382	92.7310	477,373	514,794	523,227	0	(770)	0	0	3.500	3.330	MON	1,501	18,014	10/28/2019	11/25/2049
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2			4	1.A	721,969	87.3890	620,142	709,634	717,199	0	(1,398)	0	0	3.000	2.865	MON	1,774	21,289	04/08/2013	05/25/2043
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2			4	1.A	198,559	87.4130	172,433	197,262	197,580	0	196	0	0	3.000	2.957	MON	493	5,918	05/16/2013	06/25/2043
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1			4	1.A	163,668	89.1670	142,705	160,042	161,858	0	(360)	0	0	3.500	3.307	MON	467	5,601	06/07/2017	07/25/2047
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2			4	1.A	55,620	90.8790	49,826	54,827	55,265	0	137	0	0	3.500	3.388	MON	160	1,919	09/20/2017	10/25/2047
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1			4	1.A	683,828	88.2660	599,373	679,053	681,753	0	247	0	0	3.500	3.453	MON	1,981	23,767	01/16/2018	02/25/2048
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19			4	1.A	331,982	89.2880	290,474	325,323	329,566	0	1,903	0	0	3.500	3.369	MON	949	11,386	10/04/2016	08/25/2046
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1			4	1.A	253,727	92.3940	230,043	248,980	249,735	0	(2,152)	0	0	4.000	3.689	MON	830	9,952	05/17/2019	05/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1			4	1.A	18,939	99.3220	18,281	18,405	18,670	0	(76)	0	0	4.500	4.163	MON	69	828	07/16/2019	08/25/2049
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1			4	1.A	222,664	91.9360	201,435	219,104	220,122	0	(438)	0	0	4.000	3.813	MON	730	8,764	02/08/2018	02/25/2048
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2			4	1.A	450,804	89.0360	394,414	442,983	446,068	0	(2,823)	0	0	3.500	3.274	MON	1,292	15,504	08/07/2019	09/25/2049
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1			4	1.A	96,347	88.6070	83,619	94,371	95,314	0	(373)	0	0	3.500	3.253	MON	275	3,303	10/08/2019	11/25/2049
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1			4	1.A FM	14,596	94.0120	13,728	14,602	14,558	0	(3)	0	0	6.500	6.549	MON	79	949	11/21/2002	03/25/2032
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5			4	1.A FM	518,926	94.2390	719,375	763,351	518,926	0	0	0	0	6.120	10.134	MON	3,893	36,209	08/27/2003	08/25/2033
89171D-AF-4	TOWD POINT MRTGE TRUST 2015-1 A6			4	1.A	4,910,583	97.6860	4,884,300	5,000,000	4,915,822	0	5,239	0	0	4.748	5.139	MON	19,783	78,943	08/07/2024	10/25/2053
89180Y-AA-8	TOWD POINT MORTGAGE TRUST 2022-4 A1				1.A	4,839,459	94.0320	4,787,407	5,091,253	4,858,797	0	19,339	0	0	3.750	4.976	MON	15,910	63,641	08/07/2024	09/25/2062
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1				1.A FE	4,022,856	93.6390	3,849,372	4,110,864	4,044,260	0	5,521	0	0	3.800	4.103	MON	13,018	156,213	05/27/2022	04/25/2067
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3				1.B	1,636,075	100.7310	1,648,489	1,636,526	1,633,218	0	(1,123)	0	0	6.900	6.883	MON	9,410	112,920	01/11/2023	12/25/2067
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3				1.C	4,014,714	100.6660	4,032,800	4,006,119	4,007,239	0	(4,287)	0	0	6.758	6.617	MON	22,561	221,509	08/07/2024	02/25/2068
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3				1.A	1,677,675	100.7560	1,690,370	1,677,687	1,674,411	0	(1,479)	0	0	6.743	6.694	MON	9,427	113,126	04/14/2023	03/25/2068
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3				1.B	1,133,651	101.1180	1,146,341	1,133,666	1,131,719	0	(946)	0	0	7.079	7.032	MON	6,688	80,252	07/21/2023	08/25/2068
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1			4	1.A FM	85,343	84.0190	140,239	166,913	115,444	0	5,610	0	0	6.727	18.450	MON	936	10,171	08/25/2009	10/25/2033
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1			4	1.A	133,456	89.0020	117,131	131,605	132,909	0	(59)	0	0	3.500	3.396	MON	384	4,606	09/10/2019	07/25/2049
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17			4	1.A	606,940	89.2830	567,893	636,059	620,105	0	1,608	0	0	3.500	4.001	MON	1,855	22,262	10/16/2018	07/25/2047
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5			4	1.A	4,086,604	88.1720	3,513,454	3,984,773	4,042,065	0	(12,255)	0	0	3.500	3.230	MON	11,622	139,467	11/19/2019	09/25/2049
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1			4	1.A	262,331	93.3230	254,948	273,189	262,350	0	505	0	0	4.000	4.711	MON	911	5,409	08/07/2024	04/25/2049
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1			4	1.A	749,613	83.5340	606,288	725,797	739,229	0	(4,239)	0	0	3.000	2.618	MON	1,814	21,774	07/15/2020	06/25/2050
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			4	1.A	103,194	94.5310	94,366	99,825	100,822	0	(675)	0	0	3.928	3.643	MON	327	3,916	06/19/2014	06/27/2044
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4			4	1.A	247,169	91.3170	220,842	241,841	244,236	0	(304)	0	0	3.500	3.340	MON	705	8,464	02/05/2015	01/20/2045
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						82,684,714	XXX	78,478,482	84,182,568	82,708,230	(1,279)	24,794	1,563	0	XXX	XXX	XXX	301,741	3,188,356	XXX	XXX
05490T-AC-6	BBCCRE TRUST 2015-GTP B			4	1.A	4,310,862	94.6220	3,756,493	3,970,000	3,984,291	0	(44,151)	0	0	4.216	3.092	MON	11,623	167,375	09/28/2016	08/10/2033
05493X-AA-8	THE BAHA TRUST 2024-MAR A				1.A FE	5,000,000	101.1130	5,055,650	5,000,000	5,000,000	0	0	0	0	6.171	6.214	MON	25,711	0	11/22/2024	12/10/2029
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2			4	1.A	5,335,938	90.3840	4,519,200	5,000,000	5,019,016	0	(36,846)	0	0	3.953	3.207	MON	16,471	197,650	02/17/2015	09/15/2037
23306N-AG-7	DBWF 2015-LCM MORTGAGE TRUST 2015-LCM			4	1.A	3,832,127	91.6510	3,638,545	3,970,000	3,944,188	0	13,762	0	0	3.421	3.826	MON	7,923	138,082	06/17/2015	06/10/2034
34461W-AA-8	FONTAINEBLEAU MIAMI BEACH TRUS 2024-FBLU A				1.A FE	6,750,000	100.3080	6,770,790	6,750,000	6,750,000	0	0	0	0	5.847	5.919	MON	9,867	0	12/05/2024	12/15/2039
36254X-AA-2	GS MORTGAGE SECURITIES TRUST 2017-FARM A			4	1.A	1,031,778	91.0420	910,420	1,000,000	1,010,075	0	(3,399)	0	0	3.541	3.181	MON	2,951	35,996	12/18/2017	01/10/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
44217N-AC-0	HOUSTON GALLERIA MALL TRUST 2015-A A1			4	1.A	6,051,563	99.4970	5,969,820	6,000,000	5,999,057	0	(6,172)	0	0	3.087	3.000	MON	15,433	185,196	03/26/2015	03/05/2037
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2				1.A	3,997,836	99.8050	4,003,175	4,010,997	3,997,045	0	151	0	0	6.000	6.059	MON	20,055	240,660	06/06/2023	11/25/2053
67120D-AA-3	ORL TRUST 2024-GLKS A				1.A FE	6,982,491	100.1600	7,011,200	7,000,000	6,982,765	0	274	0	0	5.874	6.082	MON	14,849	0	12/09/2024	12/15/2039
68245H-AC-8	ONE MARKET PLAZA TRUST 2017-1MKT B			4	1.A	1,029,996	90.1470	901,470	1,000,000	1,003,381	0	3,807	0	0	3.845	3.470	MON	3,204	38,453	02/15/2017	02/10/2032
68245H-AE-4	ONE MARKET PLAZA TRUST 2017-1MKT C			4	1.A	2,451,398	89.1780	2,122,436	2,380,000	2,388,021	0	9,128	0	0	4.016	3.640	MON	7,966	95,588	02/15/2017	02/10/2032
78413M-AE-8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A2B			4	1.A	3,296,448	85.8840	2,722,523	3,170,000	3,245,013	0	(6,138)	0	0	4.144	3.884	MON	10,947	131,365	02/03/2015	01/05/2035
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A			4	1.A FE	369,616	97.1480	359,197	369,742	368,975	0	23	0	0	3.590	3.586	MON	1,106	13,274	04/06/2018	04/25/2048
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A			4	1.A FE	606,328	95.5960	579,680	606,385	605,415	0	38	0	0	3.130	3.118	MON	1,582	18,980	07/17/2019	07/25/2049
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO 2023-4 A				1.A FE	718,961	102.4970	736,979	719,025	717,895	0	(960)	0	0	7.670	7.629	MON	4,596	55,149	10/31/2023	11/25/2053
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						51,765,342	XXX	49,057,578	50,946,149	51,015,137	0	(70,483)	0	0	XXX	XXX	XXX	154,284	1,317,768	XXX	XXX
	Orion Infrastructure Capital NAV Loan			2	2.C Z	5,925,926	100.0000	5,925,926	5,925,926	5,925,926	0	0	0	0	9.805	9.824	MJSD	1,614	109,574	12/12/2024	02/09/2027
	Gauge Capital II NAV Loan				2.C Z	3,222,004	100.0000	3,222,004	3,222,004	3,222,004	0	0	0	0	9.829	9.847	MJSD	880	0	12/19/2024	02/09/2027
	Gauge Capital III NAV Loan				2.C Z	3,573,366	100.0000	3,573,366	3,573,366	3,573,366	0	0	0	0	9.829	9.837	MJSD	976	0	11/07/2024	09/16/2029
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A				1.F FE	3,516,202	96.5530	3,395,002	3,516,202	3,516,202	0	0	0	0	3.199	3.208	JAJO	22,184	112,483	12/16/2020	12/20/2030
002223-AE-5	AUF FUNDING LLC 2022-1A B2				1.A FE	1,000,000	99.4390	994,393	1,000,000	1,000,000	0	0	0	0	7.550	7.611	JAJO	14,890	75,500	12/02/2022	01/20/2031
00243@-AA-3	Project Rembrandt - Adrian NAV				1.G PL	46,797,434	100.0000	46,961,801	46,961,801	46,819,895	0	22,460	0	0	7.475	7.562	MJSD	19,501	3,086,426	03/19/2024	12/21/2028
00263*-AA-0	ASIF Funding I-Term Loan Private Debt				1.F PL	18,750,000	100.0000	18,750,000	18,750,000	18,750,000	0	0	0	0	7.217	7.208	JAJO	252,540	916,404	05/23/2024	07/26/2028
00263*-AB-8	ASIF Funding I-Term Loan Private Debt-Revolver				1.F PL	26,494,995	100.0000	26,494,995	26,494,995	26,494,995	0	0	0	0	7.217	7.205	JAJO	288,335	303,131	12/31/2024	07/26/2028
006346-AW-0	ADAMS OUTDOOR ADVERTISING 2023-1 A2				1.G FE	5,999,759	102.4580	6,147,480	6,000,000	5,999,175	0	(376)	0	0	6.967	7.063	MON	18,579	418,020	07/19/2023	07/15/2053
00640#-AA-0	ADAMS STREET GLOBAL SECONDARY				1.F PL	24,750,000	100.0000	25,000,000	25,000,000	24,775,535	0	25,535	0	0	8.156	8.371	JAJO	430,450	1,688,032	03/15/2024	03/15/2030
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A			4	1.A FE	2,436,138	99.5210	2,424,568	2,436,237	2,432,497	0	(178)	0	0	3.467	3.474	MON	7,039	84,464	02/26/2015	04/17/2045
03065W-AF-2	AMERICREDIT AUTOMOBILE RECEIVA 2022-2 C				1.C FE	3,999,921	100.8580	4,034,320	4,000,000	3,999,769	0	(16)	0	0	5.320	5.378	MON	7,684	212,800	06/14/2022	04/18/2028
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5			4	1.A FM	808,458	115.9710	998,262	860,786	840,649	0	6,521	0	0	5.404	6.492	MON	3,876	46,823	11/03/2003	01/25/2034
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA 2022-2A A2				1.A FE	877,500	100.4500	880,139	876,196	877,196	0	(304)	0	0	5.300	5.175	MON	1,419	19,349	08/07/2024	06/21/2028
03789X-AF-5	APPLEBEES/IHOP FUNDING LLC 2023-1A A2				2.B FE	5,500,000	102.3740	5,630,570	5,500,000	5,500,000	0	0	0	0	7.824	7.901	MJSD	31,079	430,320	03/29/2023	03/05/2053
038370-AA-0	AQUA FINANCE TRUST 2019A A			4	1.A FE	155,961	96.8790	151,117	155,985	155,985	0	0	0	0	3.140	3.165	MON	218	4,898	09/16/2019	07/16/2040
038370-AB-8	AQUA FINANCE TRUST 2019-A B			4	1.B FE	2,826,646	97.0280	2,742,877	2,826,893	2,826,702	0	(29)	0	0	3.470	3.496	MON	4,360	98,093	09/16/2019	07/16/2040
03842V-AB-3	AQUA FINANCE TRUST 2021-A B				1.G FE	2,199,801	85.8830	1,889,426	2,200,000	2,199,894	0	30	0	0	2.400	2.413	MON	2,053	52,800	09/29/2021	07/17/2046
03842V-AC-1	AQUA FINANCE TRUST 2021-A C				2.C FE	4,299,343	84.6090	3,638,187	4,300,000	4,299,675	0	106	0	0	3.140	3.163	MON	5,251	135,020	09/29/2021	07/17/2046
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2			4	2.C FE	957,500	95.0800	910,391	957,500	957,500	0	0	0	0	3.237	3.250	JAJO	5,252	30,994	07/23/2020	07/30/2050
04687*-AA-0	Athena Funding I-Blue Owl Tech				1.C PL	16,891,892	100.0000	16,891,892	16,891,892	16,891,892	0	0	0	0	6.859	6.861	MJSD	54,985	425,125	08/07/2024	12/07/2028
05377R-GE-8	AESOP FUNDING II LLC 2023-1A B				1.F FE	3,999,239	101.8660	4,074,640	4,000,000	3,999,428	0	107	0	0	6.080	6.161	MON	7,431	243,200	01/09/2023	04/20/2029
05377R-GZ-1	AESOP FUNDING II LLC 2023-4A B				1.F FE	2,698,941	102.5010	2,767,527	2,700,000	2,699,208	0	149	0	0	6.320	6.411	MON	5,214	170,640	03/30/2023	06/20/2029
05377R-HH-0	AESOP FUNDING II LLC 2023-6A B				1.F FE	7,248,412	102.8640	7,457,640	7,250,000	7,248,723	0	245	0	0	6.400	6.490	MON	14,178	464,000	05/24/2023	12/20/2029
05377R-HN-7	AESOP FUNDING II LLC 2023-8A B				1.F FE	2,499,794	104.3240	2,608,100	2,500,000	2,499,791	0	7	0	0	6.660	6.753	MON	5,088	166,500	09/12/2023	02/20/2030
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B			4	1.F FE	371,556	99.0780	368,190	371,617	371,597	0	8	0	0	3.950	3.986	MON	1,182	14,679	10/16/2018	02/02/2034
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C			4	2.C FE	356,597	99.0970	353,449	356,669	356,646	0	10	0	0	4.440	4.485	MON	1,276	15,836	10/16/2018	02/02/2034
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B			4	1.G FE	1,537,396	93.7390	1,441,359	1,537,630	1,537,502	0	28	0	0	2.490	2.506	MON	319	38,287	10/01/2020	02/28/2036
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C			4	2.A FE	768,788	95.4510	733,831	768,804	768,766	0	(2)	0	0	4.220	4.256	MON	270	32,443	10/01/2020	02/28/2036
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A			4	1.G FE	1,133,586	99.7990	1,131,313	1,133,591	1,133,591	0	47	0	0	4.213	4.248	MON	2,123	47,758	11/04/2016	12/16/2041
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B			4	2.C FE	540,666	99.6520	538,805	540,687	540,687	0	32	0	0	5.682	5.748	MON	1,365	30,722	11/04/2016	12/16/2041
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1				1.A FE	5,507,381	99.8800	5,500,772	5,507,381	5,507,381	0	0	0	0	6.159	6.022	JAJO	69,725	357,336	07/19/2024	07/21/2030
09261W-AC-8	BLACKROCK DLF IX 2020-1 A-2			4	1.A FE	2,247,802	100.9600	2,269,381	2,247,802	2,247,802	0	0	0	0	6.809	6.706	JAJO	31,461	173,503	11/29/2021	07/21/2030
09261W-AE-4	BLACKROCK DLF IX 2020-1 B			4	1.C FE	899,258	101.3400	911,308	899,258	899,258	0	0	0	0	7.409	7.314	JAJO	13,695	73,983	08/04/2021	07/21/2030

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
09261W-AG-9	BLACKROCK DLF IX 2020-1 C			4	1.D FE	749,265	102.0300	764,475	749,265	749,265	0	0	0	0	8.409	8.322	JAJO	12,951	69,260	06/03/2021	07/21/2030
09261W-AJ-3	BLACKROCK DLF IX 2020-1 D			4	1.G FE	823,905	98.4900	811,464	823,905	823,905	0	0	0	0	8.909	8.829	JAJO	15,088	80,348	04/28/2021	07/21/2030
09261W-AL-8	BLACKROCK DLF IX 2020-1 E			4	2.C FE	706,034	93.9900	663,601	706,034	706,034	0	0	0	0	9.409	9.342	JAJO	13,655	72,442	02/17/2021	07/21/2030
09261W-AN-4	BLACKROCK DLF IX 2020-1 W			4	3.C FE	1,264,841	87.4900	1,106,609	1,264,841	1,264,841	0	0	0	0	2.500	2.506	JAJO	6,500	24,067	12/21/2020	07/21/2030
09606B-AA-2	BLUE STREAM ISSUER, LLC 2023-1A A2				1.F FE	3,927,867	100.2150	4,008,600	4,000,000	3,949,186	0	13,204	0	0	5.398	5.883	MON	6,598	215,920	04/25/2023	05/20/2053
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B				1.G FE	1,632,047	98.0770	1,601,055	1,632,447	1,632,172	0	52	0	0	4.610	4.660	MON	627	75,256	04/22/2022	09/28/2037
124860-CB-1	C-BASS LLC 1999-3 A			4	1.A FM	10,100	79.4000	8,170	10,290	10,249	0	(27)	0	0	4.094	4.243	MON	35	70	07/15/1999	01/01/2029
12489W-GE-8	C-BASS 2002-CB6 M2F			4	1.A FM	312,809	89.2100	432,431	484,734	312,809	0	0	0	0	3.852	10.551	MON	1,556	13,791	12/13/2002	01/25/2033
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5			4	1.E FE	1,963,786	95.6730	1,879,576	1,964,583	1,964,344	0	101	0	0	3.480	3.517	MON	2,849	68,557	01/15/2020	02/15/2050
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4				1.E FE	2,969,849	83.0280	2,466,451	2,970,625	2,970,092	0	75	0	0	2.760	2.779	MON	3,416	82,217	07/27/2021	08/15/2051
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2				1.E FE	4,283,141	101.6620	4,503,309	4,429,688	4,316,548	0	26,678	0	0	6.500	7.425	MON	11,997	288,730	09/14/2023	09/15/2053
12511W-AC-0	CCSB Unitranche Partners SPV				1.E PL	84,974,030	100.0000	84,974,030	84,974,030	84,974,030	0	0	0	0	7.183	7.249	JAJO	1,547,908	3,512,410	10/30/2024	11/10/2027
12563L-AN-7	CLI FUNDING LLC 2020-1A A			4	1.F FE	2,558,883	91.7820	2,349,677	2,560,063	2,559,282	0	90	0	0	2.080	2.097	MON	2,071	53,249	08/27/2020	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A A			4	1.F FE	1,889,610	92.0080	1,738,951	1,890,000	1,889,756	0	33	0	0	2.070	2.083	MON	1,413	39,123	10/02/2020	10/18/2045
12563L-AT-4	CLI FUNDING LLC 2020-3A B			4	2.B FE	1,133,526	92.6180	1,050,288	1,134,000	1,133,706	0	42	0	0	3.300	3.332	MON	1,351	37,422	10/02/2020	10/18/2045
12565K-AF-4	CLI FUNDING LLC 2022-1A B1				2.B FE	2,273,853	88.6140	2,015,437	2,274,400	2,273,962	0	34	0	0	3.120	3.144	MON	2,562	70,961	01/19/2022	01/18/2047
12565K-AH-0	CLI FUNDING LLC 2023-1A B				2.B FE	4,361,860	100.1070	4,388,082	4,383,392	4,366,779	0	3,186	0	0	7.480	7.712	MON	11,840	327,878	06/07/2023	06/18/2048
12575A-AF-4	CMFT NET LEASE MASTER ISSUER L 2021-1 A6				1.F FE	6,499,869	84.2850	5,478,525	6,500,000	6,499,712	0	(42)	0	0	3.440	3.464	MON	6,832	223,600	07/22/2021	07/20/2051
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C				1.D FE	632,730	97.9590	619,886	632,801	632,762	0	9	0	0	3.320	3.345	MON	1,226	21,009	03/11/2022	12/11/2028
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A			4	2.B FE	1,757,143	92.1050	1,618,419	1,757,146	1,757,066	0	(19)	0	0	3.967	3.999	MON	3,098	69,706	04/11/2019	04/15/2039
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2			4	2.C FE	2,775,000	90.0620	2,499,221	2,775,000	2,775,000	0	0	0	0	5.216	5.249	JAJO	26,536	144,744	05/04/2017	04/25/2047
193938-AD-9	COLLEGE AVE STUDENT LOANS 2023-A C				1.F FE	1,499,270	99.1560	1,487,340	1,500,000	1,499,404	0	42	0	0	6.060	6.143	MON	1,515	90,900	05/09/2023	05/25/2055
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2			4	1.B FE	390,536	95.2360	372,088	390,701	390,666	0	15	0	0	3.750	3.789	MON	244	14,651	07/11/2017	11/26/2046
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2			4	1.A FE	1,075,183	93.9640	1,010,655	1,075,577	1,075,355	0	29	0	0	3.280	3.308	MON	588	35,279	06/26/2019	12/28/2048
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B				1.C FE	1,021,965	90.1260	921,454	1,022,406	1,022,165	0	24	0	0	2.320	2.339	MON	395	23,720	02/09/2021	07/25/2051
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C				1.F FE	2,018,893	91.5870	1,849,877	2,019,803	2,019,295	0	48	0	0	2.920	2.946	MON	983	58,978	02/09/2021	07/25/2051
19521U-AA-1	COLOGIX DATA CENTERS ISSR LLC 2021-1A A2				1.G FE	4,599,746	95.0010	4,370,046	4,600,000	4,599,152	0	(203)	0	0	3.300	3.319	MON	2,530	151,800	12/14/2021	12/26/2051
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1			4	1.A FE	245,550	96.2520	236,358	245,561	245,548	0	(2)	0	0	3.320	3.343	MON	136	8,153	04/15/2016	05/25/2040
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1			4	1.A FE	80,957	97.0890	78,621	80,979	80,973	0	2	0	0	2.730	2.750	MON	37	2,211	10/13/2016	10/25/2040
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B			4	1.B FE	432,290	86.9620	375,948	432,313	432,288	0	(3)	0	0	3.470	3.495	MON	250	15,001	06/02/2017	05/25/2041
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1			4	1.A FE	471,120	94.0200	446,013	474,381	473,513	0	440	0	0	3.560	3.810	MON	281	16,888	12/14/2018	09/25/2045
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B			4	1.B FE	732,726	90.2760	661,759	733,040	732,938	0	19	0	0	3.580	3.614	MON	437	26,243	03/09/2018	02/25/2044
20633K-AA-6	TUNES 2022-1A A2				1.F FE	2,929,341	100.4140	3,012,420	3,000,000	2,955,319	0	12,718	0	0	6.500	7.107	JAJO	38,458	195,000	12/08/2022	01/20/2073
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9			4	1.A FM	77,461	84.4530	158,505	187,684	77,461	0	0	0	0	0.000	13.828	MON	0	1,989	11/10/1995	03/15/2027
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7			4	1.A FM	57,128	52.2070	73,272	140,349	57,128	0	0	0	0	6.255	26.746	MON	732	6,755	02/28/1996	03/15/2027
21873A-AJ-6	COLONY AMERICAN FINANCE LTD 2020-4 C				1.G FE	1,999,962	88.1870	1,763,740	2,000,000	1,999,067	0	(229)	0	0	2.250	2.248	MON	3,750	45,000	12/09/2020	12/15/2052
21873A-AL-1	COLONY AMERICAN FINANCE LTD 2020-4 D				2.B FE	999,975	83.3410	833,410	1,000,000	999,558	0	(107)	0	0	2.712	2.715	MON	2,260	27,120	12/09/2020	12/15/2052
22534L-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR 2022-1A B				1.C FE	3,999,808	99.9490	3,997,960	4,000,000	3,999,731	0	(29)	0	0	4.950	5.001	MON	8,800	198,000	06/08/2022	08/16/2032
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE				2.B PL	6,884,262	95.3700	6,565,532	6,884,262	6,884,262	0	0	0	0	5.000	0.000	MJSD	0	254,828	12/13/2024	01/29/2031
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C				2.B FE	427,455	97.7610	417,894	427,465	427,452	0	0	0	0	2.700	2.715	MON	353	11,541	04/12/2021	11/21/2033
25402J-AA-7	DIGITAL BRIGE ISSUER LLC 2021-1A A2				2.B FE	1,500,000	95.1520	1,427,274	1,500,000	1,500,000	0	0	0	0	3.933	3.950	MJSD	983	58,995	06/30/2021	09/25/2051
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II			4	2.A FE	4,737,500	97.8580	4,636,023	4,737,500	4,737,500	0	0	0	0	4.328	4.350	JAJO	37,590	205,039	04/18/2018	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A			4	2.A FE	4,800,000	92.8580	4,457,184	4,800,000	4,800,000	0	0	0	0	3.668	3.684	JAJO	32,278	176,064	11/06/2019	10/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
26113*-AA-7	DYAL CAPITAL PRTNRS IV ISSR B SENIOR SECURED NOTES			1	1.F PL	1,400,000	89.5740	1,254,029	1,400,000	1,400,000	0	0	0	0	3.650	3.648	FA	18,311	51,100	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PRTNRS IV ISSR A SENIOR SECURED NOTES			1	1.F PL	2,600,000	89.5740	2,328,911	2,600,000	2,600,000	0	0	0	0	3.650	3.648	FA	34,006	94,900	02/22/2021	02/22/2041
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2			4	2.C FE	934,393	96.0010	897,027	934,393	934,393	0	0	0	0	3.786	3.803	JAJO	6,977	35,376	06/26/2020	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2			4	2.C FE	2,817,818	93.7990	2,643,085	2,817,818	2,817,818	0	0	0	0	3.237	3.250	JAJO	17,989	91,213	10/29/2020	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2				2.C FE	6,152,849	90.5810	5,573,312	6,152,849	6,152,849	0	0	0	0	2.791	2.801	JAJO	33,868	171,726	09/23/2021	10/20/2051
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2				2.C FE	9,563,515	101.6930	9,725,425	9,563,515	9,563,515	0	0	0	0	7.393	7.459	JAJO	139,442	712,509	09/28/2022	10/20/2052
26746*-AA-2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SECURED NOTES			1	1.F PL	2,161,238	94.3680	2,066,278	2,189,590	2,163,025	0	1,786	0	0	4.400	4.661	JD	4,282	108,706	08/07/2024	06/15/2030
26746@-AA-0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SECURED NOTES			1	1.F PL	3,761,070	94.3680	3,595,816	3,810,410	3,764,179	0	3,109	0	0	4.400	4.661	JD	7,451	121,910	08/07/2024	06/15/2030
28924A-AB-7	ELM TRUST 2020-4A A2			4	1.F FE	1,764,611	97.9190	1,727,894	1,764,616	1,764,580	0	(1)	0	0	2.286	2.296	MON	1,233	40,339	10/16/2020	10/20/2029
289338-AB-1	ELM TRUST 2020-3A A2			4	1.F FE	897,023	98.1070	880,063	897,044	897,019	0	11	0	0	2.954	2.972	MON	810	26,473	08/26/2020	08/20/2029
29978C-AA-8	EVERBANK MORTGAGE LOAN TRUST 2018-1 A1			4	1.A	487,378	88.3800	435,646	492,923	489,164	0	529	0	0	3.500	3.605	MON	1,438	17,252	02/08/2018	02/25/2048
30166Y-AE-2	EXETER AUTOMOBILE RECEIVABLES 2022-3A C				1.A FE	5,539,703	100.1550	5,574,869	5,566,241	5,562,736	0	6,745	0	0	5.300	5.545	MON	13,112	295,011	06/14/2022	09/15/2027
30168C-AE-8	EXETER AUTOMOBILE RECEIVABLES 2023-2A C				1.F FE	1,999,685	100.7160	2,014,320	2,000,000	1,999,786	0	72	0	0	5.750	5.823	MON	5,111	115,000	05/09/2023	07/17/2028
	Fidelity Direct Lending Fund I			2	1.E PL	54,409	100.0000	53,022	53,022	53,022	0	0	0	(1,387)	7.442	7.512	JAJO	384	0	11/27/2024	02/25/2029
31614C-AB-2	Fidelity Direct Lending Fund I			2	1.E PL	97,707,500	100.0000	97,707,500	97,707,500	97,707,500	0	0	0	0	7.442	7.512	JAJO	1,694,834	4,504,679	12/30/2024	02/25/2029
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A				1.A FE	634,526	100.9390	644,711	638,714	636,071	0	915	0	0	5.670	6.045	MON	1,610	36,215	05/01/2023	12/15/2043
361528-AC-6	GBX LEASING 2022-1 LLC 2023-1A A				1.C FE	979,221	102.0390	999,677	979,700	979,289	0	65	0	0	6.420	6.516	MON	1,922	62,897	11/07/2023	11/20/2053
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6			4	1.A FM	184,337	99.9860	182,939	182,965	182,544	0	(102)	0	0	6.700	6.671	MON	1,022	12,280	05/21/2010	04/25/2029
36157R-D9-3	GE CAPITAL MTG 1999-HE M			4	6.FM	39,753	86.6860	36,427	42,022	36,427	703	171	0	0	6.705	7.341	MON	235	2,350	01/28/2002	04/25/2029
36263X-AE-3	GLS AUTO RECEIVABLES TRUST 2022-1A C				1.A FE	1,424,340	99.6450	1,419,416	1,424,473	1,424,344	0	(8)	0	0	3.190	3.212	MON	2,020	45,441	03/08/2022	02/16/2027
36266X-AD-2	GLS AUTO RECEIVABLES TRUST 2023-1A C				1.D FE	2,499,616	101.0160	2,525,400	2,500,000	2,499,787	0	171	0	0	6.380	6.470	MON	7,089	159,500	03/07/2023	12/15/2028
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A			4	1.F FE	3,682,342	94.2500	3,470,772	3,682,516	3,680,791	0	(351)	0	0	2.170	2.159	MON	6,659	79,911	09/02/2020	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A			4	1.F FE	1,601,664	94.4500	1,513,345	1,602,271	1,601,906	0	60	0	0	2.260	2.278	MON	1,408	36,211	09/23/2020	11/19/2040
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B			4	2.A FE	533,928	94.6760	505,639	534,073	533,980	0	14	0	0	3.320	3.348	MON	690	17,731	09/23/2020	11/19/2040
38081E-AA-9	GOLDEN BEAR 2016-1A A			4	1.A FE	939,556	89.1710	837,812	939,556	939,556	0	0	0	0	3.750	3.750	MS	9,885	35,233	06/15/2016	09/20/2047
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 2021-2A B				2.B FE	2,848,913	95.7230	2,727,065	2,848,913	2,848,913	0	0	0	0	3.994	4.010	JAJO	22,439	113,774	10/15/2021	10/20/2029
381938-AB-5	GOLUB CAPITAL PARTNERS FUNDING 2023-1A A				1.F FE	5,000,000	100.6910	5,034,570	5,000,000	5,000,000	0	0	0	0	7.458	7.525	JAJO	68,365	372,900	06/20/2023	07/25/2033
38217K-AA-2	GOODGREEN TRUST 2016-1A A			4	1.A FE	1,419,000	90.5090	1,284,963	1,419,707	1,419,369	0	59	0	0	3.230	3.240	AO	9,681	46,397	10/28/2016	10/15/2052
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B			4	1.F FE	963,385	94.2080	907,820	963,633	963,529	0	26	0	0	2.230	2.244	MON	1,313	21,489	09/04/2020	10/09/2039
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C			4	2.B FE	513,871	95.6740	491,705	513,938	513,900	0	6	0	0	3.420	3.446	MON	1,074	17,577	09/04/2020	10/09/2039
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2			4	2.B FE	3,840,000	94.1660	3,615,974	3,840,000	3,840,000	0	0	0	0	3.981	4.000	MJSD	4,671	152,870	11/13/2020	12/20/2050
42770L-AA-1	HERO FUNDING TRUST 2015-1A A				1.A FE	351,658	92.4620	325,297	351,817	351,712	0	6	0	0	3.840	3.845	MS	3,790	13,768	04/22/2015	09/20/2040
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A			4	1.A FE	407,293	91.1380	371,453	407,571	407,420	0	15	0	0	3.990	3.999	MS	4,562	16,262	10/16/2014	09/21/2040
42806M-BT-5	HERTZ VEHICLE FINANCING LLC 2023-1A B				1.F FE	2,008,076	100.9200	2,018,400	2,000,000	2,006,435	0	(1,641)	0	0	6.220	6.067	MON	2,073	51,338	08/07/2024	06/25/2027
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B				1.G FE	568,367	98.0860	557,581	568,461	568,394	0	14	0	0	4.100	4.138	MON	712	23,307	04/12/2022	06/20/2034
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B			4	1.F FE	296,044	99.3830	294,287	296,114	296,085	0	(6)	0	0	3.700	3.731	MON	183	10,956	09/11/2018	02/25/2032
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C			4	2.B FE	296,085	99.3850	294,293	296,114	296,090	0	(7)	0	0	4.000	4.034	MON	197	11,845	09/11/2018	02/25/2032
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A			4	2.C FE	2,725,591	95.0770	2,591,422	2,725,603	2,725,508	0	(22)	0	0	3.721	3.749	MON	101,420	101,420	06/21/2019	07/15/2039
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A			4	2.C FE	2,585,054	93.0360	2,405,088	2,585,115	2,584,985	0	(29)	0	0	3.425	3.449	MON	3,935	88,540	10/18/2019	11/15/2039
44148H-AA-1	HOTWIRE FUNDING LLC 2023-1A A2				1.F FE	5,000,000	100.6450	5,032,250	5,000,000	5,000,000	0	0	0	0	5.687	5.754	MON	8,688	284,350	05/16/2023	05/20/2053
44328J-AG-6	HPSPR 2023-1A C				1.F FE	6,750,000	101.5190	6,852,499	6,750,000	6,750,000	0	0	0	0	9.006	9.157	JAJO	131,711	886,274	05/15/2023	07/15/2035
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A				1.F FE	2,071,903	91.0090	1,886,644	2,073,030	2,072,586	0	181	0	0	2.300	2.320	MON	2,119	47,680	02/03/2021	02/15/2054

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A			4	1.A FE	135,277	98.2790	132,976	135,305	135,294	0	1	0	0	3.820	3.853	MON	230	5,169	10/29/2010	12/15/2048
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A			4	1.A FE	1,435,448	86.3890	1,240,854	1,436,357	1,435,690	0	27	0	0	3.260	3.287	MON	2,081	46,825	03/25/2015	09/15/2072
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3			4	1.A	82,173	89.6890	73,459	81,904	81,937	0	(26)	0	0	3.500	3.467	MON	239	2,867	01/18/2018	06/25/2048
46651N-AA-2	JOL AIR 2019-1 A			4	1.G FE	2,929,855	97.9150	2,868,771	2,929,859	2,929,666	0	(63)	0	0	3.967	3.998	MON	5,166	116,227	05/17/2019	04/15/2044
46658F-AB-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5417				2.A PL	473,889	100.0000	473,889	473,889	473,889	0	0	0	0	7.126	7.128	JAJO	6,379	6,967	08/12/2024	04/23/2028
46658F-AC-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5349				2.A PL	459,214	100.0000	459,214	459,214	459,214	0	0	0	0	6.854	6.847	MJSD	962	11,991	08/12/2024	12/20/2027
46658F-AD-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 10120				2.A PL	1,271,587	100.0000	1,271,587	1,271,587	1,271,587	0	0	0	0	7.126	7.127	JAJO	17,116	18,694	08/12/2024	07/23/2036
46658F-AE-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11336				2.B PL	1,507,819	100.0000	1,507,819	1,507,819	1,507,819	0	0	0	0	6.854	6.853	MJSD	3,158	39,373	08/12/2024	06/20/2036
46658F-AF-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11397				2.A PL	1,515,075	100.0000	1,515,075	1,515,075	1,515,075	0	0	0	0	6.999	6.997	FMAN	9,491	33,566	08/12/2024	05/31/2036
46658F-AG-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11513				2.A PL	1,586,863	100.0000	1,586,863	1,586,863	1,586,863	0	0	0	0	6.999	6.997	FMAN	9,941	35,156	08/12/2024	05/31/2036
46658F-AH-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11861				2.A PL	1,521,913	100.0000	1,521,913	1,521,913	1,521,913	0	0	0	0	6.999	6.997	FMAN	9,534	33,717	08/12/2024	05/31/2036
46658F-AJ-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6359				2.A PL	684,809	100.0000	684,809	684,809	684,809	0	0	0	0	6.999	6.994	FMAN	4,290	15,152	08/12/2024	11/30/2029
46658F-AK-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782				2.A PL	557,771	100.0000	557,771	557,771	557,771	0	0	0	0	7.017	7.017	FMAN	5,110	0	11/11/2024	05/14/2029
46658F-AL-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6031				2.A PL	673,659	100.0000	673,659	673,659	673,659	0	0	0	0	7.017	7.017	FMAN	6,171	0	11/11/2024	11/14/2029
46658F-AM-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782				2.A PL	762,215	100.0000	762,215	762,215	762,215	0	0	0	0	7.017	7.017	FMAN	6,983	0	11/11/2024	02/14/2030
46658F-AN-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6185				2.A PL	697,797	100.0000	697,797	697,797	697,797	0	0	0	0	7.017	7.017	FMAN	6,392	0	11/11/2024	05/14/2030
46658F-AP-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55099				2.A PL	807,116	100.0000	807,116	807,116	807,116	0	0	0	0	7.017	7.017	FMAN	7,394	0	11/11/2024	11/14/2036
46658F-AQ-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55263				2.A PL	1,013,378	100.0000	1,013,378	1,013,378	1,013,378	0	0	0	0	7.017	7.017	FMAN	9,283	0	11/11/2024	11/14/2036
46658F-AR-5	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960				2.A PL	651,561	100.0000	651,561	651,561	651,561	0	0	0	0	7.017	7.017	FMAN	5,969	0	11/11/2024	11/14/2029
46658F-AS-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960				2.A PL	1,013,378	100.0000	1,013,378	1,013,378	1,013,378	0	0	0	0	7.017	7.017	FMAN	9,283	0	11/11/2024	11/14/2036
46658F-AT-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104				2.A PL	810,110	100.0000	810,110	810,110	810,110	0	0	0	0	7.017	7.017	FMAN	7,421	0	11/11/2024	11/14/2036
46658F-AU-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104				2.A PL	1,233,062	100.0000	1,233,062	1,233,062	1,233,062	0	0	0	0	7.017	7.017	FMAN	11,296	0	11/11/2024	11/14/2036
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1			4	3.A FE	1,443,886	96.8070	1,425,440	1,472,456	1,463,678	0	2,654	0	0	4.300	4.746	MON	2,814	63,316	12/08/2016	01/15/2042
52603D-AA-1	LENDMARK FUNDING TRUST 2024-1A A				1.A FE	999,884	101.2200	1,012,200	1,000,000	999,885	0	1	0	0	5.530	5.595	MON	1,690	49,156	01/23/2024	06/21/2032
52604E-AB-6	LENDMARK FUNDING TRUST 2023-1A B				1.C FE	1,959,591	100.3060	2,006,120	2,000,000	1,979,961	0	12,527	0	0	5.600	6.394	MON	3,422	112,000	04/26/2023	05/20/2033
55400E-AB-5	MVWOT 2020-1A B			4	1.F FE	293,656	97.0700	285,091	293,697	293,674	0	3	0	0	2.730	2.747	MON	245	8,018	07/13/2020	10/20/2037
55400E-AC-3	MVWOT 2020-1A C			4	2.B FE	282,920	98.4190	278,471	282,945	282,925	0	1	0	0	4.210	4.248	MON	364	11,912	07/13/2020	10/20/2037
55400U-AB-9	MVW OWNER TRUST 2022-1A B				1.F FE	1,974,230	98.2210	1,939,325	1,974,451	1,974,267	0	18	0	0	4.400	4.442	MON	2,655	86,876	05/12/2022	11/21/2039
57109R-AC-4	MARLETTE FUNDING TRUST 2023-3A C				1.G FE	1,499,986	101.5640	1,523,460	1,500,000	1,499,891	0	(96)	0	0	7.060	7.158	MON	4,707	105,900	07/14/2023	09/15/2033
59549W-AA-1	MID STATE TRUST SERIES 11 A1			4	1.E FE	787,711	99.5160	805,042	808,958	807,378	0	1,045	0	0	4.864	5.182	MON	1,749	39,348	04/22/2010	07/15/2038
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A				1.F FE	4,735,804	95.6020	4,602,156	4,813,870	4,781,824	0	15,790	0	0	4.050	4.490	JAJO	37,368	194,420	03/16/2022	03/30/2032
61034U-AC-9	MONROE CAPITAL MML CLO X LLC 2020-1A A2R				1.A FE	3,000,000	96.5310	2,895,942	3,000,000	3,000,000	0	0	0	0	4.650	4.675	FMAN	15,888	139,500	04/22/2022	05/20/2034
62848P-AB-6	MVW OWNER TRUST 2023-1A B				1.F FE	2,596,340	100.0510	2,597,706	2,596,382	2,596,297	0	(23)	0	0	5.420	5.480	MON	4,300	140,724	04/04/2023	10/20/2040
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2				2.C FE	1,970,000	95.7460	1,886,196	1,970,000	1,970,000	0	0	0	0	2.989	3.000	JAJO	9,977	58,883	07/16/2021	07/30/2051
62946A-AA-2	NP SPE II LLC 2016-1A A1			4	1.G FE	620,737	99.2500	616,081	620,737	620,737	0	0	0	0	4.164	4.199	MON	790	25,847	04/25/2016	04/20/2046
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A				1.A FE	4,115,020	100.3120	4,133,842	4,120,984	4,116,531	0	840	0	0	5.510	5.624	MON	10,092	227,066	04/18/2023	10/15/2032
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A			4	1.A FE	186,028	99.4020	185,001	186,114	186,092	0	4	0	0	3.910	3.949	MON	323	7,277	01/28/2016	12/15/2045
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2				2.B FE	4,862,500	90.8580	4,417,970	4,862,500	4,862,500	0	0	0	0	3.695	3.712	JAJO	30,444	179,669	01/11/2022	01/30/2052
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6			4	1.A FM	1,802,120	96.3820	1,741,330	1,806,697	1,801,163	0	2,505	0	0	4.866	4.910	MON	7,327	87,840	10/07/2003	11/25/2033
64755B-AA-6	NEW MOUNTAIN GUARDIAN IV NMRF 2024-1A A			2	1.D FE	32,500,000	101.8780	33,110,253	32,500,000	32,500,000	0	0	0	0	7.273	7.335	FMAN	287,451	813,161	12/10/2024	04/05/2037
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A3				2.A FE	2,985,483	95.5320	2,852,824	2,986,250	2,986,042	0	149	0	0	2.800	2.822	MON	2,555	83,615	01/20/2021	01/20/2051
69121B-AC-8	OWL ROCK CLO LTD 2022-7A A2				1.A FE	2,000,000	99.6470	1,992,938	2,000,000	2,000,000	0	0	0	0	5.000	5.027	JAJO	19,722	100,000	06/24/2022	07/20/2033
69121B-AG-9	OWL ROCK CLO LTD 2022-7A B2				1.C FE	6,000,000	99.7680	5,986,092	6,000,000	6,000,000	0	0	0	0	5.710	5.746	JAJO	67,568	342,600	06/24/2022	07/20/2033
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2			4	1.F FE	682,768	99.0900	676,555	682,768	682,768	0	0	0	0	3.101	3.119	MON	941	21,172	01/28/2020	02/15/2028
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 2022-1A A2				1.F FE	5,123,667	97.5070	4,995,939	5,123,667	5,123,667	0	0	0	0	3.602	3.627	MON	8,202	184,554	02/08/2022	02/15/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69145D-AA-0	OXFORD FINANCE CREDIT FUND III 2024-A A2				1.F FE	2,000,000	100.2160	2,004,320	2,000,000	2,000,000	0	0	0	0	6.675	6.766	MON	6,304	117,925	01/18/2024	01/14/2032
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3			4	1.A FE	499,987	94.3330	471,665	500,000	499,994	0	(8)	0	0	3.814	3.812	FA	7,946	19,070	05/01/2018	02/01/2035
69473@-AA-9	Pacific Owl II, LLC Secured Loan Facility				1.C PL	50,000,000	100.0000	50,000,000	50,000,000	50,000,000	0	0	0	0	7.239	7.239	JAJO	653,536	2,732,798	02/07/2024	10/20/2033
71685@-AA-9	GSAM Skyline 2024 PEV HOLDINGS 1067 AB LLC			2	1.F PL	39,600,000	99.0000	39,600,000	40,000,000	39,612,526	0	12,526	0	0	7.510	7.770	JAJO	816,474	0	09/23/2024	09/23/2031
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2			4	2.B FE	3,325,000	92.2080	3,065,916	3,325,000	3,325,000	0	0	0	0	3.858	3.876	MJSD	9,265	128,279	11/20/2019	12/05/2049
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I				2.B FE	6,321,250	96.1960	6,080,790	6,321,250	6,321,250	0	0	0	0	3.251	3.263	MJSD	14,842	205,504	01/25/2022	12/05/2051
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II				2.B FE	1,945,000	90.8860	1,767,733	1,945,000	1,945,000	0	0	0	0	4.008	4.027	MJSD	5,630	77,956	01/25/2022	12/05/2051
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5			4	1.A FM	2,025	99.3540	2,134	2,148	2,139	0	15	0	0	3.411	4.029	MON	6	74	11/18/2005	01/25/2036
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5			4	1.A FM	2,190,046	89.0250	2,215,748	2,488,905	2,190,046	0	43,094	50,950	0	6.558	10.073	MON	13,602	88,294	06/18/2004	07/25/2034
783897-AF-8	SCF EQUIPMENT TRUST LLC 2021-1A D				1.C FE	3,599,445	98.8950	3,560,220	3,600,000	3,599,792	0	(52)	0	0	1.930	1.940	MON	2,123	69,480	02/10/2021	09/20/2030
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRU 2023-B B				1.C FE	3,398,804	99.9670	3,398,878	3,400,000	3,399,064	0	139	0	0	5.770	5.845	MON	8,719	196,180	05/12/2023	10/16/2056
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRU 2023-D B				1.C FE	999,518	104.6290	1,046,290	1,000,000	999,569	0	44	0	0	6.930	7.038	MON	3,080	69,300	10/27/2023	09/15/2053
78487J-AA-4	SVC ABS LLC 2023-1A A				1.A FE	1,456,755	97.8490	1,454,281	1,486,250	1,459,872	0	3,117	0	0	5.150	5.854	MON	2,339	31,892	08/07/2024	02/20/2053
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I			4	2.C FE	2,828,880	91.2660	2,581,805	2,828,880	2,828,880	0	0	0	0	2.841	2.850	JAJO	13,618	80,368	11/20/2020	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II			4	2.C FE	2,828,710	85.0430	2,405,620	2,828,710	2,828,710	0	0	0	0	3.337	3.350	JAJO	15,995	94,394	11/20/2020	01/30/2051
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II				2.C FE	3,330,216	82.2160	2,737,970	3,330,216	3,330,216	0	0	0	0	3.113	3.125	JAJO	17,566	103,670	07/26/2021	07/30/2051
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B			4	1.F FE	370,021	98.9510	366,236	370,119	370,078	0	10	0	0	2.320	2.335	MON	262	8,587	08/03/2020	07/20/2037
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C			4	2.B FE	246,715	99.1530	244,656	246,746	246,727	0	2	0	0	3.510	3.537	MON	265	8,661	08/03/2020	07/20/2037
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B				1.F FE	715,705	100.3100	718,076	715,857	715,733	0	20	0	0	5.830	5.905	MON	1,275	41,734	03/29/2023	01/20/2040
83406E-AD-7	SOCIAL PROFESSIONAL LOAN PROG 2018-A B			4	1.B FE	7,994,763	93.3020	7,464,160	8,000,000	7,997,811	0	474	0	0	3.610	3.644	MON	4,813	288,800	01/18/2018	02/25/2042
83616Q-AA-2	SOUP 7a Trust 2024-FBC1 A				2.A PL	22,085,371	100.0000	22,085,371	22,085,371	22,085,371	0	0	0	0	8.083	8.219	MON	29,751	1,016,743	06/07/2024	03/25/2049
85236K-AF-9	STACK INFRASTRUCTURE ISSR LLC 2023-1A A2				1.G FE	2,940,840	100.8890	3,026,670	3,000,000	2,959,488	0	10,648	0	0	5.900	6.437	MON	2,950	177,000	03/08/2023	03/25/2048
859245-AA-0	STERLING BANK TRUST FSB 2004-1			4	1.C	38,279	0.5820	3,875	0	3,875	0	(5,402)	0	0	2.247	35.008	MON	208	14,973	10/29/2009	04/26/2026
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2			4	1.A FE	2,830,215	84.0930	2,380,045	2,830,253	2,830,198	0	(2)	0	0	3.650	3.678	MON	3,157	103,304	11/06/2019	10/20/2049
872480-AF-5	TIF FUNDING II LLC 2021-1A B				2.A FE	1,270,422	88.7020	1,127,153	1,270,719	1,270,506	0	23	0	0	2.540	2.557	MON	986	32,276	01/25/2021	02/20/2046
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23				2.B FE	4,912,500	82.9690	4,075,852	4,912,500	4,912,500	0	0	0	0	2.542	2.550	FMAN	12,488	124,876	08/11/2021	08/25/2051
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B			4	2.B FE	1,522,474	93.7670	1,427,896	1,522,813	1,522,603	0	34	0	0	3.290	3.317	MON	1,531	50,101	09/09/2020	09/20/2045
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A			4	1.F FE	1,048,228	95.2730	998,847	1,048,406	1,047,566	0	(149)	0	0	2.730	2.714	MON	2,385	28,621	08/04/2020	08/21/2045
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A				1.F FE	2,826,161	91.4220	2,584,195	2,826,667	2,826,306	0	43	0	0	2.230	2.243	MON	1,926	63,034	03/24/2021	04/20/2046
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B				2.B FE	1,766,035	90.6780	1,601,978	1,766,667	1,766,226	0	55	0	0	2.820	2.843	MON	1,522	49,820	03/24/2021	04/20/2046
88641W-AE-9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D			4	1.B FE	403,033	99.5990	401,549	403,166	403,166	0	26	0	0	2.310	2.327	MON	414	9,313	03/06/2020	03/15/2027
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A			4	1.F FE	1,624,815	99.2150	1,612,060	1,624,815	1,624,815	0	0	0	0	5.194	5.250	MON	3,516	84,393	10/18/2010	10/16/2040
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A			4	1.F FE	1,526,760	98.2720	1,501,129	1,527,525	1,527,147	0	70	0	0	3.820	3.859	MON	2,269	58,352	04/02/2019	04/17/2049
89657B-AC-8	TRINITY RAIL LEASING 2019 LLC 2019-2A A2			4	1.F FE	1,998,895	96.9210	1,938,420	2,000,000	1,999,443	0	113	0	0	3.100	3.127	MON	2,411	62,000	10/08/2019	10/18/2049
902635-AA-9	UNITED CAPITAL MARKETS 2003-A			4	1.A FE	9,269	1.3740	8,797	0	8,797	0	(818)	0	0	2.300	156.087	MON	245	10,962	08/20/2008	11/08/2027
90352W-AD-6	USQ RAIL I LLC 2021-1A A				1.F FE	1,244,584	91.0170	1,132,810	1,244,613	1,244,686	0	(12)	0	0	2.250	2.258	MON	233	28,004	01/15/2021	02/28/2051
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B				2.B FE	784,413	85.4270	670,101	784,413	784,413	0	0	0	0	2.848	2.855	JAJO	4,406	22,340	07/28/2021	10/20/2031
94354K-AA-8	WAVE USA 2019-1 A			4	2.A FE	3,048,459	93.9810	2,915,403	3,102,119	3,052,650	0	4,193	0	0	3.597	4.378	MON	4,959	99,749	08/07/2024	09/15/2044
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II				2.B FE	3,899,506	93.3440	3,639,955	3,899,506	3,899,506	0	0	0	0	4.535	4.560	MJSD	7,860	176,843	03/23/2022	03/15/2052
96042V-AF-6	WESTLAKE AUTOMOBILE RECEIVABLE 2022-2A C				1.C FE	2,499,700	99.9780	2,499,450	2,500,000	2,499,723	0	25	0	0	4.850	4.900	MON	5,389	121,250	06/08/2022	09/15/2027
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A			4	1.F FE	2,249,199	92.2090	2,073,993	2,249,231	2,249,176	0	(7)	0	0	3.228	3.249	MON	3,227	72,605	02/18/2020	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A				1.F FE	1,730,456	89.1560	1,542,885	1,730,545	1,730,459	0	0	0	0	3.104	3.124	MON	2,387	53,716	05/07/2021	05/15/2046
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2			4	2.B FE	2,462,500	93.6390	2,305,860	2,462,500	2,462,500	0	0	0	0	2.841	2.850	MJSD	5,053	69,960	10/09/2020	12/05/2050
97988M-AN-3	WOODMONT TRUST 2021-8A B2				1.C FE	4,999,946	90.1400	4,507,015	5,000,000	4,999,957	0	(14)	0	0	3.357	3.371	JAJO	34,036	167,850	12/10/2021	01/18/2034
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2				2.B FE	2,902,500	91.0020	2,641,333	2,902,500	2,902,500	0	0	0	0	3.238	3.249	JAJO	15,925	93,983	05/27/2021	07/30/2051

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
428357-AA-5	HI-FI MUSIC IP ISSUER II L.P 2022-1A A2		A		1.F FE	9,999,790	96.2660	9,626,600	10,000,000	9,999,738	0	54	0	0	3.939	3.959	FMAN	64,556	393,900	02/04/2022	02/01/2062
03290A-AB-6	ANCHORAGE CREDIT FUNDING LTD 2021-13A B		D		1.D FE	3,500,000	90.4820	3,166,870	3,500,000	3,500,000	0	0	0	0	3.225	3.236	JAJO	20,067	112,875	05/25/2021	07/27/2039
092913-AQ-5	BLACKROCK ELBERT CLO V, LLC 5A AFR		D		1.A FE	3,999,002	97.2700	3,889,821	3,999,002	3,999,002	0	0	0	0	4.480	4.504	MJSD	7,465	179,653	04/22/2022	06/15/2034
10948V-AS-4	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A B2R		D		1.C FE	1,500,000	99.6470	1,494,698	1,500,000	1,500,000	0	0	0	0	7.802	7.876	JAJO	24,706	117,030	12/21/2022	01/15/2031
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R		D		1.A FE	560,933	100.0080	560,977	560,933	560,933	0	0	0	0	7.471	7.527	JAJO	8,847	41,907	12/21/2022	01/15/2031
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A		D	4	1.F FE	2,551,923	92.8710	2,370,532	2,552,500	2,552,235	0	41	0	0	2.220	2.234	MON	944	56,665	09/01/2020	09/25/2045
15186A-AA-9	CENTERBRIDGE CREDIT FUNDING LT 2021-2A A1		D		1.A FE	5,000,000	96.1860	4,809,315	5,000,000	5,000,000	0	0	0	0	3.050	3.060	JAJO	27,958	152,500	12/21/2021	01/25/2040
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 2021-1A A		D		1.A FE	3,500,000	94.2940	3,300,287	3,500,000	3,500,000	0	0	0	0	3.164	3.175	JAJO	20,302	110,740	04/08/2021	07/25/2039
21623P-AG-2	COOK PARK CLO, LTD 2018-1A C		D	4	1.E FE	5,000,000	100.0140	5,000,695	5,000,000	5,000,000	0	0	0	0	6.659	6.686	JAJO	70,290	373,230	03/09/2018	04/17/2031
24460R-BA-0	DEERPATH CAPITAL CLO LTD 2020-1A C1R		D		1.F FE	7,000,000	101.5300	7,107,065	7,000,000	7,000,000	0	0	0	0	9.297	9.404	JAJO	137,396	710,288	07/24/2023	04/17/2034
24460X-AL-4	DEERPATH CAPITAL CLO LTD 2021-2A A2		D		1.A FE	5,000,000	94.0570	4,702,835	5,000,000	5,000,000	0	0	0	0	2.950	2.949	JAJO	31,139	147,500	12/06/2021	01/15/2034
26251L-AG-9	DRYDEN SENIOR LOAN FUND 2018-64A C CLO		D	4	1.D FE	2,450,000	100.1790	2,454,383	2,450,000	2,450,000	0	0	0	0	6.644	6.680	JAJO	33,912	182,739	03/20/2018	04/18/2031
26252E-AL-3	DRYDEN SENIOR LOAN FUND 2018-70A A2B CLO		D	4	1.A FE	8,070,000	95.2440	7,686,159	8,070,000	8,070,000	0	0	0	0	2.250	2.255	JAJO	37,828	181,575	12/07/2018	01/16/2032
34918R-AG-5	FORT WASHINGTON CLO 2021-2A D		D		2.B FE	5,000,000	100.5780	5,028,885	5,000,000	5,000,000	0	0	0	0	8.179	8.251	JAJO	81,790	453,516	08/04/2021	10/20/2034
38138B-AQ-3	GOLDEN TREE LOAN MANAGEMENT 2018-3A B2R		D	4	1.C FE	5,000,000	93.6750	4,683,730	5,000,000	5,000,000	0	0	0	0	2.194	2.200	JAJO	21,635	109,700	09/10/2020	04/20/2030
381738-AL-7	GOLUB CAPITAL PARTNERS CLO LTD 2022-61A B2		C		1.C FE	2,000,000	95.5200	1,910,404	2,000,000	2,000,000	0	0	0	0	5.240	5.273	JAJO	19,213	104,800	05/31/2022	07/25/2035
381738-AQ-6	GOLUB CAPITAL PARTNERS CLO LTD 2022-61A C2		C		1.F FE	8,000,000	94.7230	7,577,872	8,000,000	8,000,000	0	0	0	0	6.540	6.592	JAJO	95,920	523,200	05/31/2022	07/25/2035
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR		D		1.F FE	3,939,479	92.0000	3,624,320	3,939,479	3,939,479	0	0	0	0	3.100	3.111	JAJO	24,086	122,124	06/03/2021	07/20/2030
38179G-AG-4	GOLUB CAPITAL PARTNERS CLO LTD 2021-59A B2		D		1.C FE	3,499,946	89.4740	3,131,604	3,500,000	3,499,897	0	(13)	0	0	3.219	3.231	JAJO	22,220	112,665	12/15/2021	01/20/2034
44331D-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD 5A-2015 B2RR CLO		D	4	1.C FE	5,000,000	97.9670	4,898,365	5,000,000	5,000,000	0	0	0	0	4.830	4.859	JAJO	50,983	241,500	10/02/2018	10/15/2030
44933E-AG-4	ICG US CLO LTD 2022-1A BF		D		1.C FE	5,000,000	97.1580	4,857,895	5,000,000	5,000,000	0	0	0	0	4.991	5.017	JAJO	49,217	249,550	05/18/2022	07/20/2035
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3		D		2.B FE	1,229,686	98.3080	1,208,879	1,229,686	1,229,686	0	0	0	0	5.235	5.268	JAJO	13,590	64,374	05/05/2016	04/15/2026
50203V-AC-5	LJVI 2022-1A A2		D		1.A FE	4,954,624	95.6990	4,741,521	4,954,624	4,954,624	0	0	0	0	3.590	3.605	JAJO	31,127	177,871	03/10/2022	04/28/2034
610331-AA-8	MONROE CAPITAL ABS FUNDING LTD 2021-1A A2		D		1.F FE	5,031,846	96.2230	4,841,813	5,031,846	5,031,846	0	0	0	0	2.815	2.823	JAJO	27,149	141,253	02/18/2021	04/22/2031
62848F-AG-7	MYERS PARK CLO LTD 2018-1A B2		D	4	1.C FE	5,000,000	92.3750	4,618,735	5,000,000	5,000,000	0	0	0	0	2.750	2.758	JAJO	27,118	137,500	08/16/2018	10/20/2030
69120J-AF-5	OWL ROCK CLO V LLC 2020-5A C2		D		1.F FE	3,000,000	89.1410	2,674,242	3,000,000	3,000,000	0	0	0	0	5.100	5.131	JAJO	30,175	153,000	03/21/2022	04/20/2034
69355D-AN-7	PPM CLO, LTD 2018-1A B1R		D	4	1.A FE	5,000,000	92.0690	4,603,450	5,000,000	5,000,000	0	0	0	0	2.312	2.318	JAJO	24,401	115,585	09/15/2020	07/15/2031
77341Q-AC-2	ROCKFORD TOWER CREDIT FUNDING 20221-A B		D		1.D FE	7,000,000	92.1390	6,449,723	7,000,000	7,000,000	0	0	0	0	3.726	3.739	JAJO	51,440	260,820	02/10/2022	04/20/2040
86709L-AA-4	PROJECT SUNBIRD 2020-1A A		D	4	1.F FE	4,560,730	96.3190	4,393,027	4,560,914	4,560,655	0	(34)	0	0	3.671	3.699	MON	7,441	167,431	02/14/2020	02/15/2045
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A		C	4	3.C FE	1,356,674	68.0000	937,777	1,379,084	1,376,186	0	2,128	0	0	5.125	5.511	MON	3,141	70,678	06/20/2016	12/13/2048
92915U-AL-8	VOYA CLO LTD 2017-2A A2BR		D		1.C FE	8,000,000	94.8670	7,589,336	8,000,000	8,000,000	0	0	0	0	2.510	2.517	JAJO	42,391	200,800	03/26/2021	06/07/2030
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,018,507,586	XXX	997,603,512	1,020,787,309	1,018,832,067	703	228,088	50,950	(1,387)	XXX	XXX	XXX	8,940,834	43,099,329	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,100,757,178	XXX	5,395,557,712	6,039,177,773	6,085,092,182	(576)	(2,030,283)	52,513	(1,770,529)	XXX	XXX	XXX	53,069,559	209,077,811	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						6,377,395,272	XXX	5,512,128,773	6,324,964,601	6,361,949,002	0	(2,201,592)	0	(1,769,142)	XXX	XXX	XXX	57,882,449	207,188,468	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						257,131,025	XXX	252,773,938	265,968,923	258,464,999	(1,279)	1,276,292	1,563	0	XXX	XXX	XXX	935,199	10,846,433	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						74,769,018	XXX	70,275,661	73,420,729	73,740,976	0	(85,985)	0	0	XXX	XXX	XXX	215,919	2,115,864	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,018,507,586	XXX	997,603,512	1,020,787,309	1,018,832,067	703	228,088	50,950	(1,387)	XXX	XXX	XXX	8,940,834	43,099,329	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

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
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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						7,727,802,901	XXX	6,832,781,884	7,685,141,562	7,712,987,044	(576)	(783,197)	52,513	(1,770,529)	XXX	XXX	XXX	67,974,401	263,250,094	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,091,136,060	1B ..$ 193,825,646	1C ..$ 393,112,304	1D ..$ 572,513,429	1E ..$ 764,357,072	1F ..$ 1,354,344,658	1G ..$ 923,376,149
1B	2A ...$ 835,972,502	2B ..$ 1,067,912,586	2C ..$ 385,182,633				
1C	3A ...$ 35,126,359	3B ..$ 26,162,168	3C ..$ 42,353,022				
1D	4A ...$ 12,344,831	4B ..$ 123,074	4C ..$ 2,720,527				
1E	5A ...$ 6,962,106	5B ..$ 5,425,491	5C ..$ 0				
1F	6 .....$ 36,427						

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
207597-77-4	CONNECTICUT LT & PWR CO CUM PFD SER 1968 6.56%			2,000.000	50.00	0.000	105,200	52.600	105,200	101,234	0	6,560	0	700	0	0	700	0	2.B FE	12/29/1993
61761J-40-6	MORGAN STANLEY SERIES I PFD			200,000.000	25.00	0.000	5,020,000	25.100	5,020,000	5,000,000	81,458	318,744	0	68,000	0	0	68,000	0	2.C FE	09/11/2014
74460W-53-7	PUBLIC STORAGE PREFERRED			80,000.000	25.00	0.000	1,426,400	17.830	1,426,400	2,000,000	0	82,499	0	(68,000)	0	0	(68,000)	0	2.A FE	08/11/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							6,551,600	XXX	6,551,600	7,101,234	81,458	407,803	0	700	0	0	700	0	XXX	XXX
143106-2*-2	CARLYLE TACTICAL PVT CRDT FUND SERIES A			200,000.000	25.00	0.000	5,000,000	23.542	4,708,400	5,000,000	0	183,000	0	0	0	0	0	0	1.F PL	05/11/2022
17260G-5@-8	CION ARES MANDATORY REDEEMABLE PREF SHRS			200,000.000	25.00	0.000	5,000,000	23.456	4,691,200	5,000,000	0	148,000	0	0	0	0	0	0	1.F PL	01/06/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							10,000,000	XXX	9,399,600	10,000,000	0	331,000	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							16,551,600	XXX	15,951,200	17,101,234	81,458	738,803	0	700	0	0	700	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							16,551,600	XXX	15,951,200	17,101,234	81,458	738,803	0	700	0	0	700	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 ..$ 10,000,000 1G ..$ 0

1B — 2A ...$ 1,426,400 2B ..$ 105,200 2C ..$ 5,020,000

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 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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
026874-78-4	AMERICAN INTERNATIONAL GROUP			5.000	364	72.800	364	3,627	0	8	0	25	0	25	0	07/02/2009	
488401-10-0	KEMPER CORP			100.000	6,644	66.440	6,644	2,487	0	124	0	1,777	0	1,777	0	08/25/2011	
534187-10-9	LINCOLN NATIONAL CORP			89.000	2,822	31.710	2,822	2,393	0	160	0	422	0	422	0	04/17/2006	
89417E-10-9	TRAVELERS COS INC			100.000	24,089	240.890	24,089	2,969	0	415	0	5,040	0	5,040	0	03/01/2007	
91529Y-10-6	UNUM GROUP			100.000	7,303	73.030	7,303	3,815	0	157	0	2,781	0	2,781	0	07/06/1999	
456837-10-3	ING GROEP NV		C	105.000	1,645	15.670	1,645	87	0	107	0	68	0	68	0	09/29/2003	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					42,867	XXX	42,867	15,378	0	971	0	10,113	0	10,113	0	XXX	XXX
000000-00-0	RIESEL HOLDCO LLC			777,778.000	280,000	0.360	280,000	585,185	0	0	0	(54,444)	0	(54,444)	0	12/15/2022	
000000-00-0	FEDERAL HOME LOAN BANK - CINTI			534,656.000	53,465,600	100.000	53,465,600	53,465,600	0	4,684,338	0	0	0	0	0	10/01/2024	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					53,745,600	XXX	53,745,600	54,050,785	0	4,684,338	0	(54,444)	0	(54,444)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					53,788,467	XXX	53,788,467	54,066,163	0	4,685,309	0	(44,331)	0	(44,331)	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
13177#-10-6	CAMARGO RE INC			1,000.000	25,250,000	25,250.000	25,250,000	25,250,000	0	0	0	0	0	0	0	12/31/2015	
491798-10-0	KENWOOD RE INC			250,000.000	0	0.000	0	5,000,000	0	0	0	0	0	0	0	12/31/2013	
61411*-10-5	MONTGOMERY RE			250,000.000	0	0.000	0	250,000	0	0	0	0	0	0	0	12/15/2008	
63763#-10-1	NATIONAL SEC LIFE & ANNUITY CO			10,000.000	62,114,523	6,211.452	62,114,523	30,655,710	0	0	0	4,768,557	0	4,768,557	0	12/15/2011	
67740*-10-4	OHIO NATIONAL LIFE ASSURANCE			3,200.000	261,759,769	81,799.928	261,759,769	119,926,265	0	0	0	5,067,885	0	5,067,885	0	08/17/1979	
682156-10-4	ON FOREIGN HOLDINGS LLC			1.000	465,603,090	465,603,090.000	465,603,090	291,178,203	0	0	0	148,769,658	0	148,769,658	0	09/30/2021	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					814,727,382	XXX	814,727,382	472,260,178	0	0	0	158,606,100	0	158,606,100	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					814,727,382	XXX	814,727,382	472,260,178	0	0	0	158,606,100	0	158,606,100	0	XXX	XXX
5989999999 - Total Common Stocks					868,515,849	XXX	868,515,849	526,326,341	0	4,685,309	0	158,561,769	0	158,561,769	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					885,067,449	XXX	884,467,049	543,427,575	81,458	5,424,112	0	158,562,469	0	158,562,469	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
912810-TW-8	US TREAS BOND 4.750% 11/15/43		02/13/2024	BNP Paribas		92,123,438	90,000,000	1,066,793
912810-TZ-1	US TREAS BOND 4.500% 02/15/44		05/20/2024	Goldman Sachs & Co		75,788,383	77,700,000	877,636
912810-UB-2	US TREAS BOND TREASURIES 4.625% 05/15/44		06/10/2024	TD Securities		46,691,563	47,000,000	159,487
912810-UD-8	US TREAS BOND TREASURIES 4.125% 08/15/44		10/29/2024	Various		93,125,000	100,000,000	851,902
912810-UE-6	US TREAS BOND TREASURIES 4.500% 11/15/54		12/19/2024	TD Securities		48,015,625	50,000,000	217,541
91282C-JJ-1	US TREASURY N/B 4.500% 11/15/33		01/25/2024	Various		154,347,656	150,000,000	1,335,165
91282C-JZ-5	US TREASURY N/B 4.000% 02/15/34		04/10/2024	BNP Paribas		47,796,875	50,000,000	307,692
0109999999. Subtotal - Bonds - U.S. Governments						557,888,540	564,700,000	4,816,216
91087B-AZ-3	UNITED MEXICAN STATES 6.000% 05/07/36	D	01/02/2024	Bank of America		2,975,580	3,000,000	0
0309999999. Subtotal - Bonds - All Other Governments						2,975,580	3,000,000	0
64990F-5N-0	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/43		02/22/2024	Various		8,228,803	7,500,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,228,803	7,500,000	0
658203-V5-0	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWBA 3.522% 01/01/27		08/07/2024	ONLIC Corporate		977,100	1,000,000	3,522
0909999999. Subtotal - Bonds - U.S. Special Revenues						977,100	1,000,000	3,522
000000-00-0	Golub GCP Finance 12 Private Credit Term Loan 6.782% 12/13/36		12/13/2024	BTIG		50,000,000	50,000,000	0
000000-00-0	New Mountain Guardian IV PCF 6.744% 05/23/28		11/20/2024	Various		88,440,000	88,440,000	0
000000-00-0	MSIM Private Credit Facility 6.906% 07/13/29		12/27/2024	J P Morgan & Co		66,524,550	66,524,550	0
000000-00-0	Ardian ASF VIII Project Harbor NAV Loan 7.229% 06/30/29		12/20/2024	Societe Generale		25,000,000	25,000,000	0
000000-00-0	Partners Group Projct Bonhomme Hybrid Line (Tierra A LP) 7.087% 10/09/27		12/31/2024	Partners Group		80,000,000	80,000,000	0
000000-00-0	Orion Infrastructure Capital NAV Loan 9.805% 02/09/27		12/12/2024	Hunter Point		5,925,926	5,925,926	0
000000-00-0	Gauge Capital II NAV Loan 9.829% 02/09/27		12/19/2024	Hunter Point		3,222,004	3,222,004	0
000000-00-0	Gauge Capital III NAV Loan 9.829% 09/16/29		11/07/2024	Hunter Point		3,573,366	3,573,366	0
00243@-AA-3	Project Rembrandt - Adrian NAV 7.475% 12/21/28		03/19/2024	Various		46,797,434	46,961,801	0
00263*-AA-0	ASIF Funding I-Term Loan Private Debt 7.217% 07/26/28		05/23/2024	Various		18,750,000	18,750,000	0
00263*-AB-8	ASIF Funding I-Term Loan Private Debt-Revolver 7.217% 07/26/28		12/31/2024	Societe Generale		26,494,995	26,494,995	0
00640#-AA-0	ADAMS STREET GLOBAL SECONDARY 8.156% 03/15/30		03/15/2024	Various		24,750,000	25,000,000	0
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA 2022-2A A2 5.300% 06/21/28		08/07/2024	ONLIC Corporate		877,500	876,196	2,193
03453A-AF-0	Andromeda Funding LLC Class A CLO Note 6.306% 01/15/38		12/20/2024	Santander		23,625,000	23,625,000	0
03453A-AH-6	Andromeda Funding LLC Class B CLO Note 6.556% 01/15/38		12/20/2024	Santander		5,687,500	5,687,500	0
03453A-AK-9	Andromeda Funding LLC Class C CLO Note 6.956% 01/15/38		12/20/2024	Santander		3,500,000	3,500,000	0
03453A-AM-5	Andromeda Funding LLC Class D CLO Note 8.656% 01/15/38		12/20/2024	Santander		2,625,000	2,625,000	0
03453A-AP-8	Andromeda Funding LLC Class E CLO Note 12.156% 01/15/38		12/20/2024	Santander		2,625,000	2,625,000	0
03719A-AD-5	Antlia Funding LLC Class A CLO Note 6.306% 01/15/38		12/20/2024	Santander		19,250,000	19,250,000	0
03719A-AF-0	Antlia Funding LLC Class B CLO Note 6.556% 01/15/38		12/20/2024	Santander		4,375,000	4,375,000	0
03719A-AH-6	Antlia Funding LLC Class C CLO Note 6.956% 01/15/38		12/20/2024	Santander		2,625,000	2,625,000	0
03719A-AK-9	Antlia Funding LLC Class D CLO Note 8.656% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
03719A-AM-5	Antlia Funding LLC Class E CLO Note 12.156% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
03744@-AA-1	AP Moon Holdings LLC Senior Secured Notes 7.125% 06/20/49		06/18/2024	Various		9,923,571	9,923,571	0
04687*-AA-0	Athena Funding I-Blue Owl Tech 6.859% 12/07/28		08/07/2024	Societe Generale		16,891,892	16,891,892	0
05493X-AA-8	THE BAHA TRUST 2024-MAR A 6.171% 12/10/29		11/22/2024	Goldman Sachs & Co		5,000,000	5,000,000	3,428
05523U-AL-4	BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/44		01/12/2024	Mesirow Financial		1,005,396	1,095,000	14,448
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 6.159% 07/21/30		07/19/2024	Direct		627,307	627,307	0
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM3 A3 5.500% 07/25/62		08/07/2024	ONLIC Corporate		1,489,856	1,498,958	1,374
10805@-AB-0	BRIDGE INVESTMENT GROUP LLC Senior Secured Notes 4.150% 07/22/27		08/07/2024	ONLIC Corporate		1,950,276	2,000,000	3,458
12511W-AC-0	CCS8 Unitranche Partners SPV 7.183% 11/10/27		10/30/2024	Various		84,974,030	84,974,030	0
12513G-BE-8	CDW LLC/CDW FINANCE		08/07/2024	ONLIC Corporate		492,637	500,000	5,500
14448C-BC-7	CARRIER GLOBAL CORP 5.900% 03/15/34		02/23/2024	Tax Free Exchange		1,012,033	1,000,000	0
148288-AD-5	Cassiopeia Funding LLC Class A CLO Note 6.306% 01/15/38		12/20/2024	Santander		19,250,000	19,250,000	0
148288-AF-0	Cassiopeia Funding LLC Class B CLO Note 6.556% 01/15/38		12/20/2024	Santander		4,375,000	4,375,000	0
148288-AH-6	Cassiopeia Funding LLC Class C CLO Note 6.956% 01/15/38		12/20/2024	Santander		2,625,000	2,625,000	0
148288-AK-9	Cassiopeia Funding LLC Class D CLO Note 8.656% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
148288-AM-5	Cassiopeia Funding LLC Class E CLO Note 12.156% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
15189X-BF-4	CENTERPOINT ENERGY HOUSTON 5.050% 03/01/35		10/30/2024	Mitsubishi UFJ Securities		1,993,460	2,000,000	0
224044-CS-4	COX COMMUNICATIONS INC 144A 5.700% 06/15/33		01/16/2024	J P Morgan & Co		2,047,540	2,000,000	10,767
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		12/13/2024	Direct		2,157,930	2,157,930	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		11/27/2024	Interest Capitalization		137,341	137,341	0
23331A-BS-7	DR HORTON INC 5.000% 10/15/34		08/07/2024	Mizuho Securities		4,950,250	5,000,000	0
24715@-AZ-7	DELOITTE LLP 5.320% 05/30/38		08/07/2024	ONLIC Corporate		1,943,106	2,000,000	19,802
247360-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27		08/07/2024	ONLIC I & LTF		978,589	934,524	11,837
26746*-AA-2	DYAL CAPITAL PRTNRS III ISSR B SENIOR SECURED NOTES 4.400% 06/15/30		08/07/2024	ONLIC Corporate		701,511	729,863	4,639
26746@-AA-0	DYAL CAPITAL PRTNRS III ISSR A SENIOR SECURED NOTES 4.400% 06/15/30		08/07/2024	ONLIC Corporate		1,220,797	1,270,137	8,072
277432-AY-6	EASTMAN CHEMICAL CO 5.625% 02/20/34		02/15/2024	Citi Global Markets Inc.		1,996,220	2,000,000	0
29273V-AW-0	ENERGY TRANSFER LP 5.950% 05/15/54		01/10/2024	RBC Capital Markets		248,808	250,000	0
29273V-AY-6	ENERGY TRANSFER LP 5.550% 05/15/34		01/10/2024	Citi Global Markets Inc.		996,600	1,000,000	0
30303M-8U-9	META PLATFORMS INC 4.750% 08/15/34		08/07/2024	Morgan Stanley Dean Witter		1,996,200	2,000,000	0
000000-00-0	Fidelity Direct Lending Fund I 7.442% 02/25/29		11/27/2024	J P Morgan & Co		54,409	54,409	0
31614C-AB-2	Fidelity Direct Lending Fund I 7.442% 02/25/29		12/30/2024	Various		39,787,500	39,787,500	0
34461W-AA-8	FONTAINEBLEAU MIAMI BEACH TRUS 2024-FBLU A 5.847% 12/15/39		12/05/2024	Goldman Sachs & Co		6,750,000	6,750,000	0
36209@-AA-9	GDLC FEEDER FUND, L.P. 7.990% 07/01/31		12/17/2024	Direct		13,494,651	13,494,651	0
36266G-AA-5	GE HEALTHCARE TECH INC 4.800% 08/14/29		08/07/2024	Bank of America		2,996,430	3,000,000	0
38141G-B7-8	GOLDMAN SACHS GROUP INC 5.016% 10/23/35		10/16/2024	Goldman Sachs & Co		3,000,000	3,000,000	0
38141G-B8-6	GOLDMAN SACHS GROUP INC 5.561% 11/19/45		11/12/2024	Goldman Sachs & Co		3,000,000	3,000,000	0
38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE SER 2024A SR NT TRANCHE B 6.610% 02/15/29		02/15/2024	Goldman Sachs & Co		3,000,000	3,000,000	0
404119-CU-1	HCA INC 5.600% 04/01/34		02/20/2024	Citi Global Markets Inc.		1,996,900	2,000,000	0
404121-AK-1	HCA INC 5.450% 09/15/34		08/07/2024	J P Morgan & Co		2,995,620	3,000,000	0
42806M-BT-5	HERTZ VEHICLE FINANCING LLC 2023-1A B 6.220% 06/25/27		08/07/2024	ONLIC Corporate		2,008,076	2,000,000	4,147
44107T-BC-9	HOST HOTELS & RESORTS LP 5.500% 04/15/35		08/07/2024	Goldman Sachs & Co		4,924,300	5,000,000	0
44571A-AA-2	Hunter Point Capital GPFS Notes Class A-1 7.632% 10/22/36		11/06/2024	Morgan Stanley & Co		2,417,890	2,417,890	0
44571A-AD-6	Hunter Point Capital GPFS Notes Class B-1 9.382% 10/22/36		11/06/2024	Morgan Stanley & Co		1,208,945	1,208,945	0
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		10/30/2024	Direct		2,386,383	2,386,383	0
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		10/06/2024	Interest Capitalization		175,033	175,033	0
000000-00-0	Ares Ivy Hill XIX Pvt Credit 6.694% 12/20/26		05/07/2024	J P Morgan & Co		2,774,765	2,774,765	0
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit 6.694% 12/20/26		10/10/2024	J P Morgan & Co		73,004,299	73,004,299	0
46647P-EC-6	JP MORGAN CHASE & CO 5.336% 01/23/35		01/16/2024	J P Morgan & Co		1,000,000	1,000,000	0
46647P-ER-3	JP MORGAN CHASE & CO 4.946% 10/22/35		10/15/2024	J P Morgan & Co		6,000,000	6,000,000	0
46657U-AB-8	Jefferies Credit Partners BDC 7.128% 12/07/28		12/27/2024	J P Morgan & Co		112,454,792	112,454,792	0
46658F-AB-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5417 7.126% 04/23/28		08/12/2024	BNP Paribas		473,889	473,889	0
46658F-AC-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5349 6.854% 12/20/27		08/12/2024	BNP Paribas		459,214	459,214	0
46658F-AD-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 10120 7.126% 07/23/36		08/12/2024	BNP Paribas		1,271,587	1,271,587	0
46658F-AE-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11336 6.854% 06/20/36		08/12/2024	BNP Paribas		1,507,819	1,507,819	0
46658F-AF-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11397 6.999% 05/31/36		08/12/2024	BNP Paribas		1,515,075	1,515,075	0
46658F-AG-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11513 6.999% 05/31/36		08/12/2024	BNP Paribas		1,586,863	1,586,863	0
46658F-AH-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11861 6.999% 05/31/36		08/12/2024	BNP Paribas		1,521,913	1,521,913	0
46658F-AJ-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6359 6.999% 11/30/29		08/12/2024	BNP Paribas		684,809	684,809	0
46658F-AK-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782 7.017% 05/14/29		11/11/2024	BNP Paribas		557,771	557,771	0
46658F-AL-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6031 7.017% 11/14/29		11/11/2024	BNP Paribas		673,659	673,659	0
46658F-AM-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5782 7.017% 02/14/30		11/11/2024	BNP Paribas		762,215	762,215	0
46658F-AN-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6185 7.017% 05/14/30		11/11/2024	BNP Paribas		697,797	697,797	0
46658F-AP-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55099 7.017% 11/14/36		11/11/2024	BNP Paribas		807,116	807,116	0
46658F-AQ-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55263 7.017% 11/14/36		11/11/2024	BNP Paribas		1,013,378	1,013,378	0
46658F-AR-5	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960 7.017% 11/14/29		11/11/2024	BNP Paribas		651,561	651,561	0
46658F-AS-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5960 7.017% 11/14/36		11/11/2024	BNP Paribas		1,013,378	1,013,378	0
46658F-AT-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104 7.017% 11/14/36		11/11/2024	BNP Paribas		810,110	810,110	0
46658F-AU-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 55104 7.017% 11/14/36		11/11/2024	BNP Paribas		1,233,062	1,233,062	0
52603D-AA-1	LENDMARK FUNDING TRUST 2024-1A A 5.530% 06/21/32		01/23/2024	RBC Capital Markets		999,884	1,000,000	0
55354L-B#-5	MSD Investment Corp Series F 7.110% 05/20/30		11/12/2024	Various		10,000,000	10,000,000	0
55400K-AB-1	MVW OWNER TRUST 2021-2A B 1.830% 05/20/39		08/07/2024	ONLIC Corporate		1,259,621	1,344,109	1,162
571903-BS-1	MARRIOTT INTERNATIONAL 5.350% 03/15/35		08/08/2024	J P Morgan & Co		1,689,698	1,700,000	0
573284-AQ-9	MARTIN MARIETTA MATERIAL 3.450% 06/01/27		08/07/2024	ONLIC Corporate		972,928	1,000,000	6,325
573284-BA-3	MARTIN MARIETTA MATERIAL 5.150% 12/01/34		10/31/2024	J P Morgan & Co		7,444,950	7,500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61747Y-FU-4	MORGAN STANLEY 4.654% 10/18/30		10/16/2024	Morgan Stanley Dean Witter		1,200,000	1,200,000	0
64755B-AA-6	NEW MOUNTAIN GUARDIAN IV NMRF 2024-1A A 7.273% 04/05/37		12/10/2024	Various		32,500,000	32,500,000	0
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		08/07/2024	ONLIC Corporate		1,538,888	1,528,618	1,610
67120D-AA-3	ORL TRUST 2024-GLKS A 5.874% 12/15/39		12/09/2024	Deutsche Bank Securities		6,982,491	7,000,000	0
67740Q-AH-9	CONSTELLATION INSURANCE INC 144A 6.800% 01/24/30		07/10/2024	Santander		19,401,420	19,848,000	626,094
682680-BV-4	ONEOK INC 5.150% 10/15/43		02/27/2024	Tax Free Exchange		2,965,491	3,000,000	0
682680-BX-0	ONEOK INC 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,101,370	1,000,000	0
682680-BY-8	ONEOK INC 4.200% 10/03/47		02/27/2024	Tax Free Exchange		3,385,238	3,000,000	0
682680-BZ-5	ONEOK INC 4.850% 02/01/49		02/27/2024	Tax Free Exchange		3,371,410	3,000,000	0
682680-CA-9	ONEOK INC 3.950% 03/01/50		03/01/2024	Tax Free Exchange		1,603,154	1,500,000	0
685947-AD-5	Orion Funding LLC Class A CLO Note 6.306% 01/15/38		12/20/2024	Santander		19,250,000	19,250,000	0
685947-AF-0	Orion Funding LLC Class B CLO Note 6.556% 01/15/38		12/20/2024	Santander		4,375,000	4,375,000	0
685947-AH-6	Orion Funding LLC Class C CLO Note 6.956% 01/15/38		12/20/2024	Santander		2,625,000	2,625,000	0
685947-AK-9	Orion Funding LLC Class D CLO Note 8.656% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
685947-AM-5	Orion Funding LLC Class E CLO Note 12.156% 01/15/38		12/20/2024	Santander		1,968,750	1,968,750	0
69145D-AA-0	OXFORD FINANCE CREDIT FUND III 2024-A A2 6.675% 01/14/32		01/18/2024	KeyBanc Capital Markets		2,000,000	2,000,000	0
693475-CA-1	PNC FINANCIAL SERVICES GROUP 4.812% 10/21/32		10/16/2024	Citi Global Markets Inc.		4,000,000	4,000,000	0
69352P-AT-0	PPL CORPORATION 5.250% 09/01/34		08/06/2024	Wells Fargo Securities		2,984,580	3,000,000	0
693581-AB-6	PRESTON RIDGE PARTNERS MORTGAG 2024-RCF1 A2 4.000% 01/25/54		01/22/2024	Nomura Securities		1,909,560	2,100,000	0
69473@-AA-9	Pacific Owl II, LLC Secured Loan Facility 7.239% 10/20/33		02/07/2024	Various		50,000,000	50,000,000	0
71685*-AA-1	GSAM Cyclone 2024 PEV HOLDINGS 1066 AB LLC 7.860% 09/23/31		09/23/2024	Various		32,670,000	33,000,000	0
71685@-AA-9	GSAM Skyline 2024 PEV HOLDINGS 1067 AB LLC 7.510% 09/23/31		09/23/2024	Various		39,600,000	40,000,000	0
718172-DQ-9	PHILIP MORRIS INTERNATIONAL 4.900% 11/01/34		10/30/2024	Bank of America		2,930,520	3,000,000	0
718547-AH-5	PHILLIPS 66 3.750% 03/01/28		08/07/2024	ONLIC Corporate		970,976	1,000,000	16,250
72305*-AA-9	PineBridge Private Credit III Note A 7.749% 08/31/32		11/25/2024	Direct		3,549,877	3,549,877	0
72305*-AB-7	PineBridge Private Credit III Note B 8.999% 08/31/32		11/25/2024	Direct		1,613,875	1,613,875	0
74992*-AF-2	RXR REALTY LLC SENIOR SECURED NOTES		08/07/2024	ONLIC Corporate		2,014,088	2,000,000	47,250
76209P-AD-5	RGA GLOBAL FUNDING 144A 5.500% 01/11/31		01/08/2024	Wells Fargo Securities		995,990	1,000,000	0
78403D-AZ-3	SBA TOWER TRUST 144A 6.599% 01/15/28		08/07/2024	ONLIC Corporate		2,058,347	2,000,000	8,065
78409V-AB-0	S&P GLOBAL INC 6.550% 11/15/37		01/30/2024	Mesirow Financial		2,224,940	2,000,000	27,656
78474T-AB-5	Stone Point Capital TR B 7.043% 06/27/29		11/14/2024	Various		104,000,000	104,000,000	0
78487J-AA-4	SVC ABS LLC 2023-1A A 5.150% 02/20/53		08/07/2024	ONLIC Corporate		1,456,755	1,486,250	3,614
822905-AH-8	SHELL FINANCE US INC 3.750% 09/12/46		10/09/2024	Tax Free Exchange		11,454,010	10,000,000	0
824348-BT-2	SHERWIN-WILLIAMS CO 4.800% 09/01/31		08/07/2024	Wells Fargo Securities		2,991,180	3,000,000	0
83616Q-AA-2	SOUP 7a Trust 2024-FBC1 A 8.083% 03/25/49		06/07/2024	Various		22,085,371	22,085,371	0
87305Q-CS-8	TTX CO 5.050% 11/15/34		10/30/2024	Bank of America		1,998,720	2,000,000	0
87340#-AA-0	T. Rowe Price OHA Select Senior Unsecured Notes 7.770% 03/07/29		03/07/2024	J P Morgan & Co		6,000,000	6,000,000	0
88339W-AC-0	WILLIAMS COMPANIES INC 5.150% 03/15/34		08/08/2024	Bank of America		4,951,850	5,000,000	155,931
89171D-AF-4	TOWD POINT MRTGE TRUST 2015-1 A6 4.748% 10/25/53		08/07/2024	ONLIC Corporate		4,910,583	5,000,000	3,901
89180Y-AA-8	TOWD POINT MORTGAGE TRUST 2022-4 A1 3.750% 09/25/62		08/07/2024	ONLIC Corporate		4,839,459	5,091,253	3,182
898813-AW-0	TUCSON ELECTRIC POWER CO 5.200% 09/15/34		08/07/2024	Mitsubishi UFJ Securities		4,992,200	5,000,000	0
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		08/07/2024	ONLIC Corporate		1,101,192	1,092,578	1,231
927804-GQ-1	VIRGINIA ELECTRIC & POWER CO 5.350% 01/15/54		01/02/2024	Mizuho Securities		1,496,190	1,500,000	0
927804-GR-9	VIRGINIA ELECTRIC & POWER CO 5.050% 08/15/34		08/06/2024	Mitsubishi UFJ Securities		2,993,220	3,000,000	0
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		08/07/2024	ONLIC Corporate		510,473	564,022	1,240
95000U-3K-7	WELLS FARGO & COMPANY 5.499% 01/23/35		01/16/2024	Wells Fargo Securities		1,000,000	1,000,000	0
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		08/07/2024	ONLIC Corporate		194,924	206,961	138
G7740M-AB-0	SDL III Credit Facility 7.006% 06/13/29		12/26/2024	Various		59,800,000	59,800,000	0
00908P-AA-5	AIR CANADA 2017-1AA 3.300% 01/15/30	A	08/07/2024	ONLIC Corporate		1,923,345	2,078,400	4,191
00774M-BH-7	AERCAP IRELAND CAP/GLOBA 5.300% 01/19/34	D	01/04/2024	Citi Global Markets Inc.		977,290	1,000,000	0
00928Q-AY-7	AIRCASTLE LTD 144A 5.950% 02/15/29	D	01/17/2024	Citi Global Markets Inc.		1,987,820	2,000,000	0
03744A-AA-0	AP ORYX HOLDINGS LTD 6.100% 09/08/43	D	09/26/2024	Various		15,000,000	15,000,000	0
055262-C@-6	BASF SA Senior Unsecured Notes 5.710% 01/09/34	D	01/09/2024	Natwest Capital Market		10,000,000	10,000,000	0
06738E-CR-4	BARCLAYS PLC 5.690% 03/12/30	D	03/05/2024	Barclays		1,000,000	1,000,000	0
073096-B*-9	BAYPORT POLYMERS LLC SR UNSEC NOTES SER D 5.150% 02/15/35	D	08/07/2024	ONLIC Corporate		3,952,736	4,000,000	98,422
29660N-AC-3	FC BARCELONA ESPAI BARCO FONDO 7.060% 06/30/32	D	08/07/2024	ONLIC Corporate		3,277,818	3,000,000	21,768

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
35138C-AD-6	Fox Hedge LP Class A 6.050% 11/28/64	D	09/30/2024	Various		20,000,000	20,000,000	0
35138C-AE-4	Fox Hedge LP Class B 7.514% 11/28/64	D	09/30/2024	Various		20,000,000	20,000,000	0
902613-BH-0	UBS GROUP AG 144A 5.699% 02/08/35	D	01/02/2024	U B S		999,920	1,000,000	0
G2242#-AD-5	COATS GROUP FINANCE CO LTD SENIOR NOTES 5.370% 02/16/30	D	08/07/2024	ONLIC Corporate		1,974,102	2,000,000	51,015
G2964#-AA-7	AP Grange Holding LLC Senior Secured Notes Tranche A 6.500% 03/20/45	D	06/10/2024	Various		30,000,000	30,000,000	0
G2964#-AA-7	AP Grange Holding LLC Senior Secured Notes Tranche A 6.500% 03/20/45	D	11/05/2024	Various		353,889	353,889	0
G2964#-AA-7	AP Grange Holding LLC Senior Secured Notes Tranche A 6.500% 03/20/45	D	08/07/2024	ONLIC Corporate		3,000,000	3,000,000	29,792
G2971@-AB-8	AP Pistachio LP Senior Secured Notes 5.250% 11/15/49	B	11/12/2024	Various		21,355,491	21,355,491	0
G8038#-AT-5	Serco Group PLC Senior Unsecured Notes 6.720% 02/27/34	D	02/27/2024	Bank of America		5,000,000	5,000,000	0
L0009*-AA-6	AP Dolphin Senior Secured Debt Tranche A 5.500% 12/15/32	B	12/06/2024	Apollo SMA		21,729,320	21,729,320	0
L3551#-AP-5	FERRERO INTERNATIONAL S.A. SR UNSEC NTS SER C 5.100% 06/20/33	D	08/07/2024	ONLIC I & LTF		2,883,711	3,000,000	19,975
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,664,518,199	1,664,862,288	1,218,477
2509999997. Total - Bonds - Part 3						2,234,588,222	2,241,062,288	6,038,215
2509999998. Total - Bonds - Part 5						1,300,097,296	1,322,824,026	8,515,564
2509999999. Total - Bonds						3,534,685,518	3,563,886,314	14,553,779
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		10/01/2024	Direct	14,248.000	1,424,800		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,424,800	XXX	0
682156-10-4	ON FOREIGN HOLDINGS LLC		09/14/2024	Capital Contribution	0.000	95,000,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						95,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						96,424,800	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						96,424,800	XXX	0
5999999999. Total - Preferred and Common Stocks						96,424,800	XXX	0
6009999999 - Totals						3,631,110,318	XXX	14,553,779

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
36194N-LU-1	GNMA AU1239 2.850% 07/01/33		12/01/2024	Paydown		335,447	335,447	337,124	336,258	0	(811)	0	(811)	0	335,447	0	0	0	5,203	07/01/2033
36194S-PD-4	GNMA AU4920 3.020% 09/15/41		12/15/2024	Paydown		199,157	199,157	202,829	201,004	0	(1,846)	0	(1,846)	0	199,157	0	0	0	3,274	09/15/2041
36197J-ZL-2	GNMA GN AZ6147 3.940% 03/15/37		12/01/2024	Paydown		216,485	216,485	224,197	219,954	0	(3,470)	0	(3,470)	0	216,485	0	0	0	4,650	03/15/2037
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		12/15/2024	Redemption 100.0000		291,698	291,698	291,698	291,698	0	0	0	0	0	291,698	0	0	0	7,527	06/15/2030
38373M-2F-6	GNMA 2008-80 IO 2.566% 04/16/50		12/01/2024	Paydown		0	0	29,792	28,268	0	(28,268)	0	(28,268)	0	0	0	0	0	6,972	04/16/2050
38375C-BD-1	GNMA 2012-57 DA 5.343% 04/20/42		12/01/2024	Paydown		55,504	55,504	60,742	58,247	0	(2,743)	0	(2,743)	0	55,504	0	0	0	1,582	04/20/2042
38376G-2H-2	GNMA 2011-92 C 3.703% 04/16/52		12/01/2024	Paydown		1,370,273	1,370,273	1,352,128	1,363,985	0	6,289	0	6,289	0	1,370,273	0	0	0	37,313	04/16/2052
38376G-ZC-7	GNMA 2010-161 C 4.620% 10/16/44		10/01/2024	Paydown		110,372	110,372	115,477	110,372	0	0	0	0	0	110,372	0	0	0	2,256	10/16/2044
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		12/01/2024	Paydown		149,665	149,665	158,083	150,149	0	(485)	0	(485)	0	149,665	0	0	0	3,044	07/20/2040
38378N-F3-2	GNMA 2014-50 C 3.400% 02/16/47		12/01/2024	Paydown		1,067,566	1,067,566	1,104,597	1,070,409	0	(2,843)	0	(2,843)	0	1,067,566	0	0	0	28,530	02/16/2047
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		12/01/2024	Paydown		259,697	259,697	259,697	259,697	0	0	0	0	0	259,697	0	0	0	4,517	10/16/2033
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		12/01/2024	Paydown		215,547	215,547	217,163	215,710	0	(163)	0	(163)	0	215,547	0	0	0	3,813	05/16/2042
38383W-BP-0	GNMA 2023-24 N 4.500% 12/20/51		12/01/2024	Paydown		1,994,507	1,994,507	1,899,690	1,901,228	0	93,279	0	93,279	0	1,994,507	0	0	0	50,523	12/20/2051
38383X-X2-5	GNMA 2023-56 DJ 4.500% 02/20/52		12/01/2024	Paydown		1,973,092	1,973,092	1,850,699	1,854,548	0	118,544	0	118,544	0	1,973,092	0	0	0	52,237	02/20/2052
38383Y-CS-9	GNMA 2022-138 E 4.000% 08/20/52		12/01/2024	Paydown		2,126,111	2,126,111	2,003,527	2,008,165	0	117,946	0	117,946	0	2,126,111	0	0	0	48,356	08/20/2052
38383Y-Q9-6	GNMA 2022-151 AP 4.500% 03/20/51		12/01/2024	Paydown		3,239,708	3,239,708	3,042,795	3,047,122	0	192,586	0	192,586	0	3,239,708	0	0	0	96,368	03/20/2051
0109999999. Subtotal - Bonds - U.S. Governments						13,604,829	13,604,829	13,150,238	13,116,814	0	488,015	0	488,015	0	13,604,829	0	0	0	356,165	XXX
040654-YD-1	ARIZONA ST TRANSPRTN BRD HIGHW TRANSPORTATION 3.166% 07/01/38		06/17/2024	JP Morgan & Co		4,238,166	5,160,000	5,160,000	5,160,000	0	0	0	0	0	5,160,000	0	(921,834)	(921,834)	157,466	07/01/2038
16772P-CX-2	CHICAGO ILLINOIS TRANSIT AUTH GENERAL 3.912% 12/01/40		12/19/2024	Various		2,301,925	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	(95,385)	12/01/2040
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		12/01/2024	Redemption 100.0000		424,935	424,935	424,935	424,935	0	0	0	0	0	424,935	0	0	0	12,496	11/01/2045
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		12/01/2024	Various		47,358	47,358	47,358	47,358	0	0	0	0	0	47,358	0	0	0	1,012	07/01/2057
219764-SF-5	CORONA-NORCO CA UNIF SCH DIST SCHOOL DISTRICT 3.191% 08/01/39		06/17/2024	JP Morgan & Co		3,186,044	3,970,000	3,970,000	3,970,000	0	0	0	0	0	3,970,000	0	(783,956)	(783,956)	111,551	08/01/2039
249174-SQ-7	DENVER SCHOOL DIST NO 1 2012C 3.773% 12/01/35		03/13/2024	Raymond James & Associates		900,580	1,000,000	845,990	896,679	0	1,304	0	1,304	0	897,983	0	2,597	2,597	10,900	12/01/2035
24917N-AR-2	DENVER CO CITY & CNTY HSG AUTH GENERAL 3.237% 12/01/38		09/24/2024	Various		3,330,951	3,900,000	3,900,000	3,900,000	0	0	0	0	0	3,900,000	0	(569,049)	(569,049)	103,098	12/01/2038
249182-PY-6	DENVER CITY & CNTY CO ARPT REV AIRPORT 2.867% 11/15/37		06/17/2024	Various		2,587,881	3,290,000	3,290,000	3,290,000	0	0	0	0	0	3,290,000	0	(702,119)	(702,119)	55,809	11/15/2037
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		12/01/2024	Redemption 100.0000		54,674	54,674	54,674	54,674	0	0	0	0	0	54,674	0	0	0	982	06/15/2045
34074H-FQ-0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES A 3.450% 04/01/29		03/12/2024	Various		895,000	895,000	795,440	853,917	0	1,350	0	1,350	0	855,267	0	39,733	39,733	13,809	04/01/2029
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		12/01/2024	Various		82,638	82,638	82,638	82,638	0	0	0	0	0	82,638	0	0	0	1,524	07/01/2037
376087-GL-0	GILROY CA UNIF SCH DIST SCHOOL DISTRICT 3.214% 08/01/39		06/17/2024	Various		2,439,990	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(560,010)	(560,010)	84,903	08/01/2039
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		06/01/2024	Redemption 100.0000		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	6,150	06/01/2046
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		12/01/2024	Redemption 100.0000		57,226	57,226	53,044	54,469	0	77	0	77	0	54,546	0	2,679	2,679	813	07/01/2037
462590-MH-0	IOWA ST STUDENT LOAN LIQUIDITY STUDENT LOAN 2.989% 12/01/39		12/01/2024	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,345	12/01/2039
47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		12/15/2024	Various		19,435	19,435	19,608	19,586	0	(3)	0	(3)	0	19,583	0	(148)	(148)	380	09/15/2052
490728-C3-4	KENT OH ST UNIV REVENUES HIGHER EDUCATION 3.333% 05/01/40		06/17/2024	RW Baird		5,087,682	6,360,000	6,360,000	6,360,000	0	0	0	0	0	6,360,000	0	(1,272,318)	(1,272,318)	133,664	05/01/2040
516391-DU-0	LANSING MICH BRD WTR & LT UTIL POWER 3.525% 07/01/41		01/31/2024	Call 88.0510		8,272,391	9,395,000	9,395,000	9,395,000	0	0	0	0	0	9,395,000	0	0	0	(929,424)	07/01/2041

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
519741-FL-1	LAWRENCE CNTY SCH DIST 2012 4.000% 12/01/35		12/09/2024	Various		2,705,525	2,975,000	2,975,000	2,975,000	0	0	0	0	0	2,975,000	0	(269,476)	(269,476)	121,975	12/01/2035
54626X-BD-9	LOUISIANA ST HSG FIN AGY REV 4.750% 10/01/29		10/01/2024	Redemption 100.0000		40,000	40,000	40,229	40,000	0	0	0	0	0	40,000	0	0	0	1,425	10/01/2029
57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48		08/29/2024	Various		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	4,409	09/01/2048
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		12/02/2024	Various		37,375	37,375	37,375	37,375	0	0	0	0	0	37,375	0	0	0	764	03/01/2059
57563R-KF-5	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.900% 07/01/28		06/20/2024	Redemption 100.0000		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	16,388	07/01/2028
57586N-GX-3	MASSACHUSETTS ST HSG FIN AGY 5.100% 12/01/30		12/02/2024	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,295	12/01/2030
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH EDUCATION 3.395% 10/15/40		06/17/2024	Raymond James & Associates		4,564,655	5,555,000	5,555,000	5,555,000	0	0	0	0	0	5,555,000	0	(990,345)	(990,345)	127,300	10/15/2040
59333P-V8-8	MIAMI-DADE CNTY FL AVIATION RE 3.706% 10/01/35		03/12/2024	RW Baird		5,325,300	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(674,700)	(674,700)	100,680	10/01/2035
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		12/01/2024	Redemption 100.0000		41,549	41,549	41,549	41,549	0	0	0	0	0	41,549	0	0	0	864	06/01/2047
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		12/01/2024	Various		54,187	54,187	54,187	54,187	0	0	0	0	0	54,187	0	0	0	933	08/01/2049
60416T-RS-9	MINNESOTA ST HSG FIN AGY 4.707% 07/01/41		12/01/2024	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,462	07/01/2041
60416T-SV-1	MINNESOTA ST HSG FIN AGY 4.337% 01/01/47		11/01/2024	Various		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	5,927	01/01/2047
631294-4D-4	NASHUA NH TXBL-PENNICHUCK CORP 4.376% 01/15/42		06/17/2024	JP Morgan & Co		2,807,910	3,000,000	2,730,780	2,788,446	0	3,423	0	3,423	0	2,791,869	0	16,041	16,041	121,434	01/15/2042
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		10/01/2024	Various		115,000	115,000	116,388	116,188	0	(26)	0	(26)	0	116,161	0	(1,161)	(1,161)	2,336	10/01/2037
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		10/01/2024	Various		140,000	140,000	140,567	140,474	0	(13)	0	(13)	0	140,461	0	(461)	(461)	2,779	01/01/2036
64469D-B6-7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		10/01/2024	Various		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	738	01/01/2040
64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		02/01/2024	Redemption 100.0000		15,000	15,000	15,713	15,000	0	0	0	0	0	15,000	0	0	0	328	07/01/2034
64577B-8M-9	NEW JERSEY ST ECON DEV AUTH RE GENERAL 4.097% 06/15/37		06/17/2024	Various		4,526,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(473,800)	(473,800)	104,132	06/15/2037
646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST 4.000% 12/01/30		12/01/2024	Redemption 100.0000		430,000	430,000	436,803	432,351	0	(378)	0	(378)	0	431,974	0	(1,974)	(1,974)	10,811	12/01/2030
646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 3.250% 12/01/39		12/01/2024	Redemption 100.0000		165,000	165,000	164,020	164,184	0	21	0	21	0	164,205	0	795	795	3,502	12/01/2039
646136-6S-5	NEW JERSEY ST TRANSPRTN TRUST GENERAL 4.131% 06/15/42		10/24/2024	Various		4,603,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	(219,161)	06/15/2042
647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		12/01/2024	Redemption 100.0000		76,867	76,867	76,867	76,867	0	0	0	0	0	76,867	0	0	0	1,282	08/01/2038
64988R-FL-1	NEW YORK ST MTGE AGY REV 2013 48TH SERIES 2.625% 04/01/41		04/01/2024	Redemption 100.0000		10,000	10,000	10,350	10,000	0	0	0	0	0	10,000	0	0	0	131	04/01/2041
64990F-RB-2	NEW YORK ST DORM AUTH ST PERSO 3.110% 02/15/39		06/17/2024	JP Morgan & Co		1,634,880	2,000,000	2,200,340	2,173,488	0	(4,429)	0	(4,429)	0	2,169,059	0	(534,179)	(534,179)	52,352	02/15/2039
64990F-XE-9	NEW YORK ST DORM AUTH ST PERSO 3.190% 02/15/43		02/22/2024	Various		8,224,151	7,500,000	8,312,475	8,228,338	0	(4,187)	0	(4,187)	0	8,224,151	0	0	0	124,277	02/15/2043
66285W-B2-1	NORTH TEXAS TOLLWAY AUTHORITY 3.079% 01/01/42		10/08/2024	Call 85.0450		2,551,350	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	(331,391)	01/01/2042
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY 3.011% 01/01/43		10/08/2024	Call 83.8650		1,677,300	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	(246,254)	01/01/2043
663903-KJ-0	NORTHEAST OH REGL SWR DIST 2.769% 11/15/46		10/16/2024	Various		4,536,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	(1,311,244)	11/15/2046

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
677561-LN-0	OHIO ST HOSP FAC REVENUE MEDICAL 3.276% 01/01/42		09/25/2024	Various		2,565,090	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(434,910)	(434,910)	121,485	01/01/2042
679088-MM-3	OKLAHOMA ST CAPITOL IMPT AUTH 5.394% 07/01/47		12/09/2024	MarketAxess		3,269,695	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	19,695	19,695	252,731	07/01/2047
79742G-AF-8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SERIES 2014B 5.594% 07/01/43		07/01/2024	Redemption 100.0000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	3,636	07/01/2043
79771F-AA-5	SAN FRANCISCO CA CITY & CNTY P 2.825% 11/01/41		11/01/2024	Various		45,000	45,000	46,284	45,930	0	(105)	0	(105)	0	45,825	0	(825)	(825)	1,271	11/01/2041
798165-KV-7	SAN JOSE CA MF HSG REVENUE 2011 A-1 4.350% 10/01/28		10/01/2024	Various		35,000	35,000	35,022	35,000	0	0	0	0	0	35,000	0	0	0	1,088	10/01/2028
802385-SY-1	SANTA MONICA CA CMNTY CLG DIST 5.000% 08/01/42		12/09/2024	JP Morgan & Co		4,297,882	4,325,000	4,421,621	4,409,743	0	(7,719)	0	(7,719)	0	4,402,024	0	(104,142)	(104,142)	293,740	08/01/2042
83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		10/01/2024	Redemption 100.0000		185,000	185,000	191,980	186,085	0	(137)	0	(137)	0	185,948	0	(948)	(948)	5,800	07/01/2037
83715A-AY-5	SOUTH CAROLINA ST STUDENT LOAN STUDENT LOAN 3.593% 12/01/39		06/01/2024	Various		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,078	12/01/2039
83756C-MM-4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700% 11/01/36		11/01/2024	Redemption 100.0000		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	2,970	11/01/2036
88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		12/01/2024	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	4,028	03/01/2039
92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		12/01/2024	Redemption 100.0000		37,168	37,168	37,168	37,168	0	0	0	0	0	37,168	0	0	0	467	04/25/2042
92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		12/25/2024	Redemption 100.0000		172,097	172,097	172,097	172,097	0	0	0	0	0	172,097	0	0	0	3,073	06/25/2042
92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		12/25/2024	Redemption 100.0000		106,806	106,806	106,806	106,806	0	0	0	0	0	106,806	0	0	0	1,749	11/25/2039
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						90,662,413	102,207,315	102,807,308	102,840,532	0	(10,822)	0	(10,822)	0	102,829,710	0	(8,214,815)	(8,214,815)	(935,317)	XXX
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27		06/01/2024	Redemption 100.0000		370,000	370,000	401,265	377,555	0	(1,512)	0	(1,512)	0	376,044	0	(6,044)	(6,044)	8,899	06/01/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						370,000	370,000	401,265	377,555	0	(1,512)	0	(1,512)	0	376,044	0	(6,044)	(6,044)	8,899	XXX
30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		12/01/2024	Paydown		218,425	218,425	218,423	218,002	0	424	0	424	0	218,425	0	0	0	3,050	08/25/2035
3132DW-EB-5	FREDDIE MAC POOL SD8230 4.500% 06/01/52		12/01/2024	Paydown		1,073,336	1,073,336	1,086,585	1,086,153	0	(12,817)	0	(12,817)	0	1,073,336	0	0	0	27,143	06/01/2052
3132DW-EC-3	FREDDIE MAC POOL SD8231 4.500% 07/01/52		12/01/2024	Paydown		661,858	661,858	652,860	653,039	0	8,819	0	8,819	0	661,858	0	0	0	17,127	07/01/2052
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		12/01/2024	Paydown		34,945	34,945	35,243	34,894	0	52	0	52	0	34,945	0	0	0	1,312	08/15/2031
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		12/01/2024	Paydown		55,665	55,665	54,475	55,315	0	350	0	350	0	55,665	0	0	0	2,118	02/15/2032
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		12/01/2024	Paydown		31,656	31,656	31,788	31,607	0	49	0	49	0	31,656	0	0	0	1,066	10/15/2031
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		12/01/2024	Paydown		41,645	41,645	39,347	41,129	0	517	0	517	0	41,645	0	0	0	1,387	12/15/2031
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		12/01/2024	Paydown		27,857	27,857	25,606	27,272	0	585	0	585	0	27,857	0	0	0	836	01/15/2032
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		12/01/2024	Paydown		126,321	126,321	121,915	125,342	0	978	0	978	0	126,321	0	0	0	2,079	04/15/2032
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		12/01/2024	Paydown		46,623	46,623	44,242	46,287	0	336	0	336	0	46,623	0	0	0	1,501	01/15/2029
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		12/01/2024	Paydown		54,151	54,151	51,880	53,764	0	387	0	387	0	54,151	0	0	0	1,648	02/15/2029
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		02/01/2024	Paydown		1,232	1,232	1,174	1,226	0	6	0	6	0	1,232	0	0	0	8	02/25/2024
3136A4-AE-9	FANNIE MAE 2012-22 NY 3.500% 03/25/27		12/01/2024	Paydown		1,124,534	1,124,534	1,212,037	1,134,280	0	(9,746)	0	(9,746)	0	1,124,534	0	0	0	21,960	03/25/2027
3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		12/01/2024	Paydown		2,041,495	2,041,495	2,095,085	2,040,412	0	1,083	0	1,083	0	2,041,495	0	0	0	30,352	02/25/2033
3136AL-H3-8	FANNIE MAE 2014-79 LC 3.000% 09/25/44		12/01/2024	Paydown		238,421	238,421	232,610	236,271	0	2,150	0	2,150	0	238,421	0	0	0	4,211	09/25/2044
3136BM-QB-7	FANNIE MAE 2022-17 N 3.500% 11/25/48		12/01/2024	Paydown		1,937,737	1,937,737	1,760,161	1,764,606	0	173,130	0	173,130	0	1,937,737	0	0	0	38,069	11/25/2048
3136BM-R6-7	FANNIE MAE 2022-32 CA 4.000% 09/25/48		12/01/2024	Paydown		1,958,192	1,958,192	1,804,061	1,807,250	0	150,941	0	150,941	0	1,958,192	0	0	0	43,886	09/25/2048
3136BM-ZY-7	FANNIE MAE 2022-22 P 4.500% 05/25/51		12/01/2024	Paydown		1,620,852	1,620,852	1,516,257	1,518,496	0	102,356	0	102,356	0	1,620,852	0	0	0	43,878	05/25/2051
3137A2-NL-1	FHR 3756 PC 4.000% 11/15/40		12/01/2024	Paydown		70,967	70,967	72,741	71,884	0	(917)	0	(917)	0	70,967	0	0	0	1,933	11/15/2040
3137A8-UG-1	FHR 3837 DB 4.500% 04/15/41		12/01/2024	Paydown		17,303	17,303	17,980	17,671	0	(368)	0	(368)	0	17,303	0	0	0	425	04/15/2041
3137AJ-JK-1	FHR 3962 EB 3.500% 11/15/26		12/01/2024	Paydown		1,507,116	1,507,116	1,625,330	1,516,423	0	(9,307)	0	(9,307)	0	1,507,116	0	0	0	28,109	11/15/2026

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
3137BK-GJ-3	FHLMC MULTIFAMILY STRUCTURED P K151 A2 3.399% 10/25/29		12/01/2024	Paydown		49,421	49,421	50,407	49,661	0	(240)	0	(240)	0	49,421	0	0	0	1,537	10/25/2029
3137BN-3M-4	FHR 4550 VB 3.000% 03/15/38		12/15/2024	Paydown		1,964,993	1,964,993	2,022,408	1,972,321	0	(7,328)	0	(7,328)	0	1,964,993	0	0	0	31,731	03/15/2038
3137G1-AA-5	FREDDIE MAC WHOLE LOAN SECUR 2015-SC01 1A 3.500% 05/25/45		12/01/2024	Paydown		38,099	38,099	38,730	38,447	0	(348)	0	(348)	0	38,099	0	0	0	930	05/25/2045
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		12/01/2024	Paydown		25,582	25,582	24,736	25,343	0	239	0	239	0	25,582	0	0	0	1,041	08/25/2031
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		12/01/2024	Paydown		22,917	22,917	21,869	22,724	0	194	0	194	0	22,917	0	0	0	662	10/25/2032
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		12/01/2024	Paydown		19,311	19,311	18,944	19,191	0	120	0	120	0	19,311	0	0	0	692	05/15/2032
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32		12/15/2024	Paydown		16,095	16,095	15,527	15,997	0	98	0	98	0	16,095	0	0	0	527	06/15/2032
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32		12/01/2024	Paydown		37,722	37,722	37,480	37,599	0	123	0	123	0	37,722	0	0	0	1,384	06/15/2032
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		12/01/2024	Paydown		122,528	122,528	118,075	121,849	0	679	0	679	0	122,528	0	0	0	3,486	06/15/2032
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		12/01/2024	Paydown		40,355	40,355	37,094	39,638	0	717	0	717	0	40,355	0	0	0	1,470	07/15/2032
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		12/01/2024	Paydown		91,541	91,541	88,206	90,708	0	833	0	833	0	91,541	0	0	0	2,761	07/15/2032
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		12/01/2024	Paydown		37,021	37,021	33,403	36,414	0	607	0	607	0	37,021	0	0	0	1,045	08/15/2032
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		12/01/2024	Paydown		74,078	74,078	71,374	73,411	0	668	0	668	0	74,078	0	0	0	2,820	09/15/2032
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		12/01/2024	Paydown		30,462	30,462	29,923	30,276	0	186	0	186	0	30,462	0	0	0	1,000	09/15/2032
31392W-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		12/01/2024	Paydown		37,733	37,733	36,038	37,257	0	476	0	476	0	37,733	0	0	0	1,230	10/15/2032
31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		12/01/2024	Paydown		8,136	8,136	7,712	7,995	0	141	0	141	0	8,136	0	0	0	245	04/25/2033
31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		12/01/2024	Paydown		171,726	171,726	167,755	170,096	0	1,630	0	1,630	0	171,726	0	0	0	4,158	06/25/2033
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		12/01/2024	Paydown		38,474	38,474	38,697	38,476	0	(2)	0	(2)	0	38,474	0	0	0	1,169	03/15/2033
31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		12/01/2024	Paydown		92,268	92,268	95,812	94,113	0	(1,845)	0	(1,845)	0	92,268	0	0	0	2,137	04/25/2041
31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		12/01/2024	Paydown		205,123	205,123	194,610	202,987	0	2,136	0	2,136	0	205,123	0	0	0	4,295	07/25/2040
3140J6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		12/01/2024	Paydown		128,784	128,784	132,467	130,766	0	(1,981)	0	(1,981)	0	128,784	0	0	0	2,758	12/01/2047
31418E-E6-3	FANNIE MAE POOL MA4656 4.500% 07/01/52		12/01/2024	Paydown		1,012,616	1,012,616	1,005,179	1,005,286	0	7,330	0	7,330	0	1,012,616	0	0	0	25,667	07/01/2052
31418E-F2-1	FANNIE MAE POOL MA4684 4.500% 06/01/52		12/01/2024	Paydown		784,369	784,369	793,989	793,669	0	(9,301)	0	(9,301)	0	784,369	0	0	0	20,288	06/01/2052
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		12/05/2024	Redemption 100.0000		400,958	400,958	407,832	403,242	0	(162)	0	(162)	0	403,080	0	(2,122)	(2,122)	8,009	08/05/2030
35563P-HF-9	FREDDIE MAC - SCRT 2018-4 MA 3.500% 11/25/57		12/01/2024	Paydown		247,981	247,981	242,257	244,677	0	3,304	0	3,304	0	247,981	0	0	0	4,601	11/25/2057
43232E-CU-1	HSG FIN AUTH OF HILLSBOROUGH 3.600% 12/01/32		03/12/2024	Raymond James & Associates		2,327,205	2,350,000	2,350,000	2,350,000	0	0	0	0	0	2,350,000	0	(22,795)	(22,795)	24,205	12/01/2032
46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		12/01/2024	Paydown		171,792	171,792	175,934	173,116	0	(1,324)	0	(1,324)	0	171,792	0	0	0	2,812	01/27/2038
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28		07/15/2024	Various		978,789	978,789	978,789	978,789	0	0	0	0	0	978,789	0	0	0	59,112	07/15/2028
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		12/01/2024	Various		231,415	231,415	231,415	231,415	0	0	0	0	0	231,415	0	0	0	9,469	05/01/2032
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,297,825	22,320,620	22,166,462	21,916,786	0	405,958	0	405,958	0	22,322,742	0	(24,917)	(24,917)	493,339	XXX
000000-00-0	BLACKROCK DLF IX 2020-1 0.000% 07/21/30		12/31/2024	Security Withdraw		569,595	569,595	569,595	569,595	0	0	0	0	0	569,595	0	0	0	219,169	07/21/2030
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS 2020-1A A 3.199% 12/20/30		10/20/2024	Paydown		561,329	561,329	561,329	561,329	0	0	0	0	0	561,329	0	0	0	10,686	12/20/2030
00180A-AC-3	AMSR TRUST 2020-SFR1 C 2.419% 04/17/25		11/01/2024	Paydown		1,500,000	1,500,000	1,499,931	1,498,661	0	1,339	0	1,339	0	1,500,000	0	0	0	33,261	04/17/2025
001828-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		12/31/2024	Redemption 100.0000		206,706	206,706	206,706	206,706	0	0	0	0	0	206,706	0	0	0	3,949	10/31/2038
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		12/31/2024	Redemption 100.0000		208,025	208,025	208,025	208,025	0	0	0	0	0	208,025	0	0	0	4,110	03/31/2039
00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		12/31/2024	Redemption 100.0000		66,494	66,494	66,494	66,494	0	0	0	0	0	66,494	0	0	0	1,495	07/31/2039
00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		12/31/2024	Redemption 100.0000		72,940	72,940	72,940	72,940	0	0	0	0	0	72,940	0	0	0	1,638	08/31/2039
00287Y-CA-5	ABBVIE INC 4.050% 11/21/39		03/22/2024	Goldman Sachs & Co		3,512,250	3,936,000	4,001,383	3,993,386	0	(640)	0	(640)	0	3,992,746	0	(480,496)	(480,496)	55,350	11/21/2039

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
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		12/01/2024	Paydown		22,612	22,612	21,630	22,108	0	8	0	8	0	22,116	0	496	496	371	07/25/2043
00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		12/10/2024	Redemption 100.0000		65,350	65,350	65,350	65,350	0	0	0	0	0	65,350	0	0	0	1,632	03/10/2041
023765-AA-8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/15/28		12/15/2024	Redemption 100.0000		45,000	45,000	44,156	44,580	0	67	0	67	0	44,647	0	353	353	1,080	06/15/2028
023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27		11/01/2024	Redemption 100.0000		303,450	303,450	304,588	303,902	0	(80)	0	(80)	0	303,822	0	(372)	(372)	7,676	05/01/2027
02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		10/01/2024	Redemption 100.0000		68,299	68,299	68,299	68,299	0	0	0	0	0	68,299	0	0	0	1,888	10/01/2026
02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33		08/15/2024	Redemption 100.0000		162,862	162,862	162,862	162,862	0	0	0	0	0	162,862	0	0	0	3,848	08/15/2033
02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC 3.530% 10/01/24		10/01/2024	Redemption 100.0000		1,844,444	1,844,444	1,844,444	1,844,444	0	0	0	0	0	1,844,444	0	0	0	58,147	10/01/2024
02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.330% 10/25/34		12/01/2024	Paydown		251,433	251,433	208,387	208,387	0	43,045	0	43,045	0	251,433	0	0	0	4,785	10/25/2034
02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		12/01/2024	Paydown		71,574	71,574	71,571	71,469	0	105	0	105	0	71,574	0	0	0	1,412	04/17/2045
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.404% 01/25/34		12/01/2024	Paydown		95,480	95,480	89,676	92,523	0	156	0	156	0	92,679	0	2,801	2,801	2,636	01/25/2034
031100-L*-9	AMETEK INC SERIES J SNR NOTES 3.730% 09/30/24		09/30/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	111,900	09/30/2024
03464T-AA-7	ANGEL OAK MORTGAGE TRUST 2022-3 A1 4.000% 01/25/67		12/01/2024	Paydown		552,026	552,026	546,117	547,180	0	4,847	0	4,847	0	552,026	0	0	0	11,728	01/25/2067
035240-AM-2	ANHEUSER-BUSCH INBEV 4.375% 04/15/38		09/25/2024	JP Morgan & Co		1,531,995	1,587,000	1,784,169	1,748,998	0	(6,845)	0	(6,845)	0	1,742,154	0	(210,159)	(210,159)	65,767	04/15/2038
037833-AS-9	APPLE INC 3.450% 05/06/24		05/06/2024	Maturity		2,000,000	2,000,000	2,097,280	2,005,343	0	(5,343)	0	(5,343)	0	2,000,000	0	0	0	34,500	05/06/2024
038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		12/15/2024	Paydown		53,199	53,199	53,191	53,199	0	0	0	0	0	53,199	0	0	0	881	07/16/2040
038370-AB-8	AQUA FINANCE TRUST 2019-A B 3.470% 07/16/40		12/15/2024	Paydown		964,117	964,117	964,033	964,061	0	55	0	55	0	964,117	0	0	0	17,649	07/16/2040
03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		06/15/2024	Paydown		252,980	252,980	252,949	252,973	0	7	0	7	0	252,980	0	0	0	2,547	11/15/2035
038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		12/17/2024	Paydown		278,378	278,378	278,326	278,378	0	0	0	0	0	278,378	0	0	0	2,354	07/17/2046
038413-AB-6	AQUA FINANCE TRUST 2020-AA B 2.790% 07/17/46		12/17/2024	Paydown		149,897	149,897	149,850	149,879	0	18	0	18	0	149,897	0	0	0	3,651	07/17/2046
038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		10/30/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	07/30/2050
04317@-AF-5	ARTHUR J GALLAGHER & CO SERIES H 4.580% 02/27/24		02/27/2024	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	91,600	02/27/2024
05279#-AG-4	AUTOLIV ASP INC SER C GTD SR NT 4.590% 04/23/24		04/23/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	68,850	04/23/2024
05369A-AH-4	AVIATION CAPITAL GROUP 144A 5.500% 12/15/24		11/15/2024	Call 100.0000		2,500,000	2,500,000	2,475,975	2,494,285	0	5,218	0	5,218	0	2,499,502	0	498	498	126,042	12/15/2024
05523U-AK-6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 10/07/24		10/07/2024	Maturity		3,000,000	3,000,000	2,991,090	2,999,194	0	806	0	806	0	3,000,000	0	0	0	114,000	10/07/2024
05590#-AA-9	BPHQ 2017 CTL PASS-THROUGH TRU CTL 3.540% 11/15/32		12/15/2024	Redemption 100.0000		233,150	233,150	233,150	233,150	0	0	0	0	0	233,150	0	0	0	4,504	11/15/2032
05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		11/04/2024	Paydown		217,207	217,207	217,202	217,201	0	4	0	4	0	217,206	0	2	2	5,008	10/04/2032
05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		11/04/2024	Paydown		349,678	349,678	349,657	349,665	0	10	0	10	0	349,675	0	3	3	9,811	10/04/2032
05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		12/02/2024	Paydown		187,327	187,327	187,297	187,313	0	14	0	14	0	187,327	0	0	0	4,148	02/02/2034
05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		12/02/2024	Paydown		179,793	179,793	179,756	179,776	0	17	0	17	0	179,793	0	0	0	4,475	02/02/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		12/28/2024	Paydown		526,552	526,552	526,471	526,498	0	53	0	53	0	526,552	0	0	0	8,059	02/28/2036
05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		12/28/2024	Paydown		263,275	263,275	263,270	263,263	0	12	0	12	0	263,275	0	0	0	6,829	02/28/2036
070101-E@-5	BASIN ELECTRIC POWER COOP 2011 SERIES A NOTES 4.000% 10/01/31		10/01/2024	Redemption 100.0000		120,520	120,520	120,520	120,520	0	0	0	0	0	120,520	0	0	0	4,821	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP 2015 SERIES B NOTES 4.100% 06/15/34		06/15/2024	Various		65,077	65,077	65,077	65,077	0	0	0	0	0	65,077	0	0	0	1,334	06/15/2034
073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		12/01/2024	Paydown		95,184	95,184	89,741	89,741	0	0	0	0	0	89,741	0	5,443	5,443	2,621	08/25/2034
092113-AT-6	BLACK HILLS CORP 2.500% 06/15/30		09/24/2024	JP Morgan & Co		1,771,295	1,984,000	1,977,215	1,979,425	0	483	0	483	0	1,979,907	0	(208,612)	(208,612)	38,578	06/15/2030
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		12/15/2024	Paydown		557,490	557,490	557,488	557,467	0	23	0	23	0	557,490	0	0	0	12,430	12/16/2041
09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		12/15/2024	Paydown		316,675	316,675	316,663	316,656	0	19	0	19	0	316,675	0	0	0	11,876	12/16/2041
09256B-AJ-6	BLACKSTONE HOLDINGS 144A 3.150% 10/02/27		01/09/2024	Goldman Sachs & Co		2,807,550	3,000,000	2,984,040	2,993,410	0	36	0	36	0	2,993,446	0	(185,896)	(185,896)	25,463	10/02/2027
09261H-A*-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES 2.560% 06/21/24		06/21/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	70,400	06/21/2024
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 6.159% 07/21/30		10/17/2024	Paydown		1,360,430	1,360,430	1,360,430	1,360,430	0	0	0	0	0	1,360,430	0	0	0	94,011	07/21/2030
09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		07/17/2024	Paydown		147,109	147,109	147,109	147,109	0	0	0	0	0	147,109	0	0	0	1,869	07/21/2030
09748R-AA-6	BOJANGLES ISSUER, LLC 2020-1A A2 3.832% 10/20/50		10/20/2024	Paydown		5,895,000	5,895,000	5,895,000	5,895,000	0	0	0	0	0	5,895,000	0	0	0	224,641	10/20/2050
10112R-BA-1	BOSTON PROPERTIES LP 4.500% 12/01/28		03/11/2024	BNP Paribas		1,511,856	1,587,000	1,581,303	1,583,887	0	112	0	112	0	1,583,999	0	(72,143)	(72,143)	20,234	12/01/2028
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		12/31/2024	Redemption 100.0000		178,029	178,029	178,029	178,029	0	0	0	0	0	178,029	0	0	0	5,166	09/30/2038
10568K-AB-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM2 A2 4.883% 11/25/61		12/01/2024	Paydown		333,845	333,845	333,840	333,617	0	229	0	229	0	333,845	0	0	0	10,207	11/25/2061
10569F-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM1 A1 3.626% 09/25/61		12/01/2024	Paydown		598,752	598,752	598,293	598,038	0	715	0	715	0	598,752	0	0	0	11,142	09/25/2061
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		12/20/2024	Redemption 100.0000		408,721	408,721	408,721	408,721	0	0	0	0	0	408,721	0	0	0	9,753	09/20/2031
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		12/15/2024	Various		287,949	287,949	287,949	287,949	0	0	0	0	0	287,949	0	0	0	5,986	12/15/2032
12434K-AB-2	BXG RECEIVABLES NOTE TRUST 2022-A B 4.610% 09/28/37		12/28/2024	Paydown		458,974	458,974	458,862	458,882	0	92	0	92	0	458,974	0	0	0	12,081	09/28/2037
12489W-GE-8	C-BASS 2002-CB6 M2F 3.852% 01/25/33		12/01/2024	Paydown		81,966	93,244	60,172	60,172	0	0	0	0	0	60,172	0	21,794	21,794	1,743	01/25/2033
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		12/16/2024	Paydown		10,000	10,000	9,996	9,998	0	2	0	2	0	10,000	0	0	0	189	02/15/2050
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		12/16/2024	Paydown		15,000	15,000	14,996	14,997	0	3	0	3	0	15,000	0	0	0	225	08/15/2051
12510H-AT-7	CAPITAL AUTOMOTIVE REIT 2023-1A A2 6.500% 09/15/53		12/16/2024	Paydown		56,250	56,250	54,389	54,475	0	1,775	0	1,775	0	56,250	0	0	0	1,985	09/15/2053
125523-AJ-9	CIGNA CORP 4.800% 08/15/38		06/18/2024	Morgan Stanley Dean Witter		5,116,760	5,500,000	5,532,945	5,530,856	0	(730)	0	(730)	0	5,530,126	0	(413,366)	(413,366)	223,667	08/15/2038
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		12/17/2024	Paydown		442,562	442,562	442,359	442,412	0	150	0	150	0	442,562	0	0	0	5,007	09/18/2045
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		12/18/2024	Paydown		350,000	350,000	349,928	349,949	0	51	0	51	0	350,000	0	0	0	3,924	10/18/2045
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		12/18/2024	Paydown		210,000	210,000	209,912	209,938	0	62	0	62	0	210,000	0	0	0	3,754	10/18/2045
12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		12/18/2024	Paydown		240,000	240,000	239,942	239,950	0	50	0	50	0	240,000	0	0	0	4,056	01/18/2047

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
12565K-AH-0	CLI FUNDING LLC 2023-1A B 7.480% 06/18/48		12/18/2024	Paydown		385,000	385,000	383,109	383,261	0	1,739	0	1,739	0	385,000	0	0	0	15,786	06/18/2048
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		12/01/2024	Paydown		13,817	13,817	14,046	13,912	0	(2)	0	(2)	0	13,910	0	(93)	(93)	227	04/25/2043
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		12/01/2024	Paydown		39,377	39,377	39,885	39,569	0	(11)	0	(11)	0	39,558	0	(180)	(180)	715	05/25/2043
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		12/01/2024	Paydown		179,290	180,318	149,690	166,388	0	433	0	433	0	166,820	0	12,469	12,469	5,109	02/25/2035
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		12/01/2024	Paydown		264,726	270,502	244,216	244,216	0	0	0	0	0	244,216	0	20,509	20,509	7,793	03/25/2035
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		12/01/2024	Paydown		923	920	666	699	0	12	0	12	0	711	0	212	212	33	11/25/2035
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		12/01/2024	Paydown		1,637	1,645	1,434	953	616	(9)	0	607	0	1,561	0	77	77	66	10/25/2035
12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		07/01/2024	Paydown		31,119	39,082	22,960	23,659	0	105	0	105	0	23,763	0	7,356	7,356	541	06/25/2035
133434-AD-2	CAMERON LNG LLC 144A 3.701% 01/15/39		06/18/2024	Various		7,267,178	8,830,000	8,277,594	8,313,586	0	11,273	0	11,273	0	8,324,859	0	(1,057,680)	(1,057,680)	304,104	01/15/2039
14448C-AY-0	CARRIER GLOBAL CORP 144A 5.900% 03/15/34		02/23/2024	Tax Free Exchange		998,430	1,000,000	998,430	998,430	0	0	0	0	0	998,430	0	0	0	13,603	03/15/2034
14686G-AD-8	CARVANA AUTOS RECEIVABLES TRUS 2022-N1 C 3.320% 12/11/28		12/10/2024	Paydown		1,251,447	1,251,447	1,251,306	1,251,352	0	94	0	94	0	1,251,447	0	0	0	11,395	12/11/2028
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		12/15/2024	Paydown		254,508	254,508	254,507	254,499	0	9	0	9	0	254,508	0	0	0	5,237	04/15/2039
16159G-AC-3	CHASE MORTGAGE FINANCE CORPORA 2019-ATR2 A3 3.500% 07/25/49		12/01/2024	Paydown		32,442	32,442	32,807	32,633	0	0	0	0	0	32,632	0	(190)	(190)	452	07/25/2049
16164A-AC-9	CHASE MORTGAGE FINANCE CORPORA 2016-2 M2 3.750% 02/25/44		12/01/2024	Paydown		147,446	147,446	151,252	148,987	0	(32)	0	(32)	0	148,955	0	(1,509)	(1,509)	2,953	02/25/2044
172967-ML-2	CITIGROUP INC 2.666% 01/29/31		01/24/2024	Wells Fargo Securities		4,308,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(691,650)	(691,650)	65,539	01/29/2031
172967-MS-7	CITIGROUP INC 2.572% 06/03/31		03/22/2024	Citi Global Markets Inc.		1,713,220	2,000,000	2,014,700	2,011,341	0	(381)	0	(381)	0	2,010,961	0	(297,741)	(297,741)	16,146	06/03/2031
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		12/01/2024	Paydown		277	277	264	264	0	0	0	0	0	264	0	13	13	10	09/25/2035
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		12/01/2024	Paydown		2,344	2,344	2,332	2,334	0	0	0	0	0	2,334	0	10	10	77	09/25/2037
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.497% 10/25/43		12/01/2024	Paydown		21,671	21,671	21,229	21,411	0	8	0	8	0	21,419	0	252	252	467	10/25/2043
18055#-AM-4	CLARION LION PROPERITES FUND 4.600% 02/14/24		02/14/2024	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	92,000	02/14/2024
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		10/25/2024	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	978	04/25/2047
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		12/25/2024	Paydown		111,935	111,935	111,887	111,920	0	14	0	14	0	111,935	0	0	0	2,204	11/26/2046
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		12/25/2024	Paydown		240,539	240,539	240,451	240,483	0	56	0	56	0	240,539	0	0	0	4,068	12/28/2048
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		12/11/2024	Various		996,175	1,032,682	1,032,220	1,032,405	0	28	0	28	0	1,032,433	0	(36,258)	(36,258)	41,110	12/26/2047
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		11/25/2024	Paydown		233,018	233,018	232,913	232,955	0	63	0	63	0	233,018	0	0	0	4,664	12/26/2047
19424K-AC-7	COLLEGE AVE STUDENT LOANS 2021-A B 2.320% 07/25/51		12/25/2024	Paydown		221,573	221,573	221,477	221,515	0	58	0	58	0	221,573	0	0	0	2,702	07/25/2051
19424K-AD-5	COLLEGE AVE STUDENT LOANS 2021-A C 2.920% 07/25/51		12/25/2024	Paydown		437,725	437,725	437,528	437,605	0	121	0	121	0	437,725	0	0	0	6,719	07/25/2051
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		12/25/2024	Paydown		119,298	119,298	119,292	119,292	0	6	0	6	0	119,298	0	0	0	2,037	05/25/2040
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		12/25/2024	Paydown		50,390	50,390	50,376	50,386	0	4	0	4	0	50,390	0	0	0	755	10/25/2040

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		02/25/2024	Paydown		35,198	35,198	35,196	35,196	0	2	0	2	0	35,198	0	0	0	139	05/25/2041
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		12/25/2024	Paydown		104,954	104,954	104,232	104,665	0	63	0	63	0	104,727	0	227	227	2,154	09/25/2045
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		12/25/2024	Paydown		277,360	277,360	277,242	277,314	0	46	0	46	0	277,360	0	0	0	5,177	02/25/2044
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 0.000% 03/15/27		12/01/2024	Paydown		13,072	13,072	5,395	5,395	0	0	0	0	0	5,395	0	7,677	7,677	116	03/15/2027
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		10/29/2024	Redemption 100.0000		2,513,985	2,513,985	2,551,695	2,518,410	0	(4,291)	0	(4,291)	0	2,514,119	0	(134)	(134)	98,066	04/29/2026
219350-AX-3	CORNING INC 4.700% 03/15/37		09/24/2024	Goldman Sachs & Co		3,426,255	3,500,000	3,418,625	3,425,209	0	3,001	0	3,001	0	3,428,210	0	(1,955)	(1,955)	169,069	03/15/2037
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		12/01/2024	Paydown		16,583	16,583	16,300	16,300	0	0	0	0	0	16,300	0	283	283	510	02/25/2035
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		12/13/2024	Various		1,296,817	1,296,817	1,296,817	1,296,817	0	0	0	0	0	1,296,817	0	0	0	35,328	01/29/2031
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		12/15/2024	Various		89,199	89,199	89,199	89,199	0	0	0	0	0	89,199	0	0	0	2,000	05/15/2034
23305J-AG-7	DBUBS MORTGAGE TRUST 2017-BRBK C 3.530% 10/10/34		10/01/2024	Paydown		2,923,000	2,923,000	2,961,102	2,925,425	0	(2,425)	0	(2,425)	0	2,923,000	0	0	0	87,418	10/10/2034
233898-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		12/31/2024	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,138	03/30/2043
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		03/19/2024	Call 101.6790		119,981	118,000	121,522	119,738	0	(161)	0	(161)	0	119,578	0	(1,578)	(1,578)	3,836	06/15/2026
24736@-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27		12/10/2024	Redemption 100.0000		355,485	355,485	355,485	355,485	0	0	0	0	0	355,485	0	0	0	21,329	06/10/2027
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2024	Various		175,325	175,325	179,040	176,949	0	(136)	0	(136)	0	176,813	0	(1,488)	(1,488)	4,767	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		07/30/2024	Various		350,653	350,653	355,436	352,868	0	(182)	0	(182)	0	352,686	0	(2,034)	(2,034)	10,191	07/30/2027
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		12/20/2024	Paydown		194,030	194,030	194,025	194,024	0	6	0	6	0	194,030	0	0	0	2,727	11/21/2033
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A2II 4.328% 07/25/48		01/25/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	135	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		01/25/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	10/25/2049
26078J-AE-0	DUPONT DE NEMOURS INC 5.319% 11/15/38		06/18/2024	Bank of America		4,691,280	4,453,000	5,332,171	5,188,409	0	(18,215)	0	(18,215)	0	5,170,194	0	(478,914)	(478,914)	141,455	11/15/2038
26078J-AE-0	DUPONT DE NEMOURS INC 5.319% 11/15/38		06/15/2024	Various		3,615,263	3,422,000	3,897,469	3,819,555	0	(9,551)	0	(9,551)	0	3,810,004	0	(388,004)	(388,004)	299,437	11/15/2038
26208L-AE-8	DRIVEN BRANDS FUNDING LLC 2019-2A A2 3.981% 10/20/49		12/09/2024	Barclays		2,511,730	2,572,629	2,572,629	2,572,629	0	0	0	0	0	2,572,629	0	(60,899)	(60,899)	116,641	10/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC 2019-2A A2 3.981% 10/20/49		10/20/2024	Paydown		91,371	91,371	91,371	91,371	0	0	0	0	0	91,371	0	0	0	3,223	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		10/20/2024	Paydown		33,107	33,107	33,107	33,107	0	0	0	0	0	33,107	0	0	0	1,111	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		10/20/2024	Paydown		99,682	99,682	99,682	99,682	0	0	0	0	0	99,682	0	0	0	2,863	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		10/20/2024	Paydown		217,151	217,151	217,151	217,151	0	0	0	0	0	217,151	0	0	0	5,380	10/20/2051
26209X-AF-8	DRIVEN BRANDS FUNDING, LLC 2022-1A A2 7.393% 10/20/52		10/20/2024	Paydown		336,485	336,485	336,485	336,485	0	0	0	0	0	336,485	0	0	0	22,254	10/20/2052
26884U-A*-0	EPR PROPERTIES SERIES A GTD SENIOR NOTES 4.350% 08/22/24		08/22/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	217,500	08/22/2024
26885B-AA-8	EQT MIDSTREAM PARTNERS 4.000% 08/01/24		08/01/2024	Maturity		2,000,000	2,000,000	1,988,440	1,999,190	0	810	0	810	0	2,000,000	0	0	0	80,000	08/01/2024
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		02/05/2024	Redemption 100.0000		3,165,749	3,076,334	3,076,334	3,076,334	0	0	0	0	0	3,076,334	0	0	0	103,831	12/31/2042
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		04/25/2024	Paydown		432,362	432,362	432,232	432,362	0	0	0	0	0	432,362	0	0	0	3,993	03/25/2030
28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		12/20/2024	Paydown		1,647,772	1,647,772	1,647,767	1,647,740	0	32	0	32	0	1,647,772	0	0	0	12,129	10/20/2029

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
289338-AB-1	ELM TRUST 2020-3A A2 2.954% 08/20/29		12/20/2024	Paydown		1,269,429	1,269,429	1,269,399	1,269,378	0	41	0	41	0	1,269,419	0	9	9	12,427	08/20/2029
292480-AH-3	ENABLE MIDSTREAM PARTNER 3.900% 05/15/24		05/15/2024	Maturity		1,000,000	1,000,000	995,002	999,745	0	255	0	255	0	1,000,000	0	0	0	19,500	05/15/2024
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		12/01/2024	Paydown		24,060	24,060	24,203	24,057	0	2	0	2	0	24,060	0	0	0	332	03/25/2043
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		12/01/2024	Paydown		80,689	80,689	79,893	80,239	0	451	0	451	0	80,689	0	0	0	921	06/25/2043
29978C-AA-8	EVERBANK MORTGAGE LOAN TRUST 2018-1 A1 3.500% 02/25/48		12/01/2024	Paydown		57,272	57,272	56,628	56,774	0	498	0	498	0	57,272	0	0	0	1,383	02/25/2048
30166Y-AE-2	EXETER AUTOMOBILE RECEIVABLES 2022-3A C 5.300% 09/15/27		12/15/2024	Paydown		183,759	183,759	182,883	183,420	0	338	0	338	0	183,759	0	0	0	9,739	09/15/2027
30212P-AR-6	EXPEDIA INC 3.250% 02/15/30		01/24/2024	Barclays		2,708,340	3,000,000	2,966,296	2,977,875	0	220	0	220	0	2,978,095	0	(269,755)	(269,755)	43,604	02/15/2030
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2024	Various		229,500	229,500	229,500	229,500	0	0	0	0	0	229,500	0	0	0	7,877	03/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		12/31/2024	Redemption 100.0000		126,900	126,900	126,900	126,900	0	0	0	0	0	126,900	0	0	0	2,920	06/30/2039
3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		12/01/2024	Paydown		172,981	172,981	177,792	177,447	0	(4,466)	0	(4,466)	0	172,981	0	0	0	3,200	08/01/2056
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27		11/15/2024	Redemption 100.0000		27,614	27,614	27,614	27,614	0	0	0	0	0	27,614	0	0	0	1,234	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27		11/15/2024	Redemption 100.0000		2,718	2,718	2,718	2,718	0	0	0	0	0	2,718	0	0	0	121	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27		11/15/2024	Redemption 100.0000		17,312	17,312	17,312	17,312	0	0	0	0	0	17,312	0	0	0	772	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27		11/15/2024	Redemption 100.0000		7,076	7,076	7,076	7,076	0	0	0	0	0	7,076	0	0	0	315	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27		11/15/2024	Redemption 100.0000		9,287	9,287	9,287	9,287	0	0	0	0	0	9,287	0	0	0	415	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY SERIES F 5.960% 12/13/27		11/15/2024	Redemption 100.0000		33,049	33,049	33,049	33,049	0	0	0	0	0	33,049	0	0	0	1,461	12/13/2027
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		12/01/2024	Paydown		10,534	10,534	10,738	10,639	0	(3)	0	(3)	0	10,636	0	(102)	(102)	199	03/25/2045
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		12/01/2024	Paydown		60,476	60,476	59,894	60,026	0	450	0	450	0	60,476	0	0	0	1,257	10/25/2048
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		12/01/2024	Paydown		51,473	51,473	52,921	52,429	0	(956)	0	(956)	0	51,473	0	0	0	766	08/25/2050
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		09/30/2024	Redemption 100.0000		85,600	85,600	85,600	85,600	0	0	0	0	0	85,600	0	0	0	2,673	03/31/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2024	Redemption 100.0000		236,589	236,589	236,589	236,589	0	0	0	0	0	236,589	0	0	0	5,445	08/15/2038
35042A-AA-1	FOUNDATION FINANCE TRUST 2023-1A A 5.670% 12/15/43		12/15/2024	Paydown		196,895	196,895	195,604	195,798	0	1,097	0	1,097	0	196,895	0	0	0	5,277	12/15/2043
361528-AC-6	GBX LEASING 2022-1 LLC 2023-1A A 6.420% 11/20/53		12/20/2024	Paydown		18,985	18,985	18,976	18,976	0	9	0	9	0	18,985	0	0	0	665	11/20/2053
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		12/01/2024	Paydown		92,360	92,360	93,053	92,199	0	(19)	0	(19)	0	92,180	0	180	180	3,052	04/25/2029
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		12/01/2024	Paydown		20,213	21,293	20,143	18,015	2,790	35	0	2,825	0	20,841	0	(628)	(628)	654	04/25/2029
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 01/25/25		12/01/2024	Paydown		933	933	959	930	0	3	0	3	0	932	0	0	0	28	01/25/2025
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		12/01/2024	Paydown		58,147	58,147	59,283	59,054	0	(907)	0	(907)	0	58,147	0	0	0	1,258	05/01/2050
36258F-AH-2	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A8 3.500% 05/01/50		12/01/2024	Paydown		174,449	174,449	180,140	179,037	0	(4,587)	0	(4,587)	0	174,449	0	0	0	3,774	05/01/2050
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		12/01/2024	Paydown		58,514	58,514	60,297	59,794	0	(1,280)	0	(1,280)	0	58,514	0	0	0	1,110	01/25/2051
36263X-AE-3	GLS AUTO RECEIVABLES TRUST 2022-1A C 3.190% 02/16/27		12/15/2024	Paydown		1,575,527	1,575,527	1,575,380	1,575,394	0	133	0	133	0	1,575,527	0	0	0	41,357	02/16/2027

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
37045X-CG-9	GENERAL MOTORS FINL CO 3.850% 01/05/28		03/22/2024	RBC Capital Markets		2,858,550	3,000,000	2,780,310	2,887,929	0	5,979	0	5,979	0	2,893,908	0	(35,358)	(35,358)	83,738	01/05/2028
37941*-AC-8	GLOBAL INFRASTRUCTURE MGT SENIOR SEC NOTES 3.010% 12/01/36		10/01/2024	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,417	12/01/2036
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		12/01/2024	Paydown		777,947	777,947	777,910	777,657	0	290	0	290	0	777,947	0	0	0	9,211	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		12/17/2024	Paydown		328,468	328,468	328,344	328,381	0	87	0	87	0	328,468	0	0	0	4,056	11/19/2040
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		12/17/2024	Paydown		109,489	109,489	109,459	109,467	0	22	0	22	0	109,489	0	0	0	1,986	11/19/2040
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2024	Paydown		132,482	132,482	132,482	132,482	0	0	0	0	0	132,482	0	0	0	4,124	09/20/2047
38148Y-AA-6	GOLDMAN SACHS GROUP INC 4.017% 10/31/38		09/25/2024	Morgan Stanley Dean Witter		1,814,300	2,000,000	2,383,200	2,327,363	0	(14,626)	0	(14,626)	0	2,312,737	0	(498,437)	(498,437)	72,752	10/31/2038
38173M-AA-0	GOLUB CAPITAL BDC 3.375% 04/15/24		04/08/2024	Call 100.0000		5,000,000	5,000,000	4,996,000	4,999,663	0	314	0	314	0	4,999,978	0	22	22	81,094	04/15/2024
38178X-AC-7	GOLUB CAPITAL PARTNERS FUNDING 2021-2A B 3.994% 10/20/29		10/20/2024	Paydown		151,087	151,087	151,087	151,087	0	0	0	0	0	151,087	0	0	0	4,235	10/20/2029
38217K-AA-2	GOODGREEN TRUST 2016-1A A 3.230% 10/15/52		12/15/2024	Paydown		174,112	174,112	174,025	174,063	0	8	0	8	0	174,071	0	41	41	3,793	10/15/2052
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2024	Various		381,545	381,545	345,565	365,277	0	1,292	0	1,292	0	366,569	0	14,976	14,976	23,862	07/01/2038
404119-BY-4	HCA INC 5.125% 06/15/39		06/18/2024	Barclays		1,129,344	1,200,000	1,113,216	1,117,833	0	1,570	0	1,570	0	1,119,403	0	9,941	9,941	31,604	06/15/2039
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		12/09/2024	Paydown		258,635	258,635	258,568	258,600	0	35	0	35	0	258,635	0	0	0	3,658	10/09/2039
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		12/09/2024	Paydown		137,938	137,938	137,920	137,927	0	12	0	12	0	137,938	0	0	0	2,992	10/09/2039
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		12/20/2024	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	995	12/20/2050
418056-AV-9	HASBRO INC 3.500% 09/15/27		01/24/2024	Morgan Stanley Dean Witter		5,162,685	5,500,000	5,449,180	5,478,641	0	369	0	369	0	5,479,010	0	(316,325)	(316,325)	70,049	09/15/2027
42307T-AH-1	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/39		06/18/2024	MarketAxess		4,572,880	4,000,000	4,475,000	4,450,623	0	(8,378)	0	(8,378)	0	4,442,245	0	130,635	130,635	252,542	08/01/2039
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		12/20/2024	Paydown		73,698	73,698	73,664	73,674	0	3	0	3	0	73,678	0	20	20	2,283	09/20/2040
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2024	Paydown		95,553	95,553	95,488	95,514	0	39	0	39	0	95,553	0	0	0	3,290	09/21/2040
431282-AP-7	HIGHWOODS REALTY LP 3.875% 03/01/27		09/24/2024	Barclays		1,554,752	1,587,000	1,565,845	1,579,392	0	1,673	0	1,673	0	1,581,064	0	(26,312)	(26,312)	65,596	03/01/2027
43283B-AB-9	HILTON GRAND VACATIONS TRUST 2022-1D B 4.100% 06/20/34		12/20/2024	Paydown		295,553	295,553	295,504	295,511	0	42	0	42	0	295,553	0	0	0	6,285	06/20/2034
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		12/25/2024	Paydown		172,029	172,029	171,988	172,015	0	13	0	13	0	172,029	0	0	0	3,295	02/25/2032
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		12/25/2024	Paydown		172,029	172,029	172,011	172,019	0	10	0	10	0	172,029	0	0	0	3,562	02/25/2032
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		12/15/2024	Paydown		714,279	714,279	714,276	714,260	0	(3)	0	(3)	0	714,257	0	22	22	14,694	07/15/2039
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		12/15/2024	Paydown		832,034	832,034	832,014	832,001	0	33	0	33	0	832,034	0	0	0	18,315	11/15/2039
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		12/31/2024	Various		463,919	463,919	463,919	463,919	0	0	0	0	0	463,919	0	0	0	10,083	12/31/2031
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		11/01/2024	Paydown		19,421	19,421	19,415	19,357	0	(1)	0	(1)	0	19,355	0	65	65	708	08/20/2028
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 5.453% 07/25/33		12/26/2024	Paydown		18,576	18,576	15,976	18,407	0	89	0	89	0	18,497	0	80	80	669	07/25/2033
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.823% 08/25/34		12/01/2024	Paydown		124,044	124,044	114,492	114,492	0	0	0	0	0	114,492	0	9,551	9,551	3,929	08/25/2034
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.823% 08/25/34		12/01/2024	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/25/2034

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										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
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		12/15/2024	Paydown		96,145	96,145	96,092	96,116	0	29	0	29	0	96,145	0	0	0	1,222	02/15/2054
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		12/26/2024	Redemption 100.0000		635,423	635,423	635,423	635,423	0	0	0	0	0	635,423	0	0	0	28,931	08/31/2036
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		12/01/2024	Paydown		26,136	26,136	26,672	26,363	0	(9)	0	(9)	0	26,354	0	(218)	(218)	575	10/25/2049
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		12/01/2024	Paydown		60,993	60,993	62,842	62,446	0	(1,454)	0	(1,454)	0	60,993	0	0	0	947	01/25/2051
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		12/01/2024	Paydown		119,811	119,811	124,678	123,702	0	(3,891)	0	(3,891)	0	119,811	0	0	0	1,779	06/25/2051
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		12/15/2024	Paydown		62,571	62,571	62,559	62,566	0	5	0	5	0	62,571	0	0	0	1,320	12/15/2048
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		12/15/2024	Paydown		144,335	144,335	144,243	144,265	0	70	0	70	0	144,335	0	0	0	2,610	09/15/2072
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		12/01/2024	Paydown		46,571	46,571	47,270	46,754	0	(8)	0	(8)	0	46,746	0	(175)	(175)	1,004	08/26/2036
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		12/01/2024	Paydown		40,211	40,211	41,920	40,907	0	(696)	0	(696)	0	40,211	0	0	0	785	11/27/2038
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		12/01/2024	Paydown		117,962	117,962	122,497	118,358	0	(113)	0	(113)	0	118,245	0	(283)	(283)	2,302	06/25/2029
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		12/01/2024	Paydown		17,686	17,686	18,055	17,809	0	6	0	6	0	17,815	0	(129)	(129)	389	08/25/2047
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		12/01/2024	Paydown		68,554	68,554	69,052	68,853	0	(14)	0	(14)	0	68,839	0	(285)	(285)	1,280	05/25/2047
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		12/01/2024	Paydown		22,765	22,765	22,840	22,782	0	(1)	0	(1)	0	22,781	0	(16)	(16)	389	06/25/2048
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		12/01/2024	Paydown		6,148	6,148	6,102	6,111	0	0	0	0	0	6,111	0	37	37	154	02/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		12/01/2024	Paydown		33,564	33,564	34,088	33,791	0	(7)	0	(7)	0	33,784	0	(220)	(220)	671	12/25/2049
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		12/15/2024	Paydown		357,500	357,500	357,500	357,484	0	16	0	16	0	357,500	0	0	0	7,683	04/15/2044
46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		12/01/2024	Paydown		187,888	187,888	193,067	191,762	0	(3,874)	0	(3,874)	0	187,888	0	0	0	4,527	05/25/2050
46656Q-AA-0	JP MORGAN MORTGAGE TRUST 2023-4 1A2 6.000% 11/25/53		12/01/2024	Paydown		526,613	526,613	524,885	524,761	0	1,852	0	1,852	0	526,613	0	0	0	22,843	11/25/2053
46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		12/15/2024	Various		11,444	11,444	11,444	11,444	0	0	0	0	0	11,444	0	0	0	242	01/15/2041
477164-AA-5	JETBLUE AIRWAYS CORP SER 1A 4.000% 11/15/32		11/15/2024	Redemption 100.0000		196,311	196,311	197,456	197,191	0	(67)	0	(67)	0	197,124	0	(813)	(813)	5,889	11/15/2032
48126H-AC-4	JP MORGAN CHASE & CO 8.201% Perpet.		10/01/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	183,000	01/01/9999
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		11/27/2024	Various		993,102	993,102	993,102	993,102	0	0	0	0	0	993,102	0	0	0	32,948	08/12/2031
486606-K#-2	KAYNE ANDERSON MLP INV CO SER KK SR UNSECD NT 3.930% 07/30/24		07/30/2024	Maturity		154,808	154,808	154,808	154,808	0	0	0	0	0	154,808	0	0	0	3,735	07/30/2024
487312-AA-8	KEENAN FT DETRICK ENERGY 144A 6.093% 05/15/33		11/15/2024	Redemption 100.0000		54,049	54,049	59,731	68,810	0	(1,417)	0	(1,417)	0	67,393	0	(13,344)	(13,344)	2,483	05/15/2033
49271V-AC-4	KEURIG DR PEPPER INC 4.985% 05/25/38		12/09/2024	MarketAxess		2,921,640	3,000,000	2,901,870	2,908,308	0	4,112	0	4,112	0	2,912,421	0	9,219	9,219	155,781	05/25/2038
494550-BV-7	KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/24		09/01/2024	Maturity		1,500,000	1,500,000	1,497,480	1,499,796	0	204	0	204	0	1,500,000	0	0	0	63,750	09/01/2024
50077L-AX-4	KRAFT HEINZ FOODS CO 4.625% 10/01/39		06/18/2024	US Bancorp		3,130,155	3,500,000	3,879,184	3,835,355	0	(7,711)	0	(7,711)	0	3,827,644	0	(697,489)	(697,489)	116,460	10/01/2039
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		12/15/2024	Paydown		241,378	241,378	236,695	239,504	0	1,874	0	1,874	0	241,378	0	0	0	5,584	01/15/2042
534187-BH-1	LINCOLN NATIONAL CORP 3.800% 03/01/28		01/09/2024	JP Morgan & Co		2,863,200	3,000,000	2,993,010	2,996,793	0	17	0	17	0	2,996,810	0	(133,610)	(133,610)	12,033	03/01/2028
539830-AU-3	LOCKHEED MARTIN CORP 5.500% 11/15/39		06/18/2024	Jeffries & Co		4,096,440	4,000,000	4,339,099	4,244,761	0	(4,841)	0	(4,841)	0	4,239,920	0	(143,480)	(143,480)	131,389	11/15/2039
54233*-AB-2	LONE STAR TRANSMISSION LLC SERIES B 3.520% 06/15/24		06/15/2024	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	71,182	06/15/2024

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										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
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		09/30/2024	Paydown		2,157,814	2,157,814	2,157,696	2,157,734	0	80	0	80	0	2,157,814	0	0	0	50,906	01/15/2045
55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		12/20/2024	Paydown		131,224	131,224	131,206	131,213	0	12	0	12	0	131,224	0	0	0	1,803	10/20/2037
55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		12/20/2024	Paydown		126,420	126,420	126,409	126,411	0	9	0	9	0	126,420	0	0	0	2,679	10/20/2037
55400U-AB-9	MVW OWNER TRUST 2022-1A B 4.400% 11/21/39		12/20/2024	Paydown		1,030,475	1,030,475	1,030,360	1,030,370	0	105	0	105	0	1,030,475	0	0	0	21,536	11/21/2039
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS 5.150% 10/15/43		02/27/2024	Tax Free Exchange		2,908,841	3,000,000	2,904,210	2,908,434	0	407	0	407	0	2,908,841	0	0	0	56,650	10/15/2043
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/15/46		02/27/2024	Tax Free Exchange		1,082,245	1,000,000	1,088,540	1,082,622	0	(377)	0	(377)	0	1,082,245	0	0	0	19,125	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS 4.200% 10/03/47		02/27/2024	Various		3,334,838	3,000,000	3,358,616	3,336,304	0	(1,466)	0	(1,466)	0	3,334,838	0	0	0	50,400	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS 4.850% 02/01/49		02/27/2024	Tax Free Exchange		3,360,902	3,000,000	3,385,240	3,362,248	0	(1,346)	0	(1,346)	0	3,360,902	0	0	0	83,258	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS 3.950% 03/01/50		03/01/2024	Tax Free Exchange		1,573,529	1,500,000	1,578,540	1,573,820	0	(291)	0	(291)	0	1,573,529	0	0	0	59,250	03/01/2050
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		07/05/2024	Redemption 100.0000		369,958	369,958	369,958	369,958	0	0	0	0	0	369,958	0	0	0	12,584	09/30/2025
570535-AU-8	MARKEL CORP 3.350% 09/17/29		01/24/2024	Wells Fargo Securities		4,546,300	5,000,000	5,004,330	5,002,494	0	(32)	0	(32)	0	5,002,463	0	(456,163)	(456,163)	60,021	09/17/2029
58942H-AB-7	MERCY HEALTHCARE SYSTEM 3.555% 08/01/27		05/23/2024	Wells Fargo Securities		9,491,200	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(508,800)	(508,800)	293,288	08/01/2027
59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2024	Various		455,853	455,853	455,853	455,853	0	0	0	0	0	455,853	0	0	0	16,683	07/15/2029
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		12/15/2024	Paydown		400,338	400,338	389,823	399,039	0	1,299	0	1,299	0	400,338	0	0	0	11,184	07/15/2038
59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250% 02/25/58		12/01/2024	Paydown		28,393	28,393	27,703	28,102	0	290	0	290	0	28,393	0	0	0	490	02/25/2058
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2024	Redemption 100.0000		50,046	50,046	50,046	50,046	0	0	0	0	0	50,046	0	0	0	2,001	06/30/2027
61033M-AB-0	MONROE CAPTAL INCOME PLUS ABS 2022-1A A 4.050% 03/30/32		10/22/2024	Paydown		186,130	186,130	183,112	184,280	0	1,850	0	1,850	0	186,130	0	0	0	7,517	03/30/2032
617734-A*-9	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.410% 10/24/28		10/24/2024	Redemption 100.0000		404,444	404,444	404,444	404,444	0	0	0	0	0	404,444	0	0	0	21,880	10/24/2028
617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.460% 03/28/29		03/28/2024	Redemption 100.0000		190,929	190,929	190,929	190,929	0	0	0	0	0	190,929	0	0	0	5,212	03/28/2029
62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		10/20/2024	Paydown		369,746	369,746	369,688	369,716	0	30	0	30	0	369,746	0	0	0	9,436	01/21/2036
62848P-AB-6	MVW OWNER TRUST 2023-1A B 5.420% 10/20/40		12/20/2024	Paydown		1,297,699	1,297,699	1,297,678	1,297,668	0	31	0	31	0	1,297,699	0	0	0	38,787	10/20/2040
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		10/30/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	262	07/30/2051
62927@-AA-6	NHL US FUNDING LP SR SECURED 4.180% 09/29/24		09/29/2024	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	100,320	09/29/2024
62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		12/20/2024	Paydown		405,633	405,633	405,633	405,633	0	0	0	0	0	405,633	0	0	0	10,660	04/20/2046
62963#-AK-7	NRP (OPERATING) LLC SERIES J No RJ 9 5.030% 12/01/26		12/01/2024	Redemption 100.0000		112,629	112,629	112,629	112,629	0	0	0	0	0	112,629	0	0	0	5,665	12/01/2026
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		12/28/2024	Paydown		2,891,920	2,891,920	2,891,920	2,891,920	0	0	0	0	0	2,891,920	0	0	0	97,169	12/28/2049
63486*-AB-7	NATIONAL BASKETBALL ASSN SENIOR SECURED NOTES 2.510% 12/16/24		12/16/2024	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	100,400	12/16/2024
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		11/15/2024	Redemption 100.0000		246,575	246,575	246,575	246,575	0	0	0	0	0	246,575	0	0	0	6,658	11/15/2033
637432-NX-9	NATIONAL RURAL UTILITIES COOP 1.650% 06/15/31		03/13/2024	MarketAxess		2,376,780	3,000,000	2,927,820	2,944,215	0	1,414	0	1,414	0	2,945,628	0	(568,848)	(568,848)	12,375	06/15/2031
638961-AA-0	NAVIENT STUDENT LOAN TRUST 2023-A A 5.510% 10/15/32		12/15/2024	Paydown		739,061	739,061	737,991	738,111	0	949	0	949	0	739,061	0	0	0	22,185	10/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
63939N-AB-9	NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		12/15/2024	Paydown		196,657	196,657	196,566	196,629	0	28	0	28	0	196,657	0	0	0	3,854	12/15/2045
64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		10/30/2024	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,155	01/30/2052
64352V-ED-9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6 4.866% 11/25/33		12/01/2024	Paydown		197,428	197,428	185,358	196,550	0	(2,683)	0	(2,683)	0	193,867	0	3,562	3,562	5,267	11/25/2033
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC SER B 3.640% 07/30/24		07/30/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	109,200	07/30/2024
651639-AZ-9	NEWMONT MINING CORP 2.600% 07/15/32		01/24/2024	US Bancorp		2,491,170	3,000,000	2,996,940	2,997,498	0	18	0	18	0	2,997,516	0	(506,346)	(506,346)	41,383	07/15/2032
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2024	Redemption 100.0000		262,320	262,320	262,320	262,320	0	0	0	0	0	262,320	0	0	0	5,509	05/01/2030
665859-AS-3	NORTHERN TRUST CORP 3.375% 05/08/32		03/11/2024	KeyBanc Capital Markets		2,213,163	2,381,000	2,279,514	2,469,604	0	6,489	0	6,489	0	2,476,093	0	(262,930)	(262,930)	27,902	05/08/2032
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		12/01/2024	Paydown		275,023	275,023	274,466	274,360	0	664	0	664	0	275,023	0	0	0	10,288	03/25/2063
67190A-AC-0	OAK STREET INVESTMENT GRADE NE 2021-1A A3 2.800% 01/20/51		12/20/2024	Paydown		13,750	13,750	13,746	13,748	0	2	0	2	0	13,750	0	0	0	225	01/20/2051
67400A-AC-6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 10/25/45		12/01/2024	Paydown		19,403	19,403	19,491	19,439	0	(3)	0	(3)	0	19,435	0	(33)	(33)	420	10/25/2045
67448G-AA-1	ONSLOW BAY FINANCIAL LLC 2023-NQM4 A1 6.113% 03/25/63		12/01/2024	Paydown		541,573	541,573	541,568	541,031	0	542	0	542	0	541,573	0	0	0	18,379	03/25/2063
679574-AH-6	OLD DOMINION ELEC FIRST MORTGAGE 5.676% 12/01/28		12/01/2024	Redemption 100.0000		1,525	1,525	1,525	1,525	0	0	0	0	0	1,525	0	0	0	87	12/01/2028
682680-AN-3	ONEOK INC 6.000% 06/15/35		03/11/2024	MarketAxess		4,095,560	4,000,000	4,247,500	4,181,773	0	(2,282)	0	(2,282)	0	4,179,491	0	(83,931)	(83,931)	58,667	06/15/2035
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		03/28/2024	Paydown		377,490	377,490	377,439	377,456	0	34	0	34	0	377,490	0	0	0	3,754	04/09/2038
68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		03/28/2024	Paydown		480,205	480,205	480,198	480,185	0	20	0	20	0	480,205	0	0	0	4,689	07/08/2030
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		03/28/2024	Paydown		411,599	411,599	411,542	411,570	0	29	0	29	0	411,599	0	0	0	4,487	07/08/2030
69144A-AA-7	OXFORD FINANCE FUNDING TRUST 2020-1A A2 3.101% 02/15/28		12/15/2024	Paydown		114,752	114,752	114,752	114,752	0	0	0	0	0	114,752	0	0	0	1,691	02/15/2028
69145B-AA-4	OXFORD FINANCE FUNDING TRUST 2022-1A A2 3.602% 02/15/30		12/15/2024	Paydown		876,333	876,333	876,333	876,333	0	0	0	0	0	876,333	0	0	0	19,203	02/15/2030
693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		12/01/2024	Paydown		67,239	67,239	69,068	68,580	0	(1,340)	0	(1,340)	0	67,239	0	0	0	1,163	05/25/2050
693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		12/01/2024	Paydown		587,813	587,813	613,109	605,229	0	(17,416)	0	(17,416)	0	587,813	0	0	0	8,229	01/25/2050
69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		11/01/2024	Paydown		24,883	24,883	24,568	24,673	0	210	0	210	0	24,883	0	0	0	594	02/25/2048
69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		12/01/2024	Paydown		13,858	13,858	14,135	14,074	0	(216)	0	(216)	0	13,858	0	0	0	198	10/25/2049
69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		12/01/2024	Paydown		40,103	40,103	41,006	40,820	0	(717)	0	(717)	0	40,103	0	0	0	652	11/25/2049
694378-AA-4	PRICEWATERHOUSECOOPERS LLP SERIES M		02/09/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	112,621	02/09/2024
703481-AC-5	PATTERSON-UTI ENERGY INC 5.150% 11/15/29		03/11/2024	Morgan Stanley Dean Witter		1,956,900	2,000,000	2,070,000	2,052,425	0	(1,624)	0	(1,624)	0	2,050,801	0	(93,901)	(93,901)	33,761	11/15/2029
72305*-AA-9	PineBridge Private Credit III Note A 7.749% 08/31/32		12/30/2024	Redemption 100.0000		2,099,006	2,099,006	2,099,006	2,099,006	0	0	0	0	0	2,099,006	0	0	0	(9,048)	08/31/2032
72305*-AB-7	PineBridge Private Credit III Note B 8.999% 08/31/32		12/30/2024	Redemption 100.0000		948,856	948,856	948,856	948,856	0	0	0	0	0	948,856	0	0	0	(4,856)	08/31/2032
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		12/05/2024	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	844	12/05/2049
72703P-AD-5	PLANET FITNESS MASTER ISSUER 2022-1A A2I 3.251% 12/05/51		12/05/2024	Paydown		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,321	12/05/2051
72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A2II 4.008% 12/05/51		12/05/2024	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	501	12/05/2051
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.411% 01/25/36		12/01/2024	Paydown		6,105	6,105	5,754	6,037	0	9	0	9	0	6,046	0	59	59	110	01/25/2036
74333L-AC-0	PROGRESS RESIDENTIAL TRUST 2020-SFR2 B 2.578% 06/18/37		07/01/2024	Paydown		1,000,000	1,000,000	999,972	999,192	0	808	0	808	0	1,000,000	0	0	0	15,038	06/18/2037

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
74834L-AV-2	QUEST DIAGNOSTICS 4.250% 04/01/24		04/01/2024	Maturity		3,500,000	3,500,000	3,552,395	3,500,000	0	0	0	0	0	3,500,000	0	0	0	74,375	04/01/2024
750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		12/10/2024	Various		61,185	61,185	61,185	61,185	0	0	0	0	0	61,185	0	0	0	1,248	02/10/2049
75936L-AA-2	THE REINVESTMENT FUND 3.366% 11/01/24		11/01/2024	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	84,150	11/01/2024
759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		12/01/2024	Paydown		336,669	336,669	297,306	297,306	0	2,167	0	2,167	0	299,472	0	37,196	37,196	7,586	07/25/2034
784054-AD-0	SCF EQUIPMENT TRUST LLC 2020-1A B 2.020% 03/20/28		08/20/2024	Paydown		1,830,981	1,830,981	1,830,388	1,830,848	0	133	0	133	0	1,830,981	0	0	0	9,248	03/20/2028
784054-AE-8	SCF EQUIPMENT TRUST LLC 2020-1A C 2.600% 08/21/28		08/20/2024	Paydown		3,600,000	3,600,000	3,599,713	3,599,887	0	113	0	113	0	3,600,000	0	0	0	62,400	08/21/2028
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		12/01/2024	Paydown		61,072	61,072	62,134	61,843	0	(771)	0	(771)	0	61,072	0	0	0	801	05/25/2043
81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		12/01/2024	Paydown		19,218	19,218	19,345	19,230	0	(1)	0	(1)	0	19,230	0	(11)	(11)	341	06/25/2043
81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		12/01/2024	Paydown		8,580	8,580	8,775	8,697	0	(4)	0	(4)	0	8,693	0	(113)	(113)	183	07/25/2047
81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		12/01/2024	Paydown		28,531	28,531	28,944	28,688	0	9	0	9	0	28,697	0	(166)	(166)	714	10/25/2047
81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48		12/01/2024	Paydown		39,749	39,749	40,029	39,893	0	(3)	0	(3)	0	39,890	0	(141)	(141)	705	02/25/2048
81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46		12/01/2024	Paydown		27,315	27,315	27,875	27,512	0	58	0	58	0	27,569	0	(254)	(254)	643	08/25/2046
81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49		12/01/2024	Paydown		54,338	54,338	55,374	54,972	0	(16)	0	(16)	0	54,956	0	(618)	(618)	1,116	05/25/2049
81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49		12/01/2024	Paydown		32,230	32,230	33,164	32,826	0	(34)	0	(34)	0	32,792	0	(563)	(563)	893	08/25/2049
81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48		12/01/2024	Paydown		62,720	62,720	63,739	63,136	0	(5)	0	(5)	0	63,131	0	(411)	(411)	1,409	02/25/2048
81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49		12/01/2024	Paydown		45,974	45,974	46,786	46,588	0	(613)	0	(613)	0	45,974	0	0	0	1,082	09/25/2049
81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49		12/01/2024	Paydown		9,286	9,286	9,480	9,415	0	(129)	0	(129)	0	9,286	0	0	0	238	11/25/2049
81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51		04/30/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	160	01/30/2051
81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51		04/30/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	188	01/30/2051
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A2II 3.113% 07/30/51		04/30/2024	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	204	07/30/2051
81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		07/25/2024	Paydown		196,868	196,868	196,868	196,868	0	0	0	0	0	196,868	0	0	0	3,773	01/25/2044
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		12/20/2024	Paydown		221,887	221,887	221,829	221,857	0	31	0	31	0	221,887	0	0	0	2,591	07/20/2037
826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		12/20/2024	Paydown		147,925	147,925	147,906	147,912	0	13	0	13	0	147,925	0	0	0	2,613	07/20/2037
82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36		07/20/2024	Paydown		179,399	179,399	179,385	179,389	0	10	0	10	0	179,399	0	0	0	2,880	05/20/2036
826943-AB-8	SIERRA RECEIVABLES FUNDING CO 2023-1A B 5.830% 01/20/40		12/20/2024	Paydown		442,703	442,703	442,609	442,614	0	89	0	89	0	442,703	0	0	0	12,655	01/20/2040
82894*-AV-9	J R SIMPLOT COMPANY SENIOR NOTES 3.910% 05/22/24		05/22/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	97,750	05/22/2024
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35		12/31/2024	Redemption 100.0000		145,194	145,194	145,194	145,194	0	0	0	0	0	145,194	0	0	0	4,927	06/30/2035
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28		01/01/2024	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40		12/15/2024	Redemption 100.0000		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	3,080	06/15/2040

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25		12/15/2024	Redemption 100.0000		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	8,654	06/15/2025
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48		10/16/2024	Redemption 100.0000		154,152	154,152	154,152	154,152	0	0	0	0	0	154,152	0	0	0	4,640	04/16/2048
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		10/01/2024	Various		246,788	246,788	248,695	247,820	0	(115)	0	(115)	0	247,705	0	(917)	(917)	7,589	04/01/2028
84858E-AA-4	SPIRIT AIRLINES 2015-1 B 4.450% 04/01/24		04/01/2024	Redemption 100.0000		330,372	330,372	330,372	330,372	0	0	0	0	0	330,372	0	0	0	7,351	04/01/2024
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30		08/15/2024	Redemption 100.0000		241,659	241,659	242,022	241,871	0	(5)	0	(5)	0	241,866	0	(206)	(206)	6,117	02/15/2030
857477-AQ-6	STATE STREET CORP Jr Subordinated Series F 8.217% 12/29/49		03/15/2024	Call 100.0000		833,000	833,000	839,663	832,971	0	(3)	0	(3)	0	832,969	0	31	31	19,463	12/29/2049
859245-AA-0	STERLING BANK TRUST FSB 2004-1 2.247% 04/26/26		11/26/2024	Paydown		0	0	19,233	4,661	0	(4,661)	0	(4,661)	0	0	0	0	0	2,588	04/26/2026
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		12/20/2024	Paydown		10,000	10,000	9,996	9,997	0	3	0	3	0	10,000	0	0	0	200	06/20/2051
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400% 10/20/48		04/20/2024	Paydown		1,916,667	1,916,667	1,915,846	1,916,150	0	517	0	517	0	1,916,667	0	0	0	27,607	10/20/2048
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650% 10/20/49		12/20/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	297	10/20/2049
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500% 03/25/32		12/01/2024	Paydown		151,094	151,094	151,023	150,659	0	(9)	0	(9)	0	150,651	0	443	443	4,460	03/25/2032
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33		12/01/2024	Paydown		63,936	63,936	43,464	43,464	0	0	0	0	0	43,464	0	20,472	20,472	1,635	08/25/2033
86765B-AN-9	SUNOCO LOGISTICS PARTNER 4.250% 04/01/24		04/01/2024	Maturity		1,000,000	1,000,000	999,680	999,990	0	10	0	10	0	1,000,000	0	0	0	21,250	04/01/2024
87248Q-AF-5	TIF FUNDING II LLC 2021-1A B 2.540% 02/20/46		12/20/2024	Paydown		152,625	152,625	152,589	152,597	0	28	0	28	0	152,625	0	0	0	2,100	02/20/2046
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290% 09/20/45		12/20/2024	Paydown		288,750	288,750	288,686	288,704	0	46	0	46	0	288,750	0	0	0	5,146	09/20/2045
876030-AB-3	TAPESTRY INC 7.050% 11/27/25		11/25/2024	Call 101.0000		1,515,000	1,500,000	1,498,350	1,498,425	0	717	0	717	0	1,499,142	0	858	858	120,163	11/27/2025
87612B-BQ-4	TARGA RESOURCES PARTNERS 5.500% 03/01/30		03/13/2024	Goldman Sachs & Co		996,160	1,000,000	1,044,964	1,027,628	0	(1,219)	0	(1,219)	0	1,026,409	0	(30,249)	(30,249)	29,639	03/01/2030
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2024	Redemption 100.0000		312,509	312,509	331,519	318,123	0	(283)	0	(283)	0	317,840	0	(5,331)	(5,331)	22,266	02/01/2030
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		12/01/2024	Paydown		208,232	208,232	208,196	208,095	0	137	0	137	0	208,232	0	0	0	3,058	08/21/2045
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46		12/20/2024	Paydown		320,000	320,000	319,943	319,954	0	3	0	3	0	319,957	0	43	43	3,866	04/20/2046
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		12/20/2024	Paydown		200,000	200,000	199,929	199,944	0	56	0	56	0	200,000	0	0	0	3,055	04/20/2046
88641W-AE-9	TIDEWATER AUTO RECEIVABLES TRU 2020-AA D 2.310% 03/15/27		12/15/2024	Paydown		2,632,357	2,632,357	2,631,492	2,632,188	0	169	0	169	0	2,632,357	0	0	0	30,563	03/15/2027
89566E-AB-4	TRISTATE GEN AND TRANS ASSN 144A PASS THRU CERT SERIES B 7.144% 07/31/33		01/31/2024	Redemption 100.0000		402,850	402,850	413,912	407,559	0	59	0	59	0	407,618	0	(4,768)	(4,768)	14,390	07/31/2033
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		12/16/2024	Paydown		338,434	338,434	338,434	338,434	0	0	0	0	0	338,434	0	0	0	10,220	10/16/2040
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820% 04/17/49		12/17/2024	Paydown		82,510	82,510	82,468	82,485	0	24	0	24	0	82,510	0	0	0	1,720	04/17/2049
898320-AB-5	TRUIST FIN CORP 7.722% Perpet.		12/15/2024	Call 100.0000		3,000,000	3,000,000	3,093,750	3,093,750	0	0	0	0	0	3,093,750	0	(93,750)	(93,750)	263,451	01/01/9999
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300% 11/08/27		12/25/2024	Paydown		0	0	8,471	8,788	0	(615)	0	(615)	0	8,174	0	(8,174)	(8,174)	6,634	11/08/2027
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		12/28/2024	Paydown		64,971	64,971	64,969	64,975	0	(4)	0	(4)	0	64,971	0	0	0	829	02/28/2051
90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28		07/07/2024	Redemption 100.0000		52,766	52,766	52,713	52,735	0	2	0	2	0	52,737	0	29	29	1,227	07/07/2028
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		11/01/2024	Various		153,162	153,162	153,226	153,205	0	(3)	0	(3)	0	153,203	0	(41)	(41)	3,102	05/01/2032

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										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
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		09/03/2024	Various		162,670	162,670	162,941	162,746	0	(6)	0	(6)	0	162,740	0	(70)	(70)	4,572	09/03/2026
90933J-AA-9	UNITED AIRLINES 2016-2 B 3.650% 10/07/25		10/07/2024	Redemption 100.0000		171,296	171,296	171,296	171,296	0	0	0	0	0	171,296	0	0	0	4,689	10/07/2025
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		10/20/2024	Paydown		158,605	158,605	158,605	158,605	0	0	0	0	0	158,605	0	0	0	3,017	10/20/2031
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		12/01/2024	Paydown		306,093	306,093	305,989	305,439	0	654	0	654	0	306,093	0	0	0	6,090	04/25/2048
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		11/01/2024	Paydown		275,403	275,403	275,377	274,945	0	458	0	458	0	275,403	0	0	0	4,134	07/25/2049
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO 2023-4 A 7.670% 11/25/53		12/01/2024	Paydown		275,666	275,666	275,641	275,601	0	65	0	65	0	275,666	0	0	0	12,413	11/25/2053
924921-AA-7	VERUS SECURITIZATION TRUST 2022-5 A1 3.800% 04/25/67		12/01/2024	Paydown		352,015	352,015	344,479	345,839	0	6,176	0	6,176	0	352,015	0	0	0	7,505	04/25/2067
92539B-AC-6	VERUS SECURITIZATION TRUST 2023-1 A3 6.900% 12/25/67		12/01/2024	Paydown		326,803	326,803	326,713	326,366	0	436	0	436	0	326,803	0	0	0	12,012	12/25/2067
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		12/01/2024	Paydown		581,116	581,116	581,112	580,476	0	640	0	640	0	581,116	0	0	0	19,767	02/25/2068
92539G-AC-5	VERUS SECURITIZATION TRUST 2023-3 A3 6.743% 03/25/68		12/01/2024	Paydown		534,580	534,580	534,577	534,008	0	573	0	573	0	534,580	0	0	0	20,026	03/25/2068
92540B-AC-3	VERUS SECURITIZATION TRUST 2023-INV2 A3 7.079% 08/25/68		12/01/2024	Paydown		275,989	275,989	275,985	275,745	0	244	0	244	0	275,989	0	0	0	11,677	08/25/2068
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		03/11/2024	MarketAxess		1,697,800	2,000,000	2,013,541	2,010,292	0	(299)	0	(299)	0	2,009,993	0	(312,193)	(312,193)	12,150	06/22/2030
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		12/31/2024	Redemption 100.0000		77,386	77,386	77,386	77,386	0	0	0	0	0	77,386	0	0	0	1,247	10/14/2049
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 6.727% 10/25/33		10/01/2024	Paydown		1,525	1,525	780	1,003	0	11	0	11	0	1,014	0	511	511	42	10/25/2033
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 6.025% 02/25/34		04/01/2024	Paydown		0	145,886	18,895	21,425	0	161	0	161	0	21,586	0	(21,586)	(21,586)	0	02/25/2034
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		12/15/2024	Paydown		650,728	650,728	650,700	650,699	0	29	0	29	0	650,728	0	0	0	16,750	09/15/2044
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		01/10/2024	Redemption 100.0000		1,109,369	1,109,369	1,109,369	1,109,327	0	42	0	42	0	1,109,369	0	0	0	(15,932)	01/10/2024
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		12/01/2024	Paydown		11,533	11,533	11,695	11,652	0	(119)	0	(119)	0	11,533	0	0	0	223	07/25/2049
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		12/01/2024	Paydown		70,587	70,587	67,355	68,638	0	1,949	0	1,949	0	70,587	0	0	0	1,272	07/25/2047
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		12/01/2024	Paydown		664,384	664,384	681,362	675,979	0	(11,596)	0	(11,596)	0	664,384	0	0	0	14,758	09/25/2049
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		12/01/2024	Paydown		10,863	10,863	11,057	10,977	0	(114)	0	(114)	0	10,863	0	0	0	160	04/25/2049
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		12/01/2024	Paydown		87,062	87,062	89,919	89,182	0	(2,120)	0	(2,120)	0	87,062	0	0	0	1,357	06/25/2050
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		12/11/2024	Wells Fargo Securities		3,032,108	3,186,059	3,186,059	3,186,059	0	0	0	0	0	3,186,059	0	(153,951)	(153,951)	128,908	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A2II 4.080% 06/15/49		09/15/2024	Paydown		26,899	26,899	26,899	26,899	0	0	0	0	0	26,899	0	0	0	549	06/15/2049
95058X-AP-3	WENDYS FUNDING LLC 2022-1A A2II 4.535% 03/15/52		12/15/2024	Paydown		40,395	40,395	40,395	40,395	0	0	0	0	0	40,395	0	0	0	1,145	03/15/2052
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		12/11/2024	Mitsubishi UFJ Securities		1,868,869	1,892,226	1,892,132	1,892,131	0	(8)	0	(8)	0	1,892,123	0	(23,254)	(23,254)	89,131	09/15/2043
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		11/15/2024	Paydown		106,310	106,310	106,304	106,304	0	5	0	5	0	106,310	0	0	0	2,525	09/15/2043
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		12/15/2024	Paydown		136,976	136,976	136,975	136,974	0	3	0	3	0	136,976	0	0	0	2,333	03/15/2045
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		12/15/2024	Paydown		85,581	85,581	85,577	85,577	0	4	0	4	0	85,581	0	0	0	1,451	05/15/2046

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97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.928% 06/27/44		12/01/2024	Paydown		12,760	12,760	13,190	12,973	0	(8)	0	(8)	0	12,965	0	(205)	(205)	264	06/27/2044
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		12/01/2024	Paydown		8,837	8,837	9,031	8,935	0	(99)	0	(99)	0	8,837	0	0	0	168	01/20/2045
978097-AG-8	WOLVERINE WORLD WIDE 144A 4.000% 08/15/29		12/09/2024	MarketAxess		1,786,760	2,000,000	2,020,000	2,011,001	0	(3,823)	0	(3,823)	0	2,007,178	0	(220,418)	(220,418)	105,556	08/15/2029
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		10/30/2024	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	607	07/30/2051
G8655*-AA-2	TPG PARTNER HOLDINGS LP SENIOR UNSECURED NOTES 2.970% 09/30/30		09/30/2024	Redemption 100.0000		1,382,476	1,382,476	1,382,476	1,382,476	0	0	0	0	0	1,382,476	0	0	0	41,060	09/30/2030
G8655*-AB-0	TPG PARTNER HOLDINGS LP SENIOR UNSECURED NOTES 3.470% 09/30/35		09/30/2024	Redemption 100.0000		1,382,476	1,382,476	1,382,476	1,382,476	0	0	0	0	0	1,382,476	0	0	0	47,972	09/30/2035
009088-AA-3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	12/15/2024	Various		337,550	337,553	336,877	337,203	0	66	0	66	0	337,269	0	282	282	9,494	12/15/2027
009088-AB-1	AIR CANADA 2015-2A 4.125% 12/15/27	A	12/15/2024	Redemption 100.0000		96,441	96,441	96,441	96,441	0	0	0	0	0	96,441	0	0	0	2,984	12/15/2027
00908P-AB-3	AIR CANADA 2017-1A 3.550% 01/15/30	A	07/15/2024	Redemption 100.0000		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	3,408	01/15/2030
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2024	Various		289,493	289,493	292,871	290,850	0	(185)	0	(185)	0	290,665	0	(1,171)	(1,171)	7,816	03/15/2027
20825U-AC-8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS 7.250% 10/15/31	A	12/12/2024	Call 114.9460		143,683	125,000	148,355	135,736	0	(1,062)	0	(1,062)	0	134,674	0	(9,674)	(9,674)	29,180	10/15/2031
280792-AA-0	ENBRIDGE INC GUAR LEASE REV BD TAX SER 1999 8.180% 11/01/28		11/01/2024	Various		570,844	570,844	606,389	580,242	0	(2,553)	0	(2,553)	0	577,689	0	(6,844)	(6,844)	46,695	11/01/2028
00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	C	09/22/2024	Redemption 100.0000		70,787	70,787	70,787	70,787	0	0	0	0	0	70,787	0	0	0	3,097	03/22/2035
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTE 4.820% 09/30/30	D	09/30/2024	Redemption 100.0000		198,333	198,333	198,333	198,333	0	0	0	0	0	198,333	0	0	0	7,029	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES 4.850% 09/30/30	D	09/30/2024	Redemption 100.0000		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,516	09/30/2030
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	12/31/2024	Redemption 100.0000		332,500	332,500	332,500	332,500	0	0	0	0	0	332,500	0	0	0	14,323	06/30/2035
05565E-G@-8	BMW US CAPITAL LLC SERIES G 3.880% 02/13/24	D	02/13/2024	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	135,800	02/13/2024
06759M-AJ-0	BABSON CLO LTD 2016-1A B2R 4.580% 07/23/30	D	04/23/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	137,400	07/23/2030
06760B-AJ-1	BABSON CLO LTD 2017-1A C 7.254% 07/18/29	D	07/18/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	182,707	07/18/2029
06760J-AJ-4	BABSON CLO LTD 2018-2A B 6.754% 04/15/30	D	08/23/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	325,079	04/15/2030
092913-AQ-5	BLACKROCK ELBERT CLO V, LLC 5A AFR 4.480% 06/15/34	D	09/16/2024	Paydown		998	998	998	998	0	0	0	0	0	998	0	0	0	34	06/15/2034
10948V-BA-2	BRIGHTWOOD CAPITAL MM CLO LTD. 2020-1A A2R 7.471% 01/15/31	D	10/15/2024	Paydown		1,585,065	1,585,065	1,585,065	1,585,065	0	0	0	0	0	1,585,065	0	0	0	69,237	01/15/2031
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	12/25/2024	Paydown		342,500	342,500	342,423	342,459	0	41	0	41	0	342,500	0	0	0	4,140	09/25/2045
14311X-AE-2	CARLYLE GLOBAL MARKET STRTGY 2018-1A B CLO 6.704% 04/20/31	D	03/11/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	148,836	04/20/2031
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT 2023-1A AF 6.950% 10/01/32	D	12/18/2024	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	571,304	10/01/2032
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D	09/29/2024	Various		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	19,755	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D	06/26/2024	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,460	06/26/2038
244608-AU-9	DEERPATH CAPITAL CLO LTD 2018-1A B2R 5.587% 07/15/33	D	08/27/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	145,262	07/15/2033
38136R-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-14A B2 5.650% 07/20/35	D	07/20/2024	Paydown		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	97,463	07/20/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
38172H-AJ-3	GOLUB CAPITAL PARTNERS CLO LTD 2019-45A B2 4.000% 10/20/31	D	08/23/2024	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	117,833	10/20/2031
38177X-AG-9	GOLUB CAPITAL BDC 3 CLO 1 LLC 2021-1A C2 3.910% 04/15/33	D	11/18/2024	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	192,568	04/15/2033
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR 3.100% 07/20/30	D	10/20/2024	Paydown		60,521	60,521	60,521	60,521	0	0	0	0	0	60,521	0	0	0	1,494	07/20/2030
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	10/15/2024	Redemption 100.0000		768,081	768,081	768,081	768,081	0	0	0	0	0	768,081	0	0	0	25,294	04/15/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO 144A 3.800% 04/08/24	D	04/08/2024	Maturity		2,750,000	2,750,000	2,747,725	2,749,927	0	73	0	73	0	2,750,000	0	0	0	52,250	04/08/2024
50203V-AC-5	LJVI 2022-1A A2 3.590% 04/28/34	D	10/28/2024	Paydown		45,376	45,376	45,376	45,376	0	0	0	0	0	45,376	0	0	0	1,629	04/28/2034
610331-AA-8	MONROE CAPITAL ABS FUNDING LTD 2021-1A A2 2.815% 04/22/31	D	10/22/2024	Paydown		1,667,807	1,667,807	1,667,807	1,667,807	0	0	0	0	0	1,667,807	0	0	0	28,142	04/22/2031
67591Y-AN-9	OCTAGON INVESTMENT PARTNERS 38 2018-1A A3BR 2.390% 07/20/30	D	09/09/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	104,894	07/20/2030
71654Q-BH-4	PETROLEOS MEXICANOS 4.875% 01/18/24	D	01/18/2024	Maturity		1,000,000	1,000,000	999,785	999,999	0	1	0	1	0	1,000,000	0	0	0	24,375	01/18/2024
822582-BY-7	SHELL INTERNATIONAL FINANCE 3.750% 09/12/46	D	10/09/2024	Various		11,435,885	10,000,000	11,565,040	11,461,595	0	(35,710)	0	(35,710)	0	11,425,885	0	10,000	10,000	403,125	09/12/2046
83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	C	12/15/2024	Redemption 100.0000		15,000	15,000	15,425	15,064	0	(21)	0	(21)	0	15,043	0	(43)	(43)	700	12/15/2026
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	12/15/2024	Paydown		692,669	692,669	692,641	692,634	0	(1)	0	(1)	0	692,634	0	35	35	9,488	02/15/2045
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125% 12/13/48	C	12/15/2024	Paydown		424,019	424,019	417,129	422,474	0	1,545	0	1,545	0	424,019	0	0	0	16,642	12/13/2048
92917N-AQ-1	VOYA CLO LTD 2019-1A C2R 3.460% 04/15/31	D	10/15/2024	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	242,200	04/15/2031
97988W-AC-5	WOODMONT TRUST 2020-7A A1B 2.274% 01/15/32	C	07/15/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	81,601	01/15/2032
G2044@-BB-0	COMPASS GROUP PLC SENIOR NOTES 3.540% 12/04/24	D	12/04/2024	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	124,785	12/04/2024
G2242#-AA-1	COATS GROUP FINANCE CO LTD SENIOR NOTES 3.880% 12/06/24	D	12/06/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	194,000	12/06/2024
G7815@-AH-4	SAP IRELAND US-FINANCIAL 3.330% 11/15/24	D	11/15/2024	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	333,000	11/15/2024
K2162@-AB-2	DANISH CROWN A/S SERIES B 5.090% 06/13/24	D	06/13/2024	Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,450	06/13/2024
N9061@-AB-6	VTTI B.V. SENIOR UNSECURED NOTE 4.870% 12/15/25	D	09/18/2024	Various		2,012,089	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,951	12/15/2025
N9061@-AG-5	VTTI B.V. 4.050% 12/15/27	D	09/18/2024	Redemption 100.0000		2,007,336	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	68,761	12/15/2027
P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	12/31/2024	Various		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	18,375	11/30/2033
Q0458*-AB-5	AQUASURE PTY LTD SERIES 2014A 4.480% 02/27/24	D	02/27/2024	Various		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	196,000	02/27/2024
Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	07/12/2024	Redemption 100.0000		89,409	89,409	89,409	89,409	0	0	0	0	0	89,409	0	0	0	2,897	01/12/2034
Q1297#-AF-5	CSL FINANCE PTY LIMITED 1.930% 11/12/24	B	11/12/2024	Maturity		7,618,520	7,618,520	9,038,400	7,736,400	0	0	0	0	1,302,000	7,618,520	(1,419,880)	0	(1,419,880)	147,037	11/12/2024
Q1629#-AE-7	BRISBANE AIRPORT CORP PTY LTD 4.040% 08/22/24	D	08/22/2024	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	161,600	08/22/2024
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD SERIES B 4.640% 07/16/24	C	07/16/2024	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	185,600	07/16/2024
Q3079#-AC-2	DBCT FINANCE PTY LIMITED SERIES A 3.840% 09/12/24	D	09/12/2024	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	96,000	09/12/2024
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	D	03/31/2024	Various		8,875	8,875	8,875	8,875	0	0	0	0	0	8,875	0	0	0	69	12/31/2034
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						450,305,197	455,643,425	461,749,335	459,927,820	3,406	(70,311)	0	(66,905)	1,302,000	459,743,041	(1,419,880)	(9,775,610)	(11,195,490)	14,068,410	XXX
25746U-BY-4	DOMINION ENERGY INC 5.750% 10/01/54		10/01/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	177,115	10/01/2054

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
1309999999. Subtotal - Bonds - Hybrid Securities						3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	177,115	XXX
2509999997. Total - Bonds - Part 4						580,240,264	597,146,189	603,274,608	601,179,507	3,406	811,328	0	814,734	1,302,000	601,876,366	(1,419,880)	(18,021,386)	(19,441,266)	14,168,611	XXX
2509999998. Total - Bonds - Part 5						1,339,584,266	1,322,824,026	1,300,097,296	0	0	237,373	0	237,373	0	1,300,334,664	0	39,249,601	39,249,601	34,166,204	XXX
2509999999. Total - Bonds						1,919,824,530	1,919,970,215	1,903,371,904	601,179,507	3,406	1,048,701	0	1,052,107	1,302,000	1,902,211,030	(1,419,880)	21,228,215	19,808,335	48,334,815	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
456837-10-3	ING GROEP NV	C	10/01/2024	Direct	0.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
682156-10-4	ON FOREIGN HOLDINGS LLC		03/14/2024	Capital Distribution	0.000	98,500,000		98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						98,500,000	XXX	98,500,000	98,500,000	0	0	0	0	0	98,500,000	0	0	0	0	XXX
6009999999 - Totals						2,018,324,530	XXX	2,001,871,904	699,679,507	3,406	1,048,701	0	1,052,107	1,302,000	2,000,711,030	(1,419,880)	21,228,215	19,808,335	48,334,815	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 12	13	14	15	16	17	18	19	20	21
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
912810-TW-8	US TREAS BOND 4.750% 11/15/43		02/12/2024	Various	12/09/2024	J P Morgan & Co	200,000,000	207,121,094	207,889,048	206,942,106	0	(178,988)	0	(178,988)	0	0	946,942	946,942	10,156,077	2,231,456
912810-TZ-1	US TREAS BOND 4.500% 02/15/44		05/07/2024	Various	12/09/2024	Various	772,300,000	749,735,055	786,334,161	750,042,439	0	307,385	0	307,385	0	0	36,291,721	36,291,721	20,880,869	5,220,235
912810-UB-2	US TREAS BOND TREASURIES 4.625% 05/15/44		06/10/2024	Various	08/06/2024	Various	103,000,000	101,370,938	102,212,031	101,371,108	0	171	0	171	0	0	840,923	840,923	257,894	211,267
912810-UD-8	US TREAS BOND TREASURIES 4.125% 08/15/44		10/11/2024	Goldman Sachs & Co	10/11/2024	J P Morgan & Co	100,000,000	95,531,250	95,531,250	95,531,250	0	0	0	0	0	0	0	0	683,764	683,764
91282C-JZ-5	US TREASURY N/B 4.000% 02/15/34		04/10/2024	BNP Paribas	08/07/2024	Bank of America	25,000,000	23,898,438	25,093,750	23,928,821	0	30,384	0	30,384	0	0	1,164,929	1,164,929	480,769	153,846
0109999999. Subtotal - Bonds - U.S. Governments							1,200,300,000	1,177,656,775	1,217,060,240	1,177,815,724	0	158,952	0	158,952	0	0	39,244,515	39,244,515	32,459,373	8,500,568
000000-00-0	New Mountain Guardian IV PCF 6.744% 05/23/28		11/20/2024	Wells Fargo Securities	12/20/2024	Redemption 100.0000	10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	0	0	0	94,426	0
00243@-AA-3	Project Rembrandt - Adrian NAV 7.475% 12/21/28		03/19/2024	Societe Generale	12/30/2024	Redemption 100.0000	3,038,199	3,027,566	3,038,199	3,028,439	0	874	0	874	0	0	9,760	9,760	127,802	0
00263*-AB-8	ASIF Funding I-Term Loan Private Debt-Revolver 7.217% 07/26/28		09/10/2024	Societe Generale	10/02/2024	Redemption 100.0000	28,040,324	28,040,324	28,040,324	28,040,324	0	0	0	0	0	0	0	0	148,469	0
03236X-AB-3	AXIS EQUIPMENT FINANCE RECEIVA 2022-2A A2 5.300% 06/21/28		08/07/2024	Various	12/20/2024	Various	330,615	331,107	330,615	330,615	0	(492)	0	(492)	0	0	0	0	4,467	827
03744@-AA-1	AP Moon Holdings LLC Senior Secured Notes 7.125% 06/20/49		06/18/2024	alterDomus	07/16/2024	Redemption 100.0000	76,429	76,429	76,429	76,429	0	0	0	0	0	0	0	0	331	0
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 6.159% 07/21/30		07/19/2024	Direct	10/17/2024	Paydown	174,876	174,876	174,876	174,876	0	0	0	0	0	0	0	0	5,605	0
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS 2022-NQM3 A3 5.500% 07/25/62		08/07/2024	ONLIC Corporate	12/01/2024	Paydown	84,791	84,276	84,791	84,791	0	515	0	515	0	0	0	0	908	78
12511W-AC-0	CCS8 Unitranche Partners SPV 7.183% 11/10/27		07/26/2024	J P Morgan & Co	10/23/2024	Redemption 100.0000	20,692,781	20,692,781	20,692,781	20,692,781	0	0	0	0	0	0	0	0	501,938	0
22574O-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		12/13/2024	Direct	12/13/2024	Redemption 100.0000	407,197	407,197	407,197	407,197	0	0	0	0	0	0	0	0	5,429	0
22574O-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		11/27/2024	Interest Capitalization	12/13/2024	Redemption 100.0000	27,257	27,257	27,257	27,257	0	0	0	0	0	0	0	0	318	0
24736@-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27		08/07/2024	ONLIC Corporate	12/10/2024	Redemption 100.0000	118,495	124,082	118,495	123,169	0	(913)	0	(913)	0	0	(4,674)	(4,674)	4,740	1,501
42234Q-AD-4	HEARTLAND FINANCIAL USA		08/07/2024	ONLIC Corporate	12/30/2024	Maturity	2,000,000	1,958,298	2,000,000	2,000,000	0	41,702	0	41,702	0	0	0	0	57,500	11,819
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		10/30/2024	Direct	12/26/2024	Redemption 100.0000	405,615	405,615	405,615	405,615	0	0	0	0	0	0	0	0	10,878	0
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		10/06/2024	Interest Capitalization	12/26/2024	Redemption 100.0000	31,296	31,296	31,296	31,296	0	0	0	0	0	0	0	0	740	0
46604U-AB-2	Ares Ivy Hill XIX Pvt Credit 6.694% 12/20/26		10/10/2024	J P Morgan & Co	12/24/2024	Redemption 100.0000	18,813,889	18,813,889	18,813,889	18,813,889	0	0	0	0	0	0	0	0	310,191	0
46658F-AB-0	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5417 7.126% 04/23/28		08/12/2024	BNP Paribas	10/23/2024	Redemption 100.0000	28,276	28,276	28,276	28,276	0	0	0	0	0	0	0	0	416	0
46658F-AC-8	JBLU UT 2024 Pass Thr Trust Aircraft MSN 5349 6.854% 12/20/27		08/12/2024	BNP Paribas	12/20/2024	Redemption 100.0000	64,955	64,955	64,955	64,955	0	0	0	0	0	0	0	0	1,104	0
46658F-AD-6	JBLU UT 2024 Pass Thr Trust Aircraft MSN 10120 7.126% 07/23/36		08/12/2024	BNP Paribas	10/23/2024	Redemption 100.0000	12,979	12,979	12,979	12,979	0	0	0	0	0	0	0	0	191	0
46658F-AE-4	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11336 6.854% 06/20/36		08/12/2024	BNP Paribas	12/20/2024	Redemption 100.0000	24,930	24,930	24,930	24,930	0	0	0	0	0	0	0	0	429	0
46658F-AF-1	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11397 6.999% 05/31/36		08/12/2024	BNP Paribas	11/29/2024	Redemption 100.0000	24,736	24,736	24,736	24,736	0	0	0	0	0	0	0	0	320	0
46658F-AG-9	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11513 6.999% 05/31/36		08/12/2024	BNP Paribas	11/29/2024	Redemption 100.0000	25,622	25,622	25,622	25,622	0	0	0	0	0	0	0	0	332	0
46658F-AH-7	JBLU UT 2024 Pass Thr Trust Aircraft MSN 11861 6.999% 05/31/36		08/12/2024	BNP Paribas	11/29/2024	Redemption 100.0000	25,241	25,241	25,241	25,241	0	0	0	0	0	0	0	0	336	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
46658F-AJ-3	JBLU UT 2024 Pass Thr Trust Aircraft MSN 6359 6.999% 11/30/29		08/12/2024	BNP Paribas	11/29/2024	Redemption 100.0000	52,044	52,044	52,044	52,044	0	0	0	0	0	0	0	0	683	0
55400K-AB-1	MVW OWNER TRUST 2021-2A B 1.830% 05/20/39		08/07/2024	Various	12/20/2024	Various	248,522	232,900	248,522	248,522	0	15,622	0	15,622	0	0	0	0	1,074	215
670843-AA-9	ONSLOW BAY FINANCIAL LLC 2023-NQM2 A1 6.319% 03/25/63		08/07/2024	ONLIC Corporate	12/01/2024	Paydown	106,270	106,984	106,270	106,270	0	(714)	0	(714)	0	0	0	0	1,366	112
72305*-AA-9	PineBridge Private Credit III Note A 7.749% 08/31/32		11/25/2024	Direct	12/30/2024	Redemption 100.0000	128,884	128,884	128,884	128,884	0	0	0	0	0	0	0	0	1,020	0
72305*-AB-7	PineBridge Private Credit III Note B 8.999% 08/31/32		11/25/2024	Direct	12/30/2024	Redemption 100.0000	58,290	58,290	58,290	58,290	0	0	0	0	0	0	0	0	544	0
78474T-AB-5	Stone Point Capital TR B 7.043% 06/27/29		11/14/2024	J P Morgan & Co	12/26/2024	Redemption 100.0000	33,341,176	33,341,176	33,341,176	33,341,176	0	0	0	0	0	0	0	0	335,241	0
78487J-AA-4	SVC ABS LLC 2023-1A A 5.150% 02/20/53		08/07/2024	Various	12/20/2024	Various	3,125	3,063	3,125	3,125	0	62	0	62	0	0	0	0	40	8
83616Q-AA-2	SOUP 7a Trust 2024-FBC1 A 8.083% 03/25/49		06/07/2024	Goldman Sachs & Co	12/26/2024	Paydown	2,914,629	2,914,629	2,914,629	2,914,629	0	0	0	0	0	0	0	0	86,022	0
89180Y-AA-8	TOWD POINT MORTGAGE TRUST 2022-4 A1 3.750% 09/25/62		08/07/2024	ONLIC Corporate	12/01/2024	Paydown	266,698	253,508	266,698	266,698	0	13,190	0	13,190	0	0	0	0	1,982	167
92539F-AC-7	VERUS SECURITIZATION TRUST 2023-INV1 A3 6.758% 02/25/68		08/07/2024	ONLIC Corporate	12/01/2024	Paydown	58,134	58,593	58,134	58,134	0	(458)	0	(458)	0	0	0	0	824	65
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		08/07/2024	Various	12/15/2024	Various	91,029	82,387	91,029	91,029	0	8,642	0	8,642	0	0	0	0	1,111	200
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		08/07/2024	ONLIC Corporate	12/01/2024	Paydown	6,722	6,331	6,722	6,722	0	391	0	391	0	0	0	0	54	4
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							122,524,026	122,440,521	122,524,026	122,518,940	0	78,421	0	78,421	0	0	5,086	5,086	1,706,831	14,996
2509999998. Total - Bonds							1,322,824,026	1,300,097,296	1,339,584,266	1,300,334,664	0	237,373	0	237,373	0	0	39,249,601	39,249,601	34,166,204	8,515,564
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								1,300,097,296	1,339,584,266	1,300,334,664	0	237,373	0	237,373	0	0	39,249,601	39,249,601	34,166,204	8,515,564

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
13177#-10-6	CAMARGO RE INC		15855	47-4249160	8BI	25,250,000	0	0	1,000.000	100.0
49179@-10-0	KENWOOD RE INC		15363	80-0955278	8BI	0	0	0	250,000.000	100.0
61411*-10-5	MONTGOMERY RE		13575	26-3791519	8BI	0	0	0	250,000.000	100.0
63763#-10-1	NATIONAL SEC LIFE & ANNUITY CO		85472	13-2740556	8BI	62,114,523	0	0	10,000.000	100.0
67740*-10-4	AUGUSTAR LIFE ASSURANCE		89206	31-0962495	8BI	261,759,769	0	0	3,200.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						349,124,292	0	0	XXX	XXX
682156-10-4	O. N. FOREIGN HOLDINGS LLC			46-3873878	8BII	465,603,090	0	(27,701,519)	1.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						465,603,090	0	(27,701,519)	XXX	XXX
1899999. Total Common Stocks						814,727,382	0	(27,701,519)	XXX	XXX
1999999 - Totals						814,727,382	0	(27,701,519)	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

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

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM 1/14/2025 Strike @ 185.4393 BXIIGS142	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2024	01/14/2025	83,594	15,501,654	185.4393	0	353,604	0	4,297		4,297	(349,306)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2025 Strike @ 191.4278 BXIIGS095	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/13/2022	01/14/2025	2,584	494,554	191.4278	23,846	0	0	0		0	(4,703)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2026 Strike @ 173.2193 BXIIGS119	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/12/2023	01/14/2026	5,974	1,034,748	173.2193	46,774	0	0	51,015		51,015	(20,128)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/14/2027 Strike @ 185.4393 BXIIGS143	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/16/2024	01/14/2027	29,142	5,404,094	185.4393	0	198,749	0	109,796		109,796	(88,953)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/24/2025 Strike @ 184.91 BXIIGS144	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/26/2024	01/24/2025	47,688	8,818,021	184.91	0	202,675	0	11,722		11,722	(190,953)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/26/2027 Strike @ 184.51 BXIIGS145	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/26/2024	01/26/2027	4,199	774,676	184.51	0	29,432	0	17,251		17,251	(12,181)	0	0	0	0		0/0
BARCLAYS CUSTOM 1/31/2025 Strike @ 185.01 BXIIGS146	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/01/2024	01/31/2025	24,828	4,593,499	185.01	0	111,479	0	8,586		8,586	(102,893)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/10/2025 Strike @ 185.1294 BXIIGS208	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/11/2024	10/10/2025	1,903	352,340	185.1294	0	8,260	0	3,361		3,361	(4,899)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 171.8108 BXIIGS113	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/13/2022	10/14/2025	5,110	877,986	171.8108	39,144	0	0	47,417		47,417	(17,699)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2025 Strike @ 184.5485 BXIIGS210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2024	10/14/2025	13,341	2,462,017	184.5485	0	61,368	0	28,012		28,012	(33,355)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2026 Strike @ 177.5969 BXIIGS137	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/12/2023	10/14/2026	6,462	1,147,665	177.5969	40,970	0	0	44,546		44,546	(18,888)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/14/2027 Strike @ 184.5485 BXIIGS211	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/14/2024	10/14/2027	2,968	547,817	184.5485	0	22,857	0	11,644		11,644	(11,213)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/24/2025 Strike @ 183.88 BXIIGS212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/24/2024	10/24/2025	1,969	362,082	183.88	0	8,152	0	4,639		4,639	(3,513)	0	0	0	0		0/0
BARCLAYS CUSTOM 10/8/2027 Strike @ 186.0175 BXIIGS209	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/11/2024	10/08/2027	260	48,365	186.0175	0	1,843	0	866		866	(977)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/12/2027 Strike @ 180.9076 BXIIGS215	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2024	11/12/2027	1,952	353,070	180.9076	0	14,579	0	10,111		10,111	(4,468)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2025 Strike @ 180.9076 BXIIGS214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2024	11/13/2025	37,295	6,746,862	180.9076	0	167,825	0	131,934		131,934	(35,891)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/13/2026 Strike @ 178.8808 BXIIGS139	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/13/2023	11/13/2026	7,351	1,315,014	178.8808	47,196	0	0	46,652		46,652	(20,882)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/14/2025 Strike @ 175.1176 BXIIGS115	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/14/2022	11/14/2025	5,918	1,036,279	175.1176	46,631	0	0	43,298		43,298	(20,433)	0	0	0	0		0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS CUSTOM 11/19/2027 Strike @ 180.533 BXIIG$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/21/2024	11/19/2027	71	12,744	180.533	0	539	0	376		376	(162)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/21/2025 Strike @ 180.7048 BXIIG$216	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/21/2024	11/21/2025	1,040	187,971	180.7048	0	4,785	0	3,804		3,804	(981)	0	0	0	0		0/0
BARCLAYS CUSTOM 11/7/2025 Strike @ 181.9806 BXIIG$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/07/2024	11/07/2025	2,430	442,269	181.9806	0	11,179	0	7,491		7,491	(3,688)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/10/2027 Strike @ 182.3431 BXIIG$222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/10/2027	1,112	202,782	182.3431	0	8,374	0	5,238		5,238	(3,136)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/11/2025 Strike @ 183.0593 BXIIG$220	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/11/2025	1,387	253,980	183.0593	0	5,855	0	3,905		3,905	(1,950)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 175.9417 BXIIG$117	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2022	12/12/2025	4,534	797,795	175.9417	35,958	0	0	30,196		30,196	(15,379)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/12/2025 Strike @ 182.3431 BXIIG$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/12/2024	12/12/2025	65,740	11,987,144	182.3431	0	298,457	0	202,333		202,333	(96,125)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/14/2026 Strike @ 182.9283 BXIIG$141	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2023	12/14/2026	11,862	2,169,954	182.9283	79,478	0	0	54,186		54,186	(30,957)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/19/2025 Strike @ 182.0634 BXIIG$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	2,006	365,257	182.0634	0	7,142	0	6,437		6,437	(705)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/29/2025 Strike @ 179.9314 BXIIG$224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/29/2025	1,821	327,671	179.9314	0	8,577	0	8,577		8,577	0	0	0	0	0		0/0
BARCLAYS CUSTOM 12/3/2027 Strike @ 180.5223 BXIIG$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/05/2024	12/03/2027	636	114,899	180.5223	0	5,709	0	3,403		3,403	(2,306)	0	0	0	0		0/0
BARCLAYS CUSTOM 12/5/2025 Strike @ 182.0664 BXIIG$218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/05/2024	12/05/2025	3,560	648,244	182.0664	0	18,799	0	11,230		11,230	(7,569)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/1/2027 Strike @ 184.81 BXIIG$147	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/01/2024	02/01/2027	1,496	276,435	184.81	0	10,650	0	6,022		6,022	(4,628)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/12/2027 Strike @ 185.29 BXIIG$151	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2024	02/12/2027	110,985	20,564,405	185.29	0	761,357	0	433,129		433,129	(328,228)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2025 Strike @ 185.33 BXIIG$150	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2024	02/13/2025	30,567	5,664,984	185.33	0	132,049	0	14,333		14,333	(117,717)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/13/2026 Strike @ 175.1759 BXIIG$121	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/13/2023	02/13/2026	5,758	1,008,696	175.1759	45,202	0	0	42,490		42,490	(19,002)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/14/2025 Strike @ 185.76 BXIIG$097	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/11/2022	02/14/2025	2,823	524,464	185.76	24,958	0	0	1,178		1,178	(9,500)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/21/2025 Strike @ 185.9 BXIIG$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2024	02/21/2025	24,155	4,490,450	185.9	0	118,360	0	11,023		11,023	(107,338)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/22/2027 Strike @ 185.69 BXIIG$153	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/22/2024	02/22/2027	2,919	542,029	185.69	0	21,805	0	11,066		11,066	(10,739)	0	0	0	0		0/0

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BARCLAYS CUSTOM 2/28/2025 Strike @ 187.06 BXIIG$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/01/2024	02/28/2025	12,487	2,335,728	187.06	0	60,435	0	5,911		5,911	(54,524)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/7/2025 Strike @ 185.21 BXIIG$148	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2024	02/07/2025	10,099	1,870,452	185.21	0	42,820	0	4,201		4,201	(38,619)	0	0	0	0		0/0
BARCLAYS CUSTOM 2/8/2027 Strike @ 185.1 BXIIG$149	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	02/08/2024	02/08/2027	40	7,337	185.1	0	272	0	156		156	(115)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/1/2027 Strike @ 187.22 BXIIG$155	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/01/2024	03/01/2027	219	41,009	187.22	0	1,597	0	789		789	(808)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/12/2027 Strike @ 187.38 BXIIG$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2024	03/12/2027	101,354	18,991,731	187.38	0	654,747	0	337,669		337,669	(317,079)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2025 Strike @ 187.53 BXIIG$158	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2024	03/13/2025	30,273	5,677,060	187.53	0	116,248	0	11,907		11,907	(104,340)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/13/2026 Strike @ 177.1109 BXIIG$123	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/13/2023	03/13/2026	2,935	519,886	177.1109	23,542	0	0	18,649		18,649	(9,422)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/14/2025 Strike @ 183.9189 BXIIG$099	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/11/2022	03/14/2025	3,326	611,677	183.9189	29,001	0	0	3,683		3,683	(11,945)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/19/2027 Strike @ 186.97 BXIIG$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/21/2024	03/19/2027	1,811	338,642	186.97	0	14,290	0	6,288		6,288	(8,002)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/21/2025 Strike @ 187.52 BXIIG$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/21/2024	03/21/2025	15,093	2,830,222	187.52	0	77,879	0	6,821		6,821	(71,058)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/5/2027 Strike @ 188.26 BXIIG$157	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/07/2024	03/05/2027	1,113	209,445	188.26	0	7,777	0	3,336		3,336	(4,441)	0	0	0	0		0/0
BARCLAYS CUSTOM 3/7/2025 Strike @ 188.25 BXIIG$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	03/07/2024	03/07/2025	11,534	2,171,195	188.25	0	50,978	0	2,963		2,963	(48,015)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/11/2025 Strike @ 185.9844 BXIIG$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/11/2025	13,043	2,425,768	185.9844	0	54,519	0	11,218		11,218	(43,301)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/11/2025 Strike @ 187.27 BXIIG$164	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/11/2025	8,827	1,653,034	187.27	0	32,042	0	5,517		5,517	(26,525)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2025 Strike @ 182.1254 BXIIG$101	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2022	04/14/2025	1,335	243,066	182.1254	11,331	0	0	2,540		2,540	(4,884)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2026 Strike @ 180.4727 BXIIG$125	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/13/2023	04/14/2026	5,286	954,042	180.4727	43,031	0	0	25,362		25,362	(15,815)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/14/2027 Strike @ 185.9844 BXIIG$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/14/2027	49,314	9,171,568	185.9844	0	328,429	0	189,523		189,523	(138,906)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/16/2027 Strike @ 186.85 BXIIG$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/18/2024	04/16/2027	1,397	260,964	186.85	0	7,304	0	4,998		4,998	(2,306)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/18/2025 Strike @ 184.71 BXIIG$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/18/2024	04/18/2025	6,206	1,146,340	184.71	0	22,094	0	7,472		7,472	(14,622)	0	0	0	0		0/0

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BARCLAYS CUSTOM 4/2/2027 Strike @ 188.47 BXIIG$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/04/2024	04/02/2027	863	162,570	188.47	0	5,253	0	2,657		2,657	(2,596)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/23/2027 Strike @ 183.82 BXIIG$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/25/2024	04/23/2027	805	147,920	183.82	0	5,279	0	3,709		3,709	(1,570)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/25/2025 Strike @ 183.78 BXIIG$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/25/2024	04/25/2025	9,188	1,688,506	183.78	0	38,129	0	13,475		13,475	(24,654)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/30/2027 Strike @ 183.77 BXIIG$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/02/2024	04/30/2027	821	150,787	183.77	0	6,236	0	3,812		3,812	(2,424)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/4/2025 Strike @ 188.86 BXIIG$162	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/04/2024	04/04/2025	15,543	2,935,506	188.86	0	52,536	0	5,785		5,785	(46,752)	0	0	0	0		0/0
BARCLAYS CUSTOM 4/9/2027 Strike @ 187.13 BXIIG$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/11/2024	04/09/2027	234	43,710	187.13	0	1,446	0	812		812	(634)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/13/2025 Strike @ 185.1249 BXIIG$174	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2024	05/13/2025	8,584	1,589,071	185.1249	0	35,754	0	10,935		10,935	(24,819)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/13/2027 Strike @ 185.1249 BXIIG$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/13/2024	05/13/2027	15,757	2,916,987	185.1249	0	105,012	0	66,319		66,319	(38,693)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2025 Strike @ 180.3543 BXIIG$103	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/12/2022	05/14/2025	3,215	579,913	180.3543	26,913	0	0	9,712		9,712	(12,015)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2026 Strike @ 182.9355 BXIIG$127	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/11/2023	05/14/2026	4,723	864,035	182.9355	39,297	0	0	18,451		18,451	(13,158)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/14/2027 Strike @ 183.9324 BXIIG$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/16/2024	05/14/2027	786	144,565	183.9324	0	5,785	0	3,637		3,637	(2,148)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/16/2025 Strike @ 185.1577 BXIIG$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/16/2024	05/16/2025	14,024	2,596,609	185.1577	0	61,003	0	18,122		18,122	(42,881)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/2/2025 Strike @ 183.84 BXIIG$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/02/2024	05/02/2025	11,120	2,044,314	183.84	0	57,936	0	17,398		17,398	(40,538)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/28/2027 Strike @ 185.5403 BXIIG$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/30/2024	05/28/2027	206	38,182	185.5403	0	1,210	0	846		846	(364)	0	0	0	0		0/0
BARCLAYS CUSTOM 5/30/2025 Strike @ 185.3205 BXIIG$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/30/2024	05/30/2025	6,963	1,290,383	185.3205	0	24,162	0	9,272		9,272	(14,889)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/11/2027 Strike @ 185.0081 BXIIG$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2024	06/11/2027	182	33,721	185.0081	0	1,274	0	788		788	(486)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/12/2026 Strike @ 186.1389 BXIIG$129	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2023	06/12/2026	9,067	1,687,785	186.1389	75,622	0	0	26,601		26,601	(22,596)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 174.8713 BXIIG$105	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2022	06/13/2025	909	158,881	174.8713	7,259	0	0	5,923		5,923	(3,439)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/13/2025 Strike @ 184.8576 BXIIG$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/13/2024	06/13/2025	6,434	1,189,451	184.8576	0	29,405	0	9,933		9,933	(19,473)	0	0	0	0		0/0

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BARCLAYS CUSTOM 6/13/2025 Strike @ 185.0394 BXIIG$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	16,309	3,017,891	185.0394	0	67,847	0	24,356		24,356	(43,491)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/14/2027 Strike @ 185.0394 BXIIG$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/14/2027	4,593	849,929	185.0394	0	30,775	0	19,832		19,832	(10,943)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/20/2025 Strike @ 185.2313 BXIIG$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/20/2024	06/20/2025	6,144	1,137,991	185.2313	0	28,691	0	9,065		9,065	(19,625)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/25/2027 Strike @ 185.446 BXIIG$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/27/2024	06/25/2027	253	46,853	185.446	0	1,872	0	1,064		1,064	(809)	0	0	0	0		0/0
BARCLAYS CUSTOM 6/27/2025 Strike @ 185.5807 BXIIG$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/27/2024	06/27/2025	5,166	958,779	185.5807	0	22,422	0	7,380		7,380	(15,042)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/11/2025 Strike @ 186.0299 BXIIG$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/11/2025	10,659	1,982,922	186.0299	0	59,585	0	14,804		14,804	(44,780)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/11/2025 Strike @ 187.9081 BXIIG$189	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/11/2025	16,010	3,008,486	187.9081	0	74,288	0	15,686		15,686	(58,602)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2025 Strike @ 176.842 BXIIG$107	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2022	07/14/2025	1,324	234,162	176.842	10,818	0	0	7,087		7,087	(4,903)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/14/2026 Strike @ 183.9201 BXIIG$131	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/13/2023	07/14/2026	6,116	1,124,798	183.9201	50,271	0	0	23,164		23,164	(16,205)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/23/2027 Strike @ 186.316897 BXIIG$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/25/2024	07/23/2027	771	143,566	186.316897	0	5,255	0	2,519		2,519	(2,737)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/25/2025 Strike @ 185.922264 BXIIG$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/25/2024	07/25/2025	3,217	598,151	185.922264	0	12,515	0	4,404		4,404	(8,111)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/9/2027 Strike @ 186.5889 BXIIG$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/09/2027	338	62,987	186.5889	0	2,812	0	1,311		1,311	(1,501)	0	0	0	0		0/0
BARCLAYS CUSTOM 7/9/2027 Strike @ 187.9081 BXIIG$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/11/2024	07/09/2027	8,050	1,512,609	187.9081	0	62,466	0	28,111		28,111	(34,355)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/1/2025 Strike @ 184.7996 BXIIG$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	3,144	581,025	184.7996	0	10,313	0	5,810		5,810	(4,502)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2025 Strike @ 184.1821 BXIIG$196	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/13/2024	08/13/2025	25,342	4,667,633	184.1821	0	116,224	0	48,928		48,928	(67,296)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2027 Strike @ 183.5969 BXIIG$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2024	08/13/2027	440	80,867	183.5969	0	3,519	0	1,810		1,810	(1,709)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/13/2027 Strike @ 184.1821 BXIIG$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/13/2024	08/13/2027	6,119	1,126,984	184.1821	0	47,108	0	24,018		24,018	(23,090)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2025 Strike @ 179.8505 BXIIG$109	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2022	08/14/2025	2,118	380,997	179.8505	17,562	0	0	8,218		8,218	(7,384)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/14/2026 Strike @ 181.0262 BXIIG$133	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/11/2023	08/14/2026	1,999	361,904	181.0262	13,035	0	0	10,130		10,130	(5,619)	0	0	0	0		0/0

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BARCLAYS CUSTOM 8/15/2025 Strike @ 183.7467 BXIIG$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/15/2024	08/15/2025	3,259	598,739	183.7467	0	15,804	0	6,775		6,775	(9,029)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/27/2027 Strike @ 184.6588 BXIIG$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/29/2024	08/27/2027	219	40,357	184.6588	0	1,687	0	825		825	(862)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/29/2025 Strike @ 184.3922 BXIIG$200	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/29/2024	08/29/2025	5,453	1,005,459	184.3922	0	25,519	0	10,447		10,447	(15,073)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/6/2027 Strike @ 184.2788 BXIIG$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/08/2024	08/06/2027	746	137,459	184.2788	0	5,386	0	2,897		2,897	(2,488)	0	0	0	0		0/0
BARCLAYS CUSTOM 8/8/2025 Strike @ 185.1227 BXIIG$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/08/2024	08/08/2025	3,571	661,108	185.1227	0	13,428	0	5,862		5,862	(7,566)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/10/2027 Strike @ 184.2625 BXIIG$203	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/10/2027	39	7,113	184.2625	0	314	0	152		152	(162)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/10/2027 Strike @ 184.9974 BXIIG$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/10/2027	8,739	1,616,727	184.9974	0	68,253	0	32,598		32,598	(35,655)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 175.6312 BXIIG$111	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2022	09/12/2025	288	50,540	175.6312	2,285	0	0	1,857		1,857	(1,026)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 184.2472 BXIIG$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/12/2025	3,337	614,741	184.2472	0	16,649	0	6,840		6,840	(9,809)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/12/2025 Strike @ 184.9974 BXIIG$204	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/12/2024	09/12/2025	31,078	5,749,362	184.9974	0	143,581	0	57,033		57,033	(86,548)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/14/2026 Strike @ 181.0932 BXIIG$135	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2023	09/14/2026	10,558	1,911,942	181.0932	68,837	0	0	54,291		54,291	(29,273)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/24/2027 Strike @ 185.2335 BXIIG$207	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/27/2024	09/24/2027	70	13,013	185.2335	0	564	0	259		259	(305)	0	0	0	0		0/0
BARCLAYS CUSTOM 9/26/2025 Strike @ 185.5293 BXIIG$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/27/2024	09/26/2025	4,486	832,253	185.5293	0	21,173	0	7,857		7,857	(13,316)	0	0	0	0		0/0
NASDAQ NIGHT OWL 11/26/2025 Strike @ 20082.85 NIGHT$001	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2024	11/26/2025	1	19,280	20083	0	1,186	0	1,000		1,000	(187)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/11/2025 Strike @ 20927.98 NIGHT$003	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/12/2024	12/11/2025	3	68,434	20928	0	3,741	0	2,441		2,441	(1,299)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/17/2025 Strike @ 21179.17 NIGHT$004	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/18/2024	12/17/2025	18	383,131	21179	0	15,248	0	12,251		12,251	(2,997)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/26/2025 Strike @ 20511.788 NIGHT$005	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/27/2024	12/26/2025	12	247,577	20512	0	13,407	0	11,013		11,013	(2,394)	0	0	0	0		0/0
NASDAQ NIGHT OWL 12/3/2025 Strike @ 20139.54 NIGHT$002	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/04/2024	12/03/2025	1	18,327	20140	0	1,302	0	935		935	(367)	0	0	0	0		0/0
RUSSELL 2000 1/14/2025 Strike @ 1950.964 4642LS$164	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	6,107	11,914,966	1950.964	0	620,291	0	1,172,378		1,172,378	552,086	0	0	0	0		0/0

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RUSSELL 2000 1/17/2025 Strike @ 1932.23 4642L$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	337	650,563	1932.23	0	40,403	0	78,515		78,515	38,112	0	0	0	0		0/0
RUSSELL 2000 1/24/2025 Strike @ 1958.97 4642L$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	365	714,593	1958.97	0	37,845	0	108,426		108,426	70,581	0	0	0	0		0/0
RUSSELL 2000 1/31/2025 Strike @ 1978.18 4642L$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	363	717,387	1978.18	0	36,833	0	109,378		109,378	72,545	0	0	0	0		0/0
RUSSELL 2000 10/14/2025 Strike @ 2248.639 4642L$231	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	2,350	5,284,886	2248.639	0	316,851	0	226,968		226,968	(89,883)	0	0	0	0		0/0
RUSSELL 2000 10/17/2025 Strike @ 2231.11 4642L$232	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	46	102,899	2231.11	0	5,542	0	4,615		4,615	(927)	0	0	0	0		0/0
RUSSELL 2000 10/2/2025 Strike @ 2222.89 4642L$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	279	620,431	2222.89	0	36,284	0	30,433		30,433	(5,851)	0	0	0	0		0/0
RUSSELL 2000 10/23/2025 Strike @ 2232.7 4642L$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	49	108,398	2232.7	0	5,701	0	5,236		5,236	(465)	0	0	0	0		0/0
RUSSELL 2000 10/30/2025 Strike @ 2245.86 4642L$234	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	87	194,694	2245.86	0	12,160	0	9,071		9,071	(3,089)	0	0	0	0		0/0
RUSSELL 2000 10/9/2025 Strike @ 2192.87 4642L$230	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	74	162,141	2192.87	0	8,858	0	10,728		10,728	1,870	0	0	0	0		0/0
RUSSELL 2000 11/13/2025 Strike @ 2367.29 4642L$235	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	40	94,644	2367.29	0	4,808	0	3,144		3,144	(1,664)	0	0	0	0		0/0
RUSSELL 2000 11/14/2025 Strike @ 2336.939 4642L$236	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	11/14/2024	11/14/2025	2,419	5,653,850	2336.939	0	343,546	0	158,453		158,453	(185,093)	0	0	0	0		0/0
RUSSELL 2000 11/26/2025 Strike @ 2425.29 4642L$237	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	76	184,734	2425.29	0	19,180	0	4,824		4,824	(14,356)	0	0	0	0		0/0
RUSSELL 2000 12/10/2025 Strike @ 2392.84 4642L$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	94	225,142	2392.84	0	11,777	0	5,575		5,575	(6,202)	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2346.9 4642L$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,634	6,182,486	2346.9	0	383,345	0	191,660		191,660	(191,685)	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2370.03 4642L$240	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	45	105,964	2370.03	0	5,897	0	2,876		2,876	(3,021)	0	0	0	0		0/0
RUSSELL 2000 12/17/2025 Strike @ 2338.46 4642L$242	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	12/18/2024	12/17/2025	32	75,018	2338.46	0	4,111	0	2,505		2,505	(1,606)	0	0	0	0		0/0
RUSSELL 2000 12/19/2025 Strike @ 2231.51 4642L$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	42	93,099	2231.51	0	6,636	0	5,438		5,438	(1,198)	0	0	0	0		0/0
RUSSELL 2000 12/26/2025 Strike @ 2264.30188 4642L$244	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	85	191,379	2264.301881	0	10,469	0	9,884		9,884	(586)	0	0	0	0		0/0
RUSSELL 2000 12/3/2025 Strike @ 2420.27 4642L$238	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	43	104,798	2420.27	0	6,091	0	1,939		1,939	(4,152)	0	0	0	0		0/0

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RUSSELL 2000 2/14/2025 Strike @ 1975.34 4642L$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	87	171,993	1975.34	0	14,381	0	23,999		23,999	9,618	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2012.102 4642L$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	11,946	24,036,188	2012.102	0	1,433,497	0	1,785,728		1,785,728	352,231	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2002.6 4642L$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	56	111,625	2002.6	0	6,689	0	9,429		9,429	2,740	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2003.12 4642L$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	65	129,582	2003.12	0	7,399	0	19,469		19,469	12,070	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2033.72 4642L$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	123	249,904	2033.72	0	15,216	0	19,397		19,397	4,181	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2047.69 4642L$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	242	496,544	2047.69	0	33,949	0	31,522		31,522	(2,427)	0	0	0	0		0/0
RUSSELL 2000 2/7/2025 Strike @ 1959.46 4642L$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	425	833,398	1959.46	0	48,279	0	85,506		85,506	37,227	0	0	0	0		0/0
RUSSELL 2000 3/13/2025 Strike @ 2066.64 4642L$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	254	525,609	2066.64	0	28,390	0	59,250		59,250	30,860	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2031.175 4642L$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	9,659	19,619,871	2031.175	0	1,060,862	0	1,431,263		1,431,263	370,402	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2062.01 4642L$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	515	1,062,554	2062.01	0	50,431	0	62,914		62,914	12,483	0	0	0	0		0/0
RUSSELL 2000 3/21/2025 Strike @ 2037.34 4642L$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	402	819,989	2037.34	0	66,409	0	61,094		61,094	(5,315)	0	0	0	0		0/0
RUSSELL 2000 3/27/2025 Strike @ 2072.88 4642L$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	623	1,291,280	2072.88	0	53,225	0	79,111		79,111	25,886	0	0	0	0		0/0
RUSSELL 2000 3/6/2025 Strike @ 2066.02 4642L$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	215	443,760	2066.02	0	23,626	0	23,055		23,055	(572)	0	0	0	0		0/0
RUSSELL 2000 3/7/2025 Strike @ 2069.2 4642L$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	44	90,010	2069.2	0	5,179	0	9,643		9,643	4,463	0	0	0	0		0/0
RUSSELL 2000 4/10/2025 Strike @ 2078.39 4642L$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	187	389,282	2078.39	0	12,108	0	37,353		37,353	25,245	0	0	0	0		0/0
RUSSELL 2000 4/11/2025 Strike @ 2050.48 4642L$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	48	98,751	2050.48	0	5,321	0	7,220		7,220	1,899	0	0	0	0		0/0
RUSSELL 2000 4/14/2025 Strike @ 2003.174 4642L$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	7,886	15,796,249	2003.174	0	623,428	0	1,656,034		1,656,034	1,032,606	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 1949.45 4642L$189	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	85	166,658	1949.45	0	8,782	0	22,068		22,068	13,286	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 1979.73 4642L$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	160	317,054	1979.73	0	14,193	0	35,701		35,701	21,508	0	0	0	0		0/0

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RUSSELL 2000 4/2/2025 Strike @ 2110.59 4642L$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	195	411,861	2110.59	0	17,375	0	31,828		31,828	14,453	0	0	0	0		0/0
RUSSELL 2000 4/24/2025 Strike @ 1972.34 4642L$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	165	324,529	1972.34	0	21,390	0	39,829		39,829	18,439	0	0	0	0		0/0
RUSSELL 2000 4/25/2025 Strike @ 1988.77 4642L$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	04/26/2024	04/25/2025	85	169,523	1988.77	0	10,967	0	19,738		19,738	8,771	0	0	0	0		0/0
RUSSELL 2000 4/4/2025 Strike @ 2066 4642L$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	144	298,289	2066	0	18,229	0	16,097		16,097	(2,132)	0	0	0	0		0/0
RUSSELL 2000 5/1/2025 Strike @ 1980.11 4642L$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	114	224,881	1980.11	0	10,112	0	26,193		26,193	16,081	0	0	0	0		0/0
RUSSELL 2000 5/14/2025 Strike @ 2085.694 4642L$196	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	1,980	4,130,613	2085.694	0	200,591	0	260,933		260,933	60,342	0	0	0	0		0/0
RUSSELL 2000 5/15/2025 Strike @ 2073.75 4642L$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	58	119,469	2073.75	0	7,921	0	8,493		8,493	572	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2095.28 4642L$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	55	116,120	2095.28	0	6,428	0	7,574		7,574	1,146	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2099.37 4642L$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	91	191,442	2099.37	0	10,385	0	11,989		11,989	1,605	0	0	0	0		0/0
RUSSELL 2000 5/2/2025 Strike @ 1975.64 4642L$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	7	13,039	1975.64	0	1,030	0	1,455		1,455	426	0	0	0	0		0/0
RUSSELL 2000 5/23/2025 Strike @ 2073.24 4642L$200	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	86	179,169	2073.24	0	8,619	0	13,887		13,887	5,268	0	0	0	0		0/0
RUSSELL 2000 5/29/2025 Strike @ 2066.85 4642L$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	31	63,473	2066.85	0	3,104	0	5,323		5,323	2,220	0	0	0	0		0/0
RUSSELL 2000 5/30/2025 Strike @ 2043.83 4642L$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	05/31/2024	05/30/2025	65	132,931	2043.83	0	7,563	0	12,620		12,620	5,057	0	0	0	0		0/0
RUSSELL 2000 5/8/2025 Strike @ 2063.34 4642L$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	299	617,764	2063.34	0	34,051	0	42,680		42,680	8,629	0	0	0	0		0/0
RUSSELL 2000 5/9/2025 Strike @ 2061.51 4642L$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	152	312,690	2061.51	0	17,318	0	21,825		21,825	4,507	0	0	0	0		0/0
RUSSELL 2000 6/12/2025 Strike @ 2033.34 4642L$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/12/2025	68	138,511	2033.34	0	5,650	0	16,658		16,658	11,008	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2006.159 4642L$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	3,252	6,523,387	2006.159	0	373,513	0	746,151		746,151	372,638	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2040.39 4642L$207	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	95	193,490	2040.39	0	7,822	0	18,694		18,694	10,872	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2021.02 4642L$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/21/2024	06/20/2025	65	131,669	2021.02	0	7,282	0	14,504		14,504	7,223	0	0	0	0		0/0

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RUSSELL 2000 6/20/2025 Strike @ 2024.3 4642LS208	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/20/2024	06/20/2025	204	412,937	2024.3	0	23,459	0	44,089		44,089	20,630	0	0	0	0		0/0
RUSSELL 2000 6/25/2025 Strike @ 2026.43 4642LS210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	104	211,580	2026.43	0	11,373	0	24,233		24,233	12,860	0	0	0	0		0/0
RUSSELL 2000 6/5/2025 Strike @ 2064.14 4642LS203	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	28	57,837	2064.14	0	2,858	0	4,232		4,232	1,374	0	0	0	0		0/0
RUSSELL 2000 6/6/2025 Strike @ 2053.87 4642LS204	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	34	69,832	2053.87	0	2,937	0	7,682		7,682	4,745	0	0	0	0		0/0
RUSSELL 2000 7/10/2025 Strike @ 2032.51 4642LS212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	232	471,156	2032.51	0	27,875	0	48,994		48,994	21,119	0	0	0	0		0/0
RUSSELL 2000 7/11/2025 Strike @ 2048.63 4642LS213	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/12/2024	07/11/2025	44	90,795	2048.63	0	5,675	0	8,816		8,816	3,142	0	0	0	0		0/0
RUSSELL 2000 7/14/2025 Strike @ 2148.267 4642LS214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	3,037	6,525,232	2148.267	0	375,160	0	346,866		346,866	(28,295)	0	0	0	0		0/0
RUSSELL 2000 7/17/2025 Strike @ 2182.73 4642LS215	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/17/2024	07/17/2025	53	116,274	2182.73	0	7,877	0	4,967		4,967	(2,910)	0	0	0	0		0/0
RUSSELL 2000 7/18/2025 Strike @ 2198.29 4642LS216	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/19/2024	07/18/2025	5	10,882	2198.29	0	641	0	403		403	(238)	0	0	0	0		0/0
RUSSELL 2000 7/25/2025 Strike @ 2220.55 4642LS217	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	56	125,239	2220.55	0	6,822	0	7,539		7,539	718	0	0	0	0		0/0
RUSSELL 2000 7/3/2025 Strike @ 2021.91 4642LS211	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	94	189,514	2021.91	0	9,804	0	20,016		20,016	10,212	0	0	0	0		0/0
RUSSELL 2000 8/1/2025 Strike @ 2195.35 4642LS218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	67	147,462	2195.35	0	5,748	0	6,101		6,101	354	0	0	0	0		0/0
RUSSELL 2000 8/14/2025 Strike @ 2084.32 4642LS221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	2,405	5,013,332	2084.32	0	306,654	0	452,100		452,100	145,446	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2057.72 4642LS220	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/15/2025	97	199,249	2057.72	0	11,924	0	20,518		20,518	8,594	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2114.84 4642LS222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	103	218,273	2114.84	0	15,011	0	16,948		16,948	1,937	0	0	0	0		0/0
RUSSELL 2000 8/21/2025 Strike @ 2141.92 4642LS223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	08/21/2024	08/21/2025	12	26,110	2141.92	0	1,830	0	1,701		1,701	(130)	0	0	0	0		0/0
RUSSELL 2000 8/28/2025 Strike @ 2199.82 4642LS224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	104	229,529	2199.82	0	13,586	0	10,853		10,853	(2,733)	0	0	0	0		0/0
RUSSELL 2000 8/7/2025 Strike @ 2120.44 4642LS219	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	77	163,189	2120.44	0	6,028	0	15,312		15,312	9,284	0	0	0	0		0/0
RUSSELL 2000 9/11/2025 Strike @ 2099.65 4642LS226	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	52	108,888	2099.65	0	6,815	0	10,178		10,178	3,363	0	0	0	0		0/0

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RUSSELL 2000 9/12/2025 Strike @ 2182.49 4642L$227	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	3,015	6,579,574	2182.49	0	388,173	0	354,754		354,754	(33,420)	0	0	0	0		0/0
RUSSELL 2000 9/25/2025 Strike @ 2221.79 4642L$228	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	163	362,618	2221.79	0	16,284	0	16,681		16,681	397	0	0	0	0		0/0
RUSSELL 2000 9/4/2025 Strike @ 2210.16 4642L$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	65	143,307	2210.16	0	5,445	0	6,295		6,295	850	0	0	0	0		0/0
S&P 500 1/14/2025 Strike @ 4783.83 7846L$249	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	45,841	219,294,881	4783.83	0	16,941,207	0	50,635,313		50,635,313	33,694,106	0	0	0	0		0/0
S&P 500 1/17/2025 Strike @ 4768.7 7846L$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	8,290	39,533,334	4768.7	0	3,631,094	0	9,317,534		9,317,534	5,686,440	0	0	0	0		0/0
S&P 500 1/24/2025 Strike @ 4855.01 7846L$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	8,952	43,462,050	4855.01	0	3,337,840	0	9,326,342		9,326,342	5,988,501	0	0	0	0		0/0
S&P 500 1/31/2025 Strike @ 4898.58 7846L$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	11,929	58,436,630	4898.58	0	4,408,659	0	11,975,865		11,975,865	7,567,206	0	0	0	0		0/0
S&P 500 10/10/2025 Strike @ 5785.99 7846L$336	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/11/2024	10/10/2025	1,473	8,525,193	5785.99	0	742,633	0	713,933		713,933	(28,700)	0	0	0	0		0/0
S&P 500 10/14/2025 Strike @ 5859.85 7846L$337	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	3,943	23,107,498	5859.85	0	2,079,676	0	1,718,410		1,718,410	(361,266)	0	0	0	0		0/0
S&P 500 10/16/2025 Strike @ 5819.02 7846L$338	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/16/2024	10/16/2025	2,076	12,081,740	5819.02	0	1,059,324	0	970,817		970,817	(88,507)	0	0	0	0		0/0
S&P 500 10/17/2025 Strike @ 5843.91 7846L$340	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	1,439	8,410,146	5843.91	0	666,317	0	649,105		649,105	(17,212)	0	0	0	0		0/0
S&P 500 10/2/2025 Strike @ 5739.39 7846L$333	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	1,846	10,593,422	5739.39	0	830,583	0	939,022		939,022	108,439	0	0	0	0		0/0
S&P 500 10/23/2025 Strike @ 5852.16 7846L$341	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	1,929	11,291,392	5852.16	0	841,274	0	871,019		871,019	29,745	0	0	0	0		0/0
S&P 500 10/24/2025 Strike @ 5813.53 7846L$342	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/25/2024	10/24/2025	1,442	8,382,587	5813.53	0	706,752	0	692,355		692,355	(14,397)	0	0	0	0		0/0
S&P 500 10/3/2025 Strike @ 5706.78 7846L$334	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/04/2024	10/03/2025	1,051	5,997,655	5706.78	0	532,211	0	561,703		561,703	29,492	0	0	0	0		0/0
S&P 500 10/30/2025 Strike @ 5827.95 7846L$343	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	2,118	12,345,113	5827.95	0	1,056,249	0	1,008,370		1,008,370	(47,879)	0	0	0	0		0/0
S&P 500 10/31/2025 Strike @ 5746.99 7846L$344	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	707	4,060,996	5746.99	0	307,772	0	377,628		377,628	69,856	0	0	0	0		0/0
S&P 500 10/9/2025 Strike @ 5712.97 7846L$335	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	1,033	5,904,012	5712.97	0	544,715	0	553,562		553,562	8,846	0	0	0	0		0/0
S&P 500 11/13/2025 Strike @ 5984.19 7846L$347	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	1,054	6,310,269	5984.19	0	537,790	0	406,787		406,787	(131,003)	0	0	0	0		0/0

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S&P 500 11/14/2025 Strike @ 5949.17 7846L$348	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	17,018	101,245,890	5949.17	0	8,099,611	0	6,950,977		6,950,977	(1,148,633)	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 5975.92 7846L$349	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/15/2024	11/14/2025	1,154	6,895,256	5975.92	0	497,374	0	452,436		452,436	(44,938)	0	0	0	0		0/0
S&P 500 11/20/2025 Strike @ 5894.55 7846L$351	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/20/2024	11/20/2025	1,621	9,555,832	5894.55	0	805,718	0	731,350		731,350	(74,368)	0	0	0	0		0/0
S&P 500 11/21/2025 Strike @ 5934.67 7846L$352	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	817	4,846,726	5934.67	0	423,204	0	346,263		346,263	(76,941)	0	0	0	0		0/0
S&P 500 11/26/2025 Strike @ 5988.91 7846L$353	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	1,409	8,437,416	5988.91	0	712,228	0	554,642		554,642	(157,586)	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 5802.51 7846L$345	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/07/2024	11/07/2025	2,948	17,105,799	5802.51	0	1,776,553	0	1,479,597		1,479,597	(296,957)	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 5963.4 7846L$346	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/08/2024	11/07/2025	350	2,087,011	5963.4	0	182,383	0	137,713		137,713	(44,670)	0	0	0	0		0/0
S&P 500 12/10/2025 Strike @ 6056.85 7846L$356	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	1,709	10,352,005	6056.85	0	898,666	0	621,537		621,537	(277,129)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6051.09 7846L$359	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,507	15,167,057	6051.09	0	1,274,828	0	925,288		925,288	(349,540)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6051.09 7846L$358	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	27,040	163,622,200	6051.09	0	13,751,773	0	9,982,027		9,982,027	(3,769,746)	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6063.19 7846L$357	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	887	5,378,353	6063.19	0	444,102	0	320,880		320,880	(123,222)	0	0	0	0		0/0
S&P 500 12/17/2025 Strike @ 6056.07 7846L$360	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	12/18/2024	12/17/2025	1,432	8,673,201	6056.07	0	688,177	0	529,305		529,305	(158,872)	0	0	0	0		0/0
S&P 500 12/19/2025 Strike @ 5870.07 7846L$361	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	792	4,651,737	5870.07	0	457,672	0	390,544		390,544	(67,128)	0	0	0	0		0/0
S&P 500 12/26/2025 Strike @ 5981.86232 7846L$362	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	1,979	11,836,790	5981.862319	0	964,319	0	841,217		841,217	(123,102)	0	0	0	0		0/0
S&P 500 12/3/2025 Strike @ 6028.62 7846L$354	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	1,927	11,616,729	6028.62	0	1,031,717	0	719,412		719,412	(312,305)	0	0	0	0		0/0
S&P 500 12/5/2025 Strike @ 6078.01 7846L$355	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2024	12/05/2025	691	4,200,087	6078.01	0	349,336	0	240,058		240,058	(109,279)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 4976.32 7846L$258	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	4,911	24,439,703	4976.32	0	2,243,371	0	4,607,974		4,607,974	2,364,603	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 4989.84 7846L$257	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/14/2024	02/14/2025	4,601	22,958,204	4989.84	0	1,647,234	0	4,257,398		4,257,398	2,610,163	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5000.62 7846L$256	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	16,318	81,598,367	5000.62	0	6,739,191	0	14,933,570		14,933,570	8,194,379	0	0	0	0		0/0

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S&P 500 2/21/2025 Strike @ 4977.62 7846L$259	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	4,062	20,219,441	4977.62	0	1,677,635	0	3,820,837		3,820,837	2,143,202	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5003.04 7846L$260	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	2,852	14,268,670	5003.04	0	1,286,449	0	2,611,990		2,611,990	1,325,541	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5079.75 7846L$271	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	2,789	14,167,118	5079.75	0	1,268,968	0	2,364,407		2,364,407	1,095,440	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5081.03 7846L$261	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	4,912	24,957,918	5081.03	0	1,989,701	0	4,160,135		4,160,135	2,170,433	0	0	0	0		0/0
S&P 500 2/7/2025 Strike @ 4965.42 7846L$255	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	7,924	39,346,286	4965.42	0	3,190,096	0	7,481,602		7,481,602	4,291,506	0	0	0	0		0/0
S&P 500 3/13/2025 Strike @ 5139.99 7846L$266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	5,110	26,265,349	5139.99	0	2,189,936	0	4,094,639		4,094,639	1,904,702	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5150.48 7846L$267	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	19,218	98,979,555	5150.48	0	7,873,340	0	15,215,415		15,215,415	7,342,075	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5158.5 7846L$268	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	4,267	22,012,145	5158.5	0	1,573,106	0	3,346,405		3,346,405	1,773,299	0	0	0	0		0/0
S&P 500 3/21/2025 Strike @ 5171.02 7846L$269	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	4,507	23,305,167	5171.02	0	2,244,426	0	3,511,147		3,511,147	1,266,721	0	0	0	0		0/0
S&P 500 3/27/2025 Strike @ 5219.84 7846L$270	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	5,737	29,948,310	5219.84	0	2,106,748	0	4,245,295		4,245,295	2,138,547	0	0	0	0		0/0
S&P 500 3/6/2025 Strike @ 5103.8 7846L$264	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	7,435	37,947,825	5103.8	0	3,005,840	0	6,171,135		6,171,135	3,165,296	0	0	0	0		0/0
S&P 500 3/7/2025 Strike @ 5121.84 7846L$265	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	3,076	15,754,780	5121.84	0	1,257,165	0	2,500,408		2,500,408	1,243,244	0	0	0	0		0/0
S&P 500 4/10/2025 Strike @ 5205.43 7846L$274	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	4,167	21,691,756	5205.43	0	1,623,021	0	3,202,907		3,202,907	1,579,887	0	0	0	0		0/0
S&P 500 4/11/2025 Strike @ 5179.89 7846L$275	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	2,002	10,368,430	5179.89	0	874,730	0	1,588,405		1,588,405	713,675	0	0	0	0		0/0
S&P 500 4/14/2025 Strike @ 5123.41 7846L$276	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	17,730	90,838,674	5123.41	0	7,420,092	0	15,057,397		15,057,397	7,637,305	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5023.06 7846L$278	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	3,022	15,178,331	5023.06	0	1,167,397	0	2,858,726		2,858,726	1,691,329	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5062.59 7846L$277	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	3,621	18,329,816	5062.59	0	1,602,117	0	3,292,283		3,292,283	1,690,166	0	0	0	0		0/0
S&P 500 4/2/2025 Strike @ 5242.91 7846L$272	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	3,754	19,683,719	5242.91	0	1,497,125	0	2,718,935		2,718,935	1,221,810	0	0	0	0		0/0
S&P 500 4/24/2025 Strike @ 5019.84 7846L$279	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	4,295	21,558,205	5019.84	0	2,039,935	0	4,093,280		4,093,280	2,053,345	0	0	0	0		0/0

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S&P 500 4/25/2025 Strike @ 5055.89 7846L$280	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	04/26/2024	04/25/2025	2,342	11,842,816	5055.89	0	1,116,554	0	2,161,656		2,161,656	1,045,102	0	0	0	0		0/0
S&P 500 4/4/2025 Strike @ 5196 7846L$273	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	4,617	23,991,075	5196	0	2,133,479	0	3,560,884		3,560,884	1,427,405	0	0	0	0		0/0
S&P 500 5/1/2025 Strike @ 5057.48 7846L$283	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	5,463	27,629,013	5057.48	0	2,178,485	0	5,058,300		5,058,300	2,879,815	0	0	0	0		0/0
S&P 500 5/14/2025 Strike @ 5246.68 7846L$287	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	5,706	29,936,087	5246.68	0	2,496,370	0	4,378,836		4,378,836	1,882,466	0	0	0	0		0/0
S&P 500 5/15/2025 Strike @ 5239.6 7846L$288	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	3,014	15,793,464	5239.6	0	1,436,682	0	2,330,279		2,330,279	893,597	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5280.55 7846L$289	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	1,267	6,690,985	5280.55	0	562,846	0	935,758		935,758	372,912	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5313.19 7846L$290	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	3,109	16,517,326	5313.19	0	1,371,514	0	2,206,460		2,206,460	834,947	0	0	0	0		0/0
S&P 500 5/2/2025 Strike @ 5034.08 7846L$284	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	1,510	7,602,065	5034.08	0	747,509	0	1,433,987		1,433,987	686,478	0	0	0	0		0/0
S&P 500 5/23/2025 Strike @ 5292.36 7846L$291	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	1,568	8,296,568	5292.36	0	700,661	0	1,154,252		1,154,252	453,590	0	0	0	0		0/0
S&P 500 5/29/2025 Strike @ 5304.87 7846L$292	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	2,237	11,866,305	5304.87	0	951,430	0	1,630,483		1,630,483	679,053	0	0	0	0		0/0
S&P 500 5/30/2025 Strike @ 5264.98 7846L$293	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	05/31/2024	05/30/2025	1,594	8,391,325	5264.98	0	650,753	0	1,222,109		1,222,109	571,355	0	0	0	0		0/0
S&P 500 5/8/2025 Strike @ 5164.69 7846L$285	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	4,343	22,430,455	5164.69	0	1,963,836	0	3,632,877		3,632,877	1,669,041	0	0	0	0		0/0
S&P 500 5/9/2025 Strike @ 5188.34 7846L$286	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	1,165	6,042,652	5188.34	0	529,490	0	949,257		949,257	419,768	0	0	0	0		0/0
S&P 500 6/12/2025 Strike @ 5368.97 7846L$296	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	1,987	10,669,056	5368.97	0	792,425	0	1,370,852		1,370,852	578,427	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5426.93 7846L$298	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	1,636	8,878,783	5426.93	0	731,613	0	1,048,939		1,048,939	317,326	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5431.6 7846L$297	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	5,120	27,810,444	5431.6	0	2,302,651	0	3,263,089		3,263,089	960,438	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5469.18 7846L$300	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/21/2024	06/20/2025	929	5,082,892	5469.18	0	420,744	0	569,871		569,871	149,127	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5476.44 7846L$299	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/20/2024	06/20/2025	2,420	13,253,368	5476.44	0	1,104,883	0	1,469,338		1,469,338	364,455	0	0	0	0		0/0
S&P 500 6/25/2025 Strike @ 5457.15 7846L$301	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	2,744	14,972,892	5457.15	0	1,289,411	0	1,720,248		1,720,248	430,836	0	0	0	0		0/0

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S&P 500 6/5/2025 Strike @ 5286.24 7846L$294	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	2,451	12,953,931	5286.24	0	1,191,580	0	1,848,855		1,848,855	657,275	0	0	0	0		0/0
S&P 500 6/6/2025 Strike @ 5348.49 7846L$295	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	1,409	7,535,060	5348.49	0	629,743	0	987,443		987,443	357,700	0	0	0	0		0/0
S&P 500 7/10/2025 Strike @ 5568.1 7846L$305	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	3,635	20,238,150	5568.1	0	1,797,412	0	2,007,750		2,007,750	210,338	0	0	0	0		0/0
S&P 500 7/11/2025 Strike @ 5605.46 7846L$306	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/12/2024	07/11/2025	1,007	5,645,707	5605.46	0	490,497	0	528,911		528,911	38,415	0	0	0	0		0/0
S&P 500 7/14/2025 Strike @ 5615.35 7846L$307	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	5,014	28,152,670	5615.35	0	2,303,590	0	2,603,607		2,603,607	300,017	0	0	0	0		0/0
S&P 500 7/17/2025 Strike @ 5633.24 7846L$308	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/17/2024	07/17/2025	2,406	13,550,759	5633.24	0	1,079,588	0	1,223,508		1,223,508	143,920	0	0	0	0		0/0
S&P 500 7/18/2025 Strike @ 5574.71 7846L$309	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/19/2024	07/18/2025	1,415	7,889,553	5574.71	0	601,477	0	788,384		788,384	186,907	0	0	0	0		0/0
S&P 500 7/24/2025 Strike @ 5558.76 7846L$310	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2024	07/24/2025	1,734	9,641,558	5558.76	0	704,737	0	1,000,351		1,000,351	295,614	0	0	0	0		0/0
S&P 500 7/25/2025 Strike @ 5428.28 7846L$311	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	1,752	9,510,075	5428.28	0	852,365	0	1,198,330		1,198,330	345,966	0	0	0	0		0/0
S&P 500 7/3/2025 Strike @ 5476.65 7846L$304	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	3,101	16,984,899	5476.65	0	1,524,335	0	1,925,767		1,925,767	401,432	0	0	0	0		0/0
S&P 500 7/31/2025 Strike @ 5459.28 7846L$312	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/31/2024	07/31/2025	2,422	13,222,704	5459.28	0	1,276,426	0	1,606,715		1,606,715	330,290	0	0	0	0		0/0
S&P 500 8/1/2025 Strike @ 5470.1 7846L$314	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	654	3,579,852	5470.1	0	256,377	0	430,156		430,156	173,779	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5318.49 7846L$316	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/14/2025	3,329	17,705,306	5318.49	0	1,872,373	0	2,646,541		2,646,541	774,168	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5455.21 7846L$317	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	5,955	32,486,212	5455.21	0	2,703,826	0	4,052,512		4,052,512	1,348,686	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 5477.57 7846L$318	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	2,257	12,364,519	5477.57	0	1,155,106	0	1,498,465		1,498,465	343,360	0	0	0	0		0/0
S&P 500 8/21/2025 Strike @ 5593.1 7846L$319	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	08/21/2024	08/21/2025	1,996	11,165,729	5593.1	0	960,200	0	1,150,864		1,150,864	190,664	0	0	0	0		0/0
S&P 500 8/22/2025 Strike @ 5595.09 7846L$320	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	08/23/2024	08/22/2025	728	4,070,820	5595.09	0	347,589	0	420,271		420,271	72,682	0	0	0	0		0/0
S&P 500 8/28/2025 Strike @ 5623.64 7846L$321	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	3,014	16,949,370	5623.64	0	1,321,858	0	1,691,483		1,691,483	369,625	0	0	0	0		0/0
S&P 500 8/29/2025 Strike @ 5592.76 7846L$322	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2024	08/29/2025	972	5,434,709	5592.76	0	416,041	0	570,482		570,482	154,441	0	0	0	0		0/0

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S&P 500 8/7/2025 Strike @ 5256.22 7846L$315	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	2,560	13,455,923	5256.22	0	1,169,670	0	2,154,105		2,154,105	984,435	0	0	0	0		0/0
S&P 500 9/11/2025 Strike @ 5456.98 7846L$325	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	2,460	13,421,661	5456.98	0	1,249,004	0	1,732,788		1,732,788	483,785	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 5566.67 7846L$326	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/13/2024	09/12/2025	1,437	7,998,637	5566.67	0	718,670	0	889,529		889,529	170,859	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 5626.02 7846L$327	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	7,851	44,169,714	5626.02	0	3,637,047	0	4,513,378		4,513,378	876,331	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 5630.22 7846L$329	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2024	09/18/2025	2,172	12,226,192	5630.22	0	1,029,153	0	1,251,233		1,251,233	222,080	0	0	0	0		0/0
S&P 500 9/19/2025 Strike @ 5656.73 7846L$330	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/20/2024	09/19/2025	771	4,360,830	5656.73	0	377,121	0	429,717		429,717	52,596	0	0	0	0		0/0
S&P 500 9/25/2025 Strike @ 5720.07 7846L$331	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	09/25/2024	09/25/2025	2,211	12,648,905	5720.07	0	959,958	0	1,139,308		1,139,308	179,350	0	0	0	0		0/0
S&P 500 9/26/2025 Strike @ 5718.67 7846L$332	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/27/2024	09/26/2025	1,309	7,484,538	5718.67	0	634,174	0	679,362		679,362	45,188	0	0	0	0		0/0
S&P 500 9/4/2025 Strike @ 5591.59 7846L$323	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	09/04/2024	09/04/2025	1,850	10,345,728	5591.59	0	746,127	0	1,093,840		1,093,840	347,713	0	0	0	0		0/0
S&P 500 9/5/2025 Strike @ 5523.7 7846L$324	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	1,579	8,724,353	5523.7	0	670,579	0	1,021,831		1,021,831	351,252	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 11/26/2025 Strike @ 787.1 SPFDY$001	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2024	11/26/2025	2	1,637	787.1	0	110	0	60		60	(50)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/11/2025 Strike @ 799.69 SPFDY$003	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/12/2024	12/11/2025	194	154,828	799.69	0	9,237	0	4,951		4,951	(4,286)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/17/2025 Strike @ 792.22 SPFDY$004	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/18/2024	12/17/2025	70	55,440	792.22	0	2,150	0	1,978		1,978	(172)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/19/2025 Strike @ 751.2133 SPFDY$006	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/23/2024	12/19/2025	96	71,831	751.2133	0	5,067	0	4,200		4,200	(867)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/26/2025 Strike @ 759.4943 SPFDY$005	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/27/2024	12/26/2025	253	192,448	759.4943	0	12,082	0	10,321		10,321	(1,760)	0	0	0	0		0/0
S&P DYNAMIC INTRADAY TCA 12/3/2025 Strike @ 795.27 SPFDY$002	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/04/2024	12/03/2025	59	46,945	795.27	0	3,177	0	1,567		1,567	(1,610)	0	0	0	0		0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										848,961	196,127,732	0	328,410,676	XXX	328,410,676	131,371,043	0	0	0	0	XXX	XXX
S&P 500 1/22/2026 Strike @ 5190.018 78462$152	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	01/22/2026	8,800	45,672,158	5,190.0180	0	3,745,456	0	1,272,339		1,272,339	(2,473,117)	0	0	0	0		0/0
S&P 500 10/21/2026 Strike @ 5920 78462$161	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	10/21/2026	5,000	29,600,000	5,920.0000	0	2,708,800	0	1,904,628		1,904,628	(804,172)	0	0	0	0		0/0

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S&P 500 11/20/2026 Strike @ 5935 78462$162	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	11/20/2026	5,000	29,675,000	5,935.0000	0	2,772,700	0	1,964,320		1,964,320	(808,380)	0	0	0	0		0/0
S&P 500 12/21/2026 Strike @ 5951 78462$163	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	12/21/2026	5,000	29,755,000	5,951.0000	0	2,835,700	0	2,021,162		2,021,162	(814,538)	0	0	0	0		0/0
S&P 500 2/20/2026 Strike @ 5205.722 78462$153	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	02/20/2026	8,500	44,248,637	5,205.7220	0	3,728,185	0	1,317,472		1,317,472	(2,410,713)	0	0	0	0		0/0
S&P 500 3/20/2026 Strike @ 5217.969 78462$154	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	03/20/2026	8,500	44,352,737	5,217.9690	0	3,824,830	0	1,404,198		1,404,198	(2,420,632)	0	0	0	0		0/0
S&P 500 4/22/2026 Strike @ 5233.758 78462$155	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	01/22/2024	04/22/2026	8,500	44,486,943	5,233.7580	0	3,926,320	0	1,493,594		1,493,594	(2,432,726)	0	0	0	0		0/0
S&P 500 5/22/2026 Strike @ 5555 78462$156	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	05/22/2026	5,600	31,108,000	5,555.0000	0	2,646,728	0	1,380,555		1,380,555	(1,266,173)	0	0	0	0		0/0
S&P 500 6/22/2026 Strike @ 5575 78462$157	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	06/22/2026	5,600	31,220,000	5,575.0000	0	2,714,208	0	1,444,970		1,444,970	(1,269,238)	0	0	0	0		0/0
S&P 500 7/22/2026 Strike @ 5593 78462$158	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	07/22/2026	5,600	31,320,800	5,593.0000	0	2,777,880	0	1,513,983		1,513,983	(1,263,897)	0	0	0	0		0/0
S&P 500 8/21/2026 Strike @ 5611 78462$159	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/03/2024	08/21/2026	5,600	31,421,600	5,611.0000	0	2,847,152	0	1,586,772		1,586,772	(1,260,380)	0	0	0	0		0/0
S&P 500 9/21/2026 Strike @ 5904 78462$160	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/04/2024	09/21/2026	5,000	29,520,000	5,904.0000	0	2,642,050	0	1,842,358		1,842,358	(799,692)	0	0	0	0		0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	37,170,009	0	19,146,351	XXX	19,146,351	(18,023,658)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										848,961	233,297,741	0	347,557,027	XXX	347,557,027	113,347,385	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										848,961	196,127,732	0	328,410,676	XXX	328,410,676	131,371,043	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	37,170,009	0	19,146,351	XXX	19,146,351	(18,023,658)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										848,961	233,297,741	0	347,557,027	XXX	347,557,027	113,347,385	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 1/14/2025 Strike @ 2048.5122 4642$$164	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	6,107	12,510,715	2,048.5122	0	(321,226)	0	(577,774)		(577,774)	(256,549)	0	0	0	0		0/0
RUSSELL 2000 1/17/2025 Strike @ 2061.83 4642$$166	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	337	694,198	2,061.8300	0	(18,821)	0	(35,001)		(35,001)	(16,180)	0	0	0	0		0/0
RUSSELL 2000 1/24/2025 Strike @ 2094.48 4642$$165	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	365	764,024	2,094.4800	0	(12,912)	0	(59,142)		(59,142)	(46,229)	0	0	0	0		0/0

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RUSSELL 2000 1/31/2025 Strike @ 2116.05 4642S$167	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	363	767,386	2,116.0500	0	(14,200)	0	(59,661)		(59,661)	(45,461)	0	0	0	0		0/0
RUSSELL 2000 10/14/2025 Strike @ 2373.85 4642S$231	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	2,350	5,579,165	2,373.8500	0	(173,740)	0	(97,916)		(97,916)	75,824	0	0	0	0		0/0
RUSSELL 2000 10/17/2025 Strike @ 2324.97 4642S$232	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	46	107,228	2,324.9700	0	(3,097)	0	(2,517)		(2,517)	580	0	0	0	0		0/0
RUSSELL 2000 10/2/2025 Strike @ 2353.15 4642S$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	279	656,788	2,353.1500	0	(19,817)	0	(13,077)		(13,077)	6,740	0	0	0	0		0/0
RUSSELL 2000 10/23/2025 Strike @ 2419.22 4642S$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	49	117,453	2,419.2200	0	(2,121)	0	(1,561)		(1,561)	560	0	0	0	0		0/0
RUSSELL 2000 10/30/2025 Strike @ 2395.15 4642S$234	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	87	207,636	2,395.1500	0	(5,966)	0	(3,384)		(3,384)	2,582	0	0	0	0		0/0
RUSSELL 2000 10/9/2025 Strike @ 2306.75 4642S$230	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	74	170,561	2,306.7500	0	(4,866)	0	(5,852)		(5,852)	(986)	0	0	0	0		0/0
RUSSELL 2000 11/13/2025 Strike @ 2528.45 4642S$235	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	40	101,087	2,528.4500	0	(1,329)	0	(1,715)		(1,715)	(385)	0	0	0	0		0/0
RUSSELL 2000 11/14/2025 Strike @ 2483.31595 4642S$236	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	11/14/2024	11/14/2025	2,419	6,007,986	2,483.3160	0	(180,150)	0	(61,074)		(61,074)	119,076	0	0	0	0		0/0
RUSSELL 2000 11/26/2025 Strike @ 2619.95 4642S$237	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	76	199,562	2,619.9500	0	(11,704)	0	(2,631)		(2,631)	9,072	0	0	0	0		0/0
RUSSELL 2000 12/10/2025 Strike @ 2506.46 4642S$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	94	235,833	2,506.4600	0	(5,802)	0	(3,041)		(3,041)	2,761	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2490.68 4642S$240	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	45	111,358	2,490.6800	0	(3,383)	0	(1,449)		(1,449)	1,934	0	0	0	0		0/0
RUSSELL 2000 12/12/2025 Strike @ 2492.54 4642S$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,634	6,566,148	2,492.5400	0	(202,199)	0	(84,433)		(84,433)	117,767	0	0	0	0		0/0
RUSSELL 2000 12/17/2025 Strike @ 2460.67 4642S$242	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	12/18/2024	12/17/2025	32	78,938	2,460.6700	0	(2,284)	0	(1,287)		(1,287)	998	0	0	0	0		0/0
RUSSELL 2000 12/19/2025 Strike @ 2337.51 4642S$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	42	97,521	2,337.5100	0	(4,104)	0	(3,328)		(3,328)	777	0	0	0	0		0/0
RUSSELL 2000 12/26/2025 Strike @ 2395.47276 4642S$244	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	85	202,465	2,395.4728	0	(5,082)	0	(5,261)		(5,261)	(179)	0	0	0	0		0/0
RUSSELL 2000 12/3/2025 Strike @ 2570.56 4642S$238	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	43	111,305	2,570.5600	0	(3,016)	0	(770)		(770)	2,246	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2091.379 4642S$169	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	11,946	24,983,216	2,091.3790	0	(947,966)	0	(845,609)		(845,609)	102,356	0	0	0	0		0/0
RUSSELL 2000 2/14/2025 Strike @ 2101.49 4642S$170	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	87	182,977	2,101.4900	0	(8,199)	0	(13,090)		(13,090)	(4,891)	0	0	0	0		0/0

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RUSSELL 2000 2/21/2025 Strike @ 2116.71 4642S$171	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	56	117,985	2,116.7100	0	(3,794)	0	(3,130)		(3,130)	664	0	0	0	0		0/0
RUSSELL 2000 2/21/2025 Strike @ 2141.78 4642S$172	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	65	138,552	2,141.7800	0	(2,860)	0	(10,620)		(10,620)	(7,759)	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2149.28 4642S$173	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	123	264,104	2,149.2800	0	(8,236)	0	(5,418)		(5,418)	2,819	0	0	0	0		0/0
RUSSELL 2000 2/28/2025 Strike @ 2165.84 4642S$182	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	242	525,195	2,165.8400	0	(19,431)	0	(4,383)		(4,383)	15,048	0	0	0	0		0/0
RUSSELL 2000 2/7/2025 Strike @ 2090.24 4642S$168	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	425	889,021	2,090.2400	0	(20,119)	0	(30,179)		(30,179)	(10,060)	0	0	0	0		0/0
RUSSELL 2000 3/13/2025 Strike @ 2187.48 4642S$177	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	254	556,342	2,187.4800	0	(12,583)	0	(32,318)		(32,318)	(19,735)	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2112.8282 4642S$178	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	9,659	20,408,589	2,112.8282	0	(658,654)	0	(658,222)		(658,222)	432	0	0	0	0		0/0
RUSSELL 2000 3/14/2025 Strike @ 2182.22 4642S$179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	515	1,124,498	2,182.2200	0	(23,609)	0	(7,905)		(7,905)	15,704	0	0	0	0		0/0
RUSSELL 2000 3/21/2025 Strike @ 2150.49 4642S$180	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	402	865,529	2,150.4900	0	(40,072)	0	(18,614)		(18,614)	21,458	0	0	0	0		0/0
RUSSELL 2000 3/27/2025 Strike @ 2195.18 4642S$181	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	623	1,367,465	2,195.1800	0	(13,898)	0	(12,123)		(12,123)	1,775	0	0	0	0		0/0
RUSSELL 2000 3/6/2025 Strike @ 2227.11 4642S$175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	215	478,361	2,227.1100	0	(7,528)	0	(110)		(110)	7,418	0	0	0	0		0/0
RUSSELL 2000 3/7/2025 Strike @ 2198.71 4642S$176	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	44	95,644	2,198.7100	0	(2,476)	0	(5,260)		(5,260)	(2,784)	0	0	0	0		0/0
RUSSELL 2000 4/10/2025 Strike @ 2187.58 4642S$185	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	187	409,734	2,187.5800	0	(2,828)	0	(20,374)		(20,374)	(17,547)	0	0	0	0		0/0
RUSSELL 2000 4/11/2025 Strike @ 2160.26 4642S$186	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	48	104,038	2,160.2600	0	(2,872)	0	(2,296)		(2,296)	576	0	0	0	0		0/0
RUSSELL 2000 4/14/2025 Strike @ 2101.329526 4642S$187	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	7,886	16,570,265	2,101.3295	0	(223,783)	0	(903,291)		(903,291)	(679,508)	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 2078.13 4642S$189	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/19/2024	04/17/2025	85	177,659	2,078.1300	0	(3,610)	0	(11,311)		(11,311)	(7,700)	0	0	0	0		0/0
RUSSELL 2000 4/17/2025 Strike @ 2083.43 4642S$188	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	160	333,661	2,083.4300	0	(5,529)	0	(19,473)		(19,473)	(13,944)	0	0	0	0		0/0
RUSSELL 2000 4/2/2025 Strike @ 2227.91 4642S$183	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	195	434,754	2,227.9100	0	(7,064)	0	(17,361)		(17,361)	(10,297)	0	0	0	0		0/0
RUSSELL 2000 4/24/2025 Strike @ 2080.75 4642S$190	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	165	342,367	2,080.7500	0	(11,977)	0	(22,404)		(22,404)	(10,427)	0	0	0	0		0/0

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RUSSELL 2000 4/25/2025 Strike @ 2104.05 4642S$191	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	85	179,349	2,104.0500	0	(5,720)	0	(10,178)		(10,178)	(4,457)	0	0	0	0		0/0
RUSSELL 2000 4/4/2025 Strike @ 2204.96 4642S$184	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	144	318,352	2,204.9600	0	(8,578)	0	(1,106)		(1,106)	7,472	0	0	0	0		0/0
RUSSELL 2000 5/1/2025 Strike @ 2088.64 4642S$192	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	114	237,207	2,088.6400	0	(3,389)	0	(14,287)		(14,287)	(10,898)	0	0	0	0		0/0
RUSSELL 2000 5/14/2025 Strike @ 2192.481533 4642S$196	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/14/2024	05/14/2025	1,980	4,342,100	2,192.4815	0	(95,260)	0	(86,319)		(86,319)	8,941	0	0	0	0		0/0
RUSSELL 2000 5/15/2025 Strike @ 2185.33 4642S$197	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	58	125,897	2,185.3300	0	(4,506)	0	(2,923)		(2,923)	1,583	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2206.81 4642S$198	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	55	122,301	2,206.8100	0	(3,449)	0	(2,411)		(2,411)	1,038	0	0	0	0		0/0
RUSSELL 2000 5/16/2025 Strike @ 2223.11 4642S$199	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	91	202,725	2,223.1100	0	(5,066)	0	(3,105)		(3,105)	1,960	0	0	0	0		0/0
RUSSELL 2000 5/2/2025 Strike @ 2065.9 4642S$193	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	7	13,635	2,065.9000	0	(672)	0	(878)		(878)	(206)	0	0	0	0		0/0
RUSSELL 2000 5/23/2025 Strike @ 2224.51 4642S$200	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	05/24/2024	05/23/2025	86	192,242	2,224.5100	0	(2,396)	0	(3,240)		(3,240)	(844)	0	0	0	0		0/0
RUSSELL 2000 5/29/2025 Strike @ 2182.88 4642S$201	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	31	67,036	2,182.8800	0	(1,496)	0	(2,152)		(2,152)	(656)	0	0	0	0		0/0
RUSSELL 2000 5/30/2025 Strike @ 2163.58 4642S$202	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	05/31/2024	05/30/2025	65	140,719	2,163.5800	0	(3,365)	0	(5,518)		(5,518)	(2,153)	0	0	0	0		0/0
RUSSELL 2000 5/8/2025 Strike @ 2186.41 4642S$194	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	299	654,611	2,186.4100	0	(17,503)	0	(11,559)		(11,559)	5,944	0	0	0	0		0/0
RUSSELL 2000 5/9/2025 Strike @ 2179.43 4642S$195	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	152	330,576	2,179.4300	0	(8,929)	0	(6,551)		(6,551)	2,378	0	0	0	0		0/0
RUSSELL 2000 6/12/2025 Strike @ 2156.91 4642S$205	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/18/2024	06/12/2025	68	146,929	2,156.9100	0	(754)	0	(9,086)		(9,086)	(8,333)	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2116.94 4642S$206	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	3,252	6,883,611	2,116.9400	0	(198,229)	0	(409,968)		(409,968)	(211,739)	0	0	0	0		0/0
RUSSELL 2000 6/13/2025 Strike @ 2162.56 4642S$207	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2024	06/13/2025	95	205,076	2,162.5600	0	(2,762)	0	(8,410)		(8,410)	(5,648)	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2144.14 4642S$209	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/21/2024	06/20/2025	65	139,691	2,144.1400	0	(3,321)	0	(7,183)		(7,183)	(3,862)	0	0	0	0		0/0
RUSSELL 2000 6/20/2025 Strike @ 2192.51 4642S$208	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	06/20/2024	06/20/2025	204	447,250	2,192.5100	0	(8,445)	0	(14,200)		(14,200)	(5,755)	0	0	0	0		0/0
RUSSELL 2000 6/25/2025 Strike @ 2146.13 4642S$210	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	104	224,077	2,146.1300	0	(5,644)	0	(12,734)		(12,734)	(7,089)	0	0	0	0		0/0

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RUSSELL 2000 6/5/2025 Strike @ 2240.78 4642S$203	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/05/2024	06/05/2025	28	62,787	2,240.7800	0	(674)	0	(663)		(663)	11	0	0	0	0		0/0
RUSSELL 2000 6/6/2025 Strike @ 2174.32 4642S$204	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	34	73,927	2,174.3200	0	(866)	0	(4,190)		(4,190)	(3,324)	0	0	0	0		0/0
RUSSELL 2000 7/10/2025 Strike @ 2208.93 4642S$212	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	232	512,052	2,208.9300	0	(9,564)	0	(15,282)		(15,282)	(5,718)	0	0	0	0		0/0
RUSSELL 2000 7/11/2025 Strike @ 2151.06 4642S$213	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/12/2024	07/11/2025	44	95,335	2,151.0600	0	(2,615)	0	(4,871)		(4,871)	(2,256)	0	0	0	0		0/0
RUSSELL 2000 7/14/2025 Strike @ 2271 4642S$214	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	3,037	6,898,026	2,271.0000	0	(202,502)	0	(113,275)		(113,275)	89,227	0	0	0	0		0/0
RUSSELL 2000 7/17/2025 Strike @ 2365.04 4642S$215	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/17/2024	07/17/2025	53	125,986	2,365.0400	0	(2,767)	0	(652)		(652)	2,115	0	0	0	0		0/0
RUSSELL 2000 7/18/2025 Strike @ 2324.69 4642S$216	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/19/2024	07/18/2025	5	11,507	2,324.6900	0	(342)	0	(104)		(104)	237	0	0	0	0		0/0
RUSSELL 2000 7/25/2025 Strike @ 2362.85 4642S$217	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	56	133,265	2,362.8500	0	(2,553)	0	(4,112)		(4,112)	(1,560)	0	0	0	0		0/0
RUSSELL 2000 7/3/2025 Strike @ 2168.29 4642S$211	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	94	203,234	2,168.2900	0	(2,909)	0	(8,158)		(8,158)	(5,250)	0	0	0	0		0/0
RUSSELL 2000 8/1/2025 Strike @ 2323.35 4642S$218	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	67	156,059	2,323.3500	0	(2,409)	0	(1,830)		(1,830)	580	0	0	0	0		0/0
RUSSELL 2000 8/14/2025 Strike @ 2198.54 4642S$221	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	2,405	5,288,060	2,198.5400	0	(176,659)	0	(234,765)		(234,765)	(58,106)	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2173.89 4642S$220	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/15/2025	97	210,498	2,173.8900	0	(5,824)	0	(11,191)		(11,191)	(5,368)	0	0	0	0		0/0
RUSSELL 2000 8/15/2025 Strike @ 2251.95 4642S$222	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	103	232,424	2,251.9500	0	(7,853)	0	(6,912)		(6,912)	941	0	0	0	0		0/0
RUSSELL 2000 8/21/2025 Strike @ 2249.02 4642S$223	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	08/21/2024	08/21/2025	12	27,416	2,249.0200	0	(1,107)	0	(822)		(822)	286	0	0	0	0		0/0
RUSSELL 2000 8/28/2025 Strike @ 2327.5 4642S$224	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	104	242,851	2,327.5000	0	(7,300)	0	(3,971)		(3,971)	3,329	0	0	0	0		0/0
RUSSELL 2000 8/7/2025 Strike @ 2248.72 4642S$219	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	77	173,061	2,248.7200	0	(1,411)	0	(8,352)		(8,352)	(6,941)	0	0	0	0		0/0
RUSSELL 2000 9/11/2025 Strike @ 2218.08 4642S$226	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	52	115,030	2,218.0800	0	(3,806)	0	(5,512)		(5,512)	(1,706)	0	0	0	0		0/0
RUSSELL 2000 9/12/2025 Strike @ 2303.62 4642S$227	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	3,015	6,944,746	2,303.6200	0	(217,433)	0	(147,638)		(147,638)	69,795	0	0	0	0		0/0
RUSSELL 2000 9/25/2025 Strike @ 2353.29 4642S$228	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	09/25/2024	09/25/2025	163	384,080	2,353.2900	0	(6,110)	0	(6,549)		(6,549)	(440)	0	0	0	0		0/0

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RUSSELL 2000 9/4/2025 Strike @ 2338.53 4642S$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	65	151,630	2,338.5300	0	(1,973)	0	(2,276)		(2,276)	(303)	0	0	0	0		0/0
S&P 500 1/14/2025 Strike @ 5196.674529 7846S$249	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	01/12/2024	01/14/2025	45,841	238,220,030	5,196.6745	0	(6,454,526)	0	(31,766,924)		(31,766,924)	(25,312,398)	0	0	0	0		0/0
S&P 500 1/17/2025 Strike @ 5185.63 7846S$250	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/19/2024	01/17/2025	8,290	42,989,754	5,185.6300	0	(1,548,106)	0	(5,878,932)		(5,878,932)	(4,330,826)	0	0	0	0		0/0
S&P 500 1/24/2025 Strike @ 5282.55 7846S$251	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/26/2024	01/24/2025	8,952	47,289,388	5,282.5500	0	(1,122,578)	0	(5,531,907)		(5,531,907)	(4,409,329)	0	0	0	0		0/0
S&P 500 1/31/2025 Strike @ 5324.21 7846S$254	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/02/2024	01/31/2025	11,929	63,514,098	5,324.2100	0	(1,407,963)	0	(6,977,670)		(6,977,670)	(5,569,707)	0	0	0	0		0/0
S&P 500 10/10/2025 Strike @ 6253.45 7846S$336	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/11/2024	10/10/2025	1,473	9,213,958	6,253.4500	0	(333,494)	0	(292,879)		(292,879)	40,615	0	0	0	0		0/0
S&P 500 10/14/2025 Strike @ 6173.352 7846S$337	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2024	10/14/2025	3,943	24,343,749	6,173.3520	0	(1,305,575)	0	(948,752)		(948,752)	356,823	0	0	0	0		0/0
S&P 500 10/16/2025 Strike @ 6283.64 7846S$338	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/16/2024	10/16/2025	2,076	13,046,408	6,283.6400	0	(482,541)	0	(393,739)		(393,739)	88,803	0	0	0	0		0/0
S&P 500 10/17/2025 Strike @ 6384.03 7846S$340	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/21/2024	10/17/2025	1,439	9,187,449	6,384.0300	0	(225,540)	0	(209,957)		(209,957)	15,583	0	0	0	0		0/0
S&P 500 10/2/2025 Strike @ 6184.06 7846S$333	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/02/2024	10/02/2025	1,846	11,414,167	6,184.0600	0	(357,031)	0	(412,789)		(412,789)	(55,759)	0	0	0	0		0/0
S&P 500 10/23/2025 Strike @ 6342.74 7846S$341	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/23/2024	10/23/2025	1,929	12,237,936	6,342.7400	0	(316,119)	0	(323,628)		(323,628)	(7,508)	0	0	0	0		0/0
S&P 500 10/24/2025 Strike @ 6333.12 7846S$342	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/25/2024	10/24/2025	1,442	9,131,789	6,333.1200	0	(276,630)	0	(251,788)		(251,788)	24,843	0	0	0	0		0/0
S&P 500 10/3/2025 Strike @ 6207.39 7846S$334	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	10/04/2024	10/03/2025	1,051	6,523,781	6,207.3900	0	(220,115)	0	(226,423)		(226,423)	(6,308)	0	0	0	0		0/0
S&P 500 10/30/2025 Strike @ 6276.11 7846S$343	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	10/30/2024	10/30/2025	2,118	13,294,433	6,276.1100	0	(489,678)	0	(433,949)		(433,949)	55,729	0	0	0	0		0/0
S&P 500 10/31/2025 Strike @ 6169.9 7846S$344	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/01/2024	10/31/2025	707	4,359,836	6,169.9000	0	(128,111)	0	(185,351)		(185,351)	(57,240)	0	0	0	0		0/0
S&P 500 10/9/2025 Strike @ 6140.78 7846S$335	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	10/09/2024	10/09/2025	1,033	6,346,128	6,140.7800	0	(265,283)	0	(264,087)		(264,087)	1,197	0	0	0	0		0/0
S&P 500 11/13/2025 Strike @ 6450.2 7846S$347	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2024	11/13/2025	1,054	6,801,671	6,450.2000	0	(247,942)	0	(150,306)		(150,306)	97,636	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 6456.06 7846S$349	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/15/2024	11/14/2025	1,154	7,449,260	6,456.0600	0	(201,807)	0	(162,884)		(162,884)	38,923	0	0	0	0		0/0
S&P 500 11/14/2025 Strike @ 6472.02869 7846S$348	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	11/14/2024	11/14/2025	17,018	110,144,156	6,472.0287	0	(3,027,249)	0	(2,287,793)		(2,287,793)	739,457	0	0	0	0		0/0

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S&P 500 11/20/2025 Strike @ 6342.9 7846SS351	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/20/2024	11/20/2025	1,621	10,282,665	6,342.9000	0	(381,630)	0	(313,421)		(313,421)	68,209	0	0	0	0		0/0
S&P 500 11/21/2025 Strike @ 6382.24 7846SS352	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/22/2024	11/21/2025	817	5,212,248	6,382.2400	0	(202,700)	0	(143,438)		(143,438)	59,262	0	0	0	0		0/0
S&P 500 11/26/2025 Strike @ 6466.56 7846SS353	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/27/2024	11/26/2025	1,409	9,110,348	6,466.5600	0	(314,470)	0	(204,668)		(204,668)	109,802	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 6263.22 7846SS345	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	11/07/2024	11/07/2025	2,948	18,463,973	6,263.2200	0	(892,301)	0	(649,873)		(649,873)	242,428	0	0	0	0		0/0
S&P 500 11/7/2025 Strike @ 6419.88 7846SS346	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	11/08/2024	11/07/2025	350	2,246,765	6,419.8800	0	(86,051)	0	(52,237)		(52,237)	33,814	0	0	0	0		0/0
S&P 500 12/10/2025 Strike @ 6583.61 7846SS356	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/11/2024	12/10/2025	1,709	11,252,311	6,583.6100	0	(373,293)	0	(195,327)		(195,327)	177,967	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6513.7 7846SS358	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	27,040	176,131,230	6,513.7000	0	(6,385,502)	0	(3,759,366)		(3,759,366)	2,626,136	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 6539.35 7846SS357	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	887	5,800,730	6,539.3500	0	(199,019)	0	(115,432)		(115,432)	83,587	0	0	0	0		0/0
S&P 500 12/12/2025 Strike @ 7573.54 7846SS359	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/13/2024	12/12/2025	2,507	18,983,078	7,573.5400	0	(36,891)	0	(15,765)		(15,765)	21,126	0	0	0	0		0/0
S&P 500 12/17/2025 Strike @ 6535.88 7846SS360	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	12/18/2024	12/17/2025	1,432	9,360,361	6,535.8800	0	(307,912)	0	(191,717)		(191,717)	116,195	0	0	0	0		0/0
S&P 500 12/19/2025 Strike @ 6320.95 7846SS361	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/20/2024	12/19/2025	792	5,009,037	6,320.9500	0	(228,249)	0	(179,147)		(179,147)	49,103	0	0	0	0		0/0
S&P 500 12/26/2025 Strike @ 6434.10665 7846SS362	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/27/2024	12/26/2025	1,979	12,731,682	6,434.1067	0	(429,969)	0	(356,440)		(356,440)	73,529	0	0	0	0		0/0
S&P 500 12/3/2025 Strike @ 6506.74 7846SS354	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	12/04/2024	12/03/2025	1,927	12,538,033	6,506.7400	0	(471,751)	0	(258,336)		(258,336)	213,415	0	0	0	0		0/0
S&P 500 12/5/2025 Strike @ 6540.1 7846SS355	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	12/06/2024	12/05/2025	691	4,519,405	6,540.1000	0	(160,989)	0	(86,907)		(86,907)	74,082	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5204.145 7846SS256	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2024	02/14/2025	16,318	84,919,417	5,204.1450	0	(4,673,115)	0	(11,697,742)		(11,697,742)	(7,024,628)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5364.31 7846SS258	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/16/2024	02/14/2025	4,911	26,345,199	5,364.3100	0	(1,096,164)	0	(2,763,686)		(2,763,686)	(1,667,522)	0	0	0	0		0/0
S&P 500 2/14/2025 Strike @ 5411.29 7846SS257	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	02/14/2024	02/14/2025	4,601	24,897,291	5,411.2900	0	(564,345)	0	(2,386,565)		(2,386,565)	(1,822,220)	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5382.78 7846SS259	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/21/2024	02/21/2025	4,062	21,865,229	5,382.7800	0	(755,119)	0	(2,239,369)		(2,239,369)	(1,484,250)	0	0	0	0		0/0
S&P 500 2/21/2025 Strike @ 5420.2 7846SS260	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/23/2024	02/21/2025	2,852	15,458,410	5,420.2000	0	(566,875)	0	(1,473,317)		(1,473,317)	(906,443)	0	0	0	0		0/0

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S&P 500 2/28/2025 Strike @ 5478.92 7846SS261	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/28/2024	02/28/2025	4,912	26,912,345	5,478.9200	0	(894,133)	0	(2,322,644)		(2,322,644)	(1,428,510)	0	0	0	0		0/0
S&P 500 2/28/2025 Strike @ 5499.38 7846SS271	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/01/2024	02/28/2025	2,789	15,337,441	5,499.3800	0	(588,160)	0	(1,268,835)		(1,268,835)	(680,675)	0	0	0	0		0/0
S&P 500 2/7/2025 Strike @ 5433.87 7846SS255	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	02/09/2024	02/07/2025	7,924	43,058,312	5,433.8700	0	(1,093,469)	0	(3,876,367)		(3,876,367)	(2,782,898)	0	0	0	0		0/0
S&P 500 3/13/2025 Strike @ 5532.35 7846SS266	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2024	03/13/2025	5,110	28,270,309	5,532.3500	0	(1,029,762)	0	(2,260,832)		(2,260,832)	(1,231,070)	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5359.5895 7846SS267	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	03/14/2024	03/14/2025	19,218	102,998,126	5,359.5895	0	(5,418,647)	0	(11,467,330)		(11,467,330)	(6,048,684)	0	0	0	0		0/0
S&P 500 3/14/2025 Strike @ 5584.96 7846SS268	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/15/2024	03/14/2025	4,267	23,831,918	5,584.9600	0	(601,175)	0	(1,700,016)		(1,700,016)	(1,098,840)	0	0	0	0		0/0
S&P 500 3/21/2025 Strike @ 5571.99 7846SS269	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/21/2024	03/21/2025	4,507	25,112,290	5,571.9900	0	(1,168,940)	0	(1,887,387)		(1,887,387)	(718,447)	0	0	0	0		0/0
S&P 500 3/27/2025 Strike @ 5605.29 7846SS270	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/27/2024	03/27/2025	5,737	32,159,791	5,605.2900	0	(865,461)	0	(2,291,175)		(2,291,175)	(1,425,714)	0	0	0	0		0/0
S&P 500 3/6/2025 Strike @ 5490.98 7846SS264	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/06/2024	03/06/2025	7,435	40,826,589	5,490.9800	0	(1,381,915)	0	(3,491,676)		(3,491,676)	(2,109,761)	0	0	0	0		0/0
S&P 500 3/7/2025 Strike @ 5538.82 7846SS265	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/08/2024	03/07/2025	3,076	17,037,410	5,538.8200	0	(526,553)	0	(1,318,928)		(1,318,928)	(792,375)	0	0	0	0		0/0
S&P 500 4/10/2025 Strike @ 5630.42 7846SS274	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/10/2024	04/10/2025	4,167	23,462,748	5,630.4200	0	(679,122)	0	(1,658,600)		(1,658,600)	(979,478)	0	0	0	0		0/0
S&P 500 4/11/2025 Strike @ 5627.8 7846SS275	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/12/2024	04/11/2025	2,002	11,264,998	5,627.8000	0	(399,353)	0	(803,113)		(803,113)	(403,760)	0	0	0	0		0/0
S&P 500 4/14/2025 Strike @ 5354.475791 7846SS276	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/12/2024	04/14/2025	17,730	94,935,498	5,354.4758	0	(4,932,024)	0	(11,324,061)		(11,324,061)	(6,392,037)	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5404.18 7846SS278	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	04/19/2024	04/17/2025	3,022	16,329,973	5,404.1800	0	(549,786)	0	(1,808,493)		(1,808,493)	(1,258,708)	0	0	0	0		0/0
S&P 500 4/17/2025 Strike @ 5445.25 7846SS277	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/17/2024	04/17/2025	3,621	19,715,290	5,445.2500	0	(832,152)	0	(2,038,523)		(2,038,523)	(1,206,371)	0	0	0	0		0/0
S&P 500 4/2/2025 Strike @ 5655.83 7846SS272	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/02/2024	04/02/2025	3,754	21,233,965	5,655.8300	0	(674,960)	0	(1,372,336)		(1,372,336)	(697,376)	0	0	0	0		0/0
S&P 500 4/24/2025 Strike @ 5404.7 7846SS279	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2024	04/24/2025	4,295	23,211,025	5,404.7000	0	(1,058,576)	0	(2,593,190)		(2,593,190)	(1,534,614)	0	0	0	0		0/0
S&P 500 4/25/2025 Strike @ 5509.7 7846SS280	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	04/26/2024	04/25/2025	2,342	12,905,811	5,509.7000	0	(505,286)	0	(1,210,977)		(1,210,977)	(705,691)	0	0	0	0		0/0
S&P 500 4/4/2025 Strike @ 5633.92 7846SS273	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	04/05/2024	04/04/2025	4,617	26,013,048	5,633.9200	0	(1,006,554)	0	(1,788,354)		(1,788,354)	(781,800)	0	0	0	0		0/0

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S&P 500 5/1/2025 Strike @ 5459.84 7846S$283	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/01/2024	05/01/2025	5,463	29,827,106	5,459.8400	0	(984,328)	0	(3,089,758)		(3,089,758)	(2,105,430)	0	0	0	0		0/0
S&P 500 5/14/2025 Strike @ 5537.34607 7846S$287	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	05/14/2024	05/14/2025	5,706	31,594,546	5,537.3461	0	(1,514,167)	0	(2,947,020)		(2,947,020)	(1,432,853)	0	0	0	0		0/0
S&P 500 5/15/2025 Strike @ 5714.22 7846S$288	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/15/2024	05/15/2025	3,014	17,224,088	5,714.2200	0	(616,294)	0	(1,132,379)		(1,132,379)	(516,086)	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5741.88 7846S$289	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/17/2024	05/16/2025	1,267	7,275,536	5,741.8800	0	(237,531)	0	(452,062)		(452,062)	(214,531)	0	0	0	0		0/0
S&P 500 5/16/2025 Strike @ 5765.9 7846S$290	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/22/2024	05/16/2025	3,109	17,924,684	5,765.9000	0	(587,645)	0	(1,053,396)		(1,053,396)	(465,751)	0	0	0	0		0/0
S&P 500 5/2/2025 Strike @ 5463.07 7846S$284	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/03/2024	05/02/2025	1,510	8,249,891	5,463.0700	0	(362,112)	0	(853,202)		(853,202)	(491,091)	0	0	0	0		0/0
S&P 500 5/23/2025 Strike @ 5810.78 7846S$291	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	05/24/2024	05/23/2025	1,568	9,109,269	5,810.7800	0	(251,357)	0	(495,959)		(495,959)	(244,602)	0	0	0	0		0/0
S&P 500 5/29/2025 Strike @ 5775.82 7846S$292	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	05/29/2024	05/29/2025	2,237	12,919,758	5,775.8200	0	(371,052)	0	(772,609)		(772,609)	(401,557)	0	0	0	0		0/0
S&P 500 5/30/2025 Strike @ 5744.47 7846S$293	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	05/31/2024	05/30/2025	1,594	9,155,536	5,744.4700	0	(243,984)	0	(591,238)		(591,238)	(347,254)	0	0	0	0		0/0
S&P 500 5/8/2025 Strike @ 5602.55 7846S$285	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	05/08/2024	05/08/2025	4,343	24,332,099	5,602.5500	0	(895,926)	0	(1,984,813)		(1,984,813)	(1,088,887)	0	0	0	0		0/0
S&P 500 5/9/2025 Strike @ 5618.56 7846S$286	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/10/2024	05/09/2025	1,165	6,543,712	5,618.5600	0	(243,438)	0	(517,868)		(517,868)	(274,431)	0	0	0	0		0/0
S&P 500 6/12/2025 Strike @ 5828.44 7846S$296	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2024	06/12/2025	1,987	11,582,101	5,828.4400	0	(254,340)	0	(648,877)		(648,877)	(394,537)	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5733.922856 7846S$297	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/14/2024	06/13/2025	5,120	29,358,373	5,733.9229	0	(1,359,599)	0	(2,026,439)		(2,026,439)	(666,840)	0	0	0	0		0/0
S&P 500 6/13/2025 Strike @ 5933.23 7846S$298	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/14/2024	06/13/2025	1,636	9,707,120	5,933.2300	0	(277,754)	0	(421,621)		(421,621)	(143,867)	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5957.93 7846S$300	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/21/2024	06/20/2025	929	5,537,121	5,957.9300	0	(170,354)	0	(230,364)		(230,364)	(60,010)	0	0	0	0		0/0
S&P 500 6/20/2025 Strike @ 5989.63 7846S$299	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	06/20/2024	06/20/2025	2,420	14,495,324	5,989.6300	0	(422,931)	0	(553,038)		(553,038)	(130,107)	0	0	0	0		0/0
S&P 500 6/25/2025 Strike @ 5939.4 7846S$301	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	06/26/2024	06/25/2025	2,744	16,296,051	5,939.4000	0	(537,687)	0	(725,259)		(725,259)	(187,572)	0	0	0	0		0/0
S&P 500 6/5/2025 Strike @ 5769.31 7846S$294	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEWI8JPSK1K14	06/05/2024	06/05/2025	2,451	14,137,694	5,769.3100	0	(499,363)	0	(885,065)		(885,065)	(385,702)	0	0	0	0		0/0
S&P 500 6/6/2025 Strike @ 5820.47 7846S$295	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/07/2024	06/06/2025	1,409	8,199,995	5,820.4700	0	(258,786)	0	(457,662)		(457,662)	(198,876)	0	0	0	0		0/0

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S&P 500 7/10/2025 Strike @ 6044.51 7846SS305	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/10/2024	07/10/2025	3,635	21,969,739	6,044.5100	0	(778,581)	0	(788,504)		(788,504)	(9,923)	0	0	0	0		0/0
S&P 500 7/11/2025 Strike @ 6061.69 7846SS306	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/12/2024	07/11/2025	1,007	6,105,213	6,061.6900	0	(221,288)	0	(211,119)		(211,119)	10,169	0	0	0	0		0/0
S&P 500 7/14/2025 Strike @ 5928.742684 7846SS307	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	07/12/2024	07/14/2025	5,014	29,723,870	5,928.7427	0	(1,360,475)	0	(1,464,245)		(1,464,245)	(103,769)	0	0	0	0		0/0
S&P 500 7/17/2025 Strike @ 6126.67 7846SS308	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/17/2024	07/17/2025	2,406	14,737,705	6,126.6700	0	(447,134)	0	(432,921)		(432,921)	14,213	0	0	0	0		0/0
S&P 500 7/18/2025 Strike @ 6149.14 7846SS309	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/19/2024	07/18/2025	1,415	8,702,509	6,149.1400	0	(196,464)	0	(241,477)		(241,477)	(45,014)	0	0	0	0		0/0
S&P 500 7/24/2025 Strike @ 6043.32 7846SS310	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/24/2024	07/24/2025	1,734	10,482,018	6,043.3200	0	(277,430)	0	(409,000)		(409,000)	(131,570)	0	0	0	0		0/0
S&P 500 7/25/2025 Strike @ 5929.76 7846SS311	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/26/2024	07/25/2025	1,752	10,388,643	5,929.7600	0	(356,216)	0	(536,847)		(536,847)	(180,631)	0	0	0	0		0/0
S&P 500 7/3/2025 Strike @ 5923.82 7846SS304	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/03/2024	07/03/2025	3,101	18,371,721	5,923.8200	0	(694,419)	0	(889,011)		(889,011)	(194,592)	0	0	0	0		0/0
S&P 500 7/31/2025 Strike @ 5969.7 7846SS312	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	07/31/2024	07/31/2025	2,422	14,458,972	5,969.7000	0	(550,704)	0	(691,959)		(691,959)	(141,256)	0	0	0	0		0/0
S&P 500 8/1/2025 Strike @ 5995.76 7846SS314	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/02/2024	08/01/2025	654	3,923,865	5,995.7600	0	(92,106)	0	(178,248)		(178,248)	(86,142)	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5750.34 7846SS317	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/14/2024	08/14/2025	5,955	34,243,735	5,750.3400	0	(1,636,329)	0	(2,691,124)		(2,691,124)	(1,054,795)	0	0	0	0		0/0
S&P 500 8/14/2025 Strike @ 5792.39 7846SS316	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/14/2024	08/14/2025	3,329	19,282,924	5,792.3900	0	(888,983)	0	(1,409,200)		(1,409,200)	(520,217)	0	0	0	0		0/0
S&P 500 8/15/2025 Strike @ 5968.74 7846SS318	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/16/2024	08/15/2025	2,257	13,473,237	5,968.7400	0	(488,457)	0	(684,317)		(684,317)	(195,860)	0	0	0	0		0/0
S&P 500 8/21/2025 Strike @ 6070.6 7846SS319	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6VOZCB8VD9IULB80	08/21/2024	08/21/2025	1,996	12,118,982	6,070.6000	0	(406,195)	0	(491,630)		(491,630)	(85,435)	0	0	0	0		0/0
S&P 500 8/22/2025 Strike @ 6039.01 7846SS320	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	08/23/2024	08/22/2025	728	4,393,803	6,039.0100	0	(155,853)	0	(195,542)		(195,542)	(39,689)	0	0	0	0		0/0
S&P 500 8/28/2025 Strike @ 6096.69 7846SS321	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	08/28/2024	08/28/2025	3,014	18,375,119	6,096.6900	0	(526,959)	0	(720,372)		(720,372)	(193,413)	0	0	0	0		0/0
S&P 500 8/29/2025 Strike @ 6081.39 7846SS322	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/30/2024	08/29/2025	972	5,909,530	6,081.3900	0	(143,050)	0	(243,000)		(243,000)	(99,950)	0	0	0	0		0/0
S&P 500 8/7/2025 Strike @ 5711.02 7846SS315	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/07/2024	08/07/2025	2,560	14,620,211	5,711.0200	0	(522,684)	0	(1,217,973)		(1,217,973)	(695,289)	0	0	0	0		0/0
S&P 500 9/11/2025 Strike @ 5925.92 7846SS325	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/11/2024	09/11/2025	2,460	14,575,037	5,925.9200	0	(555,635)	0	(879,244)		(879,244)	(323,609)	0	0	0	0		0/0

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S&P 500 9/12/2025 Strike @ 5915.2 7846SS327	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2824319	09/13/2024	09/12/2025	7,851	46,440,058	5,915.2000	0	(2,231,566)	0	(2,881,380)		(2,881,380)	(649,814)	0	0	0	0		0/0
S&P 500 9/12/2025 Strike @ 6068.02 7846SS326	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/13/2024	09/12/2025	1,437	8,719,017	6,068.0200	0	(295,983)	0	(390,456)		(390,456)	(94,473)	0	0	0	0		0/0
S&P 500 9/18/2025 Strike @ 6071.14 7846SS329	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2024	09/18/2025	2,172	13,183,663	6,071.1400	0	(468,247)	0	(598,588)		(598,588)	(130,341)	0	0	0	0		0/0
S&P 500 9/19/2025 Strike @ 6155.22 7846SS330	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/20/2024	09/19/2025	771	4,745,121	6,155.2200	0	(151,314)	0	(176,888)		(176,888)	(25,574)	0	0	0	0		0/0
S&P 500 9/25/2025 Strike @ 6187.59 7846SS331	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/25/2024	09/25/2025	2,211	13,682,742	6,187.5900	0	(362,946)	0	(478,002)		(478,002)	(115,056)	0	0	0	0		0/0
S&P 500 9/26/2025 Strike @ 6191.89 7846SS332	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/27/2024	09/26/2025	1,309	8,103,884	6,191.8900	0	(270,357)	0	(284,111)		(284,111)	(13,755)	0	0	0	0		0/0
S&P 500 9/4/2025 Strike @ 6029.66 7846SS323	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8VD9IULB80	09/04/2024	09/04/2025	1,850	11,156,258	6,029.6600	0	(300,407)	0	(525,534)		(525,534)	(225,127)	0	0	0	0		0/0
S&P 500 9/5/2025 Strike @ 6003.1 7846SS324	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/06/2024	09/05/2025	1,579	9,481,536	6,003.1000	0	(280,694)	0	(478,864)		(478,864)	(198,170)	0	0	0	0		0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(89,550,851)	0	(185,150,829)	XXX	(185,150,829)	(95,599,978)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(89,550,851)	0	(185,150,829)	XXX	(185,150,829)	(95,599,978)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(89,550,851)	0	(185,150,829)	XXX	(185,150,829)	(95,599,978)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(89,550,851)	0	(185,150,829)	XXX	(185,150,829)	(95,599,978)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
JP MORGAN CHASE & CO Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP2	US TREASURY N/B 91282CJJ1	Sch D	Interest Rate	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	08/02/2024	12/20/2028	0	25,000,000	5.000000 /0.000000	0	3,026,676	423,611	2,801,461		3,592,521	0	0	(225,216)	0	25,000,000		0/0
JP MORGAN CHASE & CO Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP3	US TREASURY N/B 91282CJJ1	Sch D	Interest Rate	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	08/05/2024	12/20/2028	0	25,000,000	5.000000 /0.000000	0	2,728,135	423,611	2,526,283		3,592,521	0	0	(201,851)	0	25,000,000		0/0
MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP4	Multiple	Sch D	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	0	3,544,500	309,028	3,387,658		3,639,676	0	0	(156,842)	0	25,000,000		0/0

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MORGAN STANLEY Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP5	Multiple	Sch D	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	0	3,812,500	62,500	3,776,774		3,639,676	0	0	(35,726)	0	25,000,000		0/0
JP MORGAN CHASE & CO Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP6	Multiple	Sch D	Interest Rate	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	12/19/2024	12/20/2029	0	25,000,000	5.000000 /0.000000	0	3,582,500	41,667	3,560,082		3,624,186	0	0	(22,418)	0	25,000,000		0/0
1189999999. Subtotal - Swaps - Replication - Credit Default										0	16,694,311	1,260,417	16,052,258	XXX	18,088,581	0	0	(642,053)	0	125,000,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	16,694,311	1,260,417	16,052,258	XXX	18,088,581	0	0	(642,053)	0	125,000,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	16,694,311	1,260,417	16,052,258	XXX	18,088,581	0	0	(642,053)	0	125,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	16,694,311	1,260,417	16,052,258	XXX	18,088,581	0	0	(642,053)	0	125,000,000	XXX	XXX
Long: US Dollar Short: Canadian Dollar	46604UA$2	Sch D	Currency	BANK OF AMERICA CORP 9DJT3UXIJIZJI4WXO774	12/17/2024	06/17/2025	0	2,658,409	1.4213	0	0	0	0		0	0	0	0	0	9,056		0/0
Long: US Dollar Short: EURO	L0009*AA6	Sch D	Currency	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/30/2024	07/15/2026	0	2,203,109	0.894286	0	0	0	0		0	0	0	0	0	13,677		0/0
Long: US Dollar Short: EURO	L0009*AA6	Sch D	Currency	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/30/2024	07/15/2027	0	1,338,203	0.879902	0	0	0	0		0	0	0	0	0	10,667		0/0
Long: US Dollar Short: EURO	L0009*AA6	Sch D	Currency	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/30/2024	07/17/2028	0	1,338,003	0.866799	0	0	0	0		0	0	0	0	0	12,590		0/0
Long: US Dollar Short: EURO	L0009*AA6	Sch D	Currency	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/30/2024	07/16/2029	0	1,336,012	0.85438	0	0	0	0		0	0	0	0	0	14,236		0/0
Long: US Dollar Short: EURO	L0009*AA6	Sch D	Currency	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/30/2024	12/31/2029	0	26,005,631	0.848623	0	0	0	0		0	0	0	0	0	290,752		0/0
1439999999. Subtotal - Forwards - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	350,979	XXX	XXX
0000USH5 US TREAS BOND	Fixed Income Security	Sch D	Duration	BNP Paribas KVQR4N79VEWI8JPSK1K14	09/16/2024	03/17/2025	0	75,000,000	102.2019	0	0	0	0		(7,974,679)	0	0	0	0	1,661,254		B0001
0000USJ5 US TREAS BOND	Fixed Income Security	Sch D	Duration	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/11/2024	04/15/2025	0	250,000,000	96.3045	0	0	0	0		(12,361,534)	0	0	0	0	675,077		B0001
0000USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6VOZCB8VD9IULB80	09/23/2024	06/24/2025	0	100,000,000	101.6193	0	0	0	0		(9,321,051)	0	0	0	0	2,215,006		B0001
0001USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6VOZCB8VD9IULB80	09/23/2024	06/24/2025	0	100,000,000	101.6156739	0	0	0	0		(9,424,827)	0	0	0	0	2,215,006		B0001
0002USM5 US TREAS BOND	Fixed Income Security	Sch D	Duration	Bank Of America Merr EYKN6VOZCB8VD9IULB80	12/09/2024	06/10/2025	0	389,100,000	102.2522573	0	0	0	0		(19,056,556)	0	0	0	0	1,296,996		B0001
0000USV5 US TREAS BOND	Fixed Income Security	Sch D	Duration	JP Morgan & Co 8I5DZWZKVSZI1NUHU748	10/04/2024	10/07/2025	0	100,000,000	98.05005739	0	0	0	0		(6,722,448)	0	0	0	0	438,511		B0001
1449999999. Subtotal - Forwards - Replication										0	0	0	0	XXX	(64,861,095)	0	0	0	0	8,501,849	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	(64,861,095)	0	0	0	0	8,852,828	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										848,961	143,746,890	0	162,406,198	XXX	162,406,198	17,747,407	0	0	0	350,979	XXX	XXX
1719999999. Subtotal - Replication										0	16,694,311	1,260,417	16,052,258	XXX	(46,772,514)	0	0	(642,053)	0	133,501,849	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										848,961	160,441,201	1,260,417	178,458,456	XXX	115,633,684	17,747,407	0	(642,053)	0	133,852,828	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS CUSTOM 1/12/2024 Strike @ 173.2193 BXIIGS118	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	01/12/2023	01/12/2024	01/12/2024	Closing Sale	11,525	1,996,314	173.2193	51,746	0	140,833	0	51,746		(71,397)	0	0	89,087	0	0	0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BXIIGS071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	01/13/2021	01/12/2024	01/12/2024	Expiration	31,493	6,043,997	191.9166	299,812	0	0	0	299,812		299,777	0	0	(299,812)	0	0	0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 177.5969 BXIIGS136	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	10/12/2023	10/11/2024	10/11/2024	Closing Sale	12,246	2,174,928	177.5969	48,741	0	82,396	0	48,741		(45,127)	0	0	33,656	0	0	0/0
BARCLAYS CUSTOM 10/11/2024 Strike @ 193.9449 BXIIGS089	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	10/13/2021	10/11/2024	10/11/2024	Expiration	5,176	1,003,944	193.9449	48,969	0	0	0	48,969		44,146	0	0	(48,969)	0	0	0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 178.8808 BXIIGS138	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	11/13/2023	11/14/2024	11/14/2024	Closing Sale	28,162	5,037,695	178.8808	113,776	0	57,079	0	113,776		(81,930)	0	0	(56,696)	0	0	0/0
BARCLAYS CUSTOM 11/14/2024 Strike @ 195.7109 BXIIGS091	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	11/11/2021	11/14/2024	11/14/2024	Expiration	1,349	263,963	195.7109	12,853	0	0	0	12,853		11,773	0	0	(12,853)	0	0	0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 182.9283 BXIIGS140	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	12/13/2023	12/13/2024	12/13/2024	Expiration	57,118	10,448,488	182.9283	235,897	0	0	0	235,897		(36,524)	0	0	(235,897)	0	0	0/0
BARCLAYS CUSTOM 12/13/2024 Strike @ 194.492 BXIIGS093	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	12/13/2021	12/13/2024	12/13/2024	Expiration	846	164,513	194.492	7,993	0	0	0	7,993		7,077	0	0	(7,993)	0	0	0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 175.1759 BXIIGS120	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	02/13/2023	02/14/2024	02/14/2024	Closing Sale	24,460	4,284,831	175.1759	111,049	0	253,613	0	111,049		(102,871)	0	0	142,564	0	0	0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BXIIGS073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	02/16/2021	02/14/2024	02/14/2024	Expiration	145,723	28,123,668	192.9936	1,394,572	0	0	0	1,394,572		1,386,423	0	0	(1,394,572)	0	0	0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 177.1109 BXIIGS122	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	03/13/2023	03/14/2024	03/14/2024	Closing Sale	25,212	4,465,311	177.1109	116,983	0	241,157	0	116,983		(61,366)	0	0	124,174	0	0	0/0
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXIIGS075	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	03/11/2021	03/14/2024	03/14/2024	Expiration	143,459	27,093,470	188.859	1,339,904	0	0	0	1,339,904		1,242,512	0	0	(1,339,904)	0	0	0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 180.4727 BXIIGS124	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	04/13/2023	04/12/2024	04/12/2024	Closing Sale	9,689	1,748,517	180.4727	45,245	0	53,400	0	45,245		32	0	0	8,155	0	0	0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXIIGS076	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	04/13/2021	04/12/2024	04/12/2024	Expiration	60,623	11,552,473	190.5616	569,859	0	0	0	569,859		533,914	0	0	(569,859)	0	0	0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 182.9355 BXIIGS126	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	05/11/2023	05/14/2024	05/14/2024	Closing Sale	8,526	1,559,677	182.9355	40,668	0	18,666	0	40,668		11,328	0	0	(22,002)	0	0	0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXIIGS079	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	05/13/2021	05/14/2024	05/14/2024	Expiration	16,021	3,052,993	190.5596	150,759	0	0	0	150,759		138,081	0	0	(150,759)	0	0	0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 186.1389 BXIIGS128	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	06/13/2023	06/14/2024	06/14/2024	Expiration	18,021	3,354,316	186.1389	87,219	0	0	0	87,219		47,044	0	0	(87,219)	0	0	0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXIIGS081	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	06/11/2021	06/14/2024	06/14/2024	Expiration	4,948	958,813	193.785	47,549	0	0	0	47,549		45,214	0	0	(47,549)	0	0	0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 183.9201 BXIIGS130	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	07/13/2023	07/12/2024	07/12/2024	Closing Sale	14,940	2,747,845	183.9201	71,116	0	59,582	0	71,116		20,770	0	0	(11,534)	0	0	0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXIIGS083	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	07/13/2021	07/12/2024	07/12/2024	Expiration	9,612	1,873,578	194.913	92,183	0	0	0	92,183		87,853	0	0	(92,183)	0	0	0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 181.0262 BXIIGS132	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	08/11/2023	08/14/2024	08/14/2024	Closing Sale	20,292	3,673,324	181.0262	82,587	0	64,038	0	82,587		(21,851)	0	0	(18,549)	0	0	0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXIIGS085	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	08/12/2021	08/14/2024	08/14/2024	Expiration	7,141	1,402,487	196.4111	69,121	0	0	0	69,121		66,132	0	0	(69,121)	0	0	0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 181.0932 BXIIGS134	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	09/13/2023	09/13/2024	09/13/2024	Closing Sale	24,443	4,426,463	181.0932	99,483	0	95,430	0	99,483		(29,583)	0	0	(4,053)	0	0	0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXIIGS087	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWW13WIBK2824319	09/13/2021	09/13/2024	09/13/2024	Expiration	9,163	1,830,339	199.7541	90,164	0	0	0	90,164		87,543	0	0	(90,164)	0	0	0/0
RUSSELL 2000 1/12/2024 Strike @ 1887.034 4642LS152	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6VOZCB8VD9IULB80	01/13/2023	01/12/2024	01/12/2024	Expiration	5,419	10,226,668	1887.034	651,439	0	0	0	651,439		651,376	0	0	(651,439)	0	0	0/0
RUSSELL 2000 10/11/2024 Strike @ 1719.711 4642LS161	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	10/11/2024	Closing Sale	3,507	6,030,975	1719.711	335,756	0	1,140,074	0	335,756		(750,564)	0	0	804,318	0	0	0/0
RUSSELL 2000 11/14/2024 Strike @ 1798.32 4642LS162	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6VOZCB8VD9IULB80	11/14/2023	11/14/2024	11/14/2024	Closing Sale	4,149	7,461,751	1798.32	390,779	0	1,213,873	0	390,779		(716,286)	0	0	823,094	0	0	0/0
RUSSELL 2000 12/13/2024 Strike @ 2000.515 4642LS163	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	12/13/2024	Closing Sale	3,649	7,300,619	2000.515	423,327	0	435,075	0	423,327		(41,549)	0	0	11,748	0	0	0/0
RUSSELL 2000 2/14/2024 Strike @ 1939.912 4642LS153	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVGR4N79VEWI8JPSK1K14	02/14/2023	02/14/2024	02/14/2024	Expiration	13,707	26,590,975	1939.912	1,547,558	0	0	0	1,547,558		1,547,251	0	0	(1,547,558)	0	0	0/0
RUSSELL 2000 3/14/2024 Strike @ 1776.893 4642LS154	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	03/14/2024	Closing Sale	12,120	21,535,286	1776.893	1,304,114	0	1,317,382	0	1,304,114		(549,859)	0	0	13,268	0	0	0/0
RUSSELL 2000 4/12/2024 Strike @ 1781.154 4642LS155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVGR4N79VEWI8JPSK1K14	04/14/2023	04/12/2024	04/12/2024	Closing Sale	10,221	18,205,175	1781.154	1,134,729	0	1,256,499	0	1,134,729		(253,805)	0	0	121,770	0	0	0/0
RUSSELL 2000 5/14/2024 Strike @ 1740.85 4642LS156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	05/14/2024	Closing Sale	2,767	4,816,967	1740.85	278,822	0	531,206	0	278,822		(165,330)	0	0	252,384	0	0	0/0
RUSSELL 2000 6/14/2024 Strike @ 1874.1 4642LS157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVGR4N79VEWI8JPSK1K14	06/14/2023	06/14/2024	06/14/2024	Closing Sale	4,390	8,227,505	1874.1	456,784	0	306,162	0	456,784		45,536	0	0	(150,621)	0	0	0/0
RUSSELL 2000 7/12/2024 Strike @ 1931.09 4642LS158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVGR4N79VEWI8JPSK1K14	07/14/2023	07/12/2024	07/12/2024	Closing Sale	4,014	7,751,415	1931.09	409,499	0	123,813	0	409,499		146,784	0	0	(285,686)	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 8/14/2024 Strike @ 1920.493 4642L$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	08/14/2024	Closing Sale	3,241	6,223,646	1920.493	338,112	0	178,538	0	338,112		50,025	0	0	(159,574)	0	0	0/0
RUSSELL 2000 9/13/2024 Strike @ 1866.632 4642L$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	09/13/2024	Closing Sale	4,537	8,469,245	1866.632	448,349	0	613,770	0	448,349		(235,063)	0	0	165,421	0	0	0/0
S&P 500 1/12/2024 Strike @ 3999.09 7846L$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6VOZCB8VD9IULB80	01/13/2023	01/12/2024	01/12/2024	Closing Sale	8,994	35,968,215	3999.09	3,539,269	0	7,058,032	0	3,539,269		(3,468,046)	0	0	3,518,763	0	0	0/0
S&P 500 10/11/2024 Strike @ 4327.78 7846L$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	07/31/2024	Closing Sale	6,331	27,399,435	4327.78	2,468,282	0	7,766,943	0	2,468,282		(1,736,701)	0	0	5,298,661	0	0	0/0
S&P 500 11/14/2024 Strike @ 4495.7 7846L$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6VOZCB8VD9IULB80	11/14/2023	11/14/2024	11/14/2024	Closing Sale	16,720	75,170,172	4495.7	6,329,392	0	24,302,687	0	6,329,392		(3,027,671)	0	0	17,973,295	0	0	0/0
S&P 500 12/13/2024 Strike @ 4719.55 7846L$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	12/13/2024	Closing Sale	32,324	152,552,422	4719.55	12,444,553	0	43,040,044	0	12,444,553		(1,034,747)	0	0	30,595,494	0	0	0/0
S&P 500 2/14/2024 Strike @ 4136.13 7846L$227	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	01/30/2024	Closing Sale	21,749	89,955,409	4136.13	8,329,116	0	17,367,936	0	8,329,116		(6,051,458)	0	0	9,038,821	0	0	0/0
S&P 500 3/14/2024 Strike @ 3919.29 7846L$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	01/30/2024	Closing Sale	28,150	110,327,543	3919.29	10,533,036	0	28,982,660	0	10,533,036		(14,575,910)	0	0	18,449,624	0	0	0/0
S&P 500 4/12/2024 Strike @ 4137.64 7846L$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	04/12/2024	Closing Sale	24,559	101,616,301	4137.64	9,469,623	0	24,209,507	0	9,469,623		(7,737,335)	0	0	14,739,884	0	0	0/0
S&P 500 5/14/2024 Strike @ 4124.08 7846L$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	04/19/2024	Closing Sale	9,293	38,324,746	4124.08	3,492,982	0	7,920,302	0	3,492,982		(3,356,767)	0	0	4,427,320	0	0	0/0
S&P 500 6/14/2024 Strike @ 4372.59 7846L$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	04/19/2024	Closing Sale	7,957	34,792,393	4372.59	2,951,122	0	4,967,428	0	2,951,122		(1,307,275)	0	0	2,016,305	0	0	0/0
S&P 500 7/12/2024 Strike @ 4505.42 7846L$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	05/31/2024	Closing Sale	7,421	33,436,389	4505.42	2,702,292	0	5,915,798	0	2,702,292		(625,009)	0	0	3,213,506	0	0	0/0
S&P 500 8/14/2024 Strike @ 4489.72 7846L$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	05/31/2024	Closing Sale	8,210	36,861,095	4489.72	3,158,337	0	6,427,613	0	3,158,337		(867,069)	0	0	3,269,276	0	0	0/0
S&P 500 9/13/2024 Strike @ 4505.1 7846L$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	07/31/2024	Closing Sale	11,112	50,062,518	4505.1	4,144,500	0	11,469,016	0	4,144,500		(1,422,750)	0	0	7,324,516	0	0	0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												82,510,020	0	197,610,553	0	82,510,020	XXX	(41,903,251)	0	0	115,100,535	0	0	XXX
S&P 500 2/7/2025 Strike @ 4411 7846Z$149	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWWI3WIBK2B24319	02/08/2023	02/07/2025	01/22/2024	Closing Sale	32,000	141,152,000	4411	13,912,320	0	3,830,400	0	13,912,320		9,124,181	0	0	(10,081,920)	0	0	0/0
S&P 500 6/23/2025 Strike @ 4674 7846Z$150	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/23/2023	06/23/2025	05/03/2024	Closing Sale	23,000	107,502,000	4674	9,339,477	0	3,005,410	0	9,339,477		3,508,282	0	0	(6,334,067)	0	0	0/0
S&P 500 9/18/2025 Strike @ 4836.59 7846Z$151	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	09/18/2023	09/18/2025	09/04/2024	Closing Sale	26,500	128,169,635	4836.59	11,183,000	0	3,635,535	0	11,183,000		2,489,172	0	0	(7,547,465)	0	0	0/0
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												34,434,797	0	10,471,345	0	34,434,797	XXX	15,121,636	0	0	(23,963,452)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												116,944,817	0	208,081,898	0	116,944,817	XXX	(26,781,616)	0	0	91,137,084	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												82,510,020	0	197,610,553	0	82,510,020	XXX	(41,903,251)	0	0	115,100,535	0	0	XXX
0449999999. Total Purchased Options - Put Options												34,434,797	0	10,471,345	0	34,434,797	XXX	15,121,636	0	0	(23,963,452)	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												116,944,817	0	208,081,898	0	116,944,817	XXX	(26,781,616)	0	0	91,137,084	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
RUSSELL 2000 1/12/2024 Strike @ 1965.91 4642S$152	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6VOZCB8VD9IULB80	01/13/2023	01/12/2024	01/12/2024	Expiration	5,419	10,654,131	1,965.910000	(418,271)	0	0	0	(418,271)		(418,271)	0	0	418,271	0	0	0/0
RUSSELL 2000 2/14/2024 Strike @ 2016.150542 4642S$153	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	02/14/2023	02/14/2024	02/14/2024	Expiration	13,707	27,636,000	2,016.150542	(976,915)	0	0	0	(976,915)		(976,898)	0	0	976,915	0	0	0/0
RUSSELL 2000 3/14/2024 Strike @ 1848.501788 4642S$154	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	03/14/2024	Closing Purchase	12,120	22,403,158	1,848.501788	(828,184)	0	(449,510)	0	(828,184)		183,074	0	0	378,675	0	0	0/0
RUSSELL 2000 4/12/2024 Strike @ 1854.003199 4642S$155	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	04/14/2023	04/12/2024	04/12/2024	Closing Purchase	10,221	18,949,767	1,854.003199	(728,226)	0	(511,942)	0	(728,226)		(51,097)	0	0	216,284	0	0	0/0
RUSSELL 2000 5/14/2024 Strike @ 1816.58 4642S$156	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	05/14/2024	Closing Purchase	2,767	5,026,513	1,816.580000	(160,807)	0	(321,668)	0	(160,807)		81,458	0	0	(160,861)	0	0	0/0
RUSSELL 2000 6/14/2024 Strike @ 1952.06 4642S$157	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/14/2023	06/14/2024	06/14/2024	Expiration	4,390	8,569,758	1,952.060000	(273,886)	0	0	0	(273,886)		(109,151)	0	0	273,886	0	0	0/0
RUSSELL 2000 7/12/2024 Strike @ 2016.29 4642S$158	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	07/14/2023	07/12/2024	07/12/2024	Expiration	4,014	8,093,408	2,016.290000	(226,798)	0	0	0	(226,798)		(136,757)	0	0	226,798	0	0	0/0
RUSSELL 2000 8/14/2024 Strike @ 2000.7696 4642S$159	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	08/14/2024	Expiration	3,241	6,483,794	2,000.769600	(197,458)	0	0	0	(197,458)		(62,421)	0	0	197,458	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000 9/13/2024 Strike @ 1947.0838 4642S$160	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	09/13/2024	Closing Purchase	4,537	8,834,270	1,947.083800	(256,944)	0	(248,745)	0	(256,944)		157,804	0	0	8,199	0	0	0/0
RUSSELL 2000 10/11/2024 Strike @ 1795.20631 4642S$161	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	10/11/2024	Closing Purchase	3,507	6,295,735	1,795.206313	(195,234)	0	(875,315)	0	(195,234)		653,766	0	0	(680,081)	0	0	0/0
RUSSELL 2000 11/14/2024 Strike @ 1891.84 4642S$162	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	11/14/2024	Closing Purchase	4,149	7,849,793	1,891.840000	(196,027)	0	(825,831)	0	(196,027)		590,344	0	0	(629,804)	0	0	0/0
RUSSELL 2000 12/13/2024 Strike @ 2105.942 4642S$163	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	12/13/2024	Closing Purchase	3,649	7,685,362	2,105.942000	(236,067)	0	(50,333)	0	(236,067)		22,737	0	0	185,734	0	0	0/0
S&P 500 1/12/2024 Strike @ 4194.25 7846S$225	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	01/13/2023	01/12/2024	01/12/2024	Closing Purchase	8,994	37,723,504	4,194.250000	(2,514,211)	0	(5,302,783)	0	(2,514,211)		2,745,425	0	0	(2,788,571)	0	0	0/0
S&P 500 2/14/2024 Strike @ 4303.229652 7846S$227	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KV0R4N79VEW8JPSK1K14	02/14/2023	02/14/2024	01/30/2024	Closing Purchase	21,749	93,589,608	4,303.229652	(6,107,217)	0	(13,750,912)	0	(6,107,217)		4,726,289	0	0	(7,643,695)	0	0	0/0
S&P 500 3/14/2024 Strike @ 4078.81 7846S$229	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/14/2023	03/14/2024	01/30/2024	Closing Purchase	28,150	114,818,012	4,078.810000	(7,853,179)	0	(24,548,773)	0	(7,853,179)		12,891,946	0	0	(16,695,594)	0	0	0/0
S&P 500 4/12/2024 Strike @ 4315.55852 7846S$231	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KV0R4N79VEW8JPSK1K14	04/14/2023	04/12/2024	04/12/2024	Closing Purchase	24,559	105,985,802	4,315.558520	(6,781,883)	0	(19,840,025)	0	(6,781,883)		6,363,431	0	0	(13,058,141)	0	0	0/0
S&P 500 5/14/2024 Strike @ 4334 7846S$233	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	04/19/2024	Closing Purchase	9,293	40,275,515	4,334.000000	(2,296,484)	0	(6,004,846)	0	(2,296,484)		2,780,039	0	0	(3,708,362)	0	0	0/0
S&P 500 6/14/2024 Strike @ 4594.28 7846S$235	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KV0R4N79VEW8JPSK1K14	06/14/2023	06/14/2024	04/19/2024	Closing Purchase	7,957	36,556,364	4,594.280000	(1,843,681)	0	(3,342,702)	0	(1,843,681)		964,820	0	0	(1,499,021)	0	0	0/0
S&P 500 7/12/2024 Strike @ 4735.47 7846S$237	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas KV0R4N79VEW8JPSK1K14	07/14/2023	07/12/2024	05/31/2024	Closing Purchase	7,421	35,143,675	4,735.470000	(1,609,924)	0	(4,256,156)	0	(1,609,924)		433,687	0	0	(2,646,232)	0	0	0/0
S&P 500 8/14/2024 Strike @ 4724.0834 7846S$239	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	08/14/2023	08/14/2024	05/31/2024	Closing Purchase	8,210	38,785,244	4,724.083400	(1,949,293)	0	(4,591,422)	0	(1,949,293)		629,377	0	0	(2,642,129)	0	0	0/0
S&P 500 9/13/2024 Strike @ 4716.8397 7846S$241	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	09/14/2023	09/13/2024	07/31/2024	Closing Purchase	11,112	52,415,457	4,716.839700	(2,662,648)	0	(9,164,189)	0	(2,662,648)		1,156,618	0	0	(6,501,541)	0	0	0/0
S&P 500 10/11/2024 Strike @ 4537.67733 7846S$243	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	10/13/2023	10/11/2024	07/31/2024	Closing Purchase	6,331	28,728,307	4,537.677330	(1,649,039)	0	(6,475,597)	0	(1,649,039)		1,504,736	0	0	(4,826,558)	0	0	0/0
S&P 500 11/14/2024 Strike @ 4852.21 7846S$245	Fixed Index Annuities	Exhibit 5	Equity/Index	Bank of America Mer EYKN6V0ZCB8VD9IULB80	11/14/2023	11/14/2024	11/14/2024	Closing Purchase	16,720	81,131,183	4,852.210000	(2,864,048)	0	(18,341,676)	0	(2,864,048)		2,311,349	0	0	(15,477,628)	0	0	0/0
S&P 500 12/13/2024 Strike @ 5128.735 7846S$247	Fixed Index Annuities	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2023	12/13/2024	12/13/2024	Closing Purchase	32,324	165,778,717	5,128.735000	(4,972,520)	0	(29,813,751)	0	(4,972,520)		813,421	0	0	(24,841,231)	0	0	0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(47,798,944)	0	(148,716,174)	0	(47,798,944)	XXX	37,255,725	0	0	(100,917,230)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(47,798,944)	0	(148,716,174)	0	(47,798,944)	XXX	37,255,725	0	0	(100,917,230)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(47,798,944)	0	(148,716,174)	0	(47,798,944)	XXX	37,255,725	0	0	(100,917,230)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(47,798,944)	0	(148,716,174)	0	(47,798,944)	XXX	37,255,725	0	0	(100,917,230)	0	0	XXX
CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB US EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	11/12/2024	Maturity	0	9,038,400	3.780000 /(1.930000)	0	0	1,602,300	188,199	1,602,300		0	(1,302,000)	0	1,602,300	0	0	100/100
1009999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Credit Default												0	0	1,602,300	188,199	1,602,300	XXX	0	(1,302,000)	0	1,602,300	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	1,602,300	188,199	1,602,300	XXX	0	(1,302,000)	0	1,602,300	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BANK OF AMERICA CORP Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP1	Interest Rate	Sch D	Interest Rate	BANK OF AMERICA COR 9OJT3UXIJIZJI4WX0774	04/17/2024	12/20/2028	05/06/2024	Swap Close	0	25,000,000	5.000000 /0.000000	0	3,053,750	3,483,750	65,972	3,021,579		0	0	(32,171)	462,171	0	0	0/0
JP Morgan Chase & Co Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP2	US Treasury N/B 91282CJJ1	Sch D	Interest Rate	JP MORGAN CHASE & C 8I5DZWZKVSZI1NUHU748	08/02/2024	12/20/2024	09/01/2024	Swap IPT	0	25,000,000	5.000000 /0.000000	0	3,072,500	3,026,676	100,694	3,026,676		0	0	(45,824)	0	0	0	0/0
JP Morgan Chase & Co Fixed Rate Credit Default Swap MARKIT CDX NA HY RSWAP3	US Treasury N/B 91282CJJ1	Sch D	Interest Rate	JP MORGAN CHASE & C 8I5DZWZKVSZI1NUHU748	08/05/2024	12/20/2024	09/01/2024	Swap IPT	0	25,000,000	5.000000 /0.000000	0	2,767,500	2,728,135	90,278	2,728,135		0	0	(39,365)	0	0	0	0/0
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												0	8,893,750	9,238,561	256,944	8,776,390	XXX	0	0	(117,360)	462,171	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	8,893,750	9,238,561	256,944	8,776,390	XXX	0	0	(117,360)	462,171	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	8,893,750	10,840,861	445,143	10,378,690	XXX	0	(1,302,000)	(117,360)	2,064,471	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	8,893,750	10,840,861	445,143	10,378,690	XXX	0	(1,302,000)	(117,360)	2,064,471	0	0	XXX
Long: EURO Short: US Dollar MARKIT CDX NA HY	000017$00	Sch D	Currency	JP MORGAN CHASE & C 8I5DZWZKVSZI1NUHU748	10/30/2024	12/06/2024	12/06/2024	Sale	0	21,729,320	0.920415	0	0	0	0	0		0	0	0	0	0	0	0/0
Long: US Dollar Short: Canadian Dollar	Ares Ivy Hill XIX Pvt Credit 46604UAS2	Sch D	Currency	BANK OF AMERICA COR 9DJT3UXIJIZJI4WXO774	05/10/2024	12/18/2024	12/17/2024	Sale	0	2,774,765	1.3617	0	0	133,822	0	0		0	0	0	133,822	0	0	0/0
1439999999. Subtotal - Forwards - Hedging Other												0	0	133,822	0	0	XXX	0	0	0	133,822	0	0	XXX
1479999999. Subtotal - Forwards												0	0	133,822	0	0	XXX	0	0	0	133,822	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	1,602,300	188,199	1,602,300	XXX	0	(1,302,000)	0	1,602,300	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												69,145,873	8,893,750	68,738,108	256,944	77,922,263	XXX	10,474,110	0	(117,360)	(9,184,154)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												69,145,873	8,893,750	70,340,408	445,143	79,524,563	XXX	10,474,110	(1,302,000)	(117,360)	(7,581,854)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
ESH5	383	117,396,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.7000	5,935.7500	3,694,992	3,694,992	0	0	0	3,694,992	3,694,992	5,593,372	0/0	50
ESH5	500	153,259,225	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.7000	5,935.7500	4,823,750	4,823,750	0	0	0	4,823,750	4,823,750	7,302,053	0/0	50
ESH5	500	153,140,080	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,128.5500	5,935.7500	4,820,000	4,820,000	0	0	0	4,820,000	4,820,000	7,296,376	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other												13,338,742	13,338,742	0	0	0	13,338,742	13,338,742	20,191,800	XXX	XXX
1649999999. Subtotal - Short Futures												13,338,742	13,338,742	0	0	0	13,338,742	13,338,742	20,191,800	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												13,338,742	13,338,742	0	0	0	13,338,742	13,338,742	20,191,800	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												13,338,742	13,338,742	0	0	0	13,338,742	13,338,742	20,191,800	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO	(17,280,300)	30,619,043	13,338,743
Total Net Cash Deposits	(17,280,300)	30,619,043	13,338,743

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
ESH4	58	13,513,710	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9000	03/11/2024	5,122.2500	Closing Purchase	(1,340,815)	(1,340,815)	0	0	0/0	50
ESH4	80	18,639,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9000	03/11/2024	5,122.7500	Closing Purchase	(1,851,400)	(1,851,400)	0	0	0/0	50
ESH4	42	9,785,790	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9000	03/11/2024	5,123.2500	Closing Purchase	(973,035)	(973,035)	0	0	0/0	50
ESH4	20	4,659,950	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9500	03/11/2024	5,123.2500	Closing Purchase	(463,300)	(463,300)	0	0	0/0	50
ESH4	90	20,969,775	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9500	03/11/2024	5,123.5000	Closing Purchase	(2,085,975)	(2,085,975)	0	0	0/0	50
ESH4	50	11,649,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9500	03/11/2024	5,129.0000	Closing Purchase	(1,172,625)	(1,172,625)	0	0	0/0	50
ESH4	507	118,129,733	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,659.9500	03/11/2024	5,129.0000	Closing Purchase	(11,890,418)	(11,890,418)	0	0	0/0	50
ESH4	171	39,843,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0000	03/11/2024	5,129.0000	Closing Purchase	(4,009,950)	(4,009,950)	0	0	0/0	50
ESH4	137	31,921,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0000	03/11/2024	5,129.0000	Closing Purchase	(3,212,650)	(3,212,650)	0	0	0/0	50
ESH4	186	43,338,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0000	03/11/2024	5,129.0000	Closing Purchase	(4,361,700)	(4,361,700)	0	0	0/0	50
ESH4	54	12,582,135	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0500	03/11/2024	5,129.0000	Closing Purchase	(1,266,165)	(1,266,165)	0	0	0/0	50
ESH4	677	157,742,693	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.0500	03/11/2024	5,129.0000	Closing Purchase	(15,873,957)	(15,873,958)	0	0	0/0	50
ESH4	83	19,339,415	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.1000	03/11/2024	5,129.0000	Closing Purchase	(1,945,935)	(1,945,935)	0	0	0/0	50
ESH4	5	1,165,025	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,660.1000	03/11/2024	5,129.0000	Closing Purchase	(117,225)	(117,225)	0	0	0/0	50
ESM4	5	1,297,813	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.2500	05/03/2024	5,158.0000	Closing Purchase	8,313	8,313	0	0	0/0	50
ESM4	59	15,314,630	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.4000	05/03/2024	5,158.0000	Closing Purchase	98,530	98,530	0	0	0/0	50
ESM4	8	2,076,580	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.4500	05/03/2024	5,158.0000	Closing Purchase	13,380	13,380	0	0	0/0	50
ESM4	62	16,093,495	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.4500	05/03/2024	5,158.7500	Closing Purchase	101,370	101,370	0	0	0/0	50
ESM4	89	23,101,953	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.4500	06/17/2024	5,475.5000	Closing Purchase	(1,264,023)	(1,264,023)	0	0	0/0	50
ESM4	48	12,459,480	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.4500	06/17/2024	5,475.7500	Closing Purchase	(682,320)	(682,320)	0	0	0/0	50
ESM4	10	2,595,750	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,475.7500	Closing Purchase	(142,125)	(142,125)	0	0	0/0	50
ESM4	14	3,634,050	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,476.2500	Closing Purchase	(199,325)	(199,325)	0	0	0/0	50
ESM4	56	14,536,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,476.5000	Closing Purchase	(798,000)	(798,000)	0	0	0/0	50
ESM4	68	17,651,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,476.7500	Closing Purchase	(969,850)	(969,850)	0	0	0/0	50
ESM4	3	778,725	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,477.0000	Closing Purchase	(42,825)	(42,825)	0	0	0/0	50
ESM4	40	10,383,000	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5000	06/17/2024	5,477.2500	Closing Purchase	(571,500)	(571,500)	0	0	0/0	50
ESM4	119	30,889,723	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,477.2500	Closing Purchase	(1,699,915)	(1,699,915)	0	0	0/0	50
ESM4	160	41,532,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,477.2500	Closing Purchase	(2,285,600)	(2,285,600)	0	0	0/0	50
ESM4	35	9,085,213	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,477.7500	Closing Purchase	(500,850)	(500,850)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM4	117	30,370,568	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.0000	Closing Purchase	(1,675,733)	(1,675,733)	0	0	0/0	50
ESM4	55	14,276,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.0000	Closing Purchase	(787,738)	(787,738)	0	0	0/0	50
ESM4	95	24,659,863	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.0000	Closing Purchase	(1,360,638)	(1,360,638)	0	0	0/0	50
ESM4	55	14,276,763	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.2500	Closing Purchase	(788,425)	(788,425)	0	0	0/0	50
ESM4	133	34,523,808	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.2500	Closing Purchase	(1,906,555)	(1,906,555)	0	0	0/0	50
ESM4	57	14,795,918	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.5000	Closing Purchase	(817,808)	(817,808)	0	0	0/0	50
ESM4	59	15,315,073	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,478.5000	Closing Purchase	(846,503)	(846,503)	0	0	0/0	50
ESM4	107	27,774,793	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.2500	Closing Purchase	(1,539,195)	(1,539,195)	0	0	0/0	50
ESM4	131	34,004,653	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.2500	Closing Purchase	(1,884,435)	(1,884,435)	0	0	0/0	50
ESM4	42	10,902,255	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.5000	Closing Purchase	(604,695)	(604,695)	0	0	0/0	50
ESM4	50	12,978,875	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.5000	Closing Purchase	(719,875)	(719,875)	0	0	0/0	50
ESM4	85	22,064,088	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.7500	Closing Purchase	(1,224,850)	(1,224,850)	0	0	0/0	50
ESM4	51	13,238,453	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.5500	06/17/2024	5,479.7500	Closing Purchase	(734,910)	(734,910)	0	0	0/0	50
ESM4	57	14,796,060	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	03/11/2024	5,191.6000	06/17/2024	5,479.7500	Closing Purchase	(821,228)	(821,228)	0	0	0/0	50
ESU4	7	1,939,263	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,540.7500	06/17/2024	5,546.2500	Closing Purchase	(1,925)	(1,925)	0	0	0/0	50
ESU4	56	15,514,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	03/15/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,540.7500	06/17/2024	5,546.5000	Closing Purchase	(16,100)	(16,100)	0	0	0/0	50
ESU4	9	2,493,338	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,540.7500	09/04/2024	5,538.7500	Closing Purchase	900	900	0	0	0/0	50
ESU4	27	7,480,013	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,540.7500	09/04/2024	5,539.0000	Closing Purchase	2,363	2,363	0	0	0/0	50
ESU4	56	15,514,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,540.7500	09/16/2024	5,629.7500	Closing Purchase	(249,200)	(249,200)	0	0	0/0	50
ESU4	70	19,393,500	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,541.0000	09/16/2024	5,629.7500	Closing Purchase	(310,625)	(310,625)	0	0	0/0	50
ESU4	84	23,274,300	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,541.5000	09/16/2024	5,629.7500	Closing Purchase	(370,650)	(370,650)	0	0	0/0	50
ESU4	281	77,861,588	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,541.7500	09/16/2024	5,629.7500	Closing Purchase	(1,236,400)	(1,236,400)	0	0	0/0	50
ESU4	158	43,781,800	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,542.0000	09/16/2024	5,629.7500	Closing Purchase	(693,225)	(693,225)	0	0	0/0	50
ESU4	174	48,215,400	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,542.0000	09/16/2024	5,629.7500	Closing Purchase	(763,425)	(763,425)	0	0	0/0	50
ESU4	177	49,048,913	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,542.2500	09/16/2024	5,629.7500	Closing Purchase	(774,375)	(774,375)	0	0	0/0	50
ESU4	76	21,060,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,542.2500	09/16/2024	5,629.7500	Closing Purchase	(332,500)	(332,500)	0	0	0/0	50
ESU4	77	21,339,588	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,542.7500	09/16/2024	5,629.7500	Closing Purchase	(334,950)	(334,950)	0	0	0/0	50
ESU4	135	37,416,938	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,543.2500	09/16/2024	5,629.7500	Closing Purchase	(583,875)	(583,875)	0	0	0/0	50
ESU4	66	18,295,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,544.0000	09/16/2024	5,629.7500	Closing Purchase	(282,975)	(282,975)	0	0	0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU4	53	14,694,250	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.0000	09/16/2024	5,629.7500	Closing Purchase	(224,588)	(224,588)	0	0	0/0	50
ESU4	145	40,203,063	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.2500	09/16/2024	5,629.7500	Closing Purchase	(612,625)	(612,625)	0	0	0/0	50
ESU4	13	3,604,575	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.5000	09/16/2024	5,629.7500	Closing Purchase	(54,763)	(54,763)	0	0	0/0	50
ESU4	6	1,663,650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.5000	09/16/2024	5,635.7500	Closing Purchase	(27,075)	(27,075)	0	0	0/0	50
ESU4	34	9,427,350	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.5000	09/16/2024	5,636.0000	Closing Purchase	(153,850)	(153,850)	0	0	0/0	50
ESU4	32	8,873,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/20/2024	CME SNZ20JLFK8MNNCL00F39	06/17/2024	5,545.7500	09/16/2024	5,636.0000	Closing Purchase	(144,400)	(144,400)	0	0	0/0	50
ESZ4	75	21,340,313	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.7500	12/16/2024	5,857.6367	Closing Purchase	(625,825)	(625,825)	0	0	0/0	50
ESZ4	16	4,552,600	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.7500	12/16/2024	6,055.5000	Closing Purchase	(291,800)	(291,800)	0	0	0/0	50
ESZ4	115	32,722,100	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.8000	12/16/2024	6,055.5000	Closing Purchase	(2,097,025)	(2,097,025)	0	0	0/0	50
ESZ4	70	19,917,975	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.8500	12/16/2024	6,055.5000	Closing Purchase	(1,276,275)	(1,276,275)	0	0	0/0	50
ESZ4	65	18,495,425	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9000	12/16/2024	6,055.5000	Closing Purchase	(1,184,950)	(1,184,950)	0	0	0/0	50
ESZ4	117	33,291,765	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9000	12/16/2024	6,055.5000	Closing Purchase	(2,132,910)	(2,132,910)	0	0	0/0	50
ESZ4	26	7,398,170	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9000	12/16/2024	6,055.5000	Closing Purchase	(473,980)	(473,980)	0	0	0/0	50
ESZ4	474	134,875,515	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9500	12/16/2024	6,055.5000	Closing Purchase	(8,639,835)	(8,639,835)	0	0	0/0	50
ESZ4	57	16,219,208	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9500	12/16/2024	6,055.5000	Closing Purchase	(1,038,968)	(1,038,968)	0	0	0/0	50
ESZ4	422	120,079,045	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,690.9500	12/16/2024	6,055.5000	Closing Purchase	(7,692,005)	(7,692,005)	0	0	0/0	50
ESZ4	21	5,975,550	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,691.0000	12/16/2024	6,055.5000	Closing Purchase	(382,725)	(382,725)	0	0	0/0	50
ESZ4	84	23,902,200	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,691.0000	12/16/2024	6,089.5000	Closing Purchase	(1,673,700)	(1,673,700)	0	0	0/0	50
ESZ4	23	6,544,650	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	12/20/2024	CME SNZ20JLFK8MNNCL00F39	09/16/2024	5,691.0000	12/16/2024	6,089.7500	Closing Purchase	(458,563)	(458,563)	0	0	0/0	50
1609999999. Subtotal - Short Futures - Hedging Other														(110,345,303)	(110,345,303)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(110,345,303)	(110,345,303)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(110,345,303)	(110,345,303)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(110,345,303)	(110,345,303)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	13,338,743	0	13,338,743	13,338,743	0	13,338,743	20,191,800	20,191,800
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	Y	Y	35,300,169	0	35,112,318	0	0	35,112,318	0	0	0	0
BNP PARIBAS	KVQR4N79VEWI8JPSK1K14	Y	Y	30,780,147	0	39,316,324	0	8,536,177	39,316,324	(7,974,679)	561,498	172,866	0
JP MORGAN	ANGGYXNX0JLX3X63JN86	Y	Y	0	0	8,887,826	0	8,887,826	10,809,229	(19,083,982)	0	76,464,577	0
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	Y	Y	16,120,190	0	16,022,621	0	0	16,022,621	0	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6VOZCB8VD9IULB80	Y	Y	15,500,086	0	25,167,285	0	9,667,199	25,167,285	(37,802,434)	0	1,992,218	0
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	35,336,915	0	45,847,990	0	10,511,075	45,962,910	0	10,625,995	50,000,000	0
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	7,870,037	0	8,104,092	0	234,055	8,104,092	0	234,055	0	0
0299999999. Total NAIC 1 Designation				140,907,544	0	178,458,456	0	37,836,333	180,494,779	(64,861,095)	11,421,549	128,629,661	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals				140,907,544	0	191,797,199	0	51,175,075	193,833,522	(64,861,095)	24,760,291	148,821,461	20,191,800
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						191,797,199	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN & CO	ANGGYXNXOJLX3X63JN86	CASH		CASH	30,170,000	30,170,000	30,170,000		IV
0199999999 - Total					30,170,000	30,170,000	30,170,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3WIBK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	35,300,169	35,300,169	XXX		IV
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	30,780,147	30,780,147	XXX		IV
CS & JPM	ANGGYXNXOJLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	0	0	XXX		IV
GOLDMAN SACHS	W22LROWP2IHZNBB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	16,120,190	16,120,190	XXX		IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD9IULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	15,500,086	15,500,086	XXX		IV
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	35,336,915	35,336,915	XXX		IV
WELLS FARGO	KB1H1DSPRFMYMCUFXT09	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	7,870,037	7,870,037	XXX		IV
0299999999 - Total					140,907,544	140,907,544	XXX	XXX	XXX

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 *
U.S. Bank	Cincinnati, OH		0.000	0	0	78,640,966	XXX
BMO Harris Bank N.A.	Chicago, IL		0.000	0	0	40,508,066	XXX
Goldman Sachs	New York, NY		0.000	0	0	30,082,180	XXX
Key Bank	Cleveland, OH		0.000	0	0	(31,960,400)	XXX
Fifth Third Bank	Cincinnati, OH		0.000	0	0	22,597,589	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		0.000	0	0	464,963	XXX
Northern Trust	Chicago, IL		0.000	0	0	15,005,281	XXX
Citizens Bank	Providence, RI		0.000	0	0	40,936,436	XXX
Regions Bank	Birmingham, AL		0.000	0	0	40,427,461	XXX
Computershare Corporate Trust	St. Paul, MN		0.000	0	0	390,854	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	12,685	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	237,106,081	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	237,106,081	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	237,106,081	XXX

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

1. January	754,002,470	4. April	413,255,683	7. July	361,282,445	10. October	475,726,577
2. February	812,879,449	5. May	313,336,888	8. August	451,766,628	11. November	248,761,510
3. March	978,300,547	6. June	375,473,380	9. September	383,535,373	12. December	237,106,081

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-56-7	FIRST AMERICAN GOVT OBLIG FUND CL Z		12/31/2024	0.000		313,584,025	0	12,846,116
94988A-75-9	ALLSPRING 100% TR MM-INST MONEY MARKET FUND		12/20/2024	0.000		19,242,778	0	521,762
8309999999. Subtotal - All Other Money Market Mutual Funds						332,826,803	0	13,367,878
8609999999 - Total Cash Equivalents						332,826,803	0	13,367,878

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

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	State regulatory requirement	147,742	146,339	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	State regulatory requirement	108,344	107,315	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	State regulatory requirement	98,495	97,559	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	State regulatory requirement	226,538	224,386	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	State regulatory requirement	246,237	243,898	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	State regulatory requirement	462,926	458,527	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	State regulatory requirement	6,697,648	6,634,012	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	State regulatory requirement	492,474	487,795	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR	B	State regulatory requirement	1,093,299	1,055,791	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	9,573,703	9,455,622	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0