ANNUAL STATEMENT

OF THE



Ameritas Life Insurance Corp. of New York

of

New York

in the

STATE OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED December 31, 2023

[X] LIFE AND ACCIDENT AND HEALTH

[] FRATERNAL

2023



ANNUAL STATEMENT

For the Year Ended December 31, 2023 OF THE CONDITION AND AFFAIRS OF THE



		Ameritas Lif	e Insurance Co	rp. of New Yor	rk			
NAIC Group Code	0943	0943 NAIC Co	ompany Code		Employer's ID	Number	13-3	758127
) Organized under the Laws o		(Prior Period)	State of 1	Omicile or Bort of	Entry NV			
Country of Domicile	US		, State of t	Domicile or Port of	Entry NY			
icensed as business type:		Hoalth [V] [ratornal Bonofite S	nainting []				
ncorporated/Organized	Life, Accident &		raternal Benefits S		d Duciness		May 47, 4004	
tatutory Home Office	1350 Broadway, Suite 1710	April 1, 1993			d Business		May 17, 1994	
tatutory frome office	1330 Bloadway, Suite 1710	(Street and Number)			New York, NY, US (City or T		untry and Zip Co	ode)
lain Administrative Office	1350 Broadway, Sui				(-,,,	,,	,	,
			- 45 16	(Street and Number))			
		10018-7722			402-467-1122			
-!! A.I.I	· · · · · · · · · · · · · · · · · · ·	City or Town, State, Country ar	id Zip Code)			ne Number)		
ail Address 1350	Broadway, Suite 1710	eet and Number or P.O. Box)				10018-7722	untry and Zip Co	ndo)
rimary Location of Books	· · · · · · · · · · · · · · · · · · ·	D Broadway, Suite 1710		New Yor	rk, NY, US 10018-77		402-467-1	
•		(Street and Num	iber)	(City or Town,	, State, Country and Zi	p Code) (Are	a Code) (Telep	hone Number)
ternet Web Site Address _	www.ameritasny.com					2		
atutory Statement Contac	Bryce Andrew Johns				800-745-6665 87750	1.7		
		(Name)		(Area	Code) (Telephor	ne Number)	(Extension)	
	bryce.johnson@ame	eritas.com (E-Mail Address	\			402-465-		
		(L-Mail Addiess				(Fax Nu	imber)	
			OFFICERS	Ó				
	Name				4	Title		
William Wallace Lesi			<u> </u>	Chief Executive Of				
Susan Kay Wilkinson			<u> </u>	President & Chief				
Christine Miller Neigl					al Counsel & Corporate		1	
Michele Xiaoming W Linda Ann Whitmire			-		Financial Officer & Trea	surer		
Linda Ann Whitmire				Senior VP, Chief A	Actuary, Corporate			
		,	VICE-PRESIDE	NTS				
Name		Title		Name			Title	
yan Charles Beasley	Executive VP, Inc		l o		Car	-i\/D		
atrick Drew Fleming				ura Ann Fender		nior VP, Control		
elly Jay Halverson		oution & National Partners, Gro Actuary & Underwriting, Indivi		frey Charles Graves	5 - T - T - T - T - T - T - T - T - T -		y & Field Distribu	ution
obert Michael Jurgensmeier			AND AND ADDRESS OF THE PARTY OF	rald Quintin Herbert	and the second second	nior VP, Risk &	· ·	
rent Frazier Korte		dependent Distribution & Inves		mes Michael Kais		ecutive VP, Reti		
	Senior VP, Chief			andon Michael Mann		NA NewsCode		Investment Service
ruce Everett Mieth	Senior VP, Group			reejit Rajan Nair			ation Technology	
April Lea Rimpley	Senior VP, Huma			a Jean Udell #			nvestment Office	
Oavid Adam Voelker Kelly John Wieseler #	Senior VP, Individ			chard Alan Wiedenbed				ansformation Office
telly John Wieseler #	Executive VP, Gre	oup	<u>Fo</u>	rrest Rexford Wilson	# Ser	nor VP, Retiren	ment Plans Sales	s & Distribution
		DIRE	CTORS OR TR	USTEES				
Ryan Charles Beasley	Robe	rt Kennedy Crandall		n Marie Frohman		Brian \	William Kaiser	
Villiam Wallace Lester, Chair		John Wieseler		san Kay Wilkinson		_ Dilaii v	VIIIIdill INdiSCI	
The state of the s		JOHN TYROGOR		Sali Ray WikiiSoli		-		
ate of New York								
ounty of New York	SS							
ne officers of this reporting en	ntity being duly sworn, each de	annee and eav that they are th	no described officers of	f said reporting entity	and that on the rane	otina naviad ata		fals a large to the state of the
sets were the absolute prope	erty of the said reporting entity	v free and clear from any lie	ns or claims thereon	event as herein stat	ted and that this state	ment together	ted above, all of	the nerein describe
planations therein contained,	annexed or referred to, is a ful	Il and true statement of all the	assets and liabilities a	nd of the condition an	nd affairs of the said re	norting entity a	s of the reporting	n neriod stated above
d of its income and deduction	ns therefrom for the period end	led, and have been completed	in accordance with th	e NAIC Annual Stater	ment Instructions and	Accounting Pra	ctices and Proce	edures manual exce
the extent that: (1) state law	may differ; or, (2) that state r	ules or regulations require di	fferences in reporting	not related to accour	nting practices and pr	ocedures, acco	ording to the bes	st of their information
owledge and belief, respectiv	vely. Furthermore, the scope of	this attestation by the describ	ed officers also includ	es the related corresp	oonding electronic filing	with the NAIC	, when required	that is an exact co
	es due to electronic filing) of the							
was INA	INKI	A		•				
Mary, OV	ancimor	~ ('XII)du	u Irmo	en	7	11	MIZ	
(Sigr	nature)		(Signature)				(Signature)	
, ,	ay Wilkinson		Christine Miller Neig	hbors		Micl	hele Xiaoming W	Ju.
	ed Name)		(Printed Name				(Printed Name)	vu
	1.		2.	,		(3.	
President & Chie	ef Operating Officer	Senior VP	, General Counsel & C	orporate Secretary		Benior VP, Chie	f Financial Office	er & Treasurer
(T	Title)		(Title)				(Title)	
bscribed and sworn to (or affi	irmed) before me this on this		,				\ ····•/	
day of Feb	rucu V , 2024,	, by			7			
in a in	100000			- State of Nebraska	a. Is this an origi	nal filing?		[X]Yes []No
Xac RIDA	MICCULMO			M MCCLURE b. December 12, 2027	1	ate the amendn	ment number	[v] iea [] M
/	, COV- CA		my Contin. EX	J. December 12, 2027		ate filed	one numbel	
							attached	
_					S. INI	umber of pages	allaurieu	

ASSETS

			Current Year		Prior Year
		1	2	3	4
				Net Admitted	
			Nonadmitted	Assets	Net Admitted
		Assets	Assets	(Cols. 1 - 2)	Assets
1	Bonds (Schedule D)	1,027,455,476	0	1,027,455,476	994,300,128
	Stocks (Schedule D):	1,021,433,410		1,021,433,410	994,500,120
2.	2.1 Dreferred steels	0	0	0	n
	2.2 Common stocks	1,710,100	0	1,710,100	1,712,200
3.	Mortgage loans on real estate (Schedule B):	1,710,100		1,710,100	1,7 12,200
•	3.1 First liens	219,950,272	0	219,950,272	236,676,610
	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
İ	4.2 Properties held for the production of income (less \$ 0 encumbrances)	0	0	0	0
İ	4.3 Properties held for sale (less \$ 0 encumbrances)	0	0	0	0
5.	Cash (\$ 6,255,594, Schedule E - Part 1), cash equivalents (\$ 4,680,790,				
	Schedule E - Part 2), and short-term investments (\$ 0, Schedule DA)	10,936,384	0	10,936,384	24,288,545
6.	Contract loans (including \$ 0 premium notes)	40,996,251	317,049	40,679,202	33,162,653
7.	Derivatives (Schedule DB)	11,506,177	0	11,506,177	3,742,124
8.	Other invested assets (Schedule BA)	11,118,869	0	11,118,869	11,182,573
9.	Receivables for securities	0	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.		1,323,673,529	317,049	1,323,356,480	1,305,064,833
13.	Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	11,049,863	12,980	11,036,883	10,281,081
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,138,590	72,426	4,066,164	4,137,510
	15.2 Deferred premiums, agents' balances and installments booked but deferred				
	and not yet due (including \$0 earned but unbilled premiums)	5,663,515	0	5,663,515	4,487,327
	15.3 Accrued retrospective premiums (\$ 0) and contracts subject to				
	redetermination (\$ 0)	0	0	0	0.
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,947,230	0	2,947,230	2,545,213
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	4,624,544	0	4,624,544	3,324,282
1	Amounts receivable relating to uninsured plans	1,010,995	0	1,010,995	1,105,972
1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	27,489,329	21,341,226	6,148,103	6,088,731
19.	Guaranty funds receivable or on deposit	4,800	0	4,800	4,800
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets (\$ 0)	0	0	0	0.
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0	0.
23.	Receivables from parent, subsidiaries and affiliates	1,875	0	1,875	0.
24.	Health care (\$ 0) and other amounts receivable	927,132	740,208	186,924	170,819
25.	Aggregate write-ins for other-than-invested assets	5,975,351	2,256,593	3,718,758	3,552,808
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	1,387,506,753	24,740,482	1,362,766,271	1,340,763,376
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	461,331,927	0	461,331,927	392,211,602
28.	Total (Lines 26 and 27)	1,848,838,680	24,740,482	1,824,098,198	1,732,974,978
		1			
	DETAILS OF WRITE-IN LINES				
1101.		0	0	0	0
1102.		0	0	0	0
1103.		0	0	0	0
	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
ı	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
	NY Reg 172 reinsurance premium refund	3,253,329	0	3,253,329	3,127,377
	Unearned annualized commissions	1,992,175	1,992,175	0	0
1	Miscellaneous receivables	729,847	264,418	465,429	425,431
1	Summary of remaining write-ins for Line 25 from overflow page	1	1	1	1

0

3,718,758

2,256,593

5,975,351

0

3,552,808

2598. Summary of remaining write-ins for Line 25 from overflow page 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)

LIABILITIES, SURPLUS AND OTHER FUNDS

4.2. Acadest auch result. (Challet, Part Line 4.4 Co.2 is)		,,		
1. Appropries reserve for the contention of Indianal Page 1. India			1	-
Commission Com			Current Year	Prior Year
2. Agriculture for concept and meant normating intendings (s) (Notice Reserve) (s) (30,006) (32,006) (1.		1 116 050 174	1 000 160 310
1. Lock 1. L	,		 * * * * * * * * * * * * * * * * * * *	
4. Contract cleans: 4. Lie (Fabbit S. Part 1 Line 4.4 Cot. 1 lass Cot. 6) 4. Contract control (Fabrit S. Line 4.4 Cot. 1 lass Cot. 6) 4. Contract control (Fabrit S. Line 4.4 Cot. 6) 5. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Production for plant (Fabrit S. Line 4.4 Cot. 6) 6. Contract Colleges				
4.1 Leb (Emint 8, Part L. Line 44, Cot. 1 less Cot. 6) 4.2 Accordant and hard (Emitted 1, Tutin 44, Cot. 6) 5. Part Corporation of the complete in the complete of the complete in the complete of the complete in the complete of the complet			04,700,310	00,210,412
5. Poliphylichteet dividend/einhold Line 10, 10 6. Present for poliphylicident dividends, which is membras and coupper payable in folioning calendary year – estimated amounts 6. 10. Poliphylicident dividends and eliciatis to membras and coupper payable in folioning calendary year – estimated amounts 6. 10. Poliphylicident dividends and eliciatis to membras expositione for payament including 5		4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	7,986,566	5,377,732
and suppose (Emith 4. Line 10) 6. Provision for pulphylodien' dividentials related to members and couptors payable in following calendar year – estimated amounts 6. 15. Polity/related information for the internation revention on year or providence for purpose (including \$ 0 Motors) 7. Annual provisionally held for definence dividential provisions internation of the internation for the internation of the inter			1,743,095	1,879,431
6. Protection for proliphocers discords, estudio to emperate and occoron appellant in following sections of the control of the	5.			
6.1 Policybiodes disordes and refunds to membrane approtrated (insulting 1) (Modos) 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.			0	00
6.2 Policy-incident disentation are refunds to members on yet apportuned (including \$ 0 Medica) 0.3 Contract provisionally held for disentations on circulated in Line 8 on 0.3 Contract provisionally held for disentation and circulated in Line 8 on 0.3 Contract provisionally held for disentation and circulated in Line 8 on 0.3 Contract provisionally contracting to the end adolesinal and circulated incorporation and ender the circulated (including \$ 0.0 Contract provisional provision	6.		704.000	005 000
6.3 Coupters and smirring breaths forcidenty 5			1	0 0
7. Amount provisionally halfs for ordered discharding policies not included in Line 6 Remains and multy considerations of the aid accident and abunchmost and advances leas \$ 0 discount including \$ 150,002 accident and health premiums (chimical Part 1, 2011, and Line 4 and 14) 9. Control includings not included receivate. 9. Provision of the control of the aid accident and the aid and the control of the aid accident and the aid and th		6.3 Courses and similar hanefits (including © 0 Mades)		
8. Persians and annaly considerations for file and excellent and heath centroids received in advances (Einhart 1, Pert 1, Cut 1, aum of Lines 4 and 16) 9. Consists in Bibliotics and cluded excellent centre. 9. Consists in Bibliotics and cluded excellent centre. 9. Provision for apparature rating refunds. Excluding the Biblioty of 5. 0 accident and heath experience. 9. Provision for apparature rating refunds. Excluding 5. 3,887,310 assumed and 5. 5,814,727 coded. 9,516,637 7,53,77 8,78,77 9,78 1,78 1,78 1,78 1,78 1,78 1,78 1,78 1	7.		0	0
Enhabs 1. Part 1. Col 1. sum of Lines 4 and 14 279.022 342.74		Premiums and annuity considerations for life and accident and health contracts received in advance		
9. Contract liabilities not included elevatives: 9.1 Surrodir vivues on concello colorations 9.2 Provision for experience entiring refunds, including the liability of 3 9.3 Other amounts populate on relationations in colorated by the Public Health Stancos Act 9.3 Other amounts populate on relationations 5 9.4 Interest Michiganization Review (MR, Lune) 9.3 Other amounts populate on relationations 5 9.4 Interest Michiganization Review (MR, Lune)				
9.1 Surrordor values or controled contracts 9.2 Provision for experience indige lends, including the liability of \$ 9.2 Provision for experience indige lends, including the liability of \$ 9.3 Other amounts poyche for miserators, including \$ 9.3 Other amounts poyche or miserators, including \$ 9.4 Interest Maintenance Reserve (MR, Line 6) 9.5 (19.5 September 19.5 Se		* * * * * * * * * * * * * * * * * * * *	278,022	342,742
9.2 Provision for appearance rating refunds, including the liability of \$ 0, scaleder and heath experience rating refunds of which \$ 0 is for mortical loss satio soleab port the Patitic Health Servise Act 9.30 Carry 3.30 Other amounts poyable on monistrance, including \$ 3,8710 assumed and \$ 6,814.72 coted 9.302,837 4,143,47 coted 9.30 Carry 3.30 Other amounts poyable on monistrance, including \$ 1,8710 assumed and \$ 6,814.72 coted 9.31,322,831 4,143,47 coted 1.31,322,831 4,143,47 coted 9.31 country 3.30 coun	9.		0	0
reting electroid or which \$ 0 is for medical loss not related part the Public Health Service Act 0 9.00.037 7.536,76 9.4 Interest Meintenance Reserve (MRF, Line 6) 3.967,70 and 9.00.0337 7.536,76 9.4 Interest Meintenance Reserve (MRF, Line 6) 3.967,70 and 9.00.0337 7.536,76 9.4 Interest Meintenance Reserve (MRF, Line 6) 1.967,70 and 9.00.0337 7.536,76 9.4 Interest Meintenance Reserve (MRF, Line 6) 1.967,70 and 9.00.0337 7.536,76 9.5 9.5 9.5 9.5 9.5 9.5 9.5 9.5 9.5 9.5		9.2 Provision for experience rating refunds including the lightlift of \$ 0.200 ident and heath experience		
9.4 Interest Klambrance Reserve (IMF, Line 6) Commissions appried due or control 8 and amonity contracts \$ 190,118 accident and health 5 915-50 and deposit-byte contract funds \$ 10,000			0	0
10. Commissions to agent also an accruacy life and animary contracts \$ 198,118 accident and \$ 1984,573 305,865 11. Commissions and experies allowances payable to entireurunic assurand 384,573 305,865 12. Commissions and experies allowances payable to entireurunic assurand 384,573 305,865 13. Transfers to Separable Accounts due or accruad (truth (including \$ (217,764) account for experies allowances recognized in patiences and of refrance allowances recognized in patiences and of refranced allowances recognized in patiences and of refranced allowances recognized in patiences and of refranced allowances and seed or accruad excluding selected income last self-child 3. Line 9. Col. 6) 322,021 476,000 13. Courters flexible and for begin prices tass, including \$ 0 (on resizuad capital gains (lesses) 31,944 765,000 14. Transmit invasibility of the part of the		9.3 Other amounts payable on reinsurance, including \$ 3,687,910 assumed and \$ 5,814,727 ceded	9,502,637	7,536,788
Pearls		9.4 Interest Maintenance Reserve (IMR, Line 6)	3,352,831	4,143,479
1.1. Commissions and expense allowances payable on remissions assumed 364,977 356,887 13 Transfers to Separate Accounts due or accrued (net) (including \$ (21,764) accrued for expense allowances recognized in reserves, net of remissived allowances (accounts due or accrued, excluding federal incorne taxes (Exhibit 3, Line 9, Col. 6) 362,021 47,993 312,92 41, Taxes, licenses and feere due or accrued, excluding federal incorne taxes (Exhibit 3, Line 9, Col. 6) 362,021 499,39 15.2 Not echiered tax liability 40,000 15.2 Not echiered tax liability 40,000 17,9	10.			_
12. General expenses due or accounted (Exhibit Z. Lune 12. Col. 7) 694,772 755,911 1. Transfers to Separate Accounts for expense allowances recognized in reserves, net of reinsured allowances (Exhibit 3. Line 9. Col. 6) 362,021 399,395 11. 20 11. 2	44	On a state of the		881,867
13. Transfers to Separate Accounts due or accured (net) fincleding S		Constal symposis due or seemed (Eyhikit 2 Line 12 Col. 7)		
A Toxes, Increase and feets due or accordus doubling feetin locrone bases (Exhibit 3, Line 9, Col. 6) 362, C21 499,939	•			755,914
14. Taxes, Iscenses and resis of the concursed, excluding federal income taxes (Enhibit 3 Line 9 Cot. 6) 380,201 499,93 15. Current federal and foreign income texes, including \$ 0 on realized capital gains (losses) 371,945 760,06 15. District federal f	.5.		297,955	312,923
10.2 Not deferred tax liability 11. Amounts withheld or relation by peoring entity as agent or trustee 11. Amounts withheld or relation by peoring entity as agent or trustee 11. Amounts withheld or relation by peoring entity as agent or trustee 11. Amounts withheld or relation by peoring entity as agent or trustee 12. Liability for benefits for employees and agents if on included above 12. Liability for benefits for employees and agents if not included above 13. Dividents to stockholders detained and unpaid 14. Miscollersons liabilities: 14. Dividents to stockholders detained and unpaid 15. Septiments is stockholders detained and unpaid 16. Septiments is stockholders detained and unpaid 17. Amounts with miscollers detained and unpaid 18. Dividents to stockholders detained and unpaid 19. 24. Of Exercises Isballities: 24. Of Assat valuation reserve (AVR. Line 16, Col. 7) 24. Of Exercises Isballities: 24. Of Septiments isballities and affiliates 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities: 24. Of Septiments isballities and affiliates and districts and administration of the septiments isballities	1	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	362,021	499,936
16. Unearred investment income	1			769,063
17. Amounts withheld or relained by reporting entity as agent or trustee 37.283 11.27 18. Amounts held for agents' account, including \$0 0 agents' credit balances 17.2261 19. Remittances and items not allocated 1.246,857 1.920,81 19. Remittances and items not allocated 0 0 0 10. Liability for benefits for employees and agents if not included above 0 0 0 12. Liability for benefits for employees and agents if not included above 0 0 0 12. Borrower money \$ 0 0 0 0 0 12. Borrower money \$ 0 0 0 0 0 12. Borrower money \$ 0 0 0 0 0 12. Borrower money \$ 0 0 0 0 0 12. Borrower money \$ 0 0 0 0 0 13. Miscollaneous liabilities: 0 0 0 0 14. Miscollaneous liabilities: 0 0 0 0 0 24. Unique to the second of the s			1	0.420
18. Amounts held for agents' account, including \$ 0 agents' credit balances 170.221 167.55 Remittances and fears not folioated 1,246,897 1,920,81 Nemittances and fears not folioated 1,246,897 1,920,81 Nemittances and fears not folioated 1,246,897 1,920,81 Lability for hemselfs for employees and agents if not included above 0 0 0 Discretion to subcholicides decidered and unpaid 0 0 0 Miscellaneous liabilities: 1,246,466 11,279,33 24.01 Assar violation reserve (AVF, Line 16, Col. 7) 16,771) companies 2,185,810 954,03 24.02 Reinsurance in unauthroitzed and certified \$ (1			
19. Remitances and interns not allocated 1,246,867 1,920,81	1			167,955
21 Liability for benefits for employees and agents if not included above 0 0 0 0 0 0 0 0 0		Remittances and items not allocated		1,920,810
22 Borrowed money \$ 0 and interest thereon \$ 0 0 24			0	0
23. University to stockholders declared and uppaid			0	0
24 Miscellaneous liabilities:		Borrowed money \$ 0 and interest thereon \$ 0	0	
24.01 Asset valuation reserve (AVR, Line 16, Col. 7) 24.02 Reinsurance in unauthorized and certified \$ (16,771) companies 24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers 24.04 Payable to parent, subsidiaries and affiliates 24.05 Payable to parent, subsidiaries and affiliates 24.06 Liability for amounts held under uninsured plans 24.06 Liability for amounts held under uninsured plans 24.07 Payable for securities 24.08 Derivatives 24.09 Payable for securities 24.00 Payable for securities 27.00,000 24.10 Payable for securities 27.00,000 24.11 Payable for securities sending 24.10 Payable for securities in the securities of the	•			0
24.02 Reinsurance in unauthroized and certified \$ (116,771) companies 2,185,810 954,00 24.03 Purish field under reinsurance treatles with unauthorized and certified \$ (24.		12 367 466	11 279 330
24.03 Funds held under reinsurance treates with unauthorized and certified \$ (04.00 Deign and in the standard and and find 6 / A4C 777) assumed to		954,030
24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.07 Funds held under coinsurance 37.096.428 38.067.82 24.08 Derivatives 24.09 Payable for securities 27.00.00 24.10 Payable for securities lending 24.11 Capital notes \$ 0 and interest thereon \$ 0 25. Aggregate write-ins for liabilities 27.00.00 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 29. Total liabilities (Lines 26 and 27) 20. Total liabilities (Lines 26 and 27) 20. Common capital stock 20.		24.03 Funds held under reinsurance treaties with unauthorized and certified \$ (0) reinsurers	0	0
24.06 Liability for amounts held under uninsured plans 139,729 134,96 24.07 Funds held under coinsurance 37,096,428 38,067,82 24.09 Payable for securities 2,700,000 24.10 Payable for securities lending 0 24.11 Capital noties \$ 0 0 25. Aggregate write-ins for liabilities 1,992,10 1,123,39 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 1,269,361,431 1,225,454,87 27. From Separate Accounts statement 461,331,927 392,211,60 28. Total liabilities (Lines 2 5 and 27) 1,730,693,368 1,617,664,84 29. Common capital stock 2,000,000 2,000,000 20. Preferred capital stock 2,000,000 2,000,000 20. Surplus notes 0 0 20. Surplus notes 0 0 20. Aggregate write-ins for other-than-special surplus funds 0 0 20. Surplus notes 0 0 20. Less teasury stock, at cost: 36.1 0 shares preferred (value included in Line 29 \$ 0) 0 36.2 0 shares preferred (value included in Line 29 \$ 0) 0 0 37. Surplus Total Lines 31 + 32 + 33 + 33 + 35 - 36) (including \$ 0 in Separate Accounts Statement) 91,40,480 113,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,40,480 115,308,49 39. Totals of Lines 29 and 37 (Page 4, Line 55) 0 0 0 2501. Unclaimed checks 1,184,395 1,782,743,77 2502. Accorned interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2501. Unclaimed checks 1,184,395 1,309,210 4,132,39 3101. 0 0 0 0 3103. 3				3,177,327
24.07 Funds held under consurance 37,096,428 33,067,82 24.09 Payable for securities 7,108,655 1,941,24 24.09 Payable for securities lending 2.700,000 2.411 Capital notes \$ 0 and interest thereon \$ 0 1,309,210 4,132,39 2.61 Total labilities excluding Separate Accounts business (Lines 1 to 25) 1,269,361,431 1,225,454,87 27. From Separate Accounts statement 461,331,927 392,211,60 2.61 Total labilities (Lines 2 and 27) 1,730,933,388 1,1617,664,87 2.61 2.61 2.61 2.61 2.61 2.61 2.61 2.61		24.05 Drafts outstanding	1	124,000
24.08 Derivatives 7,108,050 1,941,24 24.09 Payable for securities 2,700,000 24.10 Payable for securities 0 0 24.11 Capital notes \$ 0 0 0 24.11 Capital notes \$ 0 0 0 25. Aggregate write-ins for itabilities 1,309,210 4,132,39 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 1,280,361,431 1,225,444,787 27. From Separate Accounts statement 461,331,927 392,214,87 28. Total liabilities (Lines 26 and 27) 1,730,693,358 1,617,666,48 29. Common capital stock 2,000,000 2,000,000 30. Preferred capital stock 0 0 0 31. Aggregate write-ins for other-than-special surplus funds 0 0 0 32. Surplus notes 0 0 0 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 186,202,109 186,202,109 34. Aggregate write-ins for special surplus funds 0 0 0 35. Unassigned funds (surplus) (94,797,269) (72,893,61) 36. Less treasury stock, at cost: 36.1 0 shares common (value included in Line 29 \$ 0) 0 0 36. 0 shares common (value included in Line 29 \$ 0) 0 0 36. 0 shares sommon (value included in Line 29 \$ 0) 0 0 0 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 48) (including \$ 0 in Separate Accounts Statement) 91,404,840 113,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,640 115,308,49 39. Totals of Lines 29, 30 and 37 (Page 4, Line 25 from overflow page 0 3,008,30 30. 30. 30. 30. 30. 30. 30. 30		24.06 Liability for amounts neid under uninsured plans 24.07 Funds held under coinsurance	.	
24.09 Payable for securities 2,700,000 24.11 Capital notes \$ 0 and interest thereon \$ 0 0 0 0 0 0 0 0 0 0				
24.10 Payable for securities lending 24.11 Capital notes \$ 0 0 0 0 0 0 0 0 0 0		24.09 Payable for securities		0
25. Aggregate write-ins for liabilities of Lines 2 (Lines 1 to 25) Carollal liabilities excluding Separate Accounts business (Lines 1 to 25) Total liabilities (Lines 26 and 27) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 20,000,000 30. Preferred capital stock 10. Common capital stock 20,000,000 31. Aggregate write-ins for other-than-special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 0, shares common (value included in Line 29 \$ 0) 36.2 0, shares preferred (value included in Line 29 \$ 0) 36.2 0, shares preferred (value included in Line 30 \$ 0) 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) 38. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-IN LINES DETAILS OF		24.10 Payable for securities lending	0	0
25. Aggregate write-ins for liabilities of Lines 2 (Lines 1 to 25) Carollal liabilities excluding Separate Accounts business (Lines 1 to 25) Total liabilities (Lines 26 and 27) 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 20,000,000 30. Preferred capital stock 10. Common capital stock 20,000,000 31. Aggregate write-ins for other-than-special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 0, shares common (value included in Line 29 \$ 0) 36.2 0, shares preferred (value included in Line 29 \$ 0) 36.2 0, shares preferred (value included in Line 30 \$ 0) 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) 38. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-IN LINES DETAILS OF	_	24.11 Capital notes \$ 0 and interest thereon \$ 0	l	0
27. From Separate Accounts statement 461,331,927 382,211,666,48 29. Common capital stock 2,000,000 2,000,000 30. Preferred capital stock 0 0 31. Aggregate write-ins for other-than-special surplus funds 0 0 32. Surplus notes 0 186,202,109 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 186,202,109 186,202,109 34. Aggregate write-ins for special surplus funds 0 0 0 0 0 35. Unassigned funds (surplus) 0 0 94,797,269) (72,893,61 0 <td< td=""><td>25.</td><td>Addredate write-ins for liabilities</td><td></td><td>4,132,395</td></td<>	25.	Addredate write-ins for liabilities		4,132,395
28. Total liabilities (Lines 26 and 27) 1,730,693,358 1,617,666,48 29. Common capital stock 2,000,000 30. Preferred capital stock 0 0 31. Aggregate write-ins for other-than-special surplus funds 0 0 32. Surplus notes 0 186,202,109 186,202,109 34. Aggregate write-ins for special surplus funds 0 0 35. Unassigned funds (surplus) (94,797,269) (72,893,61 36. Less treasury stock, at cost: 36.1 0 shares common (value included in Line 29 \$ 0) 0 0 36.1 0 shares preferred (value included in Line 30 \$ 0) 0 0 0 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) 91,404,840 113,308,49 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,840 115,308,49 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 1,824,098,198 1,732,974,97 DETAILS OF WRITE-IN LINES 2501. Unclaimed checks 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 <t< td=""><td>20. 27</td><td></td><td>1</td><td></td></t<>	20. 27		1	
29		T - 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
30 Preferred capital stock 0 31 Aggregate write-ins for other-than-special surplus funds 0 32 Surplus notes 0 0 33 Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 186,202,109 186,	20	Common capital stock		2,000,000
Solition Solition	30.	Preferred capital stock	0	0
Solition Solition	31.	Aggregate write-ins for other-than-special surplus funds	0	1
34. Aggregate write-ins for special surplus funds 0 35. Unassigned funds (surplus) (94,797,269) (72,893,61) 36. Less treasury stock, at cost: 0 0 0 36.1 0 shares common (value included in Line 29 \$ 0) 0 0 0 36.2 0 shares preferred (value included in Line 30 \$ 0) 0 91,404,840 113,308,49 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,840 115,308,49 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 1,824,098,198 1,732,743,97 DETAILS OF WRITE-IN LINES 2501. Unclaimed checks 1,184,395 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 0 3103. 0 0 0 3104. 0 0 0 3105. 0 0 0 3107. 0 0 0 <t< td=""><td>J 52.</td><td>Outpide holds</td><td>186 202 100</td><td>186 202 100</td></t<>	J 52.	Outpide holds	186 202 100	186 202 100
35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1		Associate units in a few second a units founds	1,00,202,109	1,00,202,109
36. Less treasury stock, at cost: 36.1	35.	Unassigned funds (surplus)	(94,797,269)	(72,893,612)
36.2 0 shares preferred (value included in Line 30 \$ 0 0 13,308,49		Less treasury stock, at cost:		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement) 91,404,840 113,308,49 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,840 115,308,49 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 1,824,098,198 1,732,974,97 DETAILS OF WRITE-IN LINES 2501. Unclaimed checks 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2599. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3102. 0 0 3103. 0 0 3199. Summary of remaining write-ins for Line 31 from overflow page 0 0 3401. 0 0 3402. 0 0 3403. 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0			0	0
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 93,404,840 115,308,49 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 1,824,098,198 1,732,974,97 DETAILS OF WRITE-IN LINES 2501. Unclaimed checks 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3103. 0 0 3109. Summary of remaining write-ins for Line 31 from overflow page 0 0 3109. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 0 0 3401. 0 0 3402. 0 0 3403. 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0			0	0
1,824,098,198 1,732,974,977 1,824,098,198 1,732,974,977 1,824,098,198 1,732,974,977 1,824,098,198 1,732,974,977 1,824,098,198 1,732,974,977 1,825,008 1,824,098,198 1,732,974,977 1,825,008 1,843,995 1,081,277 1,2508 1,271 1,2598 1,271 1,2598 1,271 1,2598 1,271 1,2598 1,271 1,2598 1,271 1,2598 1,271 1,2598 1,271 1,271 1,2598 1,271 1,2		Totals of Lines 20, 20 and 27 (Dags 4, Line EE)		113,308,497
DETAILS OF WRITE-IN LINES 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 3103. 0 0 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. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0 0 0 0 0 0 0 0				1,732,974,978
2501. Unclaimed checks 1,184,395 1,081,27 2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 3103. 0 0 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. 0 0 3402. 0 0 3403. 0 0 3404. 0 0 3408. Summary of remaining write-ins for Line 34 from overflow page 0 0			1,027,000,100	1,102,017,010
2502. Accrued interest on contract claims 117,000 28,50 2503. Deferred rent liability 7,815 13,71 2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 3103. 0 0 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. 0 0 3402. 0 0 3403. 0 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0 0	2504		1 404 205	4 004 077
2503. Deferred rent liability 7,815 13,71 2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 3103. 0 0 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. 0 0 3402. 0 0 3403. 0 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0 0	ı	Appropriate the contract claims	1	1,081,277
2598. Summary of remaining write-ins for Line 25 from overflow page 0 3,008,90 2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 1,309,210 4,132,39 3101. 0 0 3102. 0 0 3103. 0 0 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. 0 0 3402. 0 0 3403. 0 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0 0		Deferred and linkilling	1	13,710
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) 3101. 0 3102. 0 3103. 0 3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 3401. 0 3402. 0 3403. 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0	2598.	Summary of remaining write-ins for Line 25 from overflow page	0	3,008,908
3102. 0 3103. 0 3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 0 3401. 0 3402. 0 3403. 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0	2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)		4,132,395
3103. 0 3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 0 3401. 0 3402. 0 3403. 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0				
3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 0 3401. 0 3402. 0 3403. 0 3498. Summary of remaining write-ins for Line 34 from overflow page 0				
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 0		Summary of remaining write-ins for Line 31 from overflow page	0	0
3401.	3199	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		0
3403. 0 0 93498. Summary of remaining write-ins for Line 34 from overflow page 0 0				0
3498. Summary of remaining write-ins for Line 34 from overflow page 0	ı		0	0
		2	0	0
oras. Totalo (Lines ora) i tiliough orao) (Line ora above)				0
	<u> 3499.</u>	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

1. Persum and antisty contralestation for the not occolerate of health contracts (Eribit I, Pan I, Lev 24 to 1, Lev 24 t			1	2
Line 224 C.C. 1 Less Cal. 8) Lond State Care Language and a page			Current Year	Prior Year
2. Considerations for supplementary contracts with the continguances 3. Net investment remove (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and her between (Tablet) and the tablet) and tablet (Tablet) and tablet) and tablet (Tablet) and tablet) and tablet) and tablet (Tablet) and tablet) and t	1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1,		
A valid treatment accords of the International Control of the Internatio	2	Line 20.4, Col. 1, less Col. 8)		141,876,040
6. Commissions and caprons observations on instrusance code (Enrich 1. Part 2, Line 26), Col. 1) 221,857 7. Review educations to instrusance contend 3 8. International sciences 3 1. The Commission of the Commission 3 2. Charges and despired deposity by a contends 507,100 1. Support with the Commission 507,100 1. Support with the Commission 507,100 1. Death Fourfills 507,100 1. Death Fourfills 507,100 1. Death Fourfills 507,100 1. Death Fourfills 505,000 1. Among by Commission and Commission of Commission 505,000 1. Among by Commission 505,000 1. Among by Commission 505,000 1. Among by Commission 505,000 1. Among by Commission 505,000 1. Support of Supposition 505,000 1. Supposition of Supposition of Commission 505,000 1. Horizontal and All Among Supposition of Supposition of Commission 505,000 1. Horizontal and Supposition of Supposition of Commission 505,000 1. The Commission of Supposition of Commission of Supposition of Commission of Commission </td <td>3. 4.</td> <td>Net investment income (Exhibit of Net Investment income, Line 17) Amortization of Interest Maintenance Reserve (IMR, Line 5)</td> <td>53,769,313</td> <td>48,592,169 1,397,166</td>	3. 4.	Net investment income (Exhibit of Net Investment income, Line 17) Amortization of Interest Maintenance Reserve (IMR, Line 5)	53,769,313	48,592,169 1,397,166
8. Microbine to rooms: 8.1 Income from these associated with investment management, administration and contract guarantees from Separate Accounts Separate Accounts Separate Se	6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	I	2,355,779
8.1 Income from floor associated will innocehanter management, administration and contract guaranteess in long Septemb Accounts 1.2 Charges and floor for deposal physic centracts 2.2 Charges and floor for deposal physical physic			0	[
2.2 Charges and feets for deposity per contracts 3.3 Agregates with else for microbiances incomes 247,750,20 11,00 13,00 1		8.1 Income from fees associated with investment management, administration and contract guarantees	3 721 151	3,681,886
Tobb (pers to 10.3) Tobb (pers to 10.3)		8.2 Charges and fees for deposit-type contracts	0	[
10. Death benefits 1. Matured endrowments (scalading guaranteed annual pure endrowments) 0. 368-33.33 23.92 12. Annual benefits (Erhötz F. Part Z. Line 6.4, Cots. 4.5 minus. Analyses of Operations Summary, line 16, column 1) 0. 485.050 13. Deabbilly broadmand and benefits are cauched and hospital broadmands 0. 29.94.770 25.12 15. Summers benefits and statistication of the contracts 0. 29.94.770 25.12 15. Summers benefits and statistication of the contracts 0. 25.55.644 56.56 15. Group communication 0. 25.55.644 56.56 15. Group communication 0. 25.55.644 56.56 15. Paymers to supplementary contracts with life contragations 0. 25.55.644 56.56 15. Paymers to supplementary contracts and health contracts 0. 25.55.644 56.56 15. Paymers to supplementary contracts and health contracts 0. 25.55.644 56.56 15. Paymers to supplementary contracts and health contracts 0. 25.55.644 56.56		8.3 Aggregate write-ins for miscellaneous income	5,877,032	17,023,536
1.1. Maured entowneries (sociationing quaranteed annual pure entowneries) 2.1. Avanuity brentific sand benefits under accident and health contracts 3.1. Dissolity tenefits and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and health contracts 3.2. Survender brenific and enterfield under accident and the survent accident and survent accident and survent accident and survent accident accident and survent accident and survent accident acc	10	Death benefits		23,921,639
13. Disability forentifs and brandfau runder accident and health contracts 29.542.769 29.12	11.	Matured endowments (excluding guaranteed annual pure endowments)	0	
15. Surrender benefits and withdrawals for file contracts 16. Group conversions on constant of deposit Spic contract funds 17. Interest and adjustment on contracts with 16 contragents 18. 16. 17. 18. 18. 18. 18. 18. 18. 18. 18. 18. 18	13.	Disability benefits and benefits under accident and health contracts		3,915,713 29,124,997
16. Group conversions	14.		102 956 469	125 760 061
17. Interest and adjustments on contract or deposit-type contract funds Poyments or supplementary contracts will file configurations Section Sectio	16.	Group conversions	102,030,400	135,760,00
18 Payments on supplementary contracts with life contingences 55,773 18 Increase in supplementary contracts with life contingences 55,773 20 20 20 20 20 20 20 2	17.	Interest and adjustments on contract or deposit-type contract funds		856,638
20. Totals (Lines 10 to 19) 207.683,386 276.00 20. Commissions on premiums, annuity considerations, and deposit type contract funds (direct business only) 1.00	18.	Payments on supplementary contracts with life contingencies		83,817
21. Commissions on premiums, annuity considerations, and deposity per contract funds (direct business only) 11.884.592 11.65	19. 20.	Totals (Lines 10 to 19)		216,002,362
22	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)		11,652,328
23. General Insurance expenses and fratemal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6) 23,887,999 28,11	22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	348,508	388,544
25 Increase in loading on deferred and uncollected premiums				28,114,448
28. Net transfers to or (from) Separate Accounts net of reinsurance 6.7254.26 [11,80] 27. Aggregate within sind reductions 37.08 268.245.252 22.72 28. Totals (Lines 20 to 27) 269.245.252 22.73 30. Dividends to policylorides and returds to members 78.11 18.91 31. Net gain from operations better dividends to policyloriders, returds to members and before federal income taxes (Line 29 minus Line 29) 19.915.24 1.76 32. Federal and foreign income taxes among declared (southing tax on capital gains) 36.12.24 6.75 36.02.22 1.85 33. Neg grains (south 10 minus 10 mi	24. 25		2,861,400	3,315,227 2,369,130
27. Aggregate write-ins for deductions 10.529.031 37.06		N. () () () () () () () () () ((11,987,887
28	27.	Aggregate write-ins for deductions	10,529,031	(37,066,755
30. Dividends to policyholders and refunds to members 764.116 636 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 20,880.6852 145 32. Federal and fureign income taxes incurred (excluding tax or capital gains) 381.224 87 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (or tokeses) (Line 31 minus Line 32) (21,061,886) 57 34. Net realized capital gains (sosses) (seculding gains (osses) transferred to the IMR) (ses capital gains tax of \$ (29,928) (excluding taxes of \$ 12,620 transferred to the IMR) (112,588) (112,5	28.	Totals (Lines 20 to 27)		212,787,397
131 Net gain from operations after dividends to policy/holders, refunds to members and before federal income taxes (Line 29 minus Line 30) 28, 26, 26, 26, 26, 26, 26, 26, 26, 26, 26				2,139,179 687,108
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (kutoding pass of \$5 12,520 transferred to the IMR) less capital gains (sesse) (excluding pass of \$12,520 transferred to the IMR) (21,174,474) 43 35. Net realized capital gains (losses) (excluding pass of \$12,520 transferred to the IMR) (21,174,474) 43 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 115,308,497 119,43 37. Net income (Line 35) (21,174,474) 43 38. Change in net unrealized capital gains (losses) less capital gains (tass) (21,174,474) 43 39. Change in net unrealized capital gains (losses) less capital gains (tass) (20,000) 5,710 1,049,954 (2,000) 40. Change in net deferred income tax (5,580,351) (2,000) 1,020 1	31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(20,680,662)	1,452,07 876,668
134 Net realized capital gains (losses) (excluding gains) (losses) (ransferred to the IMR) (loss capital gains tax of \$ (29,928) (accoluding taxes of \$ 12,620 transferred to the IMR) (loss capital gains (losses) (loss of \$ 12,620 transferred to the IMR) (loss capital gains (losses) (loss of \$ 12,620 transferred to the IMR) (loss capital gains (losses) (loss	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized		575,403
Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 115,308,497 119,43 119,	34.			
Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 115.308.497 119.43 119.	25			(135,703 439,700
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) 115,308,467 119,43 37. Net income (Line 55) (21,74,747) 33. (21,74,747) 34. (20,74,747) 34. (20,74,747) 34. (20,74,747) 34. (20,74,747) 34. (20,74,747) 34. (20,74,747) 34. (20,74,747) (20,74,747) 34. (20,74,747) (20,74,74,747) (20,74,747)	3 3.		(21,174,474)	439,700
37. Net income (Line 35)				
38. Change in net urrealized capital gains (losses) less capital gain (sax of \$ 18,343				119,435,785 439,700
40. Change in net deferred income tax 1. Change in neadmitted assets 2. Change in neadmitted assets 2. Change in incomadmitted assets 3. Change in install the presence of the present of the presence of the	38.	Change in net unrealized capital gains (losses) less capital gains tax of \$ 518,343	1,949,954	(2,086,886
41. Change in nonadmitted assets (5,390,351) (2,08 42. Change in lability for reinsurance in unauthorized and certified companies (1,231,780) (11 43. Change in reserve on account of change in valuation basis. (increase) or decrease 0 44. Change in reserve valuation reserve (1,088,136) (1,30 45. Change in treasury stok (Page 3, Lines 36: 1 and 36.2 Col. 2 minus Col. 1) 0 46. Surplus (contributed to) withdrawn from Separate Accounts during period 0 47. Other changes in surplus in Separate Accounts during period 0 48. Change in surplus notes 0 49. Cumulative effect of changes in accounting principles 0 50. Capital changes: 50.1 Paid in 0 50.2 Transferred from surplus (Stock Dividend) 0 50.3 Transferred to surplus (Stock Dividend) 0 51. Surplus adjustment: 51.1 Paid in 0 51.2 Transferred to capital (Stock Dividend) 0 51.3 Transferred to capital (Stock Dividend) 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 51.4 Change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4.12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) (21,903,657) (4.12 68.30 Revenue sharing agreement income 1,307,061 1,33 68.30 Miscellaneous insurance income 1,307,061 1,33 68.30 Separate account transfers assumed 4,31,856 37 68.30 Separate account transfers assumed 4,31,856 37 68.30 Separate account transfers assumed 4,31,856 37 68.30 Separate account transfers assumed 4,31,856 37 68.30 Separate account transfers assumed 4,31,856 37 68.30 Separate account transfers assumed 4,31,856 37 68.30 Interest on coinsurance funds withheld obligation 1,562,331 1,66 68.30 Separate account transfers assumed 1,567,032 17,002 7701. Indocor reserve adjustment 11,843,439 (38,18) 7702. Interest on coinsurance funds withheld obligation 1,562,331 1,66 7703. Miscellaneous deductions 1,562,331 1,66 7704. Summary of write-ins for Line 08,3 from overflow page 1,502,003,003,008 (57,502) 1,502,003,003,008 (57,502) 1,502		Change in antidefermed income too.		1,022,746
43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in asset valuation reserve 45. Change in steasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1) 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts during period 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.2 Transferred to surplus 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 though 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES 11.84,349 11.83,39 11.84,349 11.83,39 11.84,349 11.83,39 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.83,30 11.84,349 11.84,349 11.84,349 11.84,349 11.85,30 11.84,349 11.85,30 11.85	41.	Change in nonadmitted assets	(5,930,351)	(2,083,149
44. Change in asset valuation reserve 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1) 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts statement 48. Change in surplus spoke to 6 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 50.1 Paid in 50.1 Transferred to surplus 51.1 Paid in 51.1 Paid in 51.2 Paid in 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from surplus sa a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. A Change in aurplus as a result of reinsurance 55. Dividends to stockholders 56. Aggregate write-ins for gains and losses in surplus 57. Aggregate write-ins for gains and losses in surplus 58. Capital and surplus, December 31, current year (Lines 37 through 53) 59. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES 08.30 Separate account transfers assumed 4.138,115 4.138,115 4.138,136 4	42.	Change in liability for reinsurance in unauthorized and certified companies	(1,231,780)	(112,563
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1) 46. Surplus (contributed to withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts during period 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.2 Transferred to surplus 50.3 Transferred to surplus 51.1 Paid in 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.3 Aggregate write-ins for gains and losses in surplus 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) DETAILS OF WRITE-IN LINES B8.30 Separate account transfers assumed 4,138,115 4,138,136 6,37 8,39 Summary of write-ins for Line 08.3 from overflow page 9.0 8.30 Revenue sharing agreement income 431,856 37 8.31 Summary of write-ins for Line 08.3 from overflow page 9.0 8.32 Summary of write-ins for Line 08.3 from overflow page 9.0 8.33 Summary of write-ins for Line 08.3 from overflow page 9.0 8.34 Summary of write-ins for Line 08.7 from overflow page 9.0 8.35 Summary of write-ins for Line 07 from overflow page 9.0 8.36 Summary of write-ins for Line 07 from overflow page 9.0 8.37 Interest on coinsurance funds withheld obligation 1,562,331 1,62 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 9.0 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8.0 8	43. 44.	Change in agent valuation records	(1,088,136)	(1,307,136
47. Other changes in surplus in Separate Accounts statement 0 48. Change in surplus notes 0 49. Cumulative effect of changes in accounting principles 0 50. Capital changes: 0 50.1 Paid in 0 50.2 Transferred from surplus (Stock Dividend) 0 50.3 Transferred to surplus 0 51. Surplus adjustment: 0 51.1 Paid in 0 51.2 Transferred to capital (Stock Dividend) 0 51.3 Transferred from capital 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 08.30 Revenue sharing agreement income 1,307,061 1,38 08.30 Miscellaneous insurance income 431,856 37 08.30 Totals (Lines 80,8.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modoc reserve adjustment 11,843,449 18,62,331	45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	
48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.6 Dividends to stockholders 51.6 Dividends to stockholders 51.7 A Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) DETAILS OF WRITE-IN LINES 08.30 Separate account transfers assumed 4,138,115 15,25 68.30 Revenue sharing agreement income 58.30 Miscellaneous insurance income 58.30 Miscellaneous insurance income 58.30 Miscellaneous insurance income 58.30 Miscellaneous for Line 08.3 from overflow page 68.30 Summary of write-ins for Line 08.3 from overflow page 790. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 59.30 Miscellaneous deductions 59.40 Mi	46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	
49. Cumulative effect of changes in accounting principles 0 50. Capital changes: 0 50.1 Paid in 0 50.2 Transferred from surplus (Stock Dividend) 0 50.3 Transferred to surplus 0 51. Surplus adjustment: 0 51.1 Paid in 0 51.2 Transferred from capital 0 51.3 Transferred from capital 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 57. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 58.30 Separate account transfers assumed 4,138,115 15,25 59.30 Summary of write-ins for Line 08.3 from overflow page 0 0 08.30 Miscellaneous insurance income 431,856 37	48	Change in surplus notes		((
Social Capital changes:	49.	Cumulative effect of changes in accounting principles	0	
50.2 Transferred from surplus (Stock Dividend) 0 50.3 Transferred to surplus 0 51. Surplus adjustment: 0 51.1 Paid in 0 51.2 Transferred to capital (Stock Dividend) 0 51.3 Transferred from acpital 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 DETAILS OF WRITE-IN LINES	50.	Capital changes:		
50.3 Transferred to surplus 0 51. Surplus adjustment: 0 51.1 Paid in 0 51.2 Transferred from capital 0 51.3 Transferred from capital 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 60.30 Revenue sharing agreement income 4,138,115 15,25 60.30 Nicellaneous insurance income 4,318,56 37 60.30 Summary of write-ins for Line 08.3 from overflow page 0 60.30 Victals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modoc reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57			0	(
Surplus adjustment:		50.3 Transferred to surplus	0	
51.2 Transferred to capital (Stock Dividend) 0 51.3 Transferred from capital 0 51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES 08.30 Revenue sharing agreement income 4,138,115 15,25 08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modoc reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031	51.	Surplus adjustment:	_	,
S1.3 Transferred from capital U		51.2 Transferred to capital (Stock Dividend)		 (
51.4 Change in surplus as a result of reinsurance 0 52. Dividends to stockholders 0 53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 DETAILS OF WRITE-IN LINES DETAILS OF WRITE-IN LINES 08.30 Separate account transfers assumed 4,138,115 15,25 08.30 Revenue sharing agreement income 1,307,061 1,39 08.30 Summary of write-ins for Line 08.3 from overflow page 0 0 08.39 Summary of write-ins for Line 08.3 from overflow page 0 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modoo reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06		51.3 Transferred from Capital		(
53. Aggregate write-ins for gains and losses in surplus 0 54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 DETAILS OF WRITE-IN LINES 08.30 Separate account transfers assumed 4,138,115 15,25 08.30 Revenue sharing agreement income 1,307,061 1,39 08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,66 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0	E0	51.4 Change in surplus as a result of reinsurance		(
54. Net change in capital and surplus for the year (Lines 37 through 53) (21,903,657) (4,12 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 93,404,840 115,30 DETAILS OF WRITE-IN LINES 08.30 Separate account transfers assumed 4,138,115 15,25 08.30 Revenue sharing agreement income 1,307,061 1,38 08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0			· · · · · · · · · · · · · · · · · · ·	
DETAILS OF WRITE-IN LINES	54.	Net change in capital and surplus for the year (Lines 37 through 53)		
08.30 Separate account transfers assumed 4,138,115 15,25 08.30 Revenue sharing agreement income 1,307,061 1,39 08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0	55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	93,404,840	115,308,497
08.30 Revenue sharing agreement income 1,307,061 1,39 08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0		DETAILS OF WRITE-IN LINES		
08.30 Miscellaneous insurance income 431,856 37 08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06) 5301. 0		Devenue charing agreement income		15,256,619
08.39 Summary of write-ins for Line 08.3 from overflow page 0 08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 5,877,032 17,02 2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0 0		Misselleneous insurance income		1,390,62° 376,296
2701. Modco reserve adjustment 11,843,439 (38,18 2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0	08.39	Summary of write-ins for Line 08.3 from overflow page	0	17,023,536
2702. Interest on coinsurance funds withheld obligation 1,562,331 1,62 2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0		Mades used a distance		(38,185,93
2703. Miscellaneous deductions 132,169 6 2798. Summary of write-ins for Line 27 from overflow page (3,008,908) (57 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0	2702.			1,624,740
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 10,529,031 (37,06 5301. 0	2703.	Miscellaneous deductions	132,169	64,48
5301.	2798. 2799.	Summary of write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)		(570,045)
	5301.	,		(07,000,700
	5302.		1	
5303. 0		Summary of write inc for Line 53 from everylaw nage	0	
5398. Summary of write-ins for Line 53 from overflow page 0 5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) 0		Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		(

CASH FLOW

		1	2
	Cash from Operations	Current Year	Prior Year
1.	Premiums collected net of reinsurance	171,006,449	175,957,93
2.	Net investment income	53,665,397	48,899,89
3.	Miscellaneous income	10,549,027	23,470,70
4.	Total (Lines 1 through 3)	235,220,873	248,328,53
5.	Benefit and loss related payments	168,842,867	188,857,72
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,740,393	(11,955,24
	Commissions, expenses paid and aggregate write-ins for deductions	46,710,393	44,821,59
8.	Dividends paid to policyholders	685,116	636,10
	Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	761,034	(1,313,67
	Total (Lines 5 through 9)	223,739,803	221,046,50
	Net cash from operations (Line 4 minus Line 10)	11,481,070	27,282,02
	Cash from Investments	7 - 7	, - ,-
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	45,978,422	92,766,05
	12.2 Stocks	42,644	1,00
	12.3 Mortgage loans	21,593,634	31,962,92
	12.4 Real estate	0	
	12.5 Other invested assets	31,915	31,91
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	
	12.7 Miscellaneous proceeds	3,388,521	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	71 025 126	124,761,89
	Cost of investments acquired (long-term only):	71,035,130	
	40.4 Posts	79,761,267	110,005,9
	12.2 Charles	0	110,000,00
			33,401,26
	13.3 Mortgage loans 13.4 Real estate	4,941,320	30,401,20
	42.5 Other invested assets		
	40.0	0	0.004.70
	'''		2,924,79
	13.7 Total investments acquired (Lines 13.1 to 13.6)	84,702,587	146,332,02
	Net increase (decrease) in contract loans and premium notes		2,491,84
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(21,153,495)	(24,061,98
16	Cash from Financing and Miscellaneous Sources Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	0	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(511,500)	326,31
	16.5 Dividends to stockholders	0	
	40.0 Other costs are "ded (costs of)	(3,168,236)	3,353,71
	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5	(0,100,200)	0,000,11
	plus Line 16.6)	(3,679,736)	3,680,02
	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)	(13,352,161)	6,900,07
	Cash, cash equivalents and short-term investments:	(13,332,101)	0,900,07
	40.4 Destruction of the	24,288,545	17 200 //6
	• • • • • • • • • • • • • • • • • • • •		17,388,46
	19.2 End of year (Line 18 plus Line 19.1)	10,936,384	24,288,54
e: Supp	olemental disclosures of cash flow information for non-cash transactions:		
0001	Exchanges of bonds	(21,922)	2,520,58
	Exchanges of stocks	21,922	
		. ., ,,,,,,	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	· ·	-	Ŭ	·	v		,		Ü
									YRT
		Individual	Group	Individual	Group	Accident and		Other Lines	Mortality
	Total	Life	Life	Annuities	Annuities	Health	Fraternal	of Business	Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	182,866,515	59,870,452	0	4,544,089	72,121,707	46,330,267	l c	0	0
Considerations for supplementary contracts with life contingencies	44,961	XXX	XXX	44,961	0	XXX	XXX	0	XXX
Net investment income	53,769,313	32,824,973	0	6,761,748	12,693,445	1,707,627	C	(218,480)	0
Amortization of Interest Maintenance Reserve (IMR)	838,123	343,375	0	165,047	313,658	29,226	[(13,183)	0
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	2,211,987	1,371,973		0		840,014	XXX	.	
Reserve adjustments on reinsurance ceded	. 0	0	0	0	0	0	XXX	.	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration	2 704 454	20 570	_	202 660	2 200 024				0
and contract guarantees from Separate Accounts	3,721,151	38,570		292,660	3,389,921	XXX	XXX	.	
8.2 Charges and fees for deposit-type contracts 8.3 Aggregate write-ins for miscellaneous income	5.877.032	1.160.007		2,137,022	2,574,690	5.679	^.^.^	(366)	
9. Totals (Lines 1 to 8.3)	249,329,082	95,609,350	0	13.945.527	91,093,421	48,912,813	1	(232,029)	0
5. Totals Linies in 0.03 10. Death benefits	30,854,328	30,854,328	0	10,040,021	01,000,421	X X X	XXX	(202,029)	0
11. Matured endowments (excluding guaranteed annual pure endowments)		0	· · · · · · · · · · · · · · · · · · ·			XXX	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	
12. Annuity benefits	6,485,069	XXX	XXX	2,798,122	3.686.947	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	XXX
13. Disability benefits and benefits under accident and health contracts	29,542,769	84,856	0	0	0	29,457,913	XXX	.	
14. Coupons, quaranteed annual pure endowments and similar benefits	.	0	0	0	0	0	XXX	.	
15. Surrender benefits and withdrawals for life contracts	102,856,468	12,344,564	0	13,621,407	76,890,497	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	2,325,494	399,255	0	1,821,810	104,429	0	XXX	0	0
18. Payments on supplementary contracts with life contingencies	85,737	0	0	85,737	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts	35,514,000	53,662,245	0	(8,653,472)	(11,111,918)	1,617,145	XXX	0	0
20. Totals (Lines 10 to 19)	207,663,865	97,345,248	0	9,673,604	69,569,955	31,075,058	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,884,592	4,476,632	0	159,573	1,844,222	5,404,165]	XXX
22. Commissions and expense allowances on reinsurance assumed	348,508	65,726	0	82,146	184,560	16,076	XXX		
23. General insurance expenses and fraternal expenses	29,887,999	15,932,540		912,413	5,016,165	8,030,082		(3,201)	
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,861,400 (655,193)	1,614,389 (655,193)		14,830	204,248	1,024,824	XXX	3,109	
Increase in loading on deferred and uncollected premiums Net transfers to or (from) Separate Accounts net of reinsurance	6,725,426	(000, 193)		(4.237)	6.717.875		^		
27. Aggregate write-ins for deductions	10.529.031	416.025		2.524.061	7.588.845	100	^ ^ ^	.	
27. Aggregate minerals of deductions 28. Totals (Lines 20 to 27)	269,245,628	119,207,155	0	13.362.390	91,125,870			(92)	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(19,916,546)	(23,597,805)	0	583,137	(32,449)	3.362.508	l c	(231,937)	0
30. Dividends to policyholders and refunds to members	764,116	764,116	0	0	0	1	XXX	0	
31. Net gain from operations after dividends to policyholders, refunds to members and before								1	
federal income taxes (Line 29 minus Line 30)	(20,680,662)	(24,361,921)	0	583,137	(32,449)	3,362,508	C	(231,937)	0
32. Federal income taxes incurred (excluding tax on capital gains)	381,224	(1,018,474)	0	603,664	25,955	816,251	[(46,172)	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income								1	
taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(21,061,886)	(23,343,447)	0	(20,527)	(58,404)	2,546,257	C	(185,765)	0
34. Policies/certificates in force end of year	150,770	37,451	0	1,481	14,767	97,071	XXX	0	0
				1			1		
DETAILS OF WRITE-IN LINES									
08.301 Separate account transfers assumed	4,138,115	1,111,464	J	2,103,867	922,784	1	<u>9</u>	[] <u>0</u>	
08.302 Revenue sharing agreement income	1,307,061	21,504		32,915	1,252,642	1	[<u>.</u>		
08.303 Miscellaneous insurance income	431,856	27,039		240	399,264	5,679		(366)	
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	. F 977 020	1 160 007	0	2,137,022	2,574,690	5.679	1	(366)	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 2701. Modco reserve adjustment	5,877,032 11.843.439	1,160,007 1.836.856	0	2,137,022 2,512,466	7,494,117	5,0/9	1 0	(306)	0
2701. Interest on funds withheld	1,562,331	1,562.331		2,312,400	7,434,117	1			
2702. Interest on funds withheld 2703. Miscellaneous expenses	132.169	25.746		11.595	94,728	100			
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,008,908)	(3.008.908)	· · · · · · · · · · · · · · · · · · ·	1		1	۲	[
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	10.529.031	416.025	0	2.524.061	7.588.845	100	1		0
בושל וסומום לבוויסם בושר מוויסם אות בוויסם לבוויס לבוויס בו מוויסם בושר אות בוויסם	10,023,001	+10,020		2,027,001	7,000,040	100		· •	0

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

	1	2	3	4	5	6	7	8	9 10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarentees	Variable Life	Variable Universal Life Credit Life	Other Individual	YRT Mortality Risk Only
Premiums for life contracts (a)	59,870,452	0	14,503,178	9,756,114	18,358,802	2,561,598	12,208,376	0	2,482,384	0 0	0
Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	32,824,973	0	7,639,519	1,269,111	5,505,125	1,992,998	16,166,029	0	242,020	0 10,171	
Amortization of Interest Maintenance Reserve (IMR)	343,375	0	62,814	12,282	41,267	18,934	202,654	0	4,209	0 1,215	0
Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0
Commissions and expense allowances on reinsurance ceded	1,371,973	0	83,290	1,288,645	0	0	38	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
Miscellaneous Income: 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	38,570	0	0	0	0	0	0	0	38,570	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	1,160,007	0	219	54	7,463	16,792	2,181	0	1,133,298	0 0	0
9. Totals (Lines 1 to 8.3)	95,609,350	0	,,	12,326,206	23,912,657	4,590,322	28,579,278	0	0,000,.0.	0 11,386	0
10. Death benefits	30,854,328	0	1,654,607	1,707,524	2,995,846	7,701,422	16,134,657	0	660,272	0	0
Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	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	84,856	0	26,312	3,641	0	42,912	11,991	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	12,344,564	0	3,957,062	(217)	3,670,733	3,027,871	1,243,328	0	445,787	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	399,255	0	6,248	47,354	99,029	40,847	187,011	0	11,332	0 7,434	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	53,662,245	0	10,765,519	8,502,036	9,436,968	7,470,986	16,797,059	0	689,677	0 0	0
20. Totals (Lines 10 to 19)	97,345,248	0	.0,.00,0	10,260,338	16,202,576	18,284,038	34,374,046	0	1,807,068	0 7,434	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,476,632	0	869,748	990,665	1,702,869	53,737	859,120	0	493	0 0	XXX
22. Commissions and expense allowances on reinsurance assumed	65,726]	6,037	28,714	0		0	0	30,975	0] 0
23. General insurance expenses	15,932,540	0	2,919,695	3,793,905	3,760,220	2,068,964	2,659,483	<u>0</u>	723,565	0 6,708	1
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,614,389	0	303,560	345,918	388,305	118,922	452,654	<u>0</u>	5,030	0 0	1
25. Increase in loading on deferred and uncollected premiums	(655,193)		282,835	(938,028)	0	0	0		0	0 0	10
26. Net transfers to or (from) Separate Accounts net of reinsurance	11,788		0	0	0	0	0		11,788	0 0	0
27. Aggregate write-ins for deductions	416,025	0	1,556,761	(2,962,072)	(981)	(9,274)	(23,911)	0	1,855,502	0 0	0
28. Totals (Lines 20 to 27)	119,207,155	0	22,348,384	11,519,440	22,052,989	20,516,387	38,321,392	0	4,434,421	0 14,142	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(23,597,805)		(59,364)	806,766	1,859,668	(15,926,065)	(9,742,114)		(533,940)	0 (2,756)
30. Dividends to policyholders and refunds to members	764,116	<u>.</u> º	764,116	0	0					0	
 Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 	(24,361,921)	_	(823,480)	806,766	1,859,668	(15,926,065)	(9,742,114)	_	(533,940)	0 (2,756	
32. Federal income taxes incurred (excluding tax on capital gains)	(24,361,921)		(823,480)	886.285	275,893	(9,180)	(9,742,114)		(112.830)	0 (2,756)	{
33. Net gain from operations after dividends to policyholders, refunds to members and federal income	(1,010,4/4)		10,930	000,200	210,093	(9,100)	(4,014,120)				۲ · · · · · · · ۲
		_					/				
taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(23,343,447)	0	(0.0,0)	(79,519)	1,583,775	(15,916,885)	(7,667,386)	0	(421,110)	0 (1,906)) 0
34. Policies/certificates in force end of year	37,451	0	7,609	13,974	4,544	5,373	5,578	0	373	0 0	0
DETAILS OF WRITE-IN LINES	4 444 404								444404		
08.301 Separate account transfers assumed	1,111,464		0.00		7.463		2.181		1,111,464		
08.302 Miscellaneous insurance income	26,709		219	54	7,463	16,792	2,181		21,834		1
08.303 Revenue sharing agreement income	21,834		1	0			0		Δ1,854		1
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	1.160.007	0	219	54	7.463	16 700	0.404	0	1.133.298	0 0	1 0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above) 2701. Modco reserve adjustment	1,160,007 1.836.856	0	219	54	7,463	16,792	2,181	0		0 0	1 0
2701. Modoo reserve adjustment 2702. Interest on funds withheld	1,836,856		1,562,331	0			0		1,836,856		1
			1,562,331	1,328	127	999			18.646		1
2703. Miscellaneous expenses	25,746 (3,008,908)		(10,213)	(2,963,400)	(1,108)	(10,273)	(23,914)		10,040		1
2798. Summary of remaining write-ins for Line 27 from overflow page	(3,008,908)	0		(2,963,400)	(1,108)	(9,274)	(23,914)	0	1.855.502	0 0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	410,025	1 0	1,000,761	(2,902,072)	(981)	(9,274)	(23,911)	<u> </u>	1,855,502	0 0	1 0

0

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

⁽b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(c) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
Premiums for life contracts (b)	0	0	0	0	0	0	0	0	
Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0	0	0	0	0		0	0	
Amortization of Interest Maintenance Reserve (IMR) Separate Accounts net gain from operations excluding unrealized gains or losses				· · · · · · · · · · · · · · · · · · ·					
Commissions and expense allowances on reinsurance ceded				1		l	1	1	
7. Reserve adjustments on reinsurance ceded					0	l	· · · · · · · · · · · · · · · · · · ·	1	
8. Miscellaneous Income:									
8.1 Fees associated with income from investment management, administration									
and contract guarantees from Separate Accounts	0		0	0	0			0	
8.2 Charges and fees for deposit-type contracts 8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	0	0	0	0	0	0	0	0	
0. Death benefits	0	0		0	0	0	0	0	
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	l	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	
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0			0	
15. Surrender benefits and withdrawals for life contracts	0		0	0	0			0	
16. Group conversions 17. Interest and adjustments on contract or deposit-type contract funds				· · · · · · · · · · · · · · · · · · ·					
Payments on supplementary contracts with life contingencies				1		l	1	1	
19. Increase in aggregate reserves for life and accident and health contracts			l	l	i	l	· · · · · · · · o	1	
20. Totals (Lines 10 to 19)	0	0	0	0	0	0	0	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	
23. General insurance expenses	0	0	0	0	0			0	
Insurance taxes, licenses and fees, excluding federal income taxes Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance				· · · · · · · · · · · · · · · · · · ·					
27. Aggregate write-ins for deductions			· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · o	· · · · · · · · · · · · · · · · · · ·	1	
28. Totals (Lines 20 to 27)	0	0	0	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)	0	0	0	0	0	0	0	0	
30. Dividends to policyholders and refunds to members	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)	0		0	0	0			0	
 32. Federal income taxes incurred (excluding tax on capital gains) 33. Net gain from operations after dividends to policyholders, refunds to members and federal income 									
taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	٥	0	0	0	^	,		0	
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	
DETAILS OF WRITE-IN LINES									
.301 Separate account transfers assumed	0	0	0	0	0	0	0	0	
.302 Revenue sharing agreement income	· · · · · · · · · · · · · · · · · · ·	0	· · · · · · · · · · · · · · · · · · ·		j	l	· · · · · · · · · · · · · · · · · · ·	1	1
.303 Miscellaneous insurance income	0	0	0	0	0	0	0	0	1
8.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	
.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	0	0	0	0	0	0	0	0	
2701. Separate account transfers ceded 2702. Interest on funds withheld	0			0				1	
702. Interest on funds withheld 703. Modco reserve adjustment									
2798. Summary of remaining write-ins for Line 27 from overflow page		0		1				1	
2790. Southflat y of remaining wither its for Line 27 florif over now page 2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0		0		0		
									1

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

(d) Individual and Group Credit Life are combined and included on Not applicable page. (Indicated whether included with Individual or Group.)

6.3

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

		1		Defe	rred		6	7
			2 Fixed	3 Indexed	4 Variable Annuities with	5 Variable Annuities Without	Life Contingent Payout Immediate and	
		Total	Annuities	Annuities	Guarantees	Guarantees	Annuitizations)	Other Annuities
Premiums for individual annuity contracts		4,544,089	1,219,949	0	2,844,399	0	479,741	0
Considerations for supplementary contracts with life	econtingencies	44,961	XXX	XXX	XXX	XXX	44,961	XXX
Net investment income		6,761,748	3,054,068	0	1,361,595	0	129,551	2,216,534
Amortization of Interest Maintenance Reserve (IMF)		165,047	85,283	0	55,855	0	8,070	15,839
Separate Accounts net gain from operations exclude		0	0	0	0	0	0	0
Commissions and expense allowances on reinsura	nce ceded	0	0	0	0	0	0	0
Reserve adjustments on reinsurance ceded		0	0	0	0	0	0	0
Miscellaneous Income:		1						
8.1 Fees associated with income from investr								
and contract guarantees from Separate A	counts	292,660	0	0	292,660	0	0	0
8.2 Charges and fees for deposit-type contract	ts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income and the second secon	me	2,137,022	232	0	2,136,790	0	0	0
9. Totals (Lines 1 to 8.3)		13,945,527	4,359,532	0	6,691,299	0	662,323	2,232,373
10. Death benefits		0	0	0	0	0	0	C
 Matured endowments (excluding guaranteed annual 	al pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits		2,798,122	1,923,421	0	712,158	0	162,543	[· · · · · · · · · · · · · · · · · · ·
13. Disability benefits and benefits under accident and	health contracts	0	0	0	0	0	0	l
Coupons, guaranteed annual pure endowments an		0	0	0	0	0	0	
Surrender benefits and withdrawals for life contract	s	13,621,407	8,585,473	0	5,035,934	0	0	i
16. Group conversions			0	0	0	0	0	
17. Interest and adjustments on contract or deposit-typ	e contract funds	1.821.810	100,227	0	160	0	0	1,721,423
18. Payments on supplementary contracts with life con		85,737	0	0	0	0	85.737	(
 Increase in aggregate reserves for life and acciden 		(8,653,472)	(6,906,653)	0	(2,166,783)	0	419.964	
20. Totals (Lines 10 to 19)		9,673,604	3,702,468	0	3,581,469	0	668.244	1,721,423
21. Commissions on premiums, annuity considerations	and deposit-type contract funds (direct business only)	159,573	100,827	0	44.108	0	14,638	.,,
22. Commissions and expense allowances on reinsura		82,146	0	0	82.146		0	i
23. General insurance expenses		912.413	370.506	h	514.499		20.235	7,173
24. Insurance taxes, licenses and fees, excluding feder	al income tayes	14,830	8.850	· · · · · · · · · · · · · · ·	4,729	· · · · · · · · · · · · ň	963	288
25. Increase in loading on deferred and uncollected pre			0,000	· · · · · · · · · · · · · · · · · · ·	1,725	· · · · · · · · · · · · · · · · · · ·	1	
26. Net transfers to or (from) Separate Accounts net of		(4,237)	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	(4,237)	· · · · · · · · · · · · · · · · · · ·		
27. Aggregate write-ins for deductions	Tolliburance	2.524.061		· · · · · · · · · · · · · · · · · · ·	2,524,060			
28. Totals (Lines 20 to 27)		13.362.390	4,182,652	0	6.746.774	0	704.080	1,728,884
	holders, refunds to members and federal income taxes (Line 9 minus Line 28)	583.137	176.880	0	(55.475)	0	(41.757)	503.489
30. Dividends to policyholders and refunds to members			1, 1, 0,000	· · · · · · · · · · · · · · · · · · ·	(55,475)		1 (41,737)	
31. Net gain from operations after dividends to policyholders								
federal income taxes (Line 29 minus Line 30)	nicers, returns to members and before	583.137	176,880	· · · · · · · · · · · · · · · · · · ·	(55,475)		(41.757)	503,489
32. Federal income taxes incurred (excluding tax on ca	nital aging)	603,664	1,382		505,081		(4,651)	101.852
33. Net gain from operations after dividends to policyho			1,302	· · · · · · · · · · · · · · · · · · ·			(4,051)	101,002
		((
taxes and before realized capital gains or (losses)	(Line 31 minus Line 32)	(20,527)	175,498	0	(560,556)	0	(37,106)	401,637
34. Policies/certificates in force end of year		1,481	907	0	474	0	37	63
	DETAILS OF WRITE-IN LINES							
08.301 Separate account transfers assumed		2,103,867	0		2,103,867			[<u>0</u>
08.302 Revenue sharing agreement income		32,915	0		32,915			<u>.</u>
08.303 Miscellaneous insurance income		240	232					<u>.</u>
08.398 Summary of remaining write-ins for Line 08.3 from		0 427 222	0	0	0 400 700	0	0	C
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line U8.3 above)	2,137,022	232	0	2,136,790	0	0	0
2701. Modco reserve adjustment		2,512,466			2,512,466			[<u>.</u>
2702. Miscellaneous expenses		11,595	1		11,594	0	1	
2703. Separate account transfers ceded			0	[0]		0	0	[
2798. Summary of remaining write-ins for Line 27 from over	erflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 2	7 above)	2,524,061	1	0	2,524,060	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.

9

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

	1		Defe	rred		6	7
		2	3	4 Variable	5 Variable	Life Contingent	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Annuities Without Guarantees	Payout Immediate and Annuitizations)	Other Annuities
			7	244.4.1.000		7 111101112010110)	0 0.101 / 0.1110.000
Premiums for group annuity contracts Considerations for supplementary contracts with life contingencies	72,121,707	2,296,406 X X X	XXX	XXX	69,825,301 X X X		XXX
Net investment income	12,693,445	10,481,315			2,132,018	· · · · · · · · · · · · · · · · · · ·	80,112
Amortization of Interest Maintenance Reserve (IMR)	313,658	287,000	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	26,008	· · · · · · · · · · · · · · · · · · ·	650
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	· · · · · · · · · · · · · · · · · · ·		0	0	0
Commissions and expense allowances on reinsurance ceded		0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded		0	0	0	0	0	0
8. Miscellaneous Income:						1	
8.1 Fees associated with income from investment management, administration							
and contract guarantees from Separate Accounts	3,389,921	0	0	0	3,159,655	0	230,266
8.2 Charges and fees for deposit-type contracts		0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,574,690	76	0	0	2,205,699	0	368,915
9. Totals (Lines 1 to 8.3)	91,093,421	13,064,797	0	0	77,348,681	0	679,943
Death benefits Matured endowments (excluding guaranteed annual pure endowments)				0			
11. Matured endowments (excluding guaranteed annual pure endowments) 12. Annuity benefits	3,686,947	3,686,947					
Annuty benefits and benefits under accident and health contracts		3,000,947					
13. Disability benefits and benefits under accident and health contracts 14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	76,890,497	22,443,930			54,447,615		(1,048
16. Group conversions		22,770,300			0.00	· · · · · · · · · · · · · · · · · · ·	1
17. Interest and adjustments on contract or deposit-type contract funds	104,429	62,428	· · · · · · · · · · · · · · · · o		j		42,001
18. Payments on supplementary contracts with life contingencies		0	· · · · · · · · · · · · · · · · · · ·		j	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(11,111,918	(14,506,410)	0	0	3,394,492	0	0
20. Totals (Lines 10 to 19)	69,569,955	11,686,895	0	0	57,842,107	0	40,953
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,844,222	229,164	0	0	1,481,218	0	133,840
22. Commissions and expense allowances on reinsurance assumed	184,560	0	0	0	184,560	0	0
23. General insurance expenses	5,016,165		0	0	3,010,291	0	446,571
24. Insurance taxes, licenses and fees, excluding federal income taxes	204,248	36,203	0	0	168,045	0	0
25. Increase in loading on deferred and uncollected premiums		0	0		0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	6,717,875	0	0		6,717,875	0	0
27. Aggregate write-ins for deductions	7,588,845	202	0	0	7,583,689	0	4,954
28. Totals (Lines 20 to 27)	91,125,870	13,511,767 (446,970)	0	0	76,987,785 360.896	0	626,318
 Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) Dividends to policyholders and refunds to members 	(32,449	(446,970)			360,896		53,625
31. Net gain from operations after dividends to policyholders, refunds to members and before					· · · · · · · · · · · · · · · · · · ·		
federal income taxes (Line 29 minus Line 30)	(32,449	(446,970)			360,896		53,625
32. Federal income taxes incurred (excluding tax on capital gains)	25,955	190,125		· · · · · · · · · · · · · · · · · · ·	(173,521)	y	9,351
33. Net gain from operations after dividends to policyholders, refunds to members and federal income					(170,021)	' · · · · · · · · · · · · · · · · · · ·	
taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(58,404)	(637,095)	0	0	534,417	0	44,274
34. Policies/certificates in force end of year	14,767	. , ,	0	0			
34. Policies/certificates in force end of year	14,707	4,337	U	U	0,090	U	1,740
DETAILS OF WRITE-IN LINES							
08.301 Revenue sharing agreement income	1,252,642	0	0		1,118,311	0	134,331
08.302 Separate account transfers assumed	922,784	0			922,784	0	0
08.303 Miscellaneous insurance income	399,264	76	0		164,604		234,584
08.398 Summary of remaining write-ins for Line 08.3 from overflow page 08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	2.574.690	76	0	0	2,205,699	0	368,915
2701. Modco reserve adjustment	2,574,690 7.494.117	/0	0	0	7.494.117	0	308,915
2701. Modeo reserve adjustment 2702. Miscellaneous expenses	94,728)			89,572	· · · · · · · · · · · · · · · · · · ·	4.954
2702. Miscellatiedus experises 2703. Separate account transfers ceded					09,572		4,954
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	7.588.845	202	0	0	7,583,689	0	4.954
ברסט. ויטונוס (בווויס ברסי מוויסטקוי ברסט ףונוס ברסט (בוווים ברסט (בוו	7,000,043	202		0	1,000,009	1 0	1 4,304

⁽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.

6.5

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

	1		hensive	4	5	6	7	8	9	10	11	12	13
		(Hospital 8	& Medical)	4			Federal						
		2	3	Medicare	Vision	Dental	Employees Health Benefits	Title XVIII	Title XIX			•	
	Total	Individual	Group	Supplement	Only	Only	Plan	Medicare	Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
Premiums for accident and health contracts	46.330.267	0	· ·) 0	4.282.122	35.776.317	0				6.271.828	1	
Considerations for supplementary contracts with life contingencies	X X X	XXX	XXX	? <u>.</u>	X X X	XXX	xxx		XXX	<u></u>	X X X	XXX	· · · · · · · · ·
3. Net investment income	1.707.627	^^^	^ ^ ^	,	40,723	360.189		1 ^ ^ ^	1 ^ ^ ^	^^^	1.306.631		· · · · ^ ^ ^ · · · i
Amortization of Interest Maintenance Reserve (IMR)	29,226			<u> </u>	1	1	l	1	1		29,226	1	1
Separate Accounts net gain from operations excluding unrealized gains or losses	1	· · · · · · · · · · · · · · · · · · ·		í · · · · · · · ·	1	l	l	1	· · · · · · · · · · · · · · · · · · ·	· · · · · · · ·	1	1	
6. Commissions and expense allowances on reinsurance ceded	840,014	· · · · · · · · · · · · · · · · · · ·		í · · · · · · · ·	1	l	l	1	· · · · · · · · · · · · · · · · · · ·	· · · · · · · ·	840.014	1	· · · · · · · · · · · · · · · · i
7. Reserve adjustments on reinsurance ceded	0	1		í · · · · · · · ň	1	1	1	1	1	i	1	1	· · · · · · · · , j
8. Miscellaneous income:	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		í						<u>*</u>			· · · · · · · · · · *
8.1 Fees associated with income from investment management, administration							•						
and contract guarantees from Separate Accounts	0	0		9	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	5,679	0		9	0	(8,719)	0	0	0	0	7	0	14,391
9. Totals (Lines 1 to 8.3)	48,912,813	0	C	0	4,322,845	36,127,787	0	0	0	0	8,447,706	0	14,475
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	29,457,913	0		0	2,648,655	24,156,044	0	0	0	0	2,653,214	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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	<u>.</u>	0	0	0	0	0	0	0] 0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1)	1	1		1	1		10	10	
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 20. Totals (Lines 10 to 19)	1,617,145 31.075.058	0		0	(1,774) 2.646.881	(6,411) 24.149.633	0	0	0	0	1,625,330 4.278.544	0	0
20. Totals (Lines to to 19) 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,404,165	0		0	232,938	3.487.595	0	0	0	0	1.439.858	0	243.774
21. Commissions on premiums, annually considerations and deposit-type contract rainds (direct business only) 22. Commissions and expense allowances on reinsurance assumed	16.076				232,930	3,407,393		1	1		16.076	1	243,774
23. General insurance expenses and fraternal expenses	8,030,082				701,527	5,037,696	· · · · · · · · · · · · · · · · · · ·	1	1	· · · · · · ·	2,524,519	1	(233,660)
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,024,824	i		ή · · · · · · · ἤ	79,234	741.431	j	j	1	i	194.000	i	10.159
25. Increase in loading on deferred and uncollected premiums	0	0		5	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	100	0		0	0	0	0	0	0	0	100	0	0
28. Totals (Lines 20 to 27)	45,550,305	0	C	0	3,660,580	33,416,355	0	0	0	0	8,453,097	0	20,273
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28	3,362,508	0		0	662,265	2,711,432	0	0	0	0	(5,391)	0	(5,798)
30. Dividends to policyholders and refunds to members	0	0		0 0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before											1		
federal income taxes (Line 29 minus Line 30)	3,362,508				662,265	2,711,432					(5,391)	1	(5,798)
32. Federal income taxes incurred (excluding tax on capital gains)	816,251	0		,	137,316	593,265			0		85,912		(242)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income													· · · · · <u>· · · .</u> · <u>· · .</u>
taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	2,546,257	0	C	0	524,949	2,118,167	0	0	0	0	(91,303)		(5,556)
34. Policies/certificates in force end of year	97,071	0	C	0	48,994	43,814	0	0	0	0	4,263	0	0
DETAILS OF WRITE-IN LINES													
08.301 Miscellaneous insurance income	5,679	0		0	0	(8,719)	0	0	0	0	1	0	14,391
08.302 Separate account transfers assumed		0		<u> </u>	0	0						1	0
08.303 Revenue sharing agreement income		0			1		1 0	1	1		1	1	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page 08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	5,679	0	<u> </u>	0	0	(8,719)	0	0	0	0	7	0	14.391
2701. Miscellaneous expenses	100	0) 0	0	(0,719)	0	0	0	0	100	0	14,391
2701. Wiscerial eous expenses 2702. Separate account transfers ceded				<u> </u>	1			1	1		1		
2703. Interest on funds withheld					1	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	1	1		1	1	· · · · · · · · · · · ·
2798. Summary of remaining write-ins for Line 27 from overflow page	ļ	i		<u> </u>	1	j		j	· · · · · · · · · · · · · · · · · · ·	j	J	j	· · · · · · · ŏ
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	100	0	Č	0	0	0	0	0	0	0	100	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.

Not applicable.

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
Reserve December 31, prior year	672,922,602	0	126,030,650	20,874,392	104,359,230	96,978,636	319,696,714	0	4,982,980	0	0	0
Tabular net premiums and considerations	60,704,331	0	14,344,876	8,073,010	18,272,826	2,749,575	16,654,485	0	609,559	0	0	0
Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest	28,264,476	0	4,846,803	958,105	3,867,078	4,887,187	13,518,829	0	186,474	0	0	0
Tabular less actual reserve released	(192,387)	0	(42,076)	(138,381)	0	(11,930)	0	0	0	0	0	0
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	10,225,497	XXX	0	5,098,520	0	5,126,977	0	0	0	XXX	0	0
7. Other increases (net)	14,223,170	0	0	0	(2,005,701)	10,936,132	5,292,739	0	0	0	0	0
8. Totals (Lines 1 to 7)	786,147,689	0	145,180,253	34,865,646	124,493,433	120,666,577	355,162,767	0	5,779,013	0	0	0
9. Tabular cost	36,433,111	0	3,965,324	3,253,175	7,255,898	12,186,675	9,694,692	0	77,347	0	0	0
10. Reserves released by death	9,592,951	0	505,419	5,333	69,289	1,751,910	7,231,991	0	29,009	0	0	0
11. Reserves released by other terminations (net)	13,451,925	0	3,887,029	2,227,069	3,372,048	2,223,468	1,742,311	0	0	0	0	0.
12. Annuity, supplementary contract, and disability payments involving life contingencies	84,856	0	26,313	3,641	0	54,902	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)	59,562,843	0	8,384,085	5,489,218	10,697,235	16,216,955	18,668,994	0	106,356	0	0	0
15. Reserve December 31, current year	726,584,846	0	136,796,168	29,376,428	113,796,198	104,449,622	336,493,773	0	5,672,657	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	391,836,088	0	104,821,403	0	83,097,386	83,620,281	116,485,483	0	3,811,535	0	0	0.
17. Amount Available for Policy Loans Based upon Line 16 CSV	391,836,088	0	104,821,403	0	83,097,386	83,620,281	116,485,483	0	3,811,535	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.

Not applicable.

⁽b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
		Whole		Universal	Variable	Variable Universal	Credit Life (b)	Other Group	YRT Mortality
	Total	Life	Term Life	Life	Life	Life	(N/A Fraternal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31, prior year	0	0	0		0	0	0	0	
Tabular net premiums and considerations	0	0	0	0	0	0	0	0	0
Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
Tabular interest	0	0		0	0	0	0	0	0
Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
Increase in reserve on account of change in valuation basis	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)	0	0	0	0	0	0	0	0	0
9. Tabular cost	0	0	0	0	0	0	0	0	0
10. Reserves released by death	0	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	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)	0	0	0	0	0	0	0	0	0
15. Reserve December 31, current year	0	0	0	0	0	0	0	0	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.

Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1		Def	erred		6	7
		2	3	4	5	Life Contingent	
				Variable	Variable	Payout (Immediate	
		Fixed	Indexed	Annuities with	Annuities without	and	Other
	Total	Annuities	Annuities	Guarantees	Guarantees	Annuitizations)	Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31, prior year	111,052,049	75,532,162		32,602,543		2,917,344	0
Tabular net premiums and considerations	1,928,853	1,227,592	0	186,554	0	514,707	0
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	3,631,504	2,373,640		1,164,493		93,371	
Tabular less actual reserve released	252,524	32,814		245,280		(25,570)	0
Increase in reserve on account of change in valuation basis	0	0		0		0	0
7. Other increases (net)	57,873	0	0	57,873	0	0	0
8. Totals (Lines 1 to 7)	116,922,803	79,166,208	0	34,256,743	0	3,499,852	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)	11,726,102	8,617,278	0	3,108,824	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,798,122	1,923,421	0	712,158	0	162,543	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	14,524,224	10,540,699	0	3,820,982	0	162,543	0
15. Reserve December 31, current year	102,398,579	68,625,509	0	30,435,761	0	3,337,309	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	96,741,071	68,373,427		28,367,644	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	37,545,925	23,120,200	0	14,425,725	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.

Not applicable.

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

	1		Defe	rred		6	7
		2	3	4	5		
						Life Contingent	
		Fixed	Indexed	Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Annuities	Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31, prior year	298,187,667	252,688,117	0		45,499,550	0	0
Tabular net premiums and considerations	8,352,252	2,296,406	0		6,055,846	0	
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Tabular interest	9,439,664	8,286,726	0		1,152,938	0	0
Tabular less actual reserve released	3,595,547	(4,220,640)	0		7,816,187	0	
Increase in reserve on account of change in valuation basis	0	0	0		0	0	
7. Other increases (net)	1,603,979	1,603,979	0	0	0	0	0
8. Totals (Lines 1 to 7)	321,179,109	260,654,588	0	0	60,524,521	0	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	l vvv	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	27 270 525	22,443,931	0	0	4,935,594	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	10,983,205	28,949	0	0	10,954,256	0	0
13. Net transfers to or (from) Separate Accounts	(4,259,371)	0	0	0	(4,259,371)	0	0
14. Total deductions (Lines 9 to 13)	34,103,359	22,472,880	0	0	11,630,479	0	0
15. Reserve December 31, current year	287,075,750	238,181,708	0	0	48,894,042	0	0
Cash Surrender Value and Policy Loans					·		
16. CSV Ending balance December 31, current year	282,701,598	233,807,556	0	0	48,894,042	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	266,898,587	218,004,545	0	0	48,894,042	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. Not applicable.

EXHIBIT OF NET INVESTMENT INCOME

		l .	1 Collected Juring Year	2 Earned During Year
1.	U.S. Government bonds	(a)	345,282	340,669
1.1	Bonds exempt from U.S. tax	(a)	0	0
1.2	Other bonds (unaffiliated)	(a)	41,264,928	42,007,530
1.3	Bonds of affiliates	(a)	0	0
2.1	Preferred stocks (unaffiliated)	(b)	0	
2.11	Preferred stocks of affiliates	(b)	0	0
2.2	Common stocks (unaffiliated)		142,279	142,279
2.21	Common stocks of affiliates	l	0	0
3.	Mortgage loans	(c)	9,836,104	9,794,384
4.	Real estate	(d)	0	
5.	Contract loans		1,659,682	1,674,967
6.	Cash, cash equivalents and short-term investments	(e)	969,570	969,570
7.	Derivative instruments	(f)	525,924	525,924
8.	Other invested assets		582,016	582,016
9.	Aggregate write-ins for investment income	l	(6,067)	(6,067
10.	Total gross investment income		55,319,718	56,031,272
11.	Investment expenses			(g) 2,222,630
12.	Investment taxes, licenses and fees, excluding federal income taxes			(g) 39,329
13.	Interest expense			(h) 0
14.	Depreciation on real estate and other invested assets			(i) 0
15.	Aggregate write-ins for deductions from investment income			
16.	Total deductions (Lines 11 through 15)			2,261,959
17.	Net investment income (Line 10 minus Line 16)			53,769,313

	DETAILS OF WRITE-IN LINES		
0901.	Miscellaneous income	(6,067)	(6,067)
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	(6,067)	(6,067)
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a)	Includes \$	847,185 accrual of discount less \$	1,351,717 amortization of premium and less \$	406,856 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 \$	1,065 accrual of discount less \$	75,102 amortization of premium and less \$	0 paid for accrued interest on purchases.
(d)	Includes \$	0 for company's occupancy of its o	own buildings; and excludes \$	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 fe	ees, excluding federal income taxes,
	attributable to	segregated and Separate Accounts.		
(h)	Includes \$	0 interest on surplus notes and \$	0 interest on capital notes.	
(i)	Includes \$	0 depreciation on real estate and	\$0 depreciation on other invest	ted assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) on Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	66,162	(167,205)	(101,043)	0	0
1.3	Bonds of affiliates		0	0	0	0
2.1	Preferred stocks (unaffiliated)		0	0	0	0
2.11	Preferred stocks of affiliates		0	0	0	0
2.2	Common stocks (unaffiliated)	18,622	0	18,622	0	0
2.21	Common stocks of affiliates		0	0	0	0
3.	Mortgage loans	0	0	0	0	0
1	Real estate		0	0	0	0
5.	Contract loans		0	0	0	0
6.	Cash, cash equivalents and short-term investments		0	0	0	0
7.	Derivative instruments		0	0	2,468,297	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	84,784	(167,205)	(82,421)	2,468,297	0

	DETAILS OF WRITE-IN LINES					
0901.		0	0	0	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0	0	0	0
	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	0	0	0	0	0

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

	'	2	Group Life	7	Group Annuities	Accident & Health	Fraternal	Other Lines of Busine
	Total	Individual Life		Individual Annuities				
FIRST YEAR (other than single)	. 513.	20		7 11 10 10 0				
Uncollected	275,725	89,497	0	0	0	186,228	0	
Deferred and accrued	1,115,271	1,115,271				0		
Deferred, accrued and uncollected:								
3.1 Direct	1,359,616	1,161,217	0	0	0	198,399	0	
3.2 Reinsurance assumed	234,733	226,975				7,758		
	203,353	183,424				19.929		
	203,353	1,204,768						
3.4 Net (Line 1 + Line 2)	1,390,996					186,228		
Advance	27,060	18,284				8,776		
Line 3.4 - Line 4	1,363,936	1,186,484				177,452		!
Collected during year:				1				
6.1 Direct	28,598,422	11,027,624		601,861	10,983,204	5,985,733		
6.2 Reinsurance assumed	131,737	22,227				109,510		
6.3 Reinsurance ceded	670,225	370,763	0	0	0	299,462	0	11
6.4 Net	28,059,934	10,679,088	0	601,861	10,983,204	5,795,781	0	
Line 5 + Line 6.4	29,423,870	11,865,572		601,861	10,983,204	5,973,233	0	
Prior year (uncollected + deferred and accrued - advance)	1,493,818	1,302,036		0	0	191,782		
First year premiums and considerations:								
9.1 Direct	28,453,604	10.889.287	0	601.861	10,983,204	5,979,252	0	,
9.2 Reinsurance assumed	126,079	28,077			10,303,204	98.002		
9.3 Reinsurance ceded	649,631	353,828				295,803		
	049,031				10,983,204			
9.4 Net (Line 7 - Line 8)	27,930,052	10,563,536		601,861	10,983,204	5,781,451		
SINGLE								
Single premiums and considerations:								
10.1 Direct	1,750,903	1,271,162	0	479,741	0	0	0	·
10.2 Reinsurance assumed	272,052	272,052	0	0	0	0	0	
10.3 Reinsurance ceded	272,052	272,052	0	0	0	0	0	
10.4 Net	1,750,903	1,271,162		479.741		0	0	
RENEWAL								
Uncollected	3,647,194	2,013,505	0	0	0	1,633,689	0	,
Deferred and accrued	2,786,406	2,970,749				(184,343)		
Deferred, accrued and uncollected:	2,700,400	2,310,143				(104,040)	· · · · · · · · · · · · · · · · · · ·	
13.1 Direct	11,692,150	10,162,157	0	0	0	1,529,993	0	
	1,594,864	1.486.179				1,529,993		
13.2 Reinsurance assumed								
13.3 Reinsurance ceded	6,853,414	6,664,082				189,332		!
13.4 Net (Line 11 + Line 12)	6,433,600	4,984,254				1,449,346		
Advance	250,962	104,686				146,276		
Line 13.4 - Line 14	6,182,638	4,879,568	0	0	0	1,303,070	0	·
Collected during year:								1
16.1 Direct	159,686,801	67,092,873	0	618,088	50,154,846	41,820,994	0	1
16.2 Reinsurance assumed	18,660,327	3,559,654		2,844,399	10,983,657	1,272,617		
16.3 Reinsurance ceded	25,522,094	23,018,188		0	0	2,503,906		
16.4 Net	152,825,034	47,634,339		3,462,487	61,138,503	40,589,705		
Line 15 + Line 16.4	159,007,672	52,513,907		3,462,487	61,138,503	41,892,775		
Prior year (uncollected + deferred and accrued - advance)	5,822,112	4,478,153		3,402,407	01,130,303	1,343,959		
	0,022,112	4,470,153				1,343,959		
Renewal premiums and considerations:	400 050 400	07 707 075	2	040.000	50 454 040	44 770 057	•	
19.1 Direct	160,253,466	67,707,875		618,088	50,154,846	41,772,657		
19.2 Reinsurance assumed	18,838,639	3,728,037		2,844,399	10,983,657	1,282,546		<u> </u>
9.3 Reinsurance ceded	25,906,545	23,400,158				2,506,387		
19.4 Net (Line 17 - Line 18)	153,185,560	48,035,754	0	3,462,487	61,138,503	40,548,816	0	
TOTAL								
Total premiums and annuity considerations:								
20.1 Direct	190,457,973	79,868,324	0	1,699,690	61,138,050	47,751,909	0	1
20.2 Reinsurance assumed	19,236,770	4,028,166		2,844,399	10,983,657	1,380,548		1
20.3 Reinsurance ceded	26,828,228	24,026,038		0		2,802,190		
20.0	182,866,515	59,870,452	0	4,544,089	72,121,707	46,330,267	0	

g

EXHIBIT 1 – PART 2 – POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED,

REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

							1	
	1	2	3	4	5	6	7	8
		Individual		Individual				Other Lines of
	Total	Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
			0.04P 20	7 11 11 11 11 11 11		7100100111 01 1100101	1 101011101	240000
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	2,375	2,375			0	0	0	0
22. All other	649,486	649,486			0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE								
ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	362.968	88.305	n	n	n	274,663	0	n
23.2 Reinsurance assumed	7,588	7,588	n			1	n	
23.3 Net ceded less assumed	355,380	80,717				274,663		
24. Single:						274,000		
24.1 Reinsurance ceded	0	_	0	0	0	0	0	_
24.2 Reinsurance assumed					٥			۰
24.3 Net ceded less assumed					٥			۰
25. Renewal:								
25.1 Reinsurance ceded	1,849,019	1,283,668	0	0	0	565,351	0	_
25.2 Reinsurance assumed	340,920	58,139		82,146	184,559	16,076		۰
25.3 Net ceded less assumed	1,508,099	1,225,529		(82,146)	(184,559)	549,275	n	
26. Totals:	1,500,033	1,223,323	0	(02,140)	(104,533)	349,213	0	0
26.1 Reinsurance ceded (Page 6, Line 6)	2,211,987	1,371,973	n	n	n	840,014	0	n
26.2 Reinsurance assumed (Page 6, Line 22)	348,508	65,727	n	82,146	184,559	16,076	n	
26.3 Net ceded less assumed	1,863,479	1,306,246	n	(82,146)	(184,559)	823,938	n	
	1,000,475	1		(02, 140)	(104,533)	1		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	4,329,835	3,135,160		29,667	47,671	1,117,337	0	0
28. Single	14,638	0		14,638	0	0	0	0
29. Renewal	7,406,279	1,341,472	0	115,268	1,662,711	4,286,828	0	ļo
30. Deposit-type contract funds	133,840	0	0	0	133,840	0	0	0
31. Totals (to agree with Page 6, Line 21)	11,884,592	4,476,632	0	159,573	1,844,222	5,404,165	0	0

6

EXHIBIT 2 – GENERAL EXPENSES

			Insu	irance	5	6	7	
		1		and Health	4			
1			2	3	1			
					All Other			
			Cost	All	Lines			
		Life	Containment	Other	of Business	Investment	Fraternal	Total
1	Rent	340.079	473	215,227	0	57.024	0	612.803
2.	Salaries and wages	9,683,286	127,281	3,180,839	(2,987)	1,273,442	· · · · · · · · o	
3.11	•	2,108,579	33,524	835,714	1	211,885	1	
		0	0	0	0	0	1	,,
3.21	Contributions for benefit plans for agents Payments to employees under non-funded benefit plans Payments to agents under non-funded benefit plans	0	0	0	0	i	1	
3.22	Payments to agents under non-funded benefit plans	0	i	j	l	i	· · · · · · · · o	
3.31	Other employee welfare	18,112	57	7,648	l	1.906	· · · · · · · · o	
	Other agent welfare	0	0	0	l	0	· · · · · · · · o	
4.1		16,924	i	4,281	0	746	1	1
	Medical examination fees	469.108	i	51,367	l	0	· · · · · · · · o	520.475
		93.861	30	17.996	1	223	· · · · · · · · · · o	1
4.4	Fees of public accountants and consulting actuaries	2,775,124	17.825	725,312	· · · · · · · · · · · · · · · · · · ·	462,388	· · · · · · · ŏ	
4.5	Function of investigation and settlement of policy eleimo	7,467	0	18,216	· · · · · · · · · · · o	0	· · · · · · · ŏ	
5.1		173,136	96	54,100	1	4,091	· · · · · · · · º	
	Advertising	80,269	203	26,706	1	2,321	· · · · · · · · º	1
5.3		209,149	1.143	239,628	(66)	6.940	· · · · · · · · · · o	
	Postage, express, telegraph and telephone Printing and stationery	61.908	545	21.644		2.833	· · · · · · · · º	1
5.5	Cost or depresiation of finishing and accidences	52,092	77	19,819	l · · · · · · · · · · · · · · · · · · ·	2,626	· · · · · · · · · · o	
	Rental of equipment	5,988		4,044		49	· · · · · · · · · · o	1
	Cost or depreciation of EDP equipment and software	2,116,728	827	583,340		124,200		
5.7		43,596	36	11,787	1	4,021		
	- B	49,660	533	31,388	293	5,780	0	
0.2	Bureau and association fees	69,343	186	23,071	293	2,338	0	
6.3	Insurance, except on real estate Miscellaneous losses	16	0	2,744	113	Z,330	0	
6.4	- A		0					1
6.5	Collection and bank service charges	76,666	155	207,423	(556)	48,969 3.045	0	
6.6	Sundry general expenses	(409,364)	58	152,320		3,045	1	(====,=.=,
6.7	Group service and administration fees	704,413)	1,997,492		l	0	. , , , , , , , , , , , , , , , , , , ,
0.8	Reimbursements by uninsured plans	0	0	(1,158,702)		0	0	1 . (, , . ,
7.1	Agency expense allowance	2,632,976		486,853			0	1
7.2	Agents' balances charged off (less \$ 0 recovered)	41,059	0	6,947	0	0	0	
7.3	Agency conferences other than local meetings	440,944	0	79,829	0	3,166	0	
	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	
8.2	Expenses of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	
9.1	Real estate expenses	0	0	0	0	5,986	0	
9.2	Investment expenses not included elsewhere	0	0	0	0	(1,350)	0	
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0	
	General expenses incurred	21,861,119	183,049	7,847,033	(3,202)	2,222,630	(b) 0	
	General expenses unpaid December 31, prior year	250,563	0	485,351	0	0	0	1
12.	General expenses unpaid December 31, current year	0	0	604,772	0	0	0	604,772
13.	Amounts receivable relating to uninsured plans, prior year	0	0	1,105,972	0	0	0	1,105,972
14.	Amounts receivable relating to uninsured plans, current year	0	0	1,010,995	0	0	0	1,010,995
15.	General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	22,111,682	183,049	7,632,635	(3,202)	2,222,630	0	32,146,794
	DETAILS OF WRITE-IN LINES							
09.301.		0	0	0	0	0	0	
09.302.		0	0	0	0	0	0	
09.303.		0	0	0	0	0	0	
	Summary of remaining write-ins for Line 09.3 from overflow page	0	0	0	0	0	0	
	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 09.3 above)	0	0	0	0	0	0	0
(a)	Includes management fees of \$ 24,737,733 to affiliates and \$		-affiliates.					
(b)	Show the distribution of this amount in the following categories (Fraternal I							
	1. Charitable \$ 0	2. Institutional \$		Recreational a		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			
				All Other Lines			
		Life	Accident and Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	568,363	254,170	3,109	39,329	0	864,971
3.	State taxes on premiums	1,263,104	770,654	0	0	0	2,033,758
4.	Other state taxes, incl. \$ 0 for employee benefits	0	0	0	0	0	0
5.	U.S. Social Security taxes	0	0	0	0	0	0
6.	All other taxes	2,000	0	0	0	0	2,000
7.	Taxes, licenses and fees incurred	1,833,467	1,024,824	3,109	39,329	0	2,900,729
8.	Taxes, licenses and fees unpaid December 31, prior year	286,363	174,628	0	38,945	0	499,936
9.	Taxes, licenses and fees unpaid December 31, current year	210,671	137,837	(1,281)	14,794	0	362,021
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,909,159	1,061,615	4,390	63,480	0	3,038,644

EXHIBIT 4 – DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	2,375	
2.	Applied to shorten the endowment or premium-paying period	0	
3.	Applied to provide paid-up additions	649,486	
4.	Applied to provide paid-up annuities	0	
5.	Total Lines 1 through 4	651,861	
6.	Paid-in cash	33,027	
7.	Left on deposit	228	
8.	Aggregate write-ins for dividend or refund options	0	
9.	Total Lines 5 through 8	685,116	
10.	Amount due and unpaid	0	
11.	Provision for dividends or refunds payable in the following calendar year	764,000	
12.	Terminal dividends	0	
13.	Provision for deferred dividend contracts	0	
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	
15.	Total Lines 10 through 14	764,000	
16.	Total from prior year	685,000	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	764,116	
-	DETAILS OF WRITE-IN LINES		
0801.			
0802.		0	
0803.		0	
0898.	Summary of remaining write-ins for Line 08 from overflow page	0	
വജയ	Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:					
0100001 AÉ 3.00% NL CNF (1937-1971)	195,846		195,846		
0100002 41 CSO ANB 2.25% NL IPC (1948-1963)	2,163,525	0	2,163,525	0	0
0100003 58 CET ANB 3.00% CRVM Graded to NL CNF (1952-1983) 0100004 58 CET ANB 3.00% NL CNF (1964-2003)	32,134 950	0	32,134	0	0
0100005 58 CET ANB 4.50%/20/4.00% CRVM CNF (1986-1986)	3,524		3,524		0
0100006 58 CSO ANB 3.00% CRVM CNF (1968-1983) 0100007 58 CSO ANB 3.00% CRVM Graded to NL CNF (1953-1984)	1,510 5,361,954	0	1,510 5,361,954	0	0
0100008 58 CSO ANB 3.00%/20/2.00% CRVM Graded to NL CNF (1974-1982)	266,818	0	266,818	0	0
0100009 58 CSO ANB 3.00% NL CNF (1963-2014) 0100010 58 CSO ANB 4.50%/20/4.00% CRVM CNF (1982-1988)	4,460,788 2,282,418		4,460,788 2,282,418	0	
0100011 58 CSO ANB 4.50%/20/4.00% NL CNF (1983-1988)	103,350	0	103,350		0
0100012 80 CET ANB 4.00% CRVM Graded to NL CNF (1992-1992) 0100013 80 CET ANB 4.50% CRVM CNF (2000-2005)	3,250 1,137,496	0	3,250 1,137,496	0	[
0100014 80 CET ANB 5.00%/20/4.00% NJ CNF (1992-1997)	86,481	0	86,481	0	0
0100015 80 CET ANB 5.50% CRVM CNF (1989-1992) 0100016 80 CSO ANB 4.00% CRVM CNF (1991-2009)	11,969 9,212,207	0	11,969 9,212,207	0	
0100017 80 CSO ANB 4.00% CRVM Graded to NL CNF (1990-1998)	2,119,624	0	2,119,624	0	
0100018 80 CSO ANB 4.00% NL CNF (1990-2009) 0100019 80 CSO ANB 4.50% CRVM CNF (1990-2005)	4,394,289 21,292,413	0	4,394,289 21,292,413	0	
0100020 80 CSO ANB 4.50% NL CNF (1998-2005)	3,815,927	0	3,815,927		
0100021 80 CSO ANB 5.00% CRVM CNF (1993-1994) 0100022 80 CSO ANB 5.00% NL CNF (1992-1996)	4,329 24,932	0	4,329 24,932	0]
0100023 80 CSO ANB 5.00%/20/4.00% NJ CNF (1992-1999)	5,903,289		5,903,289		C
0100024 80 CSO ANB 5.50% NL CNF (1987-1993) 0100025 80 CSO ANB 6.00% CRVM CNF (1984-1985)	849,997 3,740	0	849,997 3,740	0	
0100026 2001 CSO ANB 3.50% CRVM IPC (2016-2019)	1,167,638	0	1,167,638		 (
0100027 2001 CSO ANB 3.50% CRVM CNF (2013-2019)	78,381,500	0	78,381,500	0	
0100028 2001 CSO ANB 3.50% NL CRF (2013-2019) 0100029 2001 CSO ANB 3.50% NL CNF (2013-2019)	14,026,661 9,878	0	14,026,661 9,878		 (
0100030 2001 CSO ANB 4.00% CRVM CNF (2006-2019)	82,103,987	0	82,103,987	0	
0100031 2001 CSO ANB 4.00% NL CRF (2006-2012) 0100032 2001 CSO ANB 4.00% NL CNF (2010-2011)	9,141,714 2,608	0	9,141,714 2,608		· · · · · · · · · · · · (
0100033 2001 CSO ANB 4.50% CRVM CNF (2005-2005)	1,276,015	0	1,276,015	0	
0100034 2017 CSO ANB 3.50% CRVM CNF (2017-2019) 0100035 2017 CSO ANB 3.50% NL CNF (2017-2019)	10,229,694 821,569	0	10,229,694 821,569	0	
0100036 2017 CSO ANB 3.50% NL CRF (2017-2019)	180	0	180	0	
0100037 2017 CSO ANB 3.00% CRVM CNF - VM 20 (2021-2023) 0100038 2017 CSO ANB 3.50% CRVM CNF - VM 20 (2020-2020)	10,640,241 7,546,197	0	10,640,241 7,546,197	0	
0100039 58 CSO ANB 5.50% CRVM CNF - ISL (1987-1989)	17,235,649	0	17,235,649	0	
0100040 58 CSO ANB 6.00% CRVM CNF - ISL (1983-1986) 0100041 80 CSO ANB 3.50% CRVM CNF - ISL (1994-2008)	25,523,771 2,499,909	0	25,523,771 2,499,909	0	
0100041	203,275,128	0	203,275,128	0	
0100043 80 CSO ANB 4.50% CRVM CNF - ISL (1994-2005) 0100044 80 CSO ANB 5.00% CRVM CNF - ISL (1993-1994)	66,464,060	0	66,464,060	0	
0100044 80 CSO ANB 5.00% CRVM CNF - ISL (1993-1994) 0100045 80 CSO ANB 5.50% CRVM CNF - ISL (1988-1992)	4,684,236 13,900,489	0	4,684,236 13,900,489	0	ا
0100046 2001 CSO ANB 3.50% CRVM CNF - ISL (2013-2019)	93,552,762	0	93,552,762	0	
0100047 2001 CSO ANB 4.00% CRVM CNF - ISL (2007-2012) 0100048 2017 CSO ANB 3.50% CRVM CNF - ISL (2019-2019)	73,243,994 161,666	0	73,243,994 161,666		(
0100049 2017 CSO ANB 3.00% CRVM CNF - ISL - VM 20 (2021-2023)	12,636,632	0	12,636,632	0	
0100050 2017 CSO ANB 3.50% CRVM CNF - ISL - VM 20 (2020-2020) 0100051 2017 CSO ANB 4.50% VM-20 NPR CNF - ISL (2020-2020)	8,171,614 1,426,165	0	8,171,614 1,426,165		
0100052 2017 CSO ANB 3.75% VM-20 NPR CNF - ISL (2021-2023)	1,868,286	0	1,868,286	0	
0100053 2017 CSO VM-20 DET/STO - ISL (2020-2023)	9,222,705		9,222,705		
0199997 Totals (Gross)	812,947,708	0	812,947,708	0	(
0199998 Reinsurance ceded	133,308,604	0	133,308,604	0	(
0199999 Totals (Net)	679,639,104	0	679,639,104	0	(
ANNUITIES (excluding supplementary contracts with life					
contingencies):					
0200001 VM-21 Stochastic Method (1986-2010)	30,435,760	XXX	30,435,760	XXX	
0200002 83-IAM 5.5% to 6% CARVM DEF NFI (1982-1996) 0200003 83-IAM 8.5% to 8.75% CARVM DEF NFI (1983-1985)	2,895,309 7,261,059	XXX	2,895,309 7,261,059	XXX	
0200004 83-IAM 7.0% to 7.25% CARVM DEF NFI (1986-1989)	451,201	XXX	451,201	XXX	
D200005 83-IAM 6.25% to 6.75% CARVM DEF NFI (1987-1992) D200006 A2000 5.25% to 5.75% CARVM DEF NFI (1997-2002)	3,399,887 29,009,599	XXX	3,399,887 29,009,599	XXX	
0200007 A2000 4.5% to 5.0% CARVM DEF NFI (1998-2009)	17,127,471	XXX	17,127,471	XXX	
D200008 A2000 3.75% to 4.25% CARVM DEF NFI (2010-2012) D200009 A2000 4.00% CARVM DEF NFI (2013-2013)	1,557,134 1,522,748	XXX	1,557,134 1,522,748	XXX	 (
0200010 A2000 4.50% CARVM DEF NFI (2014-2014)	220,903	XXX	220,903	XXX	
0200011 A2000 2.20% - 2.45% IMM FI (2012-2014) 0200012 A2000 3.15% - 3.25% IMM FI (2011-2011)	328,860 26,181	XXX	328,860 26,181	XXX	
0200013 2012 IAR 1.60%-2.60% (2015-2017)	967,293	XXX	967,293	XXX	
)200014 2012 IAR VM-22 Non-Jumbo 1.75%-5.0% (2019-2023))200015 VM-21 Alternative Method (1989-2023)	1,033,163 48,894,042	XXX	1,033,163	XXX	48,894,042
0200016 Interest Only 3.5% - 8.75% (1967-2023)	236,577,731	XXX		XXX	236,577,73
)200017 2012 IAR 4.00% CARVM DEF NFI (2015-2020))200018 2012 IAR 3.25% CARVM DEF NFI (2017-2023)	2,828,383 1,857,555	XXX	2,828,383 1,857,555	XXX	
200019 2012 IAR 3.75% CARVM DEF NFI (2017-2022)	494,260	XXX	494,260	xxx	
0299997 Totals (Gross)	386,888,539	XXX	101,416,766	XXX	285,471,773
0299998 Reinsurance ceded	0	XXX	0	XXX	(
0299999 Totals (Net)	386,888,539	XXX	101,416,766	XXX	285,471,773
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001 2012 IAR 1.6%-2.45% (2016-2019)	503,012	0	503,012	0	
0300002 2012 IAR VM-22 Non-Jumbo 1.75%-2.5% (2019-2023)	478,799	0	478,799	0	0

⁽a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance \$0; Annuities \$0; Supplementary Contracts with Life Contingencies \$0; Accidental Dealth Benefits \$0; Disability - Active \$0; Disability - Disabled Lives \$0; Miscellaneous Reserves \$0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0399997 Totals (Gross)	981,811	0	981,811	0	0
0399998 Reinsurance ceded	0	0	0	0	0
0399999 Totals (Net)	981,811	0	981,811	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001 59 ADB and 58 CSO ANB 3.00% NL CNF (1963-1984) 0400002 59 ADB and 80 CSO ANB 3.00% NL CNF (2004-2008) 0400003 59 ADB and 80 CSO ANB 4.50% NL CNF (1996-2005) 0400004 59 ADB and 80 CSO ANB 5.00% NL CNF (1993-1993)	3,149 3,468 2,906 173	0 0	3,149 3,468 2,906 173	0 0 0	0 0 0
0400005 59 ADB and 2001 CSO ANB 3.50% NL CNF (2013-2019) 0400006 59 ADB and 2001 CSO ANB 4.00% NL CNF (2006-2012) 0400007 59 ADB and 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2023) 0400008 59 ADB and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2020) 0400009 59 ADB and 2017 CSO ANB 3.50% NL CNF (2017-2019)	6,339 4,362 4,554 937 889	0 0 0	6,339 4,362 4,554 937 889	0	0 0 0
0400010 59 ADB and 58 CSO ANB 5.50% NL IPC - ISL (1987-1989) 0400011 59 ADB and 58 CSO ANB 6.00% NL IPC - ISL (1984-1986) 0400012 59 ADB and 80 CSO ANB 4.00% CRVM CNF - ISL (2007-2008) 0400013 59 ADB and 80 CSO ANB 4.00% NL IPC - ISL (2006-2008) 0400014 59 ADB and 80 CSO ANB 4.50% CRVM CNF - ISL (1997-2002)	163 128 20 84 31	0 0	163 128 20 84 31	0 0	0 0 0 0
0400015 59 ADB and 80 CSO ANB 4.50% NL IPC - ISL (1995-2003) 0400016 59 ADB and 80 CSO ANB 5.00% NL IPC - ISL (1993-1994) 0400017 59 ADB and 80 CSO ANB 5.50% NL IPC - ISL (1990-1992) 0400018 59 ADB and 2001 CSO ANB 3.50% NL IPC - ISL (2013-2019) 0400019 59 ADB and 2001 CSO ANB 4.00% CRVM CNF - ISL (2009-2010) 0400020 59 ADB and 2001 CSO ANB 4.00% NL IPC - ISL (2006-2012) 0400021 59 ADB and 2017 CSO ANB 3.00% NL IPC - ISL - VM 20 (2021-2023) 0400022 59 ADB and 2017 CSO ANB 3.50% NL IPC - ISL - VM 20 (2020-2020)	162 62 177 262 22 158 608 118	0 0 0 0 0 0 0 0	162 62 177 262 22 158 608 118	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0499997 Totals (Gross)	28,772	0	28,772	0	0
0499998 Reinsurance ceded	6,314	0	6,314	0	0
0499999 Totals (Net)	22,458	0	22,458	0	0
DISABILITY — ACTIVE LIVES:					
0500001 52 INTERCO DISA and 58 CSO ANB 3.00% NL CNF (1964-1984) 0500002 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF (2005-2008) 0500003 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF (1992-2005) 0500004 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF (1992-2005) 0500005 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF (2021-2021) 0500006 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF (2013-2019) 0500007 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF (2002-2012) 0500008 52 INTERCO DISA and 2001 CSO ANB 3.00% NL CNF - VM 20 (2021-2 0500009 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20 (2021-2 0500010 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2 0500010 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL (2006-2008) 0500011 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF - ISL (1994-2005) 0500013 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF - ISL (1993-1994) 0500014 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL (1984-1992) 0500015 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL (1984-1992) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2006-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500016 52 INTERCO DISA AND 2001 CSO ANB 3.50% NL CNF - ISL (2009-2018) 0500	2,436 45,240 322,130 1,019 1,560 1,167,780 1,069,041 26,106 13,532 82,901 16,938 59,391 10,002 51,328 145,124 76,685	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,436 45,240 322,130 1,019 1,560 1,167,780 1,069,041 26,106 13,532 82,901 16,938 59,391 10,002 51,328 145,124 76,685		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0500017 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 (2 0500018 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 (2	12,000 15,228	0	12,000 15,228	0	0
0599997 Totals (Gross)	3,118,441	0	3,118,441	0	0
059998 Reinsurance ceded	2,071,750	0	2,071,750	0	0
0599999 Totals (Net) DISABILITY — DISABLED LIVES:	1,046,691	0	1,046,691	0	0
0600001 41 CSO ANB 2.25% NL CNF 0600002 58 CSO ANB 3.00% NL CNF 0600003 58 CSO ANB 4.50%/20/4.00% CRVM CNF 0600004 80 CSO ANB 4.50% NL CNF 0600005 2001 CSO ANB 3.50% NL CNF 0600006 2001 CSO ANB 4.00% NL CNF 0600007 80 CSO ANB 3.00% NL CNF - ISL	845 4,479 6,819 38,147 89,779 397,537 160,175	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	845 4,479 6,819 38,147 89,779 397,537 160,175	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
0600007	91,439 53,796 156,168 9,542 4,976 50,782 216,894	0 0 0 0 0 0	91,439 53,796 156,168 9,542 4,976 50,782 216,894	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0
0699997 Totals (Gross)	1,281,378	0	1,281,378	0	0
0699998 Reinsurance ceded	265,092	0	265,092	0	0
0699999 Totals (Net) MISCELLANEOUS RESERVES:	1,016,286	0	1,016,286	0	0
0700001	2,860 77,759 32,501	0 0 0	2,860 77,759 32,501 1	0 0 0	0 0 0
0700005 2001 CSO ANB 3.50% CRVM IPC	1,297	0	1,297	0	0

⁽a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality are Life Insurance \$0; Annuities \$0; Supplementary Contracts with Life Contingencies \$0; Accidental Dealth Benefits \$0; Disability - Active \$0; Disability - Disabled Lives \$0; Miscellaneous Reserves \$0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

	1	2	3	4	5	6
	Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
700006 2001 CSO ANB 3	3.50% CRVM CNF	29,880		29,880		
700007 2001 CSO ANB 4	I.00% CRVM CNF 3.50% CRVM CNF	827 195,040	0	827 195,040	0	
700009 2017 CSO ANB 3	3.00% CRVM CNF - VM 20 3.50% CRVM CNF - VM 20	3,262,690 252,093	0	3,262,690 252,093	0	
700011 58 CSO ANB 5.5	0% CRVM CNF - ISL 0% CRVM CNF - ISL	17	0	17	0	
700013 80 CSO ANB 4.0	0% CRVM CNF - ISL 0% CRVM CNF - ISL	267,202 156,381	0	267,202 156,381	0	
700015 80 CSO ANB 5.0	0% CRVM CNF - ISL 0% CRVM CNF - ISL 0% CRVM CNF - ISL	42	0	42	0	
700017 2001 CSO ANB 3	3.50% CRVM CNF - ISL	200,446	0	200,446	0	
700019 Life - Additional F	I.00% CRVM CNF - ISL Reserves required by Cash Flow Testing	4,025,132 36,508,076	0	4,025,132 36,508,076	0	
	nal Reserves required by Cash Flow Testing	1,603,977				1,603,9
799997 Totals (Gross)		46,616,293	0	45,012,316	0	1,603,9
799998 Reinsurance ceded		152,008	0	152,008	0	
799999 Totals (Net)		46,464,285	0	44,860,308	0	1,603,9
			1	1	1	1
		1		1		

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

EXHIBIT 5 – INTERROGATORIES

	Has the reporting entity ever issued both participating and non-participating contracts? If not, state which kind is issued.	Yes[X] No[]
	Does the reporting entity at present issue both participating and non-participating contracts? If not, state which kind is issued.	Yes [X] No []
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.	Yes[X] No[]
4.	Has the reporting entity any assessment or stipulated premium contracts in force? If so, state:	Yes [] No [X]
	Amount of insurance?	\$0 \$
	Amount of reserve? Basis of reserve:	Ψ
4.4	Basis of regular assessments:	
	.	
4.5	Basis of special assessments:	
4.6	Assessments collected during the year:	\$ 0
 6. 	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. Certain universal life, variable universal life and survivor universal life policies have a maximum loan interest rate of 4% in arrears in the first five years and 3.5% thereafter. Certain indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first five years and 2.5% thereafter. Certain whole life policies have a maximum loan interest rate of 4% in arrears for all policy years. Does the reporting entity hold reserves for any annuity contracts that are less than the	
0.	Does the reporting entity find reserves or any armount contacts that are ress 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
7	Attach statement of methods employed in their valuation.	
1.	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 7.2	If yes, state the total dollar amount of assets covered by these contracts or agreements: Specify the basis (fair value, amortized cost, etc.) for determining the amount:	\$0.
7.3 7.4	State the amount of reserves established for this business: Identify where the reserves are reported in the blank:	\$0
0	A COMP DESIGNATION OF A CONTRACT A SECOND SE	
	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? If yes, state the total dollar amount of account value covered by these contracts or agreements:	Yes[] No[X]
8.2 8.3	State the amount of reserves established for this business: 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	
J.	effect as of December 31 of the current year?	Yes[]No[X]
9.1 9.2 9.3	If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: State the amount of reserves established for this business: Identify where the reserves are reported in the blank:	\$0 \$0
٠.٠		

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

1	Valuatio	n Basis	4
	2	3	Increase in Actuarial
Description of Valuation Class	Changed From	Changed To	Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	0
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	0
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	0
9999999 TOTAL (Column 4 only)	XXX	XXX	0

EXHIBIT 6 – AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	Comprehensive	4	5	6	7	8	9	10	11	12	13
		2 3										
						Federal						
			Medicare			Employees Health	Title XVIII	Title XIX			Long-Term	
	Total	Individual Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Disability Income	Care	Other Health
ACTIVE LIFE RESERVE												
Unearned premium reserves	1,320,134	0	0 0	1,913	17,538	0	0	0	0	1,300,683	0	0
Additional contract reserves (a)	8,904,903	0	0 0	0	0	0	0	0	0	8,904,903	0	0
Additional actuarial reserves - Asset/Liability analysis	0	0	0 0	0	0	0	0	0	0	0	0	0
Reserve for future contingent benefits	0	0	.0	0	0	0	0	0	0	0	0	
Reserve for rate credits	0	0	.0 0	0	0	0	0	0	0	0	0.	0
Aggregate write-ins for reserves	0	0	0 0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	10,225,037	0	.0	1,913	17,538	0	0	0	0	.	0	0
8. Reinsurance ceded	4,294,286	0	0 0	0	0	0	0	0	0	4,294,286	0	0
9. Totals (Net)	5,930,751	0	0 0	1,913	17,538	0	0	0	0	5,911,300	0	0
CLAIM RESERVE												
10. Present value of amounts not yet due on claims	31,944,523	0	.0	0	0	0	0	0	0	31,944,523		.0
11. Additional actuarial reserves-Asset/Liability analysis	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	
13. Aggregate write-ins for reserves	0	0	0 0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	31,944,523	0	.0	0	0	0	0	0	0	31,944,523		0
15. Reinsurance ceded	13,571,293	0	0 0	0	0	0	0	0	0	-,- ,	0	0
16. Totals (Net)	18,373,230	0	0 0	-	0	0	0	0	0		0	0
17. TOTAL (Net)	24,303,981	0	0 0	1,913	17,538	0	0	0	0		0	0
18. TABULAR FUND INTEREST	832,768	0	0 0	0	0	0	0	0	0	832,768	0	0
DETAILS OF WRITE-IN LINES												
060	0	0	0 0	0	0	0	0	0	0	0	0	0
060		0	0 0	0	0	0	0	0	0	0	0	0
060	0	0	0 0	0	0	0	0	0	0	0	0	0
069 Summary of remaining write-ins for Line 06 from overfl	0	0	0 0	0	0	0	0	0	0	0	0	0
069 Totals (Lines 0601 through 0603 plus 0698) (Line 06 a	0	0	0 0	0	0	0	0	0	0	0	0	0
130	0	0	0 0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0 0	0	0	0	0	0	0	0	0	0
139 Summary of remaining write-ins for Line 13 from overfl	0	0	0 0	0	0	0	0	0	0	0	0	0
139 Totals (Lines 1301 through 1303 plus 1398) (Line 13 a	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. Not applicable.

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

EXHIBIT 7 – DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
Balance at the beginning of the year before reinsurance	35,218,412	0	437,864	2,321,674	2,780	32,456,094
Deposits received during the year	34,705,353	0	0	392,657	5,088	34,307,608
Investment earnings credited to the account	1,937,142	0	5,522	56,198	15	1,875,407
4. Other net change in reserves		0	0	0	0	0
5. Fees and other charges assessed		0	0	0	0	0
6. Surrender charges		0	0	0	0	0
7. Net surrender or withdrawal payments	37,153,994	0	230,415	486,366	6,440	36,430,773
8. Other net transfers to or (from) Separate Accounts		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)	34,706,913	0	212,971	2,284,163	1,443	32,208,336
10. Reinsurance balance at the beginning of the year		0	0	0	0	0
11. Net change in reinsurance assumed	(45,843)	0	0	0	(45,843)	0
12. Net change in reinsurance ceded	(45,843)	0	0	0	(45,843)	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	34,706,913	0	212,971	2,284,163	1,443	32,208,336

(a) FHLB funding agreements:

1.	Reporting as GICs (captured in column 2)	0
2.	Reporting as Annuities Certain (captured in column 3)	0
3.	Reporting as Supplemental Contracts (captured in column 4)	0
4.	Reporting as Dividend Accumulations or Refunds (captured in column 5)	0
5.	Reporting as Premium or Other Deposit Funds (captured in column 6)	30,115,652
6.	Total reported as Deposit-Type Contracts (captured in column 1) (Sum of lines 1 through 5)	30.115.652

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 – Liability End of Current Year

		1	2	3	4	5	6	7	8
			Individual		Individual	Group	Accident &		Other Lines Of
		Total	Life	Group Life	Annuities	Annuities	Health	Fraternal	Business
Due and unpaid:									
·	1.1 Direct	0	0	0	0	0	0		0
	1.2 Reinsurance assumed	0	0	0		0	0		0
	1.3 Reinsurance ceded		0	0			0		0
	1.4 Net						0		0
2. In course of settlement:									
2.1 Resisted	2.11 Direct		0	0			0		0
	2.12 Reinsurance assumed	0	0	0			0		0
	2.13 Reinsurance ceded	0		0	0		0		0
0.0.04	2.14 Net	0.000.070		(b)	(b)		(b)	(b)	0
2.2 Other	2.21 Direct	8,839,079	8,197,172		10,555	167,245	464,107		0
	Reinsurance assumed Reinsurance ceded	261,534	183,101 1,963,475				78,433		.0.
	0.04 Nat	1,963,475 7,137,138	6,416,798	/b)	(b) 10,555	167,245	(b) 542,540	(b)	0
Incurred but unreported:	2.24 Net	1,101,100	0,410,790	. (6)	(b)	107,243	, (0)	. (6)	
o. modified but diffoported.	3.1 Direct	3,130,402	1,991,943	0	0	0	1,138,459		0
	3.2 Reinsurance assumed	124,031	46,451	0	0	0	77,580		0
	3.3 Reinsurance ceded	661,910	646,426	0	0	0	15,484		0
	3.4 Net	2,592,523	1,391,968	(b) 0	(b) 0	0	(b) 1,200,555	(b)	0
4. TOTALS	4.1 Direct	11,969,481	10,189,115	0	10,555	167,245	1,602,566		0
	4.2 Reinsurance assumed	385,565	229,552	0	0	0	156,013		0
	4.3 Reinsurance ceded	2,625,385	2,609,901	0	0	0	15,484		0
	4.4 Net	9,729,661	(a) 7,808,766	(a) 0	10,555	167,245	1,743,095	(a)	0

⁽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 \$ 1,016,287, Group Life \$ 0, Individual Annuities \$ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ 18,373,230 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

PART 2 – Incurred During the Year

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life (b)	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
. Settlements during the year:					· · · · · · · · · · · · · · · · · · ·			
4.4. Disset	74,312,64	1 40,664,657	0	2,161,982	3,703,801	27,782,201	0	
1.1 Direct 1.2 Reinsurance assumed	6,091,80	.	۱ ۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	712.158	0	3,408,149	0	
1.3 Poincurance coded	15 507 020	. .		n	n l	1,604,133		
A A N	(-)	. .		2,874,140	3,703,801	29,586,217		
1.4 Net Liability December 31, current year from Part 1:	(6)	,		2,014,140	0,700,001	20,000,217		
2.1 Direct	11,969,48	3 10,189,116	0	10.555	167,245	1.602.567	0	
2.2 Reinsurance assumed	205 56	.	0	0	0	156,012	0	
2.3 Reinsurance ceded	2 625 20	.	0	0	0	15,484	0	
2.4 Net	9,729,66	.	0	10,555	167,245	1,743,095	0	
Amounts recoverable from reinsurers December 31, current year	2,947,230	. .	0	0	0	278,603	0	
Liability December 31, prior year:								
4.1 Direct	10,451,38	8,549,178	0	835	184,100	1,717,275	0	
4.2 Reinsurance assumed	585,874	332,950	0	0	0	252,924	0	
4.3 Reinsurance ceded	2 700 00	. .	0	0	0	90,768	0	
4.4 Net	7,257,16		0	835	184,100	1,879,431	0	
Amounts recoverable from reinsurers December 31, prior year	2,545,21	2,258,579	0	0	0	286,635	0	
Incurred benefits:								
6.1 Direct	75,830,730	42,304,595	0	2,171,702	3,686,946	27,667,493		
6.2 Reinsurance assumed	5,891,49	1,868,103	0	712,158	0	3,311,237	0	
6.3 Reinsurance ceded	14,754,330	13,233,513	0	0	0	1,520,817	0	
6.4 Net	66,967,90	30,939,185	0	2,883,860	3,686,946	29,457,913	0	

(a)	Including matured endowments (but not guaranteed annual pure endowments) amounting to:	\$0 in Line 1.1, \$0 in Line 1	1.4.
		\$ 0 in Line 6.1, and \$ 0 in Line 6	6.4.
(b)	Including matured endowments (but not guaranteed annual pure endowments) amounting to:	\$0 in Line 1.1, \$0 in Line 1	1.4.
		\$ 0 in Line 6.1, and \$ 0 in Line 6	6.4.

(c) Includes \$ 195,969 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

		Current Year		
		Total	Prior Year	Change in Total
		Nonadmitted	Total	Nonadmitted Assets
		Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
	P + (0 + + + P)			
1.	,		0	
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks		0	
3.	Mortgage loans on real estate (Schedule B):	_		_
	3.1 First liens		0	
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
			0	
	4.2 Properties held for the production of income		0	0.
	4.3 Properties held for sale		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	317,049	425,153	108,104
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)		0	0
9.	Description for according	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	•	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)		425,153	108,104
13.	Title plants (for Title insurers only)	•	0	0
14.	Investment income due and accrued	12,980	12,450	(530)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	72,426	44,335	(28,091)
	15.2 Deferred premiums, agents' balances and installments booked but deferred			
	and not yet due	0	0	ا ۱
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	n	
16	Reinsurance:			
10.	16.1 Amounts recoverable from reinsurers	0	,	
	16.2 Funds hold by as deposited with reincured companies			
	16.2 Funds held by or deposited with reinsured companies			
17	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon	04.044.000		(4,000,445)
18.2	Net deferred tax asset	21,341,226	16,347,811	(4,993,415)
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software	0		
21.	Furniture and equipment, including health care delivery assets	0		0
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.		740,208	268,363	(471,845)
25.	Aggregate write-ins for other-than-invested assets	2,256,593	1,712,019	(544,574)
26.	Total assets excluding Separate Accounts, Segregated Accounts and			
	Protected Cell Accounts (Lines 12 to 25)	24,740,482	18,810,131	(5,930,351)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	24,740,482	18,810,131	(5,930,351)
	DETAILS OF WRITE-IN LINES			
1101.		0	0	0
1101.		^	1	
1103.				
I	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. Unearned annualized commissions2502. Miscellaneous receivables

2598. Summary of remaining write-ins for Line 25 from overflow page

2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)

2503.

1,712,019

1,712,019

0

0

0

(280,156)

(264,418)

(544,574)

0

0

1,992,175

264,418

2,256,593

0

0

1. Summary of Significant Accounting Policies

a. Accounting Practices

The accompanying financial statements of Ameritas Life Insurance Corp. of New York (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services (New York Department).

The New York Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of New York with modifications as the state of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP (NY Reg 172). Specifically New York adopted SSAP No. 61 *Life, Deposit-type and Accident and Health Reinsurance* with the following addition: If a ceding insurer that receives credit for reinsurance by way of deduction from its reserve liability remits the associated reinsurance premiums for coverage beyond the paid-to-date of the policy, the ceding insurer may record an asset for the portion of the gross reinsurance premium that provides reinsurance coverage for the period from the next policy premium due date to the earlier of 1) the end of the policy year or 2) the next reinsurance premium due date. The asset shall be admitted as a write-in asset to the extent that the reinsurer must refund premiums to the ceding insurer in the event of either the termination of the ceded policy or the termination of the reinsurance agreement. A reconciliation of the Company's net income and capital and surplus between the NAIC and state of New York is shown below:

	NET INCOME (LOSS)	SSAP Number	Financial Statement Page	Financial Statement Line Number	D	December 31, 2023	December 31, 2022
i.	Ameritas of New York, New York state basis	XXX	XXX	XXX	\$	(21,174,474)	\$ 439,700
ii.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP						
	NY Reg 172	61	4	1	\$	34,862	\$ (1,389)
iii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	0 :	\$ 0
iv.	NAIC SAP	XXX	XXX	XXX	\$	(21,209,336)	\$ 441,089
	SURPLUS						
v.	Ameritas of New York, New York state basis	XXX	XXX	XXX	\$	93,404,840	\$ 115,308,497
vi.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP						
	NY Reg 172	61	2	25, 15.2	\$	(2,365,079)	\$ (2,399,941)
vii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$	0 :	\$ 0
viii.	NAIC SAP	XXX	XXX	XXX	\$	95,769,919	\$ 117,708,438

The impact of adopting the New York prescribed accounting practices have an immaterial impact on the Company's Risk Based Capital.

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 revenues and expenses during the reporting period. Actual results could differ from those estimates.

c. Accounting Policy

Life premiums are recognized as revenue when premiums are due. Annuity considerations are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Consideration received on deposit-type funds, which do not contain any life contingencies, is recorded directly to the related liability. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year or the policy anniversary dates.

Reinsurance premiums and claims are accounted for on bases consistent with those used in accounting for the original policies issued and the terms of the reinsurance contracts. Premiums, benefits, reserves for life, accident and health policies, and reserves for unpaid claims are reported net of reinsured amounts and allowances.

In addition, the Company uses the following accounting policies:

i. Short-term investments are carried at amortized cost.

- **ii.** Bonds not backed by other loans and SVO identified investments are stated at amortized cost using the interest method. Bonds assigned a rating of 6 by the NAIC are stated at the lower of amortized cost or fair value as assigned by the NAIC. Changes in the fair value of bonds up to amortized cost that are assigned a rating of 6 by the NAIC are reported directly in surplus.
- iii. Common stocks are carried at NAIC fair value.
- iv. Not applicable.
- v. Mortgage loans on real estate are stated at the unpaid principal balance less unamortized discounts, or plus unamortized premiums. The Company records a reserve for losses on mortgage loans as part of the AVR.
- vi. Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase. The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value all structured securities with significant changes in cash flow or of lower credit quality.
- vii. Not applicable.
- viii. Not applicable.
- ix. The Company has no derivative instruments that qualify for effective hedge accounting and as such the derivative instruments are carried at fair value.
- **x.** The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54 *Individual and Group Accident and Health Contracts*.
- xi. For dental and vision individual and group accident and health contracts, the unpaid claim reserves, including both in course of settlement and incurred but not reported, are estimated using historic claim lags, with adjustments based on the current level of pended/unprocessed claims, and relative to the historical levels during the time period used to generate claim lag factors. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the unpaid claim reserve.

For individual accident and health contracts, the present value of amounts not yet due on claim reserve is a first principles-type calculation based on a seriatim listing of open disability claims. All termination rate and interest discounting assumptions adhere to minimum NAIC standards. The adequacy of these reserves is demonstrated annually using follow-up studies as defined in the Actuarial Standard of Practice No. 5, Section 3.6. In addition, the present value of future payments relative to all incurred but unreported claims is based on historical studies using past monthly earned premiums times the planned loss ratio times the anticipated percent of claims outstanding, and expressed as a percentage times tabular reserves, including a provision for litigated claims.

xii. The Company has not modified the Ameritas Tangible Property Capitalization Policy nor the Ameritas Software Capitalization Policy from the prior year.

xiii. Not applicable.

d. Going Concern

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

2. Accounting Changes and Correction of Errors

There were no accounting changes or corrections of errors as of or for the year ended December 31, 2023 or 2022.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

a. Mortgage Loans, including Mezzanine Real Estate Loans

The maximum and minimum rates for mortgage loans issued during 2023 were as follows: Commercial mortgages 7.85% and 4.5%.

ii. The maximum percentage of any one loan to the value of security at the time the loan was originated, exclusive of insured, guaranteed or purchase money mortgages, was 80% for commercial loans. For commercial loans in excess of the 75%, the portion exceeding 75% is in the basket.

		Current Yea	r	Prior Year	
iii.	Taxes, assessments and any amounts advanced and not included in				
	the mortgage loan total:	\$	0 \$		0

iv. 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		l		Cor	nmercial					
		Farm		Insured		All	Other	1	Insured	All Other	M	<i>lezzanine</i>	Total
a.	Current Year												
	1. Recorded Investment (All)												
	(a) Current	\$ 0	\$	0	\$		0	\$	0	\$ 219,950,272	\$	0	\$ 219,950,272
	(b) 30-59 Days Past Due	0		0			0		0	0		0	0
	(c) 60-89 Days Past Due	0		0			0		0	0		0	0
	(d) 90-179 Days Past Due	0		0			0		0	0		0	0
	(e) 180+ Days Past Due	0		0			0		0	0		0	0
	2. Accruing Interest 90-179 Days Past Due												
	(a) Recorded Investment	0		0			0		0	0		0	0
	(b) Interest Accrued	0		0			0		0	0		0	0
	3. Accruing Interest 180+ Days Past Due												
	(a) Recorded Investment	0		0			0		0	0		0	0
	(b) Interest Accrued	0		0			0		0	0		0	0
	4. Interest Reduced												
	(a) Recorded Investment	0		0			0		0	0		0	0
	(b) Number of Loans	0		0			0		0	0		0	0
	(c) Percent Reduced	0.000	6	0.000 %	6		0.000 %		0.000 %	0.000 %	6	0.000 %	0.000 %
	5. Participant or Co-Lender in a Mortgage												
	(a) Recorded Investment	\$ 0	\$	0	\$		0	\$	0	\$ 219,550,448	\$	0	\$ 219,550,448

					Re	side	entia	al		Com	nercial			
		Farn	ı	Ι	nsured		Al	l Other	1	Insured	All Other	_ M	Tezzanine	Total
b.	Prior Year													
	1. Recorded Investment (All)													
	(a) Current	\$	0	\$	0	\$		0	\$	0 \$	236,676,610	\$	0	\$ 236,676,610
	(b) 30-59 Days Past Due		0		0			0		0	0		0	0
	(c) 60-89 Days Past Due		0		0			0		0	0		0	0
	(d) 90-179 Days Past Due		0		0			0		0	0		0	0
	(e) 180+ Days Past Due		0		0			0		0	0		0	0
	2. Accruing Interest 90-179 Days Past Due													
	(a) Recorded Investment		0		0			0		0	0		0	0
	(b) Interest Accrued		0		0			0		0	0		0	0
	3. Accruing Interest 180+ Days Past Due													
	(a) Recorded Investment		0		0			0		0	0		0	0
	(b) Interest Accrued		0		0			0		0	0		0	0
	4. Interest Reduced													
	(a) Recorded Investment		0		0			0		0	0		0	0
	(b) Number of Loans		0		0			0		0	0		0	0
	(c) Percent Reduced	0.00	0 %		0.000 %)		0.000 %		0.000 %	0.000 %	ó	0.000 %	0.000 %
	5. Participant or Co-Lender in a Mortgage													
	(a) Recorded Investment	\$	0	\$	0	\$		0	\$	0 \$	236,065,931	\$	0	\$ 236,065,931

v. Investment in Impaired Loans With or Without Allowance for Credit Losses:

				Residential			Commercial										
		1	Farm		Insured		All Other			Insured		All Other		Mezzanin	e	Total	
a.	Current Year																
	1. With Allowance for Credit Losses	\$	0	\$	6 0	\$		0	\$	0	\$	C)	\$	0	\$	0
	2. No Allowance for Credit Losses		0		0			0		0		C)		0		0
	3. Total	\$	0	\$	5 0	\$		0	\$	0	\$	C)	\$	0	\$	0
	Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$	0	\$	s 0	\$		0	\$	0	\$	C)	\$	0	\$	0
b.	Prior Year																
	1. With Allowance for Credit Losses	\$	0	\$	6 0	\$		0	\$	0	\$	C)	\$	0	\$	0
	2. No Allowance for Credit Losses		0		0			0		0		C)		0		0
	3. Total	\$	0	\$	6 0	\$		0	\$	0	\$	C)	\$	0	\$	0
	Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$	0	\$	S 0	S		0	\$	0	\$	0)	\$	0	\$	0

vi. 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:

				Residential					Comi	mercial					
		Fa	Farm		Insured		All Other	1	nsured	All Other		Mezzanine		Total	
a.	Current Year														
	1. Average Recorded Investment	\$	0	\$	0	\$	0	\$	0 \$	()	\$	0	\$	0
	2. Interest Income Recognized		0		0		0		0	()		0		0
	3. Recorded Investments on Nonaccrual Status		0		0		0		0	()		0		0
	4. Amount of Interest Income Recognized														
	Using a Cash Basis Method of Accounting		0		0		0		0	()		0		0
b.	Prior Year														
	1. Average Recorded Investment	\$	0	\$	0	\$	0	\$	0 \$)	\$	0	\$	0
	2. Interest Income Recognized		0		0		0		0	()		0		0
	3. Recorded Investments on Nonaccrual Status		0		0		0		0	()		0		0
	4. Amount of Interest Income Recognized														
	Using a Cash Basis Method of Accounting		0		0		0		0	()		0		0

vii. Allowance for credit losses:

Not applicable.

viii. Mortgage loans derecognized as a result of foreclosure:

		Current Year
a.	Aggregate amount of mortgage loans derecognized	\$ 0
b.	Real estate collateral recognized	\$ 0
c.	Other collateral recognized	\$ 0
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$ 0

ix. For commercial loans, the Company recognizes due and accrued interest income on impaired loans if deemed collectible. Due and accrued interest income deemed collectible on impaired loans over 180 days past due is nonadmitted.

b. Troubled Debt Restructuring

There were no troubled debt restructurings (TDR's) or short sales in 2023 or 2022.

c. Reverse Mortgages

Not applicable.

d. Loan-Backed Securities

i. Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase.

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value structured securities with significant changes in projected cash flow, or of lower credit quality.

The Company regularly reviews its portfolio of loan-backed securities for factors that may indicate that a decline in fair value of an investment is other-than-temporary. The Company evaluated the prospects of the securities including, but not limited to, the Company's intentions to sell or ability to hold the investments; the length of time and magnitude of the unrealized loss; and the credit ratings of the securities. Also, the Company continually tracks loan-backed securities for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

ii. Recognized Other-than-Temporary Impairments (OTTI), intent to sell or inability to hold:

	1	mortized Cost Basis Before Other-than- Temporary	Oti	her-than-Temp Recogniz	ary Impairment in Loss	
		Impairment		Interest	Non-Interest	Fair Value
OTTI recognized 1st Quarter						
Intent to Sell	\$	0	\$	0	\$ 0	\$ 0
Inability or lack of intent to retain the investment in the security for						
a period of time sufficient to recover the amortized cost basis		0		0	0	0
Total 1st Quarter	\$	0	\$	0	\$ 0	\$ 0
OTTI recognized 2nd Quarter						_
Intent to Sell	\$	0	\$	0	\$ 0	\$ 0
Inability or lack of intent to retain the investment in the security for						
a period of time sufficient to recover the amortized cost basis		0		0	0	0
Total 2nd Quarter	\$	0	\$	0	\$ 0	\$ 0
OTTI recognized 3rd Quarter						
Intent to Sell	\$	0	\$	0	\$ 0	\$ 0
Inability or lack of intent to retain the investment in the security for						
a period of time sufficient to recover the amortized cost basis		0		0	0	0
Total 3rd Quarter	\$	0	\$	0	\$ 0	\$ 0
OTTI recognized 4th Quarter						
Intent to Sell	\$	0	\$	0	\$ 0	\$ 0
Inability or lack of intent to retain the investment in the security for						
a period of time sufficient to recover the amortized cost basis		0		0	0	0
Total 4th Quarter	\$	0	\$	0	\$ 0	\$ 0
Annual Aggregate Total		XXX	\$	0	\$ 0	XXX

iii. Recognized OTTI securities, present value of cash flows less amortized cost:

	Carryir Amorti:	Idjusted 1g Value zed Cost	Present Value		Recognized Other-than-	Amortized Cost fter Other-than-	Eain	Value at	Date of Financial Statement Where
CUSIP		Current d OTTI	Projected Ca Flows	sn	Temporary Impairment	Temporary Impairment		of OTTI	Reported
NONE	\$	0	\$	0 5	\$ 0	\$ 0	\$	0	3/31/2023
NONE		0		0	0	0		0	6/30/2023
NONE		0		0	0	0		0	9/30/2023
NONE		0		0	0	0		0	12/31/2023
Total		XXX	X	XX S	\$ 0	XXX		XXX	

iv. Impaired Loan Backed Securities - Where Impairment Has Not Been Recognized as a Realized Loss:

a. The aggregate amount of unrealized losses	
1. Less than 12 Months	\$ (149,351)
2. 12 Months or Longer	\$ (10,363,641)
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 Months	\$ 8,709,604
2. 12 Months or Longer	\$ 127,152,676

- e. Dollar Repurchase Agreements and/or Securities Lending Transactions Not applicable.
- **f.** Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.

g. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.

Gross (Admitted & Nonadmitted) Restricted

- h. Repurchase Agreements Accounted for as a Sale Not applicable.
- i. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- j. Real Estate
 - i. Impairment Losses on Real Estate None.
 - ii. Real Estate Held for Sale None.

iii.-v. Not applicable.

k. Low-income Housing Tax Credits

Not applicable.

l. Restricted Assets

i. Restricted Assets (Including Pledged)

Percentage Current Year 2 10 Total Separate Account (S/A) Restricted Assets G/AS/A Assets S/A Assets
Supporting
G/A Activity
(b) Restricted to Total Admitted Assets (d) Supporting S/A Activity Total admitted Restricted to Total Assets Total General Increase/ (Decrease Subject to contractual obligation for which liability is not shown 0.000 % 0.000 % Collateral held under 0 0 0 0 0.000 % 0.000 % Subject to repurchase 0.000 % 0.000 % 0 0 0.000 % 0.000 % 0 0.000 % 0.000 % Subject to dollar reverse repurchase agreements 0 0 0 0 0 0 0.000 % 0.000 % Placed under option contracts 0 0.000 % 0.000 % Letter stock or securities restricted as to sale - excluding FHLB capital stock 0 0 0 0 0 0 0 0 0.000 % 0.000 % 1,710,100 1,710,100 (2,100) 0.092 % 0.094 % On deposit with states 0.027 % 0.028 % On deposit with other regulatory bodies 0.000 % 0.000 % Pledged as collateral to FHLB (including assets backing funding agreements) 33,502,651 33,502,651 36,807,760 33,502,651 1.812 % 1.837 % Pledged as collateral not captured in other categories 0 0 0 0 0.000 % 0.000 % Other restricted assets 0.000 % 0.000 % Total Restricted 35,720,134 39,028,628 (3,308,494) \$ 1.958 %

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
- (d) Column 9 divided by Asset Page, Column 3, Line 28
 - Detail of Asset Pledged as Collateral Not Captured in Other Categories. Not applicable.
 - Detail of Other Restricted Assets.
 Not applicable.
 - iv. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements. Not applicable.

m. Working Capital Finance Investments

Not applicable.

n. Offsetting and Netting of Assets and Liabilities

Not applicable.

o. 5GI Securities

Not applicable.

p. Short Sales

Not applicable.

q. Prepayment Penalty and Acceleration Fees

As of December 31, 2023, the Company collected prepayment penalties and acceleration of fees for callable securities as follows:

	Gener	al Account	Separate Account
(1) Number of CUSIPs		2	0
(2) Aggregate Amount of Investment Income	\$	77,326 \$	0

r. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

- a. The Company had no investment in Partnerships or Limited Liability Companies.
- **b.** Not applicable.

7. Investment Income

- **a.** Accrued interest more than 180 days past due deemed collectible on mortgage loans in default is nonadmitted. All other investment income due and accrued with amounts over 90 days past due is nonadmitted.
- **b.** No amount of investment income due and accrued was excluded from surplus.
- **c.** The gross, nonadmitted and admitted amounts for interest income due and accrued were as follows:

	Interest Income Due and Accrued	Amount
(1)	Gross	11,049,863
(2)	Nonadmitted	12,980
(3)	Admitted	11,036,883

- **d.** The Company has no interest payments deferred past the originally scheduled payment date without being considered past due under the agreement terms.
- e. Not applicable.

8. Derivative Instruments

a. Derivatives Under SSAP No. 86 - Derivatives

- i. The Company is exposed to credit-related losses in the event of nonperformance by counter-parties to the call options. To minimize this risk, the Company only enters into listed contracts guaranteed by the Chicago Board Options Exchange. The credit exposure is limited to the fair value of the net call options of \$4,397,521 and \$1,800,881 at December 31, 2023 and 2022, respectively.
- ii. The Company purchases and sells exchange traded index call options (Exchange traded index call options) based on the Standard & Poor's 500 Stock Index to hedge equity index universal life contracts. The Company has purchased and written Exchange traded index call options that expire through December 20, 2024. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased Exchange traded index call options give the Company the right to receive cash at settlement if the closing index value is above the strike price, while the written Exchange traded index call options require the Company to pay cash at settlement if the closing index value is above the strike price.

The Company may be required to post collateral to the brokering bank for the Exchange traded index call options. At December 31, 2023 and 2022, no collateral was required to be posted to the brokering bank under the terms of the option contract. The notional amount of the options at December 31, 2023 and 2022 was (\$5,575,000) and (\$5,850,000), respectively.

iii. The options are carried at their fair value and are reflected as a Derivatives assets on page 2 and Derivatives liabilities on page 3. Changes in the fair value of expired options are reflected in Net investment income in the Summary of Operations. The total gain/(loss) from expired options of \$525,924 and (\$1,346,456) was recorded in Net investment income for the years ending December 31, 2023 and 2022, respectively.

iv. Not applicable.

v. Changes in the fair value of open options that do not meet the requirements of an effective hedge are reflected in Changes in net unrealized capital gains and losses in the Summary of Operations and totaled \$2,468,297 and (\$2,641,628) for the years ending December 31, 2023 and 2022, respectively.

vi.-vix. Not applicable.

b. Derivatives Under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees Not applicable.

9. Income Taxes

The application of SSAP No. 101 requires a company to evaluate the recoverability of gross deferred tax assets and to establish a valuation allowance if necessary to reduce the gross deferred tax asset to an amount which is more likely than not to be realized (adjusted gross deferred tax asset). Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversals; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized: (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused.

Based on an evaluation of the above factors, management believes it more likely than not that the adjusted gross deferred tax assets will be realized.

a. The components of the net deferred tax asset/(liability) (DTA/DTL) as of December 31, 2023 are as follows:

(1)		Ordinary	Capital	Total
a.	Gross deferred tax assets	\$ 31,267,868	\$ 34,673 \$	31,302,541
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	31,267,868	34,673	31,302,541
d.	Deferred tax assets nonadmitted	21,306,553	34,673	21,341,226
e.	Subtotal net admitted deferred tax asset (1c-1d)	9,961,315	0	9,961,315
f.	Deferred tax liabilities	3,813,212	0	3,813,212
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 6,148,103	\$ 0 \$	6,148,103

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2023 is:

(2)			Ordinary	Capital	Total
	Adi	mission calculation components - SSAP No. 101			
	a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0 \$	0	\$ 0
	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)	\$ 6,148,103 \$	0	\$ 6,148,103
		Adjusted gross deferred tax assets expected to be realized following the balance sheet date	\$ 6,148,103 \$	0	\$ 6,148,103
		2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	xxx	\$ 13,088,511
	c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$ 3,813,212 \$	0	\$ 3,813,212
	d.	Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 9,961,315 \$	0	\$ 9,961,315

The components of the net deferred tax asset/(liability) as of December 31, 2022 are as follows:

(1)		Ordinary	Capital	Total
a.	Gross deferred tax assets	\$ 26,290,393 \$	21,701 \$	26,312,094
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	26,290,393	21,701	26,312,094
d.	Deferred tax assets nonadmitted	16,326,110	21,701	16,347,811
e.	Subtotal net admitted deferred tax asset (1c-1d)	9,964,283	0	9,964,283
f.	Deferred tax liabilities	3,875,552	0	3,875,552
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 6,088,731 \$	0 \$	6,088,731

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2022 is:

(2)			Ordinary	Capital		Total
	Ad	mission calculation components - SSAP No. 101				
	a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0 \$	(\$	0
	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)	\$ 6,088,731 \$	() \$	6,088,731
		 Adjusted gross deferred tax assets expected to be realized following the balance sheet date 	\$ 6,088,731 \$	() \$	6,088,731
		 Adjusted gross deferred tax assets allowed per limitation threshold 	XXX	XX	x \$	16,382,965
	c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$ 3,875,552 \$	(\$	3,875,552
	d.	Deferred tax assets admitted as the result of application of SSAP No. 101	\$ 9,964,283 \$	() \$	9,964,283

The changes in the components of the net deferred tax asset/(liability) from December 31, 2022 to December 31, 2023 are as follows:

(1)			Ordinary	Capital	Total
	a.	Gross deferred tax assets	\$ 4,977,475 \$	12,972 \$	4,990,447
	b.	Statutory valuation allowance adjustment	0	0	0
	c.	Adjusted gross deferred tax assets (1a-1b)	4,977,475	12,972	4,990,447
	d.	Deferred tax assets nonadmitted	4,980,443	12,972	4,993,415
	e.	Subtotal net admitted deferred tax asset (1c-1d)	(2,968)	0	(2,968)
	f.	Deferred tax liabilities	(62,340)	0	(62,340)
	g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$ 59,372 \$	0 \$	59,372

The changes in the amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 from December 31, 2022 to December 31, 2023 are as follows:

(2)			Oi	rdinary	Capital		Total
	Adi	mission calculation components - SSAP No. 101					
	a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	0 \$	() \$	0
	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)	\$	59,372 \$	() \$	59,372
		 Adjusted gross deferred tax assets expected to be realized following the balance sheet date 	\$	59,372 \$	() \$	59,372
		 Adjusted gross deferred tax assets allowed per limitation threshold 		xxx	XX	x \$	(3,294,454)
	c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	\$	(62,340) \$	() \$	(62,340)
	d.	Deferred tax assets admitted as the result of application of SSAP No. 101	\$	(2,968) \$	() \$	(2,968)
(3)				20	23		2022
	a.	Ratio percentage used to determine recovery period and threshold limitation amount		63	3%		547%
	b.	Amount of adjusted capital and surplus used to determine recovery and threshold limitation in 2(b)2 above	period		56,737	\$1	09,219,766

(4)			December	r 31, 2023		
Impac	Impact of Tax Planning Strategies		Ordinary		Capital	
a. De	termination of adjusted gross deferred tax assets and net admitted ferred tax assets by tax character as a percentage.					
1.	Adjusted Gross DTAs amount from above	\$	31,267,868	\$	34,673	
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies		0.0 %		0.0 %	
3.	Net Admitted Adjusted Gross DTAs amount from above	\$	9,961,315	\$	0	
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies		0.0 %		0.0 %	

(4)			Decemb	er 31,	2022
	Impact of Tax Planning Strategies		Ordinary		Capital
a.	Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage.				
	1. Adjusted Gross DTAs amount from above	\$	26,290,393	\$	21,701
	2. Percentage of adjusted gross DTAs by tax character attributable to t impact of tax planning strategies	he	0.0 %	6	0.0 %
	3. Net Admitted Adjusted Gross DTAs amount from above	\$	9,964,283	\$	0
	4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies		0.0 %	6	0.0 %

In	npact of Tax Planning Strategies			
	npact of Tax I tanning strategies	Ordinary		Capital
	petermination of adjusted gross deferred tax assets and net admitted eferred tax assets by tax character as a percentage.			
1.	Adjusted Gross DTAs amount from above	\$ 4,977,475	\$	12,972
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	ó	0.0 %
3.	Net Admitted Adjusted Gross DTAs amount from above	\$ (2,968)	\$	0
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0 %	ó	0.0 %

b. Deferred tax liabilities are not recognized for the following amounts:

Not applicable

c. Current income taxes incurred consist of the following major components as of December 31:

(1)		2023	2022	Change
a.	Federal	\$ 381,224 \$	876,668 \$	(495,444)
b.	Foreign	0	0	0
c.	Subtotal	\$ 381,224 \$	876,668 \$	(495,444)
d.	Federal income tax on net capital gains	(17,308)	(63,479)	46,171
e.	Utilization of capital loss carry-forwards	0	0	0
f.	Other	0	0	0
g.	Federal and foreign income tax incurred	\$ 363,916 \$	813,189 \$	(449,273)

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities as of December 31, 2023 and December 31, 2022 are as follows:

(2)) De	eferred tax assets:		2023	2022		Change
	a.	Ordinary					
		1. Discounting of unpaid losses	\$	4,812 \$	4,534	\$	278
		2. Unearned premium reserve		7,409	6,952		457
		3. Policyholder reserves		21,017,543	16,517,735		4,499,808
		4. Investments		0	0		0
		5. Deferred acquisition costs		8,523,963	8,528,802		(4,839)
		6. Policyholder dividends accrual		160,440	143,850		16,590
		7. Fixed assets		0	0		0
		8. Compensation and benefits accrual		0	0		0
		9. Pension accrual		0	0		0
		10. Receivables - nonadmitted		713,844	517,087		196,757
		11. Net operating loss carry-forward		0	0		0
		12. Tax credit carry-forward		0	0		0
		13. Other (including items <5% of total ordinary tax assets)		839,857	571,433		268,424
		99. Subtotal	\$	31,267,868 \$	26,290,393	\$	4,977,475
	b.	Statutory valuation allowance adjustment		0	0		0
	c.	Nonadmitted		21,306,553	16,326,110		4,980,443
	d.	Admitted ordinary deferred tax assets ((2)a99-(2)b-(2)c)	\$	9,961,315 \$	9,964,283	\$	(2,968)
	e.	Capital					
		1. Investments	\$	34,673 \$	21,701	\$	12,972
		2. Net capital loss carry-forward	•	0	0	•	0
		3. Real Estate		0	0		0
		4. Other (including items <5% of total capital tax assets)		0	0		0
		99. Subtotal	\$	34,673 \$		\$	12,972
	f.	Statutory valuation allowance adjustment		0	0		0
	g.	Nonadmitted		34,673	21,701		12,972
	h.	Admitted capital deferred tax assets ((2)e99-(2)f-(2)g)	\$	0 \$	0	\$	0
	i.	Admitted deferred tax assets ((2)d+(2)h)	\$	9,961,315 \$	9,964,283	\$	(2,968)
(3)	De	eferred tax liabilities:		2023	2022		Change
		Ordinary					
		1. Investments		218,828	250,739		(31,911)
		2. Fixed assets		0	0		0
		3. Deferred and uncollected premium		2,523,848	2,289,566		234,282
		4. Policyholder reserves		652,179	975,723		(323,544)
		5. Unearned commissions		418,357	359,524		58,833
		6. Other (including items <5% of total ordinary tax liabilities)		0	0		0
		99. Subtotal	\$	3,813,212 \$	3,875,552	\$	(62,340)
	h	Capital					
	D.	1. Investments		0	0		0
		2. Real estate		0	0		0
		 Real estate Other (including items <5% of total ordinary tax liabilities) 		0	0		0
		99. Subtotal	\$	0 \$		\$	0
	c.	Deferred tax liabilities ((3)a99-(3)b99)	<u> </u>	3,813,212 \$		_	(62,340)
(3)		et deferred tax assets/liabilities ((2)i-(3)c)	<u> </u>				
(3)	116	a deterred tax assets/Havillies ((2)1-(3)C)	Þ	6,148,103 \$	6,088,731	Ф	59,372

The change in deferred income tax is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted is reported separately from the Change in Deferred Income Taxes in the surplus section of the annual statement).

	2023	2022	Change
Total adjusted gross deferred tax assets	\$ 31,302,541 \$	26,312,094 \$	4,990,447
Total deferred tax liabilities	3,813,212	3,875,552	(62,340)
Net deferred tax asset/(liability)	\$ 27,489,329 \$	22,436,542 \$	5,052,787
Tax effect of unrealized gains/(losses)			518,343
Change in net deferred income tax		\$	5,571,130

d. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference as of December 31, 2023 and December 31, 2022 were as follows:

	2023	2022	Change
Net gain (loss) from operations before income taxes	\$ (20,680,662) \$	1,452,071 \$	(22,132,733)
Net realized capital losses before income taxes	(82,421)	(302,283)	219,862
Change in reserve on account of change in valuation basis	0	0	0
Prior year correction of error	0	0	0
Change in unauthorized reinsurance	(1,231,780)	(112,563)	(1,119,217)
Total pre-tax Statutory Income/Loss	(21,994,863)	1,037,225	(23,032,088)
Change in nonadmitted assets	(936,936)	(1,985)	(934,951)
IMR amortization	(838,123)	(1,397,166)	559,043
Affordable Care Act assessment	0	0	0
Tax-exempt income	(736,333)	(563,533)	(172,800)
Non-deductible expense	47,713	78,042	(30,329)
Other	8,940	324,225	(315,285)
Subtotal	(24,449,602)	(523,192)	(23,926,410)
Statutory tax rate	0.21	0.21	xxx
Subtotal	(5,134,416)	(109,870)	(5,024,546)
Tax credits	(72,798)	(99,688)	26,890
Total statutory income taxes	\$ (5,207,214) \$	(209,558) \$	(4,997,656)
Federal and foreign income tax incurred	\$ 363,916 \$	813,189 \$	(449,273)
Change in deferred income tax	 (5,571,130)	(1,022,747)	(4,548,383)
Total statutory income taxes	\$ (5,207,214) \$	(209,558) \$	(4,997,656)

- e. (1) At December 31, 2023, the Company did not have any net operating loss and net capital loss carry forwards
 - (2) The amount of federal income taxes which is available for recoupment in the event of future losses is as follows:

Tax year	Ordinary		red tax assets onadmitted	Total		
2021	\$	0 \$	845,329 \$	845,329		
2022		0	256,876	256,876		
2023		0	225,515	225,515		
	\$	0 \$	1,327,720 \$	1,327,720		

- (3) There were no deposits admitted under IRC §6033.
- f. The Company joins in a consolidated federal income tax return filed by Ameritas Mutual Holding Company (AMHC). The other members of the affiliated group joining in the AMHC consolidated return are as follows:

Ameritas Holding Company

Ameritas Investment Partners, Inc.

Ameritas Life Insurance Corp.

Ameritas Life Insurance Corp. of New York

The Company's income tax allocation is based upon a written agreement which uses a modified separate return method. The modified separate return method adjusts the separate return method so that the net operating losses (or other current or deferred tax attributes) are characterized as realized by the Company when those attributes are realized (or realizable) by the consolidated group.

g. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within the twelve months of the reporting date.

On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new corporate alternative minimum tax (CAMT), effective January 1, 2023, that is based on the adjusted financial statement income (AFSI) set forth on the applicable financial statement (AFS) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior periods (starting with 2020-2022) is greater than \$1 billion. For a group of related entities, the \$1 billion threshold is determined on a group basis, and the group's AFS is generally treated as the AFS for all separate taxpayers in the group. An applicable corporation is not automatically subject to a CAMT liability. The corporation's CAMT liability is equal to 15% of its adjusted AFSI, and CAMT is payable to the extent the tentative CAMT liability exceeds regular

corporate income tax. However, any CAMT paid would be indefinitely available as a credit carryforward that could reduce future regular tax in excess of CAMT.

The Company and the controlled group of corporations of which the reporting entity is a member has determined they are a nonapplicable reporting entity for 2023. Accordingly, no amount of tax liability or deferred tax asset has been recognized related to the corporate alternative minimum tax.

h. Repatriation Transition Tax

Not applicable.

i. Alternative Minimum Tax (AMT) Credit

Not applicable.

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

a-b. Related Party Transactions

The Company's variable life and annuity products are distributed through Ameritas Investment Company, LLC (AIC), an affiliated company. Policies placed by this affiliate generated commission expenses of \$90,035 and \$70,065 for the years ended December 31, 2023 and 2022, respectively.

c. Transactions with related parties who are not reported on Schedule Y Not applicable.

d. The Company reported the following amounts due from/(to) the below listed affiliates. The terms of the settlement require that these amounts be settled monthly.

	2023	2022
Ameritas Holding Company	\$ (50,630) \$	(92,918)
Ameritas Investment Company, LLC	(51,667)	(51,667)
Ameritas Life Insurance Corp.	(2,927,114)	(3,032,742)
Ameritas Investment Partners, Inc.	1,875	0
Total	\$ (3,027,536) \$	(3,177,327)

Not included above are amounts for investment transactions (which are listed on Schedule D) and reinsurance transactions (which are listed on Schedule S) in this annual statement.

e. Not applicable.

f. Related Party Service Agreements

The Company's affiliates, provide technical, financial, legal and marketing support to the Company under a general cost sharing agreement. The cost of these services to the Company for the period was \$23,384,791 and \$22,057,811 for the years ending December 31, 2023 and 2022, respectively.

Under the terms of an investment advisory agreement, the Company paid \$1,352,942 and \$1,346,434 for the years ending December 31, 2023 and 2022, respectively, to Ameritas Investment Partners, Inc., a wholly owned subsidiary of Ameritas Holding Company (AHC).

g. Nature of Control Relationship

All parent, subsidiaries, and affiliates are listed on Schedule Y, Part 1.

h-o.Not applicable.

11. Debt

a. The Company established a \$25,000,000 revolving line of credit from Ameritas Holding Company on August 31, 2020 which terminated on May 1, 2023. The Company established a \$50,000,000 revolving line of credit from Ameritas Life Insurance Corp. on April 1, 2023, which is due to expire on March 31, 2024. As of December 31, 2023 and 2022, no balances existed related to the line of credit.

b. FHLB (Federal Home Loan Bank) Agreements

i. The Company is a member of the Federal Home Loan Bank (FHLB) of New York. Through its membership, the Company has conducted business activity with FHLB. It is part of the Company's strategy to utilize these funds to resolve liquidity needs, if a future need for immediate liquidity arises, and is accounted for under NAIC SAP as borrowed money. The Company has determined the estimated maximum borrowing capacity as \$30,947,258 and \$32,401,664 as of December 31, 2023 and 2022, respectively, inclusive of the existing funding agreements with FHLB of New York of \$30,000,000 as of December 31, 2023 and 2022.

ii. FHLB Capital Stock

a. Aggregate Totals

	Total	General Account		Separate Accounts	
1. Current Year					
a. Membership Stock - Class A	\$ 0	\$ 0	\$		0
b. Membership Stock - Class B	360,100	360,100			0
c. Activity Stock	1,350,000	1,350,000			0
d. Excess Stock	0	0			0
e. Aggregate Total	\$ 1,710,100	\$ 1,710,100	\$		0
f. Actual or estimated borrowing capacity					
as determined by the insurer	\$ 30,947,258	XXX		X	XX
		Cononal		Canavata	

		General	Separate	
	Total	Account	Accounts	
2. Prior Year-end				
a. Membership Stock - Class A	\$ 0	\$ 0	\$	0
b. Membership Stock - Class B	362,200	362,200		0
c. Activity Stock	1,350,000	1,350,000		0
d. Excess Stock	0	0		0
e. Aggregate Total	\$ 1,712,200	\$ 1,712,200	\$	0
f. Actual or estimated borrowing capacity				
as determined by the insurer	\$ 32,401,664	XXX	X	XX

b. Membership Stock (Class A and B) Eligible for Redemption

				Eligible for Redemption					
		Not Eligible		6 Months	1 Year				
	Current Year	for	Less Than	to Less Than	to Less than				
	Total	Redemption	6 Months	1 Year	3 Years	3 to 5 Years			
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0			
2. Class B	\$ 360,100	\$ 360,100	\$ 0	\$ 0	\$ 0	\$ 0			

iii. Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

		Fair Value Carrying Value		Aggregate Total Borrowing	
1.	Current Year Total General and Separate Accounts Total Collateral Pledged	\$ 31,673,229	\$	33,502,651	\$ 30,000,000
2.	Current Year General Account Total Collateral Pledged	\$ 31,673,229	\$	33,502,651	\$ 30,000,000
3.	Current Year Separate Accounts Total Collateral Pledged	\$ 0	\$	0	\$ 0
4.	Prior Year-end Total General and Separate Accounts Collateral Pledged	\$ 34,641,118	\$	36,807,760	\$ 30,000,000

b. Maximum Amount Pledged During the Reporting Date

		Fair Value		Carrying Value	mount Borrowed aximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged	\$ 34,713,164	\$	36,352,775	\$ 30,000,000
2.	Current Year General Account Maximum Collateral Pledged	\$ 34,713,164	\$	36,352,775	\$ 30,000,000
3.	Current Year Separate Accounts Maximum Collateral Pledged	\$ 0	\$	0	\$ 0
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 44,496,412	\$	43,017,800	\$ 30,000,000

iv. Borrowing from FHLB

a. Amount as of the Reporting Date

			Total	General Account	Separate Accounts		Fundir Reserv	ng Agreements es Established
1.	Cι	ırrent Year						
	a.	Debt	\$ 0	\$ 0	\$	0		XXX
	b.	Funding Agreements	30,000,000	30,000,000		0	\$	30,115,652
	c.	Other	0	0		0		XXX
	d.	Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$	0	\$	30,115,652
2.	Pr	ior Year-end						
	a.	Debt	\$ 0	\$ 0	\$	0		XXX
	b.	Funding Agreements	30,000,000	30,000,000		0	\$	30,099,381
	c.	Other	0	0		0		XXX
	d.	Aggregate Total	\$ 30,000,000	\$ 30,000,000	\$	0	\$	30,099,381

b. Maximum Amount Pledged During the Current Reporting Period

		Total		General Account	Separate Accounts	
1.	Debt	\$ 0	\$	0	\$ 0	
2.	Funding Agreements	30,000,000		30,000,000	0	
3.	Other	0		0	0	
4.	Aggregate Total	\$ 30,000,000	\$	30,000,000	\$ 0	

c. FHLB – Prepayment Obligations

Does the Company have prepayment obligations under the following arrangements (YES/NO?)

	uniungements (125/1(0.)
1. Debt	NO
2. Funding Agreements	YES
3. Other	NO

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

a. Defined Benefit and Postretirement Benefit Plans

The Company participates in the Ameritas Pension Plan, a noncontributory defined benefit plan and a postretirement benefit plan sponsored by AHC. The expense for the defined benefit pension plan and postretirement benefit plan was paid entirely by AHC.

i.- xxi. Not applicable.

b. Investment Policies and Strategies

Not applicable.

c. Fair Value of Plan Assets

Not applicable.

d. Rate of Return Assumptions

Not applicable.

e. Defined Contribution Plan

Not applicable.

f. Multiemployer Plans

Not applicable.

g. Consolidated/Holding Company Plans

Not applicable.

h. Postemployment Benefits and Compensated Absences

Not applicable.

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

Not applicable.

13. Capital and Surplus and Shareholders' Dividend Restrictions and Quasi-Reorganizations

- **a.** The Company has 2,000 shares of authorized, issued and outstanding common stock. The shares have a par value of \$1,000. All shares are owned by its parent, ALIC. If the Company is liquidated or dissolved, holders of the common stock will be entitled to payments after other general creditors.
- **b.** Preferred Stock Not applicable.
- **c.** Dividend Restrictions The Company is subject to regulation by the New York State Department of Financial Services. Insurance department regulations restrict the advance of funds to parent and affiliated companies as well as the amount of dividends that may be paid without prior approval.
- **d.** Dividends Paid Not applicable.
- e. Dividend payments by the Company to its stockholder cannot exceed the lesser of 10% of surplus as of the preceding year-end, or the statutory net gain from operations for the previous calendar year, without approval from the New York Department. Based on this limitation, the Company would not be able to pay any dividends in 2024, without prior approval.

f.-h. Not applicable.

- i. Not applicable.
- **j.** The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains (losses) is \$980,146 and \$(969,808) at December 31, 2023 and 2022, respectively.

k.-m. Not applicable.

14. Liabilities, Contingencies and Assessments

a. Contingent Commitments

At December 31, 2023 and 2022, the Company had outstanding agreements to fund mortgages in subsequent years totaling \$1,540,158 and \$1,136,216, respectively. These transactions are in the normal course of business for the Company.

b. Assessments

- i. As a condition of doing business, all states and jurisdictions have adopted laws requiring membership in life and health insurance guaranty funds. Member companies are subject to assessments each year based on life, health or annuity premiums collected in the state. The estimated liability and related asset for future guaranty fund assessments was \$0 at December 31, 2023 and 2022.
- **ii.** Reconciliation of assets recognized from paid and accrued premium tax offsets and policy surcharges are as follows:

	ember 31, 2023	December 31, 2022
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end:	\$ 4,800	\$ 4,800
b. Decreases during the year: Premium tax offset applied	1,600	1,600
c. Increases during the year: Assessment paid	1,600	1600
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end:	\$ 4,800	\$ 4,800

iii. Liabilities, Contingencies and Assessments for Long-Term Care Insolvencies Related Guaranty Funds Liabilities and Assets. Not applicable.

c. Gain Contingencies

Not applicable.

d. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

There were no claims (per claim or claimant) where amounts were paid to settle related extra contractual obligations or bad faith claims resulting from lawsuits for the years ending December 31, 2023 and 2022.

e. Joint and Several Liabilities

Not applicable.

f. All Other Contingencies

From time to time the Company is subject to litigation in the normal course of business. Management does not believe the Company is party to any such pending litigation that would have a material adverse effect on its financial statements or future operations. See "Note 23. Reinsurance" for loss contingency allowance detail recognized at December 31, 2022.

15. Leases

a. The following items related to lessee leasing arrangements:

- i. The Company leased office space for a field agency office with a lease term of ten years. This lease includes an escalation clause, which varies with levels of operating expense. Rental expenses for the years ended December 31, 2023 and 2022 was \$70,924.
- **ii.** Future minimum lease payments for all noncancellable operating leases consisted of the following at December 31, 2023:

Calendar Year	Amoun						
2024	\$	157,479					
2025	\$	0					
2026	\$	0					
2027	\$	0					
2028	\$	0					
2029 and thereafter	\$	0					
Total	\$	157,479					

iii. The Company is not involved in any sale-leaseback transactions.

b. Not applicable.

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

Not applicable.

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

a. Transfers of Receivables Reported as Sales

Not applicable.

b. Transfer and Servicing of Financial Assets

Not applicable.

c. Wash Sales

Not applicable.

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

a. ASO Plans

The gain from operation from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2023 are as follows:

		ASO Uninsured Plans		Port Par	sured ion of tially d Plans	Total ASO	
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	\$	0	\$	0	\$	0
b.	Total net other income or expenses (including interest paid to or received from plans)		0		0		0
c.	Net gain or (loss) from operations	\$	0	\$	0	\$	0
d.	Total claim payment volume	\$	0	\$	0	\$	0

b. ASC Plans

The loss from operation from Administrative Services Contracts (ASC) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2023 are as follows:

		AS	SC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a.	Gross reimbursement for medical cost incurred	\$	15,519,592	\$ 0	\$ 15,519,592
b.	Gross administrative fees accrued		0	0	0
c.	Other income or expenses (including interest paid to or received from plans)		1,016,897	0	1,016,897
d.	Gross expenses incurred (claims and administrative)		16,536,489	0	16,536,489
e.	Total net gain or (loss) from operations	\$	(4,146)	\$ 0	\$ (4,146)

c. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts Not applicable.

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

The aggregate amount of all direct premiums written/produced by a MGA or TPA was \$15,119,549 and \$16,207,847 for the years ending December 31, 2023 and 2022, respectively. The individual managing general agents and third party administrators in which direct premiums written exceeded 5% of total surplus as of December 31, 2023 was as follows:

Third party Administrator	FEIN Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	Ī	otal Direct Premiums Written/ roduced by
The Business Council of New York State Insurance Fund	14-6034807	No	Group A&H	U, P, B	\$	10,707,904
12 Corporate Woods Blvd., Ste. 17						
Albany, NY 12210						
Total	XXX	XXX	XXX	XXX	\$	10,707,904

20. Fair Value Measurement

a. Assets and Liabilities Reported at Fair Value or Net Asset Value (NAV)

Included in various investment related line items in the 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 stocks when carried at the lower of cost or market. The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, that is, other than in a forced or liquidation sale.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

The Company's financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Fair Value Measurements as defined under NAIC SAP. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets or liabilities in active markets accessible at the measurement date.

Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

Net asset value (NAV) – Separate account assets are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy.

i. The following table provides information as of December 31, 2023 about the Company's financial assets measured at fair value or net asset value:

	Level 1	Level 2		Level 3		Net Asset Value (NAV)	Total
Assets at fair value						, ,	
Perpetual preferred stock							
Industrial and misc	\$ 0	\$	0 \$		0	\$ 0	\$ 0
Parent, subsidiaries and affiliates	0		0		0	0	0
Total Perpetual Preferred Stocks	0		0		0	0	0
Bonds							
U.S. Governments	0		0		0	0	0
Industrial and misc	0		0		0	0	0
Hybrid securities	0		0		0	0	0
Parent, subsidiaries and affiliates	0		0		0	0	0
Total Bonds	0		0		0	0	0
Common stock							
Industrial and misc	0		0		0	0	0
Parent, subsidiaries and affiliates	0		0		0	0	0
Total Common Stocks	0		0		0	0	0
Derivative assets							
Exchange traded index call options	11,506,177		0		0	0	11,506,177
Volatility call options	0		0		0	0	0
Equity put options	0		0		0	0	0
Total Derivatives	11,506,177		0		0	0	11,506,177
Other investments	0		0		0	0	0
Separate account assets	0		0		0	461,331,927	461,331,927
Total assets at fair value/NAV	\$ 11,506,177	\$	0 \$		0	\$ 461,331,927	\$ 472,838,104
Liabilities at fair value							
Derivative Liabilities							
Exchange traded index call options	\$ (7,108,655)	\$	0 \$		0	*	\$ (7,108,655)
Separate account liabilities	0		0		0	(461,331,927)	. , , ,
Total liabilities at fair value	\$ (7,108,655)	\$	0 \$		0	\$ (461,331,927)	\$ (468,440,582)

The following table provides information as of December 31, 2022 about the Company's financial assets measured at fair value or net asset value:

	Level 1	Level 2		Level	3	Net Asset Value (NAV)	Total
Assets at fair value							
Perpetual preferred stock							
Industrial and misc	\$ 0	\$	0	\$	0	\$ 0	\$ 0
Parent, subsidiaries and affiliates	0		0		0	0	0
Total Perpetual Preferred Stocks	0		0		0	0	0
Bonds							
U.S. Governments	0		0		0	0	0
Industrial and misc	0		0		0	0	0
Hybrid securities	0		0		0	0	0
Parent, subsidiaries and affiliates	0		0		0	0	0
Total Bonds	0		0		0	0	0
Common stock							
Industrial and misc	0		0		0	0	0
Parent, subsidiaries and affiliates	0		0				0
Total Common Stocks	0		0		0	0	0
Derivative assets							
Exchange traded index call options	3,742,124		0		0	0	3,742,124
Volatility call options	0		0		0	0	0
Equity put options	0		0		0	0	0
Total Derivatives	3,742,124		0		0	0	3,742,124
Other investments	0		0		0	0	0
Separate account assets	0		0		0	392,211,602	392,211,602
Total assets at fair value/NAV	\$ 3,742,124	\$	0	\$	0	\$ 392,211,602	\$ 395,953,726
							_
Liabilities at fair value							
Derivative Liabilities							
Exchange traded index call options	\$ (1,941,243)	\$	0	\$	0	\$ 0	\$ (1,941,243)
Separate account liabilities	\$ 0	\$		\$	0	\$ (392,211,602)	\$ (392,211,602)
Total liabilities at fair value	\$ (1,941,243)	\$	0	\$	0	\$ (392,211,602)	\$ (394,152,845)

The valuation techniques used to measure the fair values by type of investment in table above are as follows:

Level 1 – Financial Assets

These assets include exchange traded index call options. Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Derivative asset and liability valuations are based on quoted prices in active markets for identical securities.

Level 2 – Financial Assets

At December 31, 2023 and 2022 there were no financial assets measured at Level 2.

Level 3 – Financial Assets

At December 31, 2023 and 2022 there were no financial assets measured at fair value in Level 3.

NAV – Financial Assets

Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. The funds in the separate account assets are considered open-end mutual funds, meaning that the fund is ready to redeem its shares at any time and offers its shares for sale to the public, either through retail outlets or through institutional investors continuously. For institutional funds, NAVs are received daily from fund managers, and the managers stand ready to transact at these quoted amounts. The Company, on behalf of the contract holders, transacts in these funds on a daily basis as part of the separate account trading activity. There are no unfunded commitments in the separate account assets.

ii. Assets and Liabilities Reported at fair Value or Net Asset Value (NAV)

At December 31, 2023 and 2022, the Company had no changes to to financial instruments where the Company used significant unobservable inputs (Level 3) to determine fair value measurements.

iii. Not applicable.

iv. Significant Unobservable Inputs for Level 3 Assets Measured at Fair Value

At December 31, 2023 and 2022, the Company has no Level 3 assets measured at fair value therefore no significant unobservable inputs are required to be disclosed.

b. Other Fair Value Disclosures

No significant change.

c. Fair Values for All Financial Instruments by Levels 1, 2 and 3 or Net Asset Value

The tables below reflect the fair values or net asset values and book/adjusted carrying values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method. The fair values are also categorized into the three-level fair value hierarchy as described above.

For the year ended December 31, 2023:

	A_{ξ}	ggregate Fair Value	A	dmitted Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	1	Not Practicable (Carrying Value)
Assets:										_
Bonds	\$	940,880,248	\$	1,027,455,476	\$ 0	\$ 672,702,957	\$ 268,177,291	\$ 0) ;	\$ 0
Preferred stocks		0		0	0	0	0	0)	0
Common stocks		1,710,100		1,710,100	0	1,710,100	0	0)	0
Mortgage loans		203,282,361		219,950,272	0	0	203,282,361	0)	0
Cash, cash equivalents and short-term investments		10,936,384		10,936,384	10,936,384	0	0	0)	0
Loans on insurance contracts		34,609,350		40,679,202	0	0	34,609,350	0)	0
Derivative assets		11,506,177		11,506,177	11,506,177	0	0	0)	0
Other investments		10,137,424		11,118,869	0	9,271,041	866,383	0)	0
Investment income due and accrued		11,036,883		11,036,883	11,036,883	0	0	0)	0
Separate account assets		0		461,331,927	0	0	0	461,331,927	,	0
Total financial assets	\$	1,224,098,927	\$	1,795,725,290	\$ 33,479,444	\$ 683,684,098	\$ 506,935,385	\$ 461,331,927	' !	5 0
Liabilities:										
Deposit-type funds	\$	(34,577,146)	\$	(34,706,913)	\$ 0	\$ 0	\$ (34,577,146)	\$ 0) ;	5 0
Derivative related liabilities		(7,108,655)		(7,108,655)	(7,108,655)	0	0	0)	0
Separate account liabilities		0		(461,331,927)	0	0	0	(461,331,927)	0
Total financial liabilities	\$	(41,685,801)	\$	(503,147,495)	\$ (7,108,655)	\$ 0	\$ (34,577,146)	\$ (461,331,927) :	0
Total	\$	1,182,413,126	\$	1,292,577,795	\$ 26,370,789	\$ 683,684,098	\$ 472,358,239	\$ 0) :	\$ 0

For the year ended December 31, 2022:

	Α	lggregate Fair Value	Admitted Value	Level 1		Level 2	Level 3	Net Asset Value (NAV)		Not Practicable (Carrying Value)
Assets:										
Bonds	\$	872,652,243	994,300,128	\$ 0	\$	631,890,373	\$ 240,761,870	\$ 0	\$	0
Preferred stocks		0	0	0		0	0	0		0
Common stocks		1,712,200	1,712,200	0		1,712,200	0	0		0
Mortgage loans		214,533,891	236,676,610	0		0	214,533,891	0		0
Cash, cash equivalents and short-term investments		24,288,545	24,288,545	24,288,545		0	0	0		0
Loans on insurance contracts		30,068,265	33,162,653	0		0	30,068,265	0		0
Derivative assets		3,742,124	3,742,124	3,742,124		0	0	0		0
Other investments		9,891,964	11,182,573	0		9,027,610	864,354	0		0
Investment income due and accrued		10,281,081	10,281,081	10,281,081		0	0	0		0
Separate account assets		0	392,211,602	0		0	0	392,211,602		0
Total financial assets	\$	1,167,170,313	1,707,557,516	\$ 38,311,750	\$	642,630,183	\$ 486,228,380	\$ 392,211,602	\$	0
Liabilities:										
Deposit-type funds	\$	(34,988,910) \$	(35,218,412)	\$ 0	\$	0	\$ (34,988,910)	\$ 0	\$	0
Derivative related liabilities		(1,941,243)	(1,941,243)	(1,941,243)	1	0	0	0		0
Separate account liabilities		0	(392,211,602)	0		0	0	(392,211,602))	0
Total financial liabilities	\$	(36,930,153) \$	(429,371,257)	\$ (1,941,243)	\$	0	\$ (34,988,910)	\$ (392,211,602)) \$	0
Total	\$	1,130,240,160	5 1,278,186,259	\$ 36,370,507	\$	642,630,183	\$ 451,239,470	\$ 0	\$	3 0

The following methods and assumptions were used by the Company in estimating its fair value disclosures for financial instruments:

Bonds: The fair values for bonds are based on quoted market prices, where available. For bonds not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair values of loan-backed and structured securities are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Bonds priced based on observable market information are assigned to Level 2. Bonds priced based on uncorroborated broker quotes, unobservable market inputs or internal valuations are assigned to Level 3.

Common Stocks: FHLB stock carrying amount approximates fair value and as such are assigned to Level 2.

Mortgage Loans: The fair value of commercial mortgage loans is primarily determined by estimating expected future cash flows and discounting the cash flows using current interest rates for similar mortgage loans with similar credit risk.

Cash, Cash Equivalents and Short-term Investments, and Investment Income Due and Accrued: The carrying amounts for these instruments approximate their fair values due to the short maturity of these investments.

Loans on Insurance Contracts: The fair values for loans on insurance contracts are estimated using discounted cash flow analysis at interest rates currently offered for similar loans. Loans on insurance contracts with similar characteristics are aggregated for purposes of the calculations.

Derivative assets and liabilities: Exchange traded index call options are classified as Level 1 since the valuation is based on quoted prices in active markets for identical securities.

Other Investments: For other investments not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Other investments priced based on observable market information are assigned to Level 2. Other investments priced based on uncorroborated broker quotes, unobservable market inputs or internal valuations are assigned to Level 3.

Deposit-Type Funds: Deposit-type funds are valued using discounted cash flow calculations, based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Separate Account Assets and Liabilities: Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. Separate account liabilities are carried at the value of the underlying assets.

d. Reasons Not Practicable to Estimate Fair Value

At December 31, 2023 and 2022, the Company had no investments where it was not practicable to estimate fair value.

e. Investments Measured Using Net Asset Value (NAV) Instead of Fair Value

At December 31, 2023 and 2022, the Company had no investments measured using NAV instead of fair value in which the investment may be sold below NAV, or with significant restrictions in the liquidation of the investment held at NAV.

21. Other Items

a. Unusual or Infrequent Items

Not applicable.

b. Troubled Debt Restructuring

Not applicable.

c. Other Disclosures

As of December 31, 2023 and 2022, the Company recorded Other-than-Temporary Impairment (OTTI) losses of \$167,205 and \$204,609, respectively. OTTI losses on structured securities totaled \$0 and \$204,609 as of December 31, 2023 and 2022, respectively.

The Company held non-agency structured securities with a book value of \$169,534,082 and \$166,932,908 and fair value of \$159,581,858 and \$153,118,956 as of December 31, 2023 and 2022, respectively.

The Company elected to use rounding in reporting amounts in the statement (except truncation was elected in reporting amounts in Schedule D).

d. Business Interruption Insurance Recoveries

The Company received no business interruption insurance recoveries during the period.

e. State Transferable and Non-transferable Tax Credits

The Company had no state transferable tax credits during this reporting period.

f. Subprime Mortgage Related Risk Exposure

i. The Company defines its exposure to subprime mortgage loans through consideration of loan characteristics such as FICO scores of borrowers, interest rates, loan to value ratios, loan documentation and the existence of prepayment penalties. Also, the Company compares its defined exposure to subprime mortgage loans to a third party financial data service for consistency and reasonableness. The Company has exposure to subprime mortgage loans as a result of direct investments in residential mortgage backed securities (RMBS).

The Company manages its exposure to subprime mortgage loans by monitoring its exposure level to residential mortgage backed securities against defined restrictions prescribed by its Investment Policy. Restrictions include exposure at the aggregate level to residential mortgage backed securities along with exposure to ratings classes and subsectors. Also, the Company continually tracks subprime mortgage loans for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored for further deterioration.

ii. The Company has no direct exposure to subprime mortgage loans.

iii. The Company's exposure to subprime mortgage loans through other investments as of December 31, 2023:

			Actual Cost		Book/Adjusted Carrying Value (excluding interest)		Fair Value		Other Than Temporary Impairment Losses Recognized
a.	Residential mortgage backed securities	\$	83,770	\$	85,809	\$	85,519	\$	0
b.	Commercial mortgage backed securities	Ψ	05,770	Ψ	00,009	Ψ	0	Ψ	0
c.	Collateralized debt obligations		0		0		0		0
d.	Structured securities		17,535,051		17,708,204		17,636,082		0
e.	Equity investment in SCAs		0		0		0		0
f.	Other assets		0		0		0		0
g.	Total	\$	17,618,821	\$	17,794,013	\$	17,721,601	\$	0

The Company's exposure to subprime mortgage loans through other investments as of December 31, 2022:

		Actual Cost		Book/Adjusted Carrying Value (excluding interest)	Fair Value	Temp Impa Lo	r Than porary irment sses gnized
a.	Residential mortgage backed securities	\$ 0	9		\$ 0	\$	0
b.	Commercial mortgage backed securities	0		0	0		0
c.	Collateralized debt obligations	0		0	0		0
d.	Structured securities	14,002,966		13,954,193	13,692,197		0
e.	Equity investment in SCAs	0		0	0		0
f.	Other assets	0		0	0		0
g.	Total	\$ 14,002,966	9	\$ 13,954,193	\$ 13,692,197	\$	0

iv. The Company has no underwriting exposure to subprime mortgage risk thru mortgage guaranty or financial guaranty insurance coverage.

g. Retained Assets

Beneficiary proceeds may be paid using one of two options:

A check is sent directly to the beneficiary for Alaska, Arkansas, Kentucky, North Dakota, Rhode Island, New York and all states in which the proceeds are less than \$5,000.

The beneficiary chooses a check or draft account for amounts over \$5,000 in Alabama, Arizona, California, Connecticut, Colorado, Delaware, Florida, Georgia, Hawaii, Idaho, Illinois, Indiana, Iowa, Kansas, Louisiana, Maine, Maryland, Massachusetts, Michigan, Minnesota, Mississippi, Missouri, Montana, Nebraska, New Hampshire, New Jersey, New Mexico, Nevada, North Carolina, Ohio, Oklahoma, Oregon, Pennsylvania, South Carolina, South Dakota, Tennessee, Texas, Utah, Vermont, Virginia, Washington, West Virginia, Wisconsin, and Wyoming.

For assets retained by the Company, a liability is established and reported within liabilities for deposit-type contracts and a draft account is established in the name of the beneficiary with a third party administrator. The balance of the liability is increased for credited interest and decreased for special services fees or to settle authorized drafts. Interest is compounded daily and credited monthly. Daily interest is calculated on the basis of the balance at the end of the day. As of December 31, 2023, interest rates were 2.50% or 4.15% depending on the opening date of the draft account.

ii. The number and balance of retained asset accounts inforce segregated within aging categories at the end of December 31 were as follows:

	2	2023		2022	?
	Number	Balance	Number		Balance
Up to and including 12 Months	0	\$ 0	0	\$	0
13 to 24 Months	0	0	0		0
25 to 36 Months	0	0	0		0
37 to 48 Months	0	0	0		0
49 to 60 Months	0	0	0		0
Over 60 Months	4	217,673	5		796,253
Total	4	\$ 217,673	5	\$	796,253

iii. The number and balance of retained asset accounts inforce segregated between individual and group contracts at the end of December 31, 2023 were as follows:

	In	dividu	al	(Group
	Number	Ва	lance / Amount	Number	Balance / Amount
Retained asset accounts at beginning of year	5	\$	796,253	0	\$ 0
Retained asset accounts issued/added during year	0		0	0	0
Investment earnings credited to retained asset accounts during year	N/A		7,433	N/A	0
Fees and other charges asset accounts during year	N/A		0	N/A	0
Retained asset accounts transferred to state unclaimed property funds during year	0		0	0	0
Retained asset accounts closed/withdrawn during year	1		586,013	0	0
Retained asset accounts at end of year	4	\$	217,673	0	\$ 0

h. Proceeds from Issuance of Insurance-Linked Securities

The Company received no proceeds as the issuer, ceding insurer, or counterparty of insurance-linked securities.

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.

22. Events Subsequent

Subsequent events have been considered through February 29, 2024 for the statutory statement issued on December 31, 2023

23. Reinsurance

At December 31, 2022, the Company had recorded a contingent liability of \$3,571,720 related to a reinsurer that was under an order of rehabilitation. Per a liquidation order effective September 30, 2023, the Company recaptured this previously ceded business. The impacts from the liquidation order resulted in the recording of a \$1,766,410 recoverable at December 31, 2023 as an estimate of settlement from the reinsurer's estate. This recoverable consists of \$1,551,618 for paid claims and \$214,792 for waived and unearned premiums. Waived and unearned premiums are nonadmitted. Death benefits in the Summary of Operations were reduced by the amount of the recoverable for paid claims, and premiums and annuity considerations for life and accident and health contracts in the Summary of Operations were reduced by the amount of the recoverable for waived and unearned premiums.

a. Ceded Reinsurance Report

Section 1 – General Interrogatories

- i. 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.
- ii. 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 an insured 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

- 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)
- ii. Does the company 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.

iii. Section 3 - Ceded Reinsurance Report - Part B

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. Not applicable.

iv. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? Not applicable.

b. Uncollectible Reinsurance

Not applicable.

c. Commutation of Ceded Reinsurance

Not applicable.

d. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

e. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

Not applicable.

f. Reinsurance Agreements with an Affiliated Captive Reinsurer

Not applicable.

g. Ceding Companies that Utilize a Captive to Reinsure XXX/AXXX Reserves

Not applicable.

h. Reinsurance Credit

Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

a. Reasons for Changes in Prior Year Incurred

The reserve for unpaid dental claims are estimated using historic claim lags, with adjustments based on the current level of pended/unprocessed claims, relative to the historical levels during the time period used to generate claim lag factors. The reserve for unpaid claims for group dental and vision insurance includes claims in course of settlement, incurred but not reported claims and unearned premiums. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the reserve for unpaid claims. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

Disability income and group health lines of business are adjusted as a result of the re-estimation of incurred losses and loss adjustment expenses on the individual disability income and group health lines of business.

As a result of unfavorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses increased by \$2,448,210 for the year ended December 31, 2023. As a result of favorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses decreased by 2,869,504 for the year ended December 31, 2022.

b. Significant Changes in Methods and Assumptions

There was no significant changes in methodologies nor assumptions used in calculating the liability for unpaid losses and loss adjustment expenses for the years ended December 31, 2023 and 2022.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

The amount of insurance in force on individual life participating policies was \$977,436,020 or 7.24% and \$922,921,759 or 6.96% of the total individual life policies in force as of December 31, 2023 and 2022, respectively. Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year on the policy anniversary dates. Amounts recorded in 2023 and 2022 totaled \$764,116 and \$687,108, respectively, and the Company did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

Liability carried for premium deficiency reserves: \$0

Date of most recent evaluation of this liability: December 31, 2023

Was anticipated investment income utilized in the calculation? Yes () No (X)

31. Reserves for Life Contracts and Deposit-Type Contracts

- **a.** The Company waives deduction of deferred fractional premiums due upon death of the insured and returns any portion of the final premium beyond the date of death on traditional business. Surrender values are not provided in excess of legally computed reserves.
- **b.** Mean reserves for substandard lives are based on appropriate multiples of standard rates of mortality.
- c. As of December 31, 2023, the Company had \$1,276,804,038 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Additional reserves for this purpose totaled \$8,501,382 at year-end and are reported in Exhibit 5, Life Insurance section, Column 4. Included in this total, as of December 31, 2023, the Company had \$95,526,761 of universal life insurance in force for which the guaranteed maturity premiums are less than the Commissioners Reserve Valuation Method renewal net premiums. Additional reserves for this purpose totaled \$4,649,295 at December 31, 2023.
- **d.** Tabular Interest, Tabular Less Actual Reserve Released, and Tabular Cost have been determined by formula as described in the instructions for Page 7, Analysis of Increase in Reserves during the Year.
- e. For the determination of Interest Earnings Credited to the Account on Funds Not Involving Life Contingencies under Exhibit 7, Line 3 the valuation interest rate, which varies by issue year, is multiplied by the average funds in force during the year subject to such valuation interest rate.
- **f.** The details for other net changes in reserves are as follows:

					Ordinary				_			C	iro	ıp
	Total	In	dustrial Life	Life Insurance	ndividual Annuities	S	Supplementar Contract	у	Credit Life Group and Individual		Life Insurance	;		Annuities
Increase in reserves required for cash-flow testing	\$ 15,827,147	\$	0	\$ 14,223,170	\$ 0	\$		0	\$ 0)	\$ ()	\$	1,603,977
Change in VA VM-21 Reserves	57,873		0	0	57,873			0	0)	()		0
Total	\$ 15,885,020	\$	0	\$ 14,223,170	\$ 57,873	\$		0	\$ 0)	\$ ()	\$	1,603,977

32. Analysis of Annuity Reserves and Deposit-type Liabilities by Withdrawal Characteristics

A.	INDI	IVIDUAL ANNUITIES:	Gener	ral Account	rate Account Guarantees	eparate Account Von-guaranteed	Total	% of Total
(1)	Subje	ect to discretionary withdrawal:						
	a.	With market value adjustment	\$	0	\$ 0	\$ 0	\$ 0	0.0 %
	b.	At book value less current surrender charge of 5% or more		1,697,517	0	0	1,697,517	1.7 %
	c.	At fair value		0	0	218,732	218,732	0.1 %
	d.	Total with market value adjustment or at fair value		1,697,517	0	218,732	1,916,249	1.8 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	9	4,824,822	0	0	94,824,822	92.4 %
(2)	Not s	subject to discretionary withdrawal		5,876,238	0	0	5,876,238	5.7 %
(3)	Total	(gross: direct + assumed)	10	2,398,577	0	218,732	102,617,309	99.9 %
(4)	Reins	surance ceded		0	0	0	0	
(5)	Total	(net)* (3 - 4)	\$ 10	2,398,577	\$ 0	\$ 218,732	\$ 102,617,309	
(6)		nount included in A(1)b above that will move to 1)e in the year after the statement date:	\$	332,455	\$ 0	\$ 0	\$ 332,455	

(10) Other contract deposit funds

(11) Subtotal (12) Combined Total

NOTES TO FINANCIAL STATEMENTS

B.	GRO	OUP ANNUITIES:	G	eneral Account				parate Account Ion-guaranteed		Total	% of Total
(1)	Subj	ect to discretionary withdrawal:									
	a.	With market value adjustment	\$	48,894,042	\$	0	\$	0	\$	48,894,042	7.0 %
	b.	At book value less current surrender charge of							_		
		5% or more	\$	0	\$	0	\$		\$		0.0 %
	c.	At fair value	\$		\$	0		408,868,884			58.9 %
	d.	Total with market value adjustment or at fair value	\$	48,894,042	\$	0	\$	408,868,884	>	45/,/62,926	65.9 %
	e.	At book value without adjustment (minimal or no charge or adjustment)	\$	233,807,557	\$	0	\$	0	\$	233,807,557	33.7 %
(2)		subject to discretionary withdrawal	\$	2,770,174	\$	0	_	0	_	, ,	0.4 %
(3)	Tota	d (gross: direct + assumed)	\$	285,471,773	\$	0	\$	408,868,884	\$	694,340,657	100.0 %
(4)		surance ceded	\$		\$	0	\$	0	\$	0	
(5)	Tota	ıl (net)* (3 - 4)	\$	285,471,773	\$	0	\$	408,868,884	\$	694,340,657	
(6)		nount included in B(1)b above that will move to 1)e in the year after the statement date:	\$	0	\$	0	\$	0	\$	0	
C.		POSIT-TYPE CONTRACTS life contingencies):	G	eneral Account	Separate Account with Guaran			parate Account Ion-guaranteed		Total	% of Total
(1)	Subj	ect to discretionary withdrawal:									
	a.	With market value adjustment	\$	0	\$	0	\$	0	\$	0	0.0 %
	b.	At book value less current surrender charge of 5% or more		0		0		0		0	0.0 %
	c.	At fair value		0		0		51,901,788		51,901,788	59.6 %
	d.	Total with market value adjustment or at fair value		0		0		51,901,788		51,901,788	59.6 %
	e.	At book value without adjustment (minimal or no charge or adjustment)		1,108,654		0		0		1,108,654	1.3 %
(2)	Not:	subject to discretionary withdrawal		34,107,159		0		0		34,107,159	39.2 %
(3)		ıl (gross: direct + assumed)		35,215,813		0		51,901,788	_	87,117,601	100.1 %
(4)		asurance ceded		508,900		0		0		508,900	
(5)		Il (net)* (3 - 4)	\$	34,706,913	\$		\$	51,901,788	\$		
	An	mount included in C(1)b above that will move to	Ť								
(6)	<u>C(</u>	1)e in the year after the statement date:	\$	0	\$	0	\$	0	\$	0	
*Reco	oncilia	ation of total annuity actuarial reserves and deposit fund	l lia	bilities:							Total
D.	Life &	& Accident & Health Annual Statement:									10141
	(1)	Exhibit 5, Annuities Section, Total (net)								\$ 38	36,888,539
		Exhibit 5, Supplementary Contracts with Life Co	onti	ingencies Sect	ion, Total (n	et)					981,81
	(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Col	um	n 1						3	34,706,913
	` '	Subtotal								42	22,577,263
	•	rate Accounts Annual Statement:									
		Exhibit 3, Line 0299999, Column 2								40	09,087,616
		Exhibit 3, Line 0399999, Column 2									(
		Policyholder dividend and coupon accumulation	S								(
		Policyholder premiums									(
	(9)	Guaranteed interest contracts									(

51,901,788

460,989,404 \$ 883,566,667

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		Account Value	?	Cash Value	Reserve
A.	General Account				
	(1) Subject to discretionary withdrawal, surrender values, or policy loans:				
	a. Term Policies with Cash Value	\$	0 \$	0	\$ 0
	b. Universal Life	91,670,6	59	89,458,926	100,355,871
	c. Universal Life with Secondary Guarantees	147,732,4	32	125,092,556	325,260,749
	d. Indexed Universal Life		0	0	0
	e. Indexed Universal Life with Secondary Guarantees	106,849,1	71	89,273,536	102,652,634
	f. Indexed Life		0	0	0
	g. Other Permanent Cash Value Life Insurance		0	118,916,297	179,383,643
	h. Variable Life		0	0	0
	i. Variable Universal Life	5,585,5	14	5,926,118	5,599,607
	j. Miscellaneous Reserves		0	0	0
	(2) Not subject to discretionary withdrawal or no cash values:				
	a. Term Policies without Cash Value	XX	X	XXX	99,695,199
	b. Accidental Death Benefits	XX	X	XXX	28,771
	c. Disability - Active Lives	XX	X	XXX	3,118,443
	d. Disability - Disabled Lives	XX	X	XXX	1,281,379
	e. Miscellaneous Reserves	XX	X	XXX	45,012,318
	(3) Total (gross: direct + assumed)	351,837,8	36	428,667,433	862,388,614
	(4) Reinsurance Ceded		0	0	135,803,767
	(5) Total (net) (3) - (4)	\$ 351,837,8	36 \$	428,667,433	\$ 726,584,847

	Ассои	ınt Value	Cash Value	Reserve
B. Separate Account with Guarantees				_
(1) Subject to discretionary withdrawal, surrender values, or policy loans:				
a. Term Policies with Cash Value	\$	0	\$ 0	\$ 0
b. Universal Life		0	0	0
c. Universal Life with Secondary Guarantees		0	0	0
d. Indexed Universal Life		0	0	0
e. Indexed Universal Life with Secondary Guarantees		0	0	0
f. Indexed Life		0	0	0
g. Other Permanent Cash Value Life Insurance		0	0	0
h. Variable Life		0	0	0
i. Variable Universal Life		0	0	0
j. Miscellaneous Reserves		0	0	0
(2) Not subject to discretionary withdrawal or no cash values:				
a. Term Policies without Cash Value		XXX	XXX	0
b. Accidental Death Benefits		XXX	XXX	0
c. Disability - Active Lives		XXX	XXX	0
d. Disability - Disabled Lives		XXX	XXX	0
e. Miscellaneous Reserves		XXX	XXX	0
(3) Total (gross: direct + assumed)		0	0	0
(4) Reinsurance Ceded		0	0	0
(5) Total (net) (3) - (4)	\$	0	\$ 0	\$ 0

		Account Value	e Cash Value	Reserve
C. Se	parate Account Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies with Cash Value	\$	0 \$ 0	\$ 0
	b. Universal Life		0 0	0
	c. Universal Life with Secondary Guarantees		0 0	0
	d. Indexed Universal Life		0 0	0
	e. Indexed Universal Life with Secondary Guarantees		0 0	0
	f. Indexed Life		0 0	0
	g. Other Permanent Cash Value Life Insurance		0 0	0
	h. Variable Life		0 0	0
	i. Variable Universal Life	342,52	23 0	342,523
	j. Miscellaneous Reserves		0 0	0
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term Policies without Cash Value	XX	XX XXX	0
	b. Accidental Death Benefits	XX	XX XXX	0
	c. Disability - Active Lives	XX	XX XXX	0
	d. Disability - Disabled Lives	XX	XX XXX	0
	e. Miscellaneous Reserves	XX	XX XXX	0
(3)	Total (gross: direct + assumed)	342,52	23 0	342,523
(4)	Reinsurance Ceded		0 0	0
(5)	Total (net) (3) - (4)	\$ 342,52	23 \$ 0	\$ 342,523
D. Amou	unt			
Life &	& Accident & Health Annual Statement:			
(1)	Exhibit 5, Life Insurance Section, Total (net)		\$	679,639,104
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)			22,458
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)			1,046,691
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)			1,016,286
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)			44,860,308
(6)	Subtotal			726,584,847
Sepai	rate Accounts Annual Statement:			
(7)	Exhibit 3, Line 0199999, Column 2			342,523
(8)	Exhibit 3, Line 0499999, Column 2			0
(9)	Exhibit 3, Line 0599999, Column 2			0
				342,523
(10)	Subtotal (Lines (7) tillough (9))			2 .=,0=0

34. Premium and Annuity Considerations Deferred and Uncollected

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

		Gross	Net of Loading
i.	Industrial	\$ 0 \$	6 0
ii.	Ordinary new business	1,204,768	445,002
iii.	Ordinary renewal	1,688,800	3,184,392
iv.	Credit Life	0	0
v.	Group Life	0	0
vi.	Group Annuity	0	0
vii.	Totals	\$ 2,893,568 \$	3,629,394

35. Separate Accounts

a-b Separate accounts held by the Company offer no investment experience guarantees and relate to individual variable life and annuity policies, group annuity contracts and group funding agreements of a nonguaranteed return nature, as approved by the state of domicile pursuant to the Company's certificate of authority. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. The assets and liabilities of the account are legally separated or insulated from other Company assets and liabilities. The assets and liabilities of the separate account are carried at net asset value.

Variable life and annuities provide an incidental death benefit of the greater of account value or premium paid. The minimum guaranteed death benefit reserve is held in Exhibit 5, Life and Annuity Reserve Section, of the Company's general account annual statement.

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. As of December 31, 2023, the Company reported assets and liabilities from variable universal life, variable annuities, funding agreements and group annuities product lines in a separate account.

In accordance with the products/transactions recorded within the separate account, assets are considered legally insulated from the general account.

As of December 31, 2023 and 2022, the Company's Separate Account Statement included legally insulated assets of \$461,331,927 and \$392,211,602, respectively. The assets legally insulated from the general account as of December 31, 2023 are attributed to the following products/transactions:

Product/ Transaction	Le	egally Insulated Assets		parate Account ets (Not Legally Insulated)
Variable Universal Life, Variable Annuity, Funding Agreements and	Φ.	461 221 225	Φ.	
Group Annuity	\$	461,331,927	\$	0

The Company does not engage in securities lending transactions within the separate account.

Information regarding the separate accounts of the Company is as follows:

			Index		Nonindexed Guarantee Less than /Equal to 4%		Nonindexed Guarantee More than 4%	?	on-Guaranteed parate Accounts	Total
i.	Pre	emiums, considerations or deposits	\$	0	\$	0	\$	0	\$ 60,326,473	\$ 60,326,473
	f	for the year ended December 31, 2023								
	Res	serves at December 31, 2023								
ii.	For	r accounts with assets at:								
	a.	Fair value		0		0		0	461,331,927	461,331,927
	b.	Amortized cost		0		0		0	0	0
	c.	Total reserves	\$	0	\$	0	\$	0	\$ 461,331,927	\$ 461,331,927
iii.	Ву	withdrawal characteristics:								
		Subject to discretionary withdrawal:	\$	0	\$	0	\$	0	\$ 0	\$ 0
		1. With market value adjustment		0		0		0	0	0
		2. At book value without market value adjustment and								
		with current surrender charge 5% or more		0		0		0	0	0
		3. At fair value		0		0		0	461,331,927	461,331,927
		4. At book value without market value adjustment and								
		with current surrender charge less than 5%		0		0		0	0	0
		5. Subtotal		0		0		0	461,331,927	461,331,927
	b.	Not subject to discretionary withdrawal		0		0		0	0	0
	c.	Total	\$	0	\$	0	\$	0	\$ 461,331,927	\$ 461,331,927

c. Reconciliation of Net Transfers To (From) Separate Accounts

i.	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 56,392,620
	b. Transfers from Separate Accounts (Page 4, Line 10)	49,674,700
	c. Net transfers to (from) the Separate Accounts (a) - (b)	6,717,920
ii.	Reconciling adjustments	
	Modco reinsurance agreement	7,506
iii.	Transfers as reported in the Summary of Operations of the Life, Accident & Health	_
	Annual Statement $(1c) + (2) = (Page 4, Line 26)$	\$ 6,725,426

36. Loss/Claim Adjustment Expenses

The change in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

	2023	2022
Total reserve for unpaid claims at January 1	\$ 19,176,709 \$	21,541,204
Less reinsurance assumed	(14,948,761)	(16,663,321)
Plus reinsurance ceded	12,449,685	13,360,237
Direct balance	16,677,633	18,238,120
Incurred related to:		
Current year	30,170,232	29,373,849
Prior year	2,448,210	(2,869,504)
Total incurred	32,618,442	26,504,345
Paid related to:		
Current year	25,450,370	24,726,234
Prior year	3,156,013	3,338,598
Total paid	28,606,383	28,064,832
Direct balance	20,689,692	16,677,633
Plus reinsurance assumed	13,550,134	14,948,761
Less reinsurance ceded	(13,865,380)	(12,449,685)
Total reserve for unpaid claims at December 31	\$ 20,374,446 \$	19,176,709

The Company paid assumed reinsurance claims of \$3,408,148 and \$3,806,796 and incurred assumed reinsurance claims of \$2,009,521 and \$2,092,236 for the years ended December 31, 2023 and 2022, respectively.

The Company paid ceded reinsurance claims of \$1,596,101 and \$1,671,893 and incurred ceded reinsurance claims of \$3,011,796 and \$761,341 for the years ended December 31, 2023 and 2022, respectively.

Anticipated salvage and subrogation is not included in the Company's determination of the liability for unpaid claims/losses.

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

	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?	New York
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.	12/31/2021
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.	12/31/2021
3.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).	06/21/2023
3.4	By what department or departments? State of New York Department of Financial Services	
3.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments?	Yes[] No[] N/A [X]
3.6	Have all of the recommendations within the latest financial examination report been complied with?	Yes [X] No [] N/A []
4.1	During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:	
	4.11 sales of new business? 4.12 renewals?	Yes[] No[X] 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? 4.22 renewals?	Yes[] No[X] 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

6.1			entity had any Certificates of Authority, licenses or requended or revoked by any governmental entity during the	• • • •		Yes[]	No [X]	
6.2	If yes,	, give full info	ormation:					
7.1	Does	any foreign ((non-United States) person or entity directly or indirect	tly control 10% or more of the reporting entity	y?	Yes []	No [X]	
7.2	If yes,							
		7.21	State the percentage of foreign control.					9
		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 attorned	ey-in-fact and identify the type of entity(s)				
			(e.g., individual, corporation, government, manage	er or attorney-in-fact).				
			1	2				
			Nationality	Type of Entity				
8.1			subsidiary of a depository institution holding company	(DIHC) or a DIHC itself, regulated by		Yes []	No [X]	
	uie re	ederal Reser	ve board?					
0 2	lo the		Slighted with any armore banks their arranguities for			VacIVI	No. I	
			filliated with one or more banks, thrifts or securities firm			Yes [X]	No[]	
8.4			is yes, please provide the names and locations (city a		•			
		-	by a federal financial regulatory services agency [i.e of the Currency (OCC), the Federal Deposit Insurance		e			
			ssion (SEC)] and identify the affiliate's primary federa					
			1	2	3	4	5	6
			Affiliate	Location				
			Name	(City, State)	FRB	OCC	FDIC	SEC
			vestment Company, LLC	Lincoln, NE	NO	NO	NO .	YES
		Ameritas Ad	dvisory Services, LLC	Lincoln, NE	NO	NO	NO .	YES
					'			
8.5		-	tity a depository institution holding company with sign rnors of Federal Reserve System or a subsidiary of the			Yes []	No [X]	
8.6			is no, is the reporting entity a company or subsidiary	of a company that has otherwise been		Yes []	No [X] N//	A []
	made	,						
	made		e Federal Reserve Board's capital rule?					
9.		is the name	e Federal Reserve Board's capital rule?	untant or accounting firm retained to				
9.	What condu	ict the annua	ne Federal Reserve Board's capital rule?	-				

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 [X] No []
10.2	If response to 10.1 is yes, provide information related to this exemption: The Company is exempt from the Model Audit Rule because premium is less than \$500 million.	
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 [X] No []
10.4	If response to 10.3 is yes, provide information related to this exemption: The Company is exempt from the Model Audit Rule because premium is less than \$500 million.	
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? Linda Whitmire, Senior Vice President, Chief Actuary, Corporate, 5900 O Street, Lincoln, NE 68510-2234	
12.1	Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?	Yes [] No [X]
	12.11 Name of real estate holding company	
	12.12 Number of parcels involved 12.13 Total book/adjusted carrying value	\$
12.2	If yes, provide explanation:	
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:	
13.1	What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?	
13.2	Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?	Yes[] No[]
13.3	Have there been any changes made to any of the trust indentures during the year?	Yes [] No []
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?	Yes[] No[] N/A[]

- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following
 - 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
 - c. Compliance with applicable governmental laws, rules, and regulations;

	The prompt internal reporting of violation Accountability for adherence to the code			Yes[X] No[]
14.11	If the response to 14.1 is no, please explain:			
14.2	Has the code of ethics for senior managers b	een amended?		Yes[] No[X]
14.21	If the response to 14.2 is yes, provide information	ation related to amendment(s).	
14.3	Have any provisions of the code of ethics bee	en waived for any of the speci	fied officers?	Yes[] No[X]
14.31	If the response to 14.3 is yes, provide the nat	ure of any waiver(s).		
	Is the reporting entity the beneficiary of a Lett confirming bank is not on the SVO Bank List?		to reinsurance where the issuing or	Yes[] No[X]
	If the response to 15.1 is yes, indicate the Amissuing or confirming bank of the Letter of Creatist triggered.		· · · · · · · · · · · · · · · · · · ·	
	1	2	3	4
	American Bankers			
	Association	Issuing or Confirming		
	(ABA) Routing Number	Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount

BOARD OF DIRECTORS

16.	Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?	Yes [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]

	Total ar	mount loaned during the year (inclusive of Separate A	.ccounts. exclusiv	re of policy loans):	
		,		ors or other officers	\$
			20.12 To stockh	nolders not officers	\$
			20.13 Trustees,	supreme or grand (Fraternal only)	\$
20.2	Total or	mount of loans outstanding at the end of year (inclusiv	o of Congrete Ac	accusts evaluative of policy leans).	
20.2	i Ulai ai	mount of loans outstanding at the end of year (mousty		ors or other officers	¢
				nolders not officers	\$ \$
				supreme or grand (Fraternal only)	\$
			20.20 11031003,	supreme of grand (Fraternal only)	Ψ
21.1		ny assets reported in this statement subject to a contr	actual obligation	to transfer to another party without the	
	liability	for such obligation being reported in the statement?			Yes[] No[X]
21.2	If yes, s	state the amount thereof at December 31 of the currer	nt year:		
			21.21 Rented fr	om others	\$
			21.22 Borrowed	I from others	\$
			21.23 Leased fr	rom others	\$
			21.24 Other		\$
00.4	5 "			10	
22.1		nis statement include payments for assessments as de ty fund or guaranty association assessments?	escribed in the Ar	nnual Statement Instructions other than	Yes[]No[X]
	guarant	y fund of guaranty association assessments:			163[] 140[X]
22.2	If answe	er is yes:			
				aid as losses or risk adjustment	\$ \$
				paid as expenses	
			22.23 Other am	ounts paid	\$
23.1	Does th	ne reporting entity report any amounts due from paren	t. subsidiaries or	affiliates on Page 2 of this	
	stateme		,,		Yes[X] No[]
23.2	If ves in	ndicate any amounts receivable from parent included	in the Page 2 am	ount:	\$ 1,875
20.2	11 ycs, 11	indicate any amounts receivable from parent moladed	iii tiic i age z aii	ount.	Ψ
		settled in full within 90 days?			
24.2	If the re	esponse to 24.1 is yes, identify the third-party that pay	s the agents and	whether they are a related party.	
24.2	If the re		s the agents and		
24.2	If the re	esponse to 24.1 is yes, identify the third-party that pays 1 Name of Third Party	s the agents and	whether they are a related party. 2 Is the Third-Party Agent a Relate	d Party (Yes/No)
24.2	If the re	1	s the agents and	2	d Party (Yes/No)
24.2	If the re	1	s the agents and	2	d Party (Yes/No)
24.2	If the re	1	s the agents and	2	d Party (Yes/No)
24.2	If the re	1		2	d Party (Yes/No)
		1 Name of Third Party	INVE	2 Is the Third-Party Agent a Related	d Party (Yes/No)
25.01	Were al	1 Name of Third Party If the stocks, bonds and other securities owned Decer	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	d Party (Yes/No)
25.01	Were al exclusiv	1 Name of Third Party	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	d Party (Yes/No) Yes [X] No []
25.01	Were al exclusiv address	Name of Third Party Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ended in 25.03)	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	
25.01	Were al exclusiv address	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting en	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	
25.01	Were al exclusiv address	Name of Third Party Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ended in 25.03)	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	
25.01	Were al exclusiv address	Name of Third Party Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ended in 25.03)	INVI	2 Is the Third-Party Agent a Related STMENT It year, over which the reporting entity has	
25.01 25.02	Were all exclusive address of the securities of	Name of Third Party Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ended in 25.03)	INVI	Is the Third-Party Agent a Related ESTMENT It year, over which the reporting entity has Prother than securities lending programs	
25.01 25.02	Were all exclusive address of the securities of	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03)	INVI	Is the Third-Party Agent a Related ESTMENT It year, over which the reporting entity has Prother than securities lending programs	
25.01 25.02	Were all exclusive address of the securities of	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03)	INVI	Is the Third-Party Agent a Related ESTMENT It year, over which the reporting entity has Prother than securities lending programs	
25.01 25.02	Were all exclusive address of the securities of	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03)	INVI	Is the Third-Party Agent a Related ESTMENT It year, over which the reporting entity has Prother than securities lending programs	
25.02 25.02 25.03	Were all exclusivaddress If no, gi	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensemble in the securities and in the stocks, bonds and other securities description of the reporting lending programs, provide a description of the press, and whether collateral is carried on or off-balance tion is also provided) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensemble in the stocks of the securities and the stocks of the securities and the securities are securities are securities and the securities are securities and the securities are securities are securities and the securities are INVI	Is the Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Thi		
25.02 25.02 25.03	Were all exclusivaddress If no, gi	Name of Third Party If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03) If the stocks, bonds and other securities owned Decerve control, in the actual possession of the reporting ensed in 25.03)	INVI	Is the Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent a Related as the Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Third-Party Agent and Thi	

	nes your securities lending program require 102% (domest unterparty at the outset of the contract?	stic sec	urities) and 105% (foreign securities) from the	Yes [] No [] N/A	[X]
25.07 Do	ses the reporting entity non-admit when the collateral reco	eived fro	om the counterparty falls below 100%?	Yes [] No [] N/A	[X]
	sees the reporting entity or the reporting entity's securities areement (MSLA) to conduct securities lending?	lending	agent utilize the Master Securities Lending	Yes [] No [] N/A	[X]
25.09 Fo	r the reporting entity's security lending program, state the	e amour	nt of the following as of December 31 of the current year:			
25	.091 Total fair value of reinvested collateral assets rep	orted or	n Schedule DL, Parts 1 and 2	\$		
25	.092 Total book adjusted/carrying value of reinvested	collatera	al assets reported on Schedule DL, Parts 1 and 2	\$		
25	.093 Total payable for securities lending reported on the	ne liabili	ty page	\$		
ex a	ere any of the stocks, bonds or other assets of the report clusively under the control of the reporting entity or has the out option contract that is currently in force? (Exclude se ves, state the amount thereof at December 31 of the currently in the currently	he repo curities	rting entity sold or transferred any assets subject to subject to Interrogatory 21.1 and 25.03).	Yes[)	K] No[]	
	9	26.21	Subject to repurchase agreements	¢		
		26.22	Subject to reverse repurchase agreements			
		26.23	Subject to dollar repurchase agreements			
		26.24	Subject to reverse dollar repurchase agreements			
		26.25	Placed under option agreements			
		26.26	Letter stock or securities restricted as to sale -	<u> </u>		
			excluding FHLB Capital Stock	\$		
	2	26.27	FHLB Capital Stock		1,	710,100
	2	26.28	On deposit with states		,	
	2	26.29	On deposit with other regulatory bodies	\$		
	2	26.30	Pledged as collateral - excluding collateral			
			pledged to an FHLB	\$		
	2	26.31	Pledged as collateral to FHLB - including			
			assets backing funding agreements	\$	33,	502,651
	2	26.32	Other	\$		
26.3 Fo	r category (26.26) provide the following:					
	1		2		3]
	Nature of Pestriction	1	Description		ount	

I	1	2	3
	Nature of Restriction	Description	Amount
İ			
ł			
-			ı

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 but If no, attach a description with this statement.	been made available to the domiciliary state?	Yes [X] No [] N/A []
LINES 27	.3 through 27.5 : FOR LIFE/FRATERNAL REPORTING ENTITIES	ONLY.	
	Does the reporting entity utilize derivatives to hedge variable annument		
	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[X]
	27.42	Permitted accounting practice	Yes[]No[X]
	27.43	Other accounting guidance	Yes[]No[X]
27.5	By responding YES to 27.41 regarding utilizing the special account entity attests to the following:	nting provisions of SSAP No. 108, the reporting	Yes[] No[X]
•	The reporting entity has obtained explicit approval from the domic	siliary state.	
•	Hedging strategy subject to the special accounting provisions is c	onsistent with the requirements of VM-21.	
•	Actuarial certification has been obtained which indicates that the l	hedging strategy is incorporated within the	
	establishment of VM-21 reserves and provides the impact of the h	nedging strategy within the Actuarial Guideline	
	Conditional Tail Expectation Amount.		
•	Financial Officer Certification has been obtained which indicates t	that the hedging strategy meets the definition of a	
	Clearly Defined Hedging Strategy within VM-21 and that the Clea	rly Defined Hedging Strategy is the hedging	
	strategy being used by the company in its actual day-to-day risk r	nitigation efforts.	
28.1	Were any preferred stocks or bonds owned as of December 31 of	f 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	ar.	\$
29.	Excluding items in Schedule E - Part 3 - Special Deposits, real es	tate, 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 ac	greement with a qualified bank or trust company in	
	accordance with Section 1, III - General Examination Consideration	ons, F. Outsourcing of Critical Functions, Custodial	
	or Safekeeping Agreements of the NAIC Financial Condition Example 1	miners Handbook?	Yes[X] No[]
29 01	For agreements that comply with the requirements of the NAIC Fi	nancial Condition Examiners Handbook	
20.01	complete the following:		
	1	2	
	Name of Custodian(s)	Custodian's	Address
	JP Morgan Chase & Co	4 New York Plaza, New York, NY 10004	

1	2
Name of Custodian(s)	Custodian's Address
JP Morgan Chase & Co	4 New York Plaza, New York, NY 10004
Federal Home Loan Bank of New York	101 Park Ave, New York, NY 10178

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?

Yes[]No[X]

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

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

29.05 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["... that have access to the investment accounts";

"...handle securities"]

1	2		
Name Firm or Individual	Affiliation		
Ameritas Investment Partners, 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 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
	Central Registration	Legal Entity		Investment Management
Name Firm or Individual	Depository Number	Identifier (LEI)	Registered With	Agreement (IMA) Filed
Ameritas Investment Partners, Inc.	109381	549300AEZQJUIDGQ1431	SEC	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	2	3	
CUSIP#	Name of Mutual Fund	Book/Adjusted Carrying Value	
30.2999 TOTAL			

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

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

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

	1	2	3
			Excess of Statement
			over Fair Value (-),
	Statement (Admitted)		or Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	1,027,455,476	940,893,712	(86,561,764)
31.2 Preferred stocks			
31.3 Totals	1,027,455,476	940,893,712	(86,561,764)

31.4	Describe the sources or methods utilized in determining the fair values: Market values for the majority of the publicly traded bonds were priced by HUB Data, an outside vendor. The remainder of the publicly traded bonds and the majority of the private placement bonds are priced by internal advisors based on comparable publicly traded securities and industry specific matrices. There is a small number of securities priced by broker quotes.	
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 5Gl securities, the reporting entity is certifying the following elements of each self-designated 5Gl security: a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for a 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.	n FE or PL security is not available
	Has the reporting entity self-designated 5GI securities?	Yes[] No[X]
35	 By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO with shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity self-designated PLGI securities? 	vhich is 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-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 N 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 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?	IRSRO prior
37.	By rolling/renewing short-term or cash-equivalent investments with continued reporting on Schedule DA, part 1 or Schedule E Part (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 complet 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 of the transaction 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 critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the critical of the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet the prior period that do not meet th	eted at the ransaction
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?	

Does the reporting entity directly or indirectly accept cryptocurrenci	es as payments for premiums on policies?	Yes [] No	[X]
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	[X]
39.22	•		
If the response to 38.1 or 39.1 is ves. list all cryptocurrencies accer	·		
· l	-		
Name of Crystocurropey	•	Accorded for Daymont of D	romiume
Name of Cryptocurrency	Directly Fleid, or Botti	Accepted for Fayment of F	Territurns
Amount of navments to trade associations, service organizations a	nd statistical or Rating Bureaus, if any?	\$	60,030
· · · · · · · · · · · · · · · · · · ·		Ψ	00,000
	usical of rating bureaus during the period		
	2		
·			
A.M. Best Company	* · · · · · · · · · · · · · · · · · · ·	38,600	
	\$		
Amount of navments for legal expenses, if any?		\$	1,226
	represented 25% or more of the total	+	.,
1	· ·		
Nome			
	•	4.000	
Life insurance Council of New York			
	\$		
	efore legislative bodies, officers or departm		
		\$	17,761
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 governments	nent	
during the period covered by this statement.			
1	2		
Name	Amoun	t Paid	
Life Insurance Council of New York	\$	17,761	
1			
	\$		
	\$		
	If the response to 39.1 is yes, are the cryptocurrencies held directly 39.21 39.22 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies acce Name of Cryptocurrency	39.21 Held directly 39.22 Immediately converted to U.S. dollars If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are I I 2 Immediately Converted to USD, Directly Held, or Both Name of Cryptocurrency Directly Held, or Both Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any? List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement. 1 2 Name Amount Amount of payments for legal expenses, if any? 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. 2 Name Amount Life Insurance Council of New York \$ \$ \$ Amount of payments for expenditures in connection with matters before legislative bodies, officers or departm of government, if any? 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, if any? 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 expenditures in connection with matters before legislative bodies, officers or departments of government period covered by this statement. 1 2 Name Amount of payment expenditures in connection with matters before legislative bodies, officers or departments of government period covered by this statement.	If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars? 39.21 Held directly 39.22 Immediately converted to U.S. dollars Yes [] No Wes [] No

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

1.1 1.2	Does the repor If yes, indicate What portion o 1.31 Reaso	alth Companies/ Fraternal Benefit Societi- rting entity have any direct Medicare Supp premium earned on U.S. business only. If Item (1.2) is not reported on the Medica on for excluding:	plement Insurance in force?			Yes[]No[X] \$
1.4	Indicate amoun	¢				
1.5	Indicate total in	nt of earned premium attributable to Cana ncurred claims on all Medicare Suppleme		included in item (1.2	above.	\$
1.0		current three years:				
	1.61 1.62	Total premium earned Total incurred claims				\$ \$
	1.63 All vea	Number of covered lives ars prior to most current three years:				
	1.64 1.65	Total premium earned Total incurred claims				\$
	1.66	Number of covered lives				Ψ
1.7	Group policies: Most c	: current three years:				
	1.71 1.72	Total premium earned Total incurred claims				\$
	1.73	Number of covered lives				¥
	All yea 1.74	ars prior to most current three years: Total premium earned				\$
	1.75 1.76	Total incurred claims Number of covered lives				\$
2.	Health Test:			1	2	
			Curre	nt Year	Prior Year	
	2.1 2.2	Premium Numerator Premium Denominator	\$ \$	40,058,439.000 182,866,515.000	\$ 40,660,548.000 \$ 141,876,040.000	
	2.3 2.4	Premium Ratio (2.1 / 2.2) Reserve Numerator	\$	21.910 1,736,889.000	28.660 \$ 1,785.533.560	
	2.5 2.6	Reserve Denominator Reserve Ratio (2.4 / 2.5)	\$	103,628,531.000	\$ 1,082,687,865.000 0.160	
3.1		rting entity have Separate Accounts?				Yes[X]No[]
	·	eparate Accounts statement been filed wi	th this Donartmont?			Yes[X]No[]N/A[]
3.3	What portion o is not currently State the author	r distributable from the Separate Accounts or the reporting distributable from the Separate Accounts or the separate Accounts are not 240 of the New York Insurance Code	g entity covered by assets in to the general account for			\$
3.5	Was any of the	e reporting entity's Separate Accounts but	siness reinsured as of Dece	mber 31?		Yes[]No[X]
	•	ing entity assumed by reinsurance any Se				Yes [X] No []
	If the reporting	entity has assumed Separate Accounts by	ousiness, how much, if any,	reinsurance assume		ros[x]no[]
		e of Separate Accounts reserve expense a Separate Accounts due or accrued (net)?"	allowances is included as a	negative amount in t	ne liability for	\$21,764
4.	For reporting e	entities having sold annuities to another is	suer where the insurer purc	hasing the annuities	has obtained a release of liability	
	from the claims	ant (payee) as the result of the purchase	of an annuity from the repor	ting entity only:		
4.1	Amount of loss	s reserves established by these annuities	during the current year:			\$
4.2	List the name a	and location of the insurance company pu	rchasing the annuities and	the statement value	on the purchase date of the annuities.	
		1			2	
		P&C Insurance Company and			Statement Value on Purchase Date of An	nuities
		Location			(i.e., Present Value	9)
	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$					
5.1 Do you act as a custodian for health savings accounts?					Yes[]No[X]	
5.2 If yes, please provide the amount of custodial funds held as of the reporting date.					\$	
5.3 Do you act as an administrator for health savings accounts?					Yes[]No[X]	
5.4 If yes, please provide the balance of the funds administered as of the reporting date.				\$		
61	6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?					Yes[]No[]N/A[X]
	•	o 6.1 is yes, please provide the following:	.,			C 1 C 1 [V]

GENERAL INTERROGATORIES

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

			1	2	3	4	Δεερ	ts Supporting Reserve	Credit
			ı	NAIC	3	1	5	6	7
<u> </u>		(Company Name	Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
 L									
7	. Provide	the follo	owing for individual ordinary li	fe insurance* policie	es (U.S. business only)	for the current year (pr	ior to reinsurance assu	med or ceded).	,
		7.1	Direct Premium Written					¢	79,689,788
		7.1	Total Incurred Claims					\$ \$	40,815,277
		7.3	Number of Covered Lives						34,781
		1			dinary Life Insurance				
			Term (whether full underwriti Whole Life (whether full under						
			Variable Life (with or without Universal Life (with or without		•				
			Variable Universal Life (with		,				
8.	Is the re	porting	entity licensed or chartered, r	egistered, qualified,	eligible or writing busi	ness in at least two stat	tes?	Yes[]	No [X]
			ealth Companies Only:						
8.1			eporting entity assume reinsuicile of the reporting entity?	rance business that	covers risks residing	in at least one state oth	er than	Yes [X]	No []
a -	Δre nere	eonnel o	r facilities of this reporting en	tity used by another	entity or entities or are	nersonnel or facilities	of another		
0.1	entity or	entities	used by this reporting entity ty or morbidity studies)?					V 2 2 V 1	No.C. 1
9.2	Net reim	nbursem	ent of such expenses betwee	n reporting entities:				Yes [X]	
		9.21 9.22	Paid Received					\$ \$	24,737,733
10.1	Does the	e reporti	ing entity write any guarantee	d interest contracts	?			Yes[]I	No [X]
	2 If yes, w	hat amo	ount pertaining to these items Page 3, Line 1					\$	
44		10.22	Page 4, Line 1					\$	
	11.1	Total ar	ing entities only: nount paid in by stockholders	•	•	e reporting entity:		\$	186,202,109
12		vidends 12.11	paid stockholders since orgai Cash	nization of the repor	ting entity:			\$	
13 ′		12.12 e compa	Stock any reinsure any Workers' Co	mpensation Carve-	Out business defined a	as:		\$	
	Reinsura	ance (in	cluding retrocessional reinsulution of the occupational illness and	ance) assumed by	life and health insurers	of medical, wage loss			
			ally written as workers' compe		s, but not the employe	is liability exposures, or		Yes[]I	No [X]
			eporting entity completed the e amounts of earned premiur					Yes[]I	
					1 Reinsura	nce	2 Reinsurance		3 Net
	13 31	Farned	premium		Assume		Ceded		Retained
	13.32	Paid cla	ims	of woor)					
	13.34	Claim li	ability and reserve (beginning ability and reserve (end of year						
	13.35	Incurred	d claims						
13.4	If reinsu	rance a	ssumed included amounts wit	th attachment points	s below \$1,000,000, th	e distribution of the amo	ounts		
	reported	d in Line	s 13.31 and 13.34 for Columr	1 (1) are:	1		2		
			Attachment		Earne		Claim Liability		
	13.41				Premiu		and Reserve		
) - 99,999)0 -249,999						
	13.44	\$250,00	00 - 999,999 000 or more						
40.7				10.04.0-1 4					
			earned premium reported in	io.o i, Coiumn T Wa	s assumeu from pools	·		\$	
Frate	ernal Ben	efit Soc	eieties Only						
14	. Does the	e reporti	ing entity write any guarantee	d interest contracts	?			Yes[]I	No []
15	. How ofte	en are n	neetings of the subordinate bi	anches required to	be held?				

16. How are the subordinate branches represented in the supreme or governing body?

GENERAL INTERROGATORIES

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

17.	What is the basis of representation in the governing body?	
18.1	How often are regular meetings of the governing body held?	
10 2	When we the last regular meeting of the governing hady hold?	
10.2	When was the last regular meeting of the governing body held?	
18.3	When and where will the next regular or special meeting of the governing body be held?	
40.4		
18.4	How many members of the governing body attend the last regular meeting?	-
18.5	How many of the same were delegates of the subordinate branches?	
10	Harry and the company of the commission had a defended	
19.	How are the expenses of the governing body defrayed?	
20.	When and by whom are the officers and directors elected?	
21.	What are the qualifications for membership?	
22	What are the limiting ages for admission?	
23.	What is the minimum and maximum insurance that may be issued on any one life?	
24	le a modical avamination required hafers issuing a hanofit autificate to annihonate?	Vec []Ne []
24.	Is a medical examination required before issuing a benefit certificate to applicants?	Yes[]No[]
25.	Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot	
	and initiation?	Yes[]No[]
26 1	Are notices of the payments required sent to the members?	Yes[]No[]N/A[X]
	, no notice of the payment required control of the notice	
26.2	If yes, do the notices state the purpose for which the money is to be used?	Yes [] No []
27	What proportion of first and subsequent year's payments may be used for management expenses?	
21.	27.11 First Year	
	27.12 Subsequent Years	
28 1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used	
۷. I	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 []
28.2	If so, what amount and for what purpose?	

GENERAL INTERROGATORIES

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

9.1 Does the reporting entity pay and old age disability benef	it?	Yes [] No []
.2 If yes, what age does the benefit commence?		
.1 Has the constitution or have the laws of the reporting ent	ity been amended during the year?	Yes [] No []
.2 If yes, when?		
Have you filed with this Department all forms of benefit or	ertificates issues, a copy of the constitution and all of the laws, rules	
and regulations in force at the present time?	er unicates issues, a copy or the constitution and all or the laws, rules	Yes [] No []
and regulations in force at the present time?		res[]NO[]
.1 State whether all or a portion of the regular insurance co	ntributions were waived during the current year under	
premium-paying certificates on account of meeting attain		Yes[]No[]N/A[X]
promium paying continuated on account of mouning attains	od ago of monitorionp roquiromonics.	100[]110[]111/[[7]
.2 If so, was an additional reserve included in Exhibit 5?		Yes[]No[]N/A[X]
0.16		
.3 If yes, explain:		
.1 Has the reporting entity reinsured, amalgamated with, or	absorbed any company order society or association	
during the year?	about any company, crack, cociety, or accordance	Yes [] No []
daming the year.		100 []110 []
.2 If ves. was there any contract agreement, or understandi	ng, written or oral, expressed or implied, by means of which any	
· · · · · · · · · · · · · · · · · · ·	poration, society or association, received or is to receive any	
fee, commission, emolument, or compensation of any na		
such reinsurance, amalgamation, absorption, or transfer		Yes[]No[]N/A[X]
,,,,,	- · · · · · · · · · · · · · · · · · · ·	
4. Has any present or former officer, director, trustee, incorp	porator, or any other persons, or any firm, corporation, society	
or association, any claims of any nature whatsoever agai		
liabilities on Page 3 of this statement?	7,	Yes [] No []
· ·		
.1 Does the reporting entity have outstanding assessments	in the form of liens against policy benefits that have increased	
surplus?		Yes [] No []
.2 If yes, what is the date of the original lien and the total ou	tstanding balance of liens that remain in surplus?	
1	2	
Date	Outstanding Lien Amount	
Dale		
	\$	
	\$	
	¢	

FIVE - YEAR HISTORICAL DATA

	1	2	3	4	5
	2023	2022	2021	2020	2019
Life Insurance in Force					
(Exhibit of Life Insurance) 1. Ordinary-whole life and endowment (Line 34, Col. 4)	4,972,047	4,819,902	4,707,101	4,588,878	4,588,126
Ordinary-whole life and endowment (Line 34, Col. 4) Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	8,534,737	8,447,533	8,087,952	7,597,276	7,477,740
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)	0	0	0	0	0
 Industrial (Line 21, Col. 2) FEGLI/SGLI (Lines 43 & 44, Col. 4) 					
	13,506,784	13,267,435	12,795,053	12,186,154	12,065,866
7. Total (Line 21, Col. 10)7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	4,153,068	3,403,226	2,381,922	1,173,470	0
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	344,166	333,636	309,718	248,234	299,873
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2) 10. Credit life (Line 2, Col. 6)	745,889	991,620	1,073,018 0	1,016,180	1,121,167
11. Group (Line 2. Col. 9)	0				0
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	1,090,055	1,325,256	1,382,736	1,264,414	1,421,040
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)	50.070.450	54 500 005	54,000,444	50,000,000	55,000,000
14. Individual life (Line 20.4, Col. 2)15. Group Life (Line 20.4, Col. 3)	59,870,452 0	51,539,325	54,666,411 0	50,866,302	55,638,030
15. Group Life (Line 20.4, Col. 3)16. Individual annuities (Line 20.4, Col. 4)	4,544,089	(6,582,422)	4,846,002	4,325,068	4,826,226
17. Group annuities (Line 20.4, Col. 5)	72,121,707	51,152,007	62,545,539	92,129,410	79,870,594
 Accidental & Health (Line 20.4, Col. 6) Other lines of business (Line 20.4, Col. 8) 	46,330,267	45,767,132	46,049,981	44,596,830	45,244,502
19. Other lines of business (Line 20.4, Col. 8) 20. Total	182,866,515	141,876,042	168,107,933	191,917,610	185,579,352
	102,000,515	141,070,042	100,107,933	191,917,010	100,019,002
Balance Sheet					
(Pages 2 and 3) 21. Total admitted assets excluding Separate Accounts business (Page 2,					
Line 26, Col. 3)	1,362,766,271	1,340,763,376	1,326,129,085	1,319,046,397	1,277,966,682
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,269,361,431	1,225,454,879	1,206,693,300	1,231,291,896	1,169,742,416
23. Aggregate life reserves (Page 3, Line 1)23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	1,116,059,174	1,082,162,319	1,058,778,524	1,073,341,073	1,023,715,660
24. Aggregate A & H reserves (Page 3, Line 2)	9,222,705 24,303,981	8,206,874 22,686,836	7,477,609 23,731,135	1,655,818 22,401,937	24,899,819
25. Deposit-type contract funds (Page 3, Line 3)	34,706,913	35,218,412	34,892,097	35,198,533	35,253,842
26. Asset valuation reserve (Page 3, Line 24.01)	12,367,466	11,279,330	9,972,194	9,101,769	8,210,184
27. Capital (Page 3, Lines 29 & 30) 28. Surplus (Page 3, Line 37)	2,000,000 91,404,840	2,000,000 113,308,497	2,000,000 117,435,785	2,000,000 85,754,501	2,000,000 106,224,266
/ / / / / / / / / / / / / / / / / / / /	71,707,070	110,000,401	1117,400,100	00,704,001	100,224,200
Cash Flow (Page 5) 29. Net cash from operations (Line 11)	11,481,070	27,282,002	13,973,208	42,620,963	(7,353,839
	11,401,070	21,202,002	13,973,200	42,020,903	(1,353,639)
Risk-Based Capital Analysis	400 000 050	404 045 000	407.450.400	04 000 704	440 405 004
Total adjusted capital Authorized control level risk-based capital	100,266,359	124,215,233 21,600,488	127,159,493 19,822,605	91,939,731	112,495,904 10,814,509
• • • • • • • • • • • • • • • • • • • •	14,000,000	21,000,400	10,022,000	12,021,272	10,014,000
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	77.6	76.2	76.2	74.9	73.8
00 00 1 70 00 00 00 00 00 00 00 00 00 00 00 00	0.1	0.1	0.1	0.1	0.1
33. Stocks (Lines 2.1 and 2.2) 34. Mortgage loans on real estate (Lines 3.1 and 3.2)	16.6	18.1	18.3	17.3	17.6
35. Real estate (Lines 4.1, 4.2 and 4.3)36. Cash, cash equivalents and short-term investments (Line 5)	0.0	0.0	0.0 1.4	3.6	0.0
37. Contract loans (Line 6)	3.1	2.5	2.4	2.3	2.4
38. Derivatives (Page 2, Line 7)	0.9	0.3	0.8	0.8	0.4
39. Other invested assets (Line 8)	0.8	0.9	0.9	0.9	0.9
Receivables for securities (Line 9) Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.000	100.000	100.000	100.000	100.000
Investments in Parent, Subsidiaries and Affiliates 44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	n	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)			0		0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Schedule DA			_		
Verification, Col. 5, Line 10) 48. Affiliated mortgage loans on real estate	0	0	0	0	
49. All other affiliated	0		0	0	0
50. Total of above Lines 44 to 49	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE - YEAR HISTORICAL DATA (Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
Total Nonadmitted and Admitted Assets 52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	24,740,482	18,810,131	16,726,983	22,126,214	17,238,030
53. Total admitted assets (Page 2, Line 28, Col. 3)	1,824,098,198	1,732,974,978	1,818,348,441	1,792,201,646	1,746,688,204
Investment Data 54. Net investment income (Exhibit of Net Investment Income)	53,769,313	48,592,169	52,878,618	50,629,095	48,603,870
55. Realized capital gains (losses) (Page 4, Line 34, Column 1) 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(112,588) 1,949,954	(135,703) (2,086,886)	(24,984) 160,041	(384,621) 240,996	(485,872) 1,620,301
57. Total of above Lines 54, 55 and 56	55,606,679	46,369,580	53,013,675	50,485,470	49,738,299
Benefits and Reserve Increase (Page 6) 58. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col.1					
minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	140,280,721	163,666,786	193,704,967	192,496,469	176,320,395
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)60. Increase in life reserves-other than group and annuities	29,457,913	29,055,625	30,652,392	26,516,121	33,629,525
(Line 19, Cols. 2) 61. Increase in A & H reserves (Line 19, Col. 6)	53,662,245 1,617,145	33,152,656 (1,044,299)	14,532,293 1,329,198	46,841,447 (2,497,882)	33,324,616 (2,052,928)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	764,116	687,108	642,555	829,820	904,330
Operating Percentages 63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less					
Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00 64. Lapse percent (ordinary only) [Exhibit of Life Insurance, Column 4, Lines	21.8	26.6		17.4	18.0
14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00 65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	5.4 67.7	5.3 61.5	5.0 69.9	8.3 54.2	5.5 70.9
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.4	0.4	0.4	0.4	0.4
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	28.9	28.3	28.2	27.5	23.9
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)	0	0	XXX	XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	0	0	XXX	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)	20,876,009	19,551,723	XXX	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) Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal I	19,063,771	21,280,037	XXX	XXX	XXX
and Before Realized Capital Gains or (losses) by Lines of Business (Page 6.x, Line 33)					
(Page 6, 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) 74. Individual term life (Page 6.1, Col. 4)	(840,416) (79,519)	0	0	0	0
75. Individual indexed life (Page 6.1, Col. 5) 76. Individual universal life (Page 6.1, Col. 6)	1,583,775 (15,916,885)	0	0	0	0
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7) 78. Individual variable life (Page 6.1, Col. 8)	(7,667,386)	0	0	0	0
79. Individual variable universal life (Page 6.1, Col. 9)	(421,110)	0	0	0	0
80. Individual credit life (Page 6.1, Col. 10) 81. Individual other life (Page 6.1, Col. 11)	(1,906)	0	0	0	0
81. Individual other life (Page 6.1, Col. 11) 82. Individual YRT mortality risk only (Page 6.1, Col. 12) 83. Group whole life (Page 6.2, Col. 2)	0	0	0	0	00
84. Group term life (Page 6.2, Col. 3) 85. Group universal life (Page 6.2, Col. 4)	0	0	0	0	0
86. Group variable life (Page 6.2, Col. 5) 87. Group variable universal life (Page 6.2, Col. 6)	0		0	0	0
88. Group credit life (Page 6.2, Col. 7)	0		0	0	0
89. Group other life (Page 6.2, Col. 8) 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) 92. Individual deferred indexed annuities (Page 6.3, Col. 3)	175,498 0	0	0	0	0
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4) 94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	(560,556)	0	0	0	0
95. Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6) 96. Individual other annuities (Page 6.3, Col. 7)	(37,106) 401,637	0	0	0	0
97. Group deferred fixed annuities (Page 6.4, Col. 2)	(637,095)	0	0	0	0
98. Group deferred indexed annuities (Page 6.4, Col. 3)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)101. Group life contingent pay (immediate and annuitization) (Page 6.4, Col. 6)	534,417 0	0	0	0	0
102. Group other annuities (Page 6.4, Col 7) 103. A & H-comprehensive individual (Page 6.5, Col. 2)	44,274	0	0	0	0
104. A & H-comprehensive group (Page 6.5, Col. 3)	0		0	0	0
106. A & H-vision only (Page 6.5, Col. 5)	524,949 2,118,167	0	0	0	0
107. A & H-dental only (Page 6.5, Col. 6) 108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	2,118,167	0	0	0	0
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8) 110. A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	00
111. A & H-credit (Page 6.5, Col. 10) 112. A & H-disability income (Page 6.5, Col. 11)	(91,303)	0	0	0	0
113. A & H-long-term care (Page 6.5, Col. 12) 114. A & H-other (Page 6.5, Col. 13)	(5,556)		0	0	0
115. Aggregate of all other lines of business (Page 6, Col. 8)	(185,765)	0	0	0	0
116. Fraternal (Page 6, Col. 7) 117. Total (Page 6, Col. 1)	(21,061,886)	0	0	0	0

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



DURING THE YEAR 2023

DIRECT BUSINESS IN THE STATE OF: GRAND TOTAL

AIC Group Code 0943					E INSURANCE) (a) (NAIC Com	pany Code 60
	1	2	3	Dividence 4	ds to Policyholders/Refunds to N	Members 6	7	8	9	Claims and Benefits Paid 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 (Sums Columns 8 through 11)
vidual Life												
1. Industrial	0	[<u>.</u> .	0	0	0		0	0	0	0	0	
2. Whole	14,604,427 17,301,057		33,255	2,375	649,486		685,116	1,599,589 5,790,000	0	3,957,062	26,922	5,583 5,793
. Term . Indexed	19,709,708	۱						2,893,250		(217)	3,953	6,56
Universal	13,161,992		, · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		§ · · · · · · · · · · · · · · · · · ·	12,447,110		3,799,784	54,902	16.30
Universal with secondary guarantees	13,869,813		0	0			0	17,848,933	0	471,414	0	18,32
Variable	1	[0	0	0		0	0	0	0	0	
. Variable universal	9,400		0	0	0	(0	0	0	0	0	
l. Credit l. Other (f)	0		0	0	0		0	0	0	0	0	
. Other (i) . Total Individual Life	78,656,397		33,255	2.375	649,486		685,116	40,578,882		11,898,775	85,777	52,56
up Life	10,000,001		00,230	2,010	040,400		000,110	40,010,002		11,000,110	00,111	02,00
Whole	0	C	0	0	0	1	0	0	0	0	0	
Term	0	[0	0	0		0	0	0	0	0	
Universal	0	[0	0	0		0	0	0	0	0	
Variable	0		0	0	0		0	0	0	0		
Variable Universal Credit		۱										
Other (f)			`		· · · · · · · · · · · · · · · · · · ·		(
Total Group Life	· · · · · · · · · · · · · · · · · · ·		, · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · ŏ		§ · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	
idual Annuities					-			-				
	1,219,949	ď)	0	0	1		1,923,421	0	8,585,472	0	10,50
Fixed Indexed	0		Ŏ · · · · · · · · · · · · · · · · · ·	i			j	0		1 0 1		
Variable with guarantees	0	i i i i i i i i i i i i i i i i i i i	0	0	0	(0	Ó	0	617,786	0	
Variable without guarantees	0	(0	į į	į į		0	0	0	į į	O	
Life contingent payout	479,741		0	0	0		0	162,544	0	0	0	[10]
Other Total Individual Annuities (f)	1,699,690	۱					(2,085,965		9,203,258		11,2
p Annuities	1,099,090	·	0	U	U	,	, ,	2,000,900	U	9,203,236	U	11,20
Fixed	2,296,407					,		3,686,946	,	22,443,931	,	20.41
Indexed	2,290,407							3,000,940		22,443,931		26,13
Variable with guarantees			, · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · ·		<u> </u>	· · · · · · · · · · · · ·				
Variable without guarantees	58,841,643		0	i			0		0	50,721,328		50,7
Life contingent payout	0		0	0	0		0	0	0	0	0	
Other (f)	0	(0	0	0		0	0	0	(1,047)	0	
Total Group Annuities	61,138,050	C	0	0	0	(0	3,686,946	0	73,164,212	0	76,8
dent and Health		_	1		_						_	
Comprehensive individual (d)			0				0	XXX	XXX	XXX	0	
Comprehensive group (d) Medicare Supplement (d)		۱					(XXX	XXX	XXX		
Vision Only (d)	3.878.712		\		· · · · · · · · · · · · · · · · · · ·		(· · · · · · · · · · · · · · · · · ·				2.286.480	2,28
Dental Only (d)	35,042,281		0	· · · · · · · · · · · · · · · · · · ·	i		9	XXX	XXX	XXX	23,631,188	23,6
Federal Employees Health Benefits Plan (d)	0		0		0		0	XXX	XXX	XXX	0	
Title XVIII Medicare (d)	0	l	0	0	0		0	XXX	XXX	XXX	0	
Title XIX Medicaid (d)	0		0	į į	į į		0	XXX	XXX	XXX	Ò	
Credit A&H	0	[<u>0</u>		{	XXX	XXX	XXX	0	
Disability income (d) Long-term care (d)	8,786,607	۱			0		(XXX	XXX XXX	XXX	1,864,536	1,8
Other health (d)			, · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		<u> </u>		· · · · · · · · · · · · · · · · · · ·			
Total Accident and Health	47,707,600		, · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		5		XXX	XXX	27,782,204	27,7
Total	189,201,737	, , , , , , , , , , , , , , , , , , ,	33,255	2,375	649,486	· `	685,116	46,351,793	,,,,,	94,266,245	27,867,981	168,48

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

		-	-	-		Benefits, Matured Endo	wments Incurred and Ar		•	-	-		-		Exhibit		
		13					uring Current Year				22		uring Year		to In Force (Net)	In Force Decembe	r 31, Current Year (b)
		L		s Paid		oy Compromise	Amount	Rejected		ring Current Year	<u>.</u>	23	24	25	26	27	28
		Incurred During	14 Number of	15	16 Number of	17	Number of	19	20 Number of	21	Unpaid December 31,	Number of		Number of		Number of	
Line of Busines	ess	Current Year	Pols/Certs	Amount	Pols/Certs	Amount	Pols/Certs	Amount	Pols/Certs	Amount	Current Year	Pols/Certs	Amount	Pols/Certs	Amount	Pols/Certs	Amount
Individual Life																	
1. Industrial		0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
2. Whole		1,681,550		1,599,589	0	0			23	1,599,589	232,119	445	92,554,372				1,046,439,919
Term Indexed		5,465,000 5,187,266	15	5,790,000 2,893,250	0	0		0	15	5,790,000 2,893,250	1,650,000 3,385,335	1,245 426	720,857,053 188,347,096	(1,087)			8,204,793,800 1,588,487,486
5. Universal		14.619.906	123	15,366,731			1	1	123	15,366,731	2.031.899	285	88.296.375	(718)	(108,916,463		1,823,518,639
Universal with secondary	guarantees	15,861,555	36	14,929,312	i			9	36	14,929,312	1.682.243	0	0	49	18,449,982		
7. Variable		0	0	0	0	0	0	0	0	0	0	0	0			0	0
Variable universal			0	0	0	0	0	0	0	0	0	0	0	0	1) 4	1,300,000
9. Credit		0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
Other Total Individual Life	· · · · · · · · · · · · · · · · · · ·	42.815.277	216	40.578.882					216	40.578.882	8.981.596	2.401	1.090.054.896	(2.582)	(1,335,505,738	34.822	13,245,215,400
Group Life		42,010,277	210	40,370,002	U	0	0	U	210	40,070,002	0,901,090	2,401	1,090,054,696	(2,002)	(1,335,505,736	34,022	13,243,213,400
12. Whole	}	۱	0	0	0	0	0	0	0	0	0	0	0	0	1)	0
13. Term		· · · · · · · · · · ŏ			i	ļ	,	j	i	j	ļ	· · · · · · · · · · · · · · · · · · ·		ļ	· · · · · · · · · · · · · · · · · · ·) · · · · · · · · · · o	ļ
14. Universal		0	0	0	0	0	0	0	0	0	0	0	0	0	j	0	,
15. Variable			0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
16. Variable Universal		0	0	0	0	0	0		0	0			0	0		0	0
17. Credit 18. Other			0														
19. Total Group Life	(1)					· · · · · · · · · · · · · · · · · · ·	1	1			1	· · · · · · · · · · · · · · · · · · ·	1		1		1
Individual Annuities		•	0	·			·	•	Ů	·	, i	·	·	·	<u> </u>	,	·
20. Fixed		1,899,813	23	1,923,421	0	0	0	0	23	1,923,421	10.555	6	596.420	(87)	(7,529,246	907	68,679,665
21. Indexed		33.329		0	l	ļ	i	1	1	0	0	l · · · · · · · ŏ	0		1 (7,020,230	ő	0
22. Variable with guarantees				0	0	0	0	0	0	0	0	0	0	(33)	333,360	474	50,352,317
23. Variable without guarantee	ees		0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
24. Life contingent payout		162,544		162,544	0	0	0	0	25	162,544	0	5			0 14 718	37	0
25. Other26. Total Individual Annuities		2,095,686		2,085,965						2,085,965	10,555		596,420	(129)	,		355,458 119,387,440
Group Annuities	,	2,090,000	40	2,000,900	0	0	0	0	40	2,000,900	10,333	10	330,420	(123)	(7,101,100	1,401	113,307,440
27. Fixed		3.682.880	104	3.699.735	0	0	0	0	104	3.699.735	167.245	0	16 046	(4)	(16,136,074	33	236,563,001
28. Indexed				0,000,700	1			1		0,000,700	1	· · · · · · · · · · · · · · · · · · ·	1		1 (10,130,07	3	230,303,001
29. Variable with guarantees					j			j	i		j	i	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · č	,	,
Variable without guarantee	ees	0	0	0	0	0	0	0	0	0	0	20	8,663,538	(23)	69,494,638	377	512,110,487
31. Life contingent payout		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
32. Other33. Total Group Annuities	(†	3,682,880	104	3,699,735	0	0		0	104	3,699,735	167.245	20	8,679,584	(1)	1,793,119 55,151,683)	53,395,940 802,069,428
	-	3,002,000	104	3,099,733	0	0	0	0	104	3,093,733	107,243	20	0,079,304	(20)	33,131,003	424	002,003,420
Accident and Health 34. Comprehensive individual	J (4	, , , , , , , , , , , , , , , , , , ,	xxx	xxx	VVV	VVV	VVV		xxx	xxx				1		, ,	
35. Comprehensive group	(d	XXX XXX	XXX	xxx	XXX XXX	XXX XXX	XXX XXX	XXX XXX	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	XXX	1			1	۱	· · · · · · · · · · · · · · · · · · ·
36. Medicare Supplement	(d	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		1) · · · · · · · · · · · · · · · · · ·	
37. Vision Only	(d		XXX	XXX	XXX	XXX XXX XXX XXX XXX	XXX	XXX	XXX	XXX	XXX	10,105	1,228,853	4,889	65,853		4,366,913
38. Dental Only	(d	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,742	4,176,973	(7,003)	(4,797,243	43,814	35,633,781
 Federal Employees Health Title XVIII Medicare 	th Benefits Plan (d	XXX	XXX	XXX	XXX	XXX	XXX XXX	XXX XXX XXX	XXX XXX XXX	XXX XXX XXX	XXX XXX XXX					{	
41. Title XIX Medicaid	(a	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					(
42. Credit A&H		· · · · · · · · · · · · · · · · · · ·	XXX	xxx	XXX	XXX	XXX	XXX	XXX	l XXX	1	1 9	1		1	5 9	
43. Disability income	(d	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467	9,686,406	(276)	(4,267,260	4,263	77,766,797
44. Long-term care 45. Other health	(d	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	l xxx	XXX	0	0	0		0	0
	(d	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0)	0
46. Total Accident and Health	h	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,314		(2,390)			117,767,491
47. Total		48,593,843	368	46,364,582	0	0	1 0	0	368	46,364,582	9,159,396	18,753	1,114,423,132	(5,129)	(1,296,533,873	133,798	14,284,439,759

(b)	Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior ye Corporate Owned Life Insurance/BOLI: 1) Number of policie 0 Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individu	covering number of lives:		3) face amount:	nths at issue BUT N 0 tal:	OT GREATER THAN 120 MONTHS prior yea	 0
(d)	For health business on indicated lines rep	145,689	and number of person			0	
(e)	For health premiums written: amount of M	0	•				
(f)	Certain Separate Account products are included in "Other" product categories in the table(s) above:						
	 Individual Life – Other includes the following amounts related to Separate Account policies: Colun 		Column 7)	0	Column 12)	0	
	Group Life – Other includes the following amounts related to Separate Account policies: Colum		Column 7)	0	Column 12)		
	3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Colum		Column 7)	0	Column 12)		
	4. Group Annuities – Other includes the following amounts related to Separate Account policies: Colum	n 1) 0	Column 7)		Column 12)		

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	Num	ber of	9	
					Number		7	8		Total
		Amount		Amount	of Individual	Amount			Amount	Amount
	Number of	of	Number of	of	Policies and Group	of			of	of
	Policies	Insurance	Policies	Insurance	Certificates	Insurance	Policies	Certificates	Insurance	Insurance
In force end of prior year	0	0	37,417	13,267,435	0	0	0	0	0	13,267,435
Issued during year	0	0	2,401	1,090,055	0	0	0	0	0	1,090,055
Reinsurance assumed	0	0	2	540	0	0	0	0	0	540
Revived during year	0	0	25	12,565	0	0	0	0	0	12,565
Increased during year (net)	0	0	0	0	0	0	0	0	0	0
6. Subtotals, Lines 2 to 5	0	0	2,428	1,103,160	0	0	0		0	1,103,160
7. Additions by dividends during year	XXX	0	XXX	1,613	XXX	0	XXX	XXX	0	1,613
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	39,845	14,372,208	0	0	0	0	0	14,372,208
Deductions during year:						1				
10. Death	0	0	201	40,265	0	0	XXX	0	0	40,265
11. Maturity	0	0		166	0	0	XXX	0	0	166
12. Disability	0	0	0		0	0	XXX	0	0	.0
13. Expiry	0	0	23	2,260	0	0	0	0	0	2,260
14. Surrender	0	0	267	68,596	0	0	0	0	0	68,596
S 15. Lapse	0	0	1,556	654,275	0	0	0	0	0	654,275
16. Conversion	0	0	196	88,880	0	0	XXX	XXX	XXX	88,880
17. Decreased (net)	0	0	149	10,982	0	0	0	0	0	10,982
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	2,394	865,424	0	0	0	0	0	865,424
21. In force end of year (b) (Line 9 minus Line 20)	0	0	37,451	13,506,784	0	0	0	0	0	13,506,784
22. Reinsurance ceded end of year	XXX	0	XXX	6,086,537	XXX	0	XXX	XXX	0	6,086,537
23. Line 21 minus Line 22	XXX	0	XXX	7,420,247	XXX	(a) 0	XXX	XXX	0	7,420,247
DETAILS OF WRITE-IN LINES										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 08										
from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19								1		
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:

Fraternal Benefit Societies Only:

(a) Group \$ 0; Individual \$

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

0 Amount \$

0 Does the society collect any contributions from members for general expenses of the society under fully-paid up certificates? NO Additional accidental death benefits included in life certificates were in amount \$ If not, how are such expenses met? Not applicable.

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX	0	XXX	17,787	
25.	Other paid-up insurance	0	0	540	120,484	
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)
		1	1 2		4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing	0	0		
28.	Term policies - other	1,245	720,832	13,974	8,250,658
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	25,057	XXX	257,113
31.	Totals, (Lines 27 to 30)	1,245	745,889	13,974	8,507,771
Rec	onciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	2,373
33.	Totals, extended term insurance	XXX	XXX	198	24,593
34.	Totals, whole life and endowment	1,156	344,166	23,279	4,972,047
35.	Totals (Lines 31 to 34)	2,401	1,090,055	37,451	13,506,784

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year	(included in Line 2)	In Force End of Year (included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36.	Industrial	0	0	0	0	
37.	Ordinary	997,501	92,554	12,529,348	977,436	
38.	Credit Life (Group and Individual)	0	0	0	0	
39.	Group	0	0	0	0	
40.	Totals (Lines 36 to 39)	997,501	92,554	12,529,348	977,436	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Cred	it Life	Gro	oup
		1	2	3	4
		Number of Individual	Amount	Number	Amount
		Policies and Group	of	of	of
		Certificates	Insurance	Certificates	Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared				
	groups is counted on a pro-rata basis	0	XXX	0	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	51,825

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

		Inc	dustrial	0	rdinary	(Credit	Group		
		1	2	3	4	5 6		7	8	
		Number of	Amount of	Number of	Amount of	Number of	Amount of	Number of	Amount of	
	Disability Provision	Policies	Insurance	Policies	Insurance	Policies	Insurance	Certificates	Insurance	
48.	Waiver of Premium	0	0	3,335	1,208,656	0	0	0	0	
49.	Disability Income	0	0	1,667	231,365	0	0	0	0	
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0	
51.	Other	0	0	0	0	0	0	0	0	
52.	Total	0	(a) 0	5,002	(a) 1,440,021	0	(a) 0	0	(a) 0	

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

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

SUPPLEMENTARY CONTRACTS

	Ordi	nary	Gr	oup
	1	2	3	4
	Involving Life Contingencies	Not Involving Life Contingencies	Involving Life Contingencies	Not Involving Life Contingencies
In force end of prior year	11	57	0	0
Issued during year	1	7	0	0
Reinsurance assumed	0	0	0	0
Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	12	64	0	0
Deductions during year:				
6. Decreased (net)	0	7	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	0	7	0	0
9. In force end of year (Line 5 minus line 8)	12	57	0	0
10. Amount on deposit	0	(a) 355,458	0	(a) 0
11. Income now payable	12	57	0	0
12. Amount of income payable	(a) 89,579	(a) 454,479	(a) 0	(a) 0

ANNUITIES

	Ordi	inary	Gr	oup
	1	2	3	4
	Lance Pate	D - f 1	Ocalizata	0.455
	Immediate	Deferred	Contracts	Certificates
In force end of prior year	1	1,495	359	12,429
Issued during year	4	6	20	254
Reinsurance assumed	0	0	0	0
Increased during year (net)	28	0	30	444
5. Total (Lines 1 to 4)	33	1,501	409	13,127
Deductions during year:				
6. Decreased (net)	2	120	23	458
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	2	120	23	458
9. In force end of year (Line 5 minus line 8)	31	1,381	386	12,669
Income now payable:				
10. Amount of income payable	(a) 325,840	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account Balance	XXX	(a) 51,363,788	XXX	(a) 0
Deferred not fully paid:				
12. Account Balance	XXX	(a) 45,685,083	XXX	(a) 694,298,333

ACCIDENT AND HEALTH INSURANCE

	(Group	(Credit		Other
	1	2	3	4	5	6
	Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
In force end of prior year	71,939	34,468,696	0	0	11,208	13,542,359
Issued during year	12,889	3,763,735	0	0	3,425	2,797,279
Reinsurance assumed	0	0	0	0	0	0
Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	84,828	XXX	0	XXX	14,633	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	353	XXX	0	XXX	0	XXX
Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	353	XXX	0	XXX	0	XXX
10. In force end of year (Line 5 minus line 8	84,475	(a) 34,750,031	0	(a) 0	14,633	(a) 14,657,784

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds	Dividend Accumulations
	Contracts	Contracts
In force end of prior year	30	27
Issued during year	3	1
Reinsurance assumed	C	0
Increased during year (net)	C	0
5. Totals (Lines 1 to 4)	33	28
Deductions during year:		
6. Decreased (net)	1	0
7. Reinsurance ceded	C	0
8. Totals (Lines 6 and 7)	1	0
9. In force end of year (Line 5 minus line 8)	32	28
10. Amount of account balance	(a) 32,208,337	7 (a) 1,443

⁽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			4,143,479
2. Current year's realized pre-tax capital gains/(losses) of \$	60,095 transferred into the reserve net of taxes of \$	12,620	47,475
3. Adjustment for current year's liability gains/(losses) released fi	rom the reserve		
4. Balance before reduction for amount transferred to Summary	of Operations (Line 1 + Line 2 + Line 3)		4,190,954
5. Current year's amortization released to Summary of Operation	ns (Amortization, Line 1, Column 4)		838,123
6. Reserve as of December 31, current year (Line 4 minus Line 5	5)		3,352,831

Amortization

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/ (Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 20	023	809,123	29,000		838,123
2. 20	024	499,103	28,116		527,219
3. 20	025	436,405	(2,505)		433,900
4. 20	026	379,036	(1,865)		377,171
5. 20	027	325,275	(1,193)		324,082
6. 20	028	268,080	(508)		267,572
7. 20	029	223,890	(150)		223,740
8. 20	030	189,430	(153)		189,277
9. 20	031	161,351	(165)		161,186
10. 20	032	141,268	(168)		141,100
11. 20	033	123,858	(183)		123,675
12. 20	034	111,408	(186)		111,222
13. 20	035	99,825	(196)		99,629
14. 20	036	85,168	(211)		84,957
15. 20	037	70,345	(219)		70,126
16. 20	038	53,585	(230)		53,355
17. 20	039	40,808	(243)		40,565
18. 20	040	30,999	(253)		30,746
19. 20	041	23,976	(265)		23,711
20. 20	042	18,363	(281)		18,082
21. 20	043	12,369	(294)		12,075
22. 20	044	9,055	(268)		8,787
23. 20	045	8,886	(197)		8,689
24. 20	046	7,874	(121)		7,753
25. 20	047	6,285	(42)		6,243
26. 20	048	4,586	41		4,627
27. 20	049	2,581	75		2,656
28. 20	050	547	59		606
29. 20	051				44.
30. 20	052		28		28
31. 20	053 and Later		8		8
32. To	otal (Lines 1 to 31)	4,143,479	47,475		4,190,954

ASSET VALUATION RESERVE

		Default Component			Equity Component		7
	1	2	3	4	5	6	
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	9,217,371	2,001,612	11,218,983	16,608	43,736	60,344	11,279,327
Realized capital gains/(losses) net of taxes-General Account	(112,587)	0	(112,587)	0		0	(112,587)
Realized capital gains/(losses) net of taxes-Separate Accounts		0	0	0		0	0
4. Unrealized capital gains/(losses) net of deferred taxes-General Account		0	0	0		0	0
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts		0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments							
or reserves		0	0	0		0	0
7. Basic contribution	2,065,105	326,620	2,391,725	0	7,006	7,006	2,398,731
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	11,169,889	2,328,232	13,498,121	16,608	50,742	67,350	13,565,471
9. Maximum reserve	10,477,067	1,875,135	12,352,202	16,588	43,293	59,881	12,412,083
10. Reserve objective	6,099,891	1,445,534	7,545,425	10,432	22,130	32,562	7,577,987
11. 20% of (Line 10 - Line 8)	(1,014,000)	(176,540)	(1,190,540)	(1,235)	(5,722)	(6,957)	(1,197,497)
12. Balance before transfers (Lines 8 + 11)	10,155,889	2,151,692	12,307,581	15,373	45,020	60,393	12,367,974
13. Transfers	276,558	(276,558)	0	1,214	(1,214)		
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero		0	0	0	(508)	(508)	(508)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	10,432,447	1,875,134	12,307,581	16,587	43,298	59,885	12,367,466

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

								4 11 41				
			1 1	2	3	4	Basic Co	ntribution	Reserve Objective		Maximum Reserve	
			Book/			Balance for	5	6	7	8	9	10
Line	NAIC		Adjusted	Reclassify	Add	AVR Reserve						
Num-	Desig-		Carrying	Related Party	Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols. 4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS									,	
1		Exempt Obligations	9.476.796	X X X	XXX	9,476,796	0.0000	0	0.0000	0	0.0000	0
2.1	1 1	NAIC Designation Category 1A	100,171,346	XXX	XXX	100,171,346	0.0002	20,034	0.0007	70,120	0.0013	130,223
2.2	1 1	NAIC Designation Category 1B	11,640,301	XXX	XXX	11,640,301	0.0004	4,656	0.0011	12.804	0.0023	26,773
2.3	1 1	NAIC Designation Category 1C	24,698,764	XXX	XXX	24,698,764	0.0006	14.819	0.0018	44.458	0.0035	86.446
2.4	1 1	NAIC Designation Category 1D	27,422,799	XXX	XXX	27,422,799	0.0007	19,196	0.0022	60,330	0.0044	120.660
2.5	1	NAIC Designation Category 1E	40,887,307	XXX	XXX	40,887,307	0.0009	36,799	0.0027	110,396	0.0055	224,880
2.6	1 1	NAIC Designation Category 1F	125,623,907	XXX	XXX	125,623,907	0.0011	138,186	0.0034	427,121	0.0068	854,243
2.7	1 1	NAIC Designation Category 1G	154,056,732	XXX	XXX	154,056,732	0.0014	215.679	0.0042	647.038	0.0085	1,309,482
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	484,501,156	XXX	XXX	484,501,156	XXX	449,369	XXX	1,372,267	XXX	2,752,707
3.1	2	NAIC Designation Category 2A	171,396,943	XXX	XXX	171,396,943	0.0021	359,934	0.0063	1,079,801	0.0105	1,799,668
3.2	2	NAIC Designation Category 2B	242,864,591	XXX	XXX	242,864,591	0.0025	607.161	0.0076	1,845,771	0.0127	3,084,380
3.3	2	NAIC Designation Category 2C	95,447,813	XXX	XXX	95,447,813	0.0036	343.612	0.0108	1,030,836	0.0180	1.718.061
3.4	-	Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	509,709,347	XXX	XXX	509,709,347	X X X	1,310,707	XXX	3,956,408	XXX	6,602,109
4.1	3	NAIC Designation Category 3A	7,577,849	XXX	XXX	7,577,849	0.0069	52,287	0.0183	138,675	0.0262	198,540
4.2	3	NAIC Designation Category 3B	3,693,023	XXX	XXX	3,693,023	0.0099	36,561	0.0264	97,496	0.0377	139,227
4.3	3	NAIC Designation Category 3C	7,995,202	XXX	X X X	7,995,202	0.0131	104,737	0.0350	279,832	0.0500	399,760
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	19,266,074	XXX	XXX	19,266,074	XXX	193,585	XXX	516,003	XXX	737,527
5.1	4	NAIC Designation Category 4A	2,910,544	XXX	XXX	2,910,544	0.0184	53,554	0.0430	125,153	0.0615	178,998
5.2	4	NAIC Designation Category 4B	986,471	XXX	XXX	986,471	0.0238	23,478	0.0555	54,749	0.0793	78,227
5.3	4	NAIC Designation Category 4C	364.829	XXX	XXX	364,829	0.0310	11,310	0.0724	26,414	0.1034	37,723
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	4,261,844	XXX	XXX	4,261,844	XXX	88,342	XXX	206,316	XXX	294,948
6.1	5	NAIC Designation Category 5A	27,574	XXX	XXX	27,574	0.0472	1,301	0.0846	2,333	0.1410	3,888
6.2	5	NAIC Designation Category 5B	100,155	XXX	XXX	100,155	0.0663	6,640	0.1128	11,297	0.1980	19,831
6.3	5	NAIC Designation Category 5C	112,530	XXX	XXX	112,530	0.0836	9,408	0.1498	16,857	0.2496	28,087
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3)	240,259	XXX	XXX	240,259	XXX	17,349	XXX	30,487	XXX	51,806
7	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8)	1,027,455,476	XXX	XXX	1,027,455,476	XXX	2,059,352	XXX	6,081,481	XXX	10,439,097
		PREFERRED STOCKS	, , ,							, ,		1
10	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
11	2	High Quality	· · · · · · · · · · · · · · · · · · ·	XXX	XXX	0	0.0021		0.0064		0.0106	
12	3	Medium Quality	i	XXX	X X X	0	0.0099		0.0263		0.0376	J
13	4	Low Quality	· · · · · · · · · · · · · · · · · · ·	XXX	X X X	0	0.0245		0.0572		0.0817	J
14	5	Lower Quality	· · · · · · · · · · · · · · i	XXX	X X X	i	0.0630	· · · · · · · · · · · · · · · · · · ·	0.1128		0.1880	J
15	6	In or Near Default	i	XXX	X X X	0	0.0000		0.2370		0.2370	J
16		Affiliated Life with AVR	· · · · · · · · · · · · · · · · · · ·	XXX	X X X	0	0.0000		0.0000		0.0000	J
17		Total Preferred Stocks (Sum of Lines 10 through 16)	n	XXX	XXX	0	X X X	1 0	X X X	0	XXX	1 0

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

					2 2 . 7 . 3	LI COMIFOR						
			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximur	n Reserve
	NAIC		Book/ Adjusted	Reclassify	Add	Balance for AVR Reserve	5	6	7	8	9	10
	Desig- nation	Description	Carrying Value	Related Party Encumbrances	Third Party Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols. 4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	
19.1	1	NAIC Designation Category 1A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	
19.2	1	NAIC Designation Category 1B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	(
19.3		NAIC Designation Category 1C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	
19.4		NAIC Designation Category 1D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	
19.5	1	NAIC Designation Category 1E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	
19.6		NAIC Designation Category 1F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	
19.7	1	NAIC Designation Category 1G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	
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	(
20.1		NAIC Designation Category 2A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	(
20.2	2	NAIC Designation Category 2B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	
20.3	2	NAIC Designation Category 2C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	(
21.1		NAIC Designation Category 3A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	(
21.2		NAIC Designation Category 3B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	(
21.3		NAIC Designation Category 3C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	(
22.1		NAIC Designation Category 4A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	(
22.2		NAIC Designation Category 4B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	
22.3	4	NAIC Designation Category 4C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3)	0		XXX	0	XXX	0	XXX	0	XXX	(
23.1		NAIC Designation Category 5A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	
23.2	5	NAIC Designation Category 5B	0	XXX	XXX	0	0.0663		0.1128		0.1980	
23.3		NAIC Designation Category 5C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	
23.4	_	Subtotal NAIC 5 (23.1 + 23.2 + 23.3)	0		XXX	0	XXX	0	XXX	0	XXX	
24		NAIC 6	0		XXX	0	0.0000	0	0.2370	0	0.2370	
25		Total Short-term Bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24)	0		XXX	0	XXX	0	XXX	0	XXX	(
		DERIVATIVE INSTRUMENTS				-						
26	Ì	Exchange Traded	11,506,177	XXX	ххх	11,506,177	0.0005	5,753	0.0016	18,410	0.0033	37,970
27		Highest Quality	0	XXX	XXX	0	0.0005	1	0.0016	1	0.0033	1
28		High Quality	· · · · · · · · · · · · · · · · · · ·	X X X	X X X		0.0021	· · · · · · · · · · · · · · · · · · ·	0.0064	· · · · · · · · · · · · · · · · · · ·	0.0106	
29	3	Medium Quality	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	· · · · · · · · · · · · · · · · · · ·	0.0099	· · · · · · · · · · · · · · · · · · ·	0.0263	· · · · · · · · · · · · · · · · · · ·	0.0376	
30		Low Quality	· · · · · · · · · · · · · · · · · · ·	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	0.0245	· · · · · · · · · · · · · · · · · · ·	0.0572	· · · · · · · · · · · · · · · · · · ·	0.0817	1
31		Lower Quality	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	· · · · · · · · · · · · · · · · · · ·	0.0630	· · · · · · · · · · · · · · · · · · ·	0.1128	· · · · · · · · · · · · · · · · · · ·	0.1880	
32		In or Near Default	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	· · · · · · · · · · · · · · · · · · ·	0.0000	· · · · · · · · · · · · · · · · · · ·	0.2370	· · · · · · · · · · · · · · · · · · ·	0.2370	
33	٠ ١	Total Derivative Instruments	11,506,177	XXX	XXX	11,506,177	X X X	5,753	X X X	18,410	X X X	37,970
												10,477,067
34		TOTAL (Lines 9 + 17 + 25 + 33)	1,038,961,653	XXX	XXX	1,038,961,653	XXX	2,065,105	XXX	6,099,891	ХХ	

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

			1	2	3	1	Rasic Co	ontribution	Reserve	Objective	Mavimu	m Reserve
	ŀ		Book/	2	3	Balance for	5	6	7	8	Q WIGAIITIG	10
Line	NAIC		Adjusted	Reclassify	Add	AVR Reserve	· ·		•		•	
Num-	Desia-		Carrying	Related Party	Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols. 4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
DOI	nation	MORTGAGE LOANS	Value	Litodilibratioco	Enodifibration	(0010. 1 + 2 + 0)	1 40(0)	(0010. 4 × 0)	1 dotoi	(0010. 4 X 1)	1 40101	(0010. 4 × 0)
	ŀ	In Good Standing:										
35	ŀ	Farm Mortgages - CM1 - Highest Quality	ا ۱	0	XXX	١	0.0011	0	0.0057	0	0.0074	1
36		Farm Mortgages - CM2 - High Quality	· · · · · · · · · · · · · · · · i		XXX	· · · · · · · · · · · · · · · · · i	0.0040		0.0114		0.0149	۲۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
37	ŀ	Farm Mortgages - CM3 - Medium Quality			· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	0.0069		0.0200		0.0257	۲۰۰۰ ۲۰۰۰ ۲۰۰۰ ۲۰۰۰ ۲۰۰۰ ۲۰۰۰
38	ŀ	Farm Mortgages - CM4 - Low Medium Quality	· · · · · · · · · · · · · · · · · · ·		X X X	· · · · · · · · · · · · · · · · · · ·	0.0120		0.0343		0.0428	
39		Farm Mortgages - CM5 - Low Quality	· · · · · · · · · · · · · · · · i		XXX	· · · · · · · · · · · · · · · · · i	0.0183		0.0486		0.0628	۲۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
40		Residential Mortgages - Insured or Guaranteed			· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	0.0003		0.0007	· · · · · · · · · · · · · · · · · · ·	0.0011	
41		Residential Mortgages - All Other	· · · · · · · · · · · · · · · · · · ·		X X X	· · · · · · · · · · · · · · · · · · ·	0.0015	· · · · · · · · · · · · · · · · · · ·	0.0034		0.0046	
42	l	Commercial Mortgages - Insured or Guaranteed	· · · · · · · · · · · · · · · · · · i		XXX	i	0.0003	· · · · · · · · · · · · · · · · · · ·	0.0007		0.0011	1
43	l	Commercial Mortgages - All Other - CM1 - Highest Quality	199,617,442	i i i i i i i i i i i i i i i i i i i	XXX	199,617,442	0.0011	219,579	0.0057	1,137,819	0.0074	1,477,169
44	i i	Commercial Mortgages - All Other - CM2 - High Quality	12,156,053		XXX	12,156,053	0.0040	48.624	0.0114	138.579	0.0149	181.125
45	i	Commercial Mortgages - All Other - CM3 - Medium Quality	7,785,124	0	XXX	7,785,124	0.0069	53,717	0.0200	155,702	0.0257	200,078
46	i i	Commercial Mortgages - All Other - CM4 - Low Medium Quality	391,653		XXX	391,653	0.0120	4,700	0.0343	13,434	0.0428	16,763
47	i	Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	
	İ	Overdue. Not in Process:										
48	İ	Farm Mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	1
49	i	Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	
50	İ	Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	1
51	i i	Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	
52	i i	Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	1
	l l	In Process of Foreclosure:								1		
53	l l	Farm Mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	(
54	l l	Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	
55		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	1
56	l	Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	
57		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)										
		(Page 2, Line 3, Net Admitted Asset)	219,950,272	0	X X X	219,950,272	XXX	326,620	XXX	1,445,534	XXX	1,875,135
59		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	219,950,272	0	XXX	219,950,272	XXX	326,620	XXX	1,445,534	XXX	1,875,139

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

			E	QUITY AND	OTHERINVE	STED ASSET	I COMPONE	NI				
			1	2	3	4		ontribution	Reserve (Objective	Maximum	Reserve
Line	NAIC		Book/ Adjusted	Reclassify	Add	Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-		Carrying	Related Party	_ Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols. 4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK	_									
1		Unaffiliated Public	0	XXX	X X X	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	
2		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3		Federal Home Loan Bank	1,710,100	XXX	XXX	1,710,100	0.0000	0	0.0061	10,432	0.0097	16,588
4		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	[
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	
6		Fixed Income Highest Quality	[] 0	0	XXX	0	XXX	0	XXX	[
7		Fixed Income High Quality	0] 0	0	XXX	0	XXX	0	XXX	[
8		Fixed Income Medium Quality	0	0	0	0	X X X X X X	0	XXX	0	XXX	[
9		Fixed Income Low Quality	0	0	0	0	X X X	0	XXX	0	XXX	
10		Fixed Income Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	
11		Fixed Income In or Near Default	0	0	0	0	XXX	0	XXX	0	XXX	
12		Unaffiliated Common Stock Public	0	0	0	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	[
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 & Procedures Manual)	0	XXX	X X X	0	0.0000	0	0.1580	0	0.1580	0
16	İ	Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17		Total Common Stock (Sum of Lines 1 through 16)	1,710,100	0	0	1,710,100	XXX	0	XXX	10,432	XXX	16,588
		REAL ESTATE										
18		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	(
19		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	C
20		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	(
21		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	(
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22	1	Exempt Obligations	0	X X X	XXX	0	0.0000	0	0.0000	0	0.0000	(
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	(
25	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	(
26	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	
27	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	(
28	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	· · · · · · · · · · · · · · · · · · ·
29	1	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

		E	QUITY AND	OTHERINVE	STED ASSE	I COMPON	ENI				
		1	2	3	4		Contribution	Reserv	re Objective	Maximum	Reserve
		Book/			Balance for	5	6	7	8	9	10
Line	NAIC	Adjusted	Reclassify	Add	AVR Reserve						
Num		Carrying	Related Party	Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols. 4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
501	Hadon	INVESTMENTS WITH THE UNDERLYING	Enodifibrations	Endambianoco	(0010.1 + 2 + 0)	1 40101	(0010. 4 x 0)	1 40101	(0010. 4 X 1)	1 40(0)	(0010. 4 x 0)
		CHARACTERISTICS OF PREFERRED STOCKS									
30	1	Highest Quality 10,214,614	XXX	xxx	10,214,614	0.0005	5,107	0.0016	16,343	0.0033	33,708
31	2	High Quality 10,214,014 904,255	$\hat{\mathbf{x}} \hat{\mathbf{x}} \hat{\mathbf{x}} \hat{\mathbf{x}}$	$\begin{vmatrix} \cdots & \hat{\mathbf{x}} & \hat{\mathbf{x}} & \hat{\mathbf{x}} \end{vmatrix}$	904,255	0.0021	1,899	0.0064	5,787	0.0106	9,585
32	3	Medium Quality 904,233	· · · · · · · · · · · · · · · · · · ·	$\begin{vmatrix} \cdots & \hat{\mathbf{x}} & \hat{\mathbf{x}} & \hat{\mathbf{x}} \end{vmatrix}$	304,233	0.0021	1,099	0.0263		0.0376	1
33	3	Low Quality 0	· · · · · · · · · · · · · · · · · · ·	$ \cdots\hat{\mathbf{x}}\cdot\hat{\mathbf{x}}\cdot\hat{\mathbf{x}}\cdot\hat{\mathbf{x}} $		0.0099		0.0263	.	0.0817	
34	4	Lower Quality 0	· · · · · · · · · · · · · · · · · · ·	$\begin{vmatrix} \cdots & \hat{\chi} & \hat{\chi} & \hat{\chi} \end{vmatrix}$		0.0630		0.0372	.	0.1880	
35	5	In or Near Default	·····	$\begin{vmatrix} \cdots & \hat{x} & \hat{x} & \hat{x} \end{vmatrix}$		0.0000		0.1126	.	0.2370	
36	0	Affiliated Life with AVR	· · · · · · · · · · · · · · · · · · ·	····· 🛣 🛣 🛣 · · · ·		0.0000		0.0000	.	0.0000	
37		Total with Preferred Stock Characteristics	^ ^ ^	<u> </u>	U	0.0000	U	0.0000	U	0.0000	0
31			V V V	V V V	44 440 000	V V V	7 000	V V V	00.400	V V V	40,000
		(Sum of Lines 30 through 36) 11,118,869	XXX	XXX	11,118,869	XXX	7,006	XXX	22,130	XXX	43,293
		INVESTMENTS WITH THE UNDERLYING									
		CHARACTERISTICS OF MORTGAGE LOANS									
20		In Good Standing Affiliated: Mortgages - CM1 - Highest Quality 0	0	xxx		0.0044		0.0057		0.0074	ا ا
38		Mortgages - CM1 - Highest Quality U		X X X		0.0011 0.0040		0.0057 0.0114	.	0.0074 0.0149	
39		Mortgages - CM2 - High Quality 0							.		
40		Mortgages - CM3 - Medium Quality 0 Mortgages - CM4 - Low Medium Quality 0		X X X		0.0069		0.0200	.	0.0257	
41		Mortgages - CM4 - Low Medium Quality 0		XXX		0.0120		0.0343	.	0.0428	
42		Mortgages - CM5 - Low Quality 0		XXX		0.0183		0.0486	.	0.0628	
43		Residential Mortgages - Insured or Guaranteed 0		XXX	0	0.0003		0.0007	.	0.0011	
44		Residential Mortgages - All Other 0	XXX	XXX		0.0015		0.0034	.	0.0046	
45		Commercial Mortgages - Insured or Guaranteed 0		XXX	ļ	0.0003		0.0007	.	0.0011	
40		Overdue, Not in Process Affiliated:	0	V V V		0.0480		0.0868		0.4074	ا
46		Farm Mortgages 0		X X X		0.0006		0.0004	.	0.1371 0.0023	
47		Residential Mortgages - Insured or Guaranteed 0							.		
48		Residential Mortgages - All Other 0		XXX		0.0029		0.0066	.	0.0103	
49		Commercial Mortgages - Insured or Guaranteed 0		XXX		0.0006		0.0014	.	0.0023	
50		Commercial Mortgages - All Other 0		XXX		0.048		0.0868	.	0.1371	
		In Process of Foreclosure Affiliated:								0.4040	
51		Farm Mortgages 0		XXX	0	0.0000		0.1942	.	0.1942	
52		Residential Mortgages - Insured or Guaranteed 0		XXX	0	0.0000		0.0046	.	0.0046	
53		Residential Mortgages - All Other 0		XXX	0	0.0000	0	0.0149	.	0.0149	0
54		Commercial Mortgages - Insured or Guaranteed 0		XXX	0	0.0000		0.0046	.	0.0046	
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)	0	XXX	0		0		0		0
57		Unaffiliated - In Good Standing With Covenants 0		XXX	0	0.0000 (c)) 0	0.0000 (c)	.	0.0000 (c)	0
58		Unaffiliated - In Good Standing Defeased With	_	l	_					l	
		Government Securities 0		XXX	1	0.0011		0.0057	.	0.0074	
59		Unaffiliated - In Good Standing Primarily Senior 0		XXX	<u></u>	0.0040		0.0114	.	0.0149]
60		Unaffiliated - In Good Standing All Other 0		XXX	10	0.0069	[0	0.0200	.	0.0257	
61		Unaffiliated - Overdue, Not in Process 0	0	X X X X X X	10	0.0480	0	0.0868	.	0.1371	
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	XXX	0	XXX	0	XXX	0		0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63) 0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

				QUITY AND	OTHER HAVE	SIED ASSE						
			1	2	3	4		ontribution	Reserve	Objective		n Reserve
			Book/			Balance for	5	6	7	8	9	10
Line	NAIC		Adjusted	Reclassify	Add	AVR Reserve						
Num-	Desig-		Carrying	Related Party	Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols. 4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING									<u> </u>	
		CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	
66		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	[
67		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	[
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	
69		Affiliated Other-All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	
70		Total with Common Stock Characteristics										
		(Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	
		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	
72		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	1
74		Total with Real Estate Characteristics										
		(Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	
		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	
76		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	
77		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	
78		Non-Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	
79		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	
80		Total LIHTC (Sum of Lines 75 thorugh 79)	0	0	0	0	XXX	0	XXX	0	XXX	(
		RESIDUAL TRANCHES OR INTERESTS			-							
81		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	
82		Fixed Income Instruments - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	
83		Common Stock - Unaffiliated	1	XXX	XXX	0	0.0000	1	0.1580	0	0.1580	
84		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	
85		Preferred Stock - Unaffiliated	1	XXX	XXX	J	0.0000	0	0.1580	0	0.1580	1
86		Preferred Stock - Affiliated	1 0	X X X	XXX	J	0.0000	· · · · · · · · · · · · · · · · · · ·	0.1580	J	0.1580	
87	1	Real Estate - Unaffiliated	· · · · · · · · · · · · · · · · · · ·			J	0.0000	1	0.1580	1	0.1580	1
88	1	Real Estate - Affiliated	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	ļ	J	0.0000	1	0.1580	J	0.1580	1
89		Mortgage Loans - Unaffiliated	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	ļ · · · · · · · · · · · · · · i	0.0000	ļ	0.1580	j	0.1580	
90		Mortgage Loans - Affiliated	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	ļ · · · · · · · · · · · · · · · i	0.0000		0.1580	j	0.1580	
91		Other - Unaffiliated	· · · · · · · · · · · · · · · · · · ·	X X X	X X X	· · · · · · · · · · · · · · · · · · ·	0.0000		0.1580	· · · · · · · · · · · · · · · · · · ·	0.1580	
92		Other - Affiliated		$ \cdots \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} $	$\begin{vmatrix} \cdots & \hat{\mathbf{x}} & \hat{\mathbf{x}} & \hat{\mathbf{x}} \end{vmatrix}$		0.0000	1	0.1580	1	0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0		0	0	X X X	0	X X X	0		
"		ALL OTHER INVESTMENTS			,		X X X		A A A		, , , , , , , , , , , , , , , , , , ,	
94		NAIC 1 Working Capital Finance Investments	n	x x x	n	n	0.0000	n	0.0042	n	0.0042	
95		NAIC 2 Working Capital Finance Investments		$ \cdots \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} \cdot \hat{\mathbf{x}} $	· · · · · · · · · · · · · · · · · · ·		0.0000	· · · · · · · · · · · · · · · · · · ·	0.0137	· · · · · · · · · · · · · · · · · · ·	0.0137	
96		Other Invested Assets-Schedule BA		X X X			0.0000	1	0.1580	1	0.1580	
97		Other Short-term Invested Assets-Schedule DA		\ \tag{2.5}			0.0000	1	0.1580		0.1580	
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	X X X	0	X X X	0	X X X	
99		Total Other Invested Assets - Schedules BA & DA		^ ^ ^ ^	0	0		-		0	^ ^ ^ ^	1
99		(Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	11.118.869	0	0	11.118.869	x x x	7.006	x x x	22.130	xxx	43.293
1	1	(Sum of Lifes 23, 31, 04, 10, 14, 00, 33 and 30)	11,110,009	1 0	1 0	1 11,110,009	_ ^ ^ ^ ^	7,000	_ ^ ^ ^ _	ZZ, 130	_ ^ ^ ^ ^	45,293

⁽a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

⁽b) Determined using same factors and breakdowns used for directly owned real estate.

⁽c) This will be the factor associated with the risk category determined in the company generated worksheet.

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

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

NONE Schedule F

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS

			Comprehe		Comprehen								5.1.15			T'11										
	Total		Individ	,	Group		Medicar Suppleme		Vision Or	nlv	Dental O	nlv	Federal Emp		Medicare XVIII		Medicaid XIX	TITIE	Credit A8	RН	Disability Inc	come	Long-Term	Care	Other He	alth
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
									PART 1 –	ANALY	SIS OF UNDI	ERWRI1	ING OPERA	TIONS					1							
Premiums written	46,281,782			XXX	0	xxx	0	xxx	4,287,203					XXX	0	XXX	0	xxx		xxx	6,218,442	V V V	0	XXX	0	XXX
Premiums written Premiums earned		XXX				^ ^ ^	0	1	4,287,203	XXX		XXX		XXX		1	0	1		XXX	6,438,168	1 1		XXX	0	
3. Incurred claims	46,509,692	65.9				0.0	0	0.0	2,648,655	61.8	1	67.5		0.0		1	0	1	1	1	3,842,103			0.0	0	1 1
Cost containment expenses	30,646,803	0.4			0	0.0	0	0.0		0.5		0.4	0	0.0	0	1	0	1	0	1	3,042,103			0.0	0	
Cost containment expenses Incurred claims and cost containment	183,049	0.4		, , , , , ,		. 0.0		J . V.V	22,375	0.5	160,674	0.4		. 0.0		. 0.0		. 0.0		0.0		0.0		0.0		0.0
expenses (Lines 3 and 4)	30,829,852	66.3		0.0		0.0	0	0.0	2,671,030	62.3	24,316,719	68.0	0	0.0	0	0.0	0	0.0	0	0.0	3,842,103	59.7	0	0.0	0	0.0
6. Increase in contract reserves	656,167	1.4				0.0	0	0.0	2,07,1,030	0.0		0.0		0.0		1	0	1	0	1	656,167	10.2		0.0	0	1
7. Commissions (a)	4,580,227	9.8				0.0		0.0	232,938	5.4	3,487,592	9.7		0.0		1	۱۷	0.0		0.0	615,923	9.6	۰۷	0.0	243,774	
Other general insurance expenses	7,847,033	16.9		0.0	0	0.0		0.0	679,152	1	1	13.6		0.0		1		0.0	1	0.0	2,524,519		0	0.0	(233,660)	1 1
9. Taxes, licenses and fees	1,024,824	2.2			0	0.0	0	0.0	79,234	1.8	1	2.1		0.0		1	0	1	1	0.0	194,000	3.0	0	0.0	10,159	
Total other expenses incurred	13,452,084	28.9			0	0.0		0.0	991,324	23.1	9,106,045	25.4		0.0		1	n	0.0	0	0.0	3,334,442		0	0.0	20,273	
11. Aggregate write-ins for deductions	(5,578)	1			0	0.0	0	0.0	0	0.0	1	0.0		0.0	0	1	0	1	0	0.0	93	0.0	0	0.0	(14,391)	
12. Gain from underwriting before dividence		(9.9)												. 9.9											<u>(</u>	/
or refunds	1,577,167	3.4		0.0	0	0.0	0	0.0	626,623	14.6	2,351,063	6.6	0	0.0	0	0.0	0	0.0	0	0.0	(1,394,637)	(21.7)	0	0.0	(5,882)	2) 0.0
13. Dividends or refunds	0	0.0			1	0.0	0	0.0	0	0.0	1	1 1	0	0.0	0	1	0	1	0	0.0	0	0.0	0	0.0	0	1 1
14. Gain from underwriting after dividends	.										0					1								1		1
or refunds	1,577,167	3.4		0.0	0	0.0	0	0.0	626,623	14.6	2,351,063	6.6	0	0.0	0	0.0	0	0.0	0	0.0	(1,394,637)	(21.7)	0	0.0	(5,882)	2) 0.0
	-		: 	<u>:</u>	<u> </u>						:					<u>:</u>		<u> </u>	I I							=
DETAILS OF WRITE-IN LINES																										\perp
1101 Miscellaneous deductions	100	0.0%		0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	100	0.0%	0	0.0%	0	0.0%
1102 Miscellaneous income	(5,678)	(0.0%)		0.0%	0	0.0%	0	0.0%	0	0.0%	8,720	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	(7)	(0.0%)	0	0.0%	(14,391)) 0.0%
1103	0	0.0%		0.0%	0	0.0%	0	0.0%	0	0.0%	0	1 1	0	0.0%	0	0.0%	0	0.0%	0	0.0%		0.0%	0	0.0%	0	1 1
1198 Summary of remaining write-ins for																									1	
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	0	0	0	, 0
1199 Totals (Lines 1101 through 1103 plus																										
1198) (Line 11 above)	(5,578)	(0.0)		0.0	0	0.0	0	0.0	0	0.0	8,720	0.0	0	0.0	0	0.0	0	0.0	0	0.0	93	0.0	0	0.0	(14,391)	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	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive (Hospital and	Comprehensive (Hospital and				Federal Employees						
	Total	Medical) Individual	Medical) Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
A Premium Reserves:	Total	Individual	Огоир	оиррістісті	Vision Only	Dental Only	Deficites 1 lati	TIUC XVIII	TIUC XIX	Adii	moonic	Odic	Hoaldi
	201,300	0	0		4 042	17,538	0	_		0	181,849	0	
Unearned premiums Advance premiums	155,052				1,913 12,987	94,961					47,104		
Advance premiums Reserve for rate credits	199,092					94,901					47,104		
	356,352	0	0	0	0	112,499	0	0	0	0	228,953	0	
4. Total premium reserves, current year	632,748			0	14,900	112,499					502,065		
5. Total premium reserves, prior year		0	0	0	11,593		0	0	0	0		0	
6. Increase in total premium reserves	(276,396)				3,307	(6,591)					(273,112)		
B Contract Reserves:	E 700 4E4	0	0		0	,	0	,		0	F 700 4F4	0	
Additional reserves (a)	5,729,451										5,729,451		
Reserve for future contingent benefits	5 700 454	0	0	0	0	0	0	0	0	0	5 700 454	0	
Total contract reserves, current year	5,729,451				<mark>.</mark>						1		
4. Total contract reserves, prior year	5,073,284	0	0	0	0	0	0	0	0	0	0,0.0,20.	0	
5. Increase in contract reserves	656,167	0									656,167		
C Claim Reserves and Liabilities:	00 440 005	•			40.4.000	4 000 740		_			40,000,007		
Total current year	20,116,325				434,692	1,282,746					18,398,887		
2. Total prior year	19,063,771	0	0	0	343,256	1,414,641	0	0	0	0		0	
3. Increase	1,052,554	0	v	0	91,436	(131,895)	0	0	0	0	1,093,013	0	
-				PARI 3 - IESI O	F PRIOR YEAR'S C	LAIM RESERVES	AND LIABILITIES						
Claims paid during the year:													
1.1 On claims incurred prior to current year	4,166,895	0		0	317,727	1,226,296					2,622,872		
1.2 On claims incurred during current year	25,427,353	0	0	0	2,239,492	23,061,643	0	0	0		126,218		
2. Claim reserves and liabilities, December 31, current y													
2.1 On claims incurred prior to current year	16,709,114	0		0	4,347	12,827	0	0	0		16,691,940		
2.2 On claims incurred during current year	3,407,211	0	0	0	430,345	1,269,919	0	0	0		1,706,947		
3. Test:													
3.1 Lines 1.1 and 2.1	20,876,009	0	0	0	322,074	1,239,123	0	0	0				
3.2 Claim reserves and liabilities, December 31, prio	19,063,771	0	0	0	343,256	1,414,641	0	0	0	0		0	
3.3 Line 3.1 minus Line 3.2	1,812,238	0	0	0	(21,182)	(175,518)	0	0	0	0	2,008,938	0	
					PART 4 – RE	INSURANCE							
A Reinsurance Assumed:													
Premiums written	1,380,568	0	0	0	362,555	870,241	0	0	0	0	147,772	0	
Premiums earned	1,388,381	0	0	0	362,555	870,241	0	0	0	0	155,585	0	
Incurred claims	2,026,974	0	0	0	274,874	625,250	0	0	0	0	1,126,850	0	
4. Commissions	16,076	0	0	0	0	0	0	0	0	0	16,076	0	
B Reinsurance Ceded:													
Premiums written	2,802,190	0	0	0	0	0	0	0	0	0	2,802,190	0	
Premiums earned	2,824,510	0	0	0	0	0	0	0	0	0	2,824,510	0	
3. Incurred claims	3,019,828	0	0	0	0	0	0	0	0	0	3,019,828	0	
4. Commissions	840,014	0	0	0	0	0	0	0	0	0	840,014	0	

(a) Includes \$ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 1	2	3	4	5	6	7	8	q	10	11	12	13
	Comprehensive (Hospital and	Comprehensive	J	7	ŭ	Federal Employees	, Medicare	Ü	3	10		12	10
	Medical) Individual	(Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A. Direct:													
Incurred Claims	0	0	0	2,373,781	23,530,795	0	0	0	0	5,735,081	0	0	31,639,657
Beginning Claim Reserves and Liabilities	0	0	0	283,496	1,306,490	0	0	0	0	14,882,281	0	0	16,472,267
Ending Claim Reserves and Liabilities	0	0	0	370,799	1,206,098	0	0	0	0	18,752,826	0	0	20,329,723
4. Claims Paid	0	0	0	2,286,478	23,631,187	0	0	0	0	1,864,536	0	0	27,782,201
B. Assumed Reinsurance:													
Incurred Claims	. 0	0	0	274,874	625,250	0	0	0	0	1,126,850	0	0	2,026,974
Beginning Claim Reserves and Liabilities	. 0	0	0	59,760	108,151	0	0	0	0	14,586,643	0	0	14,754,554
Ending Claim Reserves and Liabilities	. 0	0	0	63,893	76,648	0	0	0	0	13,232,838	0	0	13,373,379
4. Claims Paid	0	0	0	270,741	656,753	0	0	0	0	2,480,655	0	0	3,408,149
C. Ceded Reinsurance:		_			_	_		_	_		_	_	
1. Incurred Claims	.	<u>0</u>		<u>0</u>		0	<u>0</u>			3,019,828	0	0	3,019,828
Beginning Claim Reserves and Liabilities	.	<u>0</u>		0		0	<u>0</u>			12,449,685	0	0	12,449,685
Ending Claim Reserves and Liabilities	. 0	0	0	0	0	0	0	0	0	13,865,380	0	0	13,865,380
4. Claims Paid	0	0	0	0	0	0	0	0	0	1,604,133	0	0	1,604,133
D. Net:			0	0.040.055	04.450.045	0		0	0	2 040 402			20.040.000
Incurred Claims Property Claim Property and Lightities	.			2,648,655 343,256	24,156,045 1,414,641					3,842,103 17,019,239			30,646,803
Beginning Claim Reserves and Liabilities Ending Claim Reserves and Liabilities	.			434,692	1,414,641					18,120,284			18,777,136
Claims Paid Claims Paid	. 0	0	0	2,557,219	24,287,940	0	0	0	0	2.741.058	0	0	19,837,722 29,586,217
E. Net Incurred Claims and Cost Containment Expenses:	1		0	2,551,219	24,201,940	U		- 0	U	2,141,000	U	<u> </u>	29,000,217
Net incurred Claims and Cost Containment Expenses. Incurred Claims and Cost Containment Expenses.		ا ا	0	2,671,030	24,316,719	٥	ا ا	0	0	3,842,103	0	٥	30,829,852
Beginning Reserves and Liabilities	.			343,256	1,414,641					17,019,239			18,777,136
3. Ending Reserves and Liabilities	.	· · · · · · · · · · · · · · · · · · ·		434,692	1,282,746	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · i			18,120,284		· · · · · · · · · · · · · · · · · · ·	19,837,722
Paid Claims and Cost Containment Expenses	. 0	0	0	2,579,594	24,448,614	0	0	0	0	2.741.058	0	0	29,769,266
4. I did Oldinia diid Oost Oontaliinelit Expenses			0	2,010,004	27,440,014	U	0	0	U	2,741,000	U	<u></u>	23,703,200

1 NAIC Company Code	2 ID Number	3 4 Name Effective of Date Reinsured	5 Domiciliary Jurisdiction	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	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61301 61301 61301 61301	47-0098400 47-0098400 47-0098400 47-0098400	08/30/2013 Ameritas Life Insurance Corp. 08/30/2013 Ameritas Life Insurance Corp. 08/30/2013 Ameritas Life Insurance Corp. 08/30/2013 Ameritas Life Insurance Corp.	NE NE NE	CO/I COMB/I COMB/I COMB/G	OL OL VA VA	113,722,235 99,556,502 0	42,007,082 5,711,680 26,210,078 9,612,147	1,293,252 2,521,635 2,844,399 10,983,657	191,117 38,435 0 0	0 0 0 0	0 0 0 0
0299999	General Accour	- Affiliates - U.S Other			XXX	213,278,737	83,540,987	17,642,943	229,552	0	0
0399999	General Accou	- Affiliates - U.S Total			XXX	213,278,737	83,540,987	17,642,943	229,552	0	0
0799999	General Accour	: - Affiliates - Total Affiliates			XXX	213,278,737	83,540,987	17,642,943	229,552	0	0
60176	13-4076788	08/01/2016 SBLI USA Life Insurance Company, Inc	NY	CO/I	XXXL	48,289,500	1,168,934	213,279	0	0	0
0899999	General Accour	- Non-Affiliates - U.S. Non-Affiliates			XXX	48,289,500	1,168,934	213,279	0	0	0
1099999	General Accour	- Non-Affiliates - Total Non-Affiliates			XXX	48,289,500	1,168,934	213,279	0	0	0
1199999	General Accou	- Total General Account			XXX	261,568,237	84,709,921	17,856,222	229,552	0	0
61301 61301 61301	47-0098400 47-0098400 47-0098400	08/30/2013 Ameritas Life Insurance Corp. 08/30/2013 Ameritas Life Insurance Corp. Ameritas Life Insurance Corp.	NE NE NE	COMB/I COMB/I COMB/G	OL VA VA	0 0 0	0 0 0	0 0 0	0 0 0	14,527,921 21,932,722 54,375,386	0 0 0
1399999	Separate Accou	nts - Affiliates - U.S Other			XXX	0	0	0	0	90,836,029	0
1499999	Separate Accou	nts - Affiliates - U.S Total			XXX	0	0	0	0	90,836,029	0
1899999	Separate Accou	nts - Affiliates - Total Affiliates			XXX	0	0	0	0	90,836,029	0
2299999	Total Separate	ccounts			XXX	0	0	0	0	90,836,029	0
2399999	Total U.S				XXX	261.568.237	84.709.921	17.856.222	229.552	90.836.029	0
200000						201,000,201			223,332		
9999999	Totals				XXX	261,568,237	84,709,921	17,856,222	229,552	90,836,029	0

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	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
71005 71005 89009 89009 67814	13-3176850 13-3176850 13-4119477 13-4119477 06-0493340 06-0493340	01/01/1994 01/01/1994 10/25/2000 10/25/2000 12/01/2013 12/01/2013	First Reliance Standard Life Insurance Company First Reliance Standard Life Insurance Company Standard Life Insurance of New York Standard Life Insurance of New York Nassau Life Insurance Company Nassau Life Insurance Company	NY NY NY NY NY	QA/G QA/G QA/G QA/G OTH/I OTH/I	D OH D OH STDI LTDI	526,864 82,232 343,377 280,323 35,848 111,904	0 0 0 0 2,783 13,405	0 0 0 0 81,894 13,610,916	38,844 9,881 37,804 54,013 0 15,470	0 0 0 0 0	0 0 0 0 0 0
0899999	Non-Affiliates -	U.S. Non-Affiliate	S			XXX	1,380,548	16,188	13,692,810	156,012	0	0
1099999	Non-Affiliates -	Total Non-Affiliate	 			XXX	1,380,548	16,188	13,692,810	156,012	0	0
1100000	Total U.S.					XXX	1,380,548	16,188	13,692,810	156,012	0	0
							1,000,040					
	Totals		l			XXX	1,380,548	16,188	13,692,810	156,012	0	

SCHEDULE S - PART 2

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

1	2	3	4	5	6	7
NAIC Company	ID	Effective	Name of	Domiciliary	Paid	Unpaid
Code	Number	Date	Company	Jurisdiction	Losses	Losses
			. ,			
	4- 0000400					
	47-0098400 47-0098400	08/30/2013 01/01/2021	Ameritas Life Insurance Corp. Ameritas Life Insurance Corp.	NE NE		191,118 998,453
0299999	Life and Annui	ty - Affiliates - U.S	Other	Т	0	1,189,571
0399999	Life and Annui	<u>l</u> ty - Affiliates - U.S	- Total		0	1,189,571
0799999	Life and Annui	ty - Affiliates - Tota	al Affiliates		0	1,189,571
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA		12,500
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	0	6,250
	43-1235868	06/01/2013	RGA Reinsurance Company	MO	55,150	644,602
	43-1235868 23-2038295	07/26/2010 06/01/2013	RGA Reinsurance Company Scottish Re (U.S.), Inc.	MO DE	225,000 1,551,618	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	0	12,908
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	0	12,500
97071 82627	13-3126819 06-0839705	10/27/2014 04/01/2001	SCOR Global Life USA Reinsurance Company Swiss Re Life & Health America, Inc.	DE MO	0 7,597	159,602 0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	596,228	21,513
	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	0	31,250
	06-0839705 06-0839705	07/26/2010 11/22/2010	Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc.	MO MO	100,000	359,602
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	133,033	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	0	159,604
0899999	Life and Δηημί	tv - Non-Δffiliates -	U.S. Non-Affiliates		2,668,626	1,420,331
0033333	Life and Amid	ty - Non-Amilates -	O.G. NOIPAllillates		2,000,020	1,420,331
1099999	Life and Annui	ty - Non-Affiliates -	Total Non-Affiliates		2,668,626	1,420,331
1199999	Life and Annui	ty - Total Life and .	Appuity		2,668,626	2,609,902
1199999	Lile alla Allilai	ly - Total Life and .	Allialty		2,000,020	2,009,902
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	79,364	4,858
I CCOAC '	58-0828824	01/01/2011	Munich American Reassurance Company	GA	79,363	4,786
66346		12/01/2012	Daul Bayara Life Ingurance Company	1 1/1/1		
67598	04-1768571	12/01/2013 12/01/2013	Paul Revere Life Insurance Company Swiss Re Life & Health America, Inc.	MACT	1,000 118,877	
67598 82627	04-1768571 06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	MA CT	118,877	5,743
67598 82627	04-1768571 06-0839705	12/01/2013		CT		
67598 82627 1999999	04-1768571 06-0839705 Accident and F	12/01/2013 lealth - Non-Affilia	Swiss Re Life & Health America, Inc.	CT	118,877	5,743
67598 82627 1999999 2199999	04-1768571 06-0839705 Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	CT	278,604 278,604	5,743 15,484 15,484
67598 82627 1999999 2199999	04-1768571 06-0839705 Accident and H	12/01/2013 lealth - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	CT	278,604	5,743 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	CT	278,604 278,604	5,743 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484
67598 82627 1999999 2199999 2299999	04-1768571 06-0839705 Accident and H Accident and H Accident and H	12/01/2013 Health - Non-Affilia Health - Non-Affilia	Swiss Re Life & Health America, Inc. tes - U.S. Non-Affiliates tes - Total Non-Affiliates	MA CT	278,604 278,604 278,604	5,743 15,484 15,484 15,484

1	2	3	4	5	6	7	8	Reserve Tak		11		ng Surplus	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
	- Namboi	Date	Company	Carioalouoii	Codou		End of Your	1 001	1001	1 10111101110	1001	1001	11000110	Combarance
					.									
80659	82-4533188	05/01/2003	Canada Life Assurance Company	· · · · · · · · · · · · · · · · · · ·	YRT/I	XXXLO	396,951	3,395	3,024	4.437	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	2,970,000	363	345	3,226	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	CO/I	DIS	0	13	85	119	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	15,865,788	4,611	4,163	37,886	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	CO/I	DIS	0	11	9	117	0	0	0	0
80659	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	859,042	577	1,120	5,041	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	CO/I	XXXL	634,500	2,495	4,810	8,069	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	3,927,903	59,508	66,731	76,501	0	0	0	0
	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,650,087	51,658	46,415	57,395	0	0	0	0
	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	55,302	5	5	35	0	0	0	0
	82-4533188	10/01/2013	Canada Life Assurance Company	MI	CO/I	DIS	0	36	33	15	0	0	0	0
80659	82-4533188		Canada Life Assurance Company	MI	YRT/I	XXXLO	2,127,558	598	532	2,780	0	0	0	0
80659	82-4533188	02/27/2017	Canada Life Assurance Company	MI	YRT/I	XXXLO	857,325	34	34	916	0	0	0	0
62308	06-0303370		Connecticut General Life Insurance Company	CT	YRT/I	OL	1,096,385	41,014	40,754	8,445	0	0	0	0
	06-0303370		Connecticut General Life Insurance Company	CT	YRT/I	OL	150,000	471	2,126	587	0	0	0	0
86258	13-2572994		General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	191,322	5,512	5,055	6,219	0	0	0	0
86258	13-2572994		General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	2,111,383	55,746	48,290	68,627	0	0	0	0
86258	13-2572994		General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	528,290	8,949	8,109	7,032	0	0	0	0
86258	13-2572994		General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	2,961,755	1,050	1,231	4,465	0	0	0	0
	59-2859797		Hannover Life Reassurance Company of America	. FL	CO/I	DIS	0	57,090	57,340	18,970	0	0	0	0
	59-2859797		Hannover Life Reassurance Company of America	. FL	CO/I	XXXL	86,679,455	2,465,590	2,411,711	156,028	0	0	0	0
	59-2859797		Hannover Life Reassurance Company of America	. FL	CO/I	DIS	0	183	162	1,034	0	0	0	0
88340	59-2859797		Hannover Life Reassurance Company of America	. FL	YRT/I	XXXLO	7,430,842	28,355	24,757	26,468	0	0	0	0
	59-2859797		Hannover Life Reassurance Company of America	. FL	YRT/I	XXXLO	3,287,491	152	116	6,640	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	.	YRT/I	XXXLO	2,550,265	3,931	3,602	3,828	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	. FL	CO/I	DIS	0	33	212	303	0	0	0	0
	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	. FL	YRT/I	XXXLO	32,159,754	11,875	10,740	77,883	0	0	0	0
	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	. FL	CO/I	DIS	0	28	22	0	0	0	0	0
	59-2859797		Hannover Life Reassurance Company of America	. FL	YRT/I	XXXLO	117,551	65	61	0	0	0	0	0
	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	.	CO/I	DIS	0	20	16	46	0	0	0	0
	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	.	YRT/I	XXXLO	256,802	673	609	694	0	0	0	0
	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	.	CO/I	DIS	0	15,791	14,792	5,591	0	0	0	0
	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	.	CO/I	XXXL	20,082,017	570,306	577,100	33,601	0	0	0] 0
	59-2859797		Hannover Life Reassurance Company of America	.	YRT/I	XXXLO	611,801	29,528	26,806	32,503	0	0	0	0
88340	59-2859797		Hannover Life Reassurance Company of America	.	CO/I	DIS	0	20		26	0	0	0	0
88340	59-2859797		Hannover Life Reassurance Company of America	.	YRT/I	OL	500,001	1,569	7,086	1,603	0	0	0	0
88340	59-2859797		Hannover Life Reassurance Company of America	.	YRT/I	XXXLO	711,395	2,751	2,453	2,280	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	YRT/I	XXXLO	6,639,968	2,060	1,846	19,554	0	0	0	0

1	2	3	4	5	6	7	8	Reserve Tak		11		ng Surplus elief	14	15
NAIC			Name		Type of	Type of	Amount in	9	10		12	13	Modified	Funds Withheld
Company	ID	Effective	of	Domiciliary	Reinsurance	Business	Force at	Current	Prior	•	Current	Prior	Coinsurance	Under
Code	Number	Date	Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	CO/I	DIS		494	456	787				
	58-0828824		Munich American Reassurance Company	GA GA	YRT/I	XXXLO	2,859,469	1,209	1,677	8,547			1	
66346	58-0828824		Munich American Reassurance Company Munich American Reassurance Company	GA	YRT/I	XXXLO	50,330,054	2,403,954	2,195,636	2,331,731			1	
66346	58-0828824		Munich American Reassurance Company	GA GA	YRT/I	XXXLO	231,876	26,484	20,254	21,314			1	
66346	58-0828824	09/01/2013		GA	YRT/I	XXXLO	99,459	142	131	171				
66346	58-0828824		Munich American Reassurance Company Munich American Reassurance Company	GA	YRT/I	XXXLO	4.893.987	1,601	1,871	5,611				
	58-0828824		· · · · · · · · · · · · · · · · · · ·	GA GA		DIS	4,093,907							
66346		06/22/2020	Munich American Reassurance Company	GA GA	CO/I		127 202 505	55	631	1,312				
66346	58-0828824	06/22/2020	Munich American Reassurance Company		YRT/I	XXXLO	137,203,505	141,224	99,699	65,600				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	OL .	165,842	2,772	2,530	990		0	0	1
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	245,209	913	843			0		0
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	76,129	307	284	257		0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS	0	580	596	17,343	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	15,762,219	381,324	355,231	364,333	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,452,538	10,202	9,497	0	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS	0	1,256	1,184	8,211	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,569,593	20,961	18,920	26,517	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	969,957	3,686	3,387	3,553	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,195,012	12,148	11,035	6,406	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	375,617	8,123	7,509	974	0	0	0	0
93572	43-1235868	04/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	128,832	30	28	210	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	165,076	166,091	52,964	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	XXXL	265,595,432	7,308,223	7,112,968	461,470		1	0	
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	12,249,759	8,203	14,047	114,868		1	1	J
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS	12,270,700	658	583	2.544		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · ·	J
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS			4,649	2 , 2,7,7			1	1
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	21,403,319	84,342	74,978	71,605			1	1
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS	21,400,319	525	575	2,356			1	
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	37,935,089	13,322	12,352	94,677				
				MO			37,935,069							
93572	43-1235868		RGA Reinsurance Company		CO/I	DIS	0.004.700	307	267	5,718				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	3,601,762	2,967	3,237	34,180	0	0		1
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	DIS		40	32	19				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	671,825	3,126	2,917	385			0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS		346,895	361,784	66,807	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	XXXL	494,730,377	11,637,142	13,615,805	859,679	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXLO	82,997	129	0	144	0	0	0	0
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	OL.	972,689	19,831	17,865	25,355	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	80,669,493	3,532,640	3,104,117	2,102,791	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	1,550	1,602	21,274	0	0	0] 0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	212,518	3,120	3,564	2,153	0	0	1 0	0

Code Nu 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	Number D -1235868 06/0 -1235868 06/0 -1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	Effective Date Company 6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	Domiciliary Jurisdiction MO MO MO MO MO	Type of Reinsurance Ceded YRT/I YRT/I YRT/I	Type of Business Ceded XXXLO	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 06/0 -1235868 06/0 -1235868 06/0 -1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	MO MO MO MO	YRT/I YRT/I	XXXLO	44,146,761						11030170	Comsulation
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 06/0 -1235868 06/0 -1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	MO MO MO	YRT/I			335.303	291 205					
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 06/0 -1235868 06/0 -1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	6/01/2013 RGA Reinsurance Company 6/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	MO MO MO	YRT/I					447,202	0	1 0	1 0	0
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 06/0 -1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	6/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	MO MO			103,226,799	2,105,003	2,163,399	1,771,196		0	0	0
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 09/0 -1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	9/01/2013 RGA Reinsurance Company 9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company	MO		XXXLO	550,436	2,964	2,803	9.445		1	1	1
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 09/0 -1235868 10/0 -1235868 10/0 -1235868 10/0	9/01/2013 RGA Reinsurance Company 0/01/2013 RGA Reinsurance Company		YRT/I	XXXLO	839,127	17,019	14,102	12,144		1	J	1
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 10/0 -1235868 10/0 -1235868 10/0	0/01/2013 RGA Reinsurance Company		YRT/I	XXXLO	124,324	178	164	202		1	1	1
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 10/0 -1235868 10/0		MO	YRT/I	XXXLO	1,951,665	444	405	3.748			1	· · · · · · · · · · · · · · · · · · ·
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1235868 10/0		MO	CO/I	DIS	1 1,351,005	763	698	461				1
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12		0/01/2013 RGA Reinsurance Company	MO	YRT/I	XXXLO	2,992,375	793	696	3,812				1
93572 43-12 93572 43-12 93572 43-12 93572 43-12 93572 43-12	-1233888 10/24	61 d a la d a la 1 a d a a a d a d d d a d d a d d a d d a d d a d a d a	MO			2,992,375	67	41					
93572 43-12 93572 43-12 93572 43-12 93572 43-12				. CO/I	DIS				39				
93572 43-12 93572 43-12 93572 43-12		0/24/2014 RGA Reinsurance Company	MO	YRT/I	XXXLO	1,333,143	1,616	1,483	383		0	10	0
93572 43-12 93572 43-12		0/27/2014 RGA Reinsurance Company	MO	CO/I	DIS			1,063	377		0]	0
93572 43-12		0/27/2014 RGA Reinsurance Company	MO	CO/I	XXXL	5,821,049	18,412	20,223	7,314	0	0	0	0
		0/27/2014 RGA Reinsurance Company	MO	CO/I	DIS	0	191,547	172,308	55,657	0	0	0	0
03572 43-12		0/27/2014 RGA Reinsurance Company	MO	CO/I	XXXL	284,439,466	5,239,512	4,894,607	395,419	0	0	0	0
30012 70-12	-1235868 10/2	0/27/2014 RGA Reinsurance Company	MO	CO/I	DIS	0	1,141	1,039	789	0	0	0	0
93572 43-12	-1235868 10/2	0/27/2014 RGA Reinsurance Company	MO	YRT/I	XXXLO	22,877,283	5,508	5,421	64,442	0	0	0	0
93572 43-12	-1235868 10/2	0/27/2014 RGA Reinsurance Company	MO	CO/I	DIS	0	677	489	6,454	0	0	0	0
		0/27/2014 RGA Reinsurance Company	MO	YRT/I	XXXLO	13.043.946	26,899	22,852	57.026	0	0	0	0
		6/01/2016 RGA Reinsurance Company	MO	CO/I	DIS	0	516	505	8.233		0	0	0
		6/01/2016 RGA Reinsurance Company	MO	YRT/I	OL	9,844,856	160,670	143,950	156,892		1	1	1
93572 43-12		6/01/2016 RGA Reinsurance Company	MO	YRT/I	XXXLO	22.075.065	495.187	459,467	351,798		1	ļ	1
		6/04/2018 RGA Reinsurance Company	MO	YRT/I	XXXLO	7,404,381	2,625	3,077	9,271				1
		1/01/1992 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	63,053	330	308	371			1	
			DE DE										
		6/01/2001 SCOR Global Life Re of Delaware		YRT/I	XXXLO	634,959	25,596	23,364	23,933				
		6/01/2001 SCOR Global Life Re of Delaware	DE	CO/I	DIS		26	36	1,911				
		6/01/2001 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	2,714,602	109,624	99,772	103,755		0	10	
		6/20/2002 SCOR Global Life Re of Delaware	DE	CO/I	DIS		367	367	7,516		0	0	0
		6/20/2002 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	7,923,279	133,348	125,852	127,006	0	0	0	0
		4/01/2005 SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	617	583	741	0	0	0	0
		4/01/2005 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	678,680	7,512	6,794	2,192	0	0	0	0
87017 62-10	-1003368 06/0	6/01/2013 SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	95,027	104,075	17,333	0	0	0	0
87017 62-10	-1003368 06/0	6/01/2013 SCOR Global Life Re of Delaware	DE	CO/I	XXXL	143,053,226	3,507,197	4,486,173	245,518	0	0	0	0
87017 62-10	-1003368 06/0	6/01/2013 SCOR Global Life Re of Delaware	DE	YRT/I	OL	237,661	4,184	3,803	11,255	0	0	0	0
		6/01/2013 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	9,734,308	747,055	648,238	460,992	0	0	0	0
		6/01/2013 SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	669	695	8,631	0	0	0	0
		6/01/2013 SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	12,558,459	103.607	92,254	121,893		1	1	1
		6/01/2013 SCOR Global Life Re of Delaware	DE	CO/I	DIS	1	7,094	7.973	3,320			· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·
87017 62-10		6/01/2013 SCOR Global Life Re of Delaware	DE	CO/I	XXXL	1,253,000						1	1
87017 62-10	-1003368 06/0	OF OFFICE TO TOO OF OTODAL FILE INC. OF DELAMATE					7,250	12,593	7,172	n	n	n	n

1	2	3	4	5	6	7	8	Reserve Tak		11		ing Surplus	14	15
			N.			- ,	l [9	10		12	13		Funds
NAIC			Name		Type of	Type of	Amount in						Modified	Withheld
Company	ID I	Effective	of	Domiciliary	Reinsurance	Business	Force at	Current	Prior		Current	Prior	Coinsurance	Under
Code	Number	Date	Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DF	YRT/I	XXXLO	961,456	5,357	5,249	6,289				
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	104,944	1,024	1,097	618			1	1
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	0	0	56	(224)	0		1	1
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	1	1,335	1,433	1,654	0	0	1	
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	934.277	3,866	3,899	1,308	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	680,936	2,103	1,964	985	0	0	1	
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	22,308	72	0	65	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	11,801,802	11,511	10,664	54,072	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	134	132	762	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,254,626	853	1,214	7,283	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	33	212	168	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	11,872,557	3,693	3,443	15,988	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	561	510	1,253	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,586,328	443	391	6,526	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	95,151	95,567	31,508	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	146,465,757	4,139,492	4,045,493	262,746	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	298	271	1,273	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	9,428,726	36,192	33,487	28,842	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	7	0	252	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,736,259	5,324	2,812	6,475	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	34	27	93	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	349,254	1,042	943	1,152	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	78,750	74	67	(836)	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	44,903	43,702	12,004	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	60,831,434	1,670,513	1,701,456	100,998	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	42,323,838	1,460,843	1,334,428	832,044	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	56	51	366	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,319,120	43,278	38,192	44,707	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	262,047	243	174	1,924	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	74,594	107	98	123	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0		5,315	2,078	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	25,555,246	86,071	95,505	35,397	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	270,057	251,273	90,609	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	517,156,867	8,285,373	7,728,904	757,296	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	2,568	2,339	1,189	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	26,872,297	8,065	7,503	50,700	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	767	512	2,585	0	0	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	21,419,244	47,397	40,504	29,796	0	0	0	0
97071	13-3126819	08/01/2016	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	43,460,550	1,052,042	907,129	141,468	0	0	0	0

1	2	3	4	5	6	7	8	Reserve Tak		11		ing Surplus	14	15
NAIC			Name		Type of	Type of	Amount in	9	10		12	13	Modified	Funds Withheld
Company	ID I	Effective	of	Domiciliary	Reinsurance	Business	Force at	Current	Prior		Current	Prior	Coinsurance	Under
Code	Number	Date	Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
					-									
97071	13-3126819	06/04/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	8,501,659	3,081	3,188	11,086				
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	55	631	1,491		· · · · · · · · · · · · · · · · · · ·	1	1
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	145,467,051	147,867	102,172	79.059	0	J	0	0
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	OTH/I	OL	0	0	0	200.446	0]	0	0
	84-0499703		Security Life Of Denver Insurance Company	CO	YRT/I	OL	199,745	3,778	3,416	4.578	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company		YRT/I	OL OL	1.824.733	26.462	23.681	30.250	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	220,143	5,602	12,850	3,650	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	DIS	0	117	127	3,243	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	OL	7,042,495	90,156	81,159	114,208	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	1,086,306	12,892	11,777	17,617	0	1	1	1
68713	84-0499703		Security Life Of Denver Insurance Company	·· · · · · · · · · · · · · · · · · ·	YRT/I	XXXLO	528.290	8.949	8.109	6.171	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	· · · · · · · · · · · · · · · · · · ·	YRT/I	XXXLO	329,590	3,089	2,836	4,278	0	0	0	0
68713	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	488.954	2.741	1.706	4.109	0	0	0	0
68713	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	DIS	0	77	83	2,133	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	2,557,566	55,931	56,930	59,706	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	DIS	0	0	0	84	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	546,117	4,534	122	10,325	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	· · · · · · · · · · · · · · · · · · ·	CO/I	XXXL	120.000	1.203	3,954	(1,917)	0	0	0	0
1 1 1 1 1 1 1 1 1	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	co	CO/I	XXXL	19,490,000	167,546	330,729	12,279	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	897,290	2,758	2,175	5,105	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	874.697	6,769	6.186	8.875	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	22,576	25,637	3,051	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	XXXL	25,377,202	594,452	909,513	38,139	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	DIS	0	136	152	2.842	0	0	0	0
68713	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	AXXX	0	319,517	302,895	0	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	6,236,174	68.729	60.552	92.063	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	co	CO/I	XXXL	320,000	3,205	16,123	24,350	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	OL	477,941	20,040	17,677	13,234	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	5,487,094	143,307	124,006	151,934	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	·· · · · · · · · · · · · · · · · · ·	CO/I	DIS	0	34	34	1.004	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	·· · · · · · · · · · · · · · · · · ·	YRT/I	OL	1,667,737	19,837	10,755	20,928	0	0	0	0
68713	84-0499703		Security Life Of Denver Insurance Company	co	YRT/I	XXXLO	2,909,284	17,009	15,983	36,508	0	0	0	0
	84-0499703		Security Life Of Denver Insurance Company	co	CO/I	DIS	0	0	811	0	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	245,209	913	843	3,972	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	21	29	821	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,171,681	88,048	79,726	44,593	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,101,365	37,521	39,153	39,492	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	334	336	5,210	0	0	0	0
82627	06-0839705		Swiss Re Life & Health America. Inc.	MO	YRT/I	XXXLO	6.026.236	99.746	94.207	71.006	0	0	0	0

1	2	3 4	5	6	7	8	Reserve Take		11	Outstandii Re	ng Surplus lief	14	15
NAIC		Name		Type of	Type of	Amount in	9	10		12	13	Modified	Funds Withheld
Company	ID ID	Effective of	Domiciliary	Reinsurance	Business	Force at	Current	Prior	ľ	Current	Prior	Coinsurance	Under
Code	Number	Date Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
82627	06-0839705	06/20/2002 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	34,860	657	761	532	0	0	0	0
82627	06-0839705	10/01/2005 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	125,356	1,121	999	0	0	0	0	0
82627	06-0839705	11/07/2006 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	130	122	303	0	0	0	0
82627	06-0839705	11/07/2006 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,797,068	24,678	22,140	12,925	0	0	0	0
82627	06-0839705	11/07/2006 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	66,024	369	331	384	0	0	0	0
82627	06-0839705	06/01/2008 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	200,000	4,512	4,084	3,310	0	0	0	0
82627	06-0839705	06/01/2008 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	124,324	178	164 90	218	0	0	0	0
82627	06-0839705	12/15/2008 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	812,732	99		1,112	0	0	0	0
82627	06-0839705	07/26/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	26	1,930	617	0	0	0	0
82627	06-0839705	07/26/2010 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	59,051,856	28,195	26,854	364,224	0	0	0	0
82627	06-0839705	07/26/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	550	506	1,079	0	0	0	0
82627	06-0839705	07/26/2010 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,671,130	2,381	2,364	15,431	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1	4,252	1,669	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	29,109,197	100,047	104,656	40,485	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	259,452	252,104	114,740	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	1,162,723,412	14,036,377	13,384,810	2,259,404	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	769	609	13,743	0	0	0	0
82627	06-0839705	11/22/2010 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	37,128,834	87,206	73,294	340,165	0	0	0	0
82627	06-0839705	09/26/2011 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	137,500	60	2,876	(11,553)	0	0	0	0
82627	06-0839705	09/26/2011 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	75	32	117	0	0	0	0
82627	06-0839705	09/26/2011 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,163,280	4,060	4,962	1,293	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	331,606	331,992	44,743	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	321,475,536	7,930,025	9,072,028	427,038	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	207,492	323	0	276	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,143,462	36,627	32,370	99,417	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	22,508,826	1,358,219	1,187,890	1,043,998	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	421	461	6,413	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	28,270,495	303,646	261,245	269,353	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	5,675	6,378	15,509	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	4,372,650	22,409	25,847	146,156	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	523,354	7,645	7,137	9,829	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	167,085	8,771	7,089	3,138	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	38	41	716	0	0	0	0
82627	06-0839705	06/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	521,395	3,176	2,963	3,521	0	0	0	0
82627	06-0839705	09/01/2013 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	528,288	8,949	8,109	6,171	0	0	0	0
82627	06-0839705	10/27/2014 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	14,727	13,141	1,496	0	0	0	0
82627	06-0839705	10/27/2014 Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	4,390,875	61,442	51,873	6,021	0	0	0	0
82627	06-0839705	10/27/2014 Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,427	1,299	2,000	0	0	0] 0
82627	06-0839705	10/27/2014 Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	18,960,603	10,435	11,371	108,323	0	0	0	0

1	2	3	4	5	6	7	8	Reserve Tak		11		ng Surplus elief	14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627 82627 82627 82627 82627	06-0839705 06-0839705 06-0839705 06-0839705 06-0839705	02/27/2017 06/04/2018 06/04/2018	Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc.	MO MO MO MO MO	CO/I YRT/I YRT/I CO/I YRT/I	DIS XXXLO XXXLO DIS XXXLO	374,500 7,403,662 0 446,166,381	94 164 4,481 173 446,349	63 159 4,797 1,578 327,235	38 113 11,281 3,793 214,657	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0
0899999	General Accou	nt - Authorize	d - Non-Affilliates - U.S. Non-Affiliates			XXX	5,365,525,347	87,295,771	88,373,436	21,210,350	0	0	0	0
1099999	General Accou	nt - Authorize	d - Non-Affilliates - Total Authorized Non-Affiliates			XXX	5,365,525,347	87,295,771	88,373,436	21,210,350	0	0	0	0
1199999	General Accou	ınt - Authorize	d - Total General Account Authorized			XXX	5,365,525,347	87,295,771	88,373,436	21,210,350	0	0	0	0
61301 61301	47-0098400 47-0098400	07/26/2010 07/26/2010 08/30/2013 01/01/2021	AMERITAS LIFE INSURANCE CORP AMERITAS LIFE INSURANCE CORP	NE NE NE NE NE NE NE NE NE NE NE NE NE N	CO/I YRT/I YRT/I CO/I CO/I YRT/I YRT/I YRT/I YRT/I YRT/I CO/I CO/I YRT/I YRT/I YRT/I CO/I YRT/I YRT/I CO/I YRT/I YRT/I CO/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I YRT/I	DIS OL XXXLO ADB DIS XXXLO OL XXXLO XXXLO XXXL DIS OL XXXLO DIS OL XXXLO XXXLO DIS OL XXXLO	3,909,627 152,533 0 0 728,085 400,000 39,920 1,512,234 0 0 177,425 109,704,441 0 300,000 56,789,946 1,170,718 113,722,235 0 84,405,969	552 22,040 685 809 756 875 7,502 154 14,172 0 43,797 4,213 533,181 3,761 93 25,359 2,222 42,007,082 154 25,325	491 23,243 620 794 899 780 6,812 0 13,012 244 51,997 4,700 509,167 12,510 85 31,902 1,803 43,050,519 0	469 41,926 1,636 396 1,019 824 13,961 1,393 15,213 (344) 103,469 739 456,913 9,438 1,490 282,102 25,503 1,293,252 1,616 37,579	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
1399999			ized - Affiliates - U.S Other			XXX	373,013,133	42,692,732	43,723,712	2,288,594	0	0	0	37,096,428
1499999			ized - Affiliates - U.S Total			XXX	373,013,133	42,692,732	43,723,712	2,288,594	0			37,096,428
1899999	General Accou	int - Unauthor	ized - Affiliates - Total Unauthorized Affiliates		<u> </u>	XXX	373,013,133	42,692,732	43,723,712	2,288,594	0	0	0	37,096,428

1	2	3	4	5	6	7	8	Reserve Tak		11		ing Surplus	14	15
								9	10		12	13	İ	Funds
NAIC	1	1	Name		Type of	Type of	Amount in						Modified	Withheld
Company	ID	Effective	of	Domiciliary	Reinsurance	Business	Force at	Current	Prior		Current	Prior	Coinsurance	Under
Code	Number	Date	Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
65676	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	OL .	59,569	633	746	206	0	0	0	0
	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	163,053	387	362	564	0	0	0	0
			Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	507,966	20,477	19,096	30,942	0	0	0	0
65676	35-0472300		Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	132,318	4,393	3,724	4,761	0	0	0	0
65676	35-0472300	09/01/2013	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	528,290	8,949	8,109	6,171	0	0	0	0
	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	71,583	64,412	18,266	0	0	0	0
	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	XXXL	76,148,723	1,524,850	1,435,192	104,617	0	0	0	0
	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	571	520	474	0	0	0	0
	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	6,362,647	2,246	2,780	21,552	0	0	0	0
	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	161	114	557	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	3,703,880	8,529	7,619	5,611	0	0	0	0
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	28	316	659	0	0	0	0
	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	70,296,021	73,136	54,372	33,759	0	0	0	0
87572	23-2038295	04/01/1984	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	0	0	2,282	(49,251)	0	0	0	0
87572	23-2038295	06/01/2001	Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	0	0	2,210	3,683	0	0	0	0
87572	23-2038295	06/01/2001	Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	0	0	146	(100)	0	0	0	0
87572	23-2038295		Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	0	0	48,748	(28,791)	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	0	0	3,406,626	(118,162)	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	CO/I	DIS	0	0	249	(147)	0	0	0	0
			Scottish Re (U.S.), Inc.	DE	CO/I	DIS	0	0	85,992	(2,984)	0	0	0	0
1999999	General Accou	nt - Unauthori	zed - Non-Affiliates - U.S. Non-Affiliates			XXX	157,902,467	1,715,943	5,143,615	32,387	0	0	0	0
2199999	General Accou	nt Unauthoris	zed - Non-Affiliates - Total Unauthorized Non-Affiliates			XXX	157,902,467	1,715,943	5,143,615	32,387	0	0	0	0
2133333	General Accou	iii - Onautiion	zeu - Norr-Amiliates - Total Oriauthorizeu Norr-Amiliates				137,302,407	1,713,943	3,143,013	32,307	0	0	0	0
2299999	General Accou	nt - Unauthori	zed - Total General Account Unauthorized			XXX	530,915,600	44,408,675	48,867,327	2,320,981	0	0	0	37,096,428
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	675,282	2,180	2,002	2,851	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	YRT/I	XXXLO	4,479,896	18,428	16,357	25,151	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	YRT/I	XXXLO	152,262	7,431	6,844	0	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	CO/I	DIS	0	178,636	177,219	27,173	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	CO/I	XXXL	175,195,484	4,301,693	4,724,206	295,796	0	0	0	0
	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	124,495	194	0	210	0	0	0	0
66133	41-1760577		Wilton Reassurance Company	MN	YRT/I	XXXLO	2,293,651	54,761	50,507	67,560	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	CO/I	DIS	0	131	131	2,040	0	0	0	0
	41-1760577		Wilton Reassurance Company	MN	YRT/I	XXXLO	7,175,469	44,768	38,245	73,926	0	0	0	0
3199999	General Accou	nt - Certified -	Non-Affilliates - Non-U.S. Non-Affiliates			XXX	190,096,539	4,608,222	5,015,511	494,707	0	0	0	0

1	2	3 4	5	6	7	8	Reserve		11	Outstanding Relie		14	15
						-	Take 9	en 10		12 Kelle	er 13		Funds
NAIC		Name		Type of	Type of	Amount in	3	10		12	13	Modified	Withheld
Company	ID	Effective of	Domiciliary	Reinsurance	Business	Force at	Current	Prior		Current	Prior	Coinsurance	Under
Code	Number	Date Company	Jurisdiction	Ceded	Ceded	End of Year	Year	Year	Premiums	Year	Year	Reserve	Coinsurance
3299999	General Accou	unt - Certified - Non-Affilliates - Total Certified Non-Affiliates			XXX	190,096,539	4,608,222	5,015,511	494,707	0	0	0	C
						400 000 500	4 000 000	- 0444	101 -0-				ļ
3399999	General Accou	unt - Total General Account Certified			XXX	190,096,539	4,608,222	5,015,511	494,707	0	0	0	1 0
4599999	General Accou	l unt - Total General Account - Authorized, Unauthorized, Reciprocal Jurisdiction and Ce	 rtified	1	XXX	6,086,537,486	136,312,668	142,256,274	24,026,038	0	0	0	37,096,428
	00110101710000	The Total Control Toodan Tatan Eco, Gradulo 1204, Nooiprocal Canada Control and Co	Tanou		жж	0,000,001,100	100,012,000	112,200,271	21,020,000			·	01,000,120
9199999	Total U.S.				XXX	5,896,440,947	131,704,446	137,240,763	23,531,331	0	0	0	37,096,428
0000000	TatalNas II O				VVV	400 000 500	4 000 000	5 045 544	404 707				ļ.,
9299999	Total Non-U.S				XXX	190,096,539	4,608,222	5,015,511	494,707	0	0	0	-
			1	1									1
													1
			1										
										[:::::]			
				.						[
				.									
				. [
999999	Totals				XXX	6,086,537,486	136,312,668	142,256,274	24,026,038	0	0	0	37,096,428

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 Reserve Credit	Outstandi Re		13	14
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Taken Other than for Unearned Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	01/01/2011	General Reinsurance Company	СТ	OTH/I	STDI	132,927	38,214	375,584		0	0	0
66346	13-2572994 58-0828824	01/01/2011	General Reinsurance Company Munich American Reassurance Company	CT GA	OTH/I OTH/I	LTDI STDI	1,261,881 131,071	521,670 34,302	5,531,256 290,770	0	0	0	0
67598	58-0828824 04-1768571 04-1768571	01/01/2011 12/01/2013 12/01/2013	Munich American Reassurance Company Paul Revere Life Insurance Company Paul Revere Life Insurance Company	GA MA MA	OTH/I OTH/I OTH/I	LTDI STDI LTDI	1,261,881 6,942 3,615	521,670 865 520	5,512,908 24,089 84,468	0	0	0	0
82627	06-0839705 06-0839705	12/01/2013	Swiss Re Life & Health America, Inc. Swiss Re Life & Health America, Inc.	CT CT	OTH/I OTH/I	STDI LTDI	1,872	26 1,567	988	0	0	0	0
			Non-Affiliates - U.S. Non-Affiliates			XXX	2,802,190	1,118,834	16,746,745	0	0	0	0
1099999	General Accou	ınt - Authorized	Non-Affiliates - Total Authorized Non-Affiliates			XXX	2,802,190	1,118,834	16,746,745	0	0	0	0
1199999	General Accou	ınt - Authorized	Total General Account Authorized			XXX	2,802,190	1,118,834	16,746,745	0	0	0	0
4599999	General Accou	ınt - Total Gener	al Account Authorized, Unauthorized and Certified			XXX	2,802,190	1,118,834	16,746,745	0	0	0	0
9199999	Total U.S.					XXX	2,802,190	1,118,834	16,746,745	0	0	0	0
9999999	Totals				<u> </u>	XXX	2,802,190	1,118,834	16,746,745	0	0	0	0

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
61301 61301 61301 61301	47-0098400 47-0098400 47-0098400 47-0098400	03/15/1994 07/26/2010 10/01/1997 01/01/2021	AMERITAS LIFE INSURANCE CORP AMERITAS LIFE INSURANCE CORP AMERITAS LIFE INSURANCE CORP AMERITAS LIFE INSURANCE CORP	23,277 31,435 24,268 25,479	0 0 0 998,453	0 0	23,277 31,435 24,268 1.023.932	0 0		0 0	0 0	0 0	2,319 73,828 0 4,725	2,319 31,435 0 4,725
61301 61301	47-0098400 47-0098400	03/01/2006 08/30/2013	AMERITAS LIFE INSURANCE CORP (FMR UCL) AMERITAS LIFE INSURANCE CORP	581,191 42,007,082	0 191,118	0 584,467	581,191 42,782,667	0		0	0 37,096,428	0	161,880 5,686,239	161,880 42,782,667
0299999	General Accou	nt - Life and Ann	uity - Affiliates - U.S Other	42,692,732	1,189,571	584,467	44,466,770	0	XXX	0	37,096,428	0	5,928,991	42,983,026
0399999	General Accou	nt - Life and Ann	uity - Affiliates - U.S Total	42,692,732	1,189,571	584,467	44,466,770	0	XXX	0	37,096,428	0	5,928,991	42,983,026
0799999	General Accou	nt - Life and Ann	nuity - Affiliates - Total Affiliates	42,692,732	1,189,571	584,467	44,466,770	0	XXX	0	37,096,428	0	5,928,991	42,983,026
65676 65676 65676 65676 65676 65676 74900 74900	35-0472300 35-0472300 35-0472300 35-0472300 35-0472300 63-0483783 63-0483783	04/01/2088 10/01/2001 09/01/2013 07/01/1991 04/01/2001 10/27/2014 06/22/2020	LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY LINCOLN NATIONAL LIFE INSURANCE COMPANY PartnerRe Life Reinsurance Company PartnerRe Life Reinsurance Company	1,019 4,393 8,949 0 20,477 1,607,940 73,163	0 0 0 0 0 0	0 0 0 0 0 (1,632)	1,019 4,393 8,949 0 20,477 1,606,308 73,163	1,170 5,044 10,275 0 23,511 1,028,170 46,830	0001 0001 0001 0001 0001 0001	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 16,770 2,406	1,019 4,393 8,949 0 20,477 1,044,940 49,236
0899999	General Accou	nt - Life and Ann	nuity - Non-Affiliates - U.S. Non-Affiliates	1,715,941	0	(1,632)	1,714,309	1,115,000	XXX	0	0	0	19,176	1,129,014
						,	, ,	, ,				<u> </u>	,	, ,
1099999	General Accou	nt - Life and Ann	uity - Non-Affiliates - Total Non-Affiliates	1,715,941	0	(1,632)	1,714,309	1,115,000	XXX	0	0	0	19,176	1,129,014
1199999	General Accou	nt - Life and Ann	uity - Total Life and Annuity	44,408,673	1,189,571	582,835	46,181,079	1,115,000	XXX	0	37,096,428	0	5,948,167	44,112,040
2399999	General Accou	nt - Total Genera	al Account	44,408,673	1,189,571	582,835	46,181,079	1,115,000	XXX	0	37,096,428	0	5,948,167	44,112,040
3599999	Total U.S.			44,408,673	1,189,571	582,835	46,181,079	1,115,000	XXX	0	37,096,428	0	5,948,167	44,112,040
9999999	Totals			44,408,673	1,189,571	582,835	46,181,079	1,115,000	XXX	0	37,096,428	0	5,948,167	44,112,040

46

Reinsurance Ceded To Unauthorized Companies

(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
001	2	026009593	BANK OF AMERICA, N.A.	3,28
001	2	026002574	BARCLAYS BANK PLC	2,96
001	2	021000089	CITIBANK, N.A.	2,96
001	2	026009179	CREDIT SUISSE AG	2,96
001	2	021001033	DEUTSCHE BANK AG	2,96
001	2	026014601	GOLDMAN SACHS BANK, USA	2,96
001	2	021000021	JPMORGAN CHASE BANK	3,28
001	2	026014630	MORGAN STANLEY BANK, N.A.	1,92
001	2	026009920	NATIXIS	1,92
001	2	021000018	THE BANK OF NEW YORK MELLON	2,96
001	2	026009632	THE BANK OF TOKYO-MITSUBISHI UFJ, LTD.	1,28
001	2	071000152	THE NORTHERN TRUST COMPANY	1,60
001	2	026007993	UBS AG, STAMFORD, CT	2,40
001	2	121000248	WELLS FARGO BANK, N.A.	3,28
001	2	091000022	U.S. BANK NA	3,28
002	2	026009593	BANK OF AMERICA, N.A.	1,075,00
				1
				1
				1
				1
				1
				1
				1
				1
				1

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

			3	4	5	1 6	/	1 8 1	9	10	11	12	13	14	15				Collateral				23	24	25	26
	-	_	Ĭ	·			· .									16	17	18	19	20	21	22	Percent of			1 2
		1													Dollar				1				Collateral	Percent Credit	Amount of	Liability for
		i										Total			Amount of								Provided for	Allowed on Net	Credit Allowed	1 -
	•	1						Percent				Recoverable/		Net	Collateral					Funds		Total	Net	Obligation	for Net	with Certified
		1				Certified	Effective	Collateral		Paid and		Reserve		Obligation	Required			Issuing or		Deposited		Collateral	Obligation	Subject	Obligation	Reinsurers Du
NAIC		1				Reinsurer	Date of	Required		Unpaid		Credit		Subject to	for Full			Confirming		by and		Provided	Subject to	to Collateral	Subject to	to Collateral
Comp-	.	1		Name		Rating (1	Certified	for Full	Reserve	Losses		Taken	Miscellaneous	Collateral	Credit	Multiple	Letters	Bank		Withheld		(Col. 16 +	Collateral	(Col. 23 / Col. 8,	Collateral	Deficiency
any		D	Effective	of	Domiciliary	1	Reinsurer	Credit (0%	Credit	Recoverable	Other	(Col. 9 +	Balances	(Col. 12 -	(Col. 14 x	Beneficiary	of	Reference	Trust	from		17 + 19 +	(Col. 22 /	not to exceed	(Col. 14 x	(Col. 14 -
Code	1	nber	Date	Reinsurer	Jurisdiction	6)	Rating	- 100%)	Taken	(Debit)	Debits	10 + 11)	(credit)	13)	Col. 8)	Trust	Credit	Number (a)	Agreement	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
Oodc	Ivan	IIDCI	Date	romouror	durisalction	- 0,	raung	10070)	Taken	(DODIL)	DODIES	10 · 11)	(creat)	10)	001.0)	Trust	Orcait	rvaniber (a)	Agreement	Tromburors	Otrici	20 . 21)	001. 14)	10070)	OOI. 24)	001. 20)
	44 47		00/04/2042	WILL TON DEACCUDANCE COMPANY			07/04/2014					4.505					1 104						06 424	100 000	4.524	
66133	41-176			WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	4,580			4,585	54	4,531	906		1,184	. 0001				1,184	26.131	100.000	4,531	
66133 66133	41-176			WILTON REASSURANCE COMPANY	MN MN	3	07/01/2011	20.000				154				0	?	0001				2	28.571	100.000		116
00 133	41-176	00311	02/01/2007	WILTON REASSURANCE COMPANY	I IVIIN	3	07/01/2011	20.000	21	133		104	8	146	29					9			4.110	20.548	30	
089999	9 Genera	al Accou	unt - Life and	d Annuity - Non-Affiliates - U.S. Non-Affil	iates		XXX	XXX	4,608	133	5	4,746	62	4,684	936	0	1,192	XXX	0	0	0	1,192	XXX	XXX	4,568	116
109999	9 Genera	al Accou	unt - Life and	d Annuity - Non-Affiliates - Total Non-Affi	liates		XXX	XXX	4,608	133	5	4,746	62	4,684	936	0	1,192	XXX	0	0	0	1,192	XXX	XXX	4,568	116
											_															
119999	9 Genera	al Accou	unt - Life and	d Annuity - Total Life and Annuity		1	XXX	XXX	4,608	133	5	4,746	62	4,684	936	0	1,192	XXX	0	0	0	1,192	XXX	XXX	4,568	116
000000	000000	-1 4	t T-4-1 O	an and A annual			V V V	VVV	4.000	400	_	4.740		4.004	000		4.400	V V V			0	4.400	V V V	VVV	4.500	440
239999	9 Genera	al Accou	ınt - Total Gi	eneral Account			XXX	XXX	4,608	133	5	4,746	62	4,684	936	0	1,192	XXX	0	0	U	1,192	XXX	XXX	4,568	116
350000	9 Total U	18					XXX	XXX	4,608	133	5	4.746	62	4,684	936	0	1,192	XXX	0	0	0	1,192	XXX	XXX	4.568	116
000000	Totale	J.U.					XXX	XXX	4,000	100		7,770	02	7,007	300	0	1,132	XXX		-	-	1,102	XXX	XXX	4,000	110
	1																									
						1		1																		1
																					1					1
						1											1	1			1					
						1		1										1			1					
						1		1																		
			: : : : ·		I	1															I					
					l	1	I									l				I	I	I				
							I													l	1					
							1				l								l	l	l		l			
							1								1					1	1					
							l												l		1		l			1
						1		 			l										l	1				1
	1							.																		
					1	1	[[[<u>.</u>				1	l				1
								[
		- 1			1	1		1	1		l			1		l	l l		1							1
						1	1												1	1	1	1				

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

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank, N.A.	1,193
			1	

Five-Year Exhibit of Reinsurance Ceded Business (\$000 OMITTED)

		1	2	3	4	5
		2023	2022	2021	2020	2019
A.	OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident					
	and health contracts	26,828	26,596	27,255	27,470	26,005
2.	Commissions and reinsurance expense allowances	2,212	2,356	2,893	3,077	3,472
3.	Contract claims	14,754	24,784	32,441	33,564	53,153
4.	Surrender benefits and withdrawals for life contracts	1,528	(1,239)	1,855	(3,020)	(3,184)
5.	Dividends to policyholders and refunds to members	489	0	0	0	0
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	0
7.	Increase in aggregate reserves for life and accident					
	and health contracts	(4,052)	(3,301)	765	(4,295)	2,702
В.	BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident					
	and health contracts deferred and uncollected	7,057	6,692	6,837	5,944	5,278
9.	Aggregate reserves for life and accident and					
	health contracts	153,669	157,721	161,022	160,258	164,552
10.	Liability for deposit-type contracts	509	555	628	626	631
11.	Contract claims unpaid	2,625	3,780	6,536	3,881	1,968
12.	Amounts recoverable on reinsurance	2,947	2,545	3,954	5,640	14,137
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	525	471	479	428	523
16.	Unauthorized reinsurance offset	2,069	954	841	659	577
17.		117	0	0	0	0
C.	UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	37,096	0	0	0	0
19.	Letters of credit (L)	1,115	1,115	1,115	1,115	1,115
20.	Trust agreements (T)	0	0	0	0	0
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)	0	0	0	0	0
		1,192	1,300	1,300	1,300	1,300
	Trust agreements (T)	0	0	0	0	0
	Other (O)	0	0	0	0	0

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1	2	3
		As Reported (net of ceded)	Restatement Adjustments	Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1,323,356,480	5,030,298	1,328,386,778
1	Reinsurance (Line 16)	7,571,774	(7,571,774)	0
3.	Premiums and considerations (Line 15)	9,729,679	7,056,767	16,786,446
4.	Net credit for ceded reinsurance	XXX	107,126,194	107,126,194
5.	All other admitted assets (balance)	22,108,338	68,543	22,176,881
6.	Total assets excluding Separate Accounts (Line 26)	1,362,766,271	111,710,028	1,474,476,299
7.	Separate Account assets (Line 27)	461,331,927	0	461,331,927
8.	Total assets (Line 28)	1,824,098,198	111,710,028	1,935,808,226
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9	Contract records (Lines 4 and 2)	1,140,363,155	153,669,347	1,294,032,502
10.	Liability for deposit-type contracts (Line 3)	34,706,913	508,900	35,215,813
i	Claim reserves (Line 4)	9,729,661	2,625,386	12,355,047
12.	Policyholder dividends/ member refunds/ reserves (Lines 5 through 7)	764,000	2,020,000	764,000
13.	Premium & annuity considerations received in advance (Line 8)	278,022	3,362	281,384
i	Other contract liabilities (Line 9)	12,855,468	(5,814,728)	7,040,740
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,069,039	(2,069,039)	0
l	Funds held under reinsurance treaties with unauthorized reinsurers	2,000,000	[2,000,000]	
10.	(Line 24.03 minus inset amount)	0	0	0
17	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	116.771	(116,771)	
I	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03		[
10.	incot amount)	0	0	0
10	All other lightities (helense)	68,478,402	(37,096,428)	31,381,974
	Total liabilities excluding Separate Accounts (Line 26)	1,269,361,431	111,710,029	1,381,071,460
21.		461,331,927	0	461,331,927
l	Tarable 18 (1997) (1997) (1997)	1,730,693,358	111,710,029	1,842,403,387
	Conital 9 auralus (Line 20)	93,404,840	X X X	93,404,840
	Total liabilities, capital & surplus (Line 39)	1,824,098,198	111,710,029	1,935,808,227
===		1,021,000,100	,,	.,000,000,==:
25.	NET CREDIT FOR CEDED REINSURANCE Contract reserves	153,669,347		
1	Claim reserves	2,625,386		
20.	Policyholder dividends/reserves	2,025,500		
21.	D : 0 ': '	3,362		
28.	Premium & annuity considerations received in advance Liability for deposit-type contracts	500.000		
29.				
30.		,		
31.				
32.	Other ceded reinsurance recoverables	(5,098,842)		
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations	7,056,767		
35.	Reinsurance in unauthorized companies	2,069,039		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	116,771		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	37,096,428		
40.	Total ceded reinsurance payable/offsets	46,339,005		
	Total net credit for ceded reinsurance	107,126,194		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

	Allocated by States and Territories									
		1	Life C	n de a ala	Direct Busine			7		
			2	ontracts 3	Assident and Health	5	6	7		
			2	3	Accident and Health Insurance Premiums,		Total			
1		Active	1		Including Policy,		Columns			
		Status	Life Insuranc	Annuity	Membership	Other	2 Through 5	Deposit-Type		
	States, Etc.	(a)	Premiums	Consideration		Considerations	(b)	Contracts		
1.	Alabama AL	N	8,908	33,124	47,312	0	89,344	0		
2.	Alaska AK	N	0	6,839	8,120	0	14,959	24,633		
3.	Arizona AZ		33,456	19,168	136,526	0	189,150	0		
4.	Arkansas AR		9,284	43,780	9,891	0	62,955	0		
5.	California CA		145,197	534,530	667,765	0	1,347,492	8,190		
6.	Colorado		130,406	92,205	88,120	0	310,731	0		
7.	Connecticut CT Delaware DE		2,903,721	1,098,949	536,439	0	4,539,109	83,897		
8.	Delaware DE District of Columbia DC		26,434 10,663	12,252 20,292	15,294 3,732		53,980 34,687	0		
	Florida FL		2,603,897	602,142	845,887		4,051,926	51,893		
11.	Georgia GA		969,055	39,741	210,042	· · · · · · · · · · · · · · · · · · ·	1,218,838	19,905		
	Hawaii HI		21,867	0	4,780	i	26,647	0		
13.	Idaho	.	22,640	i	19,596	i	42,236	J		
14.	Illinois IL	. N	38,096	189,951	314,345	0	542,392	0		
15.	Indiana IN	. N	35,941	21,505	127,433	0	184,879	0		
16.	lowa IA	N	2,987	0	13,094	0	16,081	0		
17.	Kansas KS		679	54,780	37,680	0	93,139	0		
18.	Kentucky KY		16,958	25,476	26,552	0	68,986	0		
19.	Louisiana		5,206	38,657	28,675	0	72,538	0		
20.	Maine ME		31,888	11,072	51,124	0	94,084	0		
	Maryland MD		85,332	72,828	119,698	0	277,858	2,570		
	Massachusetts MA Michigan MI		80,780 799,964	439,264 60,881	521,614 77,412	0	1,041,658 938,257	0		
23.	Michigan MI Minnesota MN	.	1,130,631	0,00,001	59,420		1,190,051	0		
25.	Mississippi MS		2,133	0	15,470		17,603	· · · · · · o		
26.	Missouri MO		31,663	81,547	155,834	i	269,044	· · · · · · · º		
	Montana MT		5,688	11,481	15,381	0	32,550	0		
28.	Nebraska NE		26,025	316,936	7,602	0	350,563			
29.	Nevada	N	462,170	113,916	80,914	0	657,000	0		
30.	New Hampshire NH	N	14,193	34,895	117,285	0	166,373	0		
31.	New Jersey NJ		1,711,487	2,201,274	1,023,168	0	4,935,929	504,223		
	New Mexico NM		2,556	9,557	16,003	0	28,116] 0		
33.	New York NY		63,724,253	54,508,580	39,592,021	0	157,824,854	33,843,714		
34.	North Carolina NC		287,391	161,318	389,998	0	838,707	1 0		
35.	North Dakota ND		0	0	3,088	0	3,088	1		
36.	Ohio OH		143,788	329,355	182,299	0	655,442			
38.	Oklahoma OK Oregon OR		24,632	19,759 88,634	21,940 45,637		41,699 158,903			
39.	Pennsylvania PA		326,549	668,434	441,231		1,436,214	161,030		
	Rhode Island RI	. '\\	119,746	2,788	24,979		147,513	1		
41.	South Carolina SC		266,054	27,472	246,215	i	539,741	· · · · · · º		
	South Dakota SD		2,293	0	4,722	0	7,015	J		
43.	Tennessee TN		65,052	98,699	78,489	0	242,240	0		
44.	Texas TX	. N	1,545,639	340,127	448,756	0	2,334,522	0		
45.	Utah UT		247,171	71,705	54,686	0	373,562	0		
46.	Vermont VT		12,801	99,352	169,361	0	281,514	0		
	Virginia		144,331	159,784	224,971	0	529,086	210		
	Washington WA		44,605	72,197	129,114	0	245,916	0		
	West Virginia WV		4,203	0	21,863	0	26,066	1 0		
	Wisconsin WI Wyoming WY		11,188	2,494	208,169	0	221,851 47,801	1		
	Wyoming WY American Samoa AS		45,950		1,851		47,801	1		
53.			1	0				1		
	Puerto Rico PR		87,112	· · · · · · · · · · · · · · ·	5,517		92,629	1		
	US Virgin Islands VI		5,100	ļ	0		5,100			
56.			97	0			97	· · · · · · o		
57.	Canada	N N	0	0	0	0	0] 0		
	Aggregate Other Alien OT		178,537	0	10,485	0	189,022	0		
59.	Subtotal	XXX	78,656,397	62,837,740	47,707,600	0	189,201,737	34,700,265		
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0		
91.	Dividends or refunds applied to purchase paid-up	.,,,,,	040 10-	_	_	_	0.40 :0-			
000	additions and annuities	XXX	649,486	0	0	0	649,486	0		
92.	Dividends or refunds applied to shorten endowment or	VVV	_	_	_	_	_	_		
02	premium paying period Premium or annuity considerations waived under	XXX	0	0	0	0				
93.	disability or other contract provisions	XXX	85,776	0	99,127	0	184,903	_		
94	Aggregate other amounts not allocable by State	XXX	05,770	0	39,127		10-1,903			
95.	Totals (Direct Business)	XXX	79,391,659	62,837,740	47,806,727	0	190,036,126	34,700,265		
	Plus Reinsurance Assumed	XXX	3,853,933	13,828,056	1,382,127	Ö	19,064,116	0		
	Totals (All Business)	XXX	83,245,592	76,665,796	49,188,854	0	209,100,242	34,700,265		
98.	Less Reinsurance Ceded	XXX	23,661,003	0		0	26,464,371	0		
99.	Totals (All Business) less Reinsurance Ceded	XXX	59,584,589	76,665,796	(c 46,385,486	0	182,635,871	34,700,265		
	DETAILS OF WRITE-INS									
5800	ZZZ Other Alien	XXX	178,537	0	10,485	0	189,022	0		
5800		XXX	0	0	0	0]] 0		
5800		XXX	0	0	0	0	0	0		
5899	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	Ó	0		
5899	Total (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	178,537	0	10,485	0	189,022	0		
9401.	<u> </u>	XXX	0	0	0	0	0	0		
9402.		XXX	0	0	0	0	0	0		
9403.		XXX	0	0	0	0	0	0		
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0		
9499.	Total (Lines 9401 through 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0		
(a)	Active Status Counts									

Explanation of basis of allocation by states, etc., of premiums and annuity consider

Premiums on individual life or accident and health and individual annuity contracts are allocated according to residence of policyowner. Premiums received under group annuity contracts covering less than 500 lives are allocated to the state in which the largest number are employed. Premiums received under group annuity contracts covering a larger number of employees are allocated to states by a method based on where the certificate holder resides. Premiums received under

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

group accident and health contracts are allocated based on the state of residence of each group member.

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

INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

				Direct Bus	siness Only		
		1 Life (Group and	2 Annuities (Group and	3 Disability Income (Group and	4 Long-Term Care (Group and	5 Deposit-Type	6
	States, Etc.	Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	8,908	33,124	10,040	0	0	52,072
2.		0	6,839	4,797	0	24,633	36,269
3.	Arizona AZ	33,456	19,168	57,774	0	0	110,398
4.	Arkansas AR California CA	9,284	43,780	0	0	0.400	53,064
5. 6.	Colorada	145,197 130,406	534,530 92,205	334,933 20,915	0	8,190	1,022,850 243,526
7.		2,903,721	1,098,949	173,311	0	83,897	4,259,878
8.	Delaware DE	26,434	12,252	0	0	0	38,686
9.		10,663	20,292	2,654	0	0	33,609
10.	Florida FL	2,603,897	602,142	184,355	0	51,893	3,442,287
11.	Georgia GA	969,055	39,741	54,276	0	19,905	1,082,977
12.		21,867	0	3,240	0	0	25,107
13.	Idaho ID ID	22,640	0	3,995	0	0	26,635
14.	Illinois IL	38,096	189,951	95,929	0	0	323,976
15. 16	Indiana IN	35,941	21,505	17,705	0	0	75,151
16. 17.	lowa IA Kansas KS	2,987	54,780	5,214 17,096	0	0	8,201 72,555
18.	Kontuolay	16,958	25,476	7,132	0		49,566
19.	Louisiana	5,206	38,657	2,334	0		46,197
20.	Maine ME	31,888	11,072	7,695	0	0	50,655
21.	Maryland MD	85,332	72,828	59,622	0	2,570	220,352
22.	Massachusetts MA	80,780	439,264	64,973	0	0	585,017
23.	Michigan MI	799,964	60,881	16,906	0	0	877,751
24.	Minnesota MN	1,130,631	0	24,323	0	0	1,154,954
25.	Mississippi MS	2,133	0	4,282	0	0	6,415
26.	Missouri MO	31,663	81,547	18,967	0	0	132,177
27.	Montana MT	5,688	11,481	12,345	0	0	29,514
28.		26,025	316,936	0	0	0	342,961
	Nevada NV	462,170	113,916	32,499	0	0	608,585
	New Hampshire NH New Jersey NJ	14,193 1,711,487	34,895 2,201,274	19,657 373,724	0	504,223	68,745 4,790,708
32.		2,556	9,557	9,872	0	0	21,985
	New York NY	63,724,253	54,508,580	6,628,070	0	33,843,714	158,704,617
	North Carolina NC	287,391	161,318	65,340	0	0	514,049
35.	North Dakota ND	0	0	0	0	0	0
36.	Ohio OH	143,788	329,355	39,490	0	0	512,633
37.	Oklahoma OK	0	19,759	1,137		0	20,896
38.	•	24,632	88,634	17,756	0	0	131,022
	Pennsylvania PA	326,549	668,434	99,780	0	161,030	1,255,793
40.	0 " 0 "	119,746	2,788	8,138	0		130,672
	South Carolina SC South Dakota SD	266,054 2,293	27,472	20,350 4,722	0	0	313,876 7,015
	Tananana	65,052	98,699	23,665	0	0	187,416
	Texas TX	1,545,639	340,127	130,271	0	0	2,016,037
	Utah UT	247,171	71,705	8,228	0	0	327,104
46.	Vermont VT	12,801	99,352	20,181	0	0	132,334
47.	Virginia VA	144,331	159,784	30,127	0	210	334,452
48.	Washington WA	44,605	72,197	17,120	0	0	133,922
49.	*	4,203	0	6,881	0	0	11,084
	Wisconsin WI	11,188	2,494	12,682	0	0	26,364
	Wyoming WY	45,950	0	214		0	46,164
52. 53.	American Samoa AS Guam GU	0	0 0	0	0	0	0
53. 54.	Duarte Dies DD		0	5.432	0	0	02 544
54. 55.		87,112 5,100		5,432	0	· · · · · · · · · · · · · · · · · · ·	92,544 5,100
56.		97	0	n	0	0	97
	Canada CAN	0	0	0	0	0	0
	Aggregate Other Alien OT	178,537	0	6,458	0	0	184,995
58.	Aggregate outer allow						,000

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

PART 1 - ORGANIZATIONAL CHART

Company Directly & Indirectly Owned Subsidiaries	State of Domicile	Ownership	NAIC Code	FEI Number
·				45 0040465
Ameritas Mutual Holding Company (AMHC)	NE			47-0810165
Ameritas Holding Company (AHC)	NE	100% by AMHC		47-0806844
Ameritas Investment Partners, Inc.	NE	100% by AHC		47-0676622
BenefitEd, LLC	NE	50% by AHC		81-3548398
Ameritas Life Insurance Corp. (ALIC)	NE	100% by AHC	61301	47-0098400
Ameritas Investment Company, LLC	NE	100% by ALIC		47-0663374
Variable Contract Agency, LLC	NE	100% by ALIC		84-3853085
Ameritas Advisory Services, LLC	NE	100% by ALIC		84-4383499
Ameritas Life Insurance Corp. of New York	NY	100% by ALIC	60033	13-3758127
Ameritas Charitable Foundation	NE	Controlling interest by ALIC		36-3428705

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
						Name of					Type of Control			'	
		İ				Securities					(Ownership,	If Control		'	
		NAIC				Exchange if					Board,	is		Is an SCA	
		Com-				Publicly	Names of		Relationship to		Management,	Ownership		Filing	
Group		pany	ID	Federal		Traded (U.S. or	Parent, Subsidiaries	Domiciliary	Reporting	Directly Controlled by	Attorney-in-Fact,	Provide	Ultimate Controlling	Required?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	Location	Entity	(Name of Entity / Person)	Influence, Other)	Percentage	Entity(ies)/Person(s)	(Yes/No)	*
0943	Ameritas Mutual Holding Company	10	47-0810165	1	1		Ameritas Mutual Holding Company (AMHC)	NE	UIP	l	Board	.		NO	1
0943	Ameritas Mutual Holding Company		47-0806844		1		Ameritas Holding Company (AHC)	NE	UIP	AMHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	1
0943	Ameritas Mutual Holding Company	0	47-0676622	1	1		Ameritas Investment Partners, Inc.	NE	NIA	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	1
0943	Ameritas Mutual Holding Company	. 0	81-3548398	1	1		BenefitEd, LLC	NE	NIA	AHC	Ownership	50.000	Ameritas Mutual Holding Company	NO	1
0943	Ameritas Mutual Holding Company	61301	47-0098400		1		Ameritas Life Insurance Corp. (ALIC)	NE	UDP	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
0943	Ameritas Mutual Holding Company	0	47-0663374		1		Ameritas Investment Company, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
0943	Ameritas Mutual Holding Company		84-3853085	1	1		Variable Contract Agency, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
0943	Ameritas Mutual Holding Company	0	84-4383499		1		Ameritas Advisory Services, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	1
0943	Ameritas Mutual Holding Company	60033	13-3758127				Ameritas Life Insurance Corp. of New York (ALNY)	NY	RE	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	
0943	Ameritas Mutual Holding Company	0	36-3428705				Ameritas Charitable Foundation	NE	NIA	ALIC	Management		Ameritas Mutual Holding Company	NO	
	Ameritas Mutual Holding Company Ameritas Mutual Holding Company		36-3428705				Ameritas Charitable Foundation	NE	NIA	ALIC	Management		Ameritas Mutual Holding Company	INC	0

	Asterik	Explanation
- 1		
- 1		
ł		
- 1		
- 1		
೮		
-		
- 1		
- 1		
ł		
- 1		
- 1		
ı		
- 1		
ı		
- 1		
- 1		
ł		
- 1		
- 1		
1		
- 1		
- 1		
ı		
ı		
- 1		
- 1		
- 1		
- 1		
- 1		
	I	

SCHEDULE Y

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

1 1	2	3	4	5	6	7	8	9	10 11	12	13
'					Purchases,						1
					Sales or	Income/			Any Other		1
		No of			Exchanges of	(Disbursements)			Material		Reinsurance
		Names of			Loans,	Incurred in	Managana	l/	Activity Not		Recoverable/
		Insurers			Securities, Real Estate,	Connection with Guarantees or	Management Agreements	Income/	in the Ordinary		(Payable) on
NAIC		and Parent,			Mortgage Loans	Undertakings for	and	(Disbursements) Incurred Under	Course of the		Losses and/or Reserve Credit
Company	ID	Subsidiaries	Shareholder	Capital	or Other	the Benefit of	Service	Reinsurance	Insurer's		Taken/
Code	Number	or Affiliates	Dividends	Contributions	Investments	any Affiliate(s)	Contracts	Agreements	* Business	Totals	(Liability)
0000	Trainboi	or Anniaco	Dividende	CONTRIBUTION	mivodinonto	arry / trimato(5)	Contracto	7 igreements	Business	Totalo	(Liability)
i	47-0806844	Ameritas Holding Company (AHC)	6,000,000				17,124,292		2,000,000	25,124,292	1
	47-0676622	Ameritas Investment Partners, Inc.	(6,000,000)				10,630,183		2,000,000	4,630,183	,
61301	47-0070022	Ameritas Life Insurance Corp. (ALIC)	(0,000,000)				12,659,968	2,117,972	(69,747,828	(54,969,888)	39,888,391
0	47-0663374	Ameritas Investment Company, LLC	· · · · · · · · · · · · · · · · · · ·		j	· · · · · · · · · · · · · · · · · · ·	(6,578,373)	2,117,57,2	(00,747,020	(6,578,373)	1
0	84-3853085	Variable Contract Agency, LLC	0	0		0	36,000	0		36,000	· · · · · · · · · · · · · · · · · · ·
0	84-4383499	Ameritas Advisory Services, LLC	0	0	0	0	(9,732,895)	0	3,000,000		· · · · · · · · · · · · · · · · · · ·
	13-3758127	Ameritas Life Insurance Corp. of New York (ALNY)	0	0	0	0	(24,139,175)	(2,117,972)	1		(39,888,391)
0	87-0482115	Select Benefits Group, LLC	0	0	0	0	0	0	64,747,828	64,747,828	,
	I								1		
	[:::::::::::::::::::::::::::::::::::::										
2	1								1	1	
											1
											1
	1										
	I										
										1	
	1										
	[
											
[
[
	1										
9999999	Control Totals		0	0	0	0	0		XXX	0	

54

SCHEDULE Y

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

1	2	3	4	5	6	7	8	
Insurers in Holding Company	Owners with Greater than 10% Ownership	Ownership Percentage Column 2 of Column 1	Granted Disclaimer of Control\Affiliation of Column 2 Over Column 1 (Yes/No)	Ultimate Controlling Party	U.S. Insurance Groups or Entities Controlled by Column 5	Ownership Percentage (Column 5 of Column 6)	Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)	
Ameritas Life Insurance Corp. (ALIC) Ameritas Life Insurance Corp. of New York (ALNY)	Ameritas Holding Company (AHC) Ameritas Life Insurance Corp. (ALIC)	100.000 100.000	NO NO	Ameritas Mutual Holding Company (AMHC) Ameritas Mutual Holding Company (AMHC)	Ameritas Mutual Holding Company Ameritas Mutual Holding Company	100.000 100.000	NO NO	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

MARCH FILING

Responses

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.

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 - Part 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 Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
supp supp	SUPPLEMENTAL FILINGS 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 plement. However, in the event that your company does not transact the type of business for which the special report must be filed, your responsiblement. However, in the event that your company does not transact the code will be printed below. If the supplement is required of your company that ever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	e of NO to the specific by but is not being filed
	MARCH FILING	Responses
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO .
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO .
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	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
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 Certifications regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

		SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATOR	
28.	Will the \	Norkers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO .
29.	Will Sup	plemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the I	Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.		pproval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner electronically with the NAIC by March 1?	NO
32.		pproval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA electronically with the NAIC by March 1?	NO
33.		pproval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed cally with the NAIC by March 1?	NO
34.	Will the	/M-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the I	Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the I	Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC n.1?	NO
		APRIL FILING	
37.		confidential Regulatory Assets Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state ile by April 1?	YES
38.	Will the I	ong-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO .
39.		Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? olicable to fraternal benefit societies)	NO 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, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO NO
42.	Will the	confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the	Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the \	/ariable 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 Man	agement's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	NO
Expl	anation:		
Explan	ation 10:	The data for this supplement is not required to be filed.	
		· · · · · · · · · · · · · · · · · · ·	
Explan	ation 11:	The data for this supplement is not required to be filed.	
Explan	ation 12:	The data for this supplement is not required to be filed.	
Explan	ation 16:	The data for this supplement is not required to be filed	
_,,,,,,,,			
Evolon	ation 17:	The data for this supplement is not required to be filed	
Lxpiaii	auon 17.	The data for this supplement is not required to be filed.	
Explan	ation 18:	The data for this supplement is not required to be filed.	
Explan	ation 19:	The data for this supplement is not required to be filed.	
Explan	ation 20:	The data for this supplement is not required to be filed.	
Eval	ation 04.	The data for this supplement is not required to be filed.	
-ynigi)	auvii Z I.	THE GARA FOLUME SUPPLICITIENT IS HOLI FOURILED TO BE HIEU.	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Explanation 25:	The data for this supplement is not required to be filed.	
Explanation 26:	The data for this supplement is not required to be filed.	
Explanation 27:	The data for this supplement is not required to be filed.	
Explanation 28:	The data for this supplement is not required to be filed.	
Explanation 30:	The data for this supplement is not required to be filed.	
Explanation 31:	The data for this supplement is not required to be filed.	
Explanation 32:	The data for this supplement is not required to be filed.	
Explanation 33:	The data for this supplement is not required to be filed.	
Explanation 36:	The data for this supplement is not required to be filed.	
Explanation 38:	The data for this supplement is not required to be filed.	
Explanation 39:	The data for this supplement is not required to be filed.	
Explanation 41:	The data for this supplement is not required to be filed.	
Explanation 42:	The data for this supplement is not required to be filed.	
Explanation 48:	The data for this supplement is not required to be filed.	
Bar Code:		
	60033202342000000	6003320233600000
		60033202344300000
	60033202344400000	60033202344500000
	60033202344600000	60033202344700000
	60033202344800000	60033202345200000
	600220224520000	60022202245400000
	60033202349500000	60033202336500000
118811881111	60033202322400000	60033202322500000

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES















OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	Current Year	Prior Year
2504. Loss contingency allowance	0	3,008,908
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	0	3,008,908

OVERFLOW PAGE FOR WRITE-INS

Page 4 - Continuation SUMMARY OF OPERATIONS

	1	2
REMAINING WRITE-INS AGGREGATED AT LINE 27 FOR DEDUCTIONS	Current Year	Prior Year
2704. Change in loss contingency allowance	(3,008,908)	(570,045)
2797. Totals (Lines 2704 through 2796) (Page 4, Line 2798)	(3,008,908)	(570,045)

OVERFLOW PAGE FOR WRITE-INS

Page 6 - Continuation

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		2	3	4	5	0	/	8	9
REMAINING WRITE-INS AGGREGATED AT LINE 08.3 FOR MISCELLANEOUS INCOME	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
08.304 Miscellaneous reinsurance income	0	0	(0	0	0	0	0	(
08.397 Totals (Lines 08.304 through 08.396) (Page 6, Line 08.398)	0	0	(0	0	0	0	0	(
	1	2 Individual	3 Group	4 Individual	5 Group	6 Accident and	7	8 Other Lines	9 YRT Mortality
REMAINING WRITE-INS AGGREGATED AT LINE 27 FOR MISCELLANEOUS INCOME	Total	Life	Life	Annuities	Annuities	Health	Fraternal	of Business	Risk Only
2704. Separate account transfers ceded	0	0	(0	0	0	0	0	(
2705. Change in loss contingency reserve	(3,008,908)	(3,008,908)		0	0	0	0	0	
2797. Totals (Lines 2704 through 2796) (Page 6. Line 2798)	(3.008.908)	(3.008.908)	(0	0	0	0	0	(

SUMMARY INVESTMENT SCHEDULE

1. Long-Treen Burder (Debative D, Port 1)		Gross Inve		Admitted Assets as Reported in			
Processing			Ĭ	3	4		6
1. Long-Treen Burder (Debative D, Port 1)							
							Percentage
1. Long-Time Boxes (Birbandelo D. Part 1) 1. Dir U.S. Governmenth 9.478-77 9.77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-77 9.77 9.778-778-77 9.778-778-778-778-778-778-778-778-778-778						· ` ′	of Column 5
101 U.S. Governments	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.00 1.00						-	
1.03 U.S. stores, werithries and prosessions, the guaranteed		1					0.72
1.64 LLS petical subdivision of attent, fertices, and possessions, guaranteed 0 0.00 0 0 0 0 0 0 0		1					0.19
100 100							· · · · · · ·
1.05 Inclusion and orn sectionnesis							
1.07 Hybric securities		1					
1.98 Parex, subsidiares and affiliates 0 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1		1		1	
1.10 SI/O Identified funds 1.10 Uniffied contributes of deposit 1.11 Uniffied contributes of deposit 1.11 Uniffied contributes of deposit 1.11 Uniffied contributes of deposit 1.12 Carl Indeposit contributes of deposit 1.12 Carl Indeposit contributes of deposit 1.12 Carl Indeposit contributes of deposit 1.12 Carl Indeposit carl Indeposit contributes of the Carl Indeposit carl In							
1.10 Unaffiliated bank loans		0					
1.11 Unaffiliated cartificates of deposit 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0					
1.12 Total long-term bonds							
2. Preferred stocks (Schedule D, Pert 2, Section 1):				•	•	•	
2.01 Industrial and miscellaneous (Indiffilated)		1,027,400,470	11.02	1,027,400,470		1,027,400,470	77.04
2.02 Parent, subsidiaries and affiliates		0	0.00	0	0	0	0.00
2.03 Total preferred stocks							0.00
3 Common stocks (Schedule D, Part 2, Section 2); 3.01 Industrial and miscellaneous Publicly traded (Uneffiliated) 0 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0				-	-	•	0.00
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		,	0.00				0.00
3.02 Industrial and miscollaneous Other (Unaffiliated) 1,710,100 0.33 1,710,100 0 0,710,100 0.1 3.03 Parent, subsidiaries and affiliates Publicly traded 0 0 0.00 0 0 0 0 0 0 0.00 3.04 Parent, subsidiaries and affiliates Other 0 0.00 0 0 0 0 0 0 0.00 3.05 Mutual funds 0 0.00 0 0 0 0 0 0 0 0.00 3.06 Unit livrestment trusts 0 0 0.00 0 0 0 0 0 0 0.00 3.07 Closed-end funds 0 0.00 0 0 0 0 0 0 0 0.00 3.08 Exchange traded funds 0 0.00 0 0 0 0 0 0 0.00 3.08 Exchange traded funds 0 0.00 0 0 0 0 0 0 0.00 3.09 Total common stocks 1,710,100 0.13 1,710,100 0 1,710,1		0	0.00	0	0	0	0.00
3.03 Parent, subsidiaries and affiliates Publicly traded 0 0.000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						1.710.100	0.13
3.04 Parent, subsidiaries and affiliates Other 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1					0.00
3.05 Mutual funds				0		0	0.00
3.06 Unit investment trusts				0		0	0.00
3.07 Closed-end funds 3.08 Exchange traded funds 3.08 Exchange traded funds 3.09 Total common stocks 1,710,100 3.09 Total common stocks 1,710,100 3.09 Total common stocks 1,710,100 3.09 Total common stocks 1,710,100 3.09 Total common stocks 3.00 0,00 0,00 0,00 0,00 0,00 0,00 0,00				0	0	0	0.00
3.08 Exchange traded funds		0		0	0	0	0.00
3.09 Total common stocks				0	0	0	0.00
4. Mortgage loans (Schedule B): 0 0.00 0 0 0 0.00 4.02 Residential mortgages 0 0.00 0 0 0 0.00 4.03 Commercial mortgages 219,950,272 16,62 219,950,272 0 219,950,272 16,62 4.04 Mezzanine real estate loans 0 0.00 0	2.00. Tatal common stocks	1,710,100		1,710,100	0	1,710,100	0.13
4.01 Farm mortgages 0 0.00 0 0 0 0 4.02 Residential mortgages 0 0.00 0 0 0 0 0 4.03 Commercial mortgages 219,950,272 16.62 219,950,272 0 219,950,272 16.64 4.04 Mezzanine real estate loans 0 0.00 0 0 0 0 0 4.05 Total valuation allowance 0 0.00 0 0		, ,		, ,		, ,	
4.02 Residential mortgages 0 0 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4.04 5	0	0.00	0	0	0	0.00
4.03 Commercial mortgages 219,950,272 16.62 219,950,272 0 219,950,272 16.62 4.04 Mezzanine real estate loans 0 0.00 0	4.00 Didd-1d	1		0	0	0	0.00
4.04 Mezzanine real estate loans 0 0.00 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0	4.00 0			219,950,272	0	219,950,272	16.62
4.05 Total valuation allowance 0 0.00 0 0 0 0 0 0 0	4.04 M	1			0	0	0.00
4.06 Total mortgage loans 219,950,272 16.62 219,950,272 0 219,950,272 16.62 5. Real estate (Schedule A): 5.01 Properties occupied by company 0 0.00 0 <td>4.05 T-1-1111</td> <td>0</td> <td>0.00</td> <td>0</td> <td>0</td> <td>0</td> <td>0.00</td>	4.05 T-1-1111	0	0.00	0	0	0	0.00
5.01 Properties occupied by company 0 0.00 0 0 0.00 5.02 Properties held for production of income 0 0.00 0 0 0 0.00 5.03 Properties held for sale 0 0.00 4,680,790 0 3 4,680,790 0 3 4,680,790 0 3 4,680,790 0 0 0 0 0 0 0 0 <td>400 7.1.</td> <td>219,950,272</td> <td>16.62</td> <td>219,950,272</td> <td>0</td> <td>219,950,272</td> <td>16.62</td>	400 7.1.	219,950,272	16.62	219,950,272	0	219,950,272	16.62
5.02 Properties held for production of income 0 0.00 0	5. Real estate (Schedule A):						
5.02 Properties held for production of income 0 0.00 0	5.01 Properties occupied by company	0	0.00	0	0	0	0.00
5.03 Properties held for sale 0 0.00 0	5.02 Properties held for production of income	0	0.00	0	0	0	0.00
6. Cash, cash equivalents and short-term investments: 6.01 Cash (Schedule E, Part 1) 6.02 Cash equivalents (Schedule E, Part 2) 6.03 Short-term investments (Schedule DA) 6.04 Total cash, cash equivalents and short-term investments 10,936,384 7. Contract loans 40,996,251 8. Derivatives (Schedule DB) 11,506,177 11,118,869 10. Receivables for securities 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 10,000 11,118,869 10,000 11,118,869 10,000 10,000 10,000 10,000 11,118,869 10,000 1	5.02 December held for sele		0.00	0	0	0	0.00
6.01 Cash (Schedule E, Part 1) 6.02 Cash equivalents (Schedule E, Part 2) 4.680,790 0.35 4.680,790 0.36 6.03 Short-term investments (Schedule DA) 6.04 Total cash, cash equivalents and short-term investments 10,936,384 0.83 10,936,384 0.81 10,936,384 0.83 10,936,384 0.83 10,936,384 0.83 10,936,384 0.83 10,936,384 0.83 10,936,384 0.88 10,936,384 0.88 10,936,384 0.88 10,936,384 0.88 10,936,384 0.88 11,106,177 0.87 11,506,177 0.87 11,118,869 0.88 11,118,869 0.89 11,118,869 0.80	5.04 Total real estate	0	0.00	0	0	0	0.00
6.02 Cash equivalents (Schedule E, Part 2)	6. Cash, cash equivalents and short-term investments:						
6.03 Short-term investments (Schedule DA) 0 0.00 0 0 0.00 6.04 Total cash, cash equivalents and short-term investments 10,936,384 0.83 10,936,384 0 10,936,384 0.8 7. Contract loans 40,996,251 3.10 40,679,202 0 40,679,202 3.0 8. Derivatives (Schedule DB) 11,506,177 0.87 11,506,177 0 11,506,177 0.8 9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0.8 10. Receivables for securities 0 0.00 0 0 0 0 0 11. Securities Lending (Schedule DL, Part 1) 0 0.00 0 0 0 0 0 0 0 12. Other invested assets (Page 2, Line 11) 0 0.00 0	6.01 Cash (Schedule E, Part 1)	6,255,594	0.47	6,255,594	0	6,255,594	0.47
6.03 Short-term investments (Schedule DA) 0 0.00 0 0 0.00 6.04 Total cash, cash equivalents and short-term investments 10,936,384 0.83 10,936,384 0 10,936,384 0.8 7. Contract loans 40,996,251 3.10 40,679,202 0 40,679,202 3.0 8. Derivatives (Schedule DB) 11,506,177 0.87 11,506,177 0 11,506,177 0.8 9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0.8 10. Receivables for securities 0 0.00 0 0 0 0 0 11. Securities Lending (Schedule DL, Part 1) 0 0.00 0 0 0 0 0 0 0 12. Other invested assets (Page 2, Line 11) 0 0.00 0		4,680,790	0.35	4,680,790	0	4,680,790	0.35
7. Contract loans 40,996,251 3.10 40,679,202 0 40,679,202 3.0 8. Derivatives (Schedule DB) 11,506,177 0.87 11,506,177 0 11,506,177 0.8 9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0	0.00 01 11 11 11 11 11 11 11 11 11 11	0	0.00	0	0	0	0.00
8. Derivatives (Schedule DB) 11,506,177 0.87 11,506,177 0 11,506,177 0.8 9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0.8 10. Receivables for securities 0 0.00 0 0 0 0 0 0 11. Securities Lending (Schedule DL, Part 1) 0 0.00 0 0 0 0 0 0 0 0 12. Other invested assets (Page 2, Line 11) 0 0.00 0 0 0 0 0 0 0 0	6.04 Total cash, cash equivalents and short-term investments	10,936,384	0.83	10,936,384	0	10,936,384	0.83
9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0.88 10. Receivables for securities 0 0.00 0	7. Contract loans	40,996,251	3.10	40,679,202	0	40,679,202	3.07
9. Other invested assets (Schedule BA) 11,118,869 0.84 11,118,869 0 11,118,869 0.88 10. Receivables for securities 0 0.00 0	8. Derivatives (Schedule DB)	11,506,177	0.87	11,506,177	0	11,506,177	0.87
10. Receivables for securities 0 0.00 0 0 0.00 11. Securities Lending (Schedule DL, Part 1) 0 0.00 0 XXX XXX 12. Other invested assets (Page 2, Line 11) 0 0.00 0 0 0 0.00		11,118,869	0.84	11,118,869	0	11,118,869	0.84
12. Other invested assets (Page 2, Line 11) 0 0.00 0 0 0 0.00	40 5 11 6 11	0	0.00	0	0	0	0.00
12. Other invested assets (Page 2, Line 11) 0 0.00 0 0 0 0.00	11. Securities Lending (Schedule DL, Part 1)	0	0.00	0	xxx	XXX	xxx
			0.00	0	0	0	0.00
13. Tutal IIIVesteru assets 1,323,073,029 100.00 1,323,350,480 0 1,323,356,480 100.00	13. Total invested assets	1,323,673,529	100.00	1,323,356,480	0	1,323,356,480	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	_
	2.2 Additional investment made after acquisition (Part 2, Column 9)0	0
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	_
	3.2 Totals, Part 3, Column 11	0
4.		0
5.	Deduct amounts received on disposals, Part 3, Column 15 Total foreign exchange change in book/adjusted carrying value:	0
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	_
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	_
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	_
	8.2 Totals, Part 3, Column 90	0
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	0
10.	Deduct total nonadmitted amounts	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		236,676,610
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)	4,690,776	
	2.2 Additional investment made after acquisitions (Part 2, Column 8)	250,544	4,941,320
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		1,066
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	<u> </u>	21,593,634
8.	Deduct amortization of premium and mortgage interest points and commitment fees	<u> </u>	75,090
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
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	<u> </u>	219,950,272
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		219,950,272
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	<u>-</u>	219,950,272

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		11,182,573
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0_	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0_	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount	<u> </u>	127
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		31,915
8.	Deduct amortization of premium and depreciation		31,916
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		11,118,869
12.	Deduct total nonadmitted amounts		0
13.			11,118,869

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	996,012,328
2.		79,783,189
3.		047 405
4.	Unrealized valuation increase/(decrease):	
	4.1 Part 1, Column 120	
	4.2 Part 2, Section 1, Column 15	
	4.3 Part 2, Section 2, Column 13	
	4.4 Part 4,Column 11 0	0
5.		84,784
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	46,120,314
7.	Deduct amortization of premium	4 0 = 4 = 4 =
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1 Part 1, Column 150	
	8.2 Part 2, Section 1, Column 190	
	8.3 Part 2, Section 2, Column 16	
	8.4 Part 4, Column 150	0
9.	Deduct current year's other-than-temporary impairment recognized:	
	9.1 Part 1, Column 14	
	9.2 Part 2, Section 1, Column 17	
	9.3 Part 2, Section 2, Column 14	
	9.4 Part 4, Column 13 92,543	167,205
10.		77,326
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)	
12.		0
13.		1,029,165,576

SCHEDULE D - SUMMARY BY COUNTRY

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

			1	2	3	4
			Book/Adjusted	Fair	Actual	Par Value
Description			Carrying Value	Value	Cost	of Bonds
BONDS	1.	United States	9,476,795	8,901,233	9,414,704	9,530,104
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	2,509,558	2,562,195	2,500,516	2,780,000
by governments)	4.	Totals	11,986,353	11,463,428	11,915,220	12,310,104
U.S. States, Territories and Possessions (Direct and						
guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories						
and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
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	27,601,202	26,217,118	27,564,349	28,801,438
	8.	United States	789,670,839	716,626,117	793,645,045	778,766,087
Industrial and Miscellaneous, SVO Identified	9.	Canada	28,795,434	26,944,498	29,008,500	28,405,000
Funds, Unaffiliated Bank Loans, Unaffiliated Certificates	10.	Other Countries	169,401,648	159,642,551	169,664,385	170,185,347
of Deposit, and Hybrid Securities (unaffiliated)	11.	Totals	987,867,921	903,213,166	992,317,930	977,356,434
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,027,455,476	940,893,712	1,031,797,499	1,018,467,976
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	1,710,100	1,710,100	1,710,100	
Industrial and Miscellaneous (unaffiliated), Mutual Funds,	21.	Canada	0	0	0	
Unit Investment Trusts, Closed-End Funds and Exchange	22.	Other Countries	0	0	0	
Traded Funds	23.	Totals	1,710,100	1,710,100	1,710,100	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	1,710,100	1,710,100	1,710,100	
	26.	Total Stocks	1,710,100	1,710,100	1,710,100	
	27.	Total Bonds and Stocks	1,029,165,576	942,603,812	1,033,507,599	

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												
	1	2	3	4	5	6	7	8	9	10	11	12
								Col. 7		% From		Total
		Over 1 Year	Over 5 Years	Over 10 Years			Total	as a %	Total from	Col. 8	Total	Privately
	1 Year	Through	Through	Through	Over 20	No Maturity	Current	of	Col. 7	Prior	Publicly	Placed
NAIC Designation	or Less	5 Years	10 Years	20 Years	Years	Date	Year	Line 12.7	Prior Year	Year	Traded	(a)
1. U.S. Governments												
1.1 NAIC 1	1,509,760	4,274,787	2,250,934	1,046,138	395,178	XXX	9,476,797	0.922	10,826,566	1.089	9,200,016	276,781
1.2 NAIC 2	0		0	0	0	XXX	0	0.000	0	0.000	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.7 Totals	1,509,760	4,274,787	2,250,934	1,046,138	395,178	XXX	9,476,797	0.922	10,826,566	1.089	9,200,016	276,781
2. All Other Governments												
2.1 NAIC 1	0	189,034	0	325,456	182,311	XXX	696,801	0.068	0	0.000	504,937	191,864
2.2 NAIC 2	0	0	850,903	476,225	485,629	XXX	1,812,757	0.176	0	0.000	1,435,064	377,693
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.7 Totals	0	189,034	850,903	801,681	667,940	XXX	2,509,558	0.244	0	0.000	1,940,001	569,557
3. U.S. States, Territories and Possessions, etc.,												
Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4. U.S. Political Subdivisions of States, Territories												
and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5. U.S. Special Revenue & Special Assessment												
Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,452,923	12,532,493	6,244,419	4,142,807	228,560	XXX	27,601,202	2.686	29,365,618	2.953	27,601,202	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.7 Totals	4,452,923	12,532,493	6,244,419	4,142,807	228,560	XXX	27,601,202	2.686	29,365,618	2.953	27,601,202	0

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
								Col. 7		% From		Total
		Over 1 Year	Over 5 Years	Over 10 Years			Total	as a %	Total from	Col. 8	Total	Privately
	1 Year	Through	Through	Through	Over 20	No Maturity	Current	of	Col. 7	Prior	Publicly	Placed
NAIC Designation	or Less	5 Years	10 Years	20 Years	Years	Date	Year	Line 12.7	Prior Year	Year	Traded	(a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	27,669,431	1 126,472,608	68,395,444	115,671,253	117,994,416	XXX	456,203,152	44.401	434,382,628	43.687	222,118,396	234,084,756
6.2 NAIC 2	13,041,409			120,409,395	135,751,960	XXX	505,847,570	49.233	489,597,653	49.240	325,338,925	180,508,645
6.3 NAIC 3	686,345	9,346,043	5,954,963	2,398,101	880,622	XXX	19,266,074	1.875	22,909,095	2.304	11,160,078	8,105,996
6.4 NAIC 4	535,075	2,533,989	892,780	300,000	0.000,022	XXX	4,261,844	0.415	4,938,059	0.497	399,976	3,861,868
6.5 NAIC 5		165,259	75,000	0	1	XXX	240,259	0.023	231,487	0.023	27,574	212,685
6.6 NAIC 6	.)	1	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	XXX	1	0.000		0.000	1	
6.7 Totals	41,932,260	269,823,065	180,657,827	238,778,749	254,626,998		985,818,899	95.948	952,058,922		559,044,949	426,773,950
7. Hybrid Securities	11,002,200	200,020,000	100,001,021	200,110,110	201,020,000	AAA	000,010,000	00.010	002,000,022	00.702	000,011,010	120,110,000
7.1 NAIC 1	1	0	0	0	0	XXX	0	0.000	0	0.000	1	1
7.1 NAIC 1	.	.	1		2,049,020	XXX	2,049,020	0.199	2,049,022	0.206	2,049,020	
7.3 NAIC 3	.	,			2,043,020		2,043,020	0.000	2,043,022	0.000	2,043,020	
7.4 NAIC 4	.	,						0.000		0.000		
7.5 NAIC 5	.	,				· · · · · · · · · · · · · · · · · · ·		0.000		0.000		
7.6 NAIC 6		, · · · · · · · · · · · · · · · · · ·	J · · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	XXX	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	۲
7.7 Totals) 0	0	0	2,049,020	XXX	2,049,020	0.199	2,049,022	0.206	2,049,020	
8. Parent, Subsidiaries and Affiliates		9	•		2,040,020	XXX	2,040,020	0.100	2,040,022	0.200	2,040,020	
8.1 NAIC 1			0	0	0	xxx	0	0.000	0	0.000		,
8.2 NAIC 2	.	,	1		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	0.000		0.000		1
8.3 NAIC 3	.	,	J					0.000		0.000		1
8.4 NAIC 4	.	,				· · · · · · · · · · · · · · · · · · ·		0.000		0.000		۲۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
8.5 NAIC 5		,	1		1			0.000		0.000	· · · · · · · · · · · · · · · · · · ·	1
8.6 NAIC 6	. ا	, · · · · · · · · · · · · · · · · · ·	J · · · · · · · · · · · · · · · · · · ·			XXX		0.000		0.000	· · · · · · · · · · · · · · · · · · ·	۲
8.7 Totals		0	0	0	0		0		0	0.000	0	0
9. SVO Identified Funds	`	,				AAA		0.000		0.000	,	
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	1	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	1	0.000		0.000	l	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		· · · · · · · · · · · · · · · · · · ·	0.000		0.000		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	· · · · · · · · · · · · · · · · · · ·	1	0.000		0.000	J · · · · · · · · · · · · · · · · · · ·	
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0		0		0	
10. Unaffiliated Bank Loans	7,7,7,7	7,7,7	7,7,7	7,7,7	7,7,7			0.000		0.000		
10.1 NAIC 1		n	0	0	0	XXX	0	0.000	0	0.000	1	
10.2 NAIC 2	.	ή · · · · · · · · · · · · · · · · · ·	J · · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	XXX	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
10.3 NAIC 3	.	ή · · · · · · · · · · · · · · · · · ·	j	J · · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	XXX	1	0.000		0.000	J · · · · · · · · · · · · · · · · · · ·	
10.4 NAIC 4	.	ή · · · · · · · · · · · · · · · · · ·	j	J · · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	XXX	1	0.000		0.000	J · · · · · · · · · · · · · · · · · · ·	
10.5 NAIC 5	.	ή · · · · · · · · · · · · · · · · · ·	J · · · · · · · · · · · · · · · · · · ·	J	1	XXX	1	0.000		0.000	J · · · · · · · · · · · · · · · · · · ·	
10.6 NAIC 6	.	9	j	1	1	XXX	1	0.000		0.000	J	
10.7 Totals) 0	0	0	0		0		0	0.000	0	
11. Unaffiliated Certificates of Deposit									<u>-</u>			
11.1 NAIC 1		n l	n	n	n	XXX	n	0.000	n	0.000	n	1
11.2 NAIC 2	.	j · · · · · · · · · · · · · · · · · ·	J	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		1	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
11.3 NAIC 3	.	j	J	J	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
11.4 NAIC 4	.	j · · · · · · · · · · · · · · · · · ·	J	J	· · · · · · · · · · · · · · · · · · ·	XXX	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	
11.5 NAIC 5	.	, · · · · · · · · · · · · · · · · · ·	J	· · · · · · · · · · · · · · · · · · ·	1	XXX	1	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	1
11.6 NAIC 6	.	j · · · · · · · · · · · · · · · · · ·	J	J	· · · · · · · · · · · · · · · · · · ·	XXX	· · · · · · · · · · · · · · · · · · ·	0.000		0.000	· · · · · · · · · · · · · · · · · · ·	الم
11.7 Totals		0	0	0	0		0		0		0	
		, , ,						0.000		3.000		

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

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

	Quality and Matu	nty Distribution o	I All Bollus Owl	ied December 3	i, at book/Auju	sted Carrying va	alues by Major Typ	es or issues and	NAIC Designations	<u> </u>		
	1	2	3	4	5	6	7	8	9	10	11	12
								Col. 7		% From		Total
		Over 1 Year	Over 5 Years	Over 10 Years			Total	as a %	Total from	Col. 7	Total	Privately
	1 Year	Through	Through	Through	Over 20	No Maturity	Current	of	Col. 8	Prior	Publicly	Placed
NAIC Designation	or Less	5 Years	10 Years	20 Years	Years	Date	Year	Line 12.7	Prior Year	Year	Traded	(a)
	01 2000	0.10010	10 10010	20 10010	10010		1 001	Lino 12.1	1 1101 1 001	1 001	114454	(4)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 33,632,114	143,468,922	76,890,797	121,185,654	118,800,465	0	493,977,952		XXX	XXX	259,424,551	234,553,401
12.2 NAIC 2	(d) 13,041,409	131,305,166	106,190,543	120,885,620	138,286,609	0	509,709,347	49.609	XXX	XXX	328,823,009	180,886,338
12.3 NAIC 3	(d) 686,345	9,346,043	5,954,963	2,398,101	880,622	0	19,266,074	1.875	XXX	XXX	11,160,078	8,105,996
12.4 NAIC 4	(d) 535,075	2,533,989	892,780	300,000	0	0	4,261,844		XXX	XXX	399,976	3,861,868
12.5 NAIC 5	(d) 0	165,259	75,000	0	0	0	(c) 240,259	0.023	XXX	XXX	27,574	212,685
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.000	XXX	XXX	0	0
12.7 Totals	47,894,943	286,819,379	190,004,083	244,769,375	257,967,696	0	(b) 1,027,455,476		XXX	XXX	599,835,188	427,620,288
12.8 Line 12.7 as a % of Col. 7	4.662	27.916	18.493	23.823	25.107	0.000	100.000		XXX	XXX	58.381	41.619
13. Total Bonds Prior Year	7.002	27.010	10.400	20.020	20.107	0.000	100.000	XXX	XXX	XXX	00.001	71.010
	18,470,271	133,465,301	06 156 050	114,182,744	122,299,546	^	xxx	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	474,574,812	47.730	240 420 040	226,435,995
13.1 NAIC 1	10,470,271	133,405,301	86,156,950		122,299,540			XXX			248,138,816	
13.2 NAIC 2	13,068,714	117,316,523	111,865,768	115,788,686	133,606,984		XXX	XXX	491,646,675	49.447	310,168,177	181,478,499
13.3 NAIC 3	446,086	8,558,021	9,024,313	2,599,597	2,281,078		XXX	XXX	22,909,095	2.304	14,261,436	8,647,659
13.4 NAIC 4	349,824	3,014,437	1,573,798	0	0	0	XXX	XXX	4,938,059	0.497	599,834	4,338,225
13.5 NAIC 5	87,303	144,184	0	0			XXX	XXX	(c) 231,487	0.023	43,840	187,647
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.000	0	0
13.7 Totals	32,422,198	262,498,466	208,620,829	232,571,027	258,187,608	0	XXX	XXX	(b) 994,300,128	100.000	573,212,103	421,088,025
13.8 Line 13.7 as a % of Col. 9	3.261	26.400	20.982	23.390	25.967	0.000	XXX	XXX	100.000	XXX	57.650	42.350
14. Total Publicly Traded Bonds												
1/1 NAIC 1	16,655,068	46,597,377	24,459,428	85,926,555	85,786,123	0	259,424,551	25.249	248,138,816	24.956	259,424,551	XXX
14.2 NAIC 2	6,348,010	72,313,302	49,928,760	85,776,464	114,456,473	0	328,823,009	32.004	310,168,177	31.195	328,823,009	XXX
14.3 NAIC 3	103,495	5,220,400	2,557,460	2,398,101	880,622	0	11,160,078		14,261,436	1.434	11,160,078	XXX
14.4 NAIC 4	200,209	199,767	0	0	0	0	399,976	0.039	599,834	0.060	399,976	XXX
14.5 NAIC 5	0	27,574		0	0		27,574	0.003	43,840	0.004	27,574	XXX
14.6 NAIC 6	· · · · · · · · · · · · · · · · · · ·	1					· · · · · · · · · · · · · · · · · · ·	0.000	0	0.000		XXX
14.7 Totals	23,306,782	124,358,420	76,945,648	174,101,120	201,123,218	0	599,835,188		573,212,103	57.650	599,835,188	XXX
14.8 Line 14.7 as a % of Col. 7	3.886	20.732	12.828	29.025	33.530	0.000	100.000		X X X	X X X	100.000	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.268	12.104	7.489	16.945	19.575	0.000	58.381	$ \cdots\hat{x}\hat{x}\hat{x}$	$\begin{bmatrix} \cdots & \hat{x} & \hat{x} & \hat{x} \end{bmatrix}$	····· x x x ····	58.381	······································
	2.200	12.104	7.409	10.945	19.575	0.000	30.301	^^^	^^^	^^^	30.301	^ ^ ^
15. Total Privately Placed Bonds	10.0== 0.10	00.074.545	-0.404.000	0= 0=0 000	00 044 040		201 ==2 101		200 405 205	000	.,,,,,	004 ==0 404
15.1 NAIC 1	16,977,046	96,871,545	52,431,369	35,259,099	33,014,342		234,553,401	22.829	226,435,995	22.773	XXX	234,553,401
15.2 NAIC 2	6,693,399	58,991,864	56,261,783	35,109,156	23,830,136	0	180,886,338		181,478,499	18.252	XXX	180,886,338
15.3 NAIC 3	582,850	4,125,643	3,397,503	0	0	0	8,105,996	0.789	8,647,659	0.870	XXX	8,105,996
15.4 NAIC 4	334,866	2,334,222	892,780	300,000	0	0	3,861,868	0.376	4,338,225	0.436	XXX	3,861,868
15.5 NAIC 5	0	137,685	75,000	0	0	0	212,685		187,647	0.019	XXX	212,685
15.6 NAIC 6	0	0	0	0	0	0	0	0.000	0	0.000	XXX	0
15.7 Totals	24,588,161	162,460,959	113,058,435	70,668,255	56,844,478	0	427,620,288		421,088,025	42.350	XXX	427,620,288
15.8 Line 15.7 as a % of Col. 7	5.750	37.992	26.439	16.526	13.293	0.000	100.000	XXX	XXX	XXX	XXX	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.393	15.812	11.004	6.878	5.533	0.000	41.619		XXX	XXX	XXX	41.619

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 5,100,000 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 0 current year of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI 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\$

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues													
		1	2	3	4	5	6	7	8	9	10	11	12
			Over 1 Year	Over 5 Years	Over 10 Years			Total	Col. 7	Total from	% From	Total	Total
- 1		1 Year	Through	Through	Through	Over 20	No Maturity	Current	as a % of	Col. 7	Col. 8	Publicly	Privately
1	Distribution by Type	or Less	5 Years	10 Years	20 Years	Years	Date	Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
1	. U.S. Governments												
- 1	1.01 Issuer Obligations	102,341	409,364	1,019,088	153,321	0	XXX	1,684,114	0.164	1,795,115	0.181	1,684,114	0
- 1	1.02 Residential Mortgage-Backed Securities	1,092,535	2.843.336	700.392	341.656	0	XXX	4,977,919	0.484	5.816.788	0.585	4,701,138	276,781
	1.03 Commercial Mortgage-Backed Securities	314,884	1,022,087	531,454	551,161	395,178	XXX	2,814,764	0.274	3,214,662	0.323	2,814,764	0
	1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	
ı	1.05 Totals	1,509,760	4,274,787	2,250,934	1,046,138	395.178	XXX	9,476,797	0.922	10,826,565	1.089	9,200,016	276.781
2		1,000,100	1,211,101	2,200,001	1,010,100	000,110	XXX	0,110,101	0.022	10,020,000	1.000	0,200,010	210,101
	2.01 Issuer Obligations	0	189,034	850,903	801,681	667,940	XXX	2,509,558	0.244	0	0.000	1,940,001	569,557
ı	2.02 Residential Mortgage-Backed Securities	l	0	0	0	0	XXX	0	0.000		0.000	0	0
1	2.03 Commercial Mortgage-Backed Securities	l · · · · · · · · ·	· · · · · · · · · · · · · ·		i		XXX	1	0.000		0.000		· · · · · · · · · · · · · · · · · · ·
- 1	2.04 Other Loan-Backed and Structured Securities	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		XXX	1	0.000		0.000		
- 1	2.05 Totals	0	189.034	850,903	801,681	667.940	XXX	2,509,558	0.244	0		1,940,001	569,557
3	. U.S. States, Territories and Possessions, Guaranteed	0	100,004	000,300	001,001	001,340	7,7,7	2,000,000	0.244	0	3.000	1,070,001	000,001
"	3.01 Issuer Obligations	n	n	n	n	n	XXX	n	0.000	n	0.000	n	ا ۱
	3.02 Residential Mortgage-Backed Securities						X X X		0.000		0.000		
	3.03 Commercial Mortgage-Backed Securities	· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·				X X X	· · · · · · · · · · · · · · · · · · ·	0.000		0.000		
	3.04 Other Loan-Backed and Structured Securities						XXX		0.000		0.000		
1	3.05 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4	. U.S. Political Subdivisions of States, Territories	0	0	0	U	0	***	0	0.000	0	0.000	0	0
"	and Possessions, Guaranteed												
- 1	4.01 Issuer Obligations	1	۱	0	۱	0	XXX	0	0.000	0	0.000	0	١
ł	4.02 Residential Mortgage-Backed Securities				· · · · · · · · · · · · · · · · · · ·		XXX		0.000		0.000		
- 1	4.03 Commercial Mortgage-Backed Securities						XXX		0.000		0.000		
n	4.04 Other Loan-Backed and Structured Securities						XXX		0.000		0.000		
፮	4.05 Totals	0	0	0	0	0	XXX	0		0		0	0
-	. U.S. Special Revenue & Special Assessment	0	0	0	0	0	***	0	0.000	0	0.000	U	0
"	Obligations, etc., Non-Guaranteed												
- 1	5.01 Issuer Obligations	1	1,138,089	0	١	0	XXX	1,138,089	0.111	1,140,840	0.115	1,138,089	ا ۱
- 1	5.02 Residential Mortgage-Backed Securities	4,211,016	8.913.328	3.026.967	3.785.484	129.394	XXX	20,066,189	1.953	23.660.429	2.380	20.066.189	
ł	5.03 Commercial Mortgage-Backed Securities	193,621	2,282,775	3,033,817	137,235	14.569	XXX	5,662,017	0.551	4,564,351	0.459	5,662,017	
1	5.04 Other Loan-Backed and Structured Securities	48,286	198,301	183,635	220,088	84,597	X X X	734,907	0.072	4,504,551	0.000	734,907	
-	5.05 Totals	4,452,923	12,532,493	6,244,419	4,142,807	228.560	XXX	27,601,202	2.686	29,365,620	2.953	27.601.202	0
6		4,402,020	12,002,400	0,277,710	4,142,007	220,000	XXX	21,001,202	2.000	20,000,020	2.300	21,001,202	•
`	6.01 Issuer Obligations	26,154,045	187,982,678	158,106,350	228,491,029	249,806,535	XXX	850,540,637	82.781	822,382,242	82.710	549,570,943	300,969,694
	6.02 Residential Mortgage-Backed Securities	682,034	2,526,988	2,497,162	5,826,032	2,532,396	XXX	14,064,612	1.369	11,978,861	1.205	5,422,998	8,641,614
	6.03 Commercial Mortgage-Backed Securities	0	2,020,000	2, 107, 102	0	2,552,550	XXX	1,,,,,,,,,,,,	0.000	1,575,001	0.000	0, 122,330	0
	6.04 Other Loan-Backed and Structured Securities	15,096,181	79,313,399	20,054,315	4,461,688	2,288,067	XXX	121,213,650	11.797	117,697,815	11.837	4,051,008	117,162,642
	6.05 Totals	41,932,260	269.823.065	180.657.827	238,778,749	254.626.998	XXX	985,818,899	95.948	952.058.918	95.752	559.044.949	426.773.950
7	. Hybrid Securities	,552,200	_50,020,000	. 30,007,027	_50,,			200,0.0,000	33.310	132,000,010	3302	230,01.,010	5,5,550
	7.01 Issuer Obligations	0	0	0	0	2,049,020	XXX	2,049,020	0.199	2,049,022	0.206	2,049,020	0
	7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	
	7.03 Commercial Mortgage-Backed Securities		0	0	0	0	XXX	0	0.000		0.000	0	
	7.04 Other Loan-Backed and Structured Securities	J	0	0	0	0	XXX	j	0.000		0.000	0	
	7.05 Totals	0	0	0	0	2,049,020	XXX	2,049,020	0.199	2,049,022	0.206	2,049,020	0
8	. Parent, Subsidiaries and Affiliates					-,,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		_, ,7==	1.200	_,,0	
	8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
	8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	l · · · · · · · · · · · · · · · i
	8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	
	8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000		0.000	0	0
	8.05 Affiliated Bank Loans – Issued		0	0	0	0	XXX	0	0.000		0.000	0	· · · · · · · · · · · · · · · · · · ·
	8.06 Affiliated Bank Loans – Acquired	J	0	0	0	0	XXX	j	0.000		0.000	0	
	8.07 Totals	0	0	0	0	0	XXX	0		0		0	0
	0.0. 100.0		· · · · · · · · · · · · · · · · · · ·	U		U	^^^		0.000	0	3.000	U	1

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												
1 2 3 4 5 6 7 8 9 10												11	12
			Over 1 Year	Over 5 Years	Over 10 Years			Total	Col. 7	Total from	% From	Total	Total
		1 Year	Through	Through	Through	Over 20	No Maturity	Current	as a % of	Col. 7	Col. 8	Publicly	Privately
	Distribution by Type	or Less	5 Years	10 Years	20 Years	Years	Date	Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
9.	SVO Identified Funds												
	9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.00	0	0
10.	Unaffiliated Bank Loans												
	10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
	10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
	10.03 Totals	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
11.	Unaffiliated Certificates of Deposit												
	11.01 Totals	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
12.	Total Bonds Current Year												
	12.01 Issuer Obligations	26,256,386	189,719,165	159,976,341	229,446,031	252,523,495	XXX	857,921,418	83.500	XXX	XXX	556,382,167	301,539,251
	12.02 Residential Mortgage-Backed Securities	5,985,585	14,283,652	6,224,521	9,953,172	2,661,790	XXX	39,108,720	3.806	XXX	XXX	30,190,325	8,918,395
	12.03 Commercial Mortgage-Backed Securities	508,505	3,304,862	3,565,271	688,396	409,747	XXX	8,476,781	0.825	XXX	XXX	8,476,781	0
	12.04 Other Loan-Backed and Structured Securities	15,144,467	79,511,700	20,237,950	4,681,776	2,372,664	XXX	121,948,557	11.869	XXX	XXX	4,785,915	117,162,642
	12.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
	12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
	12.07 Unaffiliated Bank Loans	[0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
	12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
	12.09 Totals	47,894,943	286,819,379	190,004,083	244,769,375	257,967,696	0	1,027,455,476	100.000	XXX	XXX	599,835,188	427,620,288
	12.10 Line 12.09 as a % of Col. 7	4.662	27.916	18.493	23.823	25.107	0.000	100.000	XXX	XXX	XXX	58.381	41.619
13.	Total Bonds Prior Year												
	13.01 Issuer Obligations	18,144,105	173,338,779	165,330,942	217,376,108	253,177,285	XXX	XXX	XXX	827,367,219	83.211	529,263,418	298,103,802
	13.02 Residential Mortgage-Backed Securities	6,158,966	18,423,806	7,466,899	8,644,996	761,411	XXX	XXX	XXX	41,456,078	4.169	32,400,025	9,056,053
.	13.03 Commercial Mortgage-Backed Securities	298,897	2,094,500	4,369,309	554,586	461,721	XXX	X X X	XXX	7,779,013	0.782	7,779,014	0
<u> </u>	13.04 Other Loan-Backed and Structured Securities	7,820,229	68,641,379	31,453,678	5,995,338	3,787,191	XXX	XXX	XXX	117,697,815	11.837	3,769,647	113,928,169
'	13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.000	0	0
	13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.000	0	0
	13.07 Unaffiliated Bank Loans	0	0		0	0	XXX	XXX	XXX	0	0.000	0	0
	13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.000	0	0
	13.09 Totals	32,422,197	262,498,464	208,620,828	232,571,028	258,187,608	0	XXX	XXX	994,300,125	100.000	573,212,104	421,088,024
L.,	13.10 Line 13.09 as a % of Col. 9	3.261	26.400	20.982	23.390	25.967	0.000	XXX	XXX	100.000	XXX	57.650	42.350
14.	Total Publicly Traded Bonds	40,000,044	405.004.400	00 400 070	400 744 000	400 454 574	V V V	550 000 407	54.454	500,000,440	50,000	550 000 407	V V V
	14.01 Issuer Obligations	16,939,641	105,364,483	69,182,073	166,744,396	198,151,574	XXX	556,382,167	54.151	529,263,418	53.230	556,382,167	X X X
	14.02 Residential Mortgage-Backed Securities	5,576,260	12,573,856	4,014,669	6,448,240 688.396	1,577,300	XXX	30,190,325	2.938	32,400,025	3.259 0.782	30,190,325	XXX
	14.03 Commercial Mortgage-Backed Securities	508,505 282,376	3,304,862	3,565,271 183,635	220,088	984,597	XXX	8,476,781 4,785,915	0.825 0.466	7,779,014 3,769,647	0.782	8,476,781	XXX
	14.04 Other Loan-Backed and Structured Securities 14.05 SVO - Identified Securities	X X X	3,115,219 X X X	X X X		X X X	· · · · · ^ ^ ^ · · · · · ₀	4,700,910	0.000	3,709,047	0.000	4,785,915	
	14.05 SVO - Identified Securities	^^^	^^^	^ ^ ^	XXX				0.000		0.000		XXX
-	14.07 Unaffiliated Bank Loans						· · · · · · · · · · · · · ·		0.000		0.000		······································
ł	14.07 Unaffiliated Balik Loans 14.08 Unaffiliated Certificates of Deposit						· · · · · · · · · · · · ·		0.000		0.000		
	14.09 Totals	23,306,782	124,358,420	76,945,648	174,101,120	201,123,218	^^^	599,835,188	58.381	573,212,104	57.650	599,835,188	XXX
	14.10 Line 14.09 as a % of Col. 7	3.886	20.732	12.828	29.025	33.530	0.000	100.000	X X X	X X X	X X X	100.000	XXX
	14.10 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.268	12.104	7.489	16.945	19.575	0.000	58.381			XXX	58.381	······
15	Total Privately Placed Bonds	2.200	12.104	1.403	10.343	13.373	0.000	30.301	***	XXX	XXX	30.301	XXX
	15.01 Issuer Obligations	9,316,745	84,354,682	90,794,268	62,701,635	54,371,921	xxx	301,539,251	29.348	298,103,802	29.981	xxx	301,539,251
ł	15.02 Residential Mortgage-Backed Securities	409,325	1,709,796	2,209,852	3,504,932	1,084,490	XXX	8,918,395	0.868	9,056,053	0.911	XXX	8,918,395
	15.03 Commercial Mortgage-Backed Securities	1	0	2,200,002	0,5501,552	0	XXX	0	0.000	0	0.000	XXX	0
	15.04 Other Loan-Backed and Structured Securities	14,862,091	76,396,481	20,054,315	4,461,688	1,388,067	XXX	117,162,642	11.403	113,928,169	11.458	XXX	117,162,642
	15.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	XXX	0
	15.06 Affiliated Bank Loans	0	0	0	0	0	XXX		0.000	J	0.000	XXX	
	15.07 Unaffiliated Bank Loans	· · · · · · · · · · · · · · · · · · ·		0	· · · · · · · · · · · · · · · · · · ·		XXX		0.000		0.000	XXX	0
	15.08 Unaffiliated Certificates of Deposit		0	0		0	XXX	0	0.000	0	0.000	XXX	0
	15.09 Totals	24,588,161	162,460,959	113,058,435	70,668,255	56,844,478	0	427,620,288	41.619	421,088,024	42.350	XXX	427,620,288
	15.10 Line 15.09 as a % of Col. 7	5.750	37.992	26.439	16.526	13.293	0.000	100.000	XXX	XXX	XXX	XXX	100.000
	15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.393	15.812	11.004	6.878	5.533	0.000	41.619	XXX	XXX	XXX	XXX	41.619
	12.1 10.00 0.0 0.0 1.00, 0.01 1, 0.000011 12	2.000	10.012	11.004	0.070	0.000	0.000	11.010					11.010

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

(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)		1,800,881
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,156,826	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	3,156,826
3.	Unrealized Valuation increase/(decrease):		
	3.1 Section 1, Column 17	1,240,693	
	3.2 Section 2, Column 19	1,227,602	2,468,295
4.			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		525,930
6.	Considerations received/(paid) on terminations, Section 2, Column 15		3,554,410
7.	Amortization:		
	7.1 Section 1, Column 19	0_	
	7.2 Section 2, Column 21	0	0
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	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		4,397,522
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,397,522

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book	/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumu	ulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Ch	ange Column)			0
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	0_			
	3.14	Section 1, Column 18, prior year	0	0	0_	
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		
		Change in amount recognized				
	3.23	Section 1, Column 19, current year to date minus	0_			
	3.24	Section 1, Column 19, prior year plus	0_			
	3.25	SSAP No. 108 adjustments	0	0	0_	
3.3	Subto	Section 1, Column 19, prior year plus SSAP No. 108 adjustments Otal (Line 3.1 minus Line 3.2)		0		0
4.1	Cumu	ulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:					
	4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22	Amount recognized (Section 2, Column 16)	0	0		
	4.23	SSAP No. 108 adjustments	0	0		
4.3		otal (Line 4.1 minus Line 4.2)				0
5.	Dispo	ositions 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)			· · · · · · · · · · · · · · · · · · ·	0
7.		ct total nonadmitted amounts				
8.	State	ment value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

		Replicated (S	ynthetic Asset) 1	Transactions				Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Inst	rument(s) Open			Cash Ins	strument(s) Held	,	
								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
	.														1
						1								1	1
						1									1
	.]			[1	[1	1
	.					1									
								ONE							
							l 	UINE							
															1
9999999999	Totals			0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

		First Q	Quarter	Second	Quarter	Third (Quarter	Fourth	Quarter	Year to	o 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 Regin	ning Inventory	011 03110113	Otatement value	011 03/10/13	Otatement value	011 03110113	Otatement value	011 03/110/13	Otatement value	011 03/110/13	Otatement value
i i	Opened or Acquired				·				· · · · · · · · · · · · · · · · · · ·		·
	Transactions		0	0	0	0		0	0	0	0
3. Add:	(Synthetic Asset) Transactions										
4.1	Statement Value	XXX		XXX		XXX		XXX		XXX	0
	Closed or Disposed of Transactions		0	0	NON	0	0	0	0	0	0
5. Less:	Positions Disposed of for Failing Effectiveness				14014						
	Criteria			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. Endin	g Inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check 1. Part A, Section 1, Column 14 4,397,522 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance 3. Total (Line 1 plus Line 2) 4,397,522 4. Part D, Section 1, Column 6 11,506,177 5. Part D, Section 1, Column 7 (7,108,655) 6. Total (Line 3 minus Line 4 minus Line 5) Fair Value Check 7. Part A, Section 1, Column 16 4,397,522 8. Part B, Section 1, Column 13 9. Total (Line 7 plus Line 8) 4,397,522 10. Part D, Section 1, Column 9 11,506,177 11. Part D, Section 1, Column 10 (7,108,655) 12. Total (Line 9 minus Line 10 minus Line 11) Potential Exposure Check 13. Part A, Section 1, Column 21 0 14. Part B, Section 1, Column 20 15. Part D, Section 1, Column 12

16. Total (Line 13 plus Line 14 minus Line 15)

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3	4
				Money Market	
		Total	Bonds	Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	22,811,328	0	22,811,328	0
2.	Cost of cash equivalents acquired	95,042,140	0	95,042,140	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	113,172,678	0	113,172,678	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)	4,680,790	0	4,680,790	0
11.	Deduct total nonadmitted amounts	0	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,680,790	0	4,680,790	0

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

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 3 4 Date Description Of Property Descriptor Of Descriptor Of Descriptor Of Descriptor Of Descriptor Of Descriptor Of Date Date Date Date Date Date Date Date	e Interest n Incurred on	Taxes, Repairs, and Expenses
Description Of Date Date Date Of Date Dat	gn Earned Less Interest Incurred on	Taxes, Repairs, and Expenses
	n Incurred on Encumbrances	and Expenses
		incurred
]	
NONE		
		1
]	
0699999 Totals 0 0 0 0 0 0 0 0	0 0	0

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 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
	1							
	1							
			101					
			J()N					
• • • • • • • • • • • • • • • • • • • •								
			I					
	1							
	1							
					.			
399999 Totals					0	0	0	

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	Chan	ge in Book/Adiu	sted Carrying Val	ue Less Encum	brances	14	15	16	17	18	19	20
		2	3				Expended for Additions,	Book/ Adjusted	9	10 Current Year's Other	11	12	13	Book/Adjusted		Foreign Exchange	Realized	Total	Gross Income	Taxes,
	Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Permanent Improvements and Changes i Encumbrances	Carrying Value Less Encumbrance Prior Year	Current Year' Depreciation	Impairment	Current Year's Change in Encumbrance	B./A.C.V.	Exchange Change in B./A.C.V.	Carrying Valu Less Encumbrance on Disposal	Amounts Received During Year	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Earned Less Interest Incurred on Encumbrance	Repairs, and Expenses Incurred
																			1:::::1	
										L									1	
									ON										1	
									UN	I. <u></u>										
																			1	
																			1	
																			1	
																			1	
																			[
																	1			
0399999 Totals						0	0	0	0	0	0	0	0	0	0	0	0	0	0	(

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in B	look Value/Recorded	Investment		14	15
	_	3	4	-		·	·	9	10	11	12	13		
		-										Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
	3000	5,	0.0.0	. , , , ,	7.09404		7.00.000	(200.000)	7.00.00.01	. 1000g <u></u>		20011 741140	24.14.1.90	7 616661011
1121656		WILMINGTON	NC NC		02/01/2013	4.500	21,307	0	0	0	0	0	332,584	10/19/2012
1131796		AUSTIN	TX		02/13/2014	5.100	219,575	0	0	0	0	0	1,500,000	01/10/2014
1141016		SAN ANTONIO	TX		04/10/2014	5.000	376,450	0	0	0	0	0	767,442	02/06/2014
2041606		MARGATE	FL		07/22/2004	6.410	36,959	0	(1,123)	0	0	0	898,389	06/25/2004
2041876		ORADELL	NJ		02/08/2005	6.000	131,959	0	(2,405)	0	0	0	1,877,287	09/07/2004
2042326		WESTMINSTER	CA		02/22/2005	5.760	131,991		(1,993)	0	0	0	2,530,226	01/25/2005
2051836		BARTLETT	TN		12/16/2005	6.110	53,338	0	(503)	0	0	0	674,999	11/21/2005
2051966		CINCINNATI	OH		03/02/2006	6.090	113,011	0	(1,751)	0	0	0	1,151,706	01/12/2006
2091126		EL PASO	TX		09/28/2017	7.125	37,498	0	(1,468)	0	0	0	882,922	06/06/2009
2091166		TUCSON	AZ		09/28/2017	5.000	262,186	0	0	0	0	0	724,243	02/22/2019
2091216		MEDFORD	OR		12/04/2009	7.375	60,470	0	(1,772)	0	0	0	802,939	07/31/2009
2091376		BROOKLYN CENTER	MN		12/15/2009	4.625	280,796	0	0	0	0	0	644,737	10/24/2019
2091445		MEMPHIS	TN		05/31/2017	4.600	890,061	0	0	0	0	0	3,086,520	04/25/2017
2091446		MEMPHIS	TN		01/27/2010	6.600	74,340	0	(1,988)	0	0	0	3,086,517	04/25/2017
2101056		CLEVELAND	OH		09/28/2017	6.625	88,394	0	(2,109)	0	0	0	1,300,580	03/22/2010
2101146		MOUNT PLEASANT	SC		09/28/2017	6.300	97,589	0	(1,782)	0	0	0	1,049,356	06/01/2010
2101416		PEARLAND	TX		11/15/2010	5.900	54,897	0	(418)	0	0	0	466,840	10/27/2010
2101496		ALBUQUERQUE	NM		09/28/2017	5.875	131,417	0	(1,684)	0	0	0	1,379,998	11/12/2010
2101546		ALBUQUERQUE	NM		09/28/2017	6.125	352,605	0	(2,916)	0	0	0	1,142,169	12/01/2010
2111256		BOCA RATON	FL		04/14/2020	3.700	61,428	0	0	0	0	0	184,658	03/17/2020
2111256		BOCA RATON	FL		09/28/2017	3.700	64,497	0	0	0	0	0	193,883	03/17/2020
2111256		BOCA RATON	FL		06/17/2011	3.700	64,498	0	0	0	0	0	193,884	03/17/2020
2111296		CHANHASSEN	MN		09/28/2017	5.800	372,061	0	(1,860)	0	0	0	993,989	07/13/2011
2111436		TALLAHASSEE	FL		10/04/2011	5.800	194,322	0	(190)	0	0	0	1,203,235	08/30/2011
2111566		KANSAS CITY	KS		11/18/2011	5.375	67,256	0	(22)	0	0	0	482,759	11/01/2011
2111576		NEWPORT NEWS	VA		09/28/2017	5.650	107,370	0	0	0	0	0	384,762	10/24/2011
2121115	1	WILMINGTON	NC		08/26/2020	4.100	77,405	0	0	0	0	0	1,610,000	07/28/2020
2121116		WILMINGTON	NC		09/28/2017	4.950	221,825	0	(157)	0	0	0	1,576,377	07/28/2020
2121216	1	OVERLAND PARK	KS		09/28/2017	5.250	442,478	0	(2,230)	0	0	0	1,232,577	05/21/2012
2121246		MEMPHIS	TN		09/28/2017	4.850	61,697	0	0	0	0	0	291,667	05/24/2012
2121416	1	LAWRENCEVILLE	GA		09/14/2012	4.550	86,534	0	751	0	0	0	643,259	08/08/2012
2121486		DURHAM	NC NC		09/28/2017	4.400	90,208	0	0	0	0	0	242,424	10/10/2012
2121486		DURHAM	NC NC		10/26/2012	4.400	30,069	0	0	0	0	0	80,808	10/10/2012

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in B	look Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13		
												Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
2121506		CEDAR CITY	_{()†}		12/06/2012	4.750	154,407		(19)				1,010,001	10/29/2012
2121536		SOUTH JORDAN	····		09/28/2017	4.875	101.610		0				527.372	09/18/2012
2121566		EL PASO			09/28/2017	4.750	126,221		1				331,034	11/15/2012
2121586		MEMPHIS	TN		11/15/2012	4.375	41.564		131				610.997	10/23/2012
2131056		LATHAM	NY		09/28/2017	4.600	64,728		1				293,582	02/11/2013
2131056		LATHAM	NY		04/12/2013	4.600	9.247		1				41,940	02/11/2013
2131206		DEER PARK	NY		06/21/2013	4.350	75.406		1				339.286	04/26/2013
2131296		TULSA	OK		09/04/2013	4.200	275.058		1				1.290.625	06/29/2016
2131306		INDIANAPOLIS	····		09/28/2017	4.500	195.907						533.333	06/21/2013
2131306		INDIANAPOLIS	····		08/12/2013	4.500	146,930		1				400,000	06/21/2013
2131336		EL PASO	TX		09/28/2017	4.500	117,581		1				625,714	08/14/2013
_ 2131336		EL PASO	TX		08/29/2013	4.500	78.387		1				417.143	08/14/2013
2131566		ST. LOUIS PARK	MN		09/28/2017	5.200	291.447						1,236,136	07/05/2013
2141106	1	MEMPHIS	TN		09/28/2017	5.050	192,946	0	0	0	0		436,531	04/28/2014
2141106		MEMPHIS	TN		05/01/2014	5.050	257,262						582,041	04/28/2014
3101336	1	EL PASO	TX		09/15/2010	6.250	17.866	0	0	0	0		157,252	08/14/2010
3101336		EL PASO			09/28/2017	6.250	17,865						157,248	08/14/2010
3111056	1	HOPKINTON	MA		04/06/2011	5.900	5,653		1	0	0		38,182	03/21/2011
3111056		HOPKINTON	MA		09/28/2017	5.900	39.567						267,272	03/21/2011
3111066	1	GARDEN CITY	NY		05/03/2011	5.800	46.426		1	0	0		328,421	03/04/2011
3111086		WAUKEGAN			02/28/2011	6.250	21.544						207.335	11/16/2010
3111086		WAUKEGAN	· · · · jĒ · · · · · · · ·		09/28/2017	6.250	21.544	0	0	0	0	[· · · · · · · · · · · · · · · · · · ·	207.332	11/16/2010
3121576	1	EL PASO	TX		09/28/2017	4.750	126,221		1		Ö	· · · · · · · · · · · · · · · · · · ·	395.238	11/15/2012
3131146		LATHAM	NY		09/28/2017	4.650	38.830		· · · · · · · · · · · · · · · · · · ·		n	۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	180,156	06/25/2013
3131146		LATHAM	NY		08/01/2013	4.650	38.830		l	0		ا ۱	180.158	06/25/2013
3141076		OLIVE BRANCH	MS		09/28/2017	4.750	162.023	0	0	0	0	[· · · · · · · · · · · · · · · · · · ·	517.708	05/15/2014
3141076	1	OLIVE BRANCH	MS		07/03/2014	4.750	162.023		1				517.709	05/15/2014
3141156		OREM	UT		09/28/2017	4.750	456.289	0	0	0	0	[· · · · · · · · · · · · · · · · · · ·	1.280.851	06/03/2014
3141176	1	AUGUSTA	GA GA		08/28/2014	4.300	446,294		1		Ö	· · · · · · · · · · · · · · · · · · ·	1,469,999	08/05/2014
3141186		SEAFORD	DE		08/28/2014	4.300	318,782	0	0	0	0	[· · · · · · · · · · · · · · · · · · ·	978.571	07/31/2014
3141226	1	GLEN ELLYN	· · · · [[]		09/28/2017	4.850	195,076		1		Ö	· · · · · · · · · · · · · · · · · · ·	838,235	06/23/2014
3141226	1	GLEN ELLYN	;;;		07/23/2014	4.850	130.050		1				558.824	06/23/2014
3141236	1	CAPE CANAVERAL	· · · ·		07/31/2014	4.750	528,474		1		Ö	· · · · · · · · · · · · · · · · · · ·	1,727,659	06/29/2014
3141246	1	MUNDELEIN			09/28/2017	4.750	91.395		· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·	342,308	05/29/2014

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in F	Book Value/Recorded	Investment		14	15
	_	3	4				·	9	10	11	12	13		
								•				Total		
							Book Value/		•	Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
IVallibei	0000	City	Otate	Турс	Acquired	morest	Accided interest	(Decrease)	Accidion	recognized	Other	DOOK VAIGO	Dalialings	Valuation
3141246		MUNDELEIN			06/30/2014	4.750	137,094	0	0	0	0	0	513,462	05/29/2014
3141276		RIVERSIDE	CA		07/17/2014	4.100	40,070	0	0	0	0	0	719,608	07/08/2014
3141296		DULUTH	GA		09/28/2017	4.600	129,681	0	0	0	0	0	275,000	07/08/2014
3141296		DULUTH	GA		08/15/2014	4.600	194,521	0	0	0	0	0	412,500	07/08/2014
3141306		CLINTON TOWNSHIP	MI		02/25/2019	4.950	226,318	0	0	0	0	0	600,000	01/10/2019
3141327		TULSA	OK		09/28/2017	4.650	130,685	0	0	0	0	0	443,000	08/01/2014
3141327	1	TULSA	OK		09/08/2014	4.650	326,714	0	0	0	0	0	1,107,500	08/01/2014
3141376		PROVO	UT		09/28/2017	4.700	99,439	0	0	0	0	0	513,044	09/18/2014
3141376	1	PROVO	ÜT		01/02/2015	4.700	90,962	0	0	0	0	0	469,307	09/18/2014
3141395	1	MORGANTOWN	WV		04/14/2020	4.125	85,239	0	0	0	0	0	1,152,855	09/16/2014
3141396		MORGANTOWN	WV		10/17/2014	4.300	454,498	0	0	0	0	0	1,155,422	09/16/2014
3141416		TUCSON	AZ		09/15/2014	4.350	275,419	0	0	0	0	0	527,591	10/27/2023
3141416		TUCSON	AZ		09/28/2017	4.350	68,855	0	0	0	0	0	131,898	10/27/2023
3141486		OMAHA	NE NE		10/22/2014	4.400	195,473	0	0	0	0	0	408,000	09/11/2014
3141486		OMAHA	NE NE		10/22/2014	4.400	65,158	0	0	0	0	0	136,000	09/11/2014
3141486		OMAHA	NE NE		09/28/2017	4.400	195.473	0	0	0	0	0	408,000	09/11/2014
3141545		ST. PAUL	MN		05/06/2022	3.750	404,551	0	0	0	0	0	1,386,666	12/07/2021
3141546		ST. PAUL	MN		12/17/2014	4.400	194,363	0	0	0	0	0	1,386,667	12/07/2021
3141556		SAN ANTONIO	TX		12/12/2014	4.500	330,786	0	0	0	0	0	936,111	10/22/2014
3141566		WINTER PARK	FL		12/04/2014	4.100	213,855	0	0	0	0	0	1,039,062	10/16/2014
3141587		HESPERIA	CA		12/23/2014	4.550	397.623	0	0	0	0	0	1,134,546	12/04/2014
3141627		FOREST PARK	GA		09/28/2017	4.700	133.218	0	0	0	0	0	287.912	10/28/2014
3141627		FOREST PARK	GA		12/12/2014	4.700	333,046	0	0	0	0	0	719,780	10/28/2014
3141666		FRIDLEY	MN		12/22/2014	4.100	456.716	0	0	0	0	0	1.077.176	11/20/2014
3141707		BELLEVILLE	MI		12/12/2014	4.375	263,493	0	0	0	0		812,122	10/28/2014
3141717		CLARKSTON	Mi		12/12/2014	4.375	263.493	0	0	0	0	0	706,666	10/30/2014
3141727		WARREN	MI		12/12/2014	4.375	263,493	0	0	0	0		811,429	10/30/2014
3141746		FRESNO	CA		01/23/2015	4.300	396.526	0	0	0	0		949.565	12/19/2014
3141756		ALBUQUERQUE	NM		02/05/2015	4.300	232,650	0	0				677,928	01/26/2015
3141756		ALBUQUERQUE	NM		09/28/2017	4.300	232,650	0	0	0	0	0	677.929	01/26/2015
3141766		GREENWOOD	IN		02/06/2015	4.250	346,309		1				1,095,794	01/05/2015
3141876		SEATTLE	WA		02/25/2015	4.150	123,223	0	0	0	0		524,999	01/20/2015
3141876		SEATTLE	WA		09/28/2017	4.150	123,223		1				525,001	01/20/2015
3141887		KANSAS CITY	MO		03/11/2015	4.500	432.318		1			1	1,063,566	03/09/2015

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4]				9	10	11	12	13 Total		
							Book Value/	Harris Para d		Current Year's	On ellally and	Foreign	Value	Date of
	-					D-1	Recorded	Unrealized	0	Other-Than-	Capitalized	Exchange	of	Last
					Dete	Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan	0.4.	2.1	01-1-	Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in Deal Male	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
3151036		GILBERT	AZ		03/26/2015	4.000	132,351	0	0	0	0	0	310,257	02/24/2015
3151036	1	GILBERT	AZ	1	09/28/2017	4.000	330,878	0	0	0	0	0	775,641	02/24/2015
3151046	1	HAYWARD	CA	1	04/30/2015	4.300	67,235	0	0	0	0	0	158,461	04/01/2015
3151046	1	HAYWARD	CA	1	04/30/2015	4.300	134,469	0	0	0	0	0	316,923	04/01/2015
3151046	1	HAYWARD	CA	1	09/28/2017	4.300	134,469	0	0	0	0	0	316,923	04/01/2015
3151066	1	KENT	WA	1	09/28/2017	4.150	334,490	0	0	0	0	0	1,000,000	03/07/2015
3151076	1	RENTON	WA		04/29/2015	4.150	468,286	0	0	0	0	0	1,946,000	04/14/2015
3151117	1	SANFORD	FL	1	06/01/2015	4.350	270.902	0	0	0	0	0	707,142	04/20/2015
3151126	1	ONTARIO	CA	1	06/12/2015	4.300	339,964	0	0	0	0	0	1,069,444	04/28/2015
3151136		JACKSONVILLE	FL		05/29/2015	4.250	270,129	0	0	0	0	0	581,817	04/27/2015
3151196		GLENDALE	CA		06/24/2015	4.200	462,936	0	0	0	0	0	1,162,500	05/07/2015
_ 3151206		LOUISVILLE	KY		04/07/2015	4.250	383.674	0	0	0	0	0	1.676.471	03/05/2015
3151246		SALEM	OR		07/02/2015	3.950	258,872	0	0	0	0		907,693	05/01/2015
3151256		MIDVALE	UT		07/17/2015	4.125	475,877	0	0	0	0	0	1,248,333	06/08/2015
3151296		LINCOLN	NE		07/23/2015	4.250	339,409	0	0	0	0	0	920,000	06/15/2015
3151317		HAMILTON	OH		07/29/2015	4.250	341,296	0	0	0	0	0	670,139	06/01/2015
3151336	1	DEERFIELD	1		07/14/2015	4.100	488.633	0	0	0	0		1,435,000	07/19/2017
3151376	1	COMMERCE CITY	CO		07/24/2015	4.200	179,429	0	0	0	0		434,400	06/15/2015
3151386	1	ALBUQUERQUE	NM		07/22/2015	4.150	260.716	0	0	0	0		792,080	06/08/2015
3151397	1	PORTLAND	OR		08/07/2015	4.300	481,216	0	0	0	0		967,167	06/25/2015
3151416	1	WOODS CROSS	ÜT		12/11/2015	4.350	122.183	0	0	0	0		351.744	07/21/2015
3151436	1	DRAPER	UT		08/31/2015	4.300	343.725	0	0	0			695.555	07/06/2015
3151466		WEST JORDAN	ÜŤ		09/09/2015	4.300	107.095		0	· · · · · · · · · · · · · · · · · · ·			390.244	08/03/2015
3151496		PEACHTREE CITY	GA		08/10/2015	5.360	377.415			· · · · · · · · · · · · · · · · · · ·			740.351	06/25/2015
3151506		PITTSBURGH	PA		05/21/2015	4.000	458.503		0	· · · · · · · · · · · · · · · · · · ·			984.000	04/15/2015
3151525		ALHAMBRA	CA		10/13/2020	4.250	168.529		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i			1.862.000	09/08/2020
3151526		ALHAMBRA	CA		09/03/2015	4.250	546.493		· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · i	1,862,000	09/08/2020
3151566	1	MOUNT PLEASANT	SC		09/11/2015	4.350	276.913		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · i		·····.	672.239	08/13/2015
3151576		MIAMI	Fi		11/12/2008	5.000	133,571		(1.399)			· · · · · · · · · · · · · · · · · i	340,201	07/30/2015
3151576	1	MIAMI	· [i, i		09/28/2017	5.000	78.350		(1,,555)			· · · · · · · · · · · · · · · · · · ·	203.303	07/30/2015
3151607		AMHERST	NY		05/19/2015	4.250	405,017		· · · · · · · · · · · · · · · · · · ·				880,812	04/07/2015
3151636		SANDY SPRINGS	GA		09/14/2015	4.430	470.852						925.714	08/04/2015
3151646		TAMPA	FI ST.		09/28/2017	4.750	493,227						1,452,500	08/27/2015
3151656		RIVERTON	- : : :		10/29/2015	3.900	89.189						904.445	09/02/2015
3131030		INIVERTOR	UI		10/23/2013	3.900	09,109	U	l U	1 0 1	U	1 0 1	904,443	03/02/2013

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13		
							Book Value/			Current Year's		Total Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	Or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
110		3,		. , , , ,	7.09404		7.00.000	(200.0000)	7.00.04011	. 1000g <u></u>		20011 741140	2490	7 4.4440.1
3151666		RIVERTON	UT		10/29/2015	4.400	271,462	0	0	0	0	0	833,333	09/02/2015
3151676		HUNTSVILLE	TX		10/08/2015	3.870	296,976	0	0	0	0	0	571,429	09/10/2015
3151696		LAS VEGAS	NV		11/12/2015	4.400	280,317	0	0	0	0	0	685,714	11/03/2014
3151707		MINNETONKA	MN		10/29/2015	4.500	381,334	0	0	0	0	0	1,105,263	09/21/2015
3151756		EVERETT	WA		11/16/2015	4.380	490,253	0	0	0	0	0	1,225,000	09/29/2015
3151786		LIVONIA	MI		11/20/2015	4.200	117,158	0	0	0	0	0	638,709	10/19/2015
3151796		MARIETTA	GA		11/12/2015	4.450	350,933	0	0	0	0	0	772,727	08/21/2015
3151836		DRAPER	UT		12/22/2015	4.450	423,329	0	0	0	0	0	894,118	11/30/2015
3151886		TALLAHASSEE	FL		12/01/2015	4.300	489,534	0	0	0	0	0	1,103,529	11/02/2015
3151896		SAN ANTONIO	TX		12/14/2015	4.400	316,761	0	0	0	0	0	660,241	11/12/2015
3151906		SAN ANTONIO	TX		12/14/2015	4.400	237,571	0	0	0	0	0	457,297	11/12/2015
3151937		HILLSBOROUGH	NJ		12/23/2015	4.400	373,142	0	0	0	0	0	1,134,000	11/15/2015
3151945		SANTA MONICA	CA		12/21/2017	5.000	412,637	0	0	0	0	0	2,050,909	12/03/2017
3151946		SANTA MONICA	CA		12/22/2015	4.350	316,406	0	0	0	0	0	2,050,909	12/03/2017
3151966		PEMBROKE PINES	FL		03/31/2006	4.675	95,344	0	(168)	0	0	0	525,001	12/10/2015
3152006		SACRAMENTO	CA		03/23/2016	4.470	358,468	0	0	0	0	0	1,637,168	08/26/2015
3152026		COCOA BEACH	FL		09/28/2017	4.650	399,938	0	0	0	0	0	1,056,000	12/08/2015
3152035	1	STOCKBRIDGE	GA		12/07/2018	5.050	58,002	0	0	0	0	0	996,625	11/20/2018
3152036	1	STOCKBRIDGE	GA		02/05/2016	4.590	480,810	0	0	0	0	0	996,279	11/20/2018
3152046	1	MIAMISBURG	OH		02/29/2016	4.600	51,149	0	0	0	0	0	120,967	01/20/2016
3152046	1	MIAMISBURG	OH		09/28/2017	4.600	255,748	0	0	0	0	0	604,840	01/20/2016
3152076	1	MEMPHIS	TN		03/14/2016	4.500	286,243	0	0	0	0	0	723,404	01/19/2016
3152106	1	MIAMISBURG	OH		02/29/2016	4.600	20,453	0	0	0	0	0	50,001	01/20/2016
3152106	1	MIAMISBURG	OH		09/28/2017	4.600	102,264	0	0	0	0	0	249,999	01/20/2016
3161027	1	MONROEVILLE	PA	1	03/24/2016	4.500	502,294	0	0	0	0	0	1,037,036	02/09/2016
3161036	1	CINCINNATI	ОН		04/07/2016	4.150	526,472	0	0	0	0	0	969,791	02/01/2016
3161046		LAS VEGAS	NV		04/18/2016	4.350	480,685	0	0	0	0	0	905,660	03/10/2016
3161077	1	CLEMMONS	NC		06/01/2016	4.550	565,519	0	0	0	0	0	1,044,068	03/15/2016
3161096		SPOKANE	WA		04/28/2016	4.450	562,281	0	0	0	0	0	1,126,087	02/18/2016
3161106	1	MONROEVILLE	PA		04/29/2016	4.400	71,910	0	0	0	0	0	143,411	02/09/2016
3161116		MONROEVILLE	PA		04/29/2016	4.400	71,910	0	0	0	0	0	133,333	02/09/2016
3161126		MONROEVILLE	PA	1	04/29/2016	4.400	143,821	0	0	0	0	0	274,510	02/09/2016
3161136		CORONA DEL MAR	CA	1	05/11/2016	4.450	564,060	0	0	0	0	0	1,669,999	03/22/2016
3161147		LAS VEGAS	NV	1	05/12/2016	4.400	482,852	0	0	0	0	0	1,073,334	04/01/2016

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1 2 Loation 5 6 7 8 Change in Book Value/Recorded Investment 12	13 Total Foreign Exchange Change in Book Value 0 0 0 0 0 0 0 0 0 0 0	Value of Land and Buildings 485,003 1,100,000 389,190	Date of Last Appraisal or Valuation
Loan Number Code City State Type Acquired Interest Accrued Interest Current Year's Curre	Total Foreign Exchange Change in	of Land and Buildings 485,003 1,100,000	Last Appraisal or Valuation 03/02/2016 11/17/2015
Loan Number Code City State Type Acquired Interest Rate of Interest Current Year's (Amortization)/ Accretion Interest and Other Current Year's (Amortization)/ Accretion Interest and Other	Foreign Exchange Change in	of Land and Buildings 485,003 1,100,000	Last Appraisal or Valuation 03/02/2016 11/17/2015
Loan Number Code City State Type Acquired Interest Rate of Interest Current Year's (Amortization)/ Accretion Interest and Other Current Year's (Amortization)/ Accretion Interest and Other	Exchange Change in	of Land and Buildings 485,003 1,100,000	Last Appraisal or Valuation 03/02/2016 11/17/2015
Loan Number Code City State Loan Type Date Acquired Rate of Interest Investment Excluding Accrued Interest Valuation Increase (Decrease) Current Year's (Amortization)/ Accretion Temporary Impairment Interest and Other 3161156 ALBUQUERQUE NM 11/26/2007 4.400 259,872 0 (424) 0 3161186 BROOKLYN CENTER MN 07/28/2016 4.250 322,758 0 0 0 3161206 LONGWOOD FL 04/29/2016 4.400 227,277 0 0 0 3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0	Change in	and Buildings 485,003 1,100,000	Appraisal or Valuation 03/02/2016 11/17/2015
Loan Number Code City State Loan Type Date Acquired of Interest Excluding Accrued Interest Increase (Decrease) (Amortization)/ Accretion Impairment Recognized Interest and Other 3161156 ALBUQUERQUE NM 11/26/2007 4.400 259,872 0 (424) 0 3161186 BROOKLYN CENTER MN 07/28/2016 4.250 322,758 0 0 0 0 3161206 LONGWOOD FL 04/29/2016 4.400 227,277 0 0 0 0 3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0	in	and Buildings 485,003 1,100,000	or Valuation 03/02/2016 11/17/2015
Number Code City State Type Acquired Interest Accrued Interest (Decrease) Accretion Recognized Other 3161156 ALBUQUERQUE NM 11/26/2007 4.400 259,872 0 (424) 0 3161186 BROOKLYN CENTER MN 07/28/2016 4.250 322,758 0 0 0 3161206 LONGWOOD FL 04/29/2016 4.400 227,277 0 0 0 3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0		Buildings 485,003 1,100,000	Valuation 03/02/2016 11/17/2015
3161156	0 0 0 0 0 0 0 0 0 0 0 0	485,003 1,100,000	03/02/2016 11/17/2015
3161186 BROOKLYN CENTER MN 07/28/2016 4.250 322,758 0 0 0 3161206 LONGWOOD FL 04/29/2016 4.400 227,277 0 0 0 3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	1,100,000	11/17/2015
3161206 LONGWOOD FL 04/29/2016 4.400 227,277 0 0 0 3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0	0 0 0 0 0 0 0 0 0		
3161236 PROVO UT 06/23/2016 4.300 241,562 0 0 0 3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 0	0 0 0 0	389 190	
3161246 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 0 3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0 0	0 0	000,100	04/27/2021
3161256 LAS VEGAS NV 05/27/2016 4.150 159,893 0 0 0	0	468,923	04/13/2016
		348,000	04/04/2016
	0 0	342,500	04/04/2016
3161266 HENDERSON NV 05/27/2016 4.150 159,893 0 0 0	0 0	341,333	03/31/2016
3161286 CINCINNATI OH 12/01/2016 4.500 82,184 0 0 0	0 0	141,666	09/22/2016
3161286 CINCINNATI OH 09/28/2017 4.500 246.553 0 0 0	0 0	425,000	09/22/2016
3161296 BEACHWOOD OH 05/19/2016 4.300 115,959 0 0 0	0 0	372,857	04/13/2016
3161316 PHOENIX AZ 06/29/2016 4.100 320,396 0 0 0	0	642,857	04/25/2016
3161326 BOCA RATON FI 05/31/2016 4 150 287 012 0 0 0	0	568,000	04/23/2016
3161336 MURRAY UT 07/01/2016 4.250 506,272 0 0 0	0	1,209,091	05/20/2016
3161346 ELIZABETHTOWN KY 06/09/2016 4.100 323,602 0 0 0	0	704,546	04/30/2016
3161356 MONTGOMERY AL 08/01/2016 4.400 72.993 0 0 0 0	0	208,202	06/05/2016
3161356 MONTGOMERY AL 08/01/2016 4.400 145,987 0 0 0	0	416,404	06/05/2016
3161356 MONTGOMERY AL 09/28/2017 4.400 72,993 0 0 0	0	208,202	06/05/2016
3161386 MINNETONKA MN 07/12/2016 4.250 403,359 0 0 0	0	774,000	05/31/2016
3161416 ROSWELL GA 06/22/2016 4.250 321,663 0 0 0	0	800,000	05/11/2016
3161435 PEWAUKEE WI 12/02/2020 3.750 349,967 0 0 0	0	1,775,000	09/21/2020
3161436 PEWAUKEE WI 06/24/2016 4.350 362,654 0 0 0 0	0	1,775,000	09/21/2020
3161446 MILWAUKEE WI 06/24/2016 4.400 363,168 0 0 0	0	712.500	03/09/2016
3161457 ST. PETERSBURG FL 06/08/2016 4.150 360,587 0 0 0	0	734,940	11/16/2015
3161475 PRAIRIE VILLAGE KS 01/10/2019 5.050 202,796 0 0 0	0	1.381.733	12/06/2018
3161476 PRAIRIE VILLAGE KS 07/01/2016 4.250 532,245 0 0 0	0	1,383,908	12/06/2018
3161536 BIRMINGHAM AL 08/25/2016 4.350 238,796 0 0 0	0	645,455	07/12/2016
3161546 TUCSON AZ 01/30/2017 4.400 150,247 0 0 0	0	310,769	06/28/2016
3161556 KANSAS CITY MO 08/25/2016 4.250 73,047 0 0 0	0	138.426	07/07/2016
3161556 KANSAS CITY MO 08/25/2016 4.250 255,664 0 0 0		484,488	07/07/2016
3161556 KANSAS CITY MO 09/28/2017 4.250 182,617 0 0 0	0	346,063	07/07/2016
3161596 SALT LAKE CITY UT 09/06/2016 4.100 298,938 0 0 0		734,694	07/07/2016
3161606 ORLANDO FL 08/24/2016 4.200 291.780 0 0 0		545,455	07/08/2016
3161646 KANSAS CITY MO 11/10/2016 4.100 365,177 0 0 0	. j	1,133,333	09/07/2016
3161656 FARMINGTON HILLS MI 09/26/2016 4.000 218,694 0 0 0	. j j	470,000	08/22/2016

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in F	Book Value/Recorded	Investment		14	15
	_	3	4	· ·		•		9	10	11	12	13		
		Ů						J	10	''	12	Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
	1					Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan	1			Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in Change	and	Or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
Number	Code	City	State	туре	Acquired	interest	Accided interest	(Decrease)	Accietion	Recognized	Other	DOOK Value	Dullulings	valuation
3161676		SCOTTSDALE	AZ		09/26/2016	4.000	218,694	0	0	0	0	0	441,898	09/02/2016
3161686	1	FRESNO	CA		09/26/2016	4.000	218,694	0	0	0	0	0	462,857	08/24/2016
3161716		OKLAHOMA CITY	OK		10/03/2016	3.950	438,949	0	0	0	0	0	992,400	08/22/2016
3161727	1	SEFFNER	FL		02/01/2017	4.250	123,284	0	0	0	0	0	265,411	12/07/2016
3161727		SEFFNER	FL		09/28/2017	4.250	123,284	0	0	0	0	0	265,412	12/07/2016
3161735	1	MILWAUKEE	wi		05/31/2018	5.000	41,304	0	0	0	0	0	903,667	04/10/2018
3161736	1	MILWAUKEE			10/03/2016	4.150	406,157	0	0	0	0	0	903,670	04/10/2018
3161766		FREDERICKSBURG	VA		10/14/2016	4.150	324.925	0	0	0	0	0	1,448,560	09/04/2016
3161776		FRESNO	CA		10/31/2016	4.000	485.543	0	0	0	0	0	914,286	09/27/2016
3161796		NASHVILLE			10/19/2016	4.050	398,701	0	0	0	0	0	953,143	09/28/2016
3161806		RENO	NV		12/06/2016	4.250	308.534		0	0	0	0	1,083,970	11/04/2016
3161816		TACOMA	WA		10/25/2016	3.980	133,491	0	0	0	0	0	1,061,542	09/08/2016
3161826		NOVI	MI		10/27/2016	4.250	73.764		0	0	0	0	141,875	09/07/2016
3161826		NOVI	MI		09/28/2017	4.250	295,056	0	0	0	0	0	567,500	09/07/2016
3161846		SAN ANTONIO	TX		10/31/2016	4.125	220,588		0	0			505.714	09/19/2016
3161856		GLENDALE	wi		11/14/2016	4.100	442.926	0	0	0	0	0	808,482	08/10/2016
3161866		NOVI			11/01/2016	4.000	323,695		0	0			595,122	09/19/2016
3161876		MEMPHIS			09/30/2016	4.250	240,232		1				548,718	08/30/2016
3161956		MIDVALE	·····		01/11/2017	4.200	410.453		1	· · · · · · · · · · · · · · ·		l · · · · · · · · · ·	756,522	11/29/2016
3161965		HAVERHILL	ΙΜΔ		08/06/2019	4.950	63.432		1				816,000	07/08/2019
3161966		HAVERHILL	MA		12/15/2016	4.350	328.546		1	· · · · · · · · · · · · · ·		l · · · · · · · · · ·	816,000	07/08/2019
3161986		WEST SPRINGFIELD			01/11/2017	4.100	573.247		1				1.020.833	12/22/2016
3161996		FAYETTEVILLE	NC		12/21/2016	4.150	430,410		1	· · · · · · · · · · · · · · ·		l · · · · · · · · · ·	1,283,334	11/03/2016
3162016		TAMPA			01/10/2017	4.250	224.491		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	500.000	11/21/2016
3162056		TUCSON			01/17/2017	4.450	263,273		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	528,000	11/21/2016
3162066		SACRAMENTO			02/16/2017	4.200	494.048		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	987.097	01/23/2017
3162106		TAMPA			01/26/2017	4.625	188,581		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · i	453,659	12/29/2016
3162116		KANSAS CITY			02/07/2017	4.350	598.765		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	976.286	01/16/2017
3162157		COLUMBUS			09/28/2017	4.700	499.809		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	991,304	01/17/2017
3162186		WEST CHESTER	PA		02/22/2017	4.630	75,916		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	133,809	01/16/2017
3162186		WEST CHESTER	PA		09/28/2017	4.630	303,665			· · · · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	535,238	01/16/2017
3162196		PROVIDENCE			09/28/2017	4.630	500,464			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	872,727	01/10/2017
3162227		AUBURN HILLS	· · · · · · · · ·		09/28/2017	4.750	228,435			· · · · · · · · · · · · · · · · · · ·			482,332	01/05/2017
3171016		OLATHE			05/31/2017	4.670	530.282						998.214	01/24/2017
31/1010		OLATTIC	NO		03/31/2017	4.0/0	550,262	U	1 0	ı 0	U	ı 0	990,214	01/24/2017

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
	_	3	4			·	·	9	10	11	12	13		
	1							•			· -	Total		
	1						Book Value/		•	Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
	•		•			Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan	•			Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
Number	Oodc	City	Otate	Турс	Acquired	morest	Accided interest	(Decrease)	Accidion	recognized	Other	Book value	Dulluligo	Valuation
3171065		CINCINNATI	OH		12/19/2023	7.500	39,474	0	0	0	0	0	465,267	10/12/2023
3171066	1	CINCINNATI	OH		03/23/2017	4.750	209,086	0	0	0	0	0	465,264	10/12/2023
3171076	1	SHARONVILLE	OH		03/23/2017	4.750	41,817	0	0	0	0	0	101,786	10/12/2023
3171076	1	SHARONVILLE	ОН		09/28/2017	4.750	167,269	0	0	0	0	0	407,143	10/12/2023
3171126		CORVALLIS	OR		04/11/2017	4.750	587,110	0	0	0	0	0	1,400,000	03/10/2017
3171136		MILWAUKEE	wi		05/17/2017	4.850	309,424	0	0	0	0	0	543,005	01/17/2017
3171166	1	GREENSBORO	NC		05/01/2017	4.850	672,449	0	0	0	0	0	1,450,000	03/09/2017
3171196	1	TOWSON	MD		04/28/2017	4.950	772,023	0	0	0	0	0	2,079,365	12/07/2016
3171256	1	EL PASO	TX		06/06/2017	4.800	310,409	0	0	0	0	0	612,500	04/25/2017
3171266		LAKEWOOD	co		05/31/2017	4.800	893,810	0	0	0	0	0	1,953,061	03/31/2017
3171276		MADISON	······		12/21/2007	4.650	529,275	0	(1,531)	0	0	0	1,326,322	11/19/2018
3171286		HOLT	MI		05/26/2017	4.950	675.769	0	0	0	0	0	1,367,500	04/10/2017
3171316		SUMMERVILLE	SC		06/30/2017	5.000	389.832		0	0	0		803,000	04/07/2017
3171326		WICHITA FALLS	TX		06/30/2017	4.400	102,420	0	0	0	0	0	592.499	03/21/2017
3171337		INDIANAPOLIS	IN		06/16/2017	4.850	543.855		0	0			1.007.391	05/10/2017
3171366		TROY	MI		06/28/2017	4.750	581.330		0	0			1,485,000	05/03/2017
3171376		ST. PAUL	MN		06/23/2017	4.500	293,673		J			· · · · · · · · · · · · · · · · · · ·	611,765	05/03/2017
3171426		WEST SENECA	NY		07/06/2017	4.700	505,425		0	0			910,000	05/26/2017
3171446		WICHITA	KS KS		09/01/2017	4.600	389,574		· · · · · · · · · · · · · · · · · · ·				779,105	07/17/2017
3171466		NORTH BRUNSWICK	NI		07/31/2017	4.640	194.121		· · · · · · · · · · · · · · · · · · ·				541.667	05/24/2017
3171476		CLERMONT	FI		01/02/2018	4.625	597.264		· · · · · · · · · · · · · · · · · · ·				1,493,951	10/17/2017
3171486		LIVONIA			08/18/2017	4.350	252.304		· · · · · · · · · · · · · · · · · · ·				533.333	06/28/2017
3171496		NOVI	'''!		08/17/2017	4.350	495,299		· · · · · · · · · · · · · · · · · · ·			[· · · · · · · · · · · · · · · · · · ·	1,275,000	06/30/2017
3171516		NORTH CHARLESTON			08/10/2017	4.650	195.013						421.052	07/26/2017
3171526		LEXINGTON	SC SC		09/07/2017	4.375	130.689						486,000	08/02/2017
3171536		TAYLORSVILLE			08/02/2017	4.050	211.512						884,616	07/20/2017
3171546		CASTLE ROCK			09/19/2017	4.450	233,948						600,000	09/13/2017
3171566		OMAHA	NE		10/10/2017	4.500	313.647					1	613.334	09/13/2017
3171576		WOODBRIDGE	Ι <mark>ν</mark> Ε		08/10/2011	5.350	681,170						1,625,166	08/23/2017
3171586		MURRAY	<u>'`</u> `		09/13/2017	4.375	506,326						825.000	08/17/2017
3171596		SUGAR LAND			09/27/2017	4.450	718,433						1,335,714	08/14/2017
3171606		STREETSBORO			09/20/2017	4.500	400.859						920,000	08/07/2017
3171626		COMMACK	NIV		10/25/2017	4.120	287,649						700,000	09/15/2017
3171656		PETERSBURG			11/01/2017	4.120	168.811						333,333	10/04/2017
0001/10		PETEROBURG	VA		11/01/2017	4.250	100,811	U	1 0 1	0	0	1 0 1	333,333	10/04/2017

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in F	Book Value/Recorded	Investment		14	15
	_	3	4				·	9	10	11	12	13		
		-						-			· -	Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
Number	Oodc	City	Otate	Турс	Acquired	morest	Accided interest	(Decrease)	Accidion	recognized	Other	DOOK VAIGO	Dalialings	Valuation
3171666		PORTAGE	MI		11/01/2017	4.250	295,419		0	0	0	0	622,223	10/03/2017
3171696	1	CAPE CANAVERAL	FL		03/20/2018	4.400	487,862	0	0	0	0	0	1,292,307	03/18/2018
3171716	1	STURTEVANT	WI		12/14/2017	4.400	722,243	0	0	0	0	0	1,315,386	10/30/2017
3171726	1	MEMPHIS	TN		11/17/2017	4.400	679,287	0	0	0	0	0	1,181,250	10/11/2017
3171746	1	LEXINGTON	SC		12/01/2017	4.550	157,674	0	0	0	0	0	418,333	10/26/2017
3171756	1	OMAHA	NE		02/08/2018	4.500	199,383	0	0	0	0	0	442,308	11/17/2017
3171786		DETROIT	MI		01/05/2018	4.550	642,445	0	0	0	0	0	1,425,000	11/13/2017
3171796	1	BOWLING GREEN	KY		01/11/2018	4.625	300,181	0	0	0	0	0	585,000	12/01/2017
3171806	1	COLORADO SPRINGS	co		01/11/2018	4.490	846,789	0	0	0	0	0	1,767,693	12/07/2017
3171816	1	EL PASO	TX		01/24/2018	4.500	397,099	0	0	0	0	0	775,167	12/16/2017
3171836		JOPLIN	MO		01/26/2018	3.750	158,883	0	0	0	0	0	738.889	12/21/2017
3171846		EL PASO	TX		02/15/2018	4.400	380,771	0	0	0	0	0	845,370	01/03/2018
3171856 3171866		FRESNO	CA		01/19/2018	4.450	213.677	0	0	0	0	0	482,692	12/28/2017
3171866		CHICAGO			02/28/2018	4.350	346,428	0	0	0	0	0	861,429	12/21/2017
3171876		CHICAGO			01/16/2018	4.350	599.663		0	0	0		1,331,013	12/21/2017
3171886		JACKSONVILLE	FI		02/05/2018	4.500	297.136	0	0	0	0	0	757,037	01/03/2018
3171896		WILMINGTON	DF		07/02/2018	4.700	396,359		0	0			1,030,000	04/04/2018
3171906		WILMINGTON	DF		07/02/2018	4.700	198,179		1	0			565,000	04/04/2018
3171926		FORT MYERS	FI		02/28/2018	4.500	279,137		1			l · · · · · · · · ·	805,000	01/09/2018
3171946		OLATHE	KS KS		03/22/2018	4.550	714.747		1	· · · · · · · · · · · · · · · · · · ·			1,962,025	10/19/2017
3181026		LENEXA	KS KS		03/29/2018	4.500	400.428		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	802,778	02/13/2018
3181056		PLAINVIEW	NY		04/02/2018	4.700	484.496		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	940.000	02/13/2018
3181076		BRENTWOOD			04/18/2008	5.410	212,129		(476)	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	620,000	02/28/2018
3181086		NORTH LITTLE ROCK			04/18/2008	5.410	883.448		(3.683)	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	1.938.585	03/19/2018
3181096		BONITA SPRINGS			05/01/2018	4.950	652.308		(0,000)	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	1,218,750	03/08/2018
3181126		COLUMBUS			05/31/2018	4.660	324.040			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	573,333	04/24/2018
3181136		LOS ANGELES	CA		07/25/2018	5.000	926,500			· · · · · · · · · · · · · · · · · · ·			4,227,693	04/27/2018
3181156		COLUMBUS			06/22/2018	4.850	392,689			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	640.385	05/08/2018
3181166		CLINTON TOWNSHIP	Mi		06/13/2018	4.710	278,552			· · · · · · · · · · · · · · · · · · ·			581,818	04/23/2018
3181196		ROCKVILLE			06/12/2018	4.650	971,921						1,935,000	04/19/2018
3181216		TUALATIN	OB		11/08/2018	4.750	690,205						1,881,355	09/05/2018
3181226		WOODBURN			11/08/2018	4.750	289.140						746,531	09/05/2018
3181236		SALEM	OR		11/08/2018	4.750	419,719						1,431,250	09/05/2018
3181246		GLEN ALLEN			08/01/2018	4.750	409.015						800,000	05/22/2018
3101240		ULEN ALLEN	VA		00/01/2016	4./50	409,015	U	1	U	U	0	000,000	03/22/2016

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in F	Book Value/Recorded	Investment		14	15
· ·	_	3	4		Ů		, i	9	10	11	12	13		
												Total		
			i				Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
					<u> </u>					-				
3181256		SALT LAKE CITY	UT		06/29/2018	4.450	200,000	0	0	0	0	0	1,010,000	05/24/2018
3181266		TAMPA	FL		06/21/2018	4.850	408,207	0	0	0	0	0	754,902	05/08/2018
3181276		BINGHAM FARMS	MI		07/12/2018	4.900	410,799	0	(135)	0	0	0	1,087,379	05/14/2018
3181276		BINGHAM FARMS	MI		07/29/2008	4.900	410,204	0	0	0	0	0	1,087,378	05/14/2018
3181286		EL PASO	TX		07/30/2018	4.800	708,617	0	0	0	0	0	1,523,316	07/18/2018
3181296		COLUMBUS	OH		08/08/2018	4.830	145,702	0	0	0	0	0	394,545	06/19/2018
3181306	1	COLUMBUS	OH		08/08/2018	4.830	437,107	0	0	0	0	0	1,065,000	06/19/2018
3181316	1	TEWKSBURY	MA		07/19/2018	4.650	871,803	0	0	0	0	0	1,500,000	05/30/2018
3181326	1	DURHAM	NC		07/13/2018	4.700	287,949	0	0	0	0	0	1,045,161	06/10/2018
3181336		SAN ANTONIO	TX		09/04/2018	4.850	615,499	0	0	0	0	0	1,624,000	06/14/2018
3181347	1	SPRING	TX		08/20/2018	5.150	998,516	0	0	0	0	0	2,243,077	06/27/2018
_ 3181376		ROCHESTER HILLS	· мі · · · · · ·		08/24/2018	5.000	146.221	0	0	0	0	0	818,182	07/05/2018
3181386		PROVO	ÜŤ		10/01/2018	6.125	1,338,648	0	0	0	0	0	4,927,500	10/01/2018
3181396		ROCHESTER HILLS	. мі		08/06/2018	4.850	617,107	0	0	0	0	0	1,737,805	06/27/2018
3181416		ORLANDO	FL		07/13/2018	4.700	235,595	0	0	0	0	0	774,194	06/10/2018
3181435		HAYWARD	CA		06/07/2022	4.460	441.284	0	0	0	0	0	3,025,454	04/25/2022
3181436		HAYWARD	CA		08/31/2018	4.600	579,983		0	0	0		3,025,455	04/25/2022
3181446		SOUTHFIELD	MI		10/01/2018	4.910	248,073	0	0	0	0	0	604,688	07/16/2018
3181456		NORWOOD	OH		09/19/2018	4.500	1.901.424		0	0	0		3,122,308	08/08/2018
3181466		CHATTANOOGA	TN		09/13/2018	4.750	659,553				· · · · · · · · · · · · · · · · · · ·		1,453,333	07/09/2018
3181476		FRESNO	CA		09/13/2018	4.650	876.308		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · ·	· · · · · · · · · · · · · ·		1,525,252	07/18/2018
3181506		GREENVILLE	SC		08/29/2018	4.750	694.682		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · i		1,593,000	07/27/2018
3181516		INDIANAPOLIS	- N		09/13/2018	4.950	636,344						1,079,177	08/21/2018
3181526		ARLINGTON	· "".		09/27/2018	4.680	876.758						1,564,255	07/27/2018
3181536		BAKERSFIELD	·		09/27/2018	4.550	132.285						471,053	08/21/2018
3181546		RONKONKOMA	NY		10/22/2018	4.950	111.003						232,500	08/21/2018
3181556		OMAHA	. NE		12/13/2018	4.850	741,336						1,371,333	11/09/2018
3181566		COLUMBIA	SC		10/15/2018	4.875	110.449						493.125	09/07/2018
3181576		COLUMBIA	SC SC		11/08/2018	4.750	207,700						388,158	09/19/2018
3181586		PAPILLION	. NE		11/20/2018	4.900	258.232						414.545	11/14/2018
3181596		ROCHESTER	. NE		10/26/2018	4.850	258,484						816,666	09/17/2018
3181606		BONITA SPRINGS	. ivii		12/07/2018	4.850	208,464							10/04/2018
		1 T T I T I T I T I T I T I T I T I T I	.										463,415	
3181616		SCHERTZ	. !		11/16/2018	4.800	415,778						885,135	10/23/2018
3181626		OMAHA	NE		12/10/2018	5.450	166,633	0	0	0	0	0	287,501	11/09/2018

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	look Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13		
												Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
3181636		TUCSON			12/03/2018	5.000	376,946		0				602.296	10/30/2018
3181646		NASHVILLE	TN		12/13/2018	4.800	1,327,710	0	0	0	0		2.446.154	10/11/2018
3181656		SANTA ROSA	CA		12/26/2018	4.800	542.559	0	0	0			1,548,181	10/16/2018
3181666		LINCOLN	NE		12/14/2018	5.000	250.365	0	0	0	0	0	423,333	11/15/2018
3181696		SAN ANTONIO	TX		12/20/2018	5.000	209,414	0	0	0	0	0	584,375	11/14/2018
3181726		ALBUQUERQUE	NM		12/19/2018	4.970	665,647	0	0	0	0		1,162,500	11/13/2018
3181736		ANN ARBOR			12/19/2018	4.840	74.801	0	0	0	0	0	2,714,285	04/17/2018
3181746		WALL	NJ		01/24/2019	4.900	266.612	0	0	0	0	0	600.000	12/13/2018
3181756		BOZEMAN	MT		01/17/2019	4.900	666,531	0	0	0	0	0	1,692,857	12/12/2018
3181766		DALLAS	TX		12/20/2018	4.850	531,508	0	0	0	0	0	921,893	11/19/2018
3181776		KNOXVILLE	TN		01/17/2019	5.050	841,476	0	0	0	0	0	1,955,557	12/11/2018
1 3181786		COLUMBUS	ОН		01/24/2019	5.150	490,670	0	0	0	0	0	867,373	12/12/2018
3181796	1	TUCSON	AZ		01/10/2019	5.050	294,517	0	0	0	0	0	624,057	11/28/2018
⇒ 3181826		SADDLE BROOK	NJ		02/14/2019	4.750	386,976	0	0	0	0	0	916,667	12/20/2018
3181836		CHATTANOOGA	TN		02/06/2019	4.950	319,608	0	0	0	0	0	833,333	01/22/2019
3181846		CHERRY HILL	NJ		02/07/2019	4.875	112,542	0	0	0	0	0	600,000	12/31/2018
3181866	1	CARLSBAD	CA		02/08/2019	4.800	578,170	0	0	0	0	0	1,064,656	12/17/2018
3181896	1	SUMMERVILLE	SC		05/15/2019	4.750	121,587	0	0	0	0	0	671,111	02/21/2019
3191026		SOUTH JORDAN	ÜT		05/14/2019	4.750	179,060	0	0	0	0	0	315,455	02/21/2019
3191046	1	CLARKSVILLE	TN		06/03/2019	4.700	68,105	0	0	0	0	0	440,000	03/18/2019
3191056	1	CHANHASSEN	MN		05/14/2019	4.500	178,397	0	0	0	0	0	300,000	04/26/2019
3191066	1	WACONIA	MN		06/28/2019	4.600	268,651	0	0	0	0	0	434,091	06/10/2019
3191076		NOVI	MI		05/16/2019	4.750	467,270	0	0	0	0	0	890,000	04/03/2019
3191086		FRESNO	CA		04/11/2019	4.450	213,381	0	0	0	0	0	575,000	02/21/2019
3191096		VIRGINIA BEACH	VA		04/18/2019	4.730	550,031	0	0	0	0	0	1,155,000	02/28/2019
3191106		DEER PARK	NY		04/26/2019	4.750	126,972	0	0	0	0	0	319,355	03/14/2019
3191126		WARWICK	RI		05/30/2019	4.650	357,593	0	0	0	0	0	595,349	03/29/2019
3191136	1	WILSONVILLE	OR		12/19/2019	4.150	217,936	0	0	0	0	0	1,192,500	09/23/2019
3191145		ROANOKE	VA	[06/20/2019	4.400	42,826	0	0	0	0	0	1,849,999	04/24/2019
3191146		ROANOKE	VA		06/20/2019	4.400	892,864	0	0	0	0	0	1,796,117	04/24/2019
3191176	1	VIRGINIA BEACH	VA		06/14/2019	4.490	83,121	0	0	0	0	0	280,000	05/06/2019
3191186	1	NORFOLK	VA		06/27/2019	4.350	423,580	0	0	0	0	0	1,070,000	04/09/2019
3191196		ZIONSVILLE	IN		06/07/2019	4.300	190,454	0	0	0	0	0	347,000	05/13/2019
3191216	1	INDIANAPOLIS	IN		06/03/2019	4.370	535,479	0	0	0	0	0	857,143	05/02/2019

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13 Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
	•					Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
6.464666														
3191226		HIALEAH	FL		06/21/2019	4.330	249,741		0			0	400,000	06/06/2019
3191256		MISHAWAKA	IN		09/12/2019	4.375	134,878					0	280,928	06/28/2019
3191276		FRESNO			07/18/2019	4.125	614,233					0	1,020,999	06/13/2019
3191296		RALSTON	NE.		07/26/2019	4.200	129,405		0			0	261,000	06/13/2019
3191306		GREENVILLE	SC		09/12/2019	4.400	137,165						280,000	07/08/2019
3191326		INDEPENDENCE	KY		08/27/2019	4.250	409,019		0			0	651,000	07/03/2019
3191336		FORT THOMAS	KY		08/27/2019	4.250	264,158		0			0	420,000	06/24/2019
3191346		GREENSBURG			08/27/2019	4.250	438,843		0			0	712,000	06/19/2019
3191356		SYRACUSE	UT		08/01/2019	4.150	222,945		0				393,000	06/25/2019
3191366		CENTENNIAL	CO		10/22/2019	4.250	493,602		0				1,017,308	06/21/2019
3191396		ОМАНА	NE		08/23/2019	4.100	775,870	0	0	0	0	0	1,664,286	07/22/2019
<u></u> 3191416		HANAHAN	SC SC		09/13/2019	4.200	224,239	0	0	0	0	0	515,000	07/12/2019
≥ 3191426		STAFFORD	TX		09/24/2019	4.050	311,992	0	0	0	0	0	595,000	08/01/2019
3191436	.	ORLANDO			09/24/2019	4.050	187,195	0	0	0	0	0	348,548	07/29/2019
3191455	.	WOBURN	MA		11/06/2019	3.990	64,804	0	0	0	0	0	1,328,999	09/06/2019
3191456	1	WOBURN	MA		11/06/2019	3.990	728,036	0	0	0	0	0	1,329,000	09/06/2019
3191476	1	LAS VEGAS	NV		09/19/2019	4.150	188,225	0	0	0	0	0	347,000	07/31/2019
3191486		LAS VEGAS	NV		12/02/2019	4.250	452,132	0	0	0	0	0	924,000	10/29/2019
3191496		LORAIN	OH		09/09/2019	4.420	222,961	0	0	0	0	0	347,500	08/06/2019
3191506		ROSWELL	GA		10/09/2019	4.100	770,816	0	0	0	0	0	1,445,182	08/24/2019
3191516		NASHVILLE	TN		10/03/2019	4.050	758,214	0	0	0	0	0	1,345,000	08/22/2019
3191526	1	LAKE MARY	FL		09/12/2019	4.050	341,041	0	0	0	0	0	920,000	08/15/2019
3191566	1	OGDEN	ÜŤ	1	11/22/2019	4.000	387,608	0	0	0	0	0	857,292	03/31/2022
3191596	1	HAUPPAUGE	NY		11/14/2019	3.950	175,824	0	0	0	0	0	275,000	09/17/2019
3191606	1	MIAMI GARDENS	FL FL		11/20/2019	3.900	251,348	0	0	0	0	0	440,000	10/25/2019
3191646		MT. JULIET	TN		11/22/2019	4.050	300,645	0	0	0	0	0	625,000	10/11/2019
3191656	1	SOUTHGATE	MI		01/10/2020	3.850	306,561	0	0	0	0	0	590,000	10/21/2019
3191696	1	BEAUMONT	TX		11/21/2019	3.750	225,486	0	0	0	0	0	1,274,999	09/26/2019
3191706		EL CAJON	CA	1	11/21/2019	3.750	77,309	0	0	0	0	0	192,000	10/10/2019
3191716		MOAB	ÜT		11/21/2019	3.750	96,637	0	0	0	0	0	200,000	10/24/2019
3191726	1	INDIANAPOLIS	IN	1	11/22/2019	3.900	145,423	0	0	0	0	1	265,000	10/16/2019
3191736	1	MURRAY	UT	1	12/13/2019	4.000	379.069	0	0	0	0	1	746.667	11/11/2019
3191746		EL PASO	TX		12/19/2019	3.750	294,148				0		510,000	11/25/2019
3191756		AUBURN HILLS	MI		12/05/2019	4.200	216.019		1		0	1	520,000	10/04/2019

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4]				9	10	11	12	13		
												Total		5
							Book Value/			Current Year's	0 '' '' '	Foreign	Value	Date of
	ļ					5 .	Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
	1				Б. (Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan		011	01.1	Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
3191766		INDIANAPOLIS	IN		11/26/2019	4.000	193,125	0			0	0	350,000	10/02/2019
3191786	1	BAKERSFIELD	CA		12/11/2019	3.800	823,161	0	0	0	0	0	1,555,000	07/08/2019
3191886	1	FLORENCE	co		12/11/2019	3.750	130,414	0	0	0	0	0	421,000	10/30/2019
3191896	1	ALPHARETTA	GA		11/27/2019	3.900	794,441	0	0	0	0	0	1,300,000	10/10/2019
3191916	1	CINCINNATI	ОH		12/19/2019	3.800	447,589	0	0	0	0	0	1,043,000	10/17/2019
3191936	1	BRENTWOOD	NY		12/31/2019	3.950	241.046	0	0	0	0	0	525,000	11/19/2019
3191946	1	HUNT VALLEY	MD		01/15/2020	3.850	360,660	0	0	0	0	0	1,510,000	11/18/2019
3191966	1	NAMPA	ID		01/08/2020	3.750	180.084	0	0	0	0	0	375.501	11/13/2019
3191976		RINCON	ĞA		12/11/2019	3.800	368,475	0	0	0	0	0	645,000	10/23/2019
3191996		HOMEWOOD	AL		01/22/2020	4.040	235,030	0	0	0	0	0	425,000	12/02/2019
3192006		DEPEW	NY		01/31/2020	3.900	414,448	0	0	0	0	0	920,000	12/06/2019
3 192016		WEST CHESTER	ОН		01/29/2020	3.700	259,142	0	0	0	0	0	410.000	12/18/2019
3192026		NOBLESVILLE	IN		01/29/2020	3.700	224.950	0	0	0	0	0	365,000	12/13/2019
3192036		INDIANAPOLIS	IN		01/29/2020	3.700	361,720	0	0	0	0	0	635,000	12/17/2019
3192046		WESTFIELD	in		01/29/2020	3.700	179,960	0	0	0	0	0	510.000	12/13/2019
3192056		COLUMBUS	ОН		01/29/2020	3.700	435,053	0	0	0	0	0	869,000	12/18/2019
3192066		SAN DIEGO	CA		12/09/2019	3.750	278.408	0	0	0	0	0	760.000	11/11/2019
3192076		HILLSBORO	OR		01/29/2020	3.750	103,373	0	0	0	0	0	212,000	11/21/2019
3192086		PORTLAND	OR		01/29/2020	3.750	87.470	0	0	0	0	0	213.000	11/22/2019
3192096		TACOMA	WA		01/29/2020	3.750	81,903	0	0	0	0	0	143,000	11/19/2019
3192106		LAKE OSWEGO	OR		01/29/2020	3.750	252.117	0	0	0	0		421.000	11/22/2019
3192116		SALISBURY	MD		02/12/2020	3.800	165.181	0	0	0	0	0	481.000	01/13/2020
3192126		MILILANI	HI		02/19/2020	3.850	433,893	0	0	0	0		750.000	11/09/2019
3192136		TEXARKANA	TX		01/30/2020	4.250	563.679	0	0	0	0	0	1.352.000	12/16/2019
3192146		WEST CHESTER	OH		05/08/2020	3.800	1,046,758	0	0	0	0		1,550,000	01/02/2020
3192186		HIALEAH	FI		02/24/2020	3.750	224.835	0	0	0	0	0	430.000	02/10/2020
3192206		RANCHO CUCAMONGA	CA		06/02/2020	3.750	219,389	0	0	0	0		1,090,000	01/20/2020
3201016		CHANHASSEN	MN		03/20/2020	3.700	209.064	0	0	0	0	0	999.999	02/05/2020
3201026	1	PACIFIC	MO		03/31/2020	3.750	181.010	0	1	0	0		384,545	02/12/2020
3201036		ALBUQUERQUE	NM		03/17/2020	3.750	136.800	0	0	0	0		250.000	02/14/2020
3201046		MEDFORD	MA		04/24/2020	3.700	242,654		1				615,000	03/16/2020
3201066		BURNSVILLE	MN		03/11/2020	3.800	307.919	0	1	0	0	1	525.089	02/03/2020
3201086	1	HIXSON	TN		04/23/2020	3.900	233,937		1		0	1	370,000	03/02/2020
3201116	1	SEDONA	A7		05/28/2020	3.750	384.723		1		0	1	1,986,499	03/01/2020

General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13		
												Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
		2.9		.,,,,				(= 00.00.00)		9			9-	
3201126		CARLSBAD	CA		05/28/2020	3.750	384,722	0	0	0	0	0	930,000	02/19/2020
3201146		ATLANTA	GA		06/19/2020	3.460	337,152	0	0	0	0	0	1,030,000	03/04/2020
3201156		MYRTLE BEACH	SC		09/02/2020	3.750	188,879	0	0	0	0	0	420,000	07/22/2020
3201176		OCEANSIDE	CA		03/25/2020	3.650	225,510	0	0	0	0	0	577,155	03/06/2020
3201216		LAWRENCEVILLE	GA		05/20/2020	3.700	157,280	0	0	0	0	0	330,000	03/04/2020
3201226		HOUSTON	TX		04/15/2020	3.750	679,514	0	0	0	0	0	1,230,000	03/13/2020
3201236		HILLSBORO	OR		04/30/2020	3.550	238,904	0	0	0	0	0	486,000	04/16/2020
3201246		LYNCHBURG	VA		05/12/2020	3.375	443.639	0	0	0	0	0	880.000	03/09/2020
3201266		RALEIGH	NC		05/29/2020	3.350	323.757	0	0	0	0	0	724,000	04/17/2020
3201286		CLEMSON	sc		06/08/2020	3.375	102,919	0	0	0	0	0	220,000	03/24/2020
3201296		MILLERSVILLE	MD		06/12/2020	3.300	229.843		0	0	0		470,000	04/21/2020
3201316		INDIANAPOLIS	IN		07/09/2020	3.450	350.919	0	0	0	0	0	710,000	06/04/2020
3201326		LIVONIA	MI		05/28/2020	3.450	822.893		0	0	0		1,579,500	04/13/2020
3201336		INDIAN LAND	SC		05/29/2020	3.350	199,300		0			1	422,500	04/03/2020
3201356		BRONX	NY		08/20/2020	3.750	375.769		0	· · · · · · · · · · · · · · · · · i		1	910,000	07/09/2020
3201376		INDIANAPOLIS	IN		08/10/2020	3.875	128,496			· · · · · · · · · · · · · · · i			210,000	07/01/2020
3201406		FRANKLIN TOWNSHIP	''.\ N.I		09/09/2020	3.750	721,260			· · · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	1,300,000	07/28/2020
3201436		VANCOUVER	ΙΝΟ		10/19/2020	3.600	144.364			· · · · · · · · · · · · · · · · · i			385,000	08/11/2020
3201446		LAYTON	· · · · · VYC		10/19/2020	3.600	156.318						331.000	08/17/2020
3201466		WHITE PLAINS	NV		10/16/2020	3.550	229,750						520,000	09/04/2020
3201476		ESCONDIDO	N.		09/24/2020	3.750	71.395						310,000	08/24/2020
3201476		SARASOTA	• • • • • • • • • • • • • • •		10/29/2020	3.500	146.443						400,000	10/14/2020
3201486		POMPANO BEACH	!		10/29/2020	3.500	239,635						400,000	10/14/2020
3201516		OKLAHOMA CITY			11/12/2020	3.500	253,222						421.000	09/02/2020
3201516		FAIR LAWN	OK		11/09/2020	3.600	760.636							09/21/2020
		``````	INJ				184.624						1,720,000	10/02/2020
3201546 3201556		AUBURN HILLS ROYAL OAK	IVII		12/10/2020 12/10/2020	3.500 4.000	109.733					· · · · · · · · · · · · · · · · · · ·	525,000 280,000	10/02/2020
		1	IVII											
3201566 3201576		MASSAPEQUA PARK	INY		11/24/2020	3.500	117,544 392,279						320,000	10/22/2020
1		FAIRFIELD	UH		02/01/2021	3.250							623,000	
3201586		TUCSON	AZ		12/23/2020	3.200	489,958						750,000	11/10/2020
3201606		DALTON	IGA		11/17/2020	3.500	170,349						335,000	09/24/2020
3201626		TORRANCE	L. ICA		12/04/2020	3.250	313,016		0				693,000	10/22/2020
3201656		CARSON	CA		12/16/2020	3.700	157,769		<u></u>				430,000	11/10/2020
3201666		WESTFIELD	IN		12/18/2020	3.450	207,591	0	0	0	0	0	350,000	10/23/2020

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

## Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13 Total		
							Book Value/		•	Current Year's		Foreign	Value	Date of
							Recorded	Unrealized	•	Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	Or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
Number	Code	City	State	туре	Acquired	interest	Accided interest	(Decrease)	Accretion	Recognized	Other	book value	Buildings	Valuation
3201676		MEDFORD	NY		02/19/2021	3.250	379,404	0	0	0	0	0	620,000	11/17/2020
3201686	1	CHASKA	MN		12/21/2020	3.300	445,935	0	0	0	0	0	798,643	12/21/2020
3201696	1	HATBORO	PA		12/31/2020	3.300	921,136	0	0	0	0	0	1,617,809	10/30/2020
3201716	1	SHELBY TOWNSHIP	MI		12/29/2020	3.550	387,916	0	0	0	0	0	1,190,000	11/13/2020
3201726	1	LAFAYETTE	co		01/27/2021	3.580	833,570	0	0	0	0	0	1,512,000	10/07/2020
3201736	1	DALLAS	TX		12/18/2020	3.500	304,629	0	0	0	0	0	510,000	11/18/2020
3201746		ONTARIO	CA		12/22/2020	3.350	244,234	0	0	0	0	0	413,905	11/11/2020
3201786		SALT LAKE CITY	ÜT		01/15/2021	3.350	232,859	0	0	0	0	0	578,776	12/01/2020
3201816		SAN BERNARDINO	CA		02/16/2021	3.100	989.835	0	0	0	0	0	2.917.000	12/17/2020
3201826		JAMAICA	NY		02/19/2021	3.350	350,541	0	0	0	0	0	680,000	12/15/2020
3201836		YPSILANTI	MI		02/04/2021	3.400	185.359	0	0		0		411,000	12/07/2020
2201016		GAITHERSBURG	MD		02/09/2021	3.280	772.928	0	0		0		1,400,000	12/07/2020
3201856		CHATTANOOGA	TN		02/25/2021	3.200	337.588		1	l	0		590,000	01/25/2021
3201865		ATLANTIC BEACH	·   Fi		08/03/2021	4.500	1,073,400		1	l			3,765,000	12/14/2020
3201866		ATLANTIC BEACH	·		03/05/2021	4.500	726,600		J		· · · · · · · · · · · · · · · · · · ·		3,765,000	12/14/2020
3201876		PORT WASHINGTON	NY		03/09/2021	3.100	235.951		· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		880.000	02/03/2021
3201896		ARCADIA	·		02/24/2021	3.150	106,308		1		· · · · · · · · · · · · · · · · · · ·		420,000	01/14/2021
3201906		LAKEWOOD	.   00		06/30/2021	3.250	355.217				· · · · · · · · · · · · · · · · · · ·		1.141.000	01/21/2021
3201916		SAN LEANDRO	.   00		03/31/2021	3.100	475.300						1,170,000	02/01/2021
3201916		FARMINGDALE	.   NV		02/26/2021	3.100	1,254,897						2,050,000	01/28/2021
3211016		DENVER	CO		05/11/2021	3.100	442.285						1,060,000	02/02/2021
3211016		CAREFREE	A7			1	278.734							02/05/2021
		1	.   AZ		03/31/2021	3.400							960,000	
3211056		TEMPE	.   AZ		03/16/2021	3.350	157,872						337,500	01/25/2021
3211066		PLAINVILLE	. IVIA		03/26/2021	3.300	413,048	0					820,000	02/03/2021
3211076		CHANHASSEN	. ININ		03/19/2021	3.300	775,045		1				1,240,000	01/28/2021
3211086		PORTLAND	OR		05/03/2021	3.150	558,939	0	1			0	1,230,000	03/19/2021
3211116		SARTELL	.   IMN		04/14/2021	2.850	512,575	0	10			0	1,060,000	01/27/2021
3211126		PALATINE	.   [		03/31/2021	3.500	200,636	0	1	<u>0</u>			374,000	02/09/2021
3211156		CHANDLER	.  AZ		04/16/2021	3.300	139,581		<u>0</u>	<u></u>	<u>0</u>		380,500	03/05/2021
3211166		KANSAS CITY	KS		04/20/2021	3.400	184,760		0			0	355,000	03/03/2021
3211186		ELON	NC		05/18/2021	3.100	289,967	0	] 0	0	0	0	660,000	03/24/2021
3211196		ELON	NC		05/18/2021	3.100	289,967	0	0	0	0	0	790,000	03/24/2021
3211206	1	PHOENIX	.   AZ		04/22/2021	3.500	208,520	0	0	0	0	0	427,000	03/16/2021
3211216		PHOENIX	AZ		04/30/2021	3.500	531,415	0	0	0	0	0	1,279,160	03/11/2021

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

## Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment	1	14	15
		3	4	]				9	10	11	12	13		
												Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
						Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
3211226		ESCONDIDO	CA		05/11/2021	3.200	204,623						545,000	03/24/2021
3211236		SALT LAKE CITY	LIT		05/19/2021	3.100	260.550			· · · · · · · · · · · · · · · · · · ·		1	740.000	04/22/2021
3211246		NORTH SALT LAKE CITY	UT		05/13/2021	3.200	223,681		0	· · · · · · · · · · · · · · · · · · ·		1	375,000	03/23/2021
3211256		WESTLAKE VILLAGE	CA		05/06/2021	3.250	142.763			· · · · · · · · · · · · · · · · · · ·		1	530.000	03/27/2021
3211266		ANAHEIM	CA		04/28/2021	3.160	146,653		0	· · · · · · · · · · · · · · · · · · ·		1	485,000	03/15/2021
3211276		PORT WASHINGTON	NY		05/07/2021	3.200	445.695		i	· · · · · · · · · · · · · · i			1,150,000	04/06/2021
3211286	1	MELBOURNE	Fi		05/06/2021	3.700	483.106		i	· · · · · · · · · · · · · · i	i	· · · · · · · · · · · · · · · · · · ·	1.230.000	03/22/2021
3211296		CARTERSVILLE	GA		06/08/2021	3.690	457.259		i	· · · · · · · · · · · · · · i			1,080,000	04/30/2021
3211306		LONGWOOD	FI		05/26/2021	3.625	140.347		0	· · · · · · · · · · · · · · · · · · ·			300.000	04/01/2021
3211316		WOODBRIDGE	VA		05/26/2021	3.625	135,668		0	0	0	1	330,000	04/12/2021
3211346		ROYAL OAK	Mi		08/02/2021	3.600	167.401		0	· · · · · · · · · · · · · · · · · · ·		1	384.000	04/13/2021
2211256		SANTA CLARA	CA		06/09/2021	3.560	645.834		0			1	1,131,000	04/09/2021
3211366		MIDVALE	ÜT		06/15/2021	3.610	206,308		0	· · · · · · · · · · · · · · · · · · ·			343,000	04/30/2021
\$ 3211376		LAS VEGAS	NV		06/08/2021	3.250	186,956	0	0	0	0	1	727,000	05/20/2021
3211396		MONROE	NC		05/27/2021	3.250	419.598		0	· · · · · · · · · · · · · · · · · · ·		1	720.000	04/09/2021
3211406		NEW MILFORD	N.J		06/24/2021	3.600	182,750	0	0	0	0	1	1,860,000	03/31/2021
3211416		FRANKLIN	TN		07/20/2021	3.770	179.977		0	· · · · · · · · · · · · · · · · · · ·		1	420,000	05/26/2021
3211426		WEST CONSHOHOCKEN	PA		08/27/2021	3.720	226,335		0	0	0	1	360,000	07/01/2021
3211436		MELBOURNE	FI		07/23/2021	3.900	413.691		0	· · · · · · · · · · · · · · · · · · ·		1	815,000	05/12/2021
3211446		CENTRAL ISLIP	NY		08/13/2021	3.600	229,985		0	0	0	1	450,000	05/17/2021
3211456		MELBOURNE	FI		09/14/2021	3.830	267.171		0	· · · · · · · · · · · · · · · · · · ·		1	510.000	05/26/2021
3211466		PENSACOLA			07/28/2021	3.050	245.873	0	0	[	0	1	820.000	06/18/2021
3211476	1	PINE BROOK	NJ		08/26/2021	3.500	184.332		j	ا ن · · · · · · ن ا	Ö	1	360.000	06/07/2021
3211486		ALEXANDRIA	VA		06/25/2021	4.600	1.049.096	0	n	· · · · · · · · · · · · · · · · · i	n		1.540.000	03/02/2021
3211536		NORCROSS	GA		08/18/2021	3.750	471.644	0	0	· · · · · · · · · · · · · · · · · · ·			980,000	06/08/2021
3211546		ROCHESTER HILLS	Mi		10/13/2021	3.480	693.897	0	0	[	0	1	1.447.000	09/23/2021
3211556		ROCHESTER HILLS	Mi		10/13/2021	3.480	186.953		0	ا ن · · · · · · ن ا		1	555,000	09/23/2021
3211566		TAMPA	FL		09/30/2021	3.530	424.341	0	0	[	0	1	1.000.000	08/03/2021
3211606	1	LYNN HAVEN	·   FL		09/16/2021	3.150	382.024		j	· · · · · · · · · · · · · · · · i	Ö	1	745,000	07/21/2021
3211616		ELGIN	sc		10/07/2021	3.550	362,924	0	0	[	0	1	765.000	08/11/2021
3211636	1	SYRACUSE	NY		11/03/2021	3.350	274.657		j	ا ن · · · · · · ن ا	Ö	1	490.000	11/01/2021
3211656		SANTA CLARA	CA		10/19/2021	3.250	732.978		i	· · · · · · · · · · · · · · i			1,268,000	09/02/2021
3211666		SALT LAKE CITY	ÜŤ		10/19/2021	3.100	737,814			· · · · · · · · · · · · · · · · i	Ö		1,230,000	08/26/2021
3211686	1	MORGANTOWN	. WV		11/05/2021	4.000	97.860		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · i	n	· · · · · · · · · · · · · · · · · · ·	137,913	09/17/2021

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

## Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in E	Book Value/Recorded	Investment		14	15
		3	4					9	10	11	12	13 Total		
							Book Value/			Current Year's	0 11 11 1	Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of .	Last
					D-1-	Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan		2''		Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
3211696		SANTA ANA	CA		10/05/2021	3.200	1,199,988		0		0	0	2,590,000	08/20/2021
3211706	1	OGDEN	UT	1 · · · · · · · · ·	10/21/2021	3.380	600.886	0	0	0	0	0	1,950,000	08/19/2021
3211716	1	LONGMONT	co	1	10/29/2021	3.200	306,708	0	0	0	0	0	653,000	08/26/2021
3211726	1	LEHIGH ACRES	FL	1	09/29/2021	3.170	574,106	0	0	0	0	0	950,000	09/08/2021
3211736		LONGMONT	co		12/09/2021	3.250	687,806	0	0	0	0	0	1,270,000	09/03/2021
3211756	1	SANTA FE SPRINGS	CA		12/02/2021	3.400	246,923	0	0	0	0	0	1,253,000	10/15/2021
3211766	1	OPA-LOCKA	FL		10/15/2021	3.250	217,139	0	0	0	0		410,000	10/06/2021
3211776		LATHAM	NY		11/08/2021	3.550	125,345	0	0	0	0	0	335.000	09/15/2021
3211796		PHOENIX	AZ		11/09/2021	3.150	236,422	0	0	0	0	0	559.500	09/16/2021
3211806		STAFFORD	TX		10/29/2021	3.300	337,640	0	0	0	0	0	555,000	09/20/2021
3211816	1	SARASOTA	FL		10/21/2021	4.500	402,000	0	0	0	0		629,000	09/15/2021
3211826		NAPLES	FI		12/01/2021	3.450	271,756	0	0	0	0	0	525,000	10/15/2021
3211836	1	BROOKLYN CENTER	MN		11/16/2021	3.310	568.089	0	0	0	0		906,000	10/05/2021
3211846		FORT MYERS	FI		02/09/2022	3.250	619,636	0	0	0	0	0	1,200,000	11/22/2021
3211856	1	SCOTTSDALE	AZ		11/18/2021	3.250	320.827	0	0	0	0		565.000	10/20/2021
3211866		WEST CHESTER	PA		01/19/2022	3.500	406,793	0	0	0	0	0	890,001	11/15/2021
3211876	1	DELAWARE	OH		12/08/2021	3.410	437.909	0	0	0	0		691.000	10/14/2021
3211886	1	HOUSTON	TX		02/08/2022	4.500	900,000	0	0	0	0		1,280,000	11/16/2021
3211906		BELTON	MO		03/25/2022	3.850	480.839		0	· · · · · · · · · · · · · · · · · · ·		1	869.999	10/21/2021
3211926		FRESNO	CA		12/17/2021	3.200	521,597			· · · · · · · · · · · · · · · · · · ·		1	1,860,000	11/08/2021
3211936		LEMOORE	CA		12/17/2021	3.300	540.949		0	· · · · · · · · · · · · · · · · · · ·		1	1,420,000	11/08/2021
3211946	1	YOUNGSVILLE	NC.		12/29/2021	3.540	449.880		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i		1	1.160.000	10/28/2021
3211956	1	GREENWICH	CT		01/14/2022	3.350	568.855		· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·	1,150,000	11/17/2021
3211966		MERRICK	NY		02/04/2022	3.550	315.188			· · · · · · · · · · · · · · · · · · ·		1	600.000	12/26/2021
3211986	1	TUALATIN	OR		01/27/2022	3.350	1,213,665		· · · · · · · · · · · · · · · · · · ·			·····,	2,408,000	12/15/2021
3211996	1	AUSTIN	TX		03/24/2022	3.200	219.713		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i		1	413.000	01/14/2022
3212006		HOUSTON	TX		02/18/2022	4.500	550,000		· · · · · · · · · · · · · · · · · · ·			·····,	830,000	01/16/2022
3212016	1	STUART	·   i'î`······		02/09/2022	3.350	205.461		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i		1	360.000	01/14/2022
3212026		OLATHE	KS		02/07/2022	4.500	300,000		· · · · · · · · · · · · · · · · · · ·			·····	500,000	11/23/2021
3212036	1	BETHLEHEM	PA		03/03/2022	3.360	310.770		· · · · · · · · · · · · · · · · · · ·			·····	590.000	01/03/2022
3212046		SARASOTA	-   fi		01/25/2022	4.550	391.653		· · · · · · · · · · · · · · · · · · ·				475,000	01/05/2022
3212056		JACKSON	MS		03/11/2022	3.350	501.984						880,000	01/07/2022
3221016		SMYRNA	GA		04/01/2022	4.650	329,213						437,000	01/27/2022
3221026		WAUKESHA	. Wi		06/02/2022	3.400	1.107.612						2,090,000	03/15/2022
322 1020		WAUNLOITA	VVI		00/02/2022	3.400	1, 101,012	U	U	U	U	1 0 1	2,090,000	03/13/2022

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

## Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in F	Book Value/Recorded	Investment		14	15
,	_	3	4			•		9	10	11	12	13		
	1							· ·				Total		
	1						Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
			•			Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
Number	0000	Oity	Otate	1 3 90	7 toquilou	moroot	7 toolada iiitoloot	(Dedicase)	71001011011	rtooognized	Othor	Book value	Danango	Valdation
3221036		ST. LOUIS	MO		06/02/2022	3.400	731,987	0	0	0	0	0	1,303,000	03/04/2022
3221046	1	RICHMOND	VA		03/01/2022	4.990	1,085,000	0	0	0	0	0	1,590,000	01/07/2022
3221056	1	GARNER	NC NC		10/06/2022	4.150	414,264	0	0	0	0	0	1,210,000	07/23/2022
3221066	1	RIVERSIDE	CA		05/10/2022	3.550	312,553	0	0	0	0	0	735,000	03/31/2022
3221076	1	TIGARD	OR		05/26/2022	3.770	389,946	0	0	0	0	0	810,000	02/22/2022
3221086		TREVOR	wi		04/12/2022	3.500	1,007,200	0	0	0	0	0	2,280,000	03/15/2022
3221096	1	RALEIGH	NC		07/14/2022	3.830	1,102,398	0	0	0	0	0	3,110,000	05/10/2022
3221106	1	MERRICK	NY		04/22/2022	3.900	104,066	0	0	0	0	0	170,000	03/16/2022
3221126	1	EL PASO	TX		05/11/2022	4.100	964,472	0	0	0	0	0	3,544,500	04/07/2022
3221156	1	EAGAN	MN		05/11/2022	3.800	544,083	0	0	0	0	0	912,000	03/11/2022
3221165	1	CLINTON	MS		12/12/2023	7.000	50.000	0	0	0	0	0	1,130,000	10/27/2023
3221166		CLINTON	MS		05/13/2022	3.830	291,760	0	0	0	0	0	1,130,000	10/27/2023
3221206	1	STUART	FL		06/24/2022	3.850	380.654	0	0	0	0	0	850,000	05/01/2022
3221226	1	PLAINVILLE	MA MA		06/08/2022	3.850	323,386	0	0	0	0	0	590,000	04/26/2022
3221236		POMPANO BEACH	FL		05/27/2022	4.450	777.755	0	0	0	0	0	2,525,000	04/24/2022
3221246	1	NEW YORK	NY NY		06/01/2022	4.340	464.732	0	0	0	0	0	1,140,000	04/26/2022
3221256		ROANOKE	VA		06/17/2022	4.440	422,733	0	0	0	0	0	685,000	04/26/2022
3221276	1	FRANKFORT	KY		05/31/2022	5.950	993,874	0	0	0	0	0	1,470,000	04/20/2022
3221286		MIDLOTHIAN	VA		06/10/2022	4.480	484.115	0	0	0	0	0	860,000	04/26/2022
3221296		PARSIPPANY	N.J		07/15/2022	4.750	1.641.448	0	0	0	0	0	3,000,000	06/01/2022
3221306		CHARLOTTE	NC		07/27/2022	5.050	141.009		0	0			259,000	05/22/2022
3221316		WEST CHESTER	OH		07/15/2022	6.350	930.000		1				1.330.000	06/01/2022
3221326		ROSLYN	NY		07/01/2022	6.450	350,000		0	0			780,000	06/29/2022
3221346		TEMPLE	TX		09/01/2022	5.200	762.140		1				2.110.000	06/29/2022
3221356		FOUNTAIN VALLEY	CA		07/26/2022	6.950	350,000		0	0			1,090,000	06/24/2022
3221366		GILBERT	A7		08/04/2022	5.160	616.468		1	· · · · · · · · · · · · · · · · · · ·	0	· · · · · · · · · · · · · · · · · · ·	1,265,000	06/10/2022
3221376		BLOOMINGTON			10/04/2022	4.710	189,797			· · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · i	541,000	08/10/2022
3221386		BLOOMINGTON	IN		10/04/2022	4.610	186.130		1	· · · · · · · · · · · · · · · · · · ·	0	· · · · · · · · · · · · · · · · · · ·	761.000	08/10/2022
3221396		MACEDONIA	OH		07/21/2022	4.850	959,172		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · i	2,570,000	06/10/2022
3221406		ELYRIA	OH		09/08/2022	5.100	350,241		1	· · · · · · · · · · · · · · · · · · ·	0	· · · · · · · · · · · · · · · · · · ·	757,000	06/21/2022
3221426		WESTLAND	Mi Mi		12/09/2022	5.000	450,000		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	797,000	10/14/2022
3221436		MEAD	CO		10/31/2022	5.000	371.494		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	715,000	10/31/2022
3221456		DAYTON	N.I		11/08/2022	4.950	1,600,000			· · · · · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	2,180,000	09/07/2022
3221466		WILMINGTON	DF		10/21/2022	5.125	128.262			· · · · · · · · · · · · · · · · · · ·			220,000	09/07/2022
022 1400	1	WILMINGTON	DL		10/21/2022	J.12J	120,202	<u> </u>	U	U	0	1 0	220,000	03/01/2022

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

## Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8		Change in B	ook Value/Recorded	Investment		14	15
'		3	4		· ·	,		9	10	11	12	13	'7	10
			· ·					ŭ	10		'-	Total		
							Book Value/			Current Year's		Foreign	Value	Date of
							Recorded	Unrealized		Other-Than-	Capitalized	Exchange	of	Last
	1					Rate	Investment	Valuation	Current Year's	Temporary	Deferred	Change	Land	Appraisal
Loan				Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Interest and	in	and	or
Number	Code	City	State	Type	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	Other	Book Value	Buildings	Valuation
	-	2.9		.,,,,,				(=			+			
3221486		PALM BAY	Ė		12/02/2022	6.980	200,000						1,350,000	10/06/2022
3221496	1	EL PASO	TX		11/10/2022	5.840	290,787		1				507,747	09/30/2022
3221516		ATLANTA	GA		12/16/2022	7.350	1,350,000		1				2,390,000	10/07/2022
3221566		PENSACOLA	FI		02/24/2023	7.850	278,496		1				460,000	12/21/2022
3221576		CLARKSTON	GA		03/15/2023	5.850	987,983		1				2,840,000	02/14/2023
3231026		RYE	NY		03/31/2023	7.750	630.000		· · · · · · · · · · · · · · · · · · ·				1,080,000	02/17/2023
3231036		NORTH CHARLESTON	SC		04/11/2023	7.370	450,000		1				820,000	02/16/2023
3231056		TRAVERSE CITY	MI		04/19/2023	5.300	396,776	0	0	0		0	900.000	03/07/2023
3231066		FORT WORTH	TX		03/14/2023	7.500	450,000		1				760,000	02/17/2023
3231076	1	DURHAM	NC		04/06/2023	7.850	1,120,000		1				1,725,000	02/17/2023
3231096		FAIRFIELD	OH		04/25/2023	5.780	98,940		1				150,000	03/13/2023
3231186	1	NORTH CHARLESTON	SC		06/20/2023	5.600	179,225		1				374,841	05/31/2023
4205181		PASO ROBLES	CA		12/19/2005	6.090	85,729		(1,388)				1,050,002	10/28/2005
4205181		PASO ROBLES	CA		09/28/2017	6.090	85,644	0	(1,290)	0		0	1,049,998	10/28/2005
4207140		NORFOLK	VA		12/04/2007	6.330	228,462		(3,317)				1,700,000	10/17/2007
:==::::		····································	17.7											
0599999 Mortg	ages in Good	Standing - Commercial Mortgages - All Other *	-	-	-		219,950,272	0	(39,319)	0	0	0	556,397,803	XXX
									, ,					
0899999 Total I	Mortgages in	Good Standing					219,950,272	0	(39,319)	0	0	0	556,397,803	XXX
									[					
1			1											
			1						[					
1			1											
			1						[					
									[					
0000000	<u> </u>						040.050.555		(00.515)					V/V/
3399999 Total I	Mortgages						219,950,272	0	(39,319)	0	0	0	556,397,803	XXX

#### General Interrogatory:

Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
 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.

SCHEDULE B - PART 2

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

1			4	5	6	7	8	9
	Location 2	3				Actual Cost at	Additional	Value of Land
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Time of Acquisition	Investment Made After Acquisition	and Buildings
3231026	 RÝE			03/31/2023	7.750	630,000		1,080,000
231036	NORTH CHARLESTON	sc.		04/11/2023	7.370	450,000		820,000
231056	TRAVERSE CITY	MI		04/19/2023	5.300	400,000		900,00
231066	FORT WORTH			03/14/2023	7.500	450,000		760,00
231076	DURHAM	NC.		04/06/2023	7.850	1,000,000		1,540,17
231076	FAIRFIELD			04/25/2023	5.780	100,000		150,00
231186	NORTH CHARLESTON	901		06/20/2023	5.600	98,892		204,45
221276	FRANKFORT		.	05/31/2022	5.950		11,341	638,090
171065	CINCINNATI			12/19/2023	7.500	39,474		465,267
211486	ALEXANDRIA			06/25/2021	4.600			266,615
231076	DURHAM	VA		04/06/2023	7.850	120,000	8,144	
231076 231186						82,410		184,821
201866	NORTH CHARLESTON			06/20/2023	5.600		127,463	170,382
201000	ATLANTIC BEACH			03/05/2021				3,765,000
211486	ALEXANDRIA			06/25/2021	4.600		38,895	1,273,385
212046	SARASOTA	FL		01/25/2022	4.550		31,828	475,000
221016	SMYRNA	GA		04/01/2022	4.650		9,591	437,000
221165	CLINTON	IMS		12/12/2023	7.000	50,000		1,130,000
221276	FRANKFORT			05/31/2022	5.950		14,786	831,910
221566	PENSACOLA			02/24/2023	7.850	270,000	8,496	460,000
221576	CLARKSTON	GA		03/15/2023	5.850	1,000,000		2,840,000
)599999 Mortgad	ges in Good Standing - Commercial Mortgages - All Other *					4,690,776	250,544	18,392,108
1899999 Total M	fortgages in Good Standing					4,690,776	250,544	18,392,108
					.			
			1		1			
			1		1			
			1		.			
					.			
			1		.			
			1		.			
					.			
					.			
					.			
					.			
			1		.			
					.			
			1					

E05

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

1	Location		4	5	6	7		Cha	ange in Book Value/	Recorded Investr	nent		14	15	16	17	18
'	2	3	1			'	8	9	10	11	12	13	1 '7	10	10	''	10
	_					Book Value/	Ü		10		'-	Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
Italiboi	City	Otato	1,900	7 toquirou	Date	Thorroa	(Dedicase)	71001011011	rtcoogriizca	Other	(0 : 0 : 10 : 11)	Book value	оп Вюроза	Consideration	Бюроза	Біорозаі	Біорозаі
2061346	CHARLESTON			12/14/2006	02/15/2023			(18,040)			(18,040)		497,021	515,500			
2071156	OKLAHOMA CITY	OK		08/06/2007	02/15/2023			1 (10,040)			(19,9,9)	· · · · · · · ·	227,102	228,691			
2071336	ABERDEEN	SD		09/28/2017	01/10/2023			l			· · · · · · · · · · · · · · · · · · ·		4,325	4,325			
2081106	HOUSTON	TX		06/17/2008				(232)			(232)		7,464	51,440			
2081136	BRENTWOOD	!\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\		09/28/2017	08/01/2023			(220)			(220)		5,017	39,387			
2081156	SEBRING	!!\\						(14,737)			(14,737)		292,144	299,438			
2081256	RICHFIELD	' . <u>L</u>		11/12/2008	09/01/2023			(218)			(218)		5,844	22,813			
2111376	MEMPHIS	VVI		11/12/2000	12/05/2023			/210)			/2\		1.867	21,873			
2111426	MEDFORD	IIN			07/12/2023			(935)			(935)		132,702	196,073			
2121676	WEST JORDAN	!\\.		09/28/2017	02/28/2023			(332)					124,071	125,664			
2121686	CUMMING	64		09/28/2017	03/06/2023								124,869	126,456			
2131086	SUNLAND	GA						130			130		252,039	254,839			
2131216	ALBUQUERQUE	I CA		06/25/2013	03/11/2023			130			130		7,586	17,580			
2131646	DALLAS	INIVI		09/28/2017	10/18/2023			1			40		218,690	248,432			
3121696	GERMANTOWN	!^		09/28/2017	03/06/2023												
3131436	ORANGE PARK	IIN			09/29/2023								124,869	126,456			
	KNOXVILLE	FL		09/28/2017 09/24/2015	12/06/2023								468,577	483,993 446,443			
3151617 3161306	BEACHWOOD	IIN			12/06/2023								420,562				
3161567	BIRMINGHAM	OH		05/19/2016	02/15/2023								115,958	128,787 545,739			
3171306		AL											540,927				
3171306	NORTH CHARLESTON ALBUQUERQUE	50		06/02/2017 06/16/2017	06/20/2023 10/26/2023								181,302	185,684 213,957			
3171676	OKLAHOMA CITY	INIVI			08/07/2023								205,370				
3171705	PORT HURON	OK		11/21/2017 05/28/2019									768,942	786,005 507,720			
		IVII											504,575				
3171706 3181176	PORT HURON SAINT CLAIR SHORES	IVII		12/06/2017 06/13/2018	03/03/2023								370,735	373,632 179,387	0	0	0
		IVII											174,546				
3181186 3181906	GIBRALTAR EDEN PRAIRIE	IVII		06/13/2018 02/26/2019									313,371	322,896	0	0	0
		IVIN											362,384	365,735	0	0	0
3191586	WEST POINT LEWISTON	U I		11/22/2019									166,328	171,285	0	0	0
3191906		IVIÈ		02/14/2020									213,713	216,666	0	0	0
3192156	CINCINNATI	OH		02/21/2020		0				0			263,083	266,323			0
3201416	OKLAHOMA CITY	UK		08/10/2020				1					371,827	376,401			0
3201616	SPOKANE VALLEY	WA		12/18/2020	04/10/2023	0					0		376,011	381,204			0
3201886	GREENSBORO	. INC			02/01/2023	0	0	0			0		960,000	960,000	0		0
3211516	PENSACOLA	FL		07/30/2021	04/14/2023	0					0		380,217	380,217			
3221446	SALT LAKE CITY	U I		09/15/2022	05/01/2023			, <u> 0</u> .			<u>, .</u> , <u>.</u> , <u>.</u> .		700,000	700,000			
4204193	MEMPHIS	I.N		11/09/2004	12/11/2023	0	0	(510)		0	(510)	0	7,217	84,357	0	0	0
0400000 11								(04.740)			(0.4.740)	_	0.004.055	10.055.000			
U199999 Mc	ortgages closed by repayment					0	0	(34,716)	0	0	(34,716)	0	9,891,255	10,355,398	0	0	0

SCHEDULE B - PART 3

1	Location		4	5	6	7			nge in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other-Than- Temporary	11 Capitalized Deferred	12 Total Change	13 Total Foreign Exchange Change	Book Value/ Recorded Investment Excluding		Foreign Exchange Gain	Realized Gain	Total Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
		1	71.	1 1 1			(,				( , , , ,		,				
1121656	WILMINGTON	NC		02/01/2013		41,678	0	0	0	0	0	0	20,371	20,371	0	0	
1131796	AUSTIN	TX		02/13/2014		255,146	0	0	0	0	0	0	35,571	35,571	0	0	
1141016	SAN ANTONIO	TX		04/10/2014		392,272	0	0	0	0	0	0	15,820	15,820	0	0	0
2041606	MARGATE	FL		07/22/2004		90,361	0	(1,123)	0	0	(1,123)	0	52,279	52,279	0	0	
2041876	ORADELL	NJ		02/08/2005		232,242	0	(2,405)	0	0	(2,405)	0	97,878	97,878	0	0	0
2042326	WESTMINSTER	CA		02/22/2005		232,289	0	(1,993)	0	0	(1,993)	0	98,305	98,305	0	0	
2051836	BARTLETT	TN		12/16/2005		76,942	0	(503)	0	0	(503)	0	23,101	23,101	0	0	
2051966	CINCINNATI	OH		03/02/2006		157,818	0	(1,751)	· · · · · · · · · · · · · · · · · · ·	0	(1,751)	0	43,056	43,056	0	0	,
2091126	EL PASO	TX		09/28/2017		90,749	0	(1,468)	0	0	(1,468)	0	51,782	51,782		0	
2091166	TUCSON	AZ		09/28/2017		280,908		0			(1,100)		18,722	18,722		0	,
2091216	MEDFORD	OR		12/04/2009		113,379		(1,772)	· · · · · · · · · · · · · · i		(1,772)		51,137	51,137			, · · · · · · · · · · · , ŏ
2091376	BROOKLYN CENTER	MN		12/15/2009		299,742			· · · · · · · · · · · · · · · · · i		1		18,946	18,946			, · · · · · · · · · · · , ŏ
2091445	MEMPHIS	TN		05/31/2017		918,744			· · · · · · · · · · · · · · · · · · ·				28,684	28,684			, · · · · · · · · · · · · · · · · · · ·
2091446	MEMPHIS	TN		01/27/2010		135,010		(1.988)			(1,988)		58,681	58,681			, · · · · · · · · · · · · · · · · · · ·
2101056	CLEVELAND	OH		09/28/2017		147,367		(2,109)			(2,109)		56,865	56,865			۱
2101146	MOUNT PLEASANT	SC		09/28/2017		155,450		(1,782)			(1,782)		56,079	56,079			۱
2101146	PEARLAND	TX		11/15/2010		80,274		(418)			(418)		24,959	24,959			,
2101410	ALBUQUERQUE	NIM		09/28/2017		192,614		(1,684)			(1,684)		59,513	59,513			۱ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۱
2101430	ALBUQUERQUE	NIM		09/28/2017		392,875		(2,916)			(2,916)		37,355	37,355			,
2111256	BOCA RATON	LINIVI		09/28/2017		196,149		(2,910)			(2,910)		5,727	5,727			۱ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۰ ۱
2111296	CHANHASSEN	MN		09/28/2017		410,091		(1,860)			(1,860)		36,170	36,170			,
2111436	TALLAHASSEE	IVIIN		10/04/2011		213,233		(1,000)			(1,000)			18,721			۱ ۲
2111436	KANSAS CITY	IFL		11/18/2011		87,389							18,721				
	NEWPORT NEWS	VA						(22)			(22)		20,110	20,110			۱
2111576	WILMINGTON			09/28/2017 08/26/2020		117,698 95,911							10,328	10,328 18,506			۱
2121115		NC						<u></u> .					18,506				, <u>.      </u>
2121116	WILMINGTON	NC		09/28/2017 09/28/2017		272,637		(157)	0		(157)		50,654	50,654			, 0
2121216	OVERLAND PARK	KS				483,404		(2,230)			(2,230)		38,696	38,696			۱
2121246	MEMPHIS	TN		09/28/2017		78,339		<del></del> .			1		16,642	16,642			,
2121416	LAWRENCEVILLE	GA		09/14/2012		106,309		751			751		20,525	20,525			,
2121486	DURHAM	NC		09/28/2017		124,347						0	4,069	4,069			, 0
2121506	CEDAR CITY	UI		12/06/2012		202,630		(19)			[19]		48,204	48,204			,
2121536	SOUTH JORDAN	UT		09/28/2017		124,596					0		22,986	22,986			, 0
2121566	EL PASO	[X		09/28/2017		134,676					[		8,455	8,455		<u>0</u> .	,
2121586	MEMPHIS	TN		11/15/2012		81,261		131	0		131		39,828	39,828		<u></u>	, 0
2131056	LATHAM	NY		09/28/2017		88,686	0	0		0	0		14,711	14,711	0		, 0
2131206	DEER PARK	NY		06/21/2013		89,957	0	] 0	0	0	0	0	14,551	14,551	0	0	, 0
2131296	TULSA	OK		09/04/2013		325,332	0	0	0	0	0	0	50,276	50,276	0	0	, 0
2131306	INDIANAPOLIS	IN	l	09/28/2017		385,354	0	0	0	0	0	0	42,518	42,518	0	0	, 0
2131336	EL PASO	TX		09/28/2017		232,160	0	0	0	0	0	0	36,193	36,193	0	0	. 0

SCHEDULE B - PART 3

1	Location		4	5	6	7			inge in Book Value			1	14	15	16	17	18
	2	3					8	9	10	11	12	13					
						Book Value/						Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
				_		Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0.404.500	LOT COURS DADIC			20,000,000													
2131566	ST. LOUIS PARK	IMIN		09/28/2017		342,157							50,710	50,710			, <u>.  </u>
2141106	MEMPHIS	TN		09/28/2017		482,257							32,050	32,050			
3101336	EL PASO	TX		09/28/2017		53,470							17,738	17,738			, <u>.  </u>
3111056 3111066	HOPKINTON GARDEN CITY	MA		09/28/2017 05/03/2011		62,129 63,196							16,910	16,910			, <u>.  </u>
		. NY											16,770	16,770			, <u>.  </u>
3111086	WAUKEGAN EL PASO	. IL		09/28/2017 09/28/2017		60,382 134,676			0		1		17,294	17,294 8,455			۱۵
3121576	LATHAM	.   IX  NY							0		1		8,455				, <u>0</u>
3131146				09/28/2017		92,224							14,564	14,564			
3141076	OLIVE BRANCH	MS		09/28/2017		372,730							48,684	48,684			, <u>.  </u>
3141156	OREM	.   U I		09/28/2017		488,074							31,785	31,785			
3141176	AUGUSTA	GA		08/28/2014		481,216							34,921	34,921			
3141186 3141226	SEAFORD GLEN ELLYN	DE		08/28/2014		343,725		ļ					24,944	24,944			
3141226		.   <u> </u>		09/28/2017		347,858							22,732	22,732			, <u>.  </u>
3141236	CAPE CANAVERAL	.   FL		07/31/2014 09/28/2017		550,685		ļ					22,211	22,211			
3141246	MUNDELEIN	.   IL				263,400							34,913	34,913			,
3141276	RIVERSIDE	L CA		07/17/2014		98,162		ļ					58,092	58,092			
3141296	DULUTH	I GA		09/28/2017		347,000							22,798	22,798			, <u>.  </u>
3141306	CLINTON TOWNSHIP TULSA	. MI		02/25/2019 09/28/2017		244,395 486,559							18,077	18,077			, <u>.  </u>
3141327 3141376	PROVO	OK											29,161	29,161			, <u>.  </u>
3141376	MORGANTOWN	. WV		09/28/2017 04/14/2020		216,411 87,668							26,010	26,010 2,429			
3141395	MORGANTOWN	.   WV		10/17/2014		486,446							2,429				
3141396	TUCSON	AZ		09/28/2017		346,141							31,948	31,948			
3141416	OMAHA	NE NE		10/22/2014		487,961							1,869	1,869			۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3141486	ST. PAUL	.   NE   MN		05/06/2022		487,961			<mark>%</mark>				31,857	31,857 14,881			, <u>.        </u>
3141545	ST. PAUL	MN		12/17/2014		221,632			· · · · · · · · · · · · · · · · · · ·				14,881 27,269	27,269			, <u>.        </u>
3141546	SAN ANTONIO	. IMIN		12/17/2014		353,306								27,269			۱۷
3141556	WINTER PARK	. [ [스		12/12/2014		277,615							22,521 63,760	63,760			,
3141587	WINTER PARK   HESPERIA	.   C		12/04/2014		424,607											, <u> </u>
3141567	FOREST PARK	GA		09/28/2017		424,607							26,983	26,983 31,336			۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3141627	FRIDLEY	MN		12/22/2014		497,600							31,336 31,907	31,907			,
3141707	BELLEVILLE	. INIIN		12/22/2014		281,579			· · · · · · · · · · · · · · · · · · ·				18,085	18,085			,
3141707	CLARKSTON	. IVII		12/12/2014		281,579							18,085	18,085			,
3141717	WARREN	. INI		12/12/2014		281,579			· · · · · · · · · · · · · · · · · · ·				18,085	18,085			,
3141727	FRESNO	. IVII		01/23/2015		423,617							27,092	27,092			,
3141746	ALBUQUERQUE	NM		02/05/2015		423,617			· · · · · · · · · · · · · · · · · · ·				31,494	31,494			,
3141756	GREENWOOD	. INIVI		02/05/2015		393,684			· · · · · · · · · · · · · · · · · · ·				47,376	47,376			,
3141700	SEATTLE	.   IIN   WA		02/06/2015		280,286								33,840			۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3141876	KANSAS CITY	. I WA		02/25/2015		280,286 468,779							33,840 36,462	33,840			۱۷
314100/	NAMOAS CITY	INIO		03/11/2015		468,779	0	1 0	0	0	1 0	0	30,462	36,462	0	0	, U

SCHEDULE B - PART 3

1	Location	-	4	5	6	7			inge in Book Value				14	15	16	17	18
	2	3					8	9	10	11	12	_13					1
						Book Value/						Total	Book Value/				i
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
1 .			١.			Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0454000	GILBERT			03/26/2015		494,913											
3151036 3151046		.   AZ		03/26/2015									31,682	31,682 22,335			1
3151046	HAYWARD   KENT	. CA		09/28/2017		358,507 356,936							22,335 22,446	22,335			1 0
	RENTON	. WA															1
3151076	SANFORD	WA		04/29/2015 06/01/2015		499,710							31,424	31,424			1 0
3151117		. IFL I				288,676							17,775	17,775			
3151126 3151136	ONTARIO JACKSONVILLE	ICA		06/12/2015 05/29/2015		362,139 287,960			0		1		22,176 17,829	22,176 17,829			0
		.   FL							0		1						0
3151196	GLENDALE	CA		06/24/2015		481,863	0	0					18,927	18,927			1 0
3151206	LOUISVILLE	. KY		04/07/2015		399,505		0	0				15,831	15,831			1 0
3151246	SALEM	OR		07/02/2015		292,160			0				33,289	33,289			1 0
3151256	MIDVALE	UT		07/17/2015		507,004					0		31,128	31,128			1
3151296	LINCOLN	NE .		07/23/2015		361,623							22,215	22,215			0
3151317	HAMILTON	ОН		07/29/2015		363,432			0				22,136	22,136			0
3151336	DEERFIELD	.   <u>L</u>		07/14/2015		517,720		0	0	0	0		29,087	29,087			1 0
3151376	COMMERCE CITY	CO		07/24/2015		196,228	0	0	0		0	] 0	16,799	16,799		0	0
3151386	ALBUQUERQUE	NM		07/22/2015		293,978		0	0	0	0		33,261	33,261			1 0
3151397	PORTLAND	OR		08/07/2015		512,041	0	0	0		0	] 0	30,825	30,825		0	0
3151416	WOODS CROSS	UT		12/11/2015		139,092		0	0	0	0		16,909	16,909			1 0
3151436	DRAPER	UT		08/31/2015		365,743	0	0	0		0	] 0	22,018	22,018		0	0
3151466	WEST JORDAN	UT		09/09/2015		120,296	0	0	0		0	] 0	13,201	13,201		0	0
3151496	PEACHTREE CITY	GA		08/10/2015		385,088	0	0		0	0	0	7,673	7,673	0	0	0
3151506	PITTSBURGH	.   PA		05/21/2015		477,748	0		0		0	] 0	19,244	19,244		0	0
3151525	ALHAMBRA	CA		10/13/2020		173,093		0	0	0	10		4,563	4,563	0		0
3151526	ALHAMBRA	CA		09/03/2015		568,269	0	0	0	0	0	0	21,776	21,776	0	0	0
3151566	MOUNT PLEASANT	SC		09/11/2015		294,432	0	0	0	0	0	0	17,519	17,519	0	0	0
3151576	MIAMI	.   FL		09/28/2017		225,871	0	(1,399)	0	0	(1,399)	0	12,551	12,551	0	0	0
3151607	AMHERST	NY		05/19/2015		431,770	0	0	0	0	0	0	26,751	26,751	0	0	0
3151636	SANDY SPRINGS	GA		09/14/2015		489,282	0	0	0	0	0	0	18,430	18,430	0	0	0
3151646	TAMPA	FL		09/28/2017		523,302	0	0	0	0	0	0	30,075	30,075	0	0	0
3151656	RIVERTON	UT	l	10/29/2015		133,147	0	0	0	0	0	0	43,957	43,957	0	0	0
3151666	RIVERTON	UT	l	10/29/2015		304,323	0	0	0	0	0	0	32,861	32,861	0	0	0
3151676	HUNTSVILLE	TX	1	10/08/2015		312,849	0	0	0	0	0	0	15,872	15,872	0	0	0
3151696	LAS VEGAS	NV	l	11/12/2015		297,675	0	0	0	0	0	0	17,358	17,358	0	0	0
3151707	MINNETONKA	MN	l	10/29/2015		427,305	0	0	0	0	0	0	45,971	45,971	0	0	0
3151756	EVERETT	WA		11/16/2015		520,654	0	0	0	0	0	0	30,401	30,401	0	0	0
3151786	LIVONIA	MI	l	11/20/2015		143,504	0	0	0	0	0	0	26,346	26,346	0	0	0
3151796	MARIETTA	GA		11/12/2015		372,588	0	0	0	0	0	0	21,655	21,655	0	0	0
3151836	DRAPER	UT		12/22/2015		449,219	0	0	0	0	0	0	25,890	25,890	0	0	0
3151886	TALLAHASSEE	FL		12/01/2015		520,009	0	0	0	0	0	0	30,476	30,476	0	0	0

SCHEDULE B - PART 3

	Landing		1 4			7		Ol-	nana in Dank Vol.	/Dagandad la col			14	15	10	47	40
1	Location 2	3	4	5	6	'	8	Cha	inge in Book Value		tment 12	12	14	15	16	17	18
	2	3	1			Book Value/	8	9	10	11	12	13 Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
Tuniboi	J.,	Otato	1,700	7.toquii 0u	- Bato	1 1101 1 001	(20010000)	71001011011	110009111200	01101	(0 + 0 + 10 + 11)	Book value	On Biopocai	Concideration	Бюрооси	Вюроса	Біоросаі
3151896	SAN ANTONIO	.		12/14/2015		328,941							12,178	12,178			
3151906	SAN ANTONIO	TX		12/14/2015		246,706			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · o	9,134	9,134			
3151937	HILLSBOROUGH	N.I		12/23/2015		420,965		· · · · · · · · · · · , j	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	J · · · · · · · ·	47,822	47,822			
3151945	SANTA MONICA	CA		12/21/2017		427,556			0		1	J	14,919	14,919		0	
3151946	SANTA MONICA	CA		12/22/2015		328,625		i	0		1	J	12,219	12,219		0	
3151966	PEMBROKE PINES	FL		03/31/2006		106,575		(168)	· · · · · · · · · · · · · · · · · · ·		(168)	J	11,063	11,063		0	
3152006	SACRAMENTO	CA		03/23/2016		379,786		0	· · · · · · · · · · · · · · · · · i		0,	J	21,318	21,318		0	
3152026	COCOA BEACH	FL		09/28/2017		414,826	0	l	0	0	1	J	14,888	14,888		0	
3152035	STOCKBRIDGE	GA		12/07/2018		60,337	0		0	0	0		2,335	2,335		0	
3152036	STOCKBRIDGE	GA		02/05/2016		498,682	0	0	0	0	0	0	17,872	17,872	0	0	0
3152046	MIAMISBURG	OH		09/28/2017		325,141	0	0	0	0	0	0	18,242	18,242	0	0	0
3152076	MEMPHIS	TN		03/14/2016		318,470	0	0	0	0	0	0	32,228	32,228	0	0	0
3152106	MIAMISBURG	OH		09/28/2017		130,012	0	0	0	0	0	0	7,295	7,295	0	0	0
3161027	MONROEVILLE	PA		03/24/2016		532,100	0	0	0	0	0	0	29,808	29,808	0	0	0
3161036	CINCINNATI	OH		04/07/2016		550,197	0	0	0	0	0	0	23,725	23,725	0	0	0
3161046	LAS VEGAS	NV		04/18/2016		498,756	0	0	0	0	0	0	18,071	18,071	0	0	0
3161077	CLEMMONS	NC		06/01/2016		586,204	0	0	0	0	0	0	20,684	20,684	0	0	0
3161096	SPOKANE	WA		04/28/2016		583,204	0	0	0	0	0	0	20,923	20,923	0	0	0
3161106	MONROEVILLE	PA		04/29/2016		76,171	0	0	0	0	0	0	4,261	4,261	0	0	0
3161116	MONROEVILLE	PA		04/29/2016		76,171	0	0	0	0	0	0	4,261	4,261	0	0	0
3161126	MONROEVILLE	PA	l	04/29/2016		152,343	0	0	0	0	0	0	8,522	8,522	0	0	0
3161136	CORONA DEL MAR	CA		05/11/2016		584,906	0	0	0	0	0	0	20,845	20,845	0	0	0
3161147	LAS VEGAS	NV		05/12/2016		500,788	0	0	0	0	0	0	17,937	17,937	0	0	0
3161156	ALBUQUERQUE	NM		11/26/2007		275,775	0	(424)	0	0	(424)	0	15,478	15,478	0	0	0
3161186	BROOKLYN CENTER	MN		07/28/2016		363,688	0	0	0	0	0	0	40,930	40,930	0	0	0
3161206	LONGWOOD	FL .		04/29/2016		238,320	0	0	0	0	0	0	11,043	11,043	0	0	0
3161236	PROVO	UT		06/23/2016		250,567	0	0	0	0	0		9,005	9,005	0	0	0
3161246	LAS VEGAS	NV		05/27/2016		165,987		<u>0</u>		0	0	0	6,094	6,094			0
3161256	LAS VEGAS	NV		05/27/2016		165,987	0	<u>.</u> .	<u>0</u>		<u>0</u>	<u>0</u>	6,094	6,094			0
3161266	HENDERSON	NV		05/27/2016		165,987		<u>0</u>		0	0	0	6,094	6,094			0
3161286	CINCINNATI	OH		09/28/2017		340,339		0		0	10	1	11,603	11,603			0
3161296	BEACHWOOD	OH		05/19/2016		128,787		<u>0</u>	0	0	]0		12,828	12,828			0
3161316	PHOENIX	AZ.		06/29/2016		332,590	0					1	12,193	12,193			
3161326	BOCA RATON	.   FL		05/31/2016		304,180					0		17,168	17,168			
3161336	MURRAY	.   UI		07/01/2016		536,080	0						29,808	29,808			
3161346	ELIZABETHTOWN	KY		06/09/2016		350,621			0				27,020	27,020			0
3161356	MONTGOMERY	.  AL		08/01/2016		308,832			0				16,857	16,857			
3161386	MINNETONKA	MN .		07/12/2016		418,373	0		0		1		15,014	15,014			0
3161416	ROSWELL	GA		06/22/2016		333,717	0	0	0	0	0	1 0	12,053	12,053	0	0	0

SCHEDULE B - PART 3

1	Location		4	5	6	7		Chr	ange in Book Value/	Pacardad Invast	mont		14	15	16	17	18
'	2	3	1 "	3	U	· '	8	9	10	11	12	13	'4	13	10	17	10
	2	3				Book Value/	O	9	10	11	12	Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
				1		Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Type		Disposai	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
Number	City	State	Туре	Acquired	Date	T IIOI Teal	(Decrease)	Accietion	rtecognized	Other	(0+3-10+11)	DOOK Value	On Disposal	Consideration	Disposai	ызрозаі	Disposai
3161135	PEWAUKEE			12/02/2020		363,251							13,285	13,285			
3161435 3161436	PEWAUKEE	. VVI		06/24/2016		383,851							21,197	21,197			
3161446	MILWAUKEE	.   ۷۷1		06/24/2016		384,317							21,197	21,197			
3161457	ST. PETERSBURG	.   ٧٧١		06/08/2016		381,974							21,149	21,149			
3161475	PRAIRIE VILLAGE	I L		01/10/2019		211,481							8,685	8,685			
3161475	PRAIRIE VILLAGE	No		07/01/2019		558,057							25,812	25,812			
3161536	BIRMINGHAM	.   NO		08/25/2016		264,160							25,364	25,364			
3161546	TUCSON	AL		01/30/2017		158,493							8,246	8,246			
3161556	KANSAS CITY	MO.		08/25/2016		540,927							29,598	29,598			
3161596	SALT LAKE CITY	INIO		09/06/2016		330,655							31,717	31,717			
3161606	ORLANDO	.   0		08/24/2016		308,732							16,952	16,952			
3161646	KANSAS CITY	.   L		11/10/2016		402,979					1		37,802	37,802			
3161656	FARMINGTON HILLS	INIO		09/26/2016		231,482							12,788	12,788			
3161676	SCOTTSDALE	.		09/26/2016		231,483					1		12,789	12,789			
3161686	FRESNO	.   AZ		09/26/2016		231,463							12,788	12,788			
3161716	OKLAHOMA CITY	. IOK		10/03/2016		464,502					1		25,553	25,553			
3161727	SEFFNER	FI		02/01/2017		255,386							8,820	8,820			
3161735	MILWAUKEE	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\		05/31/2018		42,696					1		1,391	1,391			
3161736	MILWAUKEE	.   VVI		10/03/2016		421,132		· · · · · · · · · · · · · · · · · · ·			1		14,975	14,975			
3161766	FREDERICKSBURG	.   VVΙ		10/14/2016		336,905					1		11,980	11,980			
3161776	FRESNO	CA		10/31/2016		503,729		· · · · · · · · · · · · · · · · · · ·			1		18,186	18,186			
3161796	NASHVILLE	TN		10/19/2016		430,730			1		· · · · · · · · · · · · · · · · · · ·		32,030	32,030			· · · · · · · · · · · · · · · · · · ·
3161806	RENO	NV · ·		12/06/2016		339,833			1		J		31,299	31,299			· · · · · · · · · · · · · · · · · · ·
3161816	TACOMA	WA		10/25/2016		175,813			1		1	0	42,321	42,321			· · · · · · · · · · · · · · · · · · ·
3161826	NOVI	MI		09/28/2017		389,814			1		1	0	20,993	20,993			· · · · · · · · · · o
3161846	SAN ANTONIO	TX		10/31/2016		233,257		0	1		0	0	12,669	12,669		0	1
3161856	GLENDALE	Wi		11/14/2016		468,212	0	0	1		0	0	25,286	25,286	0		0
3161866	NOVI	MI		11/01/2016		335,819	0	0	0		0	0	12,124	12,124	0	0	0
3161876	MEMPHIS	TN		09/30/2016		265,545	0	0	0		0	0	25,313	25,313	0	0	0
3161956	MIDVALE	UT		01/11/2017		425,213	0	0	0	0	0	0	14,760	14,760	0	0	0
3161965	HAVERHILL	MA		08/06/2019		72,739	0	0	0	0	0	0	9,307	9,307	0	0	0
3161966	HAVERHILL	MA		12/15/2016		340,250	0	0	0	0	0	0	11,704	11,704	0	0	0
3161986	WEST SPRINGFIELD	MA		01/11/2017		594,082	0	0	0	0	0	0	20,835	20,835	0	0	0
3161996	FAYETTEVILLE	NC		12/21/2016		474,321	0	0	0	0	0	0	43,912	43,912	0	0	0
3162016	TAMPA	FL		01/10/2017		236,954	0	0	0	0	0	0	12,463	12,463	0	0	0
3162056	TUCSON	AZ		01/17/2017		277,666	0	0	0	0	0	0	14,393	14,393	0	0	0
3162066	SACRAMENTO	CA		02/16/2017		511,698	0	0	0	0	0	0	17,650	17,650	0	0	0
3162106	TAMPA	FL		01/26/2017		207,161	0	0	0	0	0	0	18,580	18,580	0	0	0
3162116	KANSAS CITY	MO		02/07/2017		618,235	0	0	0	0	0	0	19,469	19,469	0	0	0

SCHEDULE B - PART 3

										-	_						
1	Location		4	5	6	7		Cha	nge in Book Value	/Recorded Invest			14	15	16	17	18
Loan	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase	9 Current Year's (Amortization)/	Current Year's Other-Than- Temporary Impairment	Capitalized Deferred Interest and	Total Change in Book Value	13 Total Foreign Exchange Change in	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
3162157 3162186 3162196 3162227 3171016 3171066 3171076 3171126 3171126 3171126 3171256 3171256 3171276 3171286 3171286 3171286 317137 3171386 317137 3171386 3171426 317147 3171496 3171496 3171496 317156 317156 317156 317156	COLUMBUS WEST CHESTER PROVIDENCE AUBURN HILLS OLATHE CINCINNATI SHARONVILLE CORVALLIS MILWAUKEE GREENSBORO TOWSON EL PASO LAKEWOOD MADISON HOLT SUMMERVILLE WICHITA FALLS INDIANAPOLIS TROY ST. PAUL WEST SENECA WICHITA NORTH BRUNSWICK CLERMONT LIVONIA NOVI NORTH CHARLESTON LEXINGTON TAYLORSVILLE CASTLE ROCK OMAHA WOODBRIDGE MURRAY	GA PAR MES OH OH OR MES TO COME MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES CONTROL OF MES		09/28/2017 09/28/2017 09/28/2017 09/28/2017 09/28/2017 05/31/2017 09/28/2017 09/28/2017 05/31/2017 05/31/2017 05/31/2017 05/31/2017 05/31/2017 06/30/2017 06/30/2017 06/30/2017 06/28/2017 06/28/2017 06/28/2017 06/28/2017 06/28/2017 07/06/2017 09/01/2017 08/10/2017 08/10/2017 09/19/2017 09/19/2017 09/19/2017 09/19/2017 09/19/2017 09/19/2017		516,726 399,875 517,417 240,535 551,141 216,078 216,078 606,607 325,278 694,535 811,602 326,244 919,007 580,022 697,571 409,403 128,241 571,489 611,105 321,095 531,202 409,438 204,069 626,452 260,831 540,835 204,917 161,333 262,706 245,925 329,510 713,575 523,280	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	00 00 00 00 00 00 00 00 00 00 00 00 00	16,917 20,294 16,953 12,100 20,859 6,991 6,991 19,497 15,854 22,087 39,580 15,836 25,197 49,216 21,802 19,572 25,821 27,635 29,775 27,421 25,777 19,865 9,948 29,188 8,527 45,536 9,904 30,645 51,193 11,977 15,864 32,405 16,955	16,917 20,294 16,953 12,100 20,859 6,991 6,991 19,497 15,854 22,087 39,580 15,836 25,197 49,216 21,802 19,572 25,821 27,635 29,775 27,421 25,777 19,865 9,948 29,188 8,527 45,536 9,904 30,645 51,193 11,977 15,864 32,405 16,955	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
3171596	SUGAR LAND	TX		09/27/2017		742,290	0	0	0	0	0	0	23,857	23,857	0	0	0
3171606	STREETSBORO	OH		09/20/2017		437,013	0	0	0	0	0	0	36,154	36,154		0	0
3171626	COMMACK	NY		10/25/2017		308,101		0	0	0	0	0	20,452	20,452		0	0
3171656	PETERSBURG	VA		11/01/2017		174,506			0	0	0		5,696	5,696		0	0
3171666	PORTAGE	MI		11/01/2017 03/20/2018		305,386	0		0	0	]	0	9,966	9,966	0	0	0
3171696	CAPE CANAVERAL	FL		03/20/2018		529,235	0	0	0	0	0	0	41,372	41,372	0	0	0

SCHEDULE B - PART 3

													1				
1	Location		4	5	6	7			inge in Book Value				14	15	16	17	18
	2	3					8	9	10	11	12	_13					
						Book Value/						Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
1 .			١.	<b>D</b> .	D: 1	Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan	0"	0	Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0474746	STURTEVANT			12/14/2017		757,366							35,123	35,123			
3171716 3171726	MEMPHIS	TN		11/17/2017		757,300							22,390	22,390			
3171746	LEXINGTON	SC		12/01/2017		165,553							7,878	7,878			
3171756	OMAHA	NE NE		02/08/2018		209,151					1		9,768	9,768			
3171786	DETROIT	. NI		01/05/2018		662,985					1		20,540	20,540			
3171796	BOWLING GREEN	. IVII		01/03/2018		309,701					1		9,520	9,520			
3171806	COLORADO SPRINGS	CO		01/11/2018		945,399							98,610	98,610			
3171816	EL PASO	TX		01/24/2018		416,707					1		19,608	19,608			
3171836	JOPLIN	MO		01/24/2018		197,114							38,231	38,231			
3171846	EL PASO	TX		02/15/2018		413,387							32,616	32,616			
3171856	FRESNO	·   (\alpha \alpha \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot \cdot		01/19/2018		220,591							6,914	6,914			
3171866	CHICAGO	.   0,7		02/28/2018		357,693							11,265	11,265			
3171876	CHICAGO	-		01/16/2018		619,287							19,624	19,624			
3171886	JACKSONVILLE	·   'ji · · · ·		02/05/2018		316,986							19,849	19,849			
3171896	WILMINGTON	DE		07/02/2018		414,711							18,352	18,352			
3171906	WILMINGTON	DE		07/02/2018		207,355							9,176	9,176			
3171926	FORT MYERS	.   Fi		02/28/2018		292,811		· · · · · · · · · · · · · · · · · · ·			· · · · · · · · · · · · · · · · · · ·		13,675	13,675		· · · · · · · · · · · · · · · · · · ·	
3171946	OLATHE	KS		03/22/2018		795,903			· · · · · · · · · · · · · · · i		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · o	81,155	81,155		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · ·
3181026	LENEXA	KS		03/29/2018		419,890		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · o		1	J	19,462	19,462			· · · · · · · · · ·
3181056	PLAINVIEW	NY		04/02/2018		507,468			· · · · · · · · · · · · · · · · · · ·		1	J	22,971	22,971		0	
3181076	BRENTWOOD	TN		04/18/2008		222,151		(476)	· · · · · · · · · · · · · · · · · · ·		(476)	J	9,546	9,546		0	
3181086	NORTH LITTLE ROCK	AR		04/18/2008		926,885		(3.683)	· · · · · · · · · · · · · · · · · · ·		(3,683)	J	39,754	39,754		0	
3181096	BONITA SPRINGS	FL		05/01/2018		671,842		0	1		(0,000)	J	19,534	19,534			· · · · · · · · · · · · · · · · · · ·
3181126	COLUMBUS	OH		05/31/2018		339,333		l	· · · · · · · · · · · · · · · · · · ·		1	l	15,296	15,296	n	0	· · · · · · · · · · · · · · · · · · ·
3181136	LOS ANGELES	CA		07/25/2018		983,545	0	l	l	0	1	J	57,045	57,045		0	· · · · · · · · · · · · · · · · · · ·
3181156	COLUMBUS	OH		06/22/2018		404,430	0	l	1	0	1	J	11,742	11,742		0	
3181166	CLINTON TOWNSHIP	MI		06/13/2018		287,019	0		1	0	0		8,467	8,467		0	
3181196	ROCKVILLE	MD		06/12/2018		1,017,835	0	0	0	0	0	0	45,912	45,912	0	0	0
3181216	TUALATIN	OR		11/08/2018		707,597	0	1	1	0	0	0	17,391	17,391	0	0	
3181226	WOODBURN	OR		11/08/2018		296,426	0	0	0	0	0	0	7,285	7,285	0	0	0
3181236	SALEM	OR		11/08/2018		430,295	0	0	0	0	0	0	10,576	10,576	0	0	0
3181246	GLEN ALLEN	VA		08/01/2018		427,872	0	0	0	0	0	0	18,857	18,857	0	0	0
3181256	SALT LAKE CITY	UT	1	06/29/2018		306,204	0	0	0	0	0	0	106,204	106,204	0	0	0
3181266	TAMPA	FL		06/21/2018		427,013	0	0	0	0	0	0	18,806	18,806	0	0	0
3181276	BINGHAM FARMS	MI	1	07/12/2018		858,472	0	(135)	0	0	(135)	0	37,335	37,335	0	0	0
3181286	EL PASO	TX		07/30/2018		781,003	0	0	0	0	0	0	72,387	72,387	0	0	0
3181296	COLUMBUS	OH		08/08/2018		157,131	0	0	0	0	0	0	11,429	11,429	0	0	0
3181306	COLUMBUS	OH		08/08/2018		471,392	0	0	0	0	0	0	34,286	34,286	0	0	0
3181316	TEWKSBURY	MA		07/19/2018		898,318	0	0	0	0	0	0	26,514	26,514	0	0	0

E06./

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

1	Location		1 4	5	6	7		04-	ngo in Dook \/sl	/Decembed laster-	hmant		14	15	16	17	18
'	Location 2	3	4	5	O	'	8	9	inge in Book Value		tment 12	12	14	15	16	17	18
	2	3				Book Value/	0	9	10	11	12	13 Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded	+	Foreign		
						Investment	Unrealized		Other-Than-	Capitalized	•	Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding	1	Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Type	Acquired	Disposai	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
Number	City	State	Type	Acquired	Date	FIIOI I Gai	(Decrease)	Accietion	Necognized	Other	(0+9-10+11)	DOOK Value	UII Dispusai	Consideration	Dispusai	Disposai	Disposal
2404200	DUDUAM	NO.		07/40/0040		000 055							0.700	0.700			
3181326 3181336	DURHAM SAN ANTONIO	TX		07/13/2018 09/04/2018		296,655 633,544							8,706 18,045	8,706 18,045			
3181347	SPRING	TX		08/20/2018		1,042,098							43,582	43,582			
3181376	ROCHESTER HILLS	MI.		08/24/2018		157,579							11,358	11,358			۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3181386	PROVO	I IVII		10/01/2018		1,385,351							46,704	46,704			,
3181396	ROCHESTER HILLS	MI		08/06/2018		645,089							27,983	27,983			,
3181416	ORLANDO	FI		07/13/2018		242,718							7,123	7,123			۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3181435	HAYWARD	CA		06/07/2022		476,637							35,353	35,353			,
3181436	HAYWARD	CA		08/31/2018		626,078							46,095	46,095			۱
3181446	SOUTHFIELD	MI		10/01/2018		259,175							11,102	11,102			, · · · · · · · · · · · · · · · · · · ·
3181456	NORWOOD	OH		09/19/2018		1,948,113			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		46,690	46,690			, · · · · · · · · · · · · · · · · · · ·
3181466	CHATTANOOGA	TN		09/13/2018		689,486		· · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		29,933	29,933			, · · · · · · · · · · , ŏ
3181476	FRESNO	CA		09/13/2018		902,618		· · · · · · · ·			· · · · · · · · · · · · · · · · · · ·	0	26,310	26,310	· · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·	, · · · · · · · · · ·
3181506	GREENVILLE	SC		08/29/2018		737,828		l	0		1	0	43,146	43,146		0	,
3181516	INDIANAPOLIS	IN		09/13/2018		654,779		l	0			0	18,435	18,435		0	,
3181526	ARLINGTON	TX		09/27/2018		902,988	0		0	0	1	0	26,230	26,230		0	
3181536	BAKERSFIELD	CA		09/27/2018		156,213	0		0	0	0	0	23,928	23,928		0	
3181546	RONKONKOMA	NY		10/22/2018		119,468	0	0	0	0	0	0	8,464	8,464	0	0	
3181556	OMAHA	NE		12/13/2018		771,067	0	0	0	0	0	0	29,731	29,731	0	0	
3181566	COLUMBIA	sc		10/15/2018		128,277	0	0	0	0	0	0	17,827	17,827	0	0	0
3181576	COLUMBIA	SC		11/08/2018		216,981	0	0	0	0	0	0	9,280	9,280	0	0	
3181586	PAPILLION	NE		11/20/2018		268,854	0	0	0	0	0	0	10,623	10,623	0	0	
3181596	ROCHESTER	MI		10/26/2018		278,310	0	0	0	0	0	0	19,825	19,825	0	0	
3181606	BONITA SPRINGS	FL	1	12/07/2018		217,704	0	0	0	0	0	0	9,250	9,250	0	0	, 0
3181616	SCHERTZ	TX	1	11/16/2018		434,273	0	0	0	0	0	0	18,496	18,496	0	0	0
3181626	ОМАНА	NE		12/10/2018		173,572	0	0	0	0	0	0	6,939	6,939	0	0	0
3181636	TUCSON	AZ		12/03/2018		393,291	0	0	0	0	0	0	16,344	16,344	0	0	0
3181646	NASHVILLE	TN		12/13/2018		1,366,113	0	0	0	0	0	0	38,404	38,404	0	0	0
3181656	SANTA ROSA	CA		12/26/2018		566,507	0	0	0	0	0	0	23,948	23,948	0	0	
3181666	LINCOLN	NE .		12/14/2018		261,306	0	0	0	0	0	0	10,942	10,942	0	0	0
3181696	SAN ANTONIO	TX		12/20/2018		218,495	0	0	0	0	0	0	9,080	9,080	0	0	, 0
3181726	ALBUQUERQUE	NM		12/19/2018		684,509	0	0	0	0	0	0	18,862	18,862	0	0	, 0
3181736	ANN ARBOR	MI		12/19/2018		80,422	0	0	0	0	0		5,621	5,621	0	0	, 0
3181746	WALL	NJ		01/24/2019		274,182	0	0	0	0	0		7,570	7,570	0	0	, 0
3181756	BOZEMAN	MT		01/17/2019		685,456	0	0	0	0	0	0	18,924	18,924	0		, 0
3181766	DALLAS	TX		12/20/2018		546,789		<u>.</u>	<u>0</u>			0	15,282	15,282		<u>0</u> .	,
3181776	KNOXVILLE	TN		01/17/2019		877,515		<u>0</u>	<u>0</u>				36,039	36,039			,
3181786	COLUMBUS	ОН		01/24/2019		504,182		<u>0</u>		0			13,513	13,513			,
3181796	TUCSON	AZ		01/10/2019		307,130	0	0	0	0	0	0	12,614	12,614	0	0	, 0

SCHEDULE B - PART 3

					Onown												
1	Location		4	5	6	7		·	nge in Book Value				14	15	16	17	18
	2	3		Dete	Disposal	Book Value/ Recorded Investment Excluding	8 Unrealized Valuation	9 Current Year's	Current Year's Other-Than- Temporary	Capitalized Deferred	12 Total Change	13 Total Foreign Exchange Change	Book Value/ Recorded Investment Excluding		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Accrued Interest Prior Year	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Interest and Other	in Book Value (8 + 9 - 10 + 11)	in Book Value	Accrued Interest on Disposal	Consideration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
Number	City	State	Type	Acquired	Date	FIIOI Teal	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	on Disposai	Consideration	Dispusai	Disposai	Disposai
3181826	SADDLE BROOK	 		02/14/2019		424,411							37,436	37,436			
3181836	CHATTANOOGA	TN		02/06/2019		338,135		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·		18,526	18,526			, · · · · · · · · · · · · · · · · · · ·
3181846	CHERRY HILL	N.I		02/07/2019		124,732		· · · · · · · · · · · · · · · · · · ·	· · · · · · · · · · · · o		· · · · · · · · · · · · · · · · · · ·		12,190	12,190			, · · · · · · · · · ·
3181866	CARLSBAD	CA		02/08/2019		594,680		i	· · · · · · · · · · · · · · · · i		1		16,509	16,509			,
3181896	SUMMERVILLE	SC		05/15/2019		140,485		l	· · · · · · · · · · · · · · · · · · ·		0	0	18,898	18,898	0	0	,
3191026	SOUTH JORDAN	UT		05/14/2019		184,107		l	1	0	1		5,047	5,047		0	
3191046	CLARKSVILLE	TN		06/03/2019		88,160		· · · · · · · · · · · · i	· · · · · · · · · · · · i			J	20,055	20,055			, · · · · · · · · · · ň
3191056	CHANHASSEN	MN		05/14/2019		183,582			· · · · · · · · · · · · · · · · · · ·				5,185	5,185		0	,
3191066	WACONIA	MN		06/28/2019		276,315		J	1			J	7,665	7,665	0		, · · · · · · · · ŏ
3191076	NOVI	М		05/16/2019		487,209	0		0	0	0	0	19,939	19,939	0	0	
3191086	FRESNO	CA		04/11/2019		219,660			0		0	0	6,279	6,279		0	
3191096	VIRGINIA BEACH	VA		04/18/2019		573,724		l	1	0	1		23,692	23,692		0	
3191106	DEER PARK	NY		04/26/2019		132,432			0		0	0	5,459	5,459		0	
3191126	WARWICK	RI		05/30/2019		367,797	0		0	0	0	0	10,204	10,204	0	0	
3191136	WILSONVILLE	OR		12/19/2019		240,171			0		0	0	22,235	22,235		0	
3191145	ROANOKE	VA		06/20/2019		49,448	0		0	0	0	0	6,622	6,622		0	
3191146	ROANOKE	VA		06/20/2019		918,973		l	· · · · · · · · · · · · · · · · · · ·		0	0	26,108	26,108	0	0	,
3191176	VIRGINIA BEACH	VA		06/14/2019		92,121	0		0	0	0	0	9,001	9,001	0	0	
3191186	NORFOLK	VA		06/27/2019		442,188			0		0	0	18,608	18,608		0	
3191196	ZIONSVILLE	IN		06/07/2019		198,859	0		0	0	0	0	8,405	8,405		0	
3191216	INDIANAPOLIS	IN .		06/03/2019		551,195	0	0	0	0	0	0	15,716	15,716	0	0	
3191226	HIALEAH	FI		06/21/2019		257,106	0	0	0	0	0	0	7,366	7,366	0	0	
3191256	MISHAWAKA	IN I		09/12/2019		138,762		l	· · · · · · · · · · · · · · · · i			J	3,884	3,884			, · · · · · · · · · · · · · · · · · · ·
3191276	FRESNO	CA		07/18/2019		641,575	0	J	1	0	1		27,343	27,343	0	0	, · · · · · · · · · · · · · · · · · · ·
3191296	RALSTON	NE NE		07/26/2019		133,259	0		1	0		0	3,854	3,854	0	0	, · · · · · · · · · · · · · · · · · · ·
3191306	GREENVILLE	SC		09/12/2019		143,032	0	0	0	0	0	0	5,867	5,867	0	0	
3191326	INDEPENDENCE	KY		08/27/2019		426,890	0	0	0	0	0	0	17,871	17,871	0	0	,
3191336	FORT THOMAS	KY		08/27/2019		275,700	0	0	0	0	0	0	11,541	11,541	0	0	
3191346	GREENSBURG	IN		08/27/2019		458,017	0	0	0	0	0	0	19,174	19,174	0	0	,
3191356	SYRACUSE	UT		08/01/2019		229,626	0	0	0	0	0	0	6,681	6,681	0	0	
3191366	CENTENNIAL	co		10/22/2019		514,859	0	1	1	0	0	0	21,257	21,257	0	0	,
3191396	ОМАНА	NE		08/23/2019		832,166	0	0	0	0	0	0	56,297	56,297	0	0	
3191416	HANAHAN	SC		09/13/2019		230,838	0	0	0	0	0	0	6,599	6,599	0	0	,
3191426	STAFFORD	TX I		09/24/2019		334,485	0	0	0	0	0	0	22,493	22,493	0	0	,
3191436	ORLANDO	FL		09/24/2019		200,691	0	0	0	0	0	0	13,496	13,496	0	0	,
3191455	WOBURN	MA		11/06/2019		84,741	0	0	0	0	0	0	19,937	19,937	0	0	,
3191456	WOBURN	MA		11/06/2019		749,768	0	0	0	0	0	0	21,732	21,732	0	0	,
3191476	LAS VEGAS	NV		09/19/2019		193,799	0	0	0	0	0	0	5,574	5,574	0	0	,
3191486	LAS VEGAS	NV		12/02/2019		465,120	0	0	0	0	0	0	12,988	12,988	0	0	
0101700	LAO VLOAO	144		12/02/2019		+00,120	U	<u> </u>	U	U	1	ı u	12,300	12,300	U	U	

SCHEDULE B - PART 3

1	Location		4	5	6	7			inge in Book Value			1	14	15	16	17	18
	2	3					8	9	10	11	12	13					i l
						Book Value/						Total	Book Value/				i l
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
				_		Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan		1	Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0.000.000	I CODAIN	. ا زنی		00/00/0040													
3191496	LORAIN	IOH		09/09/2019		232,481							9,520	9,520			
3191506	ROSWELL NASHVILLE	GA		10/09/2019		801,724	0	0					30,908	30,908			
3191516		TN		10/03/2019		780,810							22,597	22,597			
3191526 3191566	LAKE MARY OGDEN	FL		09/12/2019		356,110 399,163							15,069	15,069			
		UI											11,556	11,556			ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191596 3191606	HAUPPAUGE MIAMI GARDENS	NY		11/14/2019		183,555 258,935			0				7,731 7,587	7,731 7,587			0
		TN					0		0		1						
3191646 3191656	MT. JULIET SOUTHGATE	TN		11/22/2019 01/10/2020		313,742 315,765							13,097	13,097 9,204			0
		IVII											9,204				ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191696 3191706	BEAUMONT EL CAJON	TX		11/21/2019 11/21/2019		258,384 88,589							32,898	32,898			
		I CA											11,279	11,279			ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191716	MOAB INDIANAPOLIS			11/21/2019		110,736							14,099 4,389	14,099 4,389			
3191726		IIN				149,812											ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191736	MURRAY EL PASO	U		12/13/2019		395,543							16,474	16,474			
3191746						315,152							21,004	21,004			ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191756 3191766	AUBURN HILLS INDIANAPOLIS	IMI		12/05/2019 11/26/2019		225,232 201,577							9,213	9,213			
3191786	BAKERSFIELD	IIN											8,452	8,452			ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
3191786	FLORENCE	L CA		12/11/2019 12/11/2019		870,839 139,733							47,678	47,678			
3191896	ALPHARETTA	CO											9,318	9,318			, <u>.  </u>
	CINCINNATI	GA OH		11/27/2019		818,419 459,485							23,978	23,978			
3191916 3191936		UH											11,896	11,896			,
3191936	BRENTWOOD HUNT VALLEY	INY		12/31/2019 01/15/2020		251,571 371,488							10,525	10,525 10,828			
3191946	HUNI VALLEY   NAMPA	MD		01/15/2020		185,558							10,828				, <u>.      </u>
	RINCON	GA		12/11/2019		379,671			<mark>%</mark>				5,474	5,474 11,195			, <u>,</u>
3191976 3191996	HOMEWOOD	JGA		01/22/2020		241,921							11,195				, <u>.      </u>
3191996	DEPEW	AL		01/22/2020		432,503			<mark>%</mark>				6,891	6,891 18,054			, <u>,</u>
3192006	WEST CHESTER	OH		01/31/2020		267,069							18,054				, <u>.      </u>
3192016	NOBLESVILLE	INT		01/29/2020		267,069			<mark>%</mark>				7,926	7,926			, <u>,</u>
3192026	INDIANAPOLIS	III		01/29/2020		372,783							6,881	6,881			, <u>.      </u>
3192036	INDIANAPOLIS   WESTFIELD	IIN		01/29/2020		185,464			<mark>%</mark>				11,064 5,504	11,064 5,504			, <u>,</u>
3192046	COLUMBUS	OH		01/29/2020													, <u>.      </u>
3192056	SAN DIEGO	CA .		12/09/2019		448,360 286,920							13,307	13,307 8,512			
	HILLSBORO			01/29/2020							%		8,512				, <u>.      </u>
3192076 3192086	PORTLAND	OR OR		01/29/2020		110,692 93,662			0		1		7,319	7,319			, <u>0</u>
	TACOMA	WA											6,193	6,193			, <u>.          </u>
3192096 3192106	LAKE OSWEGO	OR .		01/29/2020		87,702 259,781							5,799	5,799 7,664			0
											1		7,664				
3192116	SALISBURY	MD		02/12/2020		188,510			0				23,329	23,329			0
3192126	MILILANI	HI		02/19/2020		446,846	0	0	0	0	1 0	1 0	12,952	12,952	0	0	, 0

SCHEDULE B - PART 3

1	Location		1 4	5	6	7		Cha	inge in Book Value	/Decorded Invest	tmont		14	15	16	17	18
'	Location 2	3	4	) 3	Ö	'	8	9	10	/Recorded invest	tment 12	13	- 14	15	10	17	10
	2	"				Book Value/	U	3	10	- 11	12	Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
				1		Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
				1		Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
	,		ļ ,,	<u> </u>			,								•	•	
3192136	TEXARKANA	TX		01/30/2020		583,840	0	0	0	0	0	0	20,161	20,161	0	0	
3192146	WEST CHESTER	OH		05/08/2020		1,077,667	0	0	0	0	0	0	30,910	30,910	0	0	
3192186	HIALEAH	FL		02/24/2020		234,700	0	0	0	0	0	0	9,865	9,865	0	0	
3192206	RANCHO CUCAMONGA	CA		06/02/2020		228,757	0	0	0	0	0	0	9,368	9,368	0	0	
3201016	CHANHASSEN	MN		03/20/2020		223,647	0	0	0	0	0	0	14,583	14,583	0	0	
3201026	PACIFIC	MO		03/31/2020		186,450	0	0	0	0	0	0	5,440	5,440	0	0	
3201036	ALBUQUERQUE	NM		03/17/2020		146,311	0	0	0	0	0	0	9,511	9,511	0	0	,
3201046	MEDFORD	MA		04/24/2020		259,428	0	0	0	0	0	0	16,774	16,774	0	0	
3201066	BURNSVILLE	MN		03/11/2020		317,116	0	0	0	0	0	0	9,197	9,197	0	0	
3201086	HIXSON	TN		04/23/2020		240,348	0	0	0	0	0	0	6,410	6,410	0	0	
3201116	SEDONA	AZ		05/28/2020		401,262	0	0	0	0	0	0	16,540	16,540	0	0	,
3201126	CARLSBAD	CA		05/28/2020		401,262	0	0	0	0	0	0	16,540	16,540	0	0	. 0
3201126	ATLANTA	GA		06/19/2020		346,838	0	0	0	0	0	0	9,686	9,686	0	0	,
3201156	MYRTLE BEACH	SC		09/02/2020		199,108	0	0	0	0	0	0	10,229	10,229	0	0	. 0
3201176	OCEANSIDE	CA		03/25/2020		248,254	0	0	0	0	0	0	22,742	22,742	0	0	0
3201216	LAWRENCEVILLE	GA		05/20/2020		164,074	0	0	0	0	0	0	6,794	6,794	0	0	. 0
3201226	HOUSTON	TX		04/15/2020		708,926	0	0	0	0	0	0	29,412	29,412	0	0	
3201236	HILLSBORO	OR		04/30/2020		249,442	0	0	0	0	0	0	10,538	10,538	0	0	. 0
3201246	LYNCHBURG	VA		05/12/2020		463,405	0	0	0	0	0	0	19,766	19,766	0	0	0
3201266	RALEIGH	NC		05/29/2020		346,459	0	0	0	0	0	0	22,702	22,702	0	0	0
3201286	CLEMSON	SC	1	06/08/2020		108,794	0	0	0	0	0	0	5,875	5,875	0	0	0
3201296	MILLERSVILLE	MD	l	06/12/2020		245,873	0	0	0	0	0	0	16,030	16,030	0	0	0
3201316	INDIANAPOLIS	IN		07/09/2020		366,240	0	0	0	0	0	0	15,320	15,320	0	0	0
3201326	LIVONIA	MI	l	05/28/2020		859,295	0	0	0	0	0	0	36,403	36,403	0	0	0
3201336	INDIAN LAND	SC	l	05/29/2020		206,953	0	0	0	0	0	0	7,652	7,652	0	0	, 0
3201356	BRONX	NY	1	08/20/2020		386,749	0	0	0	0	0	0	10,980	10,980	0	0	, 0
3201376	INDIANAPOLIS	. IN		08/10/2020		132,191	0	0	0	0	0	0	3,695	3,695	0	0	, 0
3201406	FRANKLIN TOWNSHIP	NJ		09/09/2020		747,141	0	0	0	0	0	0	25,881	25,881	0	0	, 0
3201436	VANCOUVER	WA		10/19/2020		148,617	0	0	0	0	0	0	4,253	4,253	0	0	, 0
3201446	LAYTON	UT		10/19/2020		160,922	0	0	0	0	0	0	4,605	4,605	0	0	, 0
3201466	WHITE PLAINS	NY		10/16/2020		236,562	0	0	0	0	0	0	6,811	6,811	0	0	, 0
3201476	ESCONDIDO	CA		09/24/2020		80,394	0	0	0	0	0	0	8,999	8,999	0	0	, 0
3201486	SARASOTA	. FL		10/29/2020		152,682	0	0	0	0	0		6,239	6,239	0	0	, 0
3201496	POMPANO BEACH	. FL		10/29/2020		249,844	0	0	0	0	0	0	10,209	10,209	0	0	, 0
3201516	OKLAHOMA CITY	OK		11/12/2020		260,736	0	0	0	0	0		7,515	7,515	0		, 0
3201526	FAIR LAWN	NJ		11/09/2020		788,047	0	0	0	0	0		27,411	27,411	0		, 0
3201546	AUBURN HILLS	MI		12/10/2020		190,073	0	0	0	0	0		5,449	5,449	0		, 0
3201556	ROYAL OAK	MI		12/10/2020		115,169	0	0	0	0	0		5,436	5,436	0		, 0
3201566	MASSAPEQUA PARK	NY		11/24/2020		125,293	0	0	0	0	0	0	7,748	7,748	0	0	. 0

SCHEDULE B - PART 3

1	Location		1	5	6	7		Cha	inge in Book Value	/Decorded Invest	tmont		14	15	16	17	18
'	Location 2	3	"	ا	U	'	8	9	10	11	12	13	- '4	10	10	17	10
	2	"				Book Value/	U	3	10	- 11	12	Total	Book Value/				i l
						Recorded			Current Year's			Foreign	Recorded		Foreign		i
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
			71	1 1			(,				, ,		,				
3201576	FAIRFIELD	OH		02/01/2021		404,173	0	0	0	0	0	0	11,894	11,894	0	0	
3201586	TUCSON	AZ		12/23/2020		511,177	0	0	0	0	0	0	21,219	21,219	0	0	0
3201606	DALTON	GA		11/17/2020		175,404	0	0	0	0	0	0	5,055	5,055	0	0	
3201626	TORRANCE	CA		12/04/2020		322,557	0	0	0	0	0	0	9,541	9,541	0	0	
3201656	CARSON	CA		12/16/2020		172,764	0	0	0	0	0	0	14,995	14,995	0	0	0
3201666	WESTFIELD	IN IN		12/18/2020		213,758	0	0	0	0	0	0	6,167	6,167	0	0	0
3201676	MEDFORD	NY		02/19/2021		390,847	0	0	0	0	0	0	11,443	11,443	0	0	0
3201686	CHASKA	MN	1	12/21/2020		465,060	0	0	0	0	0	0	19,125	19,125	0	0	0
3201696	HATBORO	PA		12/31/2020		949,034	0	0	0	0	0	0	27,896	27,896	0	0	0
3201716	SHELBY TOWNSHIP	MI		12/29/2020		399,291	0	0	0	0	0	0	11,376	11,376	0	0	0
3201726	LAFAYETTE	co		01/27/2021		857,788	0	0	0	0	0	0	24,217	24,217	0	0	0
3201736	DALLAS	TX		12/18/2020		313,621	0	0	0	0	0	0	8,991	8,991	0	0	0
3201736 3201746	ONTARIO	CA		12/22/2020		251,583	0	0	0	0	0	0	7,349	7,349	0	0	0
3201786	SALT LAKE CITY	UT		01/15/2021		242,733	0	0	0	0	0	0	9,874	9,874	0	0	0
3201816	SAN BERNARDINO	CA		02/16/2021		1,055,263	0	0	0	0	0	0	65,429	65,429	0	0	0
3201826	JAMAICA	NY		02/19/2021		365,312	0	0	0	0	0	0	14,770	14,770	0	0	0
3201836	YPSILANTI	MI		02/04/2021		190,842	0	0	0	0	0	0	5,483	5,483	0	0	0
3201846	GAITHERSBURG	MD		02/09/2021		796,149	0	0	0	0	0	0	23,221	23,221	0	0	0
3201856	CHATTANOOGA	TN		02/25/2021		347,836	0	0	0	0	0	0	10,248	10,248	0	0	0
3201876	PORT WASHINGTON	NY		03/09/2021		241,356	0	0	0	0	0	0	5,405	5,405	0	0	0
3201896	ARCADIA	CA		02/24/2021		109,556	0	0	0	0	0	0	3,248	3,248	0	0	0
3201906	LAKEWOOD	CO		06/30/2021		365,708	0	0	0	0	0	0	10,491	10,491	0	0	0
3201916	SAN LEANDRO	CA		03/31/2021		547,030	0	0	0	0	0	0	71,730	71,730	0	0	0
3201926	FARMINGDALE	NY		02/26/2021		1,309,096	0	0	0	0	0	0	54,200	54,200	0	0	0
3211016	DENVER	CO		05/11/2021		455,675	0	0	0	0	0	0	13,391	13,391	0	0	0
3211036	CAREFREE	AZ		03/31/2021		286,935	0	0	0	0	0	0	8,201	8,201	0	0	0
3211056	TEMPE	AZ		03/16/2021		162,547	0	0	0	0	0	0	4,675	4,675	0	0	0
3211066	PLAINVILLE	MA		03/26/2021		425,360	0	0	0	0	0	0	12,312	12,312	0	0	0
3211076	CHANHASSEN	MN		03/19/2021		798,148	0	0	0	0	0	0	23,103	23,103	0	0	0
3211086	PORTLAND	OR		05/03/2021		575,752	0	0	0	0	0	0	16,813	16,813	0	0	0
3211116	SARTELL	MN		04/14/2021		534,990	0	0	0	0	0	0	22,415	22,415	0	0	
3211126	PALATINE	.   IL		03/31/2021		219,689	0	0	0	0	0	0	19,053	19,053	0	0	0
3211156	CHANDLER	. AZ		04/16/2021		143,720	0	0	0	0	0	0	4,139	4,139	0	0	0
3211166	KANSAS CITY	KS		04/20/2021		192,409	0	0	0	0	0	0	7,649	7,649	0	0	0
3211186	ELON	NC		05/18/2021		302,260	0	0	0	0	0	0	12,293	12,293	0	0	0
3211196	ELON	NC		05/18/2021		302,260	0	0	0	0	0	0	12,293	12,293	0	0	0
3211206	PHOENIX	AZ		04/22/2021		217,065	0	0	0	0	0	0	8,546	8,546	0	0	0
3211216	PHOENIX	AZ		04/30/2021		546,766	0	0	0	0	0	0	15,351	15,351	0	0	0
3211226	ESCONDIDO	CA		05/11/2021		219,114	0	0	0	0	0	0	14,491	14,491	0	0	0

SCHEDULE B - PART 3

1	Location		1 4	5	6	7		Cha	inge in Book Value	/Dogordod Invoct	tmont		14	15	16	17	18
'	2	3	<del> </del>	ا	U	'	8	9	10	11	12	13	- '*	10	10	17	10
		"				Book Value/	U	3	10	- 11	12	Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
	1,	-	1,7,6-0				(= = = = = = )				(						
3211236	SALT LAKE CITY	· UT		05/19/2021		266,464		0	0	0	0	0	5,915	5,915		0	
3211246	NORTH SALT LAKE CITY	UT		05/13/2021		230,365	0		0	0		0	6,685	6,685		0	
3211256	WESTLAKE VILLAGE	CA		05/06/2021		151,875	0	0	0	0	0	0	9,112	9,112		0	
3211266	ANAHEIM	CA		04/28/2021		149,965	0	0	0	0	0	0	3,312	3,312	0	0	
3211276	PORT WASHINGTON	NY		05/07/2021		455,651	0	0	0	0	0	0	9,955	9,955	0	0	
3211286	MELBOURNE	FL		05/06/2021		502,385	0	0	0	0	0	0	19,279	19,279	0	0	
3211296	CARTERSVILLE	GA		06/08/2021		475,408	0	0	0	0	0	0	18,148	18,148	0	0	,
3211306	LONGWOOD	FL		05/26/2021		144,313	0	0	0	0	0	0	3,966	3,966	0	0	
3211316	WOODBRIDGE	VA		05/26/2021		139,503	0	0	0	0	0	0	3,834	3,834	0	0	. 0
3211346	ROYAL OAK	MI		08/02/2021		170,854	0	0	0	0	0	0	3,453	3,453	0	0	0
3211356	SANTA CLARA	CA		06/09/2021		663,018	0	0	0	0	0	0	17,184	17,184	0	0	
3211366	MIDVALE	UT		06/15/2021		212,119	0	0	0	0	0	0	5,811	5,811	0	0	
3211376	LAS VEGAS	NV		06/08/2021		192,478	0	0	0	0	0	0	5,522	5,522	0	0	
3211396	MONROE	NC		05/27/2021		432,056	0	0	0	0	0	0	12,458	12,458	0	0	. 0
3211406	NEW MILFORD	NJ		06/24/2021		190,070	0	0	0	0	0	0	7,320	7,320	0	0	0
3211416	FRANKLIN	TN		07/20/2021		187,017	0	0	0	0	0	0	7,040	7,040	0	0	0
3211426	WEST CONSHOHOCKEN	PA		08/27/2021		232,550	0	0	0	0	0	0	6,214	6,214	0	0	0
3211436	MELBOURNE	FL	l	07/23/2021		429,657	0	0	0	0	0	0	15,966	15,966	0	0	0
3211446	CENTRAL ISLIP	NY	l	08/13/2021		239,081	0	0	0	0	0	0	9,096	9,096	0	0	
3211456	MELBOURNE	. FL		09/14/2021		280,302	0	0	0	0	0	0	13,131	13,131	0	0	0
3211466	PENSACOLA	. FL		07/28/2021		273,915	0	0 0	0	0	0	0	28,042	28,042	0	0	, 0
3211476	PINE BROOK	NJ		08/26/2021		193,719	0	0 0	0	0	0	0	9,387	9,387	0	0	, 0
3211536	NORCROSS	GA		08/18/2021		484,542	0	0	0	0	0	0	12,898	12,898	0	0	, 0
3211546	ROCHESTER HILLS	MI		10/13/2021		721,334	0	0	0	0	0	0	27,436	27,436	0	0	, 0
3211556	ROCHESTER HILLS	.   MI		10/13/2021		198,224	0	0	0	0	0		11,271	11,271	0	0	, 0
3211566	TAMPA	FL		09/30/2021		441,138		<u>.</u>	<u>0</u>			0	16,797	16,797		0	,
3211606	LYNN HAVEN	.  FL		09/16/2021		390,473			0	0	0	0	8,449	8,449			,
3211616	ELGIN	SC		10/07/2021		381,062		<u>0</u>		0		<u>0</u>	18,139	18,139	0		,
3211636	SYRACUSE	NY .		11/03/2021		282,457	0	<u>.</u>	<u>0</u>			<u>.</u>	7,800	7,800			,
3211656	SANTA CLARA	CA		10/19/2021		777,926		<u>0</u>		0			44,947	44,947			,
3211666	SALT LAKE CITY	UT		10/19/2021		758,320		<u>0</u>		0			20,506	20,506			,
3211686	MORGANTOWN	.   WV		11/05/2021		100,405		<u>0</u>	0	0			2,545	2,545			, 0
3211696	SANTA ANA	CA		10/05/2021		1,248,825		<u>0</u>	<u>. 0</u>		[	<u>0</u>	48,837	48,837		<u>.</u> .	,
3211706	OGDEN	.   U I		10/21/2021		624,892					0		24,006	24,006			, 0
3211716	LONGMONT	CO		10/29/2021		315,640							8,932	8,932			, 0
3211726	LEHIGH ACRES	.   FL		09/29/2021		590,979	0		0				16,873	16,873	0	0	, 0
3211736	LONGMONT	CO		12/09/2021		707,500	0		0				19,694	19,694			' · · · · · · · · · · · · · · · · · · ·
3211756	SANTA FE SPRINGS	CA		12/02/2021		253,852			0				6,929	6,929			, 0
3211766	OPA-LOCKA	FL		10/15/2021		223,421	0	0	] 0	0	0	0	6,282	6,282	0	0	. 0

SCHEDULE B - PART 3

1	Location		4	5	6	7		Cha	inge in Book Value	/Dogordod Invoct	tmont		14	15	16	17	18
'	Location 2	3	- 4	ן ט	U	'	8	9	10	11	12	13	- '4	10	10	17	10
	2	"				Book Value/	U	3	10	- 11	12	Total	Book Value/				
						Recorded			Current Year's			Foreign	Recorded		Foreign		
						Investment	Unrealized		Other-Than-	Capitalized		Exchange	Investment		Exchange	Realized	Total
						Excluding	Valuation	Current Year's	Temporary	Deferred	Total Change	Change	Excluding		Gain	Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase	(Amortization)/	Impairment	Interest and	in Book Value	in	Accrued Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(8 + 9 - 10 + 11)	Book Value	on Disposal	Consideration	Disposal	Disposal	Disposal
11020.	J.,		.,,,,	7.09404			(200.000)	7.00.00.0	. 10009200		(0 0 .0)	20011 10100	511 2 10p000	00110100101011	2.00000.	2.00000.	2.00000.
3211776	LATHAM	NY		11/08/2021		132,802			0	0			7,457	7,457		0	
3211796	PHOENIX	AZ		11/09/2021		243,318			0		1	0	6,896	6,896		0	
3211806	STAFFORD	TX		10/29/2021		347,343		l	0			0	9,703	9,703	0	0	
3211826	NAPLES	FI		12/01/2021		281,035	0		0	0	1	0	9,279	9,279	0	0	
3211836	BROOKLYN CENTER	MN		11/16/2021		584,308	0	0	0	0	0	0	16,219	16,219	0	0	
3211846	FORT MYERS	FI		02/09/2022		637,198	0	0	0	0	0	0	17,562	17,562		0	
3211856	SCOTTSDALE	AZ		11/18/2021		330,061	0		0	0		0	9,234	9,234		0	
3211866	WEST CHESTER	PA		01/19/2022		430,704	0	0	0	0	0	0	23,910	23,910	0	0	
3211876	DELAWARE	OH		12/08/2021		448,500	0	l	0	0	0	0	10,591	10,591	0	0	0
3211906	BELTON	MO		03/25/2022		498,560	0	0	0	0	0	0	17,721	17,721	0	0	
3211926	FRESNO	CA		12/17/2021		536,633	0	0	0	0	0	0	15,036	15,036	0	0	
2211026	LEMOORE	CA		12/17/2021		556,335	0	0	0	0	0	0	15,385	15,385	0	0	
3211936	YOUNGSVILLE	NC		12/29/2021		476,453	0	0	0	0	0	0	26,573	26,573	0	0	
3211956	GREENWICH	СТ		01/14/2022		602,671	0	0	0	0	0	0	33,817	33,817	0	0	0
3211966	MERRICK	NY		02/04/2022		323,765	0	0	0	0	0	0	8,576	8,576	0	0	0
3211986	TUALATIN	OR		01/27/2022		1,261,413	0	0	0	0	0	0	47,747	47,747	0	0	0
3211996	AUSTIN	TX		03/24/2022		225,951	0	0	0	0	0	0	6,238	6,238	0	0	0
3212016	STUART	FL		02/09/2022		210,000	0	0	0	0	0	0	4,539	4,539	0	0	0
3212036	BETHLEHEM	PA		03/03/2022		319,404	0	0	0	0	0	0	8,633	8,633	0	0	0
3212056	JACKSON	MS		03/11/2022		515,947	0	0	0	0	0	0	13,963	13,963	0	0	0
3221026	WAUKESHA	WI	l	06/02/2022		1,137,744	0	0	0	0	0	0	30,132	30,132	0	0	0
3221036	ST. LOUIS	MO	1	06/02/2022		751,900	0	0	0	0	0	0	19,913	19,913	0	0	0
3221056	GARNER	NC	l	10/06/2022		424,191	0	0	0	0	0	0	9,927	9,927	0	0	0
3221066	RIVERSIDE	CA		05/10/2022		320,924	0	0	0	0	0	0	8,372	8,372	0	0	0
3221076	TIGARD	OR		05/26/2022		400,076	0	0	0	0	0	0	10,131	10,131	0	0	0
3221086	TREVOR	WI		04/12/2022		1,034,507	0	0	0	0	0	0	27,306	27,306	0	0	0
3221096	RALEIGH	NC		07/14/2022		1,142,100	0	0	0	0	0		39,702	39,702	0	0	
3221106	MERRICK	NY		04/22/2022		107,856	0	<u>.</u>	0	0	0	<u>.</u>	3,790	3,790		<u>0</u> .	0
3221126	EL PASO	TX		05/11/2022		988,399	0	0	0	0	0	0	23,927	23,927			
3221156	EAGAN	MN		05/11/2022		558,160		<u>.</u>	<u>0</u>			0	14,076	14,076		<u>0</u> .	0
3221166	CLINTON	MS		05/13/2022		297,306		<u>0</u>	<u>0</u>				5,546	5,546			
3221206	STUART	FL		06/24/2022		394,419		<u>0</u>		0		<u>0</u>	13,765	13,765			0
3221226	PLAINVILLE	IMA		06/08/2022		331,649		<u>0</u>			0	<u>0</u>	8,264	8,264		<u>.</u> .	
3221236	POMPANO BEACH	FL		05/27/2022		796,119					0		18,364	18,364	0		0
3221246	NEW YORK	NY		06/01/2022		470,000	0						5,268	5,268	0		
3221256	ROANOKE	VA		06/17/2022		435,034	0		0				12,301	12,301	0	0	0
3221286	MIDLOTHIAN	VA		06/10/2022		495,432	0		0				11,317	11,317			<u>0</u>
3221296	PARSIPPANY	NJ		07/15/2022		1,678,148			0				36,700	36,700	0		
3221306	CHARLOTTE	NC		07/27/2022		144,027	0	0	0	0	0	0	3,018	3,018	0	0	. 0

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

1	Location		5	6	7		Cha	ange in Book Value	/Recorded Invest	ment		14	15	16	17	18
Loan Number	2	3 Lo. State Ty	an Date	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
				1												
3221346	TEMPLE	TX	09/01/2022	!	792,623	0	0	0		0		30,483	30,483	0	0	
3221366	GILBERT	AZ	08/04/2022		629,376	0	10	0		0		12,907	12,907	0	0	
3221376	BLOOMINGTON	IN	10/04/2022		199,233	0	0	0		0		9,437	9,437	0		
3221386	BLOOMINGTON	IN	10/04/2022		198,957	0	0	0	0	0		12,828	12,828	0		
		OH	07/21/2022		990,039		0	0		0		30,867	30,867			
3221406 3221436	ELYRIA MEAD	OH	09/08/2022 10/31/2022		367,249 379,362		0					17,007	17,007 7,868			
3221436	WILMINGTON	CO	10/31/2022		132,182							7,868	3,920			
3221496	EL PASO	TX	11/10/2022	:	296,186							5,399	5,399			
3221496	CLARKSTON	! <u>^</u>	03/15/2023		290,100							12,017	12,017			
1222.222	TRAVERSE CITY	GA	04/19/2023									3,224	3,224			
3231056 3231096 3231186	FAIRFIELD	UNI	04/19/2023		1		1			1		1,060	1,060			
3231196	NORTH CHARLESTON	SC	06/20/2023		1							2,076	2,076			
4205181		CA	09/28/2017		247,894		(2,678)			(2,678)		73,844	73,844			
4207140	NORFOLK	VA III	12/04/2007	,	277,918		(3,317)			(3,317)		46,151	46,151			
7207.170	NOW OLK	***	12/07/2001		277,510		(0,017)	· · · · · · · · · · · · · · · · · · ·		(0,011)		,				
0299999 Mor	ortgages with partial repayments				213,497,719	0	(39,319)	0	0	(39,319)	0	11,238,236	11,238,236	0	0	(
					1		T									
												.				
												.				
												.				
	1			1	1		1	1		1			1			
1																

E00.13

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 E	Book/Adjusted Ca	arrying Value		18	19	20
			4	5		NAIC Designation, NAIC						13	14	15	16	17			
					Name of Vendor or	Designation Modifer and SVO	Date	Type			Book/Adjusted Carrying Value	Unrealized Valuation	Current Year's (Depreciation) or	Current Year's Other-Than- Temporary	Capitalized Deferred	Total Foreign Exchange		Commitment	Percentag
CUSIP	Name				General	Adminiatrative		and			Less	Increase	(Amortization)/	Impairment	Interest and	Change in	Investment	for Additional	of
Identificatio	or Description	Code	e City	State	Partner	Symbol	Acquired	Strateg	Actual Cost	Fair Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B./A.C.V.	Income	Investment	Ownership
401378-AC-8	Guardian Life Ins Co of Amer Sub Surplus Nt	.	New York	NY	Credit Suisse	1.F E	01/17/2017		1,596,740	1,363,680	1,596,813	0	12	0	0		77,600	0	0.000
63631#-AB-7	National Guardian Life Ins Co Surplus Nt		Madison	WI	Direct	2.F E	11/16/2015	0	904,255	866,383	· · · · · · · · ·	0	0	0	0	0	58,324	0	0.000
64952G-AE-8	New York Life Insurance Surplus Nt	.	New York	NY	First Tennessee	1.F E	11/21/2016	0	2,118,853	1,880,453		0	(19,104)	0	0	0	104,281	0	0.000
638671-AJ-6	North Front Surplus Nt	.	Columbus	OH	Direct	1.F E	05/31/2013	0	1,942,750	1,898,138		0	0	0	0	0	144,590	0	1
69448F-AA-9	Pacific Life Insurance Co Sub Surplus Nt		Newport Beach	CA	Citigroup Global Mrkts	1.F E	10/17/2017	0	998,158	793,780	998,233	0	13	0	0	0	43,000	0	0.000
707567-AA-1	Penn Mutual Life Ins Co Surplus Nt		Horsham	PA	Stifel	1.F E	08/12/2016	0	1,212,610	1,047,630	1,145,933	0	(10,478)	0	0	0	66,500	0	0.000
878091-BD-8	Teachers Insurance & Annuity Surplus Nt		New York	NY	Goldman Sachs & Co	1.F E	05/09/2017	0	1,093,660	946,390	1,079,836	0	(2,346)	0	0	0	49,000	0	0.000
878091-BF-3	Teachers Insurance & Annuity Surplus Nt	.	New York	NY	JP Morgan Securities Inc	1.F E	05/03/2017	0	996,800	<b>+</b> i		0	68	0	0	0	42,700	0	0.000
95765P-AA-7	Western & Southern Life Surplus Nt		Cincinnati	OH .	JP Morgan Securities Inc	1.F E	01/17/2019	0	497,435	466,730	497,632	0	46	0	0	0	25,750	0	0.000
2799999 S	Surplus Debentures - Unaffiliated								11,361,261	10,137,424	11,118,869	0	(31,789)	0	0	0	611,745	0	XXX
									44.004.004	40.40=.404	44 440 000		(0.4.700)				244 = 4=		
6099999 8	Subtotal Unaffiliated			1			1	I	11,361,261	10,137,424	11,118,869	0	(31,789)	0	0	0	611,745	0	XXX
		.																	
		.																	
		.																	
		.																	
			1				1			1	1		1			1	1		1
							1::::::									1	I		
1	1	.	1	[ i				l					1				1		
		.																	
		.																	
6299999 T	otals								11,361,261	10,137,424	11,118,869	0	(31,789)	0	0	0	611,745	0	XXX
1 Pook	/ 'Adjusted Carrying Value by NAIC Designation Cat	ogon/ Ec	ootnoto:				-	_											
Line Number	Adjusted Carrying Value by NAIC Designation Cat	egory i c	Journale.																
1A 1A		) 1B	\$ 0	1C \$	0	1D \$	0	1E \$	0	1F \$	10,214,614	1G S	\$ 0						
1B 2A		) 2B		2C \$										•					
1C 3A		3B		3C \$	0														
1D 4A		4B	\$ 0	4C \$	0														
1E 5A		5B	\$ 0	5C \$	0														
1F 6	(	)		•		•													

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	· ·		•	v	Ĭ	10	
CUSIP Ident- ification	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
			1:::::							
				NONE						
				····· <del>·</del> ··· <del>·</del> ···						
			1							
										1
										1
									[	
									l	
5299999 Totals	L		L				0	0	_	XXX

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

1	2	Location		T 5	6	7	8		Ch	ange in Book/Adju	isted Carrying Va	alue		15	16	17	18	19	20
	_	3	4	Name of			Book/Adjusted Carrying	9 Unrealized	10 Current Year's (Depreciation)	11	12 Capitalized	13 Total Change in	14 Total Foreign	Book/Adjusted Carrying		Foreign	10	10	
CUSIP Ident- ification	Name or Description	City	State	Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Value Less Encumbrances, Prior Year	Valuation Increase (Decrease)	or (Amortization)/ Accretion	Temporary Impairment Recognized	Deferred Interest and Other	B./A.C.V. (9 + 10 - 11 + 12)	Exchange Change in B./A.C.V.	Value Less Encumbrances on Disposal	Consideration	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
63631#-AB-7	National Guardian Life Ins Co Surplus Nt	Madison	WI	Redemption	11/16/2015	11/16/2023	31,915	0	0	0	0	0	0	31,915	31,915	0	0	0	2,059
2799999 Su	rplus Debentures - Unaffiliated						31,915	0	0	0	0	0	0			0	0	0	
2700000 001	pluo Boboniuroo Onaniiutoa						01,010	·	•	·	·		·	01,010	01,010				2,000
6099999 Su	btotal Unaffiliated	•					31,915	0	0	0	0	0	0	31,915	31,915	0	0	0	2,059
																			1
																			[
																			1
						1		1	l					1	1				[::::::::::
						1													
			.																
			.																
			.																
			.																f · · · · · · · · ·
						1													1
				1				1											[
			.																[
			.																
			.																
6299999 Tot	tals						31,915	0	1 0	0	0	0	0	31,915	31,915	0	0	0	2,059

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

	-			_			.,,	4-		-										
1	2		odes	6	7		Value	10	11		hange in Book/Adju	, ,		1.	4-	Inter		00		ates
		3	4 5 F o r	NAIC Designation, NAIC Designation Modifer and		8 Rate Used To	9		Book/	12 Unrealized	13 Current	Current Year's Other -Than-	15 Total Foreign Exchange	16	17	18	19 Admitted Amount	20 Amount	21	22 Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 1	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
		+ + +		, , , ,						(									- 1	
912828-6T-2 925387-AE-2	US Treasury Nt Vessel Management Service Nt	SD		1.A 1.A	512,871 1,235,024	92.797 103.007	463,985 1,128,442	500,000 1,095,500	507,383 1,176,731	0	(1,285) (4,182)	0	0	2.375 5.125	2.083 3.644	MN AO	1,533 11,697	11,875 56,144	07/26/2019 05/31/2013	
0019999999 U	.S. Government - Issuer Obligations				1,747,895	XXX	1,592,427	1,595,500	1,684,114	0	(5,467)	0	0	XXX	XXX	XXX	13,230	68,019	XXX	XXX
			,																	
38373Q-2C-4	GNR 2003-46 HA	CF	4	1.A	36,403	99.030	32,391	32,708	33,770	0	(131)	0	0	4.500	3.488	MON	123			06/20/2033
38374F-3P-7 38374N-SL-2	GNR 2004-26 GE GNR 2006-50 JC	CF CF	4	1.A 1.A	205,534 152,318	100.103 99.195	185,039	184,849 139,135	191,483 140,306		(814)	0	0	5.000	3.984	MON	770 580	9,242	08/31/2013 05/31/2013	
383742-RV-7	GNR 2006-50 JC	CF	4	1.A	15.962	99.335	138,014	14.874	15,270		(32)			4.500	3.988 3.882	MON	56	669	05/31/2013	
383742-RV-7	GNR 2008-6 DU	CF.	4	1.A	652,744	98.006	587,331	599,278	618,729		(1,572)			4.250	3.508	MON	2,122	25,469		02/20/2038
38374X-D9-3	GNR 2009-84 C	CF	4	1.A	11,933	99.732	11,230	11,260	11,269		(37)			4.000	3.339	MON	38	450	08/31/2013	
38378A-XB-2	GNR 2011-157 MY	CF	4	1.A	402,250	87.712	350,849	400,000	400,638		(176)			3.000	2.967	MON	1,000	12,000	08/14/2012	1 1
38377W-GL-2	GNR 2011-72 BP	CF	4	1.A	592,714	97.050	525,117	541,080	560,780		(1,652)			4.000	3.238	MON	1,804	21,643	05/31/2013	05/20/2041
38378W-KU-6	GNR 2013-120 BW	CF	4	1.A	2,399,609	94.332	2,467,136	2,615,377	2,569,422		5,605			3.000	3.853	MON	6,538	78,461	08/07/2013	1 1
38378W-BU-6	GNR 2013-122 WB	CF	4	1.A	153.666	98.523	157,705	160,069	159,471	0	195	0	0	3.000	3.455	MON	400	4,802	10/24/2013	03/20/2042
46641A-AA-3	JPTAX 2013-2 A	1, !	4	1.B FE	137,029	95.370	128,753	135,004	136,356	0	(261)	0	0	4.000	3.735	MON	450	5,400	11/14/2013	08/26/2036
46641X-AA-3	JPTAX 2014-1 A	1 1	4	1.B FE	142,408	94.820	129,526	136,602	140,425	0	(1,137)	0	0	4.000	3.539	MON	455	5,464	06/11/2014	11/27/2038
		1 [																		
0029999999 U	.S. Government - Residential Mortgage-Backed Securit	ties			4,902,570	XXX	4,727,866	4,970,236	4,977,919	0	(708)	0	0	XXX	XXX	XXX	14,336	172,029	XXX	XXX
38376G-XA-3	GNR 2010-141 B	CF	4	1.A	3,772	96.597	3,655	3,783	3,779	0	0		0	2.717	2.750	MON	9	103	07/18/2011	02/16/2044
38378B-QF-9	GNR 2012-27 C	CF	4	1.A	519.593	95.168	496,415	521,620	520,783	0	86	0	0	3.090	3.137	MON	1,343	16,118		
38378Y-S8-3	GNR 2014-34 PA	CF	4	1.A	436,640	88.113	382,228	433,793	434,292	0	(160)	0	0	2.471	2.411	MON	893	10,719		1 1
38380J-3C-0	GNR 2018-87 B	CF	4	1.A	1,799,063	84.676	1,693,520	2,000,000	1,850,740	0	10,227	0	0	3.000	3.846	MON	5,000	60,000	08/27/2018	
83162C-PS-6	SBAP 2005-20H	1:::1	4	1.A FE	5,170	99.079	5,123	5,170	5,170	0	0	0	0	5.110	5.110	FA	110	264	08/09/2005	08/01/2025
		1 [		1																
003999999 U	l.S. Government - Commercial Mortgage-Backed Secur	rities			2,764,238	XXX	2,580,941	2,964,366	2,814,764	0	10,153	0	0	XXX	XXX	XXX	7,355	87,204	XXX	XXX
010999999	ubtotals – U.S. Governments				9,414,703	XXX	8,901,234	9,530,102	9,476,797	0	3,978	0	0	XXX	XXX	XXX	34,921	327,252	XXX	XXX
0109999999	ublotais - 0.3. Governments	1 1	1		3,414,703	XXX	0,301,234	3,330,102	3,410,131	0	3,310	0	0	***	***	X X X	34,321	321,232	***	***
P06077-AA-2	Autoridad Canal de Panama Nt	1 !	D 1	1.G FE	191,660	90.236	180,472	200,000	191,864	0	204	0	0	4.950	5.428	JJ .	4,180	0	08/03/2023	07/29/2035
M2851H-AA-2	DP World Ltd UAE Nt	1	D	2.B FE	209,940	110.203	220,406	200,000	209,844	0	(96)	0	0	6.850	6.303	JJ .	6,812	0	09/22/2023	
30216J-AG-0	Export-Import Bank of India Nt	1 1	D	2.C FE	203,248	103.378	206,756	200,000	203,086	0	(162)	0	0	5.500	5.283		4,981	5,500	04/20/2023	
P4R53V-AA-1	Grupo Energia Bogota Nt	1 1	D 1	2.B FE	184,500	94.448	188,896	200,000	185,622	0	1,122	0	0	4.875	6.261	MN	1,246	4,875		
M60170-AW-3	Isreal Electric Corp Ltd Nt	1: 1	D 1	2.A FE	172,600	84.610	169,220	200,000	174,607	0	2,007	0	0	3.750	5.723	FA	2,688	3,750	02/27/2023	02/22/2032
Y7082R-KB-4	Power Finance Corp Ltd Nt		D	2.C FE	224,903	87.811	232,699	265,000	226,771	0	1,868	0	0	3.350	5.781	MN	1,110	4,439	07/18/2023	05/16/2031
M8180A-AE-8	Qatar Energy Nt		D 1	1.C FE	133,238	76.753	153,506	200,000	133,591	0	353	0	0	3.125	6.275	JJ	2,934	0	10/31/2023	
G7302V-KE-3	QNB Finance LTD Nt		D	1.E FE	186,900	93.278	186,556	200,000	189,034	0	2,134	0	0	2.750	4.663	FA	2,124	2,750	05/02/2023	
698299-BH-6	REPUBLIC OF PANAMA Nt	1	D 1	2.C FE	151,980	69.216	138,432	200,000	152,571	0	591	0	0	4.500	6.370	AO	1,875	9,000	02/27/2023	1 1
715638-DS-8	Republic of Peru Nt	11	D 1	2.B FE	124,493	77.582	128,010	165,000	125,445	0	952	0	0	3.300	5.469	MS	1,664	2,722	04/20/2023	1 1
718286-CX-3	Republic of Philippines Nt	1	D	2.B FE	198,800	104.682	209,364	200,000	198,810	0	10	0	0	5.500	5.545	. JJ	5,011	0	12/05/2023	1 1
760942-BD-3	REPUBLICA ORIENT URUGUAY Nt	1	D	2.B FE	134,201	97.584	146,376	150,000	134,247	0	46	0	0	4.975	5.691	AO	1,472	3,358	12/05/2023	04/20/2055

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

1	2	Co	odes	6	7	Fair	Value	10	11		hange in Book/Adju	sted Carrying Val	110			Inter	oct		D:	ates
'		3 4		† "	'	8	9	"	11	12	13	14	15	16	17	18	19	20	21	22
		"   "	†  J	NAIC		"	3			12	13	14	15	10	17	10	13	20	21	22
		-	=	Designation,	•							Current	•							
				NAIC		Rate						Year's	Total			1				
1				Designation		Used						Other	Foreign	•		1	Admitted			1
			<u>'</u>	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange	•			Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change	•	Effective		Due	Rec.		Contractu
CUSIP			Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	on Description	Code n	1 CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
identineau	2000/ipitori	10000	1 011/110	Cymbol		Value	Vuluo	Value	Value	(20010000)	71001011011	rtocogriizou	D.,7 t. 0 . v .	01	OI .	i ala	71001404	1001	7 toquilou	Duto
V7260W 6	Dancelia Community International	_		0.055	60.000	107.674			60.047					7.105		1 - 6 - 1	4.040		11/11/10000	04/47/003
X7360W-C0				2.C FE 1.F FE	60,820 182,284	107.674 97.867	64,604 195,734	60,000 200,000	60,817 182,312		(2)			7.125 5.250	6.919 5.920	JJ .	1,948 4,813		11/14/2023	3   01/17/203 3   01/16/205
91086Q-A\				2.B FE	140,950			140,000	140,937					6.500	6.432	JJ	4,297	4 225	04/20/2023	1
91000Q-A	7-0 United Mexican States Nt	L	ויי ויי	Z.B.FE	140,950	100.831	141,163	140,000	140,937		(13)			0.500	0.432		4,297	4,235	04/20/2023	01/11/204
021999999	9 All Other Governments - Issuer Obligations				2,500,517	XXX	2,562,194	2,780,000	2,509,558	0	9,042	0	0	XXX	XXX	XXX	47,155	40,629	XXX	XXX
02000000	2. Outstale. All Other Occurrents				0.500.547	V V V	0.500.404	0.700.000	0 500 550	•	0.040	^		VVV	V V V	VVV	47.455	10.000	VVV	V V V
030999999	9 Subtotals – All Other Governments		T		2,500,517	XXX	2,562,194	2,780,000	2,509,558	0	9,042	0	0	XXX	XXX	XXX	47,155	40,629	XXX	XXX
64966L-YZ	-8 City of New York Gen Obligation Bd		2	1.C FE	1,159,300	96.134	1,091,121	1,135,000	1,138,089	0	(2,751)	0	0	3.700	3.442	FA	17,498	41,995	03/26/2015	08/01/202
08199999	9 U.S. Special Revenue - Issuer Obligations		1		1,159,300	XXX	1,091,121	1,135,000	1,138,089	n	(2,751)	0	0	XXX	XXX	XXX	17,498	41,995	XXX	XXX
	O.O. Openial Nevertue - 1990er Obligations		Τ		1,100,000	****	1,001,121	1,100,000	1,100,000	0	(2,731)	0	0	***************************************	****		11,430	71,000	, , , , , , , , , , , , , , , , , , ,	XXX
31307B-B0	G-4 FGCI J22739	CF	4	1.A	167,152	96.220	160,884	167,205	167,105	0	10	0	0	2.500	2.486	MON	348	4,180	06/26/2013	03/01/202
31393R-W	G-1 FHR 2631 MD	CF	4	1.A	139,247	99.783	127,556	127,833	131,375	0	(301)	0	0	5.000	4.191	MON	533	6,392	05/31/2013	06/15/203
31394Y-F3	-3 FHR 2796 LB	CF	4	1.A	4,395	99.444	4,026	4,048	4,051	0	(18)	0	0	4.500	3.553	MON	15	182	05/31/2013	05/15/202
31395E-WI	F-0 FHR 2844 PE	CF	4	1.A	544,954	100.499	493,770	491,316	514,455	0	(850)	0	0	5.000	4.110	MON	2,047	24,566	05/31/2013	08/15/203
31395J-SF	-2 FHR 2890 PE	CF	4	1.A	63,282	100.494	58,143	57,857	59,723	0	(128)	0	0	5.000	4.149	MON	241	2,893	11/30/2013	11/15/203
31395M-QI	K-8 FHR 2935 HJ		4	1.A	107,863	100.484	99,798	99,317	102,233	0	(194)	0	0	5.000	4.074	MON	414	4,966	08/31/2013	02/15/203
31395M-QI	K-8 FHR 2935 HJ	CF	4	1.A	241,791	100.484	218,308	217,257	225,526	0	(539)	0	0	5.000	4.074	MON	905	10,863	05/31/2013	02/15/203
31395U-60	0-9 FHR 2981 NE	CF	4	1.A	288,947	100.183	266,402	265,917	273,633	0	(378)	0	0	5.000	4.231	MON	1,108	13,296	08/31/2013	05/15/203
31398E-FE	-9 FHR 3538 GX	CF	4	1.A	502,775	97.688	464,993	476,000	482,393	0	(2,337)	0	0	4.500	3.952	MON	1,785	21,420	01/17/2014	06/15/202
31398E-4V	/-1 FHR 3541 KB	CF	4	1.A	5,406	99.502	5,095	5,121	5,121	0	(16)	0	0	4.000	3.379	MON	17	205	08/31/2013	06/15/202
3137GA-B	7-1 FHR 3726 PC	CF	4	1.A	8,382	96.755	8,118	8,390	8,382	0	0	0	0	2.500	2.513	MON	17	210	09/30/2010	08/15/204
3137A5-M3	3-5 FHR 3795 B	CF	4	1.A	59,479	98.202	56,830	57,871	57,962	0	(89)	0	0	3.500	3.217	MON	169	2,026	08/31/2013	01/15/202
3137A7-H0	C-7 FHR 3800 KE	CF.	4	1.A	37,628	98.407	34,900	35,466	35,627	0	(101)	0	0	3.500	2.881	MON	103	1,241	05/31/2013	02/15/20
3137A9-BH	I-8 FHR 3846 KE	CF	4	1.A	9,033	99.220	8,271	8,336	8,357	0	(39)	0	0	4.000	3.107	MON	28	333	05/31/2013	04/15/20
3137AM-AM	л-9 FHR 3997 GK	CF	4	1.A	16,238	87.651	14,237	16,243	16,232	0	0	0	0	2.000	2.006	MON	27	325	02/15/2012	01/15/204
3137AN-E8	3-4 FHR 4015 YB	CF	4	1.A	827,443	93.841	755,419	805,000	812,185	0	(1,607)	0	0	3.500	3.276	MON	2,348	28,175	05/31/2013	03/15/203
3137AM-V0	Q-7 FHR 4018 B	CF	4	1.A	26,639	98.184	25,584	26,057	26,094	0	(28)	0	0	3.500	3.299	MON	76	912	03/27/2012	03/15/202
3137AT-B8	8-4 FHR 4096 GY	CF.	4	1.A	460,239	93.668	468,342	500,000	490,333	0	3,345	0	0	3.000	3.801	MON	1,250	15,000	08/31/2013	
3137AT-T	-1 FHR 4104 KJ	CF	4	1.A	1,193,518	94.102	1,093,107	1,161,621	1,169,478	0	(2,129)	0	0	3.000	2.768	MON	2,904	34,849	05/31/2013	09/15/203
3137AY-D3	3-2 FHR 4166 PV	CF	4	1.A	167,918	95.770	155,595	162,466	163,176	0	(205)	0	0	3.250	2.939	MON	440	5,280	02/20/2013	07/15/203
3137B6-T0	0-4 FHR 4286 JL	CF	4	1.A	757,340	96.189	844,000	877,440	854,068	0	7,647	0	0	2.500	3.968	MON	1,828	21,936	12/16/2013	12/15/202
3137FD-42		CF.	4	1.A	2,614,559	97.011	2,498,743	2,575,722	2,579,832	0	(3,238)	0	0	3.500	3.262	MON	7,513	90,150	01/25/2018	
3137FY-AX	(-4 FHR 5092 BA	CF.	1	1.A	2,320,775	78.424	1,831,492	2,335,371	2,323,683	0	1,175	0	0	1.250	1.315	JAJO	7,298	29,192	10/18/2021	02/25/204
3137H6-29	5-3 FHR 5202 LW	CF	1	1.A	2,408,680	72.427	2,320,246	3,203,564	2,444,217	0	32,604	0	0	2.500	4.683	MON	6,674	73,415	11/28/2022	
31418A-W0	G-9 FN MA1546	CF	4	1.A	324,998	94.059	304,501	323,734	324,811	0	120	0	0	3.500	3.354	MON	944	11,331	09/24/2013	08/01/204
31418E-J5		CF	4	1.A	407,805	94.707	445,372	470,262	408,273	0	468	0	0	4.000	8.120	1	1,568	3,135	10/18/2023	
31393C-W	5-8 FNR 2003-W8 1A4	CF	4	1.A	87,251	96.651	77,331	80,010	83,828	0	379	0	0	4.780	4.108	MON	319	3,824	05/31/2013	12/25/204
31394C-VS	S-8 FNR 2005-20 QH	CF	4	1.A	116,125	100.328	107,130	106,780	109,988	0	(389)	0	0	5.000	4.210	MON	445	5,627	08/31/2013	03/25/203
31398M-G	J-9 FNR 2010-17 HB	CF	4	1.A	11,730	98.425	11,626	11,812	11,783	0	1	0	0	3.500	3.548	MON	34	372	05/31/2013	
3136A1-YN	1-1 FNR 2011-101 LB	CF	4	1.A	828,184	95.902	730,629	761,849	787,137	0	(665)	0	0	4.000	3.301	MON	2,540	30,474	05/31/2013	10/25/204

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

		-					1/ 1	40	4.	-									_	,
1	2		odes 4 5	6	7		Value	10	11		hange in Book/Adju	, ,		40	47	Inter		00		ates
		3	4 5 F	NAIC Designation, NAIC Designation		8 Rate Used	9			12	13	14 Current Year's Other	15 Total Foreign	16	17	18	19 Admitted	20	21	22
		1 1.	<u>'</u>	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	:	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 1.	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
identification	Description	Code	OTIAIN	Gymbor	COSt	value	value	value	value	(Decrease)	Accietion	rtecognized	D./A.C.V.	OI .	OI .	1 alu	Accided	i Gai	Acquired	Date
212642 IV 0	END 2044 444 UD		1,		1 004 113	00.000	007.404		1 010 607		(2.600)			4.000	2 427	MON	2 200	20.040	00/24/2042	14/05/0044
3136A2-JY-0 3136A1-J3-0	FNR 2011-111 HB FNR 2011-112 DB	CF.	4	1.A 1.A	1,064,113 260,291	96.892 96.163	967,481 245,644	998,515 255,445	1,018,627 257,138		(2,698)			4.000	3.437 3.847	MON	3,328	39,940 10,218	08/31/2013	11/25/2041
3136A2-QC-0	FNR 2011-112 DB	CF.	4	1.A	310,530	94.015	282,045	300,000	306,417		(457)			4.000	3.781	MON	1,000	12,000	05/31/2013	12/25/2041
3136A2-QC-0	FNR 2011-123 BL	CF.	4	1.A	197.566	94.406	187,275	198,372	197.768		10			3.500	3.539	MON	579	6,943	01/09/2012	11/25/2041
3136A0-X2-8	FNR 2011-85 JB	CF	7	1.A	141.771	95.970	137,736	143,520	142,607		7			4.000	4.110	MON	478	5,741	08/31/2011	09/25/2041
3136AG-YP-1	FNR 2013-101 VB	CF	4	1.A	746,508	97.979	797,732	814,187	806,291		3,872			3.000	3.932	MON	2,035	24,426	09/03/2013	09/25/2033
3136AH-YH-7	FNR 2013-135 KN	CF	7	1.A	605,084	94.685	655,238	692,018	677,343		7,169			2.500	3.864	MON	1,442	17,301	12/04/2013	01/25/2029
3136AD-XY-0	FNR 2013-133 NN	CE.	4	1.A	1,491,392	97.857	1,592,831	1,627,713	1,609,976		7,109			3.000	3.919	MON	4,069	48,831	08/01/2013	12/25/2031
3132DW-CT-8	•	ļ ĢΓ	4	1.A	366,771			486,980	368,961		2,190			2.000	5.743		812	4,458		12/01/2051
3 135 DAY-01-0	Frequie Mac Pool SD6 162	1 1		I.A	300,771	81.806	398,378	400,900	300,901		2,190			2.000	3.743	INIOIN		4,450	00/20/2023	12/01/2001
0829999999	I J.S. Special Revenue - Residential Mortgage-Backed So	ecurities			19,933,802	XXX	18,954,808	20,956,615	20,066,189	0	49.554	0	0	XXX	XXX	XXX	58,532	616,628	XXX	XXX
002000000	Toolaania Horona Ca				10,000,002	XXX	10,001,000	20,000,010	20,000,100		10,001	•	-	XXX	XXX	XXX	00,002	010,020	XXX	AAA
3137BE-WR-1	FHMS Q001 A3	CF	4	1.A	4,634,829	95.621	4,302,945	4,500,000	4,552,514	0	(11,838)		0	3.815	3.556	MON	14,306	171,675	11/04/2014	02/25/2032
3140M1-EP-5	FN Pool	CF	1	1.A	359,090	81.863	357,130	436,252	359,784	0	694			2.000	6.436	MON	727	4,363	06/15/2023	10/01/2051
3140QM-6B-5	FN Pool	CF		1.A	748,746	88.646	779,427	879,262	749,719	0	973		0	3.000	7.042	MON	2,198	6,594	09/18/2023	
		1																		3 31414 314
0839999999	J.S. Special Revenue - Commercial Mortgage-Backed S	Securities			5,742,665	XXX	5,439,502	5,815,514	5,662,017	0	(10,171)	0	0	XXX	XXX	XXX	17,231	182,632	XXX	XXX
3140QL-6U-5	Fannie Mae Pool CB1782	CF		1.A	728,583	81.816	731,690	894,310	734,907	0	6,324	0		2.000	4.516	WON	1,491	7,453	07/26/2023	10/01/2051
0849999999 1	J.S. Special Revenue - Other Loan-Backed and Structur	red Securit	ties		728,583	XXX	731,690	894,310	734,907	0	6,324	0	0	XXX	XXX	XXX	1,491	7,453	XXX	XXX
0909999999	Subtotals – U.S. Special Revenue				27,564,350	XXX	26,217,121	28,801,439	27,601,202	0	42,956	0	0	XXX	XXX	XXX	94,752	848,708	XXX	XXX
	Legal Application in the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state																		40,00,000	4014510000
682357-AA-6	180 MEDICAL INC Nt	1	1	3.B FE	124,656	90.075	112,594	125,000	124,726		31	0	0	3.875	3.909	AO.	1,023	4,844	12/03/2021	10/15/2029
817826-AF-7	7-ELEVEN INC Nt	1	1	2.B FE	1,939,310	69.241	1,384,820	2,000,000	1,946,120		2,430	0	0	2.500	2.697	FA.	19,583	50,000		02/10/2041
00003#-AD-5	A&E Television Networks LLC Sr Nt Ser D	1		1.G YE	987,998	96.867	968,666	1,000,000	996,085			0		3.980	4.097	FA	14,262	39,800	04/13/2018	08/22/2027
002824-BG-4 00287Y-AR-0	Abbott Laboratories Nt AbbVie Inc Nt		2	1.D FE 1.G FE	1,382,461 513.580	102.623 98.028	1,241,738	1,210,000	1,351,302 509.391		(9,249) (666)		0	4.750 4.500	3.553	MN MN	4,949 2,938	57,475		11/30/2036
	l . l'i l l	1	<del> </del>				490,140	500,000					0		4.282			22,500		1 3 3 3 3 3 3 3
00287Y-AS-8 00287Y-CA-5	AbbVie Inc Nt			1.G FE 1.G FE	377,811 996,470	95.629	286,887	300,000	370,254 996,984		(2,346)			4.700	3.159	MN.	1,841 4,500	14,100	08/26/2020	05/14/2045
00287Y-CA-5 00287Y-BD-0	AbbVie Inc Nt				482,635	90.633	906,330 489,135	1,000,000	484,178		311			4.050 4.875	4.076			40,500 24,375		
00287Y-BD-0 00401M-AB-2	AbbVie Inc Sr Nt	1		1.G FE	482,635 167,500	97.827		500,000	484,178 167,593		311		0	4.875	5.101	MN	3,182	4.600		11/14/2048
	Abu Dhabi Crude Oil Nt		۱	1.C FE 2.C FE	800.000	91.667 87.382	183,334	200,000			93		0		5.872	JD.			11/14/2023	11/02/2047
E1000*-AA-1	Acciona Energia Financiacion Green Sr Nt	'	٠٠٠ [ الم				699,056	800,000	800,000		1.000	0	0	4.540	4.540	AO.	6,558	36,320	04/26/2022	04/26/2037
00510R-AD-5	Acuity Brands Lighting Nt	1	14	2.B FE	533,610	83.219	453,544	545,000	536,874		1,062	0	0	2.150	2.384	1		11,718		12/15/2030
007903-BG-1	Advanced Micro Devices Inc Nt	1	1	1.G FE	477,470	95.193	475,965	500,000	478,027 600,167		365	0	0	4.393	4.674	JD	1,830 3,458	21,965		06/01/2052
00108W-AJ-9 00108W-AQ-3	AEP Texas Inc Nt	1 }	1	2.A FE 2.A FE	608,640 998,360	80.825 96.986	404,125	500,000	998,393		(2,682)	0	0	4.150 5.250	3.000	MN	6,708	20,750 52,500	09/23/2020 05/16/2022	05/01/2049 05/15/2052
00774M-AZ-8	AEP Texas Inc Nt AerCap Ireland Capital Nt			2.A FE 2.B FE	1.550.310	80.794	969,860 1,211,910	1,000,000	1.546.454		(1,903)			3.850	5.261 3.608	AO	9.946	57,750		10/29/2041
00774M-AZ-8 008252-AM-0	Affiliated Managers Group Inc Nt	'	٠	1.G FE	247,828	99.761	249,403	250,000	249,968		260			4.250	4.358	FA	4,014	10,625		02/15/2024
001055-AR-3	Affac Inc Nt	1		1.G FE	1,488,525	82.539	1,238,085	1,500,000	1,490,232		257			4.250	4.044	AO	12,667	60,000		10/15/2046
	Africa Finance Corp Nt	$ \cdots $	n   f	1.G FE	170,800	87.250	174,500	200,000	173,115	· · · · · · · · · · · · · · · · · · ·	2,315			2.875	6.493		1,006		07/25/2023	1 1
V0000D-741-1	I minor i manor outpitt	'	<u> </u>	1.012	170,000	01.200	17-7,000	200,000	170,110	1	2,010			2.010	0.730	1	1,000	2,010	0112012020	0 112012020

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

4	2	0.	odes	6	7	Eei-	Value	10	11		hange in Book/Adju	atad Carriera Val-	10			Inter	onet .			ates
'	²		4 5	٠ "	'	8 Fair	value 0	10	11	12	13	14	15	16	17	18	19	20	21	22
		,  ,	4 3	NAIC		0	9			12	13	14	15	10	17	10	19	20	21	22
		1 1.	_	Designation,								Current		1		1				
				NAIC		Rate						Year's	Total	1						
		1 1	<u> </u>	Designation		Used						Other					A al:		1	
									D. d./	Ulana a Canad	0		Foreign	1			Admitted	A 4		04-4-4
		'	e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange		E##		Amount	Amount		Stated
OLIOID			'	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective	,,,,,	Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	& .	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
00831T-AA-9	African Export-Import Bank/The Nt	.     ,		2.B FE	184,525	89.440	196,768	220,000	186,003		1,478			3.994	7.353	MS	2,441	4,393	09/07/2023	09/21/2029
001201-B@-0	AGL Energy Limited Ser E Gtd Sr Nt	• • •	n   5	2.B	1,500,000	89.116	1,336,734	1,500,000	1,500,000		1 ', 7', 0			3.910	3.910	JD	3,747	58,650	12/08/2016	12/08/2031
008474-D@-4	Agnico Eagle Mines Limited Sr Nt Ser C	1   7	Δ	2.A FE	2,000,000	96.502	1,930,036	2,000,000	2,000,000			· · · · · · · · , j		4.740	4.740	JD JD	527	94,800	06/29/2017	06/29/2029
008474-E#-1	Agnico Eagle Mines Limited Sr Nt Ser C	• • •   //	<u>^</u>	2.A FE	500.000	92.449	462,247	500,000	500.000					4.630	4.630	AO	5.530	23,150	04/05/2018	04/05/2033
C0104@-AD-2	Airbus Canada Ltd Partnership Guarenteed		^	1.F FE	700,000	90.842	635,894	700,000	700,000					3.040	3.040	JJ J	9,458	21,280	07/21/2020	07/21/2029
010392-FL-7	Alabama Power Nt		٠	1.E FE	1,181,690	85.891	858,910	1,000,000	1,169,136		(6.032)			4.150	3.022	FA FA	15,678	41,500	11/15/2021	08/15/2044
01400E-AC-7	Alcon Finance Co Nt		h   1 · · · ·	2.B FE	998,220	80.991	809,910	1,000,000	998,368		(0,032)			3.800	3.810	MS MS	10,344	38,000	09/16/2019	09/23/2049
01400E-AC-7			٠	2.B FE	498,370	107.951	539,755	500,000	498,393		3/			5.750	5.773	JD JD	1,997	28,750	11/29/2022	12/06/2052
	Alcon Finance Co Nt	.     ;	<u> </u>		<b> </b>						588					1 1		28,750	1	
G0222Q-AA-5	Aldar Sukuk No 2 Ltd Nt	·   · · ·   ^L	٠٠٠. إلا	2.A FE	177,500	94.159	188,318	200,000	178,088		588			3.875	6.148	AO.	1,485		10/23/2023	10/22/2029
015271-AQ-2	Alexandria Real Estate Eqtys Nt	.	}	2.A FE	299,847	88.143	264,429	300,000	299,871					4.850	4.853	,AO	3,072	14,550	03/12/2019	04/15/2049
015271-AZ-2	Alexandria Real Estate Eqtys Nt		1	2.A FE	995,750	73.363	733,630	1,000,000	995,932		82			3.550	3.573	MS	10,453	35,500	02/02/2022	03/15/2052
п 015271-BB-4	Alexandria Real Estate Eqtys Nt	.	1	2.A FE	266,718	96.865	290,595	300,000	267,099					5.150	5.945	,AO	3,262	10,257	03/29/2023	04/15/2053
3 015271-AN-9	Alexandria Real Estate Eqtys Sr Nt		1	2.A FE	500,454	97.629	488,145	500,000	500,279	0	(37)	0	0	4.700	4.690	JJ	11,750	23,500	06/12/2018	07/01/2030
• 531546-AB-5	Algonquin Power & Utilities Co Nt	.	1	2.B FE	498,700	81.242	406,210	500,000	499,097	0	124	0		2.050	2.079	MS	3,018	10,250	09/16/2020	09/15/2030
01626P-AN-6	Alimentation Couche-Tard Inc Nt	.     /	A   1	2.A FE	498,045	76.276	381,380	500,000	498,193	0	40	0	0	3.800	3.822	. JJ	8,233	19,000		01/25/2050
01626P-AG-1	Alimentation Couche-Tard Inc Sr Nt	.     /	A   2	2.A FE	988,263	83.632	836,320	1,000,000	988,994	0	198	0	0	4.500	4.571	JJ.	19,375	45,000	1	07/26/2047
01626P-AH-9	Alimentation Couche-Tard Inc Sr Nt	.     /	A 2	2.A FE	499,330	96.279	481,395	500,000	499,733	0	69	0	0	3.550	3.566	JJ.	7,642	17,750	1	07/26/2027
Q0182#-AB-4	Alinta Energy Finance Pty Ltd Ser B Gtd	.     [	D	2.B PL	1,000,000	97.244	972,437	1,000,000	1,000,000	0	0	0	0	4.770	4.770	MS.	12,588	48,200		09/26/2028
01748T-AB-7	Allegion PLC Nt		1	2.B FE	1,005,460	92.433	924,330	1,000,000	1,003,313	0	(532)	0	0	3.500	3.434	,AO	8,750	35,000	09/25/2019	10/01/2029
01748T-AC-5	Allegion PLC Nt		1	2.B FE	499,990	102.519	512,595	500,000	499,999	0	0	0	0	5.411	5.411	JJ	13,528	27,731	06/07/2022	07/01/2032
018522-M*-0	Allete Inc 1st Mortgage Bond		1	1.F	1,000,000	66.241	662,407	1,000,000	1,000,000	0	0	0	0	3.300	3.300	FA	13,750	33,000	08/03/2020	08/01/2050
018522-H*-6	Allete Inc 1st Mtge Bd	1 [	1	1.F	2,000,000	99.572	1,991,446	2,000,000	2,000,000	0	0	0	0	3.690	3.690	MS	21,730	73,800	03/04/2014	03/15/2024
019736-AE-7	Allison Transmission Inc Nt	1 1	2	3.A FE	151,313	96.614	144,921	150,000	150,329	0	(176)	0	0	4.750	4.618	AO	1,781	7,125	09/22/2017	10/01/2027
020002-AT-8	Allstate Corp Nt	1 1	1	2.A FE	968,858	106.883	801,623	750,000	906,083	0	(9,826)	0	0	5.950	3.808	AO	11,156	44,625	11/04/2016	04/01/2036
020002-BA-8	Allstate Corp Nt	1 1	1	2.A FE	519,875	90.191	450,955	500,000	516,127	0	(524)	0	0	4.500	4.255	JD	1,000	22.500	08/17/2015	06/15/2043
020002-BC-4	Allstate Corp Nt	1	1	2.A FE	2,387,876	85.204	1,671,702	1,962,000	2,357,086	0	(12,315)	0	0	4.200	2.962	JD	3,662	82,404	1	12/15/2046
P01703-AD-2	ALPEK SA DE CV Nt	1   [	D 1	2.C FE	186.760	85.681	197,066	230,000	188.168	0	1,408	0	0	3.250	6.468	FA.	2,616	0	09/07/2023	02/25/2031
023135-BM-7	Amazon.com Inc Nt	.     .	1	1.E FE	605,400	92.407	462,035	500,000	601,107		(1,679)			4.250	3.249	FA.	7,615	21,250	1	08/22/2057
023135-CA-2	Amazon.com Inc Nt	.	1	1.D FE	996,230	78.830	788,300	1,000,000	996,612		148			2.875	2.900	MN	3,913	28,750	1	05/12/2041
023135-AP-1	Amazon.com Inc Sr Nt	1 1	2	1.E FE	848,445	103.406	775,545	750,000	818,523		(5,286)			4.800	3.734	JD	2,600	36,000	10/05/2017	12/05/2034
Q0305#-AB-6	Ambient Bidco Pty Ltd Series B Gtd Sr Se	1	n	2.B PL	1,000,000	102.765	1,027,651	1,000,000	1,000,000		0,200)			6.460	6.460	FA	24,404	32,300	02/15/2023	02/15/2038
02343U-AG-0	Amoor Finance USA Inc Nt		٠	2.B FE	1,509,818	96.577	1,448,655	1,500,000	1,503,562		(1,447)			3.625	3.518	AO	9,516	54,375		04/28/2026
02343U-AH-8	Amoor Finance USA Inc Nt	1	1	2.B FE	499,129	97.914	489,570	500,000	499.521		97			4.500	4.524	MN	2,875	22,500	1	05/15/2028
025816-BK-4	Amer Express Co Nt	.	2	1.G FE	1,030,980	98.345	983,450	1,000,000	1,003,966		(4,565)			3.625	3.145	JD JD	2,618	36,250	07/20/2019	12/05/2024
025816-BK-4			14	1.G FE	500,000	99.679	498,395	500,000	500.000		(4,505)			4.989	4.989	MN	2,425	24,945	1	05/26/2033
	Amer Express Co Nt		15													1 1			1	
023586-D*-8	Amerco (DBA U-Haul Holding Co) Series D	.		2.B PL	800,000	76.310	610,481	800,000	800,000		0		0	2.780	2.780	MS	5,622	22,240	09/29/2021	09/30/2033
023586-E#-3	Amerco (DBA U-Haul Holding Co) Series E	.		2.B PL	600,000	74.623	447,740	600,000	600,000		0		0	2.880	2.880	JJ .	7,392	17,280	01/27/2022	01/27/2035
02507*-AD-6	American Century Companies Inc Sr Nt Ser			2.B YE	1,000,000	93.683	936,833	1,000,000	1,000,000					3.970	3.970	,AO	7,168	39,700	10/26/2017	10/26/2027
025932-AL-8	American Financial Group Sr Nt	.	2	2.A FE	994,600	83.929	839,290	1,000,000	995,269	0	111		0	4.500	4.533	JD.	2,000	45,000	05/25/2017	06/15/2047
026874-DE-4	American Intl Group Nt		2	2.B FE	530,565	92.522	462,610	500,000	521,028	0	(1,471)	0	0	4.700	4.219	. JJ	11,163	23,500	08/05/2016	07/10/2035
026874-DK-0	American Intl Group Sr Nt		1	2.B FE	498,135	97.408	487,040	500,000	499,114	0	186	0	0	4.200	4.246	.AO	5,250	21,000	03/19/2018	04/01/2028
03028P-M*-4	American Transmission Co LLC Sr Nt			1.F	300,000	101.741	305,223	300,000	300,000	0	0	0	0	5.930	5.930	JJ	8,055	8,895	01/18/2023	01/18/2053

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

1	2		odoo	6	7	Fair	Value	10	11		Change in Book/Adju	untaid Corruing Val	10	1		Inter	oot .		D	ites
'	<b>^</b>		odes 4 5	٠	'	8 Fair	value 0	10	11	12	13	14	15	16	17	18	19	20	21	22
		,	4 3	NAIC		0	9			12	15	14	13	10	17	10	19	20	21	22
		1 1	FΪ	Designation,								Current		i		i i				
			0	NAIC		Rate						Year's	Total	1		i i	1			
			r	Designation		Used						Other	Foreign	1		i i	Admitted			
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange	1			Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change	1 1	Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
03028P-D@-2	American Transmission Co LLC Sr Nt Ser A			1.F	1,500,000	93.585	1,403,774	1,500,000	1,500,000					3.740	3.740	 	24,778	56,100	01/22/2014	01/22/2029
03028P-L*-5	American Transmission Co LLC Sr Nt Ser B			1.F	1,000,000	63.085	630,848	1,000,000	1,000,000		1			3.130	3.130	JJ .	13,129	31,300	01/31/2022	01/31/2052
03028P-J*-8	American Transmission Co LLC Sr Nt Ser C			1.F	500,000	78.030	390,149	500,000	500,000					4.120	4.120	JJ	9,327	20,600	07/18/2018	07/18/2048
03063#-AB-0	Americold Realty Oper Prtnrshp Ser B Gtd	1 1		2.B FE	1.500.000	95.846	1,437,695	1,500,000	1.500.000	0			0	4.860	4.860	JJ	35.033	72.900	12/04/2018	01/08/2029
03063#-AC-8	Americold Realty Oper Prtnrshp Ser C Gtd	1	1	2.B FE	500,000	91.212	456,060	500,000	500,000	0	0	0	0	4.100	4.100	JJ	9,851	20,500	05/07/2019	01/08/2030
03073E-AL-9	AmerisourceBergen Corp Nt	1		2.A FE	398,860	99.159	396,636	400,000	399,950	0	131	0		3.400	3.434	MN	1,738	13,600	05/19/2014	05/15/2024
031100-L*-9	Ametek Inc Sr Nt Ser J	.	1	2.A	500,000	98.459	492,294	500,000	500,000	0	0	0	0	3.730	3.730	MS	4,714	18,650	09/30/2014	09/30/2024
031162-BH-2	Amgen Inc Nt	.	1	2.A FE	569,800	103.911	519,555	500,000	560,678	0	(2,126)	0	0	5.650	4.646	JD	1,256	28,250	04/25/2019	06/15/2042
031162-BZ-2	Amgen Inc Nt	.	1	2.A FE	590,925	89.041	445,205	500,000	581,146	0	(2,666)	0	0	4.400	3.315	MN	3,667	22,000	02/25/2020	05/01/2045
031162-DA-5	Amgen Inc Nt		1	2.A FE	996,950	72.936	729,360	1,000,000	997,235	0	120	0	0	2.800	2.820	FA	10,578	28,000	08/05/2021	08/15/2041
031162-DU-1	Amgen Inc Nt	1 1	1	2.A FE	494,838	105.420	527,100	500,000	494,866	0	28	0	0	5.750	5.817	MS	9,503	14,375	02/16/2023	03/02/2063
_ 031162-BK-5	Amgen Inc Sr Nt	1 1	1	2.A FE	701,598	98.020	588,120	600,000	683,364	0	(3,259)	0	0	5.150	4.030	MN	3,948	30,900	10/19/2017	11/15/2041
031162-CF-5	Amgen Inc Sr Nt	1 1	1	2.A FE	505,865	91.251	456,255	500,000	505,379	0	(99)	0	0	4.663	4.593	JD	1,036	23,315	03/09/2018	06/15/2051
032095-AH-4	Amphenol Corp Sr Nt	1 1	1	1.G FE	399,616	99.772	399,088	400,000	399,770	0	37	0	0	4.350	4.362	JD	1,450	17,400	01/07/2019	06/01/2029
Q0347#-AC-4	Ampol Limited Series C Senior Notes		D	2.A Z	500,000	98.170	490,848	500,000	500,000	0	0	0	0	5.870	5.870	MS	9,294	0	09/07/2023	09/07/2035
032177-AJ-6	Amsted Industries Nt		1	3.C FE	205,500	91.522	183,044	200,000	203,159	0	(645)	0	0	4.625	4.225	MN	1,182	9,250	02/20/2020	05/15/2030
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro		1	1.E	260,593	93.468	243,570	260,593	260,593	0	0	0	0	4.095	4.130	MON	30	10,674	09/17/2018	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu			1.E	273,889	92.846	254,297	273,889	273,889	0	0	0	0	4.095	4.130	MON	31	11,218	11/16/2018	09/30/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro			1.E	212,816	93.826	199,677	212,816	212,816	0	0	0	0	4.233	4.271	MON	25	9,011	11/01/2018	09/30/2039
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro			1.E	291,036	93.408	271,852	291,036	291,036	0	0	0	0	4.095	4.130	MON	33	11,921	10/16/2018	08/31/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu		1	1.E	222,525	93.826	208,786	222,525	222,525	0	0	0	0	4.233	4.270	MON	26	9,422	11/01/2018	09/30/2039
032654-AW-5	Analog Devices Nt		2	1.F FE	496,135	74.693	373,465	500,000	496,467	0	151	0	0	2.800	2.851	AO	3,500	14,000	09/28/2021	10/01/2041
034863-AX-8	Anglo American Nt	] [ [ ]	D 1	2.A FE	163,348	85.203	170,406	200,000	166,710	0	3,362	0	0	2.625	5.648	MS	1,619	5,250	02/27/2023	09/10/2030
034863-BA-7	Anglo American Nt		D 1	2.A FE	247,878	85.203	213,008	250,000	248,405	0	195	0	0	2.875	2.974	MS.	2,076	7,188	03/30/2021	03/17/2031
034863-BC-3	Anglo American Nt	.     [	D 1	2.A FE	245,683	85.979	214,948	250,000	245,803	0	68	0	0	4.750	4.860	MS	3,464	11,875	03/14/2022	03/16/2052
034863-AU-4	Anglo American Sr Nt	.     [	D	2.A FE	497,730	97.387	486,935	500,000	498,921	0	228	0	0	4.500	4.557	MS	6,625	22,500	03/13/2018	03/15/2028
035242-AB-2	Anheuser-Busch Inbev Finance Nt	.     [	D 1	1.G FE	467,049	88.051	365,412	415,000	460,750	0	(1,718)	0	0	4.000	3.221	. JJ	7,562	16,600	02/26/2020	01/17/2043
035242-AM-8	Anheuser-Busch Inbev Finance Nt	.     [	D 2	1.G FE	1,061,480	100.061	1,000,610	1,000,000	1,043,999	0	(2,893)	0	0	4.700	4.216	.FA	19,583	47,000	03/03/2017	02/01/2036
035242-AN-6	Anheuser-Busch Inbev Finance Nt	.     [	D 2	1.G FE	997,650	98.079	980,790	1,000,000	997,994	0	49	0	0	4.900	4.915	FA.	20,417	49,000	01/13/2016	02/01/2046
03523T-BF-4	Anheuser-Busch Inbev Worldwide Nt	.     (	C 1	1.G FE	645,255	133.843	669,215	500,000	639,059	0	(5,826)	0	0	8.200	5.464	. JJ	18,906	41,000	12/02/2022	01/15/2039
03523T-BW-7	Anheuser-Busch Inbev Worldwide Sr Nt	.     [	D 1	1.G FE	501,535	112.633	563,165	500,000	501,475	0	(14)	0	0	5.800	5.780	. JJ	12,728	29,000	01/10/2019	01/23/2059
001814-D@-8	ANR Pipeline Company Ser D Sr Nt	.		2.A	500,000	79.912	399,559	500,000	500,000	0	0	0	0	3.730	3.730	MN.	1,813	18,650	05/26/2022	05/26/2037
03718N-AB-2	ANTOFAGASTA PLC Nt	.     [	D 1	2.B FE	197,080	100.516	201,032	200,000	197,204	0	124	0	0	5.625	5.839	MN.	1,500	5,625	08/03/2023	05/13/2032
00203Q-AE-7	AP Moller-Maersk A/S Nt	.     [	D   1	2.B FE	496,940	98.550	492,750	500,000	498,157	0	290	0	0	4.500	4.577	JD.	688	22,500	06/17/2019	06/20/2029
037411-AY-1	Apache Corp Nt	.	2	2.C FE	193,620	83.685	167,370	200,000	194,406	0	177	0	0	5.250	5.496	.FA	4,375	10,500	02/05/2019	02/01/2042
037411-BE-4	Apache Corp Sr Nt	.	1	2.C FE	583,920	94.689	568,134	600,000	591,427	0	1,561	0	0	4.375	4.712	,AO	5,542	26,250	10/05/2018	10/15/2028
037735-CY-1	Appalachian Power Co Nt	.	1	1.G FE	579,955	75.109	375,545	500,000	573,753		(1,899)	0	0	3.700	2.886	MN	3,083	18,500	08/12/2020	05/01/2050
037735-CG-0	Appalachian Power Co Sr Nt	.		2.A FE	741,078	107.552	645,312	600,000	703,742	0	(6,214)	0	0	6.375	4.521	,AO	9,563	38,250	03/07/2017	04/01/2036
037833-AL-4	Apple Inc Nt	.		1.B FE	2,591,954	89.336	1,910,004	2,138,000	2,549,447		(16,212)	0	0	3.850	2.580	.MN	13,033	82,313	07/30/2021	05/04/2043
037833-BH-2	Apple Inc Nt	.	1,	1.B FE	2,008,250	95.209	1,904,180	2,000,000	2,006,827	0	(193)	0	0	4.375	4.350	.MN	11,667	87,500	05/07/2015	05/13/2045
037833-EQ-9	Apple Inc Nt	.	1	1.B FE	401,805	87.821	439,105	500,000	403,492	0	1,443	0	0	3.950	5.263	FA.	7,845	19,750	11/01/2022	08/08/2052
037833-ER-7	Apple Inc Nt		1	1.B FE	394,805	89.542	447,710	500,000	395,760	0	809	0	0	4.100	5.389	FA	8,143	20,500	11/01/2022	08/08/2062

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

1	2		odes	6	7	Foir	Value	10	11		Change in Book/Adju	sted Carrying Valu	10			Inter	roct			ates
'			4 5	1 "	'	8 Fall	0	10	''	12	13	14	15	16	17	18	19	20	21	22
			]	NAIC		J	9			12	13		13	10	''	10	13	20	21	"
			F	Designation,								Current								
			٥	NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
		6	е	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	& .	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
038222-AG-0	Applied Materials Inc Sr Nt			1.F FE	361,116	110.565	331,695	300,000	351,361	0	(1,917)	0	0	5.850	4.431	JD	780	17,550	05/15/2018	06/15/2041
00205G-AD-9	APT Pipelines Sr Nt		2	2.B FE	507,259	97.082	485,410	500,000	502,737	0	(775)	0	0	4.250	4.068	JJ	9,799	21,250	06/29/2017	07/15/2027
00217G-AC-7	Aptiv PLC / Aptiv Corp Nt	] [[	0 1	2.B FE	176,833	79.471	198,678	250,000	177,088	0	255	0	0	4.150	6.391	MN	1,729	5,188	09/25/2023	05/01/2052
03835V-AH-9	Aptiv PLC Nt	1	1	2.B FE	213,062	93.602	187,204	200,000	212,070	0	(244)	0	0	5.400	4.973	MS	3,180	10,800	07/09/2019	03/15/2049
03835V-AJ-5	Aptiv PLC Nt	1	1	2.B FE	782,512	65.438	523,504	800,000	783,274	0	366	0	0	3.100	3.214	JD.	2,067	24,800		12/01/2051
03842*-BY-1	Aqua Pennsylvania Inc First Mortgage Bd	1	1	1.E	500,000	58.339	291,697	500,000	500,000	0	0		0	2.850	2.850	JD	1,188	14,250		12/01/2053
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2	[	)	1.G FE	416,455	96.455	401,693	416,455	416,455	0	0	0	0	4.320	4.320	JJ.	8,446	17,991		01/12/2034
038522-AQ-1	Aramark Svs Nt	1	2	4.A FE	197,625	96.998	193,996	200,000	198,861	0	244	0	0	5.000	5.156	.FA	4,167	10,000		02/01/2028
03938L-AP-9	Arcelormittal Nt	[	)   1	2.C FE	506,610	108.497	542,485	500,000	506,571	0	(39)	0	0	7.000	6.862	,AO	7,389	17,500		10/15/2039
03938L-AS-3	Arcelormittal Nt	[	)   1	2.C FE	1,087,468	106.038	1,166,418	1,100,000	1,087,762	0	230	0	0	6.750	6.861	MS	24,750	40,500	1 1 1 1 1 1 1	03/01/2041
039483-BC-5	Archer Daniels Midland Co Nt	1	1	1.F FE	512,205	106.254	531,270	500,000	511,801	0	(376)	0	0	5.765	5.550	MS	9,608	28,825		03/01/2041
039483-BQ-4	Archer Daniels Midland Co Sr Nt	1	1	1.F FE	494,725	93.249	466,245	500,000	495,162	0	101	0	0	4.500	4.565	MS	6,625	22,500		03/15/2049
3 03980@-AC-0	Ardent Mills LLC Sr Nt Ser C	1		2.B YE	1,000,000	90.258	902,585	1,000,000	1,000,000	0	0	0	0	4.090	4.090	JD	1,818	40,900		12/14/2032
040555-CP-7	Arizona Public Svc Nt	1	1	1.G FE	509,868	84.520	338,080	400,000	498,560	0	(3,655)	0	0	4.700	3.021	JJ .	8,669	18,800		01/15/2044
04273W-AC-5	Arrow Electronics Inc Nt	1	2	2.C FE	249,395	84.655	211,638	250,000	249,499	0	54	0	0	2.950	2.978	.FA	2,786	7,375		02/15/2032
042735-BG-4	Arrow Electronics Inc Sr Nt		2	2.C FE	496,935	98.191	490,955	500,000	499,669	0	471	0	0	3.250	3.349	MS	5,101	16,250		09/08/2024
04316J-AE-9	Arthur J Gallagher & Co Nt		1	2.B FE	973,835	101.948	1,019,480	1,000,000	973,982	0	147	0	0	5.750	5.938	MS.	19,007	14,375		03/02/2053
04317@-AQ-1	Arthur J Gallagher & Co Sr Nt Ser Q			2.A FE	1,000,000	96.249	962,485	1,000,000	1,000,000				0	4.400	4.400	JD.	3,544	44,000		06/02/2026
04317@-AX-6	Arthur J Gallagher & Co Sr Nt Ser X			2.A FE	500,000	92.407	462,036	500,000	500,000	0		0	0	4.190	4.190	JD.	233	20,950		06/27/2029
04317@-AY-4	Arthur J Gallagher & Co Sr Nt Ser Y		1,	2.A FE	500,000	92.168	460,841	500,000	500,000	0	0	0	0	4.190	4.190	.FA	8,671	20,950		08/02/2029
045054-AQ-6	Ashtead Capital Inc Nt		1	2.C FE	498,835	99.165	495,825	500,000	498,875	0	40	0	0	5.550	5.581	MN.	2,390	23,125		05/30/2033
04505A-AA-7	Ashtead Capital Inc Nt	_	_   1	2.C FE	476,787	98.962	494,810	500,000	479,043	0	1,785	0	0	5.500	6.129	.FA	10,694	27,500	1 1 1 1 1 1 1	08/11/2032
W0805#-AN-8	Assa Abloy Fin Svcs AB Sr Nt Ser M	[	2	1.G	789,926	98.825	790,599	800,000	799,380	0	1,050	0	0	3.630	3.768	MN.	3,630	29,040		08/09/2024
046353-AU-2	AstraZeneca PLC Sr Nt	[	וי	1.G FE	247,360	94.446	236,115	250,000	247,617	0	53	0	0	4.375	4.439	FA.	4,071	10,938		08/17/2048
00206R-BA-9	AT&T Inc Nt		1,	2.B FE	399,448	101.274	405,096	400,000	399,554		15	0	0	5.550	5.560	.FA	8,387	22,200		08/15/2041
00206R-CQ-3	AT&T Inc Nt		1	2.B FE	232,132	90.700	181,400	200,000	229,051	0	(843)	0	0	4.750	3.769	MN	1,214	9,500		05/15/2046
00206R-DJ-8	AT&T Inc Nt		1	2.B FE	1,196,447	87.559	963,149	1,100,000	1,187,935	0	(2,236)	0	0	4.500	3.973	MS	15,400	49,500		03/09/2048
00206R-MN-9	AT&T Inc Nt		11	2.B FE	478,725	74.669	373,345	500,000	479,462		280			3.800	4.023	JD.	1,583	19,000	1 1 1 1 1 1 1	12/01/2057
049560-AG-0	Atmos Energy Corp Nt		1,	1.E FE	1,190,850	104.772	1,047,720	1,000,000	1,118,798		(8,361)			5.950	4.544	AO.	12,561	59,500		10/15/2034
049560-AP-0	Atmos Energy Corp Sr Nt	1	J1	1.G FE	497,495	89.426	447,130	500,000	497,735		1			4.300	4.330	.AO	5,375	21,500		10/01/2048
Q0695#-AA-6	Aurizon Network Pty Ltd Series A Senior		╣	2.A FE	1,000,000	107.698	1,076,978	1,000,000	1,000,000	0		0	0	6.530	6.530	JD.		32,650		06/28/2033
Q0697#-AC-0 05256L-AB-9	Ausgrid Finance Pty Ltd Ser C Gtd Sr Nt Australia Pacific LNG Proc Pty Sr Sec Nt		╣	2.A FE 2.B FE	1,000,000	86.773 96.567	867,729 951.184	1,000,000 985,000	1,000,000	0				3.750 4.820	3.750 4.819	AO MS	9,375	38,000		10/01/2032
05279#-AH-2	Autoliv ASP Inc Sr Nt Ser D		٠	2.B FE	1,000,000	97.169	971,691	1,000,000	1,000,000					4.820	4.819	AO	8,009		1 1 1 1 1 1 1	04/23/2026
05279#-AH-2 053332-AT-9	Autoliv ASP Inc Sr Nt Ser D			2.B FE	999,740	96.107	961,070	1,000,000	999.933					3.125	3.128		6.076	47,400 31,250		04/23/2026
053332-A1-9 053611-AK-5					696,990	88.439			698,018		283			2.650		.AO	3,143	18,550		04/21/2026
053611-AK-5	Avery Dennison Nt Avery Dennison Sr Nt			2.B FE 2.B FE	498,716	101.216	619,073 506,080	700,000	499,290		125			4.875	2.699 4.908	AO.	1,693	24,375	1	12/06/2028
05635J-AC-4	Bacardi Ltd / Bacardi-Martini Nt	,	1:	2.B FE	996,410	101.216	1,013,760	1,000,000	996,450		40			5.900	5.931	JD JD	2,622	28,681	06/06/2023	06/15/2043
067316-AG-4	Bacardi Ltd / Bacardi-Martini Nt	;	31:	2.C FE	1.519.533	95.315	1,165,702	1,223,000	1.486.907		(14.900)			5.150	3.209	MN	8.048	62.985		05/15/2038
067316-AG-4	Bacardi Ltd Nt	;	) : 	2.C FE	91,457	95.909	95,909	1,223,000	91,561		104			5.300	5.961	MN	677	5,300	1 1 1 1 1 1 1	05/15/2036
05523R-AE-7	BAE Systems PLC Nt	1 1~		2.G FE	985,370	70.904	709,040	1,000,000	986,404		324			3.000	3.075	MS	8,833	30,000		09/15/2050
05523R-AE-7	BAE Systems PLC Nt	1	0 1	2.A FE	297,696	82.327	246,981	300,000	298.373		211			1.900	1.982	FA	2,153	5,700		1 1
00020N-AF-4	DUT OBSIGNIS LEG IN		יוכ	Z.A.F.E	231,090	02.321	240,301	300,000	230,373	U	411	U	U	1.500	1.302	L.V.	۷, ۱۵۵	5,700	03/00/2020	102/10/2001

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

1	2	0.	odes	6	7	Ec:-	Value	10	11		hange in Book/Adjus	eted Corning Val	10			Inter	oct		n.	ates
'			1 5	0	' <del> </del>	8 Fair	value 0	IU	11	12	13	14	15	16	17	18	19	20	21	22
			+ 3	NAIC		0	9			12	13	14	13	10	17	10	19	20	21	22
		1 1	=	Designation,								Current								'
				NAIC		Rate						Year's	Total							'
			r	Designation		Used						Other	Foreign				Admitted			
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	n Description	Code	CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
				, . ,																
057224-AZ	.		1,	1.G FE	534,130	101.321	506,605	500,000	529,347		(1,143)	0	0	5.125	4.617	MS.	7,545	25,625		09/15/2040
05723K-AF	.		1]	1.G FE	456,440	85.007	425,035	500,000	460,243					4.080	4.633	JD	907	20,400		12/15/2047
05724B-AA	.		1	1.G FE	200,000	100.131	200,262	200,000	200,000					4.486	4.486	.MN	1,495	8,972	04/28/2020	
058498-AT			1,	3.A FE	547,638	99.901	549,456	550,000	549,564		272			5.250	5.306	JJ .	14,438	28,875		07/01/2025
058498-AV		.	1	3.A FE	200,688	99.635	199,270	200,000	200,207		(93)			4.875	4.822	MS JJ	2,871	9,750		03/15/2026
05971U-2A P1507S-AH				2.B FE	124,149 196.482	97.029	126,138 199,744	130,000	126,704 196,874	0	392			2.700 5.375	5.269 6.660	, JJ AO	1,658 1,822	1,755		01/11/2025
X0645A-CD				2.A FE 1.G FE	186,740	99.872	202,622	200,000	186,986		246			5.375	6.304	MN MN	1,165	5,375	10/30/2023	
06051G-FC	.  '	L	٠ ا	•	214.218				215,219		862			1 1		JJ JJ	5,556	12.500		
06051G-FC	5   - 1 2 1 1 1 - 1 - 5 - 1			1.G FE 1.G FE	998.330	98.399 97.351	245,998 973,510	250,000 1.000.000	999.563		179			5.000 3.500	6.224 3.520	AO AO	7.000	35.000	11/04/2022 04/14/2016	04/19/2026
06051G-FA			1	1.G FE	1,581,624	84.529	1,136,915	1,345,000	1,567,357		(5,146)			4.083	3.167	MS MS	15,407	54.916		03/20/2051
_ 06051G-3A	.			1.G FE	1,500,000	90.527	1,357,905	1,500,000	1,500,000		(5,140)			4.244	4.244	AO AO	11,848	63,660	04/19/2021	04/24/2038
π   06051G-GN			2	2.A FE	518,745	97.265	486,325	500,000	506,605		(2,120)			4.244	3.698	MN	2,092	20,915		11/25/2027
> V0957S-AC		,	12	2.B FE	160,740	85.028	170,056	200,000	161,695		955			4.700	8.053	AO	1,802	4,700	09/22/2023	10/22/2031
06738E-AJ		;	14	2.A FE	400.175	98.191	490,955	500,000	402.423		1.912			5.250	7.017	FA	9,771	26,250		08/17/2045
06738E-BW		.	1	2.A FE	997,680	74.140	741,400	1,000,000	997.850		80			3.330	3.345	MN	3,423	33.300	01/04/2022	1 1 1 1 1 1 1 1
06738E-CA	.	.	1	2.A FE	503,183	101.121	505,605	500,000	502,837		(251)			5.746	5.662	FA	11,332	28,730	08/02/2022	08/09/2033
067901-AA	.	2		2.A FE	1.277.419	103.027	1,339,351	1,300,000	1,285,165		947			5.800	5.944	MN	9,634	75,400	05/31/2013	11/15/2034
06849R-AC		· · ·   ′	`	1.G FE	331,788	118.340	355,020	300,000	330,414		(1,196)			7.500	6.424	MS MS	6,625	22,500	11/01/2022	1
06849R-AK		1	1	2.A FE	475,450	107.336	536,680	500,000	476,263		625			5.750	6.174	MN	4,792	28,750	09/27/2022	1
055262-A#		r		1.G FE	1.000.000	97.244	972,435	1,000,000	1,000,000		0.000			3.890	3.890	JD	2,161	38.900	12/11/2013	12/11/2025
055262-B*		.	5	1.G FE	1,000,000	95.599	955,985	1,000,000	1.000.000					4.090	4.090	JD I	2,272	40.900	12/11/2013	1
070101-AH		"	2	1.F FE	996.350	87.498	874,980	1,000,000	996.784		74			4.750	4.773	AO	8,576	47.500	04/19/2017	04/26/2047
070101-E@	5 Basin Electric Power Coop 2011 Ser A 1st	1	15	1.F	835,066	95.429	780,348	817,722	825,412		(856)			4.000	3.763	AO	8,177	32,709		10/01/2031
501797-AN		1		3.B FE	100,375	98.925	98,925	100,000	100,176		(38)			5.250	5.201	FA	2,188	5,250	01/08/2018	02/01/2028
071813-CV	.	1	1	2.B FE	1,007,120	69.086	690,860	1,000,000	1,006,801		(156)			3.132	3.095	JD	2,610	31,320	11/16/2021	12/01/2051
07274N-BG		· · ·   r	2	2.B FE	891.360	73.051	730,510	1,000,000	904.221		2.584			3.950	4.665	AO	8.339	39.500	07/12/2018	04/15/2045
07274E-AG		1   [		2.B FE	1,988,510	97.973	1,959,460	2,000,000	1,998,972		1,299			3.375	3.443	AO	15,563	67,500	10/02/2014	10/08/2024
073096-B*		"		1.E PL	1,200,000	98.655	1,183,854	1,200,000	1,200,000	0	0		0	5.150	5.150	FA	23,347	30,900		02/15/2035
075887-BX		1	2	2.B FE	1,760,454	93.724	1,405,860	1,500,000	1,743,226	0	(7.111)		0	4.669	3.600	JD	4,864	70,035		
0778FP-AH		1	A 1	2.A FE	500,267	70.856	354,280	500,000	500,255	0	(6)	0	0	3.200	3.197	FA	6,044	16,000	08/09/2021	02/15/2052
0778FP-AA		/	A 1	2.A FE	501,080	90.185	450,925	500,000	500,964		(23)		0	4.464	4.451	AO	5,580	22,320	03/26/2018	04/01/2048
085770-AA		1	1	2.C FE	250,220	98.269	245,673	250,000	250,027	0	(48)	0	0	4.875	4.855	JJ	5,620	12,188	05/30/2019	07/15/2026
Y0889V-AC		1   [	1	2.C FE	176,551	88.125	185,063	210,000	177,631	0	1,080	0	0	3.250	5.840	JD	531	3,413	1 1 1 1 1 1 1	06/03/2031
09031W-AA		1	1	2.A FE	491,585	80.395	401,975	500,000	491,983	0	156	0	0	4.000	4.098	MN	2,444	20,000		05/17/2051
09031W-AD	5 Bimbo Bakeries USA Inc Nt	1	1	2.A FE	199,516	110.973	221,946	200,000	199,516	0	0	0	0	6.400	6.429	JJ .	2,098	0	10/30/2023	01/15/2034
092113-AL		1	2	2.A FE	996,970	97.637	976,370	1,000,000	999,283	0	331	0	0	3.950	3.987	JJ	18,214	39,500	01/08/2016	01/15/2026
092113-AN		1	2	2.A FE	1,472,133	80.149	1,082,012	1,350,000	1,463,056	0	(3,342)	0	0	4.200	3.641	MS	16,695	56,700	02/22/2021	09/15/2046
092113-AQ		1	1	2.A FE	995,430	92.423	924,230	1,000,000	996,734	0	278	0	0	4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
092174-AA	Black Knight Infoserv LLC Nt	1	1	2.C FE	50,000	95.099	47,550	50,000	50,000	0	0	0	0	3.625	3.625	MS	604	1,813	10/29/2021	09/01/2028
09261H-B*		1		2.C FE	691,299	105.519	738,633	700,000	693,136	0	1,509	0	0	7.490	7.795	AO	11,651	52,430	10/11/2022	1
093662-AH	Block Financial Nt	1	1	2.C FE	886,818	91.565	778,303	850,000	876,026		(3,684)	0	0	3.875	3.330	FA	12,443	32,938	12/17/2020	08/15/2030

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

4	1		2-4	<u> </u>	7		Value	10	44		Ohanna in Daali/A !!	rated Correlative V. I				1				
1	2		Codes 5	6	′		Value	10	11		Change in Book/Adju	isted Carrying Val		10	47	Inter		00		ates
		3	4 5	NAIG		8	9			12	13	14	15	16	17	18	19	20	21	22
			_	NAIC																
			F	Designation,								Current								
			0	NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
			е	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
055055 DI 0	DMM/110 On-7-111 O M				400.070														0.4/00/0000	0.4/00/0000
05565E-BL-8	BMW US Capital LLC Nt			1.F FE 1.F	499,270	98.157	490,785	500,000	499,508		0/			4.150	4.168	AO.	4,726	20,750	04/06/2020	04/09/2030
05565E-G#-6	BMW US Capital LLC Sr Nt Ser N			1 1	1,000,000	97.677	976,767	1,000,000	1,000,000					4.030	4.030	FA.	15,448	40,300	02/13/2014	02/13/2026
05565E-H*-9	BMW US Capital LLC Sr Nt Ser O		٠ الما	1.F	1,000,000	96.916	969,163	1,000,000	1,000,000					4.230	4.230	.FA	16,215	42,300	02/13/2014	02/13/2029
096630-AG-3	Boardwalk Pipelines LP Nt		1	2.C FE	200,482	98.051	196,102	200,000	200,280		(47)			4.800	4.769	MN	1,547	9,600	04/30/2019	
097023-CK-9	Boeing Co Nt		1	2.C FE	517,040	79.436	397,180	500,000	515,985	0	(387)	0	0	3.900	3.702	MN	3,250	19,500	02/11/2021	05/01/2049
097023-CV-5	Boeing Co Nt		1	2.C FE	700,000	103.777	726,439	700,000	700,000	0		0	0	5.705	5.705	MN.	6,656	39,935	04/30/2020	
097023-CW-3		1	1	2.C FE	461,525	103.971	519,855	500,000	462,248	0	541	0	0	5.805	6.402	MN	4,838	29,025	09/21/2022	05/01/2050
097023-CX-1	Boeing Co Nt	1	1	2.C FE	467,325	103.993	519,965	500,000	467,602	0	267	0	0	5.930	6.391	MN	4,942	29,650	12/20/2022	
097023-CY-9	Boeing Co Nt	1	1	2.C FE	297,652	101.934	305,802	300,000	298,373	0	211	0	0	5.150	5.252	MN	2,575	15,450	05/01/2020	
097023-DC-6	Boeing Co Nt	1	1	2.C FE	217,094	93.032	186,064	200,000	212,275	0	(1,618)	0	0	3.625	2.638	FA	3,021	7,250	12/08/2020	
09952A-A*-7	Boral Finance Pty Ltd Ser A-2018 Gtd Sr		D	2.B FE	500,000	96.580	482,900	500,000	500,000	0	0	0	0	4.050	4.050	AO	4,219	20,250	04/16/2018	04/16/2026
09952A-AC-0	Boral Finance Pty Ltd Sr Nt		D 2	2.B FE	995,360	92.321	923,210	1,000,000	997,862	0	446	0	0	3.750	3.804	MN	6,250	37,500	10/24/2017	05/01/2028
A2002*-AL-7	Borealis AG Ser B Sr Nt	1	D	2.A YE	1,000,000	89.044	890,435	1,000,000	1,000,000	0	0	0	0	3.900	3.900	JD	2,167	39,000	12/11/2019	12/11/2031
099724-AH-9	Borg Warner Auto Nt	1	1	2.A FE	1,127,197	82.522	827,696	1,003,000	1,117,240	0	(3,795)	0	0	4.375	3.579	MS	12,921	43,881	08/03/2021	03/15/2045
099724-AM-8	Borg Warner Auto Nt	1	1	2.A FE	351,444	99.340	298,020	300,000	318,444	0	(10,332)	0	0	5.000	1.427	AO	3,750	15,000	10/05/2020	10/01/2025
10112R-BA-1	Boston Prop LP Sr Nt	1	1	2.A FE	259,067	95.191	247,497	260,000	259.490	0	91	0	0	4.500	4.545	JD	975	11.700	11/13/2018	
101137-AT-4	Boston Scientific Corp Sr Nt	1	1	2.A FE	497,200	95.450	477,250	500,000	497.670		104			4.550	4.593	MS	7,583	22,750	02/21/2019	
103304-BV-2	Boyd Gaming Nt	1	1	4.A FE	160,500	91.852	183,704	200,000	164,675		3,367			4.750	7.937	MS	2,797	9,500	09/29/2022	
10334#-AS-1	Boyd Watterson GSA REIT Sr Nt Ser N		1	2.C PL	500,000	75.837	379,186	500,000	500.000				· · · · · · · · · · · · · · · · · · ·	3.420	3.420	FA	7,125	17.100		
	BP Capital Markets America Inc Nt	1	1	1.F FE	500,000	77.616	388,080	500,000	500,000				l · · · · · · · ,	3.060	3.060	JD	595	15.300	06/14/2021	06/17/2041
10373Q-BR-0	BP Capital Markets America Inc Nt	1		1.F FE	1,000,000	97.991	979,910	1,000,000	1,000,000					3.937	3.937	MS	10,936	39,370	09/18/2018	09/21/2028
05565Q-DH-8	BP Capital Markets PLC Nt			1.F FE	1,000,000	96.896	968,960	1,000,000	1,000,000		(215)			3.723	3.697	MN	3,413	37,230	11/21/2016	
10373Q-BG-4	1		U   Z	1.F FE	482,970				483,841		391				3.183		5,292			
	BP PLC -Spons ADR Nt					71.100	355,500	500,000						3.000		FA.		15,000	09/30/2021	02/24/2050
10510K-AC-1	Brambles USA Inc Nt		μ	2.A FE	997,570	97.981	979,810	1,000,000	999,484		269			4.125	4.155	.AO	7,792	41,250	10/19/2015	
	Brisbane Airport Corp Pty Ltd Sr Nt Ser		٠ [اتا	2.B	1,500,000	90.880	1,363,201	1,500,000	1,500,000		[ ] <u> </u>			4.070	4.070	JD.	2,713	61,050	06/15/2017	06/15/2032
110122-CR-7	Bristol Meyers Squibb Co Nt		1	1.F. FE	1,794,783	87.107	1,306,605	1,500,000	1,774,907	0	(7,175)	0	0	4.250	3.178	,AO	11,510	63,750	02/16/2021	10/26/2049
110122-DE-5	Bristol Meyers Squibb Co Nt		1	1.F. FE	1,092,300	98.346	983,460	1,000,000	1,047,281	0	(11,410)	0		3.900	2.613	.FA	14,192	39,000	11/22/2019	
110122-DH-8	Bristol Meyers Squibb Co Nt		1	1.F. FE	1,205,000	93.021	930,210	1,000,000	1,180,443	0	(6,286)	0	0	4.625	3.372	MN.	5,910	46,250	11/22/2019	
11134L-AH-2	Broadcom Corp Nt		2	2.B FE	995,580	97.594	975,940	1,000,000	998,469	0	466	0	0	3.875	3.929	JJ.	17,868	38,750	01/11/2017	01/15/2027
11135F-BG-5	Broadcom Inc Nt	1	1 1	2.C FE	772,200	78.963	592,223	750,000	771,113	0	(468)	0	0	3.750	3.585	FA.	10,625	28,125	1 1 1 1 1 1 1	1 1 1 1 1 1 1 1
11134#-AB-8	Broadstone Net Lease, LLC Ser B Gtd Sr N	1		2.B FE	500,000	97.121	485,606	500,000	500,000	0	0	0	0	5.090	5.090	JJ.	12,654	25,450	09/13/2018	
11134#-AC-6	Broadstone Net Lease, LLC Ser C Gtd Sr N	1	l I	2.B FE	500,000	96.263	481,316	500,000	500,000	0	[	0	0	5.190	5.190	JJ	12,903	25,950	09/13/2018	
10549P-AG-6	Brookfield Asset Mgmt Nt	1	[A]	1.G FE	1,613,963	110.904	1,441,752	1,300,000	1,486,251	0	(15,346)	0	0	7.375	5.375	MS	31,958	95,875	05/31/2013	03/01/2033
114259-AU-8	Brooklyn Union Gas Co Nt	1 1	1	2.A FE	500,000	79.242	396,210	500,000	500,000	0	0	0	0	4.487	4.487	MS	7,291	22,435	02/27/2019	03/04/2049
115236-AC-5	Brown & Brown Inc Nt	1 1	1	2.C FE	499,450	82.116	410,580	500,000	499,606	0	49	0	0	2.375	2.387	MS	3,497	11,875	09/17/2020	03/15/2031
115236-AF-8	Brown & Brown Inc Nt	1 1	1	2.C FE	718,548	88.989	711,912	800,000	718,915	0	287	0	0	4.950	5.646	MS	11,440	24,750	10/18/2023	03/17/2052
115637-AT-7	Brown Forman Corp Nt	1	1	1.G FE	287,596	90.805	295,116	325,000	289,437	0	1,672	0	0	4.000	5.087	AO	2,744	13,000	11/22/2022	
05577@-AN-0	BTMU Capital Corp Equip Nt	1		1.D	31,890	99.571	29.615	29.743	29.977	0	(213)	0	0	4.830	3.333	AO	303	1.437	08/31/2013	
118230-AQ-4	Buckeye Partners Nt		2	3.C FE	501,274	94.500	472,500	500,000	500,426		(152)			3.950	3.915	JD	1,646	19,750	06/15/2017	12/01/2026
12008R-AP-2	Builders Firstsource Inc Nt		2	3.C FE	101,750	90.192	90,192	100,000	101.279		(201)		· · · · · · · · · · ·	4.250	3.992	FA	1,771	4,250	07/27/2021	02/01/2032
	Builders Firstsource Inc Nt		1 1	3.C FE	50,250	102.143	51,072	50,000	50,211		(26)			6.375	6.294	JD.	142	3.188	06/01/2022	
			;	2.B FE	999.070	96.041	960.410	1.000.000	999.726		98			3.250	3.261	FA	12.278	32.500		
120000-AX-0	I Durige LTD Finance Corp INC	1	4	4.D.F.E.	010,666	90.041	900,410	1,000,000	999,720	U	1 90 1	U		ı J.∠5U	າ ວ.∠01	ı FA I	12.2/0	3∠.300	1 00/10/2010	100/10/2020

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

1	2	C.	odes	6	7	Enir	Value	10	11		hange in Book/Adjus	eted Carrying Vol-	10			Inter	net .		D,	ates
'			4 5	† °	'	8 Fall	0	10	''	12	13	14	15	16	17	18	19	20	21	22
		,  ,	.	NAIC		٠	٠			12	10	1-7	15	10	17	10	13	20		"
		1 1	F	Designation,								Current								
		1 1	<u>'</u>	NAIC		Rate						Year's	Total							'
		1 1	r	Designation		Used						Other	Foreign				Admitted			
			<u>'</u>	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	-	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 1.	g Bond	Adminiatrative	Actual	Fair	Fair	Par			1 1	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Codo	n CHAR	Symbol	Cost	Value	Value	Value	Carrying	Increase /	(Amortization) /		B./A.C.V.	of	of		1	•	Acquired	1 1
Identification	Description	Code	II CHAR	Syllibol	Cost	value	value	value	Value	(Decrease)	Accretion	Recognized	D./A.C.V.	OI	OI .	Paid	Accrued	Year	Acquired	Date
120568-AZ-3	Bunge LTD Finance Corp Sr Nt			2.B FE	500,575	96.446	482,230	500,000	500,242		(50)			3.750	3.736	MS	5,000	18,750	10/04/2017	09/25/2027
G1696#-BD-7	Bunzl Finance PLC Sr Nt Ser C	1	n   <del>*</del>	2.A	500,000	96.772	483,858	500,000	500,000					4.090	4.090	MN	2,613	20,450	05/15/2014	05/15/2026
G1696#-BM-7	Bunzl Finance PLC Sr Nt Ser E	;	L	2.A	450,000	94.356	424,603	450,000	450,000					3.980	3.980	MN	2,090	17,910	11/19/2015	
12117#-AA-9	Bureau Veritas Holdings Inc Gtd Sr Nt			2.C	1.000.000	94.573	945,728	1,000,000	1.000.000					3.670	3.670	MS MS	12.233	36,700	09/01/2017	09/01/2027
	l	;		2.C																1 1 1 1 1 1 1 1
F1369#-AL-7 12189L-AX-9	Bureau Veritas S.A. Sr Nt Burlington Northern Santa Fe Sr Unsec Nt	1	٠ الا	1.G FE	500,000 997,880	89.081 96.110	445,406 961,100	500,000	500,000 998,224					3.210 4.700	3.210 4.713	JJ Me	7,089	16,050 47,000	01/22/2020 08/14/2015	01/22/2030
	9		<u> </u>								46			1 1		MS.	15,667			
05605H-AB-6	BWX Technologies Nt	1	1	3.C FE	22,063	92.729	23,182	25,000	22,588		44/			4.125	6.643	JD.		1,031	10/26/2022	06/30/2028
127055-AM-3	Cabot Corp Nt		1	2.B FE	496,650	98.711	493,555	500,000	497,065		270			5.000	5.086	JD.	69	25,000	06/07/2022	
124765-G*-3	CAE Inc Sr Nt Ser J	1	1,	2.C FE	500,000	95.246	476,232	500,000	500,000	0			0	4.570	4.570	MS.	6,855	22,850	03/13/2019	03/13/2034
133434-AD-2	CAMERON LNG LLC Nt	1	1	1.F FE	1,007,144	85.056	850,560	1,000,000	1,005,983		(308)		0	3.701	3.648	JJ	17,066	37,010	12/05/2019	01/15/2039
134429-BA-6	Campbell Soup Co Nt	1	2	2.B FE	399,460	97.586	390,344	400,000	399,925	0	60	0	0	3.300	3.316	MS.	3,740	13,200	03/16/2015	
п 13648Т-АВ-3	Canadian Pacific Railway Co Nt	1   /	A   1	2.B FE	476,170	95.811	479,055	500,000	481,224	0	5,054	0	0	3.125	4.791	.JD	1,302	9,635	04/19/2023	
13648T-AF-4	Canadian Pacific Railway Co Nt	1   /	A 1	2.B FE	448,715	91.192	455,960	500,000	449,399	0	684	0	0	4.700	5.456	.MN	3,917	12,533	04/19/2023	05/01/2048
<b>№</b> 13645R-BH-6	Canadian Pacific RR Co Nt	1	A 1	2.B FE	496,420	72.576	362,880	500,000	496,575	0	76	0	0	3.100	3.137	JD.	1,249	15,500	11/17/2021	12/02/2051
13645R-AE-4	Canadian Pacific RR Co Sr Nt	1	A 1	2.B FE	298,975	104.817	262,043	250,000	282,728	0	(2,880)	0	0	5.750	4.033	MS	4,233	14,375	10/04/2017	03/15/2033
14040H-BK-0	Capital One Financial Corp Nt	11	2	2.B FE	985,490	95.828	958,280	1,000,000	995,323	0	1,695	0	0	3.750	3.943	JJ .	15,938	37,500	07/21/2017	07/28/2026
14040H-CT-0	Capital One Financial Corp Nt	11	1	2.A FE	1,000,000	98.298	982,980	1,000,000	1,000,000	0	0	0	0	5.268	5.268	MN	7,463	52,680	05/05/2022	05/10/2033
14040H-CY-9	Capital One Financial Corp Nt	1	2	2.A FE	250,000	99.693	249,233	250,000	250,000	0	0	0	0	5.817	5.817	FA	6,059	7,271	01/25/2023	02/01/2034
14149Y-BB-3	Cardinal Health Inc Nt	1 [	1	2.B FE	447,265	87.478	437,390	500,000	452,438	0	1,231	0	0	4.500	5.256	MN	2,875	22,500	05/24/2019	11/15/2044
141781-BR-4	Cargill Inc Nt	1 1	1	1.F FE	988,650	73.351	733,510	1,000,000	989,266	0	242	0	0	3.125	3.184	MN	3,125	31,250	05/21/2021	05/25/2051
141781-BF-0	Cargill Inc Sr Nt	1 1	1	1.F FE	538,840	95.725	478,625	500,000	534,551	0	(939)	0	0	4.760	4.271	MN	2,512	23,800	01/03/2019	11/23/2045
14180L-AA-4	Cargo Aircraft Management Nt	1 1	1	3.B FE	117.375	91.521	114,401	125,000	119,294	0	1.197	0	0	4.750	6.027	FA	2,474	5,938	06/24/2022	1
142339-AJ-9	Carlisle Cos Inc Nt	1 1	1	2.B FE	493.780	88.738	443,690	500,000	495.961	0	589	0	0	2.750	2.894	MS	4,583	13.750	02/13/2020	03/01/2030
142339-AH-3	Carlisle Cos Inc Sr Nt	1 1	2	2.B FE	298,803	95.809	287,427	300,000	299,481		121			3.750	3.798	JD	938	11,250	11/13/2017	12/01/2027
14313*-AB-9	CarMax Auto Superstores Inc Sr Nt Ser B	1	17	2.C	1,000,000	97.006	970,061	1,000,000	1,000,000		0			4.170	4.170	AO	7,413	41.700	04/27/2016	04/27/2026
144141-DD-7	Carolina Pwr & Lt Co Nt	1	1	1.F FE	304,821	85.415	256,245	300,000	304,279		(151)			4.100	3.991	MS MS	3,622	12,300	03/18/2020	03/15/2043
14448C-AR-5	Carrier Global Corp Nt	1	1	2.B FE	1,009,110	80.499	804,990	1,000,000	1.007.781		(372)			3.377	3.313	AO	8.067	33.770	02/27/2020	1
14448C-AS-3	Carrier Global Corp Nt	1	1	2.B FE	530,620	78.292	391,460	500,000	528,636		(701)			3.577	3.247	AO.	4,273	17,885	02/02/2021	04/05/2050
14448C-BA-1	Carrier Global Corp Nt	1	1	2.B FE	199.670	116.164	232,328	200,000	199,670		(,0,1)			6.200	6.213	MS MS	1,068		11/15/2023	03/15/2054
14879E-AH-1	Catalent Pharma Solution Nt	1	1:	4.C FE	63,000	87.512	65,634	75,000	65,112		1,599			3.125	6.167	FA	885	2,344	08/30/2022	1
14879E-AH-1		1	1	4.C FE	99,688			100,000	99,717		1,099			1 1	3.527		875	3,500	11/18/2021	04/01/2030
14879E-AK-4 149123-CD-1	Catalent Pharma Solution Nt	1	1	1.F FE		87.036	87,036		99,717		214			3.500		AO.				1
	Caterpillar Inc Nt	1	4		991,340	95.179	951,790	1,000,000						4.300	4.353	.MN	5,494	43,000	10/22/2015	05/15/2044
12610#-AF-0	CBRE US Core Partners Sr Green Note Seri	1		2.B	900,000	77.427	696,839	900,000	900,000					2.910	2.910	FA.	9,094	26,190	08/26/2021	08/26/2033
12610#-AH-6	CBRE US Core Partners Sr Nt Series H	1		2.B	300,000	76.212	228,636	300,000	300,000		<u></u>			2.830	2.830	JJ.	4,104	8,490	01/06/2022	01/07/2034
124900-AB-7	CCL Industries Inc Nt	/	A   2	2.B FE	1,492,605	94.818	1,422,270	1,500,000	1,497,731	0	775			3.250	3.308	.AO	12,188	48,750	09/15/2016	10/01/2026
124900-AD-3	CCL Industries Inc Nt	1	A   1	2.B FE	857,925	87.836	702,688	800,000	839,196		(5,870)	0	0	3.050	2.196	JD	2,033	24,400	09/23/2020	06/01/2030
1248EP-BT-9	CCO Hidgs LLC Nt	1	2	3.C FE	502,500	96.502	482,510	500,000	500,515	0	(365)	0	0	5.125	5.044	.MN	4,271	25,625	03/30/2017	05/01/2027
1248EP-CE-1	CCO Hldgs LLC Nt	1	1	3.C FE	225,750	90.154	202,847	225,000	225,168	0	(156)	0	0	4.500	4.426	.FA	3,825	10,125	03/13/2020	08/15/2030
12513G-BJ-7	CDW LLC / CDW Finance Corp Nt	1	1	2.C FE	500,000	88.551	442,755	500,000	500,000	0	0	0	0	3.569	3.569	JD.	1,487	17,845	11/23/2021	12/01/2031
15089Q-AP-9	Celanese US Hldgs LLC Nt	11	1	2.C FE	500,915	105.745	528,725	500,000	500,815	0	(70)	0	0	6.379	6.354	. JJ	14,707	31,984	07/07/2022	07/15/2032
15132H-AH-4	CENCOSUD SA Nt	[	D 1	2.C FE	188,900	96.484	192,968	200,000	190,817	0	1,917	0	0	4.375	5.828	JJ	3,986	4,375	02/27/2023	07/17/2027
15135U-AF-6	Cenovus Energy Inc Nt		A A	2.B FE	101,817	109.276	109,276	100,000	101,810	0	(7)	0	0	6.750	6.565	MN	863	0	11/16/2023	11/15/2039

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

		-					17.1	40		-				1					-	,
1	2		odes 4 5	6	'	Fair 8	Value	10	11		hange in Book/Adju			10	47	Inter		20		ates
CUSIP Identification	Description	Code	4 5 F o r e i g Bond n CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17  Effective Rate of	18 When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	Stated Contractual Maturity Date
15135B-AT-8 15189X-AW-8 151895-F*-5 153527-AP-1 12781*-AA-8 16115Q-AF-7 161175-BS-2 161175-BS-2 161175-BS-1 161175-BA-1 Q2308*-AA-5 16829@-AG-8 G211A5-AH-6 169905-AG-1 12542R-U-7 12542R-U-7 12542R-U-7 12542R-J-0 00440E-AQ-0 00440E-AQ-0 00440E-AQ-0 171729-AU-3 172523-AH-3 125523-CJ-7 125523-CJ-7 125523-CJ-7 125523-CJ-7 125523-CJ-7 17252M-AQ-3 17248R-AJ-5 17252M-AQ-3 172967-EP-2 172967-HS-3 172967-HS-3 172967-KJ-9 172967-NF-4 17327C-AR-4	Centene Escrow Corp Nt Centerpoint Houston Nt Centerpoint Properties Trust Ser K Sr Nt Central Garden & Pet Co Nt CGA Capital (Kiewit) Series 2023-CTL-1 P CHART INDUSTRIES INC Nt Charter Comm Opt Nt Charter Comm Opt Nt Charter Comm Opt Sr Nt Charter Comm Opt Sr Nt Charter Comm Opt Sr Nt Charter Hall Retail Mgmt Ltd Sr Gtd Nt Schick Fil A Inc Ser G Sr Nt Chiac Fil A Inc Ser G Sr Nt Choice Hotels Nt CHS Inc Ser BB Sr Nt CHS Inc Ser Sr St St CHS Inc Ser X Ser T Chubb INA Holdings Nt Chugach Electric Bd Ciena Corp Nt Cigna Corp Sr Nt Cigna Corp Sr Nt Cigna Corp Sr Nt Cigna Corp Sr Nt Cincinatif Financial Corp Sr Nt Cincinatif Financial Corp Sr Nt Cintas Corp No. 2 Nt Cintas Corp No. 2 Sr Nt Cittgroup Inc Nt Cittgroup Inc Nt Cittgroup Inc Nt Cittgroup Inc Nt Cittgroup Inc Nt Cittgroup Inc Nt Cittgroup Inc Nt		1 CHAR  1 1 2 1 1 2 1 1 1 1 1 1 1 1 1 1 1 1 1	2.C FE 1.F FE 1.G FE 3.B FE 1.E PL 4.A FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.C FE 2.	169,750 996,030 300,000 100,000 695,182 201,438 499,513 561,020 323,784 562,445 195,486 1,500,000 1,000,000 154,330 529,520 497,470 300,000 200,000 1,000,000 1,210,770 374,063 533,714 151,125 501,662 896,919 218,148 1,102,850 579,010 1,464,639 999,430 996,160 718,613 256,845 556,010 1,042,620 995,340 503,275	95.879 76.144 82.454 88.389 102.539 104.635 99.067 81.433 77.506 101.717 98.597 92.744 81.403 84.890 88.595 86.347 82.069 88.246 98.680 90.520 94.254 69.624 91.006 78.422 99.137 99.309 93.409 104.853 109.565 96.809 97.769 106.755 112.262 96.266 98.749 72.196 103.663	167,788 761,440 247,363 88,389 712,832 209,270 495,335 407,165 232,518 508,585 197,194 1,391,156 814,033 169,780 442,975 431,735 246,206 176,493 986,800 905,200 353,453 371,594 136,509 392,110 892,233 198,618 934,090 524,265 1,205,215 968,090 977,690 747,285 280,655 481,330 987,490 721,960 518,315	175,000 1,000,000 300,000 100,000 500,000 500,000 1,500,000 1,500,000 500,000 200,000 1,000,000 200,000 1,000,000 1,000,000 1,000,000 1,000,000	170,621 996,272 300,000 100,000 695,182 201,191 499,908 556,500 322,495 546,327 195,600 1,500,000 1,000,000 1,55,270 519,868 498,192 300,000 200,000 1,000,000 1,194,636 374,212 533,714 150,715 501,411 898,388 205,991 1,092,872 559,490 1,293,288 999,508 998,606 717,894 256,569 549,699 1,011,936 995,699 503,184	(Decrease)	615 82 0 0 0 (235) 56 (1,227) (471) (2,927) 106 0 940 (3,175) 221 0 0 (7,531) 21 (2,537) (4,123) (3,014) (2,537) (4,123) (19,830) 49 396 (683) (255) (1,459) (5,115)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	BJAC.V.  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4,625 3,350 2,930 4,125 5,645 7,500 4,908 5,125 4,800 6,384 6,484 3,550 2,090 3,700 3,700 3,730 4,580 4,150 4,350 2,910 4,000 3,200 4,375 4,500 4,800 6,125 7,125 4,000 3,700 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 4,000 6,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125 7,125	5.118 3.371 2.930 4.125 5.712 7.326 4.920 4.377 4.314 5.285 6.677 3.550 2.090 7.084 2.934 4.375 3.730 3.480 4.580 2.829 4.365 2.910 3.834 3.177 4.417 2.874 4.153 4.710 4.475 4.007 3.746 5.262 6.587 4.546 4.024 2.934 6.084	ME WE WE WE WE WE WE WE WE WE WE WE WE WE	360 8,375 4,102 699 109 7,500 10,770 12,813 4,800 6,029 2,450 23,519 3,599 2,683 1,542 8,531 1,141 19,847 12,450 2,628 2,632 2,632 2,632 2,517 4,711 8,312 3,150 22,133 5,104 3,483 6,667 9,250 17,753 5,538 4,049 14,311 4,679 3,087	8,094 33,500 8,790	08/05/2022 03/08/2021 01/13/2021 04/16/2021 06/12/2023 07/10/2015 01/22/2020 02/25/2021 09/11/2017 12/12/2022 07/22/2015 10/29/2020 11/10/2020 01/25/2016 10/26/2021 10/27/2015 10/26/2020 01/14/2022 03/11/2020 09/07/2018 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019 10/11/2019	12/15/2029 04/01/2051 01/13/2033 04/30/2031 06/30/2043 01/01/2030 07/23/2025 07/01/2049 03/01/2050 10/23/2035 10/23/2045 07/22/2027 10/29/2030 01/20/2031 11/02/2031 11/02/2035 11/02/2030 01/25/2025 03/13/2043 10/30/2045 01/31/2040
172967-LW-9 18055#-BU-5 18055#-BC-5 18055#-BJ-0 18685@-AL-6	Clarion Lion Prop Fund Hidg LP Sr Nt Clarion Lion Prop Fund Hidg LP Sr Nt Ser Clarion Lion Prop Fund Hidg LP Sr Nt Ser		1	1.G FE 1.G 1.G 1.G 1.C PL	700,000 300,000 1,000,000 800,000 500,000	96.334 91.264 94.847 90.728 106.492	674,338 273,792 948,472 725,825 532,460	700,000 300,000 1,000,000 800,000 500,000	700,000 300,000 1,000,000 800,000 500,000	0 0 0	0 0 0	0 0 0 0	0 0	4.075 4.430 4.440 3.850 7.100	4.075 4.430 4.440 3.850 7.100	AO FA FA JJ JD	5,388 5,538 18,500 14,202 2,465	28,525 13,290 44,400 30,800 35,500	08/01/2022 02/01/2019 07/15/2019	

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

1	2	0.0	odes	6	7	Foir	Value	10	11		Change in Book/Adju	etod Carryina Val-	10			Inter	oct			ates
'	<b>'</b>		4 5	ď	'	8 Fair	value 0	10	''	12	13	14	15	16	17	18	19	20	21	22
		'   '	+  3	NAIC		0	9			12	13	14	15	10	17	10	19	20	21	22
		,	F	Designation,							1	Current		i		1				'
			<u>'</u>	NAIC		Rate					1	Year's	Total	1						
-		1 1	-	Designation		Used					1	Other	Foreign	1			Admitted			
			'	Modifer and					Deels/	Unanalimad	Cumant	-Than-	•	1				A		Stated
			e	SVO		To Ohtoin			Book/	Unrealized	Current		Exchange	1	C#aatia		Amount	Amount		
CLICID			'   Dand		Astron	Obtain	Fair.	Des	Adjusted	Valuation	Year's	Temporary	Change	Deta	Effective	\A/h	Due	Rec.		Contractual
CUSIP	B	0 - 1 -	g Bond	Adminiatrative	Actual	Fair	Fair	Par Value	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	& ^	During	A d	Maturity
Identification	Description	Code r	n CHAR	Symbol	Cost	Value	Value	value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	OI	of	Paid	Accrued	Year	Acquired	Date
18685@-AH-5	Cliffwater Corporate Lending F Sr Nt			1.C PL	700,000	102.066	714,459	700,000	700,000					5.720	5.720	 	18,018	39,706	07/22/2022	07/19/2029
125896-BU-3	CMS Energy Corp Nt	1	1	2.C FE	400,000	90.293	361,172	400,000	400,000					4.750	4.750	JD J	1,583	19,000	05/15/2020	06/01/2050
Q2600@-AC-4	Coates Group Pty Ltd Sr Nt Series 2022 C	1   [	ρ :	2.C PL	700,000	82.654	578,578	700,000	700,000			· · · · · · · · ·		3.270	3.270	JJ	10,746	22,890	01/12/2022	
19123#-AB-4	Coca-Cola Southwest Beverages Ser B Gtd	.	<u> </u>	1.F FE	500.000	89.834	449.170	500,000	500.000					3.640	3.640	JD	152	18.200	03/01/2018	12/28/2032
21987B-AK-4	Codelco Inc Nt		<u></u>	2.A FE	2,046,604	98.762	1,876,478	1,900,000	1,996,744		(5,921)			5.625	5.044	MS	29,688	106,875	05/31/2013	09/21/2035
P3143N-AS-3	Codelco Inc Nt	;	<u> </u>	2.A FE	238,447	96.540	231,696	240,000	238,479		31			5.625	5.679	AO	2,738	6,750	04/20/2023	
902104-AC-2	Coherent Corp. Nt	'	٠	4.A FE	177,719	94.976	166,208	175,000	176,615		(552)			5.000	4.631	JD JD	389	8,750	02/18/2022	12/15/2029
195869-AJ-1	Colonial Pipeline Nt	1	1:	1.G FE	358,743	108.006	324,018	300,000	333,820		(3,061)			6.580	4.962	FA	6,745	19,740	11/30/2013	08/28/2032
195869-AP-7	Colonial Pipeline Nt	1			1,994,520	96.958	1,939,160	2,000,000	1.998.895		(3,001)			3.750	3.783	AO	18,750	75.000	09/16/2015	10/01/2025
195869-AP-7	Colonial Pipeline Sr Nt		2	1.G FE 1.G FE	494,130	84.300	421,500	500.000	494.767		120			4.250	4.320	AO.	4.486	21,250	03/27/2018	04/15/2048
196500-AA-0	Colorado Interstate Gas Co Sr Nt	1	2	2.B FE	800,024	97.228	777,824	800,000	800,020		120			4.250	4.149	FA.	12,542	33,200	04/18/2017	08/15/2026
20030N-AK-7		1	4		632,580		570,075		586,426		(5,367)			6.500		MN	4,153		05/31/2013	11/15/2035
V	Comcast Corp Nt			1.G FE	1 1	114.015		500,000							4.595			32,500		1
20030N-BE-0	Comcast Corp Sr Nt		1,	1.G FE	622,848	94.108	564,648	600,000	618,956		(651)			4.650	4.399	JJ	12,865	27,900	03/02/2017	07/15/2042
<b>3</b> 201723-AQ-6	Commercial Metals Co Nt	.	_ 1	3.A FE	75,375	91.648	68,736	75,000	75,238	0	(72)			4.125	4.013	. JJ	1,427	3,094	01/13/2022	1
202712-BJ-3	COMMONWEALTH BANK AUST Nt	[		2.A FE	226,694	79.507	244,882	308,000	227,158	0	1			4.316	6.487	JJ.	6,314		09/06/2023	01/10/2048
2027A0-JT-7	Commonwealth Bank Australia Sr Nt		<u> </u>	1.D FE	990,480	94.772	947,720	1,000,000	996,077	0	977	0	0	3.150	3.263	MS	8,925	31,500	10/20/2017	09/19/2027
2027A0-JZ-3	Commonwealth Bank Australia Sr Nt	[	D	1.D FE	999,260	97.387	973,870	1,000,000	999,654	0		0	0	3.900	3.909	MS	11,375	39,000	03/12/2018	03/16/2028
20338H-AB-9	Commscope Tech LLC Nt	1	2	5.C FE	41,625	41.625	41,625	100,000	41,625	0	(151)	58,567		5.000	4.834	MS.	1,472	5,000	12/13/2017	03/15/2027
20337Y-AA-5	Commscope Tech LLC Sr Nt		1	5.C FE	70,905	81.500	70,905	87,000	70,905	0	(303)	16,095	0	6.000	5.211	JD	232	5,220	04/27/2018	1 1
209111-FE-8	Con Edison Co Of NY Nt	1	2	1.G FE	1,494,795	98.073	1,471,095	1,500,000	1,499,451	0	581	0	0	3.300	3.341	JD.	4,125	49,500	11/19/2014	12/01/2024
209111-FQ-1	Con Edison Co Of NY Sr Nt	1	1	1.G FE	497,695	86.978	434,890	500,000	497,831	0	26	0	0	4.500	4.525	MN	2,875	22,500	05/07/2018	05/15/2058
209111-FT-5	Con Edison Co Of NY Sr Nt	1	1	1.G FE	498,075	90.848	454,240	500,000	498,246	0	37	0	0	4.650	4.674	JD.	1,938	23,250	11/27/2018	12/01/2048
205887-CD-2	ConAgra Inc Nt	1	1	2.C FE	1,603,930	98.103	1,373,442	1,400,000	1,576,827	0	(9,230)	0	0	5.300	4.104	MN	12,367	74,200	09/24/2021	11/01/2038
205887-CC-4	ConAgra Inc Sr Nt	1	1	2.C FE	499,787	99.923	499,615	500,000	499,889	0	20	0	0	4.850	4.855	MN	4,042	24,250	10/15/2018	11/01/2028
20826F-AF-3	ConocoPhillips Co Nt	1	2	1.F FE	1,244,225	93.780	1,181,628	1,260,000	1,249,012	0	780	0	0	4.150	4.251	MN	6,682	52,290	03/06/2017	11/15/2034
21036P-AT-5	Constellation Brands Inc Nt	1	1	2.C FE	335,012	89.368	246,656	276,000	330,098	0	(1,569)	0	0	4.500	3.275	MN	1,794	12,420	09/30/2020	05/09/2047
21036P-BD-9	Constellation Brands Inc Nt	1	1	2.B FE	427,430	99.314	496,570	500,000	427,697	0	267	0	0	5.250	6.422	MN.	3,354	13,125	10/17/2023	11/15/2048
21036P-BL-1	Constellation Brands Inc Nt	1	1	2.C FE	498,592	99.789	498,945	500,000	498,781	0	116	0	0	4.750	4.786	MN.	3,431	23,750	05/02/2022	05/09/2032
21036P-BC-1	Constellation Brands Inc Sr Nt	1	1	2.B FE	499,640	100.237	501,185	500,000	499,826	0	31	0	0	4.650	4.658	MN	2,971	23,250	01/10/2019	11/15/2028
210518-G*-1	Consumers Energy 1st Mtge Bd			1.E	500,000	83.816	419,081	500,000	500,000	0	0	0	0	4.010	4.010	AO	5,013	20,050	10/01/2018	10/01/2038
210518-G@-9	Consumers Energy 1st Mtge Bd		1	1.E	500,000	75.735	378,673	500,000	500,000	0	0	0	0	4.280	4.280	AO	5,350	21,400	10/01/2018	10/01/2057
210518-DD-5	Consumers Energy Nt		1	1.E FE	1,741,720	90.290	1,354,350	1,500,000	1,729,742	0	(6,161)	0	0	4.350	3.408	AO	13,775	65,250	01/03/2022	04/15/2049
219350-AW-5	Corning Inc Nt	1	1	2.A FE	1,582,975	93.413	1,354,489	1,450,000	1,567,342	0	(4,452)	0	0	4.750	4.102	MS	20,280	68,875	05/04/2021	03/15/2042
219350-AX-3	Corning Inc Nt	1 1	1	2.A FE	264,948	95.705	241,177	252,000	261,610	0	(530)	0	0	4.700	4.318	MS	3,487	11,844	10/25/2016	03/15/2037
127097-E#-6	Coterra Energy Inc Coterra Energy Inc	1	1	2.B	1,000,000	95.426	954,255	1,000,000	1,000,000	0	0	0	0	3.770	3.770	MS	10,786	37,700	09/18/2014	09/18/2026
22279#-AE-4	Cousins Properties Inc Ser 2019-A Sr Nt	1	1	2.B	1,000,000	91.140	911,404	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	19,201	39,500	06/19/2019	07/06/2029
224044-CG-0	Cox Communications Inc Nt	1	2	2.B FE	998,310	96.023	960,230	1,000,000	999,487	0	178	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CM-7	Cox Communications Inc Nt	1	1	2.B FE	297,570	64.248	192,744	300,000	297,746	0	54	0	0	2.950	2.991	AO	2,213	8,850	09/10/2020	10/01/2050
224044-CK-1	Cox Communications Inc Sr Nt	1	2	2.B FE	936,280	83.809	838,090	1,000,000	942,666	0	1,247	0	0	4.600	5.017	FA	17,378	46,000	04/26/2018	08/15/2047
12636Y-AB-8	CRH America Finance Inc Sr Nt	1   [	0 2	2.A FE	248,555	89.805	224,513	250,000	248,734	0	30	0	0	4.400	4.435	MN	1,589	11.000	05/02/2017	05/09/2047
12636Y-AD-4	CRH America Finance Inc Sr Nt	1   [	D 1	2.A FE	493,270	92.905	464,525	500,000	493,961		133			4.500	4.583	AO	5,438	22,500	03/27/2018	1 1
12626P-AM-5	CRH America Inc Nt	1   ,	D 2	2.A FE	701,843	97.836	684,852	700,000	700.254	0	(212)			3.875	3.842	MN	3,240		05/13/2015	1 1
			1-			3000	30 .,OOL	. 55,550			( / )	٠ ا	•		U.U.Z		0,2.0	,0	,	1

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

1	2	Co	odes	6	7	Fair	Value	10	11	0	hange in Book/Adju	sted Carrying Valu	Je			Inter	est		D:	ates
	_		4 5	1		8	9	.0		12	13	14	15	16	17	18	19	20	21	22
		1 1	1	NAIC																
			F	Designation,							1	Current								
			0	NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
			е	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		(	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
228180-AB-1	Crown Americas LLC Nt		1	3.B FE	203,000	98.483	196,966	200,000	202,452	0	(340)		0	5.250	5.012	 AO	2,625	10,500	03/29/2022	04/01/2030
22822V-AX-9	Crown Castle Intl Corp Nt	1 1	1	2.B FE	985,240	71.609	716,090	1,000,000	986,615	0	584	0	0	2.900	3.000	AO	7,250	29,000	08/24/2021	04/01/2041
126307-BH-9	CSC Holdings LLC Nt	1 1	1	4.B FE	49,563	75.607	37,804	50,000	49,653	0	36	0	0	4.500	4.606	MN	288	2,250	05/21/2021	11/15/2031
12661P-AD-1	CSL Finance PLC Nt	1   [	D 1	1.G FE	497,922	95.437	477,185	500,000	498,032	0	67	0	0	4.625	4.657	AO	4,111	23,125	04/21/2022	04/27/2042
Q1297#-AL-2	CSL Finance Pty Ltd Ser D Gtd Sr Nt		D	1.G	1,000,000	88.850	888,501	1,000,000	1,000,000	0	0	0	0	3.470	3.470	AO	8,386	34,700	10/04/2017	10/04/2032
12656*-AP-7	CSLB Holdings Inc Ser B Gtd Sr Nt	11111	D	1.G	1,000,000	84.614	846,139	1,000,000	1,000,000	0	0	0	0	3.770	3.770	AO	9,111	37,700	10/04/2017	10/04/2037
126408-GW-	CSX Corp Nt		2	1.G FE	507,065	95.754	478,770	500,000	505,669	0	(199)	0	0	4.750	4.656	MN	2,045	23,750	07/21/2015	05/30/2042
126408-GH-0	CSX Corp Sr Nt		1	1.G FE	632,675	110.117	550,585	500,000	599,492	0	(5,878)	0	0	6.000	3.993	AO	7,500	30,000	10/04/2017	10/01/2036
126408-HL-0			2	2.A FE	498,065	92.124	460,620	500,000	498,140	0	13	0	0	4.650	4.670	MS	7,750	23,250	02/15/2018	03/01/2068
12767*-AA-6	CTL Trust – Ochsner CTL Pass-Through T	11		1.G	690,507	104.883	724,223	690,507	690,507	0	0	0	0	5.760	5.830	MON	1,768	39,110	12/21/2022	01/15/2043
23157#-AG-4	Curtiss-Wright Corp Sr Nt Ser A			2.A PL	644,975	97.794	660,112	675,000	671,174	0	3,165	0	0	3.850	4.360	FA	9,023	25,988	11/30/2013	02/26/2025
12662P-AB-4	CVR Energy Inc Nt	1	1	4.A FE	124,688	99.840	124,800	125,000	124,925	0	63	0	0	5.250	5.306	.FA.	2,479	6,563	02/21/2020	02/15/2025
<b>3</b> 126650-CM-0	CVS Health Corp Nt	11	2	2.B FE	988,745	98.472	984,720	1,000,000	992,209	0	489	0	0	4.875	4.964	JJ	21,802	48,750	07/14/2015	07/20/2035
126650-CN-8		1	1	2.B FE	215,978	94.910	237,275	250,000	216,865	0	720	0	0	5.125	6.253	JJ.	5,730	12,813	10/12/2022	07/20/2045
126650-DV-9	. 🛊	1	1	2.B FE	499,280	101.784	508,920	500,000	499,288	0	8	0	0	5.625	5.635	.FA	10,156	14,063	02/13/2023	02/21/2053
126650-CZ-1	CVS Health Corp Sr Nt	1	1	2.B FE	497,150	93.963	469,815	500,000	497,438	0	53	0	0	5.050	5.087	MS	6,733	25,250	03/06/2018	03/25/2048
232806-B*-9	Cypress Semiconductor Sr Note	1	1	2.B FE	800,000	83.861	670,888	800,000	800,000	0	0	0	0	3.270	3.270	JD	1,090	26,160	06/16/2021	06/16/2033
233851-DF-8	. •	[	D	1.F FE	1,000,000	96.867	968,670	1,000,000	1,000,000	0	0	0	0	3.750	3.750	.FA	13,438	37,500	02/15/2018	02/22/2028
233851-DT-8		[	D	1.F FE	498,795	99.110	495,550	500,000	499,317	0	116	0	0	4.300	4.330	.FA	7,704	21,500	02/19/2019	02/22/2029
23386#-AU-6	.	1		2.B FE	500,000	96.314	481,569	500,000	500,000	0	0	0	0	4.930	4.930	JJ .	11,983	24,650	01/03/2019	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc Ser I Sr Nt	1		2.B FE	500,000	94.505	472,527	500,000	500,000	0	0	0	0	5.030	5.030	JJ .	12,226	25,150	01/03/2019	01/03/2034
Q3092*-AF-2	.	[	D	2.B FE	700,000	111.060	777,418	700,000	700,000	0	0	0	0	7.060	7.060	. JJ	24,024	0	07/06/2023	07/06/2033
237266-AJ-0	. <b>.</b>	1	1	3.A FE	177,563	100.066	175,116	175,000	176,861		(475)	0		6.000	5.657	JD.	467	10,500	08/29/2022	06/15/2030
23918K-AS-7	DaVita Inc Nt	1	_  2	4.A FE	75,000	87.219	65,414	75,000	75,000	0	0	0		4.625	4.625	JD.	289	3,469	12/03/2021	06/01/2030
G2616#-AU-	.	[	D	2.B	500,000	96.366	481,832	500,000	500,000	0	0	0	0	4.770	4.770	AO.	5,764	23,850	04/04/2019	04/04/2031
G2616#-AV-3	.	[	D	2.B	500,000	95.129	475,645	500,000	500,000	0		0		4.920	4.920	.AO.	5,945	24,600	04/04/2019	04/04/2034
G2616#-BC-4	.	[	D	2.B	1,000,000	104.486	1,044,860	1,000,000	1,000,000	0	0		<u>9</u>	6.120	6.120	JD.	2,720	61,200	12/15/2022	12/15/2032
24703T-AJ-5			1	2.B FE	453,552	123.272	493,088	400,000	451,476	0	(2,076)		<u>9</u>	8.100	6.539	. JJ .	14,940	16,200	03/21/2023	07/15/2036
24703D-BF-7	Dell Intl LLC / EMC Corp Nt	1	2	2.B FE	499,720	75.655	378,275	500,000	497,586	0	(2,145)	0	0	3.375	3.433	JD.		16,875	12/06/2021	12/15/2041
24703D-BH-3	. 🖡	1	2	2.B FE	158,570	72.728	181,820	250,000	158,876	0	306	0	<u>0</u>	3.450	6.215	JD.		4,313	09/25/2023	12/15/2051
24703T-AG-1	Dell Intl LLC / EMC Corp Nt		1	2.B FE	511,290	103.069	515,345	500,000	506,899	0	(1,058)	0	0	5.300	5.011	AO.	6,625	26,500	06/04/2019	10/01/2029
247109-E@-6	. 🛊			1.F	250,000	79.836	199,589	250,000	250,000	0	0	0		4.270	4.270	JD.		10,675	06/21/2018	06/15/2048
247109-F#-3	Delmarva Power & Light Co 1st Mtge Bd			1.F	500,000	62.099	310,497	500,000	500,000	0	0	0		3.060	3.060	FA.	5,780	15,300	02/15/2022	02/15/2052
247109-F@-5	.		1,	1.F	1,500,000	65.069	976,038	1,500,000	1,500,000	0	0	0		3.240	3.240	MS	12,285	48,600	03/30/2021	03/30/2051
247361-ZT-8	. 🛮		- []	3.A FE	697,165	91.533	640,731	700,000	698,222		268	0		3.750	3.799	.AO	4,594	26,250	10/21/2019	10/28/2029
24906P-AA-7	Dentsply Sirona Inc Nt		1	2.B FE	1,069,016	88.563	885,630	1,000,000	1,046,771	0	(7,001)	0	0	3.250	2.425	JD.	2,708	32,500	09/24/2020	06/01/2030
250847-EK-2		1		1.F FE	587,310	83.562	417,810	500,000	579,704		(3,371)	0		3.950	2.813	.JD	878	19,750	09/09/2021	06/15/2042
25156P-BA-0	. 🖡		אום	2.A FE	998,750	97.027	970,270	1,000,000	999,570		131	0		3.600	3.615	JJ .	16,200	36,000	01/09/2017	01/19/2027
Q3189*-AB-5	.		٠٠٠. ال	1.G 1.G	300,000	97.201	291,604	300,000	300,000		0	0		3.560	3.560	. JJ .	5,103	10,680	07/09/2013	07/09/2025
Q3189*-AE-9 Q3189*-AK-5	.	;		1.G 1.G	1,000,000	98.746	987,461	1,000,000	1,000,000	0				4.630 3.640	4.630	.FA. MN	16,977 1,567	46,300 18,200	02/19/2014	02/19/2025
	. <b> </b> <del>.</del>	;	۱	1.G FE	365,220	91.731	458,656 396,440		367.864		2,351			3.400	5.286	MN MN	2,172		11/30/2017	
23291K-AK-1	DH Europe Finance II Nt	1 1	D   1	1.G FE	300,220	19.200	J90, <del>44</del> 0	500,000	301,004	U	2,351	0	U	3.400	ე.∠ის	IVIIV	2,172	17,000	11/14/2022	11/13/2049

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

4	2		-4		7 1	F-i-	Value 1	40	44		hanna in Daals/A dire	ata d Camaina V-1		1					D	
1	2		odes 4 5	6	'	Fair 8	Value	10	11	12	hange in Book/Adju			10	17	Inter		20		ates
		3 4	4 5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
		1 1.	_									Command		1						
				Designation,		D-4-						Current	T-4-1							
			0	NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
		(	e	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
25245B-AA-5	Diageo Investment Corp Nt		_	1.G FE	989,544	91.456	914,560	1,000,000	991,616		294			4.250	4.317	MN	5,903	42,500	11/04/2015	05/11/2042
25434*-AB-9	Dimensional Fund Advisors LP Ser A Sr Nt	'	٠٠٠٠ [٢	1.E PL	1,000,000	97.292	972,919	1,000,000	1,000,000					3.260	3.260	FA	12,316	32,600	02/15/2018	02/15/2025
25434*-AH-6	Dimensional Fund Advisors LP Sr Nt			1.E PL	1,200,000	75.023	900,275	1,200,000	1,200,000					2.880	2.880	JD	2,400	34,560	12/06/2021	12/06/2036
25466A-AE-1	Discover Bank Nt			2.B FE	149.553	96.887	145,331	150,000	149.900					4.250		MS MS	1.913	6.375	03/10/2021	03/13/2026
					1 1				499.842					1 1	4.282					1 1 1 1 1 1 1
25466A-AJ-0	Discover Bank Nt	1	2	2.B FE	499,455	94.574	472,870	500,000	749,842		58			3.450	3.463	JJ Ne	7,379	17,250	07/21/2016	07/27/2026
25466A-AP-6	Discover Bank Sr Nt	1	<del> </del>	2.B FE	748,875	95.373	715,298	750,000			110			4.650	4.669	MS	10,463	/	09/10/2018	1 1 1 1 1 1 1 1
256677-AH-8	Dollar General Nt	1	1	2.B FE	498,147	79.467	397,335	500,000	498,273		36			4.125	4.147	AO.	5,042	20,625	04/01/2020	04/03/2050
256677-AE-5	Dollar General Sr Nt		2	2.B FE	1,310,472	96.971	1,260,623	1,300,000	1,303,715		(1,133)			3.875	3.775	.AO	10,635	50,375	06/09/2017	04/15/2027
256677-AF-2	Dollar General Sr Nt	1	1]	2.B FE	1,003,635	98.006	980,060	1,000,000	1,001,705		(375)			4.125	4.079	MN.	6,875	41,250	04/10/2018	05/01/2028
256746-AK-4	Dollar Tree Inc Nt		1	2.B FE	200,896	69.582	139,164	200,000	200,857		(19)	0	0	3.375	3.351	JD	563	6,750	11/29/2021	12/01/2051
256746-AH-1	Dollar Tree Inc Sr Nt		1	2.B FE	999,150	97.886	978,860	1,000,000	999,604	0	81	0	0	4.200	4.210	MN.	5,367	42,000	04/06/2018	05/15/2028
η 25731V-AB-0	Dominion Energy South Nt		1	1.F FE	275,861	115.429	317,430	275,000	275,858	0	(3)	0	0	6.250	6.226	,AO	4,058	0	10/04/2023	10/15/2053
5 25746U-CY-3	Dominion Resources Sr Nt	1	1	2.B FE	500,000	98.052	490,260	500,000	500,000	0	0	0	0	4.250	4.250	JD.	1,771	21,250	05/30/2018	06/01/2028
260003-AG-3	Dover Corp Nt	1		2.A FE	228,266	112.600	225,200	200,000	227,137	0	(1,129)	0	0	6.600	5.234	MS	3,887	13,200	02/03/2023	03/15/2038
260003-AK-4	Dover Corp Nt	1	2	2.A FE	1,157,770	100.643	1,006,430	1,000,000	1,126,749	0	(4,993)	0	0	5.375	4.312	MS	17,917	53,750	12/13/2016	03/01/2041
260543-DD-2	Dow Chemical Co Nt	1	1	2.A FE	298,072	77.615	232,845	300,000	298,226	0	38	0	0	3.600	3.635	MN	1,380	10,800	08/17/2020	11/15/2050
260543-CK-7	Dow Chemical Co Sr Nt	1	2	2.A FE	1,045,430	95.905	959,050	1,000,000	1,031,385	0	(2,449)	0	0	4.250	3.876	AO	10,625	42,500	08/23/2017	10/01/2034
260543-CR-2	Dow Chemical Co Sr Nt	1 [	1	2.A FE	719,853	102.220	766,650	750,000	720,286	0	455	0	0	5.550	5.845	MN	3,584	41,625	10/19/2022	11/30/2048
26138E-AY-5	Dr Pepper Snapple Grp Nt	1 [	2	2.B FE	1,499,140	89.042	1,335,630	1,500,000	1,499,282	0	18	0	0	4.420	4.423	JD	2,947	66,300	03/20/2017	12/15/2046
23338V-AE-6	DTE Electric Co Nt	1	1	1.E FE	1,552,126	81.728	1,160,538	1,420,000	1,540,820	0	(4,099)	0	0	3.700	3.137	MS	15,470	52,540	03/22/2021	03/15/2045
233331-AZ-0	DTE Energy Company Sr Nt	1 1	2	2.B FE	997,360	95.862	958,620	1,000,000	999,043	0	275	0	0	3.800	3.832	MS	11,189	38,000	03/08/2017	03/15/2027
26441C-AP-0	Duke Energy Corp Nt	1 1	1	2.B FE	630.445	91.160	455,800	500,000	619,490	0	(3,804)	0	0	4.800	3.245	JD.	1,067	24,000	01/07/2021	12/15/2045
26439X-AC-7	Duke Energy Field Svcs Nt	1		2.C FE	1.149.408	115.904	1,043,136	900,000	1,024,604	0	(15,161)	0	0	8.125	5.595	FA	27,422	73,125	05/31/2013	08/16/2030
26444H-AN-1	Duke Energy Florida LLC Nt	1	1	1.F FE	801,138	109.842	878,736	800,000	801,129		(4)			5.950	5.940	MN	6,082	48,261	11/07/2022	11/15/2052
263901-AD-2	Duke Energy Indiana Inc 1st Mtg Nt	1	1	1.F FE	1,965,895	87.183	1,743,660	2,000,000	1,971,060		1,025			4.200	4.315	MS	24,733	84.000	08/01/2018	03/15/2042
26442E-AG-5	Duke Energy Ohio Sr Nt	1	1	1.F FE	499,630	85.451	427,255	500,000	499,678		7			4.300	4.304	FA	8,958	21,500	01/04/2019	02/01/2049
26078J-AE-0	DuPont de Nemours Inc Sr Nt	1	1	2.A FE	2.215.306	102.935	2,058,700	2,000,000	2,180,574		(9,368)			5.319	4.437	MN	13,593	106.380	02/03/2020	11/15/2038
266233-AH-8	Duquesne Light Holdings Nt	1	1	2.C FE	500,000	83.282	416,410	500,000	500,000		(9,500)			2.532	2.532	AO	3,165	12,660	09/17/2020	10/01/2030
Q3080#-AC-9	DWPF Finance Pty Ltd Ser C Sr Gtd Nt	,	n   ' · · · ·	1.F	500,000	91.826	459,128	500,000	500,000					4.290	4.290	MN	2,324	21,450	05/22/2018	05/22/2033
267475-AD-3	Dycom Industries Inc Nt	'	٠,	3.C FE	101,125	92.792	92,792	100,000	100,549		(224)			4.290	4.245	AO	950	4,500	04/23/2021	04/15/2029
207475-AD-3 277432-AP-5	· · · · · · · · · · · · · · · · · · ·	1	2	2.B FE	1,547,030				1,541,551		(1,276)			4.650	4.245	AO	14,725	69,750	08/22/2019	10/15/2029
	Eastman Chemical Nt	1	<del> </del>			88.043	1,320,645	1,500,000			(1,276)									1 1
277432-AW-0	Eastman Chemical Sr Nt	1	1	2.B FE	594,756	97.791	586,746	600,000	597,154					4.500	4.609	JD	2,250	27,000	10/30/2018	12/01/2028
278062-AD-6	Eaton Corp Nt	1	1,	1.G FE	1,453,015	96.889	1,453,335	1,500,000	1,471,443		2,589			4.000	4.260	MN.	9,833	60,000	09/17/2015	11/02/2032
278865-BE-9	Ecolab Inc Nt	1	_[]	1.G FE	999,060	102.743	1,027,430	1,000,000	999,363		86			4.800	4.812	MS.	12,933	48,000	03/20/2020	03/24/2030
L2848U-AA-0	EIG Pearl Holdings Sarl Nt	[	בוע	1.E FE	154,460	80.175	160,350	200,000	154,888		428	0		4.387	6.253	.FA	2,949	4,387	07/07/2023	11/30/2046
268317-AP-9	Electricite De France Nt	[	D   2	2.A FE	979,020	95.029	950,290	1,000,000	985,291		902		0	4.750	4.916	AO.	10,292	47,500	10/07/2015	10/13/2035
94973V-BK-2	Elevance Health Nt		2	2.B FE	1,005,510	92.768	927,680	1,000,000	1,004,686	0	(139)	0	0	4.650	4.614	.FA	17,567	46,500	01/27/2017	08/15/2044
94973V-BL-0	Elevance Health Nt	1	1	2.B FE	828,708	88.484	796,356	900,000	829,702	0	801	0	0	4.850	5.360	FA.	16,490	43,650	11/02/2022	08/15/2054
94973V-BF-3	Elevance Health Sr Nt	1		2.B FE	1,127,485	97.854	978,540	1,000,000	1,112,284	0	(3,559)	0	0	5.100	4.255	JJ.	23,517	51,000	09/24/2019	01/15/2044
292480-AL-4	Enable Midstream Partners LP Sr Nt	11	1	2.C FE	198,394	99.597	199,194	200,000	199,201	0	160	0	0	4.950	5.053	MN.	1,265	9,900	05/07/2018	05/15/2028
29250R-AG-1	Enbridge Energy Partners Nt	1[/	A	2.A FE	711,308	102.630	667,095	650,000	689,933	0	(2,590)	0	0	6.300	5.544	JD	1,820	40,950	05/31/2013	12/15/2034
29250N-AJ-4	Enbridge Inc Nt	/	A 1	2.A FE	1,152,200	85.573	855,730	1,000,000	1,138,234	0	(4,722)	0	0	4.500	3.528	JD	2,625	45,000	06/24/2021	06/10/2044

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

		2	\ \n	odoo	6	7	Fair \	Value	10	11	^	hongo in Dook/A di	atad Carmina Valu				Inter	oot		D.	ates
	'	۷		odes 4 5	١ ٥	′ ⊦	8 Fair	v aiue 0	10	''	12	hange in Book/Adju	14	15	16	17	18	19	20	21	22
			"   "	7 3	NAIC		٥	J	ŀ	ŀ	۱۷	13	14	13	10	17	10	13	۷ ا	21	44
				F	Designation,		ŀ		-	-			Current						-		
				,	NAIC		Rate		ļ	ļ			Year's	Total							'
	1			_	Designation		Used						Other					Admitted			
	1									Dl-/	Ulana a Canad	0		Foreign					A		04-4-4
-			6	e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange		F##		Amount	Amount		Stated
-	OLIOID.		'	'	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective	,,,,,	Due	Rec.		Contractual
	CUSIP		9	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
L	Identification	Description	Code r	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	29250N-BC-8	Enbridge Inc Nt	,	۱	2.C FE	500,000	92.250	461,250	500,000	500,000					5.750	5.750	 	13,257	28,750	07/06/2020	07/15/2080
		Enbridge Southern Lights LLC Sr Nt	'	`  '	1.G PL	1,131,233	91.986	1,040,574	1,131,233	1,131,233					3.980	3.980	JD	125	45,023	08/18/2014	06/30/2040
		EnBW Energie B-W AG Sr Nt	-		2.A YE	900,000	107.326	965,934	900,000	900,000					6.740	6.740	MN	8,762	60,660	11/09/2022	
	29280H-AB-8	Enel Finance America LLC Nt	6	ا ^ل ا	2.B FE	114.464	68.192			114.931		467			2.875		JJ J	2.699		10/20/2023	07/12/2041
			_	_ ;				136,384	200,000			1				7.178					
	29278G-AY-4	Enel Finance International NV Nt		الا اللا	2.A FE	422,880	94.716	473,580	500,000	423,180		300		0	5.500	6.718	JD.	1,222	13,750	09/21/2023	06/15/2052
	29278G-BA-5	Enel Finance International NV Nt	L	ייי בוע 1	2.A FE	491,650	114.366	571,830	500,000	492,362		588	0	0	7.500	7.743	.AO	8,021	37,500	10/07/2022	
	29272W-AF-6	Energizer Holdings Inc Nt		[]	4.B FE	151,125	100.000	150,000	150,000	150,714	0	(233)	0	0	6.500	6.307	JD.	27	9,750	03/03/2022	12/31/2027
		Energy Transfer Nt		1	2.C FE	199,782	103.165	206,330	200,000	199,832	0	50	0	0	5.750	5.762	FA.	4,344	7,699	12/05/2022	
	29279F-AA-7	Energy Transfer Operating LP Sr Nt		1	2.C FE	592,138	103.658	621,948	600,000	592,275	0	123	0	0	6.250	6.353	,AO	7,917	37,500	11/28/2022	04/15/2049
	29278N-AF-0	Energy Transfer Partners Sr Nt	1	1	2.C FE	249,548	99.704	249,260	250,000	249,773	0	45	0	0	4.950	4.973	JD	550	12,375	06/05/2018	06/15/2028
	P3762T-AA-9	Engie Energia Chile SA Nt	[	D 1	2.B FE	177,954	85.949	180,493	210,000	178,334	0	380	0	0	3.400	6.438	JJ	3,035	0	11/28/2023	01/28/2030
п	29362U-AD-6	Entegris Inc Nt	1	1	3.B FE	100,625	90.323	90,323	100,000	100,371	0	(103)	0	0	3.625	3.506	MN.	604	3,625	06/10/2021	05/01/2029
<b>3</b>	29364D-AU-4	Entergy Arkansas Nt	11	2	1.F FE	199,342	97.170	194,340	200,000	199,833	0	70	0	0	3.500	3.539	,AO	1,750	7,000	01/05/2016	04/01/2026
ᆲ	29366W-AB-2	Entergy Mississippi LLC Nt	11	1	1.F FE	1,013,770	74.292	742,920	1,000,000	1,013,028	0	(286)	0	0	3.500	3.426	JD	2,917	35,000	03/09/2021	06/01/2051
	293791-AF-6	Enterprise Products Nt			1.G FE	622,945	114.946	574,730	500,000	571,625	0	(6,047)	0	0	6.875	4.915	MS	11,458	34,375	05/31/2013	03/01/2033
	29379V-BN-2	Enterprise Products Partners Jr Sub Nt	1 1	2	2.B FE	500,000	95.597	477,985	500,000	500,000	0	0	0	0	5.250	5.250	FA	9,844	26,250	02/01/2018	08/16/2077
- 1	29379V-BE-2	Enterprise Products Partners Nt	1 1	2	1.G FE	996,810	98.687	986,870	1,000,000	999,586	0	355	0	0	3.750	3.788	FA	14,167	37,500	10/02/2014	02/15/2025
- 1	29379V-BQ-5	Enterprise Products Partners Nt	1 1	1	1.G FE	908,130	88.170	720,349	817,000	902,669	0	(2,284)	0	0	4.250	3.587	FA	13,117	34,723	09/07/2021	02/15/2048
- 1	29379V-BW-2	Enterprise Products Partners Nt	1 1	1	1.G FE	997,920	87.030	870,300	1,000,000	998,114	0	39	0	0	4.200	4.212	JJ I	17,617	42,000	06/24/2019	01/31/2050
	P4001*-AE-4	Envases Universales de Mexico Ser E Sr N	1   [	D	2.C PL	1,500,000	86.082	1,291,229	1,500,000	1,500,000	0	0	0	0	3.710	3.710	FA	21,951	55,650	02/09/2021	02/09/2033
	26875P-AN-1	EOG Resources Inc Nt	1 1	2	1.G FE	497.855	92.246	461,230	500,000	498.601	0	97	0	0	3.900	3.931	AO	4,875	19.500	03/12/2015	04/01/2035
	26875P-AP-6	EOG Resources Inc Nt	1	2	1.G FE	1.048.467	99.093	1,040,477	1,050,000	1,049,635		168			4.150	4.168	JJ	20,093	43.575	01/11/2016	
- 1	26875P-AQ-4	EOG Resources Inc Sr Nt	1	2	1.G FE	784.166	99.145	713,844	720,000	766,293		(3,026)			5.100	4.384	JJ I	16,932	36,720	04/25/2017	01/15/2036
- 1	26884U-AD-1	EPR Properties Sr Nt	1	2	2.C FE	995,934	94.399	943,990	1,000,000	998,409		421			4.500	4.551	JD I	3,750	45,000	05/16/2017	06/01/2027
	294429-AL-9	Equifax Nt	1	2	2.B FE	724,328	95.480	716,100	750,000	742,494		2,919			3.250	3.687	JD J	2,031	24.375	02/02/2017	06/01/2026
	85771P-AX-0	Equinor ASA Nt	-	ا ٠٠٠٠ أ	1.D FE	1,988,000	98.319	1,966,380	2,000,000	1,998,811		1,346			3.250	3.321	MN	9,208	65,000	11/03/2014	11/10/2024
	85771P-AA-0	Equinor ASA Sr Nt		1	1.D FE	1,003,731	102.798	873,783	850,000	973.933		(5,213)			5.100	3.900	FA	16,136	43,350	08/30/2017	08/17/2040
	26884T-AN-2	ERAC USA Finance LLC Nt	6	ا ا ا ا	2.A FE	1,492,830	90.902		1,500,000	1,496,761		1			4.500	4.496	FA.	25,500	67.500	11/25/2019	02/15/2045
				<del>'</del>				1,363,530				(213)		0					/ /		
- 1		ERAC USA Finance LLC Nt		<del> </del>	2.A FE	1,005,470	97.585	975,850	1,000,000	1,001,213		(704)		0	3.800	3.723	.MN	6,333	38,000	04/06/2017	11/01/2025
	26884T-AR-3	ERAC USA Finance LLC Nt		²	2.A FE	398,696	95.791	383,164	400,000	399,592		131		0	3.300	3.337	JD	1,100	13,200	05/23/2016	
	26884T-AX-0	ERAC USA Finance LLC Nt	_	.   ²	2.A FE	298,500	105.404	316,212	300,000	298,514		14	0	0	5.400	5.434	MN.	2,700	8,100	04/26/2023	05/01/2053
	F3152*-AN-4	Ermewa Holding Sec Sr Nt	[	ا إلا	2.A PL	1,000,000	85.921	859,214	1,000,000	1,000,000	0		0	0	3.390	3.390	JJ.	16,103	29,192	09/01/2022	07/10/2032
- 1	29717P-AP-2	Essex Portfolio LP Nt		2	2.A FE	1,272,093	97.664	1,245,216	1,275,000	1,274,584		320			3.500	3.527	.AO	11,156	44,625	05/08/2015	04/01/2025
	29717P-AQ-0	Essex Portfolio LP Nt		2	2.A FE	223,619	96.540	217,215	225,000	224,642	0	148	0	0	3.375	3.448	,AO	1,603	7,594	04/04/2016	04/15/2026
	29717P-AS-6	Essex Portfolio LP Nt	1	11	2.A FE	362,880	85.948	429,740	500,000	363,315	0	435	0	0	4.500	6.823	MS	6,625	0	10/23/2023	03/15/2048
	29736R-AF-7	Estee Lauder Co Inc Nt	1	1	1.F. FE	551,515	79.861	399,305	500,000	546,659	0	(1,839)	0	0	3.700	3.040	FA.	6,989	18,500	04/09/2021	08/15/2042
	26923*-AA-7	ET NOAA Building LLC Sr Sec Nt	1	1	1.B PL	426,990	94.663	404,200	426,990	426,990	0	[ 0 ]	0	0	4.210	4.247	MON		17,976	12/14/2017	11/15/2030
	Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Gtd Sr Nt	[	D	1.G	1,500,000	96.274	1,444,107	1,500,000	1,500,000	0	0	0	0	3.740	3.740	MS	17,297	56,100	09/10/2014	09/10/2026
	Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		D	1.G	1,500,000	87.376	1,310,644	1,500,000	1,500,000	0	] 0	0	0	3.310	3.310	FA	19,446	49,650	08/10/2016	08/10/2031
	485134-BR-0	Evergy Inc Nt	1 [	1	1.F FE	1,176,400	84.186	841,860	1,000,000	1,163,792	0	(4,548)	0	0	4.200	3.208	MS	12,367	42,000	02/23/2021	03/15/2048
	95709T-AH-3	Evergy Inc Nt	1	1	1.F FE	572,102	86.204	431,020	500,000	562,326	0	(2,586)	0	0	4.125	3.196	MS	6,875	20,625	01/15/2020	03/01/2042
	<b>.</b>	Evergy Inc Sr Nt	1	1	1.F FE	274,180	99.243	248,108	250,000	270,650	0	(770)	0	0	5.300	4.601	AO	3,313	13,250	12/17/2018	10/01/2041

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

1	2	Co	odes	6	7	Fair	Value	10	11		hange in Book/Adju	sted Carrying Vali	IA.			Inter	est		D.	ates
1 '	-		4 5	1 ,	'	8	9	10	''	12	13	14	15	16	17	18	19	20	21	22
				NAIC			ĭ				"			.	.,	.	.,		-	
			F	Designation,			İ					Current					1			
			0	NAIC	İ	Rate					i	Year's	Total							
		1 1	r	Designation	i	Used					İ	Other	Foreign				Admitted			
			e	Modifer and	i	To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			il	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
		1 1																		
30042*-AB-3	Eversource Gas Mortgage Bonds Ser B			1.F	1,000,000	60.384	603,844	1,000,000	1,000,000	0	0	0	0	2.920	2.920	AO	7,300	29,200	09/29/2021	10/01/2051
Q3647#-AE-1	Evolution Mining Finance Sr Notes, Serie	[	D	2.C PL	700,000	103.668	725,678	700,000	700,000	0	0	0	0	6.290	6.290	.FA	15,777	0	08/22/2023	08/22/2035
Q3647#-AC-5	Evolution Mining Finance Sr Nt Ser C	[	D	2.C PL	500,000	85.409	427,045	500,000	500,000	0	0	0	0	3.060	3.060	.FA	5,823	15,300		02/14/2031
Q3647#-AB-7	Evolution Mining Finance Sr Nt Series B	[	D	2.C PL	600,000	84.560	507,361	600,000	600,000	0	0	0	0	3.170	3.170	MN	2,800	19,020	11/08/2021	11/08/2031
30161N-AY-7	Exelon Corp Nt	1	1	2.B FE	998,860	90.238	902,380	1,000,000	998,952	0	20	0	0	4.700	4.707	,AO	9,922	47,000	03/30/2020	04/15/2050
30225V-B*-7	Extra Space Storage Inc Sr Nt	1	1	2.B	500,000	86.891	434,456	500,000	500,000	0		0	0	3.480	3.480	FA	6,090	17,400	08/25/2020	08/25/2030
30231G-AW-2	Exxon Mobil Corp Nt	1	2	1.D FE	500,000	89.463	447,315	500,000	500,000	0	0	0	0	4.114	4.114	MS	6,857	20,570	02/29/2016	03/01/2046
30231G-BF-8	Exxon Mobil Corp Nt	1[	1	1.D FE	2,349,521	93.160	2,329,000	2,500,000	2,355,697	0	5,539	0	0	4.227	4.730	MS	29,941	105,675		03/19/2040
314211-A*-4	Federated Hermes Inc Federated Hermes, I	1	1	1.G PL	900,000	86.383	777,449	900,000	900,000	0	0	0	0	3.290	3.290	MS	8,554	29,610	03/17/2022	03/17/2032
31428X-AX-4	FedEx Corp Nt	11	1	2.B FE	1,542,791	101.436	1,521,540	1,500,000	1,527,465	0	(2,116)	0	0	4.900	4.669	JJ	33,892	73,500	06/05/2015	01/15/2034
31428X-BE-5	FedEx Corp Nt		2	2.B FE	942,673	92.449	697,065	754,000	930,179	0	(5,648)	0	0	4.750	3.228	MN	4,576	35,815	09/24/2021	11/15/2045
п 31428X-CE-4	FedEx Corp Nt		1	2.B FE	528,210	77.568	387,840	500,000	525,472	0	(1,159)	0	0	3.250	2.867	MN	2,076	16,250	07/26/2021	05/15/2041
314890-AD-6	Ferguson Finance PLC Nt		D 1	2.B FE	501,313	96.774	483,870	500,000	501,120	0	(115)	0	0	4.650	4.616	AO	4,585	23,250	04/13/2022	04/20/2032
31620M-AU-0	Fidelity National Info Svc Inc Nt		2	2.B FE	590,580	84.807	508,842	600,000	591,869	0	201	0	0	4.500	4.597	FA	10,200	27,000	08/11/2016	08/15/2046
31620M-BU-9	Fidelity National Info Svc Inc Nt		1	2.B FE	993,950	74.371	743,710	1,000,000	994,595	0	234	0	0	3.100	3.141	MS	10,333	31,000	02/23/2021	03/01/2041
31620M-BZ-8	Fidelity National Info Svc Inc Nt		1	2.B FE	199,912	102.149	204,298	200,000	199,915	0	1	0	0	5.625	5.628	JJ	5,188	11,313	07/06/2022	07/15/2052
316773-CP-3	Fifth Third Bank Nt	11	1	2.B FE	745,275	99.875	749,063	750,000	749,977	0	558	0	0	4.300	4.377	JJ	14,781	32,250	01/09/2014	01/16/2024
318069-B@-9	Finning International Inc Ser E	1	Α	2.A FE	1,153,083	97.491	1,072,397	1,100,000	1,115,272	0	(4,301)	0	0	4.530	4.070	AO	12,181	49,830	05/31/2013	04/03/2027
Q3793#-AB-9	First Gas Limited Sr Sec Nt Series 2020B	[	D	2.B FE	600,000	76.777	460,662	600,000	600,000	0	0	0	0	2.420	2.420	MS	3,953	14,520	03/23/2021	03/23/2033
337358-BA-2	First Union Nt	1 1	1	2.B FE	2,310,534	116.624	2,099,232	1,800,000	2,134,048	0	(21,143)	0	0	7.500	5.295	AO	28,500	135,000	05/31/2013	04/15/2035
337932-AC-1	FirstEnergy Corp Nt	1 1	1	3.A FE	790,104	117.971	825,797	700,000	750,864	0	(4,882)	0	0	7.375	6.194	MN	6,597	51,625	05/31/2013	11/15/2031
337932-AH-0	FirstEnergy Corp Sr Nt	1 1	2	3.A FE	299,001	96.197	288,591	300,000	299,607	0	102	0	0	3.900	3.940	JJ .	5,395	12,825	06/19/2017	07/15/2027
337738-AV-0	Fiserv Nt	1 1	1	2.B FE	496,940	88.429	442,145	500,000	497,190	0	59	0	0	4.400	4.437	. jj	11,000	22,000	06/10/2019	07/01/2049
33938X-AA-3	FLEX LTD Nt	1   [	D 1	2.C FE	92,802	98.230	98,230	100,000	92,945	0	143	0	0	4.875	6.429	JD	217	2,438	11/14/2023	06/15/2029
33938X-AB-1	FLEX LTD Nt	1   [	D 1	2.C FE	47,625	98.170	49,085	50,000	47,858	0	233	0	0	4.875	5.687	MN	332	2,438	02/27/2023	05/12/2030
302445-AE-1	Flir Systems Inc Nt	1	1	2.B FE	511,701	86.129	430,645	500,000	507,953	0	(1,166)	0	0	2.500	2.228	FA	5,208	12,500	09/11/2020	08/01/2030
341081-FD-4	Florida Pwr & Lt 1st Lien Nt	1	1	1.E FE	580,350	101.943	509,715	500,000	566,307	0	(2,737)	0	0	5.250	4.137	FA	10,938	26,250	05/07/2018	02/01/2041
341081-FG-7	Florida Pwr & Lt Nt	1	1	1.E FE	740,017	88.397	543,642	615,000	729,417		(4,892)	0	0	4.050	2.730	JD	2,076	24,908	10/14/2021	06/01/2042
343498-AB-7	Flowers Foods Inc Sr Nt	1	2	2.B FE	993.745	95.937	959,370	1,000,000	997,912		710			3.500	3.580	AO	8,750	35.000	1	10/01/2026
34355J-AB-4	Flowserve Corporation Nt	1	17	2.C FE	997,270	82.830	828,300	1,000,000	997.787		242			2.800	2.831	JJ	12,911	28,000	09/09/2021	01/15/2032
302491-AV-7	FMC Corp Nt	1	1	2.C FE	502,493	78.146	390,730	500,000	502,306		(49)			4.500	4.469	AO	5,625	22,500	09/17/2019	10/01/2049
302491-AY-1	FMC Corp Nt	1	1	2.C FE	299,283	102.720	308,160	300,000	299,288		5	· · · · · · · · · · · · · · · i		6.375	6.393	MN	2,284	9,563	05/15/2023	05/18/2053
Q3920#-AG-4	Fonterra Co-operative Grp Ltd Sr Nt Ser	1	D	1.G FE	1.000.000	95.954	959,541	1.000.000	1.000.000		· · · · · · · · · · i			3.400	3.400	MS	9.067	34.000	09/25/2014	09/25/2026
Q3920#-AH-2	Fonterra Co-operative Grp Ltd Sr Nt Ser	,	<u> </u>	1.G	1,000,000	93.104	931,038	1,000,000	1,000,000			· · · · · · · · · · · · · · · · · · ·		3.550	3.550	MS MS	9.467	35,500	09/25/2014	09/25/2029
34490@-AE-4	Football Club (NFL) Ser 2020 XI E Trust	1   '	-	1.F FE	1.477.553	84.979	1,189,706	1,400,000	1,467,524		(4.785)	· · · · · · · · · · · · · · · · · · ·		3.530	3.037	OCT	12,080	50.106		10/05/2035
34501*-AF-0	Football Club (NFL) Ser 2020 XI E Trust	1	1	1.F FE	500,000	101.824	509,119	500,000	500,000		(4,703)			5.720	5.720	OCT	6,991	15,174	03/28/2023	10/05/2033
345370-CQ-1	Ford Motor Company Nt	1	1	3.A FE	1,001,280	82.855	828,550	1,000,000	1,001,124		(36)			4.750	4.741	JJ	21,903	47,500	1	01/15/2043
345370-CQ-1	Ford Motor Company Nt	1	2	3.A FE	510,210	97.508	487,540	500,000	503,335		(1.143)			4.730	4.083	JD	1,388	21,730	03/24/2017	12/08/2026
34959J-AH-1	Fortive Corp Nt	1	1	2.B FE	606.810	85.391	426,955	500,000	597.163		(3,060)			4.340	3.076	אר II . מלי	956	21,730	09/23/2017	06/15/2046
34959J-AH-1	Fortune Brands Innovations Inc Nt			2.B FE	499,150	92.534	462,670	500,000	499,483		81			3.250	3.270	MS MS	4,785	16,250	09/23/2020	09/15/2029
34964C-AE-6	Fortune Brands Innovations Inc Nt			2.B FE	870,610	84.267	842,670	1,000,000	871.567		823			4.500	5.364	MS MS	12,000	33,750	08/04/2023	
	1			5.A FE	<b> </b>				27.574		4,769			9.000	34.782				1	1
34984V-AC-4	Forum Energy Technologies Nt		11	J.A FE	16,002	96.738	38,057	39,340	21,5/4	0	4,769	0	0	9.000	34.782	AO	885	3,541	10/01/2020	08/04/2025

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

4	2	1 0			7 1	F-i-	Value 1	10	44		hanna in Daals/A dire	ata d Carmina Mal		1						
1	2		odes 4 5	6	7		Value	10	11		hange in Book/Adju	, ,		10	47	Inter		20		ates
		3 4	4 5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
			F	Designation,								Current								
			0	NAIC		Rate						Year's	Total							
		1 1	r	Designation		Used						Other	Foreign				Admitted			
		(	е	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
350930-AA-1	Foundry JV Holdco LLC Nt		1	1.G FE	493,815	102.913	514,565	500,000	494,157	0	342		0	5.875	6.031		18,115	0	05/10/2023	01/25/2034
35063@-AA-6	Foundry JV HoldCo LLC Series A Sr Note	1 1	1	1.G FE	1,200,000	103.846	1,246,152	1,200,000	1,200,000	0	0	0	0	5.720	5.720	JAJO	12,584	27,647	05/31/2023	01/25/2038
35137L-AH-8	Fox Corp Sr Nt	1 1	1	2.B FE	350,000	99.502	348,257	350,000	350,000	0	0	0	0	4.709	4.709	JJ	7,142	16,482	01/15/2019	01/25/2029
354613-AK-7	Franklin Resources Inc Nt	1 1	1	1.F FE	1,497,405	97.367	1,460,505	1,500,000	1,499,636	0	283	0	0	2.850	2.870	MS	10,806	42,750	03/25/2015	03/30/2025
354613-AM-3	Franklin Resources Inc Nt	1 1	1	1.F FE	492,155	63.409	317,045	500,000	492,553	0	170	0	0	2.950	3.030	FA	5,695	14,750	08/06/2021	08/12/2051
Y7141B-AB-9	Freeport Indonesia PT Nt	1   1	D 1	2.C FE	178,250	98.058	196,116	200,000	178,685	0	435	0	0	5.315	7.035	AO	2,274	5,315	10/05/2023	04/14/2032
35671D-BC-8	Freeport McMoran Nt	1 1	1	2.C FE	599,375	97.270	486,350	500,000	593,197	0	(3,285)	0	0	5.450	4.022	MS	8,024	27,250	01/27/2022	03/15/2043
35805B-AE-8	Fresenius Med Care III Nt		1	2.C FE	247,988	78.851	197,128	250,000	248,431	0	172	0	0	3.000	3.090	JD	625	7,500	05/12/2021	12/01/2031
G371E7-2B-2	Fresnillo PLC Nt	1   .	D 1	2.B FE	137,400	76.405	152,810	200,000	137,591	0	191	0	0	4.250	6.797	AO	2,101	0	10/05/2023	10/02/2050
D2736#-AU-3	Fritz Draxlmaier GmbH & Co KG Ser S Sr N		D	2.C PL	500,000	97.744	488,722	500,000	500,000	0	0	0	0	4.870	4.870	JJ	10,552	24,350	07/25/2019	07/25/2029
G3705Q-AE-7	Gaci First Investment Co	1	D 2	1.E FE	157,476	90.395	180,790	200,000	157,594	0	118	0	0	5.125	6.808	FA	3,901	0	10/05/2023	02/14/2053
G3R238-AD-5	Galaxy Pipeline Assets Nt	] [ [ [	D 1	1.C FE	148,310	82.278	153,550	186,624	149,520	0	1,210	0	0	2.940	4.664	MS	1,387	2,743	02/27/2023	09/30/2040
<b>3</b> 64760-AP-3	GAP Stores Inc Nt		1	4.A FE	101,375	85.493	85,493	100,000	100,782	0	(267)	0	0	3.625	3.325	AO	906	3,625	09/15/2021	10/01/2029
366651-AG-2	Gartner Inc Nt		2	2.C FE	100,313	90.178	90,178	100,000	100,161	0	(62)	0	0	3.625	3.556	JD	161	3,625	06/18/2021	06/15/2029
361448-AX-1	GATX Capital Corp Nt	1	1	2.B FE	182,395	82.352	205,880	250,000	182,592	0	197	0	0	4.500	6.946	MS	2,844	0	11/09/2023	03/30/2045
361448-BH-5	GATX Capital Corp Nt	1	2	2.B FE	749,580	66.092	495,690	750,000	749,587	0	7	0	0	3.100	3.103	JD.	1,938	23,250	02/01/2021	06/01/2051
361448-AZ-6	GATX Capital Corp Sr Nt	1	2	2.B FE	846,584	95.849	814,717	850,000	848,778	0	346	0	0	3.850	3.898	MS.	8,272	32,725	03/01/2017	03/30/2027
361448-BE-2	GATX Capital Corp Sr Nt	11	1	2.B FE	998,360	99.253	992,530	1,000,000	999,127	0	143	0	0	4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029
36830B-AC-9	GC Treasury Center Co Ltd Nt	[	D 1	2.C FE	146,224	75.462	150,924	200,000	146,833	0	609	0	0	4.300	6.369	MS	2,461	8,600	02/27/2023	03/18/2051
36164Q-NA-2	GE Capital Intl Funding Sr Nt	1	1	2.B FE	1,018,790	97.207	972,070	1,000,000	1,014,974	0	(952)	0	0	4.418	4.256	MN	5,645	44,180	08/20/2019	11/15/2035
36267V-AM-5	GE Healthcare Technologies Nt	1	1	2.B FE	548,208	116.633	583,165	500,000	547,748	0	(460)	0	0	6.377	5.691	MN	3,454	31,885		11/22/2052
668771-AK-4	Gen Digital Inc Nt	1	1	3.C FE	150,125	101.697	152,546	150,000	150,070	0	(48)	0	0	6.750	6.705	MS	2,559	10,434	10/19/2022	09/30/2027
369550-BJ-6	General Dynamics Corp Nt	1	1	1.G FE	295,590	93.109	279,327	300,000	295,887	0	83	0	0	4.250	4.338	,AO	3,188	12,750		04/01/2050
370334-CG-7	General Mills Inc Sr Nt	1	1	2.B FE	499,198	98.487	492,435	500,000	499,615	0	80	0	0	4.200	4.220	,AO	4,317	21,000		04/17/2028
370334-CH-5	General Mills Inc Sr Nt	1	1	2.B FE	472,915	92.335	461,675	500,000	477,856	0	1,041	0	0	4.550	4.987	,AO	4,676	22,750		04/17/2038
370334-CJ-1	General Mills Inc Sr Nt	1	1	2.B FE	299,519	93.782	281,346	300,000	299,568	0	9	0	0	4.700	4.710	AO.	2,898	14,100		04/17/2048
37045V-AF-7	General Motors Co Sr Nt			2.B FE	535,653	102.313	511,565	500,000	532,337	0	(878)	0		6.250	5.698	AO.	7,726	31,250	04/19/2022	10/02/2043
37045V-AH-3	General Motors Co Sr Nt		1	2.B FE	981,270	95.628	956,280	1,000,000	986,390	0	873	0	0	5.000	5.161	,AO	12,500	50,000	04/10/2017	04/01/2035
37045V-AN-0	General Motors Co Sr Nt	1	2	2.B FE	501,455	97.689	488,445	500,000	500,631	0	(164)	0	0	4.200	4.161	,AO	5,250			10/01/2027
37045X-AS-5	General Motors Finl Co Nt	1	2	2.B FE	766,549	98.368	737,760	750,000	751,855	0	(2,237)	0	0	4.000	3.684	JJ	13,833	30,000		01/15/2025
372460-AA-3	Genuine Parts Co Nt	1	1	2.B FE	495,345	81.372	406,860	500,000	496,724	0		0	0	1.875	1.978	MN	1,563	9,375		11/01/2030
375558-BJ-1	Gilead Sciences Inc Nt	1	1	2.A FE	446,176	92.207	368,828	400,000	436,717	0	(2,448)		0	4.000	3.089	MS	5,333	16,000	12/12/2019	09/01/2036
375558-BF-9	Gilead Sciences Inc Sr Nt	1	2	2.A FE	1,008,460	97.876	978,760	1,000,000	1,002,129	0	(1,035)		0	3.650	3.536	MS	12,167	36,500	03/24/2017	03/01/2026
377372-AE-7	Glaxosmithkline Capital Inc Nt		1	1.F FE	1,009,545	116.431	1,106,095	950,000	1,006,675	0	(2,488)			6.375	5.758	MN.	7,739	60,563	11/01/2022	05/15/2038
378272-AY-4	Glencore Xstrata PLC Nt		1	2.A FE	497,850	86.010	430,050	500,000	498,508	0	203			2.500	2.549	MS	4,167	12,500	08/24/2020	09/01/2030
378272-BC-1	Glencore Xstrata PLC Nt	1	1	2.A FE	1,006,320	77.498	774,980	1,000,000	1,005,992	0	(126)	0	0	3.875	3.839	.AO	6,889	38,750	04/21/2021	04/27/2051
37940X-AC-6	Global Payments Inc Nt		[]	2.C FE	570,730	79.378	396,890	500,000	567,208	0	(1,683)	0	0	4.150	3.354	FA.	7,839	20,750		08/15/2049
37940X-AR-3	Global Payments Inc Nt		1	2.C FE	484,929	102.224	511,120	500,000	485,171	0	185			5.950	6.171	.FA	11,239	29,172		08/15/2052
891906-AF-6	Global Payments Inc Sr Nt		1	2.C FE	751,706	97.424	730,680	750,000	750,843	0	(174)			4.450	4.421	JD.	2,781	33,375		06/01/2028
891027-AS-3	Globe Life Inc Sr Nt	1	_[]	2.A FE	498,185	99.286	496,430	500,000	499,037	0	179	0	0	4.550	4.596	MS	6,699	22,750		09/15/2028
G3946K-AA-7	Gohl Capital Ltd Nt	[	וְע	2.B FE	263,894	96.271	269,559	280,000	266,454	0	2,560			4.250	6.003	JJ	5,190	5,950	05/09/2023	
G40365-AB-7	Gold Fields Orogen Holdings Nt	[	1 ט	2.C FE	205,750	102.717	205,434	200,000	205,742	0	(8)	0	0	6.125	5.474	MN	1,565	0	12/27/2023	05/15/2029

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

1	2	0.	odoo	6	7	Fair	Value	10	11		hange in Book/Adjus	atad Carnina Val	10			Inter	not .		D	ates
'	<u> </u>		odes 4 5	٠	'	8 Fair	value 0	10	''	12	13	14	15	16	17	18	19	20	21	22
		'	4 3	NAIC		0	9			12	13	14	13	10	17	10	19	20	21	22
			F	Designation,								Current				i i				
			0	NAIC		Rate						Year's	Total	1	•	i i				
			r	Designation		Used						Other	Foreign	1		i i	Admitted			
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange	1			Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change	1 1	Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
221722772				, , , , , , , ,																
38141G-XA-7	Goldman Sachs Group Inc Nt		1	1.F FE	1,133,221	90.769	816,921	900,000	1,099,701		(11,426)	0		4.411	2.550	AO.	7,499	39,699	01/20/2021	04/23/2039
38141G-YC-2	Goldman Sachs Group Inc Nt		1	1.F FE	514,075	76.832	384,160	500,000	512,867		(558)			3.210	3.018	.AO	3,076	16,050	10/18/2021	04/22/2042
38141G-WB-6 38148Y-AA-6	Goldman Sachs Group Inc Sr Nt		2	2.A FE	1,026,850	97.275 87.492	972,750 437,460	1,000,000	1,007,380		(3,386)			3.850 4.017	3.477 4.017	JJ AO	16,576	38,500	09/12/2017 10/24/2017	01/26/2027
38242#-AE-4	Goldman Sachs Group Inc Sr Nt							500,000	800.000					2.760		JJ				
382550-BF-7	Goodman North American Partner Sr Nt Ser Goodyear Tire & Rubber Nt			2.B PL 4.A FE	800,000	75.696 98.463	605,571	800,000 300,000	300,210		0			5.000	2.760 4.826	MN MN	10,733	22,080	01/06/2022 02/28/2017	01/06/2034 05/31/2026
382550-BF-7	Goodyear Tire & Rubber Nt	1	2	4.A.FE	99,375	96.813	96,813	100,000	99,766		(493)			4.875	4.020	MS	1,435	4,875	03/15/2017	03/15/2027
Q3971@-AG-4	GPT RE Limited Ser G Gtd Sr Nt	1	۰۱	1.F	500,000	91.620	458,098	500,000	500,000					3.630	3.630	JD JD	555	18,150	12/20/2017	12/20/2029
Q3971@-AG-4 Q3971@-AH-2	GPT RE Limited Ser G Gtd Sr Nt		 ا	1.F	1.000.000	88.529	885,286	1,000,000	1.000.000					3.780	3.780	JD JD	1.155	37.800	12/20/2017	12/20/2029
Q3971@-AH-2	GPT Wholesale Office Fund Ser C Gtd Sr N			1.G	200.000	93.748	187,495	200.000	200.000					4.400	4.400	FA FA	3.520	8.800	02/07/2019	02/07/2032
Q3973#-AD-7	GPT Wholesale Office Fund Ser D Gtd Sr N		D	1.G	300,000	92.397	277,192	300,000	300.000					4.500	4.500	FA.	5.400	13,500	02/07/2019	02/07/2034
38869A-AA-5	Graphic Packaging Nt	'	٠	3.B FE	101,500	97.000	97,000	100,000	101,022		(281)			4.750	4.414	.'.^.   JJ	2,190	4,750	03/30/2022	07/15/2027
38869A-AD-9	Graphic Packaging Nt	1	1	3.B FE	100,875	90.000	90,000	100,000	100,665		(106)			3.750	3.617	FA	1,563	3,750	11/12/2021	02/01/2030
39121J-C#-5	Great River Energy First Mtg Nt Sr 2020A		1	1.G	500,000	80.387	401,933	500,000	500,000		(100)			3.250	3.250	AO	3,431	16,250	08/20/2020	10/15/2045
39541E-AC-7	Greensaif Pipelines BIDC Nt		n 1	1.E FE	204.000	105.568	211,136	200,000	203.910		(90)			6.510	6.327	FA	4.629	6,510	02/27/2023	02/23/2042
40049J-AV-9	Grupo Televisa S.A. Nt	.	n :	2.B FE	946.472	100.967	787,543	780,000	801,171		(16,667)			6.625	4.299	MS	14,785	51.675	08/31/2013	03/18/2025
40049J-AZ-0	Grupo Televisa S.A. Nt	.	D 1	2.B FE	67,500	104.850	68,153	65,000	67.440		(61)			6.625	6.251	JJ	1,986	2.153	05/17/2023	01/15/2040
362320-BA-0	GTE Corp Nt	"	٠, ٠, ٠	2.A FE	58,830	107.204	53,602	50,000	53.304		(671)			6.940	5.200	AO	733		08/31/2013	04/15/2028
G2440J-AG-0	GTL Trade Finance Inc Nt	r	n 1	2.C FE	247,338	109.676	257,739	235,000	247,252		(85)			7.250	6.768	AO	3,549	8,519	08/03/2023	04/16/2044
402740-AD-6	Gulfstream Natural Gas System Nt	-	2	2.B FE	1,004,328	98.154	981,540	1,000,000	1,000,782		(498)			4.600	4.545	MS	13,544	46,000	09/22/2015	09/15/2025
359694-AB-2	H.B. Fuller Co Sr Nt	1	2	3.C FE	309,126	95.904	287,712	300,000	303,127		(1,011)			4.000	3.616	FA	4,533	12.000	06/08/2017	02/15/2027
42307T-AH-1	H.J. Heinz Finance Co Nt	1	1	2.B FE	857.370	118.850	891,375	750,000	853.788		(3,582)			7.125	5.767	FA.	22,266	26,719	02/08/2023	08/01/2039
406216-BJ-9	Halliburton Co Nt	1	2	2.A FE	1,057,730	98.677	986,770	1,000,000	1,041,469		(2,760)			4.850	4.383	MN	6,197	48,500	05/10/2017	11/15/2035
406216-BK-6	Halliburton Co Nt	1	2	2.A FE	1,009,092	97.290	972,900	1,000,000	1,007,711		(201)		0	5.000	4.941	MN	6,389	50,000	11/06/2015	11/15/2045
406216-BL-4	Halliburton Co Nt	1	1	2.A FE	499,870	90.075	450,375	500,000	499.915	0	12	0	0	2.920	2.923	MS	4,867	14.600	02/19/2020	03/01/2030
410345-AL-6	HanesBrands Inc Nt	1	2	4.C FE	200,000	96.448	192,896	200,000	200,000	0	0	0	0	4.875	4.875	MN	1,246	9,750	04/27/2017	05/15/2026
41242*-BD-3	Hardwood Funding LLC Sr Nt Ser BB	1	1	1.G FE	1,000,000	91.988	919,882	1,000,000	1,000,000	0	1	0	0	3.670	3.670	JD	2,447	36,700	02/29/2016	06/07/2031
41242*-BH-4	Hardwood Funding LLC Sr Nt Ser FF	1	1	1.G FE	1,000,000	90.934	909,337	1,000,000	1,000,000		· · · · · · · ·		0	3.680	3.680	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BJ-0	Hardwood Funding LLC Sr Nt Ser GG	1	1	1.G FE	500,000	89.888	449,440	500,000	500,000	0	0	0	0	3.700	3.700	JD	1,233	18,500	06/07/2018	06/07/2033
41242*-AX-0	Hardwood Funding LLC Sr Nt Ser V	1	1	1.G FE	1,000,000	96.783	967,827	1,000,000	1,000,000	0	0	0	0	3.130	3.130	JD	2,087	31,300	04/02/2015	06/07/2025
418056-AZ-0	Hasbro Inc Nt	1	2	2.B FE	299,040	93.150	279,450	300,000	299,391	0	90	0	0	3.900	3.939	MN	1,365	11,700	11/13/2019	11/19/2029
418056-AU-1	Hasbro Inc Sr Nt	1	2	2.C FE	267,985	89.721	224,303	250,000	265,425	0	(465)	0	0	5.100	4.622	MN	1,629	12,750	10/24/2017	05/15/2044
418056-AV-9	Hasbro Inc Sr Nt	1	2	2.B FE	499,370	94.249	471,245	500,000	499,741	0	64	0	0	3.500	3.515	MS	5,153	17,500	09/08/2017	09/15/2027
419866-J@-8	Hawaiian Elec Ser 2020D Sr Nt	1	1	4.A	300,000	50.750	152,250	300,000	300,000	0	0	0	0	3.280	3.280	JD	27	9,840	01/14/2021	12/30/2040
404119-BN-8	HCA Inc Nt	1	1	2.C FE	100,875	99.818	99,818	100,000	100,029	0	(138)	0	0	5.000	4.855	MS	1,472	5,000	11/18/2016	03/15/2024
404119-BU-2	HCA Inc Nt	1	2	2.C FE	301,750	98.688	296,064	300,000	300,567	0	(206)	0	0	4.500	4.421	FA	5,100	13,500	08/30/2017	02/15/2027
404119-BV-0	HCA Inc Nt		1	2.C FE	175,986	96.458	192,916	200,000	176,532	0	419	0	0	5.500	6.480	JD	489	11,000	09/23/2022	06/15/2047
404119-BY-4	HCA Inc Nt		1	2.C FE	207,192	95.542	191,084	200,000	206,080	0	(272)	0	0	5.125	4.837	JD	456	10,250	07/10/2019	06/15/2039
404119-CB-3	HCA Inc Nt		1	2.C FE	995,010	70.675	706,750	1,000,000	995,269	0	100	0	0	3.500	3.527	JJ	16,139	35,000	06/21/2021	07/15/2051
404119-CS-6	HCA Inc Nt		1	2.C FE	497,752	84.745	423,725	500,000	497,885	0	72		0	4.375	4.409	MS	6,441	21,875	03/02/2022	03/15/2042
42217K-BB-1	Health Care REIT Nt		1	2.A FE	520,095	92.895	464,475	500,000	518,155	0	(586)	0	0	5.125	4.828	MS	7,545	25,625	06/02/2020	03/15/2043
42251#-BA-1	HEB Grocery Company LP Sr Nt Ser G	1	1	1.G	2,000,000	86.062	1,721,245	2,000,000	2,000,000	0	0	0	0	4.290	4.290	MS	21,688	85,800	03/30/2016	03/30/2042

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

4	1		Na.daa		7	F-!-	Value	10	44	,	Ohanna in Baald Add	rata d Carmina M-1							D.	
'	2		Codes 4 5	6	′  -	8 Fair	Value 9	10	11	12	Change in Book/Adju	usted Carrying vali	15	16	17	Inter	est 19	20	21	ates 22
		"	4 5	NAIC		0	9			12	13	14	15	10	17	18	19	20	21	22
			_									Current					ļ		-	
				Designation, NAIC		Data						Current Voor's	Total						-	-
		1	0	1		Rate						Year's	Total				A			-
			r	Designation		Used			B 1/			Other	Foreign				Admitted			0
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			1	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1.	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
423012-AG-8	Heineken NV Sr Nt	.	D 2	2.A FE	992,210	89.822	898,220	1,000,000	993,201		165			4.350	4.397	MS	11,117	43,500	03/20/2017	03/29/2047
403949-AB-6	HF Sinclair Corp Nt		1	2.C FE	1,037,460	101.030	1,010,300	1,000,000	1,021,204	0	(9,839)			5.875	4.754	AO	14,688	58,750	04/27/2022	
431282-AQ-5	Highwoods Realty Nt		2	2.B FE	98,818	92.191	92,191	100,000	99,444		118			4.125	4.271	MS MS	1,215	4,125		
432833-AJ-0	Hilton Domestic Operating Co Nt		1	3.B FE	45,938	92.732	46,366	50,000	46,747		517			3.750	5.162	MN	313	1,875		
432833-AN-1	Hilton Domestic Operating Co Nt	.		3.B FE	118,500	87.302	130,953	150,000	121,857		2,535			3.625	6.646	FA	2,054	5,438	09/27/2022	02/15/2032
432891-AK-5	Hilton Worldwide Nt		1:	3.B FE	100,438	98.495	98,495	100,000	100,080		(61)			4.875	4.808	AO	1,219	4.875		04/01/2027
50587K-AA-9	Holcim Finance US LLC Nt		D 2	2.A FE	499,580	96.765	483,825	500,000	499,871					3.500	3.510	MS MS	4,813	17,500	09/15/2016	09/22/2026
		.	٠٠٠ ا	<b>.</b>							304					1 1				
436440-AM-3	Hologic Inc Nt	. [ ]	<del> </del>	3.B FE	97,000	95.971	95,971	100,000	98,588		304			4.625	5.012	FA.	1,927	4,625		02/01/2028
436440-AP-6	Hologic Inc Nt	.	1	3.B FE	49,625	90.645	45,323	50,000	49,726		48			3.250	3.367	FA.	614	1,625		02/15/2029
43655*-AC-2	Holt Texas Ltd Series C Sr Note	.		2.B PL	500,000	109.789	548,944	500,000	500,000		0			6.850	6.850	.MN	3,806		11/21/2023	
437076-BA-9	Home Depot Inc Nt	.	1	1.F FE	486,110	91.269	361,425	396,000	478,570		(3,316)			4.200	2.767	,AO	4,158	16,632		04/01/2043
437076-BH-4	Home Depot Inc Nt	.	2	1.F FE	748,118	90.647	679,853	750,000	748,394		43			4.250	4.265	,AO	7,969	31,875		04/01/2046
437076-CD-2	Home Depot Inc Nt	.	1	1.F. FE	2,111,240	78.054	1,561,080	2,000,000	2,104,022	0	(2,617)	0	0	3.350	3.057	AO.	14,144	67,000	02/23/2021	04/15/2050
42824C-AW-9	HP Enterprise Co Nt	.	2	2.B FE	518,800	99.541	497,705	500,000	503,711	0	(2,264)		0	4.900	4.399	AO.	5,172	24,500	04/27/2016	
404280-CF-4	HSBC Holdings PLC Nt	.	D	1.G FE	611,170	99.274	496,370	500,000	576,170	0	(11,196)	0	0	4.950	2.316	MS.	6,256	24,750	10/15/2020	03/31/2030
443510-AG-7	Hubbell Inc Nt	.	2	2.A FE	994,824	96.888	968,880	1,000,000	998,726	0	557	0	0	3.350	3.412	MS	11,167	33,500	02/23/2016	
444859-BE-1	Humana Inc Nt	.	2	2.B FE	1,036,780	94.872	948,720	1,000,000	1,031,371	0	(910)	0	0	4.950	4.708	,AO	12,375	49,500	03/13/2017	10/01/2044
444859-BX-9	Humana Inc Nt		1	2.B FE	472,265	103.911	519,555	500,000	472,369	0	104	0	0	5.500	5.899	MS	8,097	0	09/20/2023	03/15/2053
44701Q-BE-1	Huntsman International LLC Nt		1	2.C FE	495,739	96.354	481,770	500,000	497,540	0	398	0	0	4.500	4.605	MN	3,750	22,500	02/27/2019	05/01/2029
448055-AP-8	Husky Energy Inc Nt		A 1	2.B FE	999,390	96.112	961,120	1,000,000	999,673	0	54	0	0	4.400	4.407	AO	9,289	44,000	03/13/2019	04/15/2029
44891A-BL-0	Hyundai Capital America Nt		1	2.A FE	189,801	106.561	191,810	180,000	189,038	0	(763)	0	0	6.375	5.388	AO	2,646	5,738	05/17/2023	04/08/2030
G4701*-AB-3	I Squared Capital LLC Series B Sr Nt		D	1.F PL	700,000	83.653	585,570	700,000	700,000	0	0	0	0	3.340	3.340	JD	585	23,380	12/22/2021	12/22/2033
45138L-BD-4	Idaho Power Corp Nt		1	1.G FE	277,832	75.068	300,272	400,000	278,689	0	857	0	0	3.650	6.254	MS	4,867	0	09/07/2023	03/01/2045
452308-AT-6	Illinois Tool Works Nt	1 1		1.E FE	846,673	99.640	846,940	850,000	849,936	0	384	0	0	3.500	3.547	MS	9,917	29,750	02/19/2014	03/01/2024
45326Y-A@-6	Incitec Pivot Limited Ser B Sr Nt	1 1	D	2.B	500,000	91.902	459,510	500,000	500,000	0	0	0	0	4.130	4.130	AO	3,499	20,650	10/30/2019	10/30/2030
454889-AQ-9	Indiana Michigan Power Co Nt	1	2	1.G FE	298,971	89.759	269,277	300,000	299,127	0	22	0	0	4.550	4.571	MS	4,019	13,650	02/29/2016	03/15/2046
455434-BS-8	Indianapolis Power & Light Com Nt	1	1	1.F FE	1,262,700	86.308	863,080	1,000,000	1,236,511	0	(7,756)			4.700	3.158	MS	15,667	47,000	07/09/2020	
Y71260-AA-4	Indofood CBP Sukeses Makm Nt	1	D 1	2.C FE	172,178	86.476	172,952	200,000	173,912		1,734		i	3.398	5.564	JD JD	415	6.796	05/17/2023	
456829-AB-6	INFRAESTRUCTURA ENERGETI Nt	1	D 1	2.B FE	151,952	78.675	157,350	200,000	152,322	0	370		0	4.875	6.925	JJ	4,523	4,875		
457187-AD-4	Ingredion Inc Nt	1 }	- 1	2.B FE	997,690	73.456	628,049	855,000	988,357		(3,348)		· · · · · · · · ř	3.900	3.027	JD	2,779	33,345	07/20/2021	06/01/2050
458140-BN-9	Intel Corp Nt	1 }	1	1.F FE	1,493,895	98.614	1,479,210	1,500,000	1,494,086		54			4.950	4.973	MS	19,800	74,250	03/20/2020	03/25/2060
458140-BIV-1	Intel Corp Nt		1	1.F FE	1,004,199	75.142	751,420	1,000,000	1,003,800		(174)			2.800	2.772	FA	10,811	28,000	08/23/2021	08/12/2041
45866F-AX-2	Intercontinental Exchange Nt	. [ ]	2	1.G FE	991.460	100.033	1,000,325	1,000,000	991.707		130			4.950	5.005	JD	2,200	49.500	05/12/2022	
460690-BQ-2	Interpublic Group of Companies Nt		1	2.B FE	237,400	95.013	190,026	200,000	234,935		(812)			5.400	4.240	AO	2,700	10,800	10/21/2020	10/01/2048
460690-BQ-2	Interpublic Group of Companies Nt			2.B FE	500,517	76.494	382,470	500,000	500,460					3.375	3.368	MS MS	5,625	16,875	02/23/2021	03/01/2046
460690-BP-4	<b>!</b>	. [ ]			499,063				499,506		91					AO AO	5,813		09/18/2018	
	Interpublic Group of Companies Sr Nt			2.B FE		99.097	495,485	500,000 150,000	187,261		(1,408)			4.650 4.700	4.673 2.995		1,488	23,250		10/01/2028
461070-AK-0	Interstate Power and Light Nt		<del>-</del>	2.A FE	191,840		131,553									.AO		7,050	08/18/2020	
459200-HF-1	Intl Business Machines Corp Nt	. [ ]		1.G FE	930,770	87.331	873,310	1,000,000	944,459		1,908			4.000	4.444	JD.	1,222	40,000	08/19/2015	
459200-KB-6	Intl Business Machines Corp Nt			1.G FE	746,468	91.080	683,100	750,000	747,047	0	135	0	0	4.150	4.185	MN.	3,977	31,125		
459506-AE-1	Intl Flavors & Fragrance Sr Nt	.	2	2.C FE	498,250	77.001	385,005	500,000	498,475	<u>0</u>	37	0	0	4.375	4.396	JD.	1,823	21,875	05/15/2017	06/01/2047
459506-AL-5	Intl Flavors & Fragrance Sr Nt	. [ ]	1	2.C FE	698,318	85.042	595,294	700,000	698,464	0	31	0		5.000	5.016	MS	9,236	35,000	09/24/2018	
460146-CF-8	Intl Paper Co Nt		1	2.B FE	287,005	119.952	299,880	250,000	286,137	0	(868)	0	0	7.300	5.886	MN	2,332	18,250	05/10/2023	11/15/2039

E10.1/

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

4	2		`odos	6	7	Eei-	Value	10	11		Change in Book/Adju	icted Corning Val	10	1		Inter	oct .			ates
'			Codes 4 5	·	′  -	8 Fair	value 9	10	11	12	13	isted Carrying Vall	15	16	17	18	est 19	20	21	22
		"	7 0	NAIC		U	J			12	13	14	10	10	17	10	וט	20	41	22
			F	Designation,							1	Current					-		1	
			,	NAIC		Rate			-		1	Year's	Total				ļ		1	
		+ +	9	Designation								Other	Foreign				A			
		1	[]	1		Used			Do ald	I Inna a Canad	0		3				Admitted	A 4		04-4-4
		1	e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange		E##		Amount	Amount		Stated
0.1015			'	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	. &	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
460146-CK-7	Intl Paper Co Nt	.	1	2.B FE	1,123,340	91.708	917,080	1,000,000	1,110,130	0	(3,554)		0	4.800	3.994	JD	2,133	48.000	01/16/2020	06/15/2044
460146-CQ-4	Intl Paper Co Nt	.	2	2.B FE	799,192	86.208	689,664	800,000	799,303	0	17	0	0	4.400	4.406	FA	13,298	35,200	08/02/2016	08/15/2047
46128M-AS-0	Inversiones CMPC SA Nt	.	1	2.B FE	199,970	103.514	207,028	200,000	199,971	0	1	0	0	6.125	6.127	JD.	272	6,125	06/20/2023	06/23/2033
46132F-AB-6	Invesco Finance PLC Nt	.	1	2.A FE	297,852	99.866	299,598	300,000	299.980		246			4.000	4.085	JJ	5.033	12.000	11/06/2013	01/30/2024
46284V-AC-5	Iron Mountain Nt	.	2	3.C FE	202,500	97.597	195,194	200,000	200,613		(338)			4.875	4.685	MS	2,871	9,750	09/29/2017	09/15/2027
46284V-AE-1	Iron Mountain Nt	.	2	3.C FE	30,000	97.218	29,165	30,000	30.000		0			5.250	5.250	MS MS	464	1.575	12/29/2017	03/15/2028
463556-A@-9	Iroquois Gas Trans System LP Sr Nt Ser A	.	<b>-</b>	2.A	600,000	87.271	523,626	600,000	600,000					4.120	4.120	JD	1,099	24,720	05/09/2019	05/09/2034
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts	.		1.E PL	935,817	88.712	830,186	935,817	935,817					3.410	3.434	MON	1,418	31,912	02/20/2020	06/15/2039
450636-B#-1	ITR Concession Co LLC Sr Nt	.		2.B FE	500,000	89.847	449,235	500,000	500.000					4.010	4.010	AO	4.066	20.050	10/18/2017	10/18/2032
450636-B@-3	ITR Concession Co LLC Sr Nt	.		2.B FE 2.B FE	500,000	92.684	463,418	500,000	500,000					3.860	3.860	AO.	3,914	19.300	10/18/2017	10/18/2032
450636-B@-3		.		2.B FE 2.B FE					1,000,000			0				1 1				
	ITR Concession Co LLC Sr Nt	.		<b>.</b>	1,000,000	81.840	818,405	1,000,000						3.350	3.350	AO.	6,793	33,500	12/10/2019	12/10/2034
450636-E@-0	ITR Concession Co LLC Sr Nt	.		2.B FE	1,000,000	78.822	788,217	1,000,000	1,000,000			0	0	3.910	3.910	MS	11,513	39,100	03/15/2022	03/17/2042
832696-AK-4	J. M. Smucker Company Nt	.		2.B FE	299,925	98.060	294,180	300,000	299,989		9			3.500	3.503	MS	3,092	10,500	03/12/2015	03/15/2025
832696-AM-0	J. M. Smucker Company Nt	.		2.B FE	1,516,030	93.103	1,396,545	1,500,000	1,511,925	0	(866)	0	0	4.250	4.158	MS	18,771	63,750	08/25/2017	03/15/2035
832696-AT-5	J. M. Smucker Company Nt	.	1	2.B FE	298,845	73.954	221,862	300,000	298,935	0	24	0	0	3.550	3.571	MS.	3,136	10,650	03/04/2020	03/15/2050
832696-AZ-1	J. M. Smucker Company Nt	.	1	2.B FE	248,220	115.866	289,665	250,000	248,227	0		0	0	6.500	6.554	MN.	2,979	0	10/11/2023	11/15/2053
82894*-BA-4	J.R. Simplot Co Ser B Sr Nt	.		2.C	500,000	96.097	480,484	500,000	500,000	0	0	0	0	4.730	4.730	MN.	3,942	23,650	05/01/2019	1
82894*-BB-2	J.R. Simplot Co Ser C Sr Nt	.		2.C	500,000	94.792	473,961	500,000	500,000	0	0	0	0	4.880	4.880	MN	4,067	24,400	05/01/2019	
466313-AH-6	Jabil Circuit Inc Nt	.	2	2.C FE	497,960	95.501	477,505	500,000	499,078	0	207	0	0	3.950	4.000	JJ.	9,272	19,750	01/17/2018	01/12/2028
466313-AK-9	Jabil Circuit Inc Nt	.	1	2.C FE	261,543	86.869	217,173	250,000	258,318	0	(1,112)	0	0	3.000	2.465	JJ	3,458	7,500	01/08/2021	01/15/2031
47010B-AF-1	Jaguar Land Rover Automotive Nt	.	D 2	3.C FE	195,125	94.345	188,690	200,000	197,819	0	516	0	0	4.500	4.821	AO	2,250	9,000	02/28/2018	10/01/2027
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-		1	1.E	977,268	98.147	950,088	968,024	975,645	0	(310)	0	0	4.850	4.817	MON	2,087	46,949	12/20/2018	10/15/2045
G6515#-AL-8	John Wood Group PLC Ser D Sr Nt	.	D	2.C	229,781	94.356	216,813	229,781	229,781	0	0	0	0	4.880	4.880	JJ	5,576	11,213	07/02/2019	07/02/2031
G6515#-AC-8	John Wood Group PLC Sr Nt Ser C	.	D	2.C	689,344	95.940	661,354	689,344	689,344	0	0	0	0	3.920	3.920	FA	10,359	27,022	08/13/2014	08/13/2026
478160-BJ-2	Johnson & Johnson Nt	.	2	1.A FE	994,574	102.819	1,028,190	1,000,000	996,724	0	258	0	0	4.375	4.416	JD	3,160	43,750	12/04/2013	12/05/2033
478160-BU-7	Johnson & Johnson Nt	.	2	1.A FE	746,063	92.673	695,048	750,000	747,283	0	175	0	0	3.550	3.587	MS	8,875	26,625	02/25/2016	03/01/2036
478375-AL-2	Johnson Controls International Nt	.	1	2.B FE	1,007,352	89.933	809,397	900,000	995,611	0	(3,124)	0	0	4.625	3.858	JJ	20,697	41,625	01/07/2020	07/02/2044
46625H-NJ-5	JPMorgan Chase & Co Nt	.	1:	1.G FE	522,395	98.990	494,950	500,000	509,225	0	(2,251)	0	0	4.250	3.718	AO	5,313	21,250	07/12/2017	10/01/2027
46625H-JU-5	JPMorgan Chase & Co Sr Nt	.	1	1.F FE	543,705	98.369	491,845	500,000	537,722		(1,166)	0		4.850	4.286	FA.	10,104	24,250	04/20/2018	02/01/2044
46647P-AK-2	JPMorgan Chase Financial Nt	.	1	1.F FE	807,840	85.460	854,600	1,000,000	810,105		2,265			4.032	5.443	JJ	17,584	20,160	05/23/2023	07/24/2048
46647P-CD-6	JPMorgan Chase Financial Nt	.	1	1.E FE	1,043,260	77.492	774,920	1,000,000	1,039,071		(1,720)			3.157	2.869	AO	6,051	31,570	06/30/2021	04/22/2042
46647P-AJ-5	JPMorgan Chase Financial Sr Nt	.	2	1.F FE	500,000	88.872	444,360	500,000	500,000		1 (1,720)			3.882	3.882	JJ	8,465	19,410	07/17/2017	07/24/2038
48121@-AJ-0	JRD Holdings LLC Sr Nt Ser 2020C	.	15	2.B PL	1.000.000	80.869	808,691	1.000.000	1.000.000					2.730	2.730	MN	3,261	27.300	11/18/2020	11/18/2032
48121@-AQ-4	JRD Holdings LLC Sr Nt Series 2021D	.	1	2.B PL	700,000	75.672	529,704	700,000	700,000					2.980	2.980	AO	4,462	20,860	10/14/2021	10/14/2036
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas	.		2.B FL	483,974	79.174	383,179	483,974	483.974					3.214	3.236	MON	691	15.555	12/15/2021	12/15/2041
		.	D 1						182,543		963							10,000		1
P2400P-AA-7	Kallpa Generacion SA Nt	.	Ы <u>і</u>	2.C FE 2.B FE	181,580	95.574 82.951	191,148	200,000	182,543 151,176		476	0		4.125	6.887 7.141	FA.	3,094 1,497		10/05/2023	08/16/2027 04/14/2033
Y44709-AH-9	KazMunayGas National Co JSC Nt	.	<u>اا</u> ا	1 1				200,000			4/0			3.500		AO.			11/14/2023	1
G5222@-AB-8	Keller Holdings Limited Series B Sr Note	.	٠	2.C	500,000	104.826	524,129	500,000	500,000		1	0		6.420	6.420	FA.	12,573		08/10/2023	08/10/2033
487836-BQ-0	Kellogg Co Nt	.		2.B FE	920,179	89.681	784,709	875,000	913,509	0	(1,040)	0	0	4.500	4.193	,AO	9,844	39,375	09/13/2016	04/01/2046
491386-D*-6	Kentucky Power Co Sr Nt Ser A	.	1,	2.B	1,000,000	96.671	966,712	1,000,000	1,000,000	0	0	0	0	4.180	4.180	MS	10,566	41,800	09/30/2014	09/30/2026
49271V-AC-4	Keurig Dr Pepper Inc Nt	.	1	2.B FE	521,920	93.713	468,565	500,000	518,043	0	(907)	0	0	4.985	4.630	MN.	2,493	24,925	05/07/2019	1
49326E-EN-9	KeyCorp Nt		1	2.B FE	500,000	91.983	459,915	500,000	500,000	0	0	0	0	4.789	4.789	JD	1,995	23,945	05/16/2022	06/01/2033

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

1	2	0.	odoo	6	7	Fair	Value	10	11		hongo in Book/Adii	atad Carnina Val-				Inter	oot .		Γ.	ates
'	²		odes 4 5	٠ "	'	8 Fair	Value o	10	11	12	hange in Book/Adjus	14	15	16	17	18	19	20	21	22
		F	F 0	NAIC Designation, NAIC		Rate	9			12	13	Current Year's	Total	16	17	10		20	21	22
				Designation		Used			D. d./	Ulana a Canad	0	Other	Foreign				Admitted	A		04-4-4
		6	e   :	Modifer and SVO		To Ohtoin			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
CLICID			l Dand	Adminiatrative	Astron	Obtain	Fair.	Des	Adjusted	Valuation	Year's	Temporary	Change	Dete	Effective	\A/h a =	Due	Rec.		Contractual
CUSIP Identification	Description	0-4-	g Bond n CHAR	•	Actual Cost	Fair Value	Fair Value	Par Value	Carrying	Increase /	(Amortization) /	Impairment	in B./A.C.V.	Rate	Rate of	When	& ^ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~	During	A = =	Maturity
identification	Description	Code r	II CHAR	Symbol	Cost	value	value	value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	OI	OI	Paid	Accrued	Year	Acquired	Date
49446R-AS-8	Kimco Realty Corp Sr Nt			2455	996,370	96.040	960,400	1,000,000	998,667		270			3.800	3.844	 AO	9,500	20,000	02/02/2017	04/01/2027
49446R-AT-6	Kimco Realty Corp Sr Nt		2	2.A FE 2.A FE	994,950	82.857	828,570	1,000,000	995,570		378			4.450	4.481	MS	14,833	38,000 44,500	03/22/2017 08/01/2017	09/01/2027
494550-BP-0	Kinder Morgan Energy Partners Nt		4	2.B FE	888,930	89.486	671,145	750,000	878,913		(4,708)			5.000	3.715	MS MS	12,500	37,500	10/26/2021	03/01/2047
494550-BP-0 49456B-AH-4	Kinder Morgan Sr Nt		¦	2.B FE	677.568	96.534	579,204	600,000	669.577		(1,971)			5.550	4.669	JD J	2,775	33,300	10/26/2021	06/01/2045
49430B-AH-4 482480-AM-2	l		4	1.F FE	1,809,180	101.357		2,000,000	1,812,293		2,570			4.950	5.608	JJ J	45,650	105,050	11/04/2022	07/15/2052
50050N-AA-1	KLA Instruments Nt Kontoor Brands Inc Nt			3.C FE	1,809,180	90.250	2,027,140	100,000	1,812,293		Z,3/U			4.950	4.111	MN MN	527	4,125	11/04/2022	11/15/2052
50076Q-AR-7	Kraft Foods Group Inc Nt		4	2.B FE	255,885	115.580	288,950		255,661		(206)			6.875	6.635	JJ	7,400	17,188	10/12/2021	01/26/2039
				2.B FE	498,420	87.600	438,000	250,000	498,654		35			4.375		JD	1,823			06/01/2046
50077L-AB-2	Kraft Heinz Food Nt	1	2		1 1			500,000			1			1 1	4.394			21,875	05/10/2016	1 1
50077L-AL-0	Kraft Heinz Food Nt		12	2.B FE	495,245	100.743	503,715	500,000	496,713		205			5.000	5.076	JD JJ	11,528	25,000	06/23/2015	07/15/2035
50077L-BJ-4	Kraft Heinz Food Nt		1	2.B FE	465,075	103.450	517,250	500,000	465,267		192			5.500	6.029		2,292	13,750	09/21/2023	06/01/2050
50077L-AT-3	Kraft Heinz Food Sr Nt		1	2.B FE	498,383	100.666	503,330	500,000	499,150					4.625	4.663	JJ .	9,700	23,125	06/05/2018	01/30/2029
501044-CR-0	Kroger Co Nt		2	2.A FE	699,589	94.033	611,215	650,000	690,477	0	(1,460)	0	0	5.000	4.488	AO.	6,861	32,500	11/09/2016	04/15/2042
5 501044-DC-2	Kroger Co Sr Nt		2	2.A FE	496,440	97.424	487,120	500,000	499,035	0	438	0	0	3.500	3.597	.FA	7,292	17,500	06/29/2017	02/01/2026
50155Q-AL-4	KYNDRYL HOLDINGS INC Nt		1	2.B FE	498,725	83.726	418,630	500,000	498,974		114		0	3.150	3.180	AO	3,325	15,750	10/07/2021	10/15/2031
413875-AR-6	L3 Harris Technologies Nt		2	2.B FE	503,118	98.216	491,080	500,000	500,408	0	(357)	0	0	3.832	3.755	,AO	3,406	19,160	04/23/2015	04/27/2025
413875-AW-5	L3 Harris Technologies Sr Nt	1	1	2.B FE	604,044	98.920	593,520	600,000	601,969	0	(411)	0	0	4.400	4.315	JD.	1,173	26,400	06/01/2018	06/15/2028
50540R-AQ-5	Laboratory Corp of Amer Nt		2	2.B FE	246,733	98.299	245,748	250,000	249,542	0	406	0	0	3.600	3.774	FA.	3,750	9,000	03/07/2016	02/01/2025
50540R-AS-1	Laboratory Corp of Amer Sr Nt	1	1	2.B FE	1,671,675	92.408	1,386,120	1,500,000	1,653,411	0	(4,910)	0	0	4.700	3.959	.FA	29,375	70,500	02/06/2020	02/01/2045
512807-AT-5	Lam Research Corp Sr Nt	1	1	1.G FE	497,694	99.962	499,810	500,000	497,890	0	42	0	0	4.875	4.904	MS	7,177	24,375	03/08/2019	03/15/2049
513075-BR-1	Lamar Media Corp Nt	1	1	3.C FE	75,188	93.987	70,490	75,000	75,070	0	(59)	0	0	3.750	3.666	. JJ	1,297	2,813	12/03/2021	02/15/2028
513075-BW-0	Lamar Media Corp Nt	1	1	3.C FE	78,469	96.730	72,548	75,000	76,781	0	(825)	0	0	4.875	3.656	MS	1,077	3,656	11/29/2021	01/15/2029
X4771#-AE-9	Landsnet hf. Sr Nt Ser E	[	D	2.B	500,000	96.644	483,218	500,000	500,000	0	0	0	0	4.610	4.610	JD.	192	23,050	12/28/2016	12/28/2026
X4771#-AF-6	Landsnet hf. Sr Nt Ser F		D	2.B	500,000	96.441	482,203	500,000	500,000	0	0	0	0	4.610	4.610	MS	7,299	23,050	03/07/2017	03/07/2027
X4771#-AG-4	Landsnet hf. Sr Nt Ser G	[	D	2.B	500,000	95.680	478,398	500,000	500,000	0	0	0	0	4.710	4.710	JD.	196	23,550	12/28/2016	12/28/2028
X4771#-AH-2	Landsnet hf. Sr Nt Ser H	[	D	2.B	500,000	95.530	477,648	500,000	500,000	0	0	0	0	4.710	4.710	MS	7,458	23,550	03/07/2017	03/07/2029
524660-AX-5	Leggett & Platt Inc Nt	11	2	2.C FE	1,011,460	97.947	979,470	1,000,000	1,001,081	0	(1,625)	0	0	3.800	3.629	MN	4,856	38,000	11/18/2016	11/15/2024
524660-AZ-0	Leggett & Platt Inc Nt		1	2.C FE	523,265	96.804	484,020	500,000	514,425	0	(2,595)	0	0	4.400	3.757	MS	6,478	22,000	06/03/2020	03/15/2029
524660-BA-4	Leggett & Platt Inc Nt		2	2.B FE	500,235	72.022	360,110	500,000	500,096	0	(15)	0	0	3.500	3.499	MN	2,236	17,500	11/16/2021	11/15/2051
524660-AY-3	Leggett & Platt Inc Sr Nt		2	2.C FE	397,364	94.387	377,548	400,000	398,867	0	268	0	0	3.500	3.579	MN	1,789	14,000	11/14/2017	11/15/2027
52532X-AF-2	Leidos Inc Nt	1	1	2.C FE	197,432	95.883	191,766	200,000	198,236	0	234	0	0	4.375	4.536	MN	1,118	8,750	05/07/2020	05/15/2030
52532X-AH-8	Leidos Inc Nt	1	1	2.C FE	497,585	83.801	419,005	500,000	498,272	0	220	0	0	2.300	2.353	FA	4,344	11,500	10/05/2020	02/15/2031
526057-CV-4	Lennar Corp Sr Nt	1	2	2.B FE	301,424	100.408	301,224	300,000	300,551	0	(169)	0	0	5.000	4.932	JD	667	15,000	02/20/2018	06/15/2027
Y5257Y-AM-9	Lenovo Group Ltd Nt	1   [	D 1	2.B FE	202,554	106.559	213,118	200,000	202,470	0	(84)	0	0	6.536	6.344	JJ	5,592	0	08/03/2023	07/27/2032
52736R-BJ-0	Levi Strauss & Co Nt	1	1	3.A FE	178,438	86.541	151,447	175,000	177,315	0	(405)	0	0	3.500	3.220	MS	2,042	6,125	02/26/2021	03/01/2031
53079E-BF-0	Liberty Mutual Group Nt	1	1	2.B FE	977,340	87.276	872,760	1,000,000	980,853	0	523	0	0	4.850	5.000	FA	20,208	48,500	04/07/2016	08/01/2044
53079E-BN-3	Liberty Mutual Group Nt	1	1	2.B FE	498,895	98.865	494,325	500,000	498,928		15			5.500	5.515	JD	1,222	27,500	06/01/2022	06/15/2052
53154*-AP-8	Liberty Utilities Finance GP1 Sr Nt Ser	1	1	2.A FE	2,000,000	85.247	1,704,938	2,000,000	2,000,000					4.890	4.890	AO	16,572	99,800	03/24/2017	04/30/2047
50202*-AE-1	Lidl US, LLC Sr Nt	1		2.A	700,000	91.793	642,550	700,000	700,000					4.850	4.850	MS MS	11,317	34,044	08/31/2022	09/01/2037
53359#-AA-0	Lincoln Electric Holdings Inc Sr Nt Ser	1		2.A	500.000	96.277	481,387	500,000	500.000					3.150	3.150	FA	5.731	15.750	08/20/2015	08/20/2025
53359#-AB-8	Lincoln Electric Holdings Inc Sr Nt Ser	1		2.A	1,000,000	88.792	887,916	1,000,000	1,000,000					3.350	3.350	FA	12,190	33.500	08/20/2015	08/20/2030
53359#-AC-6	Lincoln Electric Holdings Inc Sr Nt Ser			2.A	500,000	83.630	418,152	500,000	500,000					3.610	3.610	AO	4,513	18,050	04/01/2015	1 1
534187-BE-8	Lincoln National Corp Nt	1		2.B FE	1,162,824	97.646	1,171,752	1,200,000	1.194.429		4,503			3.350	3.754	MS MS	12,507		01/21/2016	1 1
00+101-02-0	Emoon radional oolp ist			2.016	1,102,024	37.040	1,171,732	1,200,000	1,107,420	U	7,000	U	U	0.000	0.704	IVIO	12,001	70,200	0 112 1120 10	100/00/2020

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

4	2		odes	6	7	Eci-	Value	10	11		Change in Book/Adjus	eted Corning Val	10			Inter	net .		n.	ates
'			4 5	٠	'	8 Fair	v aiue 0	IU	11	12	nange in Book/Adju	14	15	16	17	18	19	20	21	22
		,	4 3	NAIC		0	9			12	13	14	15	16	17	10	19	20	21	22
		1 1	F	Designation,							i	Current								!
		1 17	<u>'</u>	NAIC		Rate					i	Year's	Total							
		1 1	r	Designation		Used						Other	Foreign				Admitted			
		1 1.	١	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	ĭ	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 1	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
		+ + +		, , , ,						(,					-				- 1	
534187-BG-3	Lincoln National Corp Sr Nt		2	2.B FE	601,329	79.317	475,902	600,000	601,193		(29)			4.350	4.336	MS	8,700	26,100	02/07/2018	03/01/2048
53621@-BC-9		1	17	2.A	1,000,000	78.717	787,166	1,000,000	1,000,000	0	0	0		3.240	3.240	MN	3,960	32,400	05/17/2022	
53621@-BH-8		1 1		2.A	900,000	95.448	859,036	900,000	900,000	0		0	0	5.490	5.490	FA	20,450	24,705	02/02/2023	
538034-AX-7	Live Nation Entertainment Nt	1	2	3.C FE	176.500	93.259	186,518	200,000	181.485	0	3.907	0	0	3.750	6.387	JJ	3.458	7.500	09/15/2022	
539830-AU-3	Lockheed Martin Nt	1	1	1.G FE	254,793	104.954	262,385	250,000	254,621	0	(168)	0	0	5.500	5.326	MN	1,757	13,750	12/20/2022	11/15/2039
539830-AW-9	Lockheed Martin Nt	1	1	1.G FE	1,139,370	108.550	1,085,500	1,000,000	1,104,377	0	(4,104)		0	5.720	4.794	JD	4,767	57,200	05/31/2013	06/01/2040
539830-BK-4	Lockheed Martin Nt	1	2	1.G FE	323,815	99.177	264,803	267,000	314,730	0	(3,361)	0	0	4.500	2.727	MN	1,535	12,015	03/23/2021	05/15/2036
539830-BX-6	Lockheed Martin Nt	1	1	1.G FE	247,950	113.021	282,553	250,000	247,990	0	34		0	5.700	5.756	MN	1,821	15,081	10/19/2022	
539830-BY-4	Lockheed Martin Nt	1	1	1.G FE	247,848	117.345	293,363	250,000	247,876	0	24	0	0	5.900	5.956	MN	1,885	15,610	10/19/2022	
G5635P-AK-5	Longfor Holdings Ltd Nt	1	D 1	3.A FE	156.998	45.116	90,232	200.000	161.326	0	4,328	0	0	3.950	8.271	MS	2,304	7,900	02/27/2023	09/16/2029
546347-AM-7	Louisiana-Pacific Corp Nt	1 1	1	3.A FE	100,000	89.545	89,545	100,000	100,000	0	0	0		3.625	3.625	MS	1,067	3,625	02/26/2021	03/15/2029
546676-AX-5	Louisville Gas & Electric Nt	1	1	1.F FE	974,972	86.152	689,216	800,000	957,577	0	(5,176)	0	0	4.375	3.101	AO	8,750	35,000	07/09/2020	10/01/2045
548661-CX-3	Lowes Companies Inc Nt	1	2	2.A FE	637,266	93.344	560,064	600,000	629,744	0	(1,100)	0	0	4.650	4.250	AO	5,890	27,900	02/03/2016	04/15/2042
548661-DJ-3	Lowes Companies Inc Nt	1	2	2.A FE	195,264	87.636	175,272	200,000	196,017	0	106	0	0	4.375	4.520	MS	2,576	8,750	09/09/2015	09/15/2045
548661-DS-3	Lowes Companies Inc Nt	1	1	2.A FE	999,284	88.578	885,780	1,000,000	999.340	0	13	0		4.550	4.554	AO	10,869	45.500	04/03/2019	04/05/2049
548661-DW-4	Lowes Companies Inc Nt	1 1	1	2.A FE	499.070	96.854	484,270	500,000	499,142	0	15	0	0	5.125	5.137	AO	5,410	25,625	03/24/2020	04/15/2050
548661-EM-5	Lowes Companies Inc Nt	1 1	1	2.A FE	230,403	105.257	263,143	250,000	230,725	0	254	0	0	5.625	6.199	AO	2,969	15,508	09/29/2022	04/15/2053
548661-ER-4	Lowes Companies Inc Nt	1 1	1	2.A FE	299,604	106.329	318,987	300,000	299.604	0	0	0	0	5.750	5.760	. jj	7,954	4,360	03/28/2023	07/01/2053
50249A-AA-1	Lyb Int Finance III Nt	1 1	1	2.B FE	582,050	79.663	398,315	500,000	576,479	0	(1,909)	0	0	4.200	3.303	AO	4,433	21,000	12/22/2020	
50249A-AH-6	Lyb Int Finance III Nt	1 1	1	2.B FE	698,390	76.889	538,223	700,000	698,580	0	62	0	0	3.375	3.391	AO	5,906	23,625	10/06/2020	10/01/2040
50247W-AB-3	LYB Intl Finance II BV Sr Nt	1 1	2	2.B FE	532,536	95.980	506,774	528,000	529,603	0	(507)	0	0	3.500	3.391	MS	6,109	18,480	09/08/2017	03/02/2027
557497-L#-9	Madison Gas and Electric Co Series B Sen	1 1		1.E Z	500,000	101.562	507,811	500,000	500,000	0	0	0	0	5.910	5.910	JD	2,463	0	12/01/2023	
55903V-BD-4	Magallanes Inc Nt	1 1	1	2.C FE	305,594	88.485	265,455	300,000	305,594	0	142	0	0	5.050	4.863	MS	4,461	15,150	03/09/2022	03/15/2042
55903V-BE-2	Magallanes Inc Nt	1 1	1	2.C FE	686,915	86.286	647,145	750,000	688,088	0	936	0	0	5.141	5.763	MS	11,353	38,558	02/03/2023	03/15/2052
559080-AC-0	Magellan Midstream Partners Nt	11	1	2.B FE	1,182,790	104.587	1,045,870	1,000,000	1,140,077	0	(7,265)	0	0	6.400	4.952	MN	10,667	64,000	04/04/2017	05/01/2037
559080-AK-2	Magellan Midstream Partners Nt	1	2	2.B FE	399,500	99.786	399,144	400,000	399,870	0	55	0	0	5.000	5.016	MS	6,667	20,000	02/22/2016	03/01/2026
559080-AL-0	Magellan Midstream Partners Nt	1	2	2.B FE	297,395	80.801	242,403	300,000	297,762	0	57	0	0	4.250	4.302	MS	3,754	12,750	09/06/2016	09/15/2046
559222-AR-5	Magna Intl Inc Nt		A 2	1.G FE	1,503,240	98.424	1,476,360	1,500,000	1,500,541	0	(375)	0	0	4.150	4.123	AO	15,563	62,250	09/17/2015	10/01/2025
55279H-AQ-3	Manuf & Traders Trust Co Sub Nt	1 [	1	2.A FE	299,898	92.615	277,845	300,000	299,959	0	10	0	0	3.400	3.404	FA	3,797	10,200	08/14/2017	08/17/2027
56585A-AM-4	Marathon Petroleum Corp Nt		1	2.B FE	523,035	98.436	492,180	500,000	520,919	0	(500)	0	0	5.850	5.515	JD	1,300	29,250	03/18/2019	12/15/2045
571903-AS-2	Marriott International Nt	1	2	2.B FE	1,498,740	96.128	1,441,920	1,500,000	1,499,903	0	6	0	0	3.125	3.126	JD	2,083	46,875	03/06/2020	06/15/2026
571676-AF-2	MARS INC Nt		1	1.E FE	2,075,833	84.052	1,424,681	1,695,000	2,052,916	0	(9,948)	0	0	3.950	2.766	AO	16,738	66,953	08/25/2021	04/01/2049
571748-BG-6	Marsh & McLennan Cos Sr Nt		1	1.G FE	499,825	99.630	498,150	500,000	499,930	0	12	0	0	4.375	4.378	MS	6,441	21,875	01/08/2019	03/15/2029
573284-AU-0	Martin Marietta Materials Nt		1	2.B FE	185,970	88.112	220,280	250,000	186,266	0	296	0	0	4.250	6.332	JD	472	5,313	10/03/2023	12/15/2047
573284-AX-4	Martin Marietta Materials Nt		1	2.B FE	991,970	74.744	747,440	1,000,000	992,392	0	169	0	0	3.200	3.242	JJ	14,756	32,000	06/21/2021	07/15/2051
574599-BM-7	Masco Nt		1	2.B FE	612,360	86.476	432,380	500,000	603,664	0	(3,029)	0	0	4.500	3.213	MN	2,875	22,500	01/12/2021	05/15/2047
574599-BP-0	Masco Nt		1	2.B FE	199,854	82.353	164,706	200,000	199,899	0	14	0	0	2.000	2.008	AO	1,000	4,000	09/09/2020	10/01/2030
575385-AE-9	Masonite International Nt		A 1	3.B FE	201,500	86.682	173,364	200,000	201,092	0	(173)	0	0	3.500	3.393	FA	2,644	7,000	07/16/2021	02/15/2030
57636Q-AQ-7	Mastercard Inc Nt		1	1.D FE	298,728	87.608	262,824	300,000	298,820	0	26	0	0	3.850	3.874	MS	3,048	11,550	03/24/2020	03/26/2050
57665R-AL-0	Match Group HLD II LLC Nt	1	1	3.C FE	100,750	90.741	90,741	100,000	100,495	0	(102)	0	0	4.125	4.000	FA	1,719	4,125	05/07/2021	08/01/2030
57667J-AA-0	Match Group HLD II LLC Nt		1	3.C FE	50,125	86.402	43,201	50,000	50,093	0	(14)	0	0	3.625	3.589	AO	453	1,813	09/22/2021	10/01/2031
57708#-AA-9	Matterhorn Express Pipeline LL Series A	1	1	2.C PL	800,000	99.866	798,926	800,000	800,000	0	0	0	0	5.630	5.590	MJSD	125	27,065	06/15/2023	06/30/2034

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

4							V-I	40	44		hanna in D. 174 "	-1-10		1						-1
1	2		odes 4 5	6	7		Value	10	11		hange in Book/Adjus			46	17	Inter		20		ates
		3 4	4 5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
		,	_			-						Current								
				Designation,		Data						Current	Tatal							
			<u> </u>	NAIC		Rate						Year's	Total				A alasista al			
		1 !!	[]	Designation		Used			Do ald	L base a Casa d	0	Other	Foreign				Admitted	A		04-4-4
			e   .	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange		E##		Amount	Amount		Stated
OLIOID		1		SVO A dissipinatorativa	A - 4 1	Obtain	F.G.	D	Adjusted	Valuation	Year's	Temporary	Change	D-4-	Effective	10//	Due	Rec.		Contractual
CUSIP	Description	0 - 1 -	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	& ^	During	A d	Maturity
Identification	Description	Code r	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
05702# 45	M. O	,		1	4 000 000	07.074		4 000 000	4 000 000						4.000			40.000		44/00/0005
C5793#-AF-0 58013M-EK-0		'	A	1.G FE 2.A FE	1,000,000 248,775	97.971 97.637	979,705 244,093	1,000,000 250,000	1,000,000					4.060 4.875	4.060 4.909	MN. JJ	4,624 5,620	40,600 12,188	11/20/2013 11/13/2015	11/20/2025 07/15/2040
58013M-EX-3	.				805,640				803,883							1	2,298			1 1
58013M-FK-5	.		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	2.A FE	1.082.270	98.988	791,904	800,000	1.075.227		(254)			4.700	4.645	JD.	12.083	37,600	12/03/2015	
	.		1	2.A FE		80.488	804,880	1,000,000			(1,922)			3.625	3.188	MS	/ /	36,250	03/03/2020	1
581557-BC-8	.		1	2.A FE	171,614	90.569	181,138	200,000	171,828		214			4.883	6.106	MS	2,876	4,883	09/12/2023	03/15/2044
581557-BJ-3	McKesson Corp Sr Nt	1	<del> </del>	2.A FE	499,752	98.107	490,535	500,000	499,886					3.950	3.956	.FA	7,406	19,750	02/08/2018	
58155Q-AE-3	.	··· ,		2.A FE	606,125	103.545	517,725	500,000	587,664		(3,467)			6.000	4.494	MS	10,000	30,000	01/29/2018	03/01/2041
582839-AF-3			٠ <u>١</u> ٠	1.G FE	545,740	106.483	532,415	500,000	543,947		(1,738)			5.900	5.085	MN	4,917	29,500	12/16/2022	1
582839-AH-9			ν Ι ²	1.G FE	501,884	98.634	493,170	500,000	500,371	0	(214)	0	0	4.125	4.078	MN.	2,635	20,625	11/02/2015	
582839-AG-1	Mead Johnson Nutrition Co Sr Nt	[	٠١١ [ ٢	1.G FE	1,091,110	93.497	934,970	1,000,000	1,077,256		(2,488)	0	0	4.600	4.032	JD.	3,833	46,000	10/27/2017	06/01/2044
58502B-AE-6	. •		1	3.C FE	213,469	89.009	200,270	225,000	215,333	0	1,244	0	0	5.375	6.223	.FA	4,569	12,094	08/18/2022	1 1
585055-BT-2	Medtronic Inc Nt			1.G FE	1,116,987	97.775	1,076,503	1,101,000	1,112,331	0	(778)	0	0	4.375	4.258	MS	14,183	48,169	03/13/2017	03/15/2035
585055-BU-9	Medtronic Inc Sr nt	1		1.G FE	523,480	97.491	487,455	500,000	520,540	0	(581)	0	0	4.625	4.327	MS.	6,809		05/17/2018	03/15/2045
C54296-AA-3		1   /	A	2.B FE	260,993	102.683	261,842	255,000	260,574		(418)		0	5.875	5.464	MN.	1,789	7,491	05/25/2023	
G59669-AC-8	. 🛊	[	D   1 	2.B FE	186,021	84.435	198,422	235,000	187,713	0	1,692	0	0	3.050	6.784	,AO	1,254	3,584	09/07/2023	1
58933Y-AV-7	Merck & Co Inc Nt		1	1.E FE	1,140,210	91.166	911,660	1,000,000	1,123,195	0	(6,654)	0	0	3.900	2.866	MS.	12,350	39,000	05/18/2021	03/07/2039
58933Y-BN-4	Merck & Co Inc Nt	1	1	1.E FE	746,723	104.746	785,595	750,000	746,738	0	16	0	0	5.150	5.176	MN.	4,721	19,313	05/08/2023	05/17/2063
59151K-AL-2	.	1   4	Α	3.A FE	499,845	96.215	481,075	500,000	499,873		18	0	0	5.250	5.255	JD.	1,167	26,250	09/09/2019	12/15/2029
59217G-BY-4	.	1		1.D FE	1,001,810	96.302	963,020	1,000,000	1,000,601	0	(190)	0	0	3.450	3.428	JD.	1,246	34,500	12/12/2016	1 1
59156R-BD-9		1		1.G FE	956,940	88.903	889,030	1,000,000	965,299	0	1,184	0	0	4.125	4.400	.FA	15,813	41,250	11/03/2015	08/13/2042
59408T-AA-8		1	2	2.C FE	497,540	97.750	488,750	500,000	499,672	0	380	0	0	4.000	4.081	MN	3,333	21,250	10/05/2017	11/01/2024
59447#-AH-6	.	1		1.F	1,000,000	83.468	834,683	1,000,000	1,000,000	0	0	0	0	4.550	4.550	JJ.	20,981	45,500	01/15/2019	01/15/2049
595112-BT-9	. <b>.</b>	1	2	2.C FE	1,007,656	74.719	747,190	1,000,000	1,007,025	0	(296)	0	0	3.366	3.312	MN	5,610	33,660	10/18/2021	11/01/2041
595112-CB-7	Micron Technology Inc. Nt	1	1	2.C FE	696,535	104.150	729,050	700,000	696,679	0	144	0	0	5.875	5.940	MS	12,109	17,592	04/05/2023	1 1
594918-BC-7	Microsoft Corp Nt	1	2	1.A FE	988,430	94.934	949,340	1,000,000	992,580	0	535	0	0	3.500	3.582	FA.	13,514	35,000	02/10/2015	02/12/2035
594918-BL-7	Microsoft Corp Nt	1	2	1.A FE	1,046,378	98.604	1,035,342	1,050,000	1,046,946	0	81	0	0	4.450	4.471	MN	7,528	46,725	10/29/2015	11/03/2045
59523U-AL-1	Mid-America Apt LP Nt	1	2	1.G FE	247,183	99.000	247,500	250,000	249,848	0	327	0	0	3.750	3.887	JD.	417	9,375	06/10/2014	06/15/2024
595620-AN-5	.	1	1	1.F FE	815,776	89.695	633,247	706,000	806,624	0	(3,387)	0	0	4.400	3.420	AO.	6,558	31,064	03/17/2021	10/15/2044
60040*-AA-4	Millennium Parking Garages LLC Ser A Sr	1	1	2.B FE	1,000,000	92.704	927,038	1,000,000	1,000,000	0	0	0	0	3.570	3.587	MJSD		35,700	11/22/2016	11/22/2028
Q6235#-AV-4	.	[	D	1.G PL	1,000,000	90.242	902,415	1,000,000	1,000,000	0	0	0	0	4.230	4.230	MS	12,103	42,300	06/18/2019	
606822-CR-3	.	[[	D 2	1.G FE	750,000	103.874	779,055	750,000	750,000	0	0	0	0	5.472	5.472	MS	12,312	41,040	09/06/2022	1 1
606822-BC-7	Mitsubishi UFJ Fin Group Sr Nt	[	D	1.G FE	990,050	97.907	979,070	1,000,000	994,808	0	981		0	4.050	4.173	MS	12,375	40,500	09/27/2018	09/11/2028
608190-AL-8	Mohawk Industries Nt	1[	2	2.A FE	1,148,700	92.643	1,019,073	1,100,000	1,132,921	0	(4,893)	0	0	3.625	3.079	MN	5,095	39,875	09/02/2020	05/15/2030
60871R-AD-2	Molson Coors Capital Finance Nt	1	1	2.B FE	1,175,083	96.578	1,038,214	1,075,000	1,157,128	0	(2,866)	0	0	5.000	4.389	MN	8,958	53,750	11/09/2016	05/01/2042
615369-AY-1	Moody's Corp Nt	11	1	2.A FE	491,410	82.144	410,720	500,000	491,704	0	161	0	0	3.750	3.847	FA	6,563	18,750	02/22/2022	02/25/2052
615369-AQ-8			1	2.A FE	983,280	94.613	946,130	1,000,000	984,674	0	305	0	0	4.875	4.983	JD	1,896	48,750	12/03/2018	12/17/2048
617446-8N-2			1	1.G FE	1,000,000	107.965	1,079,650	1,000,000	1,000,000	0	0	0	0	5.597	5.597	MS	15,081	55,970	03/19/2020	03/24/2051
61747Y-ES-0	Morgan Stanley Nt		1	2.A FE	601,689	97.492	584,952	600,000	601,460	0	(137)	0	0	5.297	5.260	AO	6,268	31,782	04/18/2022	
61747Y-FB-6	Morgan Stanley Nt		1	2.A FE	250,000	101.321	253,303	250,000	250,000	0	0	0	0	5.948	5.948	JJ	6,692	7,435	01/17/2023	01/19/2038
61761J-VL-0	Morgan Stanley Nt	11	1	1.G FE	517,995	98.702	493,510	500,000	502,197	0	(2,641)	0	0	3.700	3.145	AO	3,494	18,500	06/26/2017	10/23/2024
61772B-AC-7	Morgan Stanley Nt		1	1.E FE	1,009,420	77.086	770,860	1,000,000	1,008,465	0	(363)	0	0	3.217	3.153	AO	6,166	32,170	04/19/2021	04/22/2042
61744Y-AL-2	Morgan Stanley Sr Nt		2	1.G FE	501,197	87.661	438,305	500,000	500,907	0	(50)	0	0	3.971	3.954	JJ	8,769	19,855	07/19/2017	07/22/2038

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

			-				., 1	40	44						-				1 -	
1	2		odes	6	7		Value	10	11		Change in Book/Adju	, ,			·-	Inter				ates
		3 4	4 5	NAIO		8	9			12	13	14	15	16	17	18	19	20	21	22
		1 1.	_	NAIC																
			+	Designation,								Current								
			0	NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
		(	е	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		9	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
									470.550										40/07/0000	1445
61945C-AE-3	Mosaic Co Nt		2	2.B FE	473,515	98.867	494,335	500,000	473,559	0	44	0	0	5.625	6.087	MN	3,594		12/07/2023	11/15/2043
620076-BN-8	Motorola Solutions Inc Nt		1	2.C FE	499,800	99.334	496,670	500,000	499,881		19	0		4.600	4.605	MN	2,428	23,000		05/23/2029
620076-BT-5	Motorola Solutions Inc Nt		1	2.C FE	499,010	84.569	422,845	500,000	499,305		92			2.300	2.322	MN	1,469	11,500		11/15/2030
62482B-AA-0	Mozart Debt Merger Sub Inc Nt		1	4.A FE	69,563	90.400	67,800	75,000	70,365	0	680	0	0	3.875	5.158	.AO.	727	2,906		04/01/2029
55336V-AJ-9	MPLX LP Nt		2	2.B FE	148,539	99.366	149,049	150,000	149,747	0	168	0	0	4.875	5.000	JD.	609	7,313		06/01/2025
55336V-BP-4	MPLX LP Nt	1	[1	2.B FE	116,974	91.789	127,587	139,000	117,103	0	129	0	0	5.200	6.508	JD.	602	3,614		12/01/2047
55336V-BQ-2	MPLX LP Nt	1	1	2.B FE	300,549	86.423	259,269	300,000	300,375	0	(53)	0	0	2.650	2.629	FA.	3,003			08/15/2030
55336V-BT-6	MPLX LP Nt	1	1	2.B FE	296,946	89.308	267,924	300,000	297,029	0	47	0	0	4.950	5.016	MS	4,414	14,850		03/14/2052
55336V-AK-6	MPLX LP Sr Nt	1	2	2.B FE	803,067	97.930	783,440	800,000	801,086	0	(348)	0	0	4.125	4.075	MS	11,000	33,000	06/28/2017	03/01/2027
55336V-AM-2	MPLX LP Sr Nt	1 [	2	2.B FE	493,201	89.239	446,195	500,000	494,642	0	260	0	0	4.500	4.603	AO	4,750	22,500	02/06/2018	04/15/2038
55342U-AH-7	MPT Oper Ptnrship/Finl Nt	1 [	2	3.C FE	201,000	81.682	163,364	200,000	200,259	0	(135)	0	0	5.000	4.923	AO	2,111	10,000	09/07/2017	10/15/2027
55354G-AH-3	MSCI Nt	1 [	1	2.C FE	89,750	93.978	93,978	100,000	91,515	0	1,185	0	0	4.000	5.722	MN	511	4,000	06/28/2022	11/15/2029
55354G-AK-6	MSCI Nt	1	1	2.C FE	100,750	90.275	90,275	100,000	100,473	0	(104)	0	0	3.625	3.502	MS	1,208	3,625	03/12/2021	09/01/2030
3 55354G-AL-4	MSCI Nt	1 1	1	2.C FE	20,813	91.353	22,838	25,000	21,282	0	399	0	0	3.875	6.520	JD	81	969		02/15/2031
55354G-AM-2	MSCI Nt	1 1	1	2.C FE	100,000	88.008	88,008	100,000	100,000	0	0	0	0	3.625	3.625	MN	604	3,625	04/30/2021	11/01/2031
62548L-A@-1	MultiCare Health System Sec Nt	1 1	1	1.F FE	500,000	88.915	444,573	500,000	500,000	0	0	0	0	4.750	4.750	FA	8,972	23,552		08/15/2052
626738-AD-0	Murphy Oil USA Nt	1 1	2	3.B FE	102,500	99.129	99,129	100,000	100,491	0	(347)	0	0	5.625	5.238	MN	938	5,625		05/01/2027
626738-AE-8	Murphy Oil USA Nt	1	2	3.B FE	107.000	94.750	94,750	100,000	103,495		(1,551)			4.750	3.054	MS	1,399	4,750		09/15/2029
62854A-AN-4	Mylan NV Nt	1	2	2.C FE	500,720	96.669	483,345	500,000	500,231		(88)			3.950	3.930	JD	878	19,750		06/15/2026
63111X-AK-7	NASDAQ INC Nt	1		2.B FE	497,555	107.845	539,225	500,000	497,631		76			5.950	5.984	FA	15,123		07/06/2023	08/15/2053
632525-BC-4	National Australia Bank Nt	r	n	2.A FE	250,000	106.076	265,190	250,000	250,000					6.429	6.429	J.'.^.	7,545	8.036		01/12/2033
636180-BR-1	National Fuel Gas Co Nt	'	٠,	2.C FE	1,001,366	83.846	838,460	1,000,000	1,001,009		(120)			2.950	2.934	MS	9,833	29.500		03/01/2031
63254A-AP-3	Natl Australia Bank Nt		, l':	1.D FE	1.984.560	97.419	1,948,380	2,000,000	1,996,414		1.672			3.375	3.467	JJ	31,313	67,500	1 1 1 1 1 1 1	01/14/2026
Y62579-AE-0		;									5,710									1 1 1 1 1 1 1
	Naver Corp Nt			1.G FE	177,694	92.461	184,922	200,000	183,404 499.803		24			1.500	5.487	MS	767	3,000		03/29/2026
62878U-2B-7	NBN CO LTD Nt	1	۱ <u>ا</u>	1.D FE	499,740	85.893	429,465	500,000			1	0		2.625	2.631	MN	2,042	13,125		05/05/2031
640695-AA-0	Neptune Bidco US Inc Nt	.	_[]	4.B FE	94,375	93.226	93,226	100,000	95,098		656	0		9.290	10.523	AO	1,961	8,490		04/15/2029
641062-AL-8	Nestle Holdings Inc Sr Nt	[	ייי לָּוְע	1.D FE	989,310	91.963	919,630	1,000,000	991,369	0	423	0	0	3.900	3.978	MS	10,508	39,000	1 1 1 1 1 1 1	09/24/2038
644188-BH-6	New England Power Co Nt		1	1.G FE	100,000	104.725	104,725	100,000	100,000	0	0	0	0	5.936	5.936	MN		5,936		11/25/2052
645869-H*-2	New Jersey Natural Gas Company Sr Note	1		1.E	200,000	60.399	120,799	200,000	200,000	0	0	0	0	2.870	2.870	MS	1,913	5,740		09/01/2050
64712#-AB-7	New Mexico Gas Sr Nt Ser B	1		2.B	1,000,000	98.621	986,211	1,000,000	1,000,000	0	0	0	0	3.640	3.640	. JJ	15,268	36,400		07/30/2024
650119-AR-1	New York University Nt		2	1.D FE	1,000,000	91.302	913,020	1,000,000	1,000,000	0	0	0	0	4.142	4.141	. JJ	20,710	41,420		07/01/2048
651229-AX-4	Newell Rubbermaid Inc Nt	1	2	3.C FE	1,433,710	91.478	1,189,214	1,300,000	1,396,976	0	(6,216)	0	0	5.375	4.542	,AO	17,469	74,750		04/01/2036
651639-AW-6	Newmont Mining Corp Nt	1	1	2.A FE	1,609,856	107.778	1,724,448	1,600,000	1,606,662	0	(409)	0	0	5.875	5.824	,AO	23,500	94,000		04/01/2035
65249B-AA-7	News Corp Nt	1	1	3.A FE	218,438	91.990	206,978	225,000	218,794	0	680	0	0	3.875	4.314	MN	1,114	8,719		05/15/2029
65339K-CJ-7	NextEra Energy Capital Nt	11	1	2.A FE	199,850	100.691	201,382	200,000	199,875	0	12	0	0	5.000	5.009	JJ	4,611	10,611	06/21/2022	07/15/2032
65339K-CQ-1	NextEra Energy Capital Nt	1 1	1	2.A FE	224,585	98.628	246,570	250,000	224,705	0	120	0	0	5.250	5.988	FA	4,484	7,255	08/18/2023	02/28/2053
62912X-AC-8	NGPL PIPECO LLC Nt	1 1	1	2.C FE	833,960	111.223	889,784	800,000	833,571	0	(389)	0	0	7.768	7.284	JD	2,762	31,072	08/16/2023	12/15/2037
65364U-AE-6	Niagara Mohawk Nt	1 1	1	2.A FE	628,753	82.409	429,351	521,000	617,202	0	(3,793)	0	0	4.119	2.849	MN	1,967	21,460	11/09/2020	11/28/2042
65364U-AS-5	Niagara Mohawk Nt	1	1	2.A FE	698,060	103.824	726,768	700,000	698,100	0	28	0	0	5.783	5.802	MS	11,807	40,481		09/16/2052
65473Q-AZ-6	Nisource Finance Sr Nt	1	1	2.B FE	1,168,690	99.005	990,050	1,000,000	1,139,308	0	(5,040)	0	0	5.800	4.633	FA	24,167	58,000		02/01/2042
637417-AG-1	NNN REIT Inc Nt	1	2	2.A FE	498,990	98.979	494,895	500,000	499,947	0	114	0		3.900	3.924	JD	867	19,500	1 1 1 1 1 1 1	06/15/2024
637417-AQ-9	NNN REIT Inc Nt	1	17	2.A FE	215,699	72.545	246,653	340,000	216,131		432			3.500	6.318	AO	2,512	5,950		
55		1	1.		_ 10,000	/ Z.O 10	_ 10,000	310,000			102	U	U	0.000	0.010		2,012	0,000	1 30,20,2020	1 3 .7 . 3/2001

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

	0				, ,	F:	Value I	40	44		None in Deal (A. P.	-t1 O i \				1-4				4
1	2		odes 4 5	6	7		Value	10	11		Change in Book/Adju	, ,		10	17	Inter		00		ates
		3 4	4 5 F	NAIC Designation, NAIC		8 Rate	9			12	13	14 Current Year's	15 Total	16	17	18	19	20	21	22
			r	Designation		Used					1	Other	Foreign			i i	Admitted			
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange			i	Amount	Amount		Stated
			il	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 1	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	<u> </u>	1 1								,									<u> </u>	
637417-AS-5	NNN REIT Inc Nt	1	1	2.A FE	491,593	103.437	517,185	500,000	491,836	0	243	0	0	5.600	5.819	AO	10,578		08/08/2023	10/15/2033
166756-AU-0	Noble Energy Inc Nt	1 1	1	1.D FE	560,535	105.284	526,420	500,000	553,703	0	(1,723)	0	0	5.250	4.419	MN	3,354	26,250	09/24/2019	11/15/2043
655664-AH-3	Nordstrom Inc Nt	1	1	3.A FE	909,984	101.500	812,000	800,000	868,589	0	(14,429)	0	0	6.950	5.572	MS	16,371	55,600	05/31/2013	03/15/2028
655844-CN-6	Norfolk Southern Nt	1	1	2.A FE	497,060	79.618	398,090	500,000	497,167	0	53	0	0	3.700	3.732	MS	5,447	18,500	02/15/2022	03/15/2053
655844-BH-0	Norfolk Southern Sr Nt	1	1	2.A FE	524,175	96.634	483,170	500,000	520,446	0	(739)	0	0	4.837	4.500	AO	6,046	24,185	05/18/2018	10/01/2041
655844-BN-7	Norfolk Southern Sr Nt	1 1	2	2.A FE	1,224,954	89.805	1,014,797	1,130,000	1,210,649	0	(2,690)	0	0	4.800	4.251	FA	20,491	54,240	02/13/2018	08/15/2043
664397-AM-8	Northeast Utilities Nt	1	2	2.A FE	670,551	97.398	652,567	670,000	670,051	0	(63)	0	0	3.150	3.140	JJ	9,732	21,105	01/12/2015	01/15/2025
665501-AL-6	Northern Natural Gas Co Sr Nt	1	1	1.G FE	1,458,750	83.616	1,254,240	1,500,000	1,462,698	0	797	0	0	4.300	4.466	JJ	29,742	64,500		01/15/2049
665789-AY-9	Northern States Power Nt	1 1		1.E FE	996,470	98.945	989,450	1,000,000	999.813	0	403	0	0	3.300	3.342	JD	1,467	33.000	06/16/2014	06/15/2024
665789-BA-0	Northern States Power Sr Nt	1	1	1.E FE	996,290	81.485	814,850	1,000,000	996,647	0	76	0	0	4.200	4.222	MS	14,000	42,000		09/01/2048
666807-BU-5	Northrop Grumman Nt	1 1	1	2.A FE	1,491,105	103.373	1,550,595	1,500,000	1,491,734	0	142	0	0	5.250	5.289	MN	13,125	78,750		05/01/2050
66775V-AB-1	Northwest Pipeline LLC Sr Nt	1 1	2	2.A FE	996,410	98.811	988,110	1,000,000	998,672	0	375	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017	04/01/2027
668138-AE-0	Northwestern Mutual Life Nt	1	1	1.C FE	1,993,410	74.934	1,498,680	2,000,000	1,993,712		139			3.450	3.468	JD	192	69,000		03/30/2051
668444-AM-4	Northwestern University Nt	1	1:	1.B FE	500,000	87.214	436,070	500,000	500,000					3.688	3.688	JD JD	1,537	18.440	04/29/2015	12/01/2038
670001-AE-6	Novelis Corp Nt	1	1	3.C FE	152,719	94.048	141,072	150,000	151.889		(417)			4.750	4.408	JJ	2.989	7,125	1	01/30/2030
629377-CC-4	NRG Energy Inc Nt	1	1:	3.B FE	99,000	100.200	100,200	100,000	99,268		212			6.625	6.896	JJ	3,055	6,625	10/07/2022	01/15/2027
629377-CS-9	NRG Energy Inc Nt	1	1	3.B FE	100,000	85.605	85,605	100,000	100,000		1			3.875	3.875	FA	1,464	3,875	08/09/2021	02/15/2032
62979*-AL-1	NSA OP LP Ser K Sr Nt	1	1:	2.A FE	1,000,000	72.861	728,607	1,000,000	1,000,000					3.060	3.060	MN	2,635	30,600	1	11/30/2036
Q6518@-AC-6	NSW Elec Networks Fin Pty Ltd Ser C Gtd	r	n	2.B FE	1,500,000	85.776	1,286,641	1,500,000	1,500,000					3.330	3.330	MS	14,569	49,950	09/16/2016	09/16/2031
Q6518@-AG-7	NSW Elec Networks Fin Pty Ltd Ser G Gtd	;	n	2.B FE	1,000,000	87.066	870,665	1,000,000	1,000,000					3.800	3.800	AO	7,917	38,000	10/16/2017	10/16/2032
670346-AP-0	Nucor Corp Sr Nt	'	٠ ا ^ت ا	1.G FE	998,520	97.516	975,160	1,000,000	999,291		147			3.950	3.968	MN	6,583	39,500	04/23/2018	05/01/2028
67059T-AE-5	Nustar Logistics LP Nt		1	3.C FE	101.563	99.574	99,574	100,000	100,582		(169)			5.625	5.417	AO	984	5,625	04/27/2017	04/28/2027
67077M-AR-9	Nutrien Ltd Nt	1		2.B FE	629,515		468,020	500,000	615,488		(4,357)			4.900		JD	2,042		08/25/2020	06/01/2043
67077M-AR-9	Nutrien Ltd Nt	/	A   !	2.B FE	670,613	93.604 97.455	730,913		672,886		1,775			5.250	3.255 6.126	JJ J	18,156	24,500 39,375		01/15/2045
67077M-AS-7		′	A   !		493,108			750,000	493.636		122					AO		25.000		
	Nutrien Ltd Nt	/	A   !	2.B FE	1 1	95.015	475,075	500,000			31			5.000	5.090		6,250			04/01/2049
67077M-BB-3 67077M-AD-0	Nutries Ltd Sc Nt	$  \cdot\cdot\cdot  '$	^ !	2.B FE	496,835	107.328	536,640	500,000	496,866 395,143		3.719			5.800	5.845	MS	7,572	14,500	03/23/2023	03/27/2053
	Nutrien Ltd Sr Nt	$ \cdots '$	^		375,680	97.077	388,308	400,000			3,/19			3.000	4.008	.AO			04/09/2018	1 1 1 1 1 1 1
459506-AR-2	Nutrition & Biosciences Nt		1	2.C FE	506,810	71.811	359,055	500,000	505,964		(2/5)			3.268	3.174	.MN	2,088	16,340	09/09/2020	11/15/2040
459506-AS-0	Nutrition & Biosciences Nt	.		2.C FE	499,955	68.530	342,650	500,000	499,955	0		0		3.468	3.469	JD.	1,445	17,340		12/01/2050
67078A-AF-0	Nvent Finance SARL Nt	1	לוים	2.C FE	199,434	101.640	203,280	200,000	199,468		34	0		5.650	5.687	MN.	1,444	6,027	04/24/2023	05/15/2033
67066G-AG-9	Nvidia Corp Nt		1	1.E FE	547,530	86.960	434,800	500,000	541,998	0	(2,087)	0	0	3.500	2.835	AO.	4,375	17,500	04/13/2021	04/01/2040
67066G-AH-7	Nvidia Corp Nt		1	1.E FE	810,799	83.800	900,850	1,075,000	815,951		4,591	0		3.500	5.192	AO	9,406	37,625		04/01/2050
62954H-AN-8	NXP BV/NXP FDG Nt		1	2.A FE	1,281,540	72.023	1,080,345	1,500,000	1,282,730	0	923		<u>9</u>	3.250	4.033	MN.	4,198	40,625	10/03/2023	11/30/2051
62954H-AU-2	NXP BV/NXP FDG Nt		_ 1	2.A FE	496,290	76.462	382,310	500,000	496,652		141	0		3.250	3.301	MN.	2,257	16,250	05/04/2021	05/11/2041
62947Q-BC-1	NXP BV/NXP Funding LLC Sr Nt	[	י י י וְע	2.A FE	1,003,110	103.046	1,030,460	1,000,000	1,001,698	0	(307)	0	0	5.550	5.509	JD.	4,625	55,500	12/03/2018	12/01/2028
674599-CX-1	Occidental Petroleum Corp Nt		1	2.C FE	1,002,480	79.569	795,690	1,000,000	1,002,075	0	(102)	0	0	4.300	4.281	.FA	16,244	43,000	08/08/2019	08/15/2039
674599-CY-9	Occidental Petroleum Corp Nt		1	2.C FE	398,296	74.178	296,712	400,000	398,428	0	31	0	0	4.400	4.425	FA.	6,649	17,600	08/08/2019	08/15/2049
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro			2.C YE	388,232	89.010	345,564	388,232	388,232	0	0	0	0	3.390	3.414	WOW	585	13,161	09/30/2016	08/15/2036
67502*-AA-0	Ocean Spray (Lake-Midd MA) CTL Pass Thro	1	1	2.C	500,000	85.824	429,118	500,000	500,000	0	0	0	0	5.190	5.190	MON	1,153	25,950	09/30/2016	08/15/2036
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A	11	1	1.G YE	578,775	90.057	521,229	578,775	578,775	0	[ 0 ]	0	0	3.460	3.460	MN	2,559	20,026		05/15/2038
677050-AJ-5	Oglethorpe Power Corp Nt	1	1	2.A FE	528,450	80.283	401,415	500,000	525,357	0	(900)	0	0	4.200	3.821	JD.	1,750	21,000	05/19/2020	12/01/2042
677050-AN-6	Oglethorpe Power Corp Nt		1	2.B FE	629,249	92.250	461,250	500,000	620,270	0	(3,078)	0	0	5.050	3.561	AO	6,313	25,250	12/18/2020	10/01/2048

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

1	1	2		'adaa	e 1	7	F-:-	Value	10	11	,	Change in Book/Adia	usted Corning Val	10			- Into-	ant .			
F	'	2			0	′ ⊢			10	''		, ,	, ,		16	17			20		22
Part			"	7 0	NAIC	-	U	J			12	13	14	10	10	17	10	13	20	41	22
Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part				F		-			-			1	Current								
Part   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Col			1	,		-	Pate	-		-				Total							
Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Color   Colo				-														Admitted			
Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   Column   C			1	<u>'</u>						Deels/	l lancalined	C		•	1				A	1	Stated
Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation   Designation			1	e			-						-	•							
September   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Control   Co	OLIOID			l Daniel		Antoni		F.G.	D			1	' '	•	D-t-		10//				Contractu
1		<b>D</b>		~ I						, ,		1 ' ' 1						1	Ū	l	Maturity
FORTER   1985   Control   1	Identification	Description	Code	n CHAR	Symbol	Cost	value	value	value	value	(Decrease)	Accretion	Recognized	B./A.C.V.	OT	Of	Paid	Accrued	Year	Acquired	Date
PRESS   Olderwork Gias Relico No.     1   1.6 FE   1.185,800   784,000   1.00,000   1.71,777   0   0   0.380   2.327   FA   1.54,41   3.81,900   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1.005,0007   1	677050-AQ-9	Oglethorpe Power Corp Nt		1	2.B FE	594,380	75.436	452,616	600,000	594,728	0	112	0	0	3.750	3.803	FA	9,375	22,500	08/17/2020	08/01/205
Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Selection   Sele	678858-BQ-3	Oklahoma Gas & Elec Co Nt	1 1	1	1.G FE	469,844	79.576	318,304	400,000	463,486	0	(2,231)	0	0	4.000	2.960	JD	711	16,000	01/21/2021	12/15/204
Septiment   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Company   Co	678858-BS-9	Oklahoma Gas & Elec Co Nt	1 1	1	1.G FE	1,186,960	79.405	794,050	1,000,000	1,171,777	0		0	0	3.850	2.832	FA	14,544	38,500	01/05/2021	08/15/204
BESSPEAR-S   One Case Inc N	680665-AL-0	Olin Corp Nt	1 1	1	3.A FE	220,875	98.410	221,423	225,000	221,559	0	504	0	0		5.950	FA	5,273	12,656	08/22/2022	08/01/202
1823FFA-52   Oscilla fine Fine Fine Fine Fine Fine Fine Fine F		One Gas Inc Nt	1 1		1.G FE	1,000,000	99.811	998,110	1,000,000	1,000,000	0	0	0	0			FA	15,042	36,100	01/13/2014	02/01/202
BBSSH A-S  Conference in Parlies No.   1   S   EE   696,196   72,000   696,483   700,000   486,025   0   80   0   0   4,200   4,201   AD   6,201   1,308   250,000   697,000   1,000,000   486,025   0   0   0   0   0   0   0   0   0			1	1							0	103	0	0							1
62829-Ax2   Creek inc's N			1	1							0		0	0						1	10/15/205
92589-A-32   Order-fire S N     2   2   E   1,112,200   133,476   1,000,470   1,000,000   1,002,786   0   0   0   0   0   0   0   0   0			1 1	1							0	82	0	0							1
			1	1																1	06/15/203
68719-A-0    0   0   0   0   0   0   0   0   0			1	2							0									1 1 1 1 1 1 1	07/13/202
68379-A-AC-O   OFFN TEXTOPEN TEXT HOLD N			1	A 1	1 1							) · · · · · · · · · · · · · · · · · · ·	· · · · · · · · · ň								12/01/202
63898/E4-4  Conde-Cop N			1	Δ 1								1								1	12/01/203
58389K3-6   Topics Cop N     1			1 }	2								1 017									05/15/203
63389-KBP-I   Onde Corp Nt		!	1 }	1								1									07/15/204
63389.KPW   Oade Corp N     1   2.8 FE   566.83   80.50   400.29   50.0000   556.436   0   (2.942)   0   0   3.600   2.858   AO   4.500   10.000   10.707022		!	1	1																	11/15/204
B8589C-Ck-Q   Oracle Corp N		1 - 2 - 1 - 2 - 2 - 2 - 2 - 2 - 2 - 2 -																			04/01/204
For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For instance   For		!		1								(2,942)								1	11/09/205
F87138-44-4  OFfeeling Authonomive Sr Nt   2   2   2   FF   299,316   96,453   289,359   300,000   299,724   0   69   0   0   3,600   3,627   MS   3,600   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0,500   0		!		1																1	1
O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716   O716			1	2								90					1 1				1
58826-AL-6   Oshroan Corp Nt				_   ⁴									0								09/01/202
8894" AL-5   Other Tail Power Company Ser 2019B Sr Nt				إلا									0	0							05/03/202
6903D-AD-9   Oversac-Chinese Banking Corp Nt				1								35	0	0							03/01/203
690742-AC-6   Owinty Inc Nt   1   2.C FE   494.215   103.564   517.820   500.000   494.522   0   307   0   0   6.250   6.405   JJ   18.316   0   06.28/2023				_							0	0	0	0							1
690742-AF-8    0 wens Coming Nt   2   2 B FE   998,428   96,412   964,120   1,000,000   399,537   0   166   0   0   3,400   3,419   FA   12,844   34,000   08103/2016   690742-AF-6   0 wens Coming Nt   1   2 B FE   586,755   87,741   438,705   500,000   581,827   0   (2,347)   0   0   0   4,300   3,282   JJ   9,914   21,500   110/40/2020   690742-AF-7   0 wens Coming Nt   1   2 B FE   552,376   87,311   430,443   443,000   647,970   0   (1,443)   0   0   0   4,400   3,688   JJ   9,919   21,690   690742-AF-7   0 wens Coming Nt   2   2 B FE   499,455   94,026   470,130   500,000   499,636   0   49   0   0   3,875   3,888   JD   1,615   19,375   05/07/2020   694308-HF-3   Pacific Gas & Electric Nt   1   2 C FE   413,780   83,894   418,470   500,000   415,688   0   1,908   0   0   0   4,750   6,232   FA   8,972   23,700   01/27/2020   694308-KF-2   Pacific Gas & Electric Nt   1   2 C FE   445,277   108,839   544,195   500,000   485,420   0   143   0   0   0   6,750   6,805   JJ   15,656   37,779   02/12/2023   695156-AF-1   Packaging Corp of America Nt   1   2 B FE   496,600   82,185   410,925   500,000   499,948   0   200   0   0   0   5,500   6,101   Min   2,811   101/82/019   69527A-AA-4   Packaging Corp of America Nt   1   4 A FE   50,663   93,168   46,584   50,000   50,037   0   (12)   0   0   4,375   4,347   AO   462   2,188   698813-AA-0   Paga John's International In CT   1   4 A FE   250,673   100,121   247,299   247,000   247,305   0   (793)   0   0   0   4,250   4,250   MS   1,414   3,470   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000   30,000				D 2							0		0	0					1,832		09/10/203
690742-AG-6   Owens Corning Nt   1   2.B FE   586,755   87.741   438,705   500,000   581,827   0   (2,347)   0   0   4.300   3.282   JJ   9.914   21,500   11/04/2021   690742-AF-4   Owens Corning Nt   2   2.B FE   552,376   87.311   430,443   439,000   549,970   0   (1,443)   0   0   0   4.400   3.688   JJ   9.099   21,6937   694308-HH-3   Pacific Gas & Electric Nt   1   2.C FE   413,780   83.694   418,470   500,000   415,888   0   1,908   0   0   4.750   6.232   FA   8,972   23,750   694308-KH-9   Pacific Gas & Electric Nt   1   2.C FE   445,455   109,180   545,900   500,000   485,420   0   143   0   0   6,700   6,934   AO   8,875   3,888   AO   1,908   6,94308-KH-9   Pacific Gas & Electric Nt   1   2.C FE   485,277   108,839   544,195   500,000   485,420   0   143   0   0   6,700   6,934   AO   8,375   4,374   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   6,934   AO   8,375   4,304   AO   AO   4,304   AO   AO   AO   AO   AO   AO   AO   A				1							0		0	0					0		07/15/203
690742-AH-4   Owens Coming Nt   1   2.B FE   552,376   87.311   430,443   493,000   547,970   0   (1,443)   0   0   0   4.400   3.688   JJ   9,099   21,692   10/20/2020   690742-AK-7   Owens Coming Nt   2   2.B FE   499,455   94,026   470,130   500,000   499,636   0   49   0   0   0   3.875   3.888   JD   A   5,007/2020   694308-HH-3   Pacific Gas & Electric Nt   1   2.C FE   496,435   109,180   545,900   500,000   496,536   0   101   0   0   0   6.750   6.805   JJ   15,663   17,719   02/21/2023   694308-KK-2   Pacific Gas & Electric Nt   1   2.C FE   496,435   109,180   545,900   500,000   496,536   0   101   0   0   0   6.750   6.805   JJ   15,663   17,719   02/21/2023   694308-KK-2   Pacific Gas & Electric Nt   1   2.C FE   496,435   109,180   545,900   500,000   495,420   0   143   0   0   0   6.700   6.934   AO   8.375   16,843   06/23/2023   695114-DA-3   Pacific Gas & Electric Nt   1   1.F FE   366,748   98.411   393,644   400,000   366,948   0   200   0   0   0   5.500   6.101   MJ   D   900   20,250   11/18/2019   69527A-AA-4   Pactby Evergeen Group Nt   1   4.A FE   50,063   93,168   46,684   50,000   50,037   0   (12)   0   0   0   4.375   4.347   AO   4.62   2.188   091/17/2021   698813-AA-0   Papa John's International Inc NT   1   4.A FE   101,000   88.487   88.487   100,000   100,663   0   (194)   0   0   0   3.875   3.654   MS   11,141   3.875   093/20203   0   0   0   0   0   0   0   0   0				2							0		0	0						1	1
690742-AK-7   Owens Corning Nt   2   2.8 FE   499,455   94,026   470,130   500,000   499,636   0   49   0   0   0   3.875   3.888   JD   1,615   19,375   05,072/2020   1,615   19,375   05,072/2020   1,615   19,375   05,072/2020   1,615   19,375   05,072/2020   1,615   19,375   05,072/2020   1,615   19,375   1,617   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,615   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,0272/2023   1,027		9	1	1							0		0	0							07/15/204
694308-HH-3   Pacific Gas & Electric Nt   1   2.C FE   413,780   83.694   418,470   500,000   415,688   0   1,908   0   0   4.750   6.232   FA   8,972   23,750   01/27/2023   694308-KH-9   Pacific Gas & Electric Nt   1   2.C FE   496,435   109,180   545,900   500,000   496,536   0   101   0   0   6.750   6.805   JJ   15,563   17,719   02/21/2023   694308-KH-2   Pacific Gas & Electric Nt   1   2.C FE   496,435   109,180   544,950   500,000   485,420   0   143   0   0   0   6.750   6.805   JJ   15,563   17,719   02/21/2023   695114-DA-3   Pacific Gas & Electric Nt   1   1.FFE   366,748   98,411   393,644   400,000   366,948   0   200   0   0   5.500   6.101   MN   2,8111   10,878   07/25/2023   695156-AV-1   Packaging Corp of America Nt   1   2.B FE   495,600   82,185   410,925   500,000   495,949   0   86   0   0   4.050   4.101   JD   900   20,250   11/18/2019   69867D-AA-6   Panther BF Aggregator 2 LP Nt   1   4.A FE   50,063   93,168   46,584   50,000   50,037   0   (12)   0   0   4.375   4.347   AO   4.62   2,188   09/17/2021   698813-AA-0   Papa John's International Inc NT   1   4.A FE   101,000   88,487   88,487   100,000   105,633   0   (194)   0   0   6.250   5.050   MS   11/14   3,875   09/32/2019   70432-AB-7   92/40/ex Inc Sr Nt Ser B   1   1.G   1.00,000   6.961   399,614   400,000   400,000   0   0   0   0   0   0   0   0			1	1							0		0	0			1 1				01/30/204
694308-KH-9   Pacific Gas & Electric Nt   1   2.C FE   496,435   109.180   545,900   500,000   496,536   0   101   0   0   0   6.750   6.805   JJ   15,563   17,719   02/21/2023   694308-KK-2   Pacific Gas & Electric Nt   1   2.C FE   495,277   108.839   544,195   500,000   485,420   0   143   0   0   0   6.700   6.934   AO   8,375   16,843   05/23/2023   69514-DA-3   Pacificorp Nt   1   1.F FE   366,748   98.411   393,644   400,000   366,948   0   200   0   0   5.050   6.101   MJ   2,811   10,878   07/25/2023   695156-AV-1   Packaging Corp of America Nt   1   2.B FE   495,600   82.185   410,925   500,000   495,949   0   86   0   0   0   4.375   4.347   AO   462   2,188   091/7/2021   69867D-AA-6   Panther BF Aggregator 2 LP Nt   1   4.A FE   50,063   93,168   46,584   50,000   50,037   0   (12)   0   0   4.375   4.347   AO   462   2,188   091/7/2021   69867D-AA-6   Panther BF Aggregator 2 LP Nt   1   4.A FE   250,673   100.121   247,299   247,000   247,305   0   (793)   0   0   6.250   5.907   MN   1,973   15,437   03/28/2019   698813-AA-0   Parker-Hannifin Corp Nt   1   4.A FE   101,000   88.487   88.487   100,000   100,563   0   (194)   0   0   3.875   3.654   MS   1,141   3.875   09/09/2021   70432*AB-7   Paychex Inc Sr Nt Ser B   1.G   1,000,000   96,961   969,614   1,000,000   1,000,000   0   0   0   0   0   0   4.800   2.947   AO   3,192   15,120   09/37/2019   70522#AC-2   PECO Pallet Holdings Inc Sr Secured Nt   2.B PL   400,000   103,710   414,841   400,000   400,000   0   0   0   0   0   0   0   6.020   5.809   FMAN   3,946   17,993   03/20/2023   03/20/2023   03/20/2023   03/20/2023   03/20/2023   0   0   0   0   0   0   0   0   0		9	1	2							0	1	0	0						1	06/01/203
694308-KK-2 Pacific Gas & Electric Nt		Pacific Gas & Electric Nt	1	1					500,000		0		0	0			FA.			1	1
695114-DA-3 Pacificorp Nt		Pacific Gas & Electric Nt	1	1	2.C FE			545,900	500,000		0		0	0	6.750		1 1			1 2 2 2 2 2 2	
695156-AV-1   Packaging Corp of America Nt   1   2.B FE   495,600   82.185   410,925   500,000   495,949   0   86   0   0   0   4.050   4.101   JD   900   20,250   11/18/2019		Pacific Gas & Electric Nt		1	2.C FE				500,000		0		0	0			AO		16,843		04/01/205
69527A-A-4 Pactiv Evergreen Group Nt 1 4.A FE 50,063 93,168 46,584 50,000 50,037 0 (12) 0 0 0 4.375 4.347 AO 462 2,188 09/17/2021 69867D-AA-6 Panther BF Aggregator 2 LP Nt 1 4.A FE 250,673 100.121 247,299 247,000 247,305 0 (793) 0 0 0 6.250 5,907 MN 1,973 15,437 03/28/2019 698813-AA-0 Papa John's International Inc NT 1 4.A FE 101,000 88.487 88,487 100,000 100,563 0 (194) 0 0 0 3.875 3.654 MS 1,141 3,875 09/09/2021 701094-AP-9 Parker-Hannifin Corp Nt 1 2.A FE 492,520 87.348 436,740 500,000 493,159 0 151 0 0 0 4.000 4.087 JD 944 20,000 06/05/2019 70432*-AB-7 Paychex Inc Sr Nt Ser B 1.G 1,000,000 96.961 969,614 1,000,000 1,000,000 0 0 0 0 0 0 0 0 0 0	695114-DA-3	Pacificorp Nt		1	1.F FE	366,748	98.411	393,644	400,000	366,948	0		0	0	5.500	6.101	MN	2,811	10,878	07/25/2023	05/15/205
69867D-AA-6 Panther BF Aggregator 2 LP Nt 1 4.A FE 250,673 100.121 247,299 247,000 247,305 0 0 0 6.250 5.907 MN 1,973 15,437 03/28/2019 698813-AA-0 Papa John's International Inc NT 1 4.A FE 101,000 88.487 88,487 100,000 100,563 0 (194) 0 0 0 3.875 3.654 MS 1,141 3,875 09/09/2021 701094-AP-9 Parker-Hannifin Corp Nt 1 2.A FE 492,520 87.348 436,740 500,000 493,159 0 151 0 0 0 4.000 4.087 JD 944 20,000 06/05/2019 70432*-AB-7 Paychex Inc Sr Nt Ser B 1.G 1,000,000 96.961 969,614 1,000,000 1,000,000 0 0 0 0 0 0 4.250 4.250 MS 12,750 42,500 03/13/2019 693304-AR-8 Peco Energy Nt 1 1.E FE 407,601 92.566 291,583 315,000 400,402 0 (3,244) 0 0 0 0 6.020 5.809 FMAN 3,946 17,993 03/02/2021 70522#-AC-2 PECO Pallet Holdings Inc Sr Secured Nt 2.B PL 400,000 103.710 414,841 400,000 400,000 0 0 0 0 0 0 0 0 0 5.809 FMAN 3,946 17,993 03/02/2023	695156-AV-1	Packaging Corp of America Nt		1	2.B FE	495,600	82.185	410,925	500,000	495,949	0	86	0	0	4.050	4.101	JD	900	20,250	11/18/2019	12/15/204
698813-AA-0       Papa John's International Inc NT       1       4.A FE       101,000       88.487       100,000       100,563       0       (194)       0       0       3.875       3.654       MS       1,141       3,875       09/09/2021         701094-AP-9       Parker-Hannifin Corp Nt       1       2.A FE       492,520       87.348       436,740       500,000       493,159       0       151       0       0       4.000       4.087       JD       944       20,000       06/05/2019         70432*-AB-7       Paychex Inc Sr Nt Ser B       1.G       1,000,000       96.961       969,614       1,000,000       0       0       0       0       4.250       MS       12,750       42,500       03/13/2019         693304-AR-8       Peco Energy Nt       1       1.E FE       407,601       92.566       291,583       315,000       400,402       0       0       0       4.800       2.947       AO       3,192       15,120       09/27/2021         70522#-AC-2       PECO Pallet Holdings Inc Sr Secured Nt       2.B PL       400,000       103.710       414,841       400,000       0       0       0       0       6.020       5.809       FMAN       3,946       17,993       03/	69527A-AA-4	Pactiv Evergreen Group Nt	1 1	1	4.A FE	50,063	93.168	46,584	50,000	50,037	0	(12)	0	0	4.375	4.347	AO	462	2,188	09/17/2021	10/15/202
698813-AA-0 Papa John's International Inc NT 1 4.A FE 101,000 88.487 88,487 100,000 100,563 0 (194) 0 0 3.875 3.654 MS 1,141 3,875 09/09/2021 701094-AP-9 Parker-Hannifin Corp Nt 1 2.A FE 492,520 87.348 436,740 500,000 493,159 0 151 0 0 0 4.000 4.087 JD 944 20,000 06/05/2019 70432*-AB-7 Paychex Inc Sr Nt Ser B 1.G 1,000,000 96.961 969,614 1,000,000 1,000,000 0 0 0 0 0 0 0 0 0 0	69867D-AA-6	Panther BF Aggregator 2 LP Nt	1 1	1	4.A FE	250,673	100.121	247,299	247,000	247,305	0	(793)	0	0	6.250	5.907	MN	1,973	15,437	03/28/2019	05/15/202
701094-AP-9   Parker-Hannifin Corp Nt   1   2.A FE   492,520   87.348   436,740   500,000   493,159   0   151   0   0   0   4.000   4.000   4.087   JD   944   20,000   06/05/2019     70432*-AB-7   Paychex Inc Sr Nt Ser B   1.G   1,000,000   96.961   969,614   1,000,000   1,000,000   0   0   0   0   0   4.250   4.250   MS   12,750   42,500   03/13/2019     693304-AR-8   Peco Energy Nt   1   1.E FE   407,601   92.566   291,583   315,000   400,402   0   (3,244)   0   0   0   0   6.020   5.809   FMAN   3,946   17,993   03/02/2023     70522#-AC-2   PECO Pallet Holdings Inc Sr Secured Nt   2.B PL   400,000   103.710   414,841   400,000   400,000   0   0   0   0   0   0   0   0			1 1	1	4.A FE	101,000	88.487		100,000	100,563	0	(194)	0	0		3.654	MS	1,141	3,875	09/09/2021	09/15/202
70432*AB-7         Paychex Inc Sr Nt Ser B         1.G         1,000,000         96.961         969,614         1,000,000         0         0         0         4.250         MS         12,750         42,500         03/13/2019           693304-AR-8         Peco Energy Nt         1         1.E FE         407,601         92.566         291,583         315,000         400,402         0         0         0         4.800         2.947         AO         3,192         15,120         09/27/2021           70522#-AC-2         PECO Pallet Holdings Inc Sr Secured Nt         2.B PL         400,000         103,710         414,841         400,000         0         0         0         0         6.020         5.809         FMAN         3,946         17,993         03/02/2023			1 1	1							0		0	0					20,000		06/14/204
693304-AR-8 Peco Energy Nt 1 1.E FE 407,601 92.566 291,583 315,000 400,402 0 (3,244) 0 0 0 4.800 2.947 AO 3,192 15,120 09/27/2021 70522#-AC-2 PECO Pallet Holdings Inc Sr Secured Nt 2.B PL 400,000 103.710 414,841 400,000 0 0 0 0 0 0 0 6.020 5.809 FMAN 3,946 17,993 03/02/2023			1								0	0	0	0							1
70522#-AC-2 PECO Pallet Holdings Inc Sr Secured Nt 2.B PL 400,000 103.710 414,841 400,000 0 0 0 0 0 6.020 5.809 FMAN 3,946 17,993 03/02/2023			1	1							0	(3,244)	0	0							10/15/204
			1	1								0								1	03/02/203
		Penske Truck Leasing Sr Nt	1	1	2.B FE	498,060	98.171	490,855	500,000	499.632		296	· · · · · · · · · ň		3.950	4.014	MS	6,090	19.750	03/05/2018	
			1	1																1	1

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

1	1 2		`adaa		7	F-:-	Value	10	11		Change in Book/Adi-	iotod Corning Val					not .			
'	2		Codes 4 5	6	′  -	8 Fair	Value 9	10	11	12	Change in Book/Adju 13	usted Carrying vali	ue 15	16	17	Inter	est 19	20	21	ates 22
		3	4 5	NAIC	ŀ	0	9			12	13	14	15	10	17	18	19	20	21	22
		1	_		ŀ				-			Current	-				ļ			
		1		Designation, NAIC		Rate					1	Current Voor's	Total							'
			0	1								Year's	Total				A .d : 14d			
		1	r	Designation		Used			B			Other	Foreign				Admitted			0
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			1	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
71114#-AC-4	Peoples Gas System Inc Series C Senior N			1.F FE	400,000	101.990	407,962	400,000	400,000					5.940	5.940	JD	792		12/19/2023	12/19/2053
713448-CM-8	Pepsico Inc Nt	1		1.E FE	299,775	99.686	299,058	300,000	299,996	0	26			3.600	3.609	MS	3,600	10,800		03/01/2024
713448-CQ-9	Pepsico Inc Nt	1	2	1.E FE	181,039	91.093	163,967	180,000	180,852	0	(26)			4.250	4.215	AO	1,466	7,650	10/15/2015	1
713448-CZ-9	Pepsico Inc Nt	1	2	1.E FE	996,450	93.884	938,840	1,000,000	997.020		79		1	4.600	4.622	JJ	20,956	46.000	07/14/2015	07/17/2045
713448-DD-7	Pepsico Inc Nt	1	2	1.E FE	119,682	96.215	115,458	120,000	119,731		7		l · · · · · · · ,	4.450	4.466	AO	1,142	5,340	10/08/2015	04/14/2046
713448-ET-1	Pepsico Inc Nt	1	1	1.E FE	1,005,102	85.232	852,320	1,000,000	1,004,359	· · · · · · · · · · · · · · · · · · ·	(205)		· · · · · · · · · · · · · · · · · · ·	3.500	3.464	MS MS	9,917	35,000	03/17/2020	1
N7002#-AC-8	Perfetti Van Melle Group BV Series C Sr	1	D	2.A Z	500,000	103.452	517,262	500,000	500,000		0		· · · · · · · · · · · · · · · · · · ·	6.010	6.010	AO	5,426	0	10/26/2023	10/26/2033
71376L-AE-0	Performance Food Group Inc Nt	1	1	4.B FE	83,500	91.736	91,736	100,000	85,874		1,983			4.250	7.383	FA.	1,771	4,250		08/01/2029
714046-AJ-8	PerkinElmer Inc Nt	1	1	2.B FE	1,499,985	72.240	1,083,600	1,500,000	1.499.995		1,303			3.625	3.625	MS	16,010	54.375	1	03/15/2051
714040-AJ-0	Pernod Ricard SA Nt	1	M;	2.A FE	562.580	104.519	522,595	500.000	553.322		(1,861)			5.500	4.622	JJ	12,681	27.500	06/26/2018	03/15/2031
714204-AR-4 714295-AA-0	Perrigo Finance Unlimited Nt		D 1	3.C FE	538,558	78.789	373,460	474,000	533.095		(1,838)			4.900	4.002	JD .	1,032	23,226	11/23/2020	12/15/2044
	l ×		۱	2.B FE	192,338	101.012			192,446		108				5.956	MN	1,281	5,625	07/25/2023	05/20/2043
Y7138A-AF-7	Pertamina Persero PT Nt		٠٠٠ [ات				202,024	200,000						5.625						1
717081-DE-0	Pfizer Inc. Nt		- []	1.F FE	968,430	92.067	690,503	750,000	944,884		(7,618)			4.300	2.591	JD.	1,433	32,250	10/23/2020	06/15/2043
717081-EC-3	Pfizer Inc. Nt		11	1.F. FE	995,190	94.544	945,440	1,000,000	996,498		202			4.000	4.035	JD.	1,778	40,000	11/14/2016	1
716973-AH-5	Pfizer Inc. NT		11	1.F. FE	490,221	101.429	507,145	500,000	490,265		1			5.340	5.461	.MN	3,115	13,350	05/16/2023	05/19/2063
717081-DK-6	Pfizer Inc. Sr Nt			1.F FE	871,996	95.139	799,168	840,000	867,864	0	(856)	0	0	4.400	4.157	MN.	4,723	36,960	09/04/2018	1
718547-AF-9	Phillips 66 CO Nt		2	2.A FE	488,495	96.454	482,270	500,000	490,302	0	201	0		3.550	4.306	,AO	4,438	17,750	05/05/2022	1
718546-AL-8	Phillips 66 Sr Nt	1	2	2.A FE	1,049,715	96.091	960,910	1,000,000	1,043,136	0	(1,264)	0	0	4.875	4.548	MN	6,229	48,750		11/15/2044
720186-AH-8	Piedmont Natural Gas Sr Nt	1	2	2.A FE	1,200,760	89.899	898,990	1,000,000	1,160,033	0	(13,706)	0	0	4.100	2.330	MS	13,667	41,000	12/16/2020	09/18/2034
720198-AF-7	Piedmont Operating Partner LP Nt	1	1	2.C FE	298,530	69.545	208,635	300,000	298,815	0 0	126	0	0	2.750	2.804	,AO	2,063	8,250	09/13/2021	04/01/2032
72147K-AJ-7	Pilgrim's Pride NT	1	1	2.C FE	101,000	90.322	90,322	100,000	100,697	0	(116)	0	0	4.250	4.102	,AO	897	4,250	04/09/2021	04/15/2031
Y7072Q-AA-1	PLDT Inc Nt	11	D 1	2.B FE	137,000	72.536	145,072	200,000	137,837	0	837	0	0	3.450	5.750	JD	153	6,900	02/27/2023	06/23/2050
69349L-AR-9	PNC Bank Sub Bank Nt	1 1	1	1.G FE	1,700,715	96.437	1,639,429	1,700,000	1,700,402	0	(79)	0	0	4.050	4.044	JJ	29,644	68,850	09/18/2018	07/26/2028
693475-BE-4	PNC Financial Serv Group Inc Nt	1 1	1	1.G FE	665,784	94.440	661,080	700,000	669,522	0	2,447	0	0	4.626	5.217	JD	2,249	32,382	06/14/2022	06/06/2033
736508-Q@-4	Portland General Electric Co 1st Mtge Bd	1 1	1	1.F	1,000,000	80.098	800,981	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	9,078	43,000	04/12/2019	04/15/2049
737679-A#-7	Potomac Electric Power Co 1st Mtge Bd	1	1	1.F	250,000	79.836	199,589	250,000	250,000	0	0	0	0	4.270	4.270	JD	474	10,675	06/21/2018	06/15/2048
737679-DE-7	Potomac Electric Power Co Nt	11	1	1.F FE	583,080	89.321	446,605	500,000	577,174	0	(3,014)	0	0	4.150	3.060	MS	6,110	20,750	01/03/2022	03/15/2043
69352P-AJ-2	PPL Capital Funding Inc Sr Nt	1 1	1	2.A FE	544,750	79.672	398,360	500,000	538,433	0	(1,202)	0	0	5.000	4.412	MS	7,361	25,000	03/07/2018	1
740189-AN-5	Precision Castparts Corp Nt	1	2	1.C FE	397,588	93.046	372,184	400,000	398,382	0	108	0	0	4.200	4.245	JD	747	16,800	06/01/2015	06/15/2035
74151#-AQ-1	Pricewaterhouse Coopers LLP Sr Nt	1	1	1.D IF	500,000	86.800	434,001	500,000	500,000	0	0	0	0	3.730	3.730	MS	5,491	18,900	09/09/2020	1
74170*-AU-3	Prime Property Fund LLC Sr Nt Ser S	1	1	1.G	400,000	95.211	380,846	400,000	400.000	0				4.480	4.480	MN	2,638	17,920	11/08/2018	11/08/2030
74170*-AV-1	Prime Property Fund LLC Sr Nt Ser T	1	1	1.G	600,000	93.139	558,835	600,000	600,000		1		l	4.580	4.580	MN	4,046	27,480	11/08/2018	11/08/2033
74170*-BJ-7	Prime Property Fund LLC Sr Nt Series GG	1	1	1.G	500.000	75.837	379.186	500.000	500.000		1		l	2.830	2.830	MS	3.813	14.150		03/24/2036
74170*-BK-4	Prime Property Fund LLC Sr Nt Series HH	1	1	1.G	500,000	74.153	370,767	500,000	500,000	· · · · · · · · · · · · · · · · · · ·	1		· · · · · · · · · · · · · · · · · · ·	3.390	3.390	MS MS	4,567	16,950	03/24/2021	03/24/2041
74170*-BQ-1	Prime Property Fund LLC Sr Nt Series LL	1	1	1.G	500,000	69.113	345,565	500,000	500.000	· · · · · · · · · · · · · · · · · · ·	1		· · · · · · · ,	3.000	3.000	AO	3,500	15,000	10/07/2021	10/07/2041
74251V-AM-4	Principal Financial Group Nt	1 }	2	1.G FE	499,270	95.263	476,315	500,000	499,768		76		1	3.100	3.117	MN	1,981	15,500	11/03/2016	11/15/2026
74251V-ANI-4	Principal Financial Group Sr Nt	1	<u> </u>	1.G FE	597,100	107.391	536,955	500,000	575,727		(4,302)			6.050	4.481	AO	6,386	30,250	07/06/2018	10/15/2026
74251V-AA-0	Principal Life Global Fndg II Nt	1		1.E FE	1,994,680	95.256	1,905,120	2,000,000	1,998,634		566			3.000	3.031	AO	12,167	60,000	04/11/2016	1
74276#-AJ-7		1		1.G	400,000	76.995	307,978	400,000	400.000					3.140	3.140	AO.	3.000	12,560	04/11/2016	
	Principal U.S. Property Portfo Series C	1		1.G																1
74264*-AM-8	PRISA LHC, LLC Sr Nt	1	1,	<b> </b>	600,000	95.391	572,348	600,000	600,000		1			4.740	4.744	FA.	9,717	28,440	08/31/2022	08/31/2032
743315-AX-1	Progressive Corp Nt	1	[]	1.F FE	991,480	84.827	848,270	1,000,000	992,081		168		1	3.950	3.999	MS	10,424	39,500	03/17/2020	1
743315-AT-0	Progressive Corp Sr Nt		1	1.F FE	992,318	89.389	893,890	1,000,000	993,158	] 0	159	0	0	4.200	4.246	MS	12,367	42,000	03/09/2018	03/15/2048

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

4	2				, ,	F. C.	Value 1	40	44		Shanna in De-1/A P	ata d Committee M. I.		1		11.				100
1 1	2		odes 4 5	6	'	8 Fair	Value	10	11	12	hange in Book/Adju 13	sted Carrying Valu		16	17	Inter		20	Da	ates 22
		3   2	4 5	NAIC		0	9			12	13	14	15	10	17	10	19	20	21	22
		1 1	F	Designation,							i	Current				i				
				NAIC	•	Rate						Year's	Total							
			r	Designation		Used						Other	Foreign			1	Admitted			
			<u>'</u>	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			:	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	,		1 1	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	ا دماء ا	n CHAR	1	Cost	Value	Value	Value	Carrying	Increase /	(Amortization) /		B./A.C.V.	of	of	1 1	1	•	اد مدن نحم ا	1 1
Identification	Description	Code	III CHAR	Symbol	Cost	value	value	value	Value	(Decrease)	Accretion	Recognized	D./A.C.V.	OI	OI	Paid	Accrued	Year	Acquired	Date
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr			1.E	443,574	83.219	369,138	443,574	443,574					2.980	2.999	MON	771	13,219	11/13/2020	10/10/2041
74340X-BU-4	Prologis LP Nt	1	1	1.G FE	498,082	96.672	483,360	500,000	498,797		587			3.250	3.351	JD	45	16,250	10/03/2022	06/30/2026
74340X-BX-8	Prologis LP Nt	1	1	1.G FE	496,549	97.614	488,070	500,000	497,212		530			4.000	4.132	MS	5,889	20,000	10/03/2022	09/15/2028
74340*-BJ-2	Prologis Targeted U.S. L.P. Sr Nt	1	1:	1.G PL	1.000.000	87.352	873,524	1,000,000	1.000.000		1			4.330	4.330	FA.	16.358	44.984	08/01/2022	08/15/2037
74340*-BN-3	Prologis Targeted U.S. L.P. Sr Nt	1		1.G PL	500,000	101.903	509,517	500,000	500,000			· · · · · · · · , j		5.910	5.910	MS	8,208		09/21/2023	09/21/2038
74340*-BB-9	Prologis Targeted U.S. L.P. Sr Nt Series			1.G PL	500,000	71.963	359,814	500,000	500,000					3.190	3.190	AO	3,367	15,950	03/30/2021	03/30/2041
74340*-BF-0	Prologis Targeted U.S. L.P. Sr Nt Series			1.G PL	400,000	70.142	280,568	400,000	400,000					3.110	3.110	JD JD	518	12,440	12/16/2021	12/16/2041
N7163R-AX-1	Prosus NV Nt	,	n 1 · · · ·	2.C FE	157,990	86.341	172,682	200,000	158,473		1			4.193	7.702	JJ	3,774		11/14/2023	01/19/2032
74382P-A#-4	Providence StJoseph HIth Ob Gr Series 20	'	٠, ١	1.F FE	1,000,000	103.315	1,033,145	1,000,000	1.000.000					5.710	5.709	AO	14,275	34.894	02/21/2023	10/01/2043
74302F-A#-4 744320-BJ-0	Prudential Financial Inc Nt	1	1	2.B FE	500.000	93.941	469,705	500.000	500.000					5.125	5.125	MS MS	8,542	25,625	02/23/2022	03/01/2043
74432Q-BS-3	Prudential Financial Inc Nt			1.G FE	473,457	102.284	428,570	419,000	466,028		(1.705)			5.625	4.674	MN	3,208	23,569	04/23/2019	05/12/2041
74432Q-BS-3				1.G FE	1,750,245	93.369	1,633,958	1,750,000	1,750,233		(1,725)			4.600		MN	10,286		05/27/2015	05/12/2041
**   * * * * * * * * * * * * * * * * *	Prudential Financial Inc Nt		1,											1 1	4.599			80,500		
74432Q-CC-7	Prudential Financial Inc Sr Nt	_	_ 1	1.G FE	325,000	97.532	316,979	325,000	325,000					3.878	3.878	MS.	3,291	12,604	03/22/2018	03/27/2028
744330-AA-9	Prudential Funding Asia PLC Nt	L	٠	1.F FE	259,179	90.904	263,622	290,000	261,599		2,420			3.125	4.947	,AO	1,938	4,531	05/09/2023	04/30/2030
745332-BX-3	Puget Sound Energy Inc Nt		1,	1.F FE	1,810,368	108.177	1,514,478	1,400,000	1,677,068		(15,296)			6.274	4.294	MS	25,863	87,836	05/31/2013	03/15/2037
745332-CK-0	Puget Sound Energy Inc Nt		1	1.F FE	750,000	66.650	499,875	750,000	750,000	0		0	0	2.893	2.893	MS	6,389	21,698	09/08/2021	09/15/2051
745867-AX-9	Pulte Group Inc Nt	_	_   2	2.B FE	100,875	100.569	100,569	100,000	100,293	0	(94)	0	0	5.000	4.889	. JJ	2,306	5,000	09/27/2016	01/15/2027
Q7795#-AB-8	QIC Fin (Shop Cent Fd) Pty Ltd Ser B Gtd	[	D	1.G YE	2,000,000	93.718	1,874,367	2,000,000	2,000,000			0		3.960	3.960	JJ.	37,400		07/11/2017	07/11/2029
747525-AK-9	Qualcomm Inc Nt		1	1.F FE	1,434,630	99.498	1,492,470	1,500,000	1,436,733	0	1,599	0	0	4.800	5.127	MN.	8,200	72,000	09/23/2022	05/20/2045
747525-BT-9	Qualcomm Inc Nt	1	1	1.F FE	299,328	115.613	346,839	300,000	299,345	0	18	0	0	6.000	6.016	MN	2,050	18,550	11/07/2022	05/20/2053
74762E-AJ-1	Quanta Services Inc Nt	1	1	2.C FE	999,375	73.418	734,180	1,000,000	999,426	0	21	0	0	3.050	3.054	,AO	7,625	30,500	09/15/2021	10/01/2041
74834L-AY-6	Quest Diagnostics Inc Nt	1	1	2.B FE	1,850,080	91.394	1,541,817	1,687,000	1,833,480	0	(4,828)	0	0	4.700	4.054	MS.	20,043	79,289	08/26/2020	03/30/2045
74837H-D@-2	Questar Gas Company Sr Notes	1	1	1.G	400,000	63.603	254,411	400,000	400,000	0	0	0	0	3.150	3.150	FA.	4,725	12,600	08/16/2021	08/16/2051
74837H-A@-5	Questar Gas Company Sr Nt Ser B			1.G	602,875	93.297	606,430	650,000	633,830	0	3,705	0	0	3.280	3.969	AO	5,330	21,320	11/30/2013	12/01/2027
L7909C-AA-5	Raizen Fuels Finance Nt		D 1	2.C FE	198,100	99.726	199,452	200,000	198,408	0	308	0	0	5.300	5.587	JJ	4,741	5,300	05/17/2023	01/20/2027
75513E-CK-5	Raytheon Technologies Corp Nt	1	1	2.A FE	636,480	87.404	437,020	500,000	623,466	0	(3,791)	0	0	4.350	2.867	AO	4,592	21,750	06/11/2020	04/15/2047
913017-BJ-7	Raytheon Technologies Corp Nt	1 1	1	2.A FE	553,215	102.924	514,620	500,000	534,454	0	(2,268)	0	0	5.400	4.612	MN	4,500	27,000	11/30/2013	05/01/2035
913017-BS-7	Raytheon Technologies Corp Nt	1		2.A FE	559,962	103.952	467,784	450,000	536,655	0	(3,685)	0	0	5.700	4.071	AO	5,415	25,650	11/10/2016	04/15/2040
913017-CA-5	Raytheon Technologies Corp Nt	1		2.A FE	1,001,530	85.738	857,380	1,000,000	1,001,271	0	(37)	0	0	4.150	4.141	MN	5,303	41,500	04/30/2015	05/15/2045
913017-CW-7	Raytheon Technologies Corp Nt	1	1	2.A FE	630,045	92.198	460,990	500,000	611,423	0	(6,324)	0	0	4.450	2.584	MN	2,781	22,250	12/22/2020	11/16/2038
756109-AS-3	Realty Income Corp Nt	1 1	2	1.G FE	740,033	94.958	712,185	750,000	746,700	0	1,019	0	0	3.000	3.153	. jj	10,375	22,500	10/04/2016	01/15/2027
758750-AF-0	Regal Beloit Corp Nt	1	1	2.C FE	595,116	104.385	626,310	600,000	595,362		246	0		6.400	6.512	AO	8,107	27,840	03/21/2023	04/15/2033
75884R-AX-1	Regency Centers LP Sr Nt	1	2	2.A FE	599.388	95.984	575.904	600.000	599.714		61			4.125	4.137	MS	7,288	24.750	02/28/2018	03/15/2028
759470-BD-8	Reliance Ind Nt	[	n	2.B FE	152.845	73.496	183,740	250,000	153,085		241			3.625	6.712	JJ	4,254		10/19/2023	01/12/2052
759509-AB-8	Reliance Steel & Aluminum Co Nt	1   "	1	2.B FE	321,996	110.546	331,638	300,000	320,914		(1,030)			6.850	6.062	MN	2,626	20,550	12/09/2022	11/15/2036
759509-AB-0	Reliance Steel & Aluminum Co Nt	1	1:	2.B FE	299,166	84.884	254,652	300,000	299,430		79			2.150	2.181	FA	2,437	6,450	07/28/2020	08/15/2030
74949L-AC-6	RELX Capital Inc Nt	,	n   1 · · · ·	2.B.FE	988,390	98.262	982,620	1,000,000	993,361		1,118			4.000	4.143	MS MS	11,444	40,000	03/11/2019	03/18/2029
760759-AF-7	Republic Services Inc Nt	"	٠, ١	2.A.FE	1,161,450	106.006	1,060,060	1,000,000	1,103,647		(6,804)			6.086	4.874	MS	17,920	60,860	05/31/2013	03/15/2029
767201-AL-0	Rio Tinto Finance Ltd Nt	1 ] ,		1.F FE	1.241.383	103.222	1,135,442	1,100,000	1,213,840		(4,514)			5.200	4.328	MN	9.374		01/31/2017	11/02/2040
77030#-AD-0	Robert Bosch Finance LLC Series D Senior	"	٠٠٠٠	1.F FE	1,000,000	110.051	1,100,512	1,000,000	1,000,000		(4,514)			6.420	6.420	MN			11/30/2023	11/30/2034
74841C-AB-7			1	3.A FE	74,438	87.892	65,919	75,000	74,552					3.875	3.971	1 1	5,528	2.006	11/30/2023	03/01/2031
	Rocket Mortgage, LLC Nt													1 1		MS		2,906		1
77340R-AR-8	Rockies Express Pipeline LLC Nt		[1	3.A FE	500,075	95.540	477,700	500,000	500,075	0	0	0	0	4.950	4.945	JJ	11,413	24,750	04/23/2019	07/15/2029

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

1	2		odes	6	7	Ecir	Value	10	11		hange in Book/Adju	eted Carrying Val-	10			Inter	oct .		D.	ates
'			4 5	ď	'	8 Fair	0	10	''	12	13	14	15	16	17	18	19	20	21	22
			F o r	NAIC Designation, NAIC Designation		Rate Used	9			12	10	Current Year's Other	Total Foreign	10	17	10	Admitted	20	21	22
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
		1 1	i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identificatio	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
775109-CJ		/	A   1	2.C FE	495,297	88.448	442,240	500,000	495,297 496,673	0	(122)	0	0	4.500	4.623	MS	6,625	38,000	03/07/2022	03/15/2042
775109-BG	. I	'	A   2	2.C FE	496,258	83.652	418,260	500,000						4.300	4.345	FA.	8,122	21,500	02/13/2018	02/15/2048
776743-AB			2	2.A FE	1,003,996	98.063	980,630	1,000,000	1,000,794		(451)			3.850	3.801	JD.	1,711	38,500	12/01/2015	
778296-AD		1	1	2.A FE	994,800	97.607	976,070	1,000,000	996,464		470	0	0	4.800	4.866	AO.	10,133	48,000	04/02/2020	04/15/2030
778296-AG		1	_[]	2.A FE	498,212	82.425	412,125	500,000	498,719	0	162	0	0	1.875	1.913	AO.	1,979	9,375	10/19/2020	04/15/2031
78081B-AK		[	וע 1	2.C FE	490,040	84.255	421,275	500,000	493,096	<u>0</u>	941			2.200	2.426	MS	3,636	11,000	08/24/2020	09/02/2030
74986@-BA		1		1.G	600,000	93.879	563,274	600,000	600,000			0	0	4.240	4.240	,AO	4,805	25,440	10/23/2018	10/23/2030
74986@-AY	. •	1		1.G	1,000,000	93.710	937,101	1,000,000	1,000,000	0	0	0	0	4.190	4.190	FA.	14,083	41,900	08/31/2018	08/31/2030
G7334@-AX		[	D	2.C FE	500,000	90.918	454,590	500,000	500,000	0	0	0	0	4.700	4.701	.FA	9,139	23,500	04/11/2019	06/13/2033
G7334@-AC		[	D	2.C FE	800,000	87.561	700,491	800,000	800,000	0	0	0	0	4.230	4.231	.FA.	13,160		06/13/2018	06/13/2033
78147#-AC	Rumpke Consolidated Cos, Inc. Ser B Sr N	1	1	2.C PL	200,000	80.160	160,319	200,000	200,000	0	0	0	0	2.590	2.590	MS	1,396	5,180	09/24/2020	09/24/2032
78409V-AN	S&P Global Inc Sr Nt	11	1	1.G FE	986,196	88.496	884,960	1,000,000	987,545	0	273	0	0	4.500	4.585	MN	5,750	45,000	10/12/2018	05/15/2048
F7754#-AB	Safran Ser B Sr Nt	1 [ [	D	1.G	1,000,000	88.280	882,804	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	183	33,000	06/29/2020	06/29/2032
797440-BM	5 San Diego Gas & Electric Nt	1 [	1	1.F FE	517,520	91.733	458,665	500,000	516,422	0	(670)	0	0	4.500	4.223	FA	8,500	22,500	04/13/2022	08/15/2040
797440-BV	San Diego Gas & Electric Nt	1 1	1	1.F FE	1,498,917	80.923	1,340,085	1,656,000	1,498,526	0	2,252	0	0	3.750	4.305	JD	5,175	62,100	11/10/2022	06/01/2047
80007R-AQ	8 Sands China Ltd Nt	1   [	D 1	2.C FE	172,000	87.200	174,400	200,000	173,786	0	1,786	0	0	3.350	6.358	MS	2,103	3,350	07/27/2023	03/08/2029
478165-AH	SC Johnson & Sons Inc Nt	1 1	2	2.A FE	1,252,305	93.206	1,048,568	1,125,000	1,240,902	0	(3,189)	0	0	4.750	4.041	AO	11,281	53,438	03/18/2020	10/15/2046
806213-AB	Scentre Group Trust Nt	1   [	D 2	1.F FE	1,996,300	97.844	1,956,880	2,000,000	1,999,523	0	413	0	0	3.500	3.522	FA	27,028	70,000	12/02/2014	02/12/2025
806213-AD		1   [	D 2 · · · ·	1.F FE	748,704	96.422	723,165	750,000	749,742	0	135	0	0	3.250	3.270	AO	4,266	24,375	04/22/2015	10/28/2025
78396*-AA-		1 1		2.B PL	500,000	98.759	493,793	500,000	500,000	0	0	0	0	4.750	4.750	AO	4,948	25,000	10/16/2019	10/16/2024
78396*-AC	. I	1 1		2.B PL	500.000	95.360	476,799	500,000	500,000					4.440	4.441	AO	4,625	23,450	09/23/2020	09/23/2027
78396*-AK-	. I	1		2.B PL	500,000	108.431	542,153	500,000	500.000		· · · · · · ·			8.320	8.324	AO	8,667	40.423	11/08/2022	11/08/2027
806851-AG	.   î î î . î . Y î î î	1	2	2.A FE	999,350	98.503	985,030	1,000,000	999.851		71			4.000	4.008	JD	1,111	40.000	12/10/2015	12/21/2025
808513-AL-	. I	1	2	1.F FE	398,320	97.458	389,832	400,000	399,773		185			3.000	3.049	MS MS	3,700	12,000	03/03/2015	03/10/2025
81211K-AW	.   X	1	1	3.B FE	100,250	99.375	99,375	100,000	100.086		(112)			5.125	5.004	JD	427	5.125	06/23/2022	12/01/2024
	.	1	1:	3.B FE	50,000		48,107		50,000					1 1		AO	528		04/05/2022	04/15/2029
81211K-BA 81725W-AJ		,		3.B FE	75,190	96.213		50,000	75.039					5.000 5.000	5.000 4.969	AO.	938	2,500	04/05/2022	10/01/2025
	. I		۱ ا		1		75,114	75,000			(Z1)			1 1			1,469			1 - 1 - 1 - 1
81725W-AL	. <b>.</b>		۱ ال	3.B FE	75,063	99.334	74,501	75,000	75,048		[ (. <u></u> )]			5.875	5.855	MS		4,431	08/16/2022	09/01/2030
81728U-AA	. <b>.</b>	1	ייי וַּןע 1	3.B FE	100,000	92.749	92,749	100,000	100,000					4.375	4.375	.FA.	1,653	4,375	09/10/2019	02/15/2030
817565-CD		1	2	3.C FE	125,875	96.750	120,938	125,000	125,243		(116)	0	0	4.625	4.520	JD.		5,781	12/05/2017	12/15/2027
817565-CG		1	_ 1	3.C FE	50,063	89.550	44,775	50,000	50,044	<u>0</u>	(7)			4.000	3.982	MN		2,000	05/13/2021	05/15/2031
822582-BE-		[	ַ   ע	1.D FE	2,986,164	95.365	2,860,950	3,000,000	2,990,783		622	0	0	4.125	4.159	MN	17,188	123,750	05/06/2015	05/11/2035
824348-AR		1	2	2.B FE	999,410	97.268	972,680	1,000,000	999,893	0	65	0	0	3.450	3.457	.FA	14,375	34,500	07/28/2015	08/01/2025
824348-AX	.   1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1	1	2	2.B FE	496,565	91.874	459,370	500,000	496,992	0		0	0	4.500	4.542	JD.	1,875	22,500	05/02/2017	06/01/2047
82481L-AD	.	[	D 2	2.A FE	1,000,882	96.219	962,190	1,000,000	1,000,258	0	(94)	0	0	3.200	3.190	MS	8,711	32,000	09/20/2016	09/23/2026
N7660#-AW			D	2.A Z	1,000,000	91.785	917,855	1,000,000	1,000,000	0	0		0	4.800	4.800	JD	3,067	48,000	06/08/2022	06/08/2037
G8115E-AC		1[[	D	2.B FE	192,498	97.380	194,760	200,000	193,009	0	511	0	0	4.400	5.187	FA	3,422	4,400	07/25/2023	02/11/2029
82620K-BF	Siemens Fin Nt	1[	D 1	1.E FE	1,995,460	78.521	1,570,420	2,000,000	1,995,952	0	179	0	0	2.875	2.890	MS	17,569	57,500	03/02/2021	03/11/2041
N8133N-AA	Sigma Finance NL Nt		D 1	2.C FE	197,100	97.985	195,970	200,000	197,452	0	352	0	0	4.875	5.214	MS	2,546	4,875	05/09/2023	03/27/2028
828807-CL	Simon Property Group LP Nt	11	2	1.G FE	1,039,520	91.137	911,370	1,000,000	1,032,515	0	(1,181)	0	0	4.750	4.482	MS	13,986	47,500	04/05/2017	03/15/2042
828807-CR		1	1	1.G FE	496,895	99.829	499,145	500,000	499,969	0	363	0	0	3.750	3.825	FA	7,813	18,750	01/13/2014	02/01/2024
828807-CV	Simon Property Group LP Nt	1 1	2	1.G FE	993,540	97.693	976,930	1,000,000	998,767	0	706	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015	09/01/2025

E10.2/

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

1	2		`adaa	6	7	F-:-	Value	10	11	,	Change in Book/Adii	oted Corning Val	10				not .		D-	100
'	2		Codes 4 5	6	′  -	8 Fair	Value 9	10	11	12	Change in Book/Adju 13	isted Carrying Vall		16	17	Inter	est 19	20	21	ates 22
		3	4 5	NAIC		0	9			12	13	14	15	16	17	18	19	20	21	22
		1	-			-						Command								1
			-	Designation,		D-4-						Current	T-4-1							1
			0	NAIC		Rate						Year's	Total							1
			r	Designation		Used						Other	Foreign				Admitted			1
			е	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
828807-CZ-8	Simon Property Group LP Nt			1.G FE	496,890	84.377	421,885	500,000	497.319		68			4.250	4.287	MN	1,830	21,250	11/15/2016	11/30/2046
82967N-BA-5	Sirius XM Radio Nt		2	3.C FE	202,125	96.531	193,062	200,000	200,493		(293)			5.000	4.836	FA	4,167	10,000	08/25/2017	08/01/2027
784305-B*-4	SJW Group Ser 2019C Sr Nt		4	1.G	500,000	76.798	383,991	500,000	500,000		(235)			3.530	3.530	MN	2,942	17,650	10/08/2019	11/01/2039
U8277R-AB-2	SK Battery America Inc Nt			2.C FE	181,054	92.388	184.776	200,000	182.075		1.021			2.125	6.845	JJ J	1,830	17,030	11/14/2023	01/26/2026
78392B-AF-4	SK HYNIX INC Nt		_ · · · · ·	2.C FE	203,126	105.722	211,444	200,000	203,036		(90)			6.500	6.277	JJ	5,922		08/03/2023	01/17/2033
Q8562*-AG-0	Sonic Healthcare Serv Pty Ltd Ser R6 Sr		٠	2.G FE 2.B	500,000	85.053	425,265	500,000	500,000		(90)			3.110	3.110		7,170	15.550	01/15/2020	01/15/2032
			٠													JJ .	14,802	/ /		1 1
Q8562*-AH-8	Sonic Healthcare Serv Pty Ltd Ser R7 Sr		ا ^ت	2.B	1,000,000	80.596	805,955	1,000,000	1,000,000			0	0	3.210	3.210	. JJ .		32,100	01/15/2020	01/15/2035
842400-FF-5	Southern Cal Edison Nt		$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$	1.G FE	291,024	100.415	301,245	300,000	291,523		430	0	0	5.550	5.863	JJ .	7,678	16,650	11/16/2022	01/15/2037
842400-FP-3	Southern Cal Edison Nt		1	1.G FE	752,880	101.482	811,856	800,000	754,744	<u>0</u>	1,640			5.500	6.051	MS	12,956	44,000	11/17/2022	
842400-HX-4	Southern Cal Edison Nt		1	1.G FE	769,350	108.028	864,224	800,000	769,461		111	0	0	5.875	6.152	JD	3,917	24,675	10/18/2023	12/01/2053
842434-CS-9	Southern California Gas Co 1st Mtge Bd		1	1.D FE	999,550	85.080	850,800	1,000,000	999,549	0	0	0	0	4.300	4.303	. JJ	19,828	43,000	09/19/2018	01/15/2049
8426EP-AE-8	Southern Co Gas Capital Corp Nt		1	2.A FE	495,570	67.502	337,510	500,000	495,789	0		0	0	3.150	3.196	MS.	3,981	15,750	09/07/2021	09/30/2051
5 8426EP-AC-2	Southern Co Gas Capital Corp Sr Nt	1	2	2.A FE	997,650	84.913	849,130	1,000,000	997,968	0	49	0	0	4.400	4.414	MN	3,789	44,000	05/04/2017	05/30/2047
842587-CW-5	Southern Co Nt	1	2	2.B FE	647,264	91.917	597,461	650,000	648,063	0	115	0	0	4.250	4.281	. JJ	13,813	27,625	05/19/2016	07/01/2036
843646-AU-4	Southern Power Co Nt	1		2.B FE	991,050	90.052	900,520	1,000,000	992,219	0	175	0	0	4.950	5.007	JD	2,200	49,500	03/28/2017	12/15/2046
84383Q-A@-2	Southern Star Cent Gas Sr Nt	11	1	2.B FE	300,000	90.408	271,225	300,000	300,000	0	0	0	0	3.790	3.790	JJ	5,274	11,370	07/14/2020	07/14/2030
843830-B#-6	Southern Star Central Corp Sr Note	11		2.C	500,000	84.236	421,181	500,000	500,000	0	0	0	0	3.050	3.050	FA	6,185	15,250	08/05/2021	08/05/2031
843830-A#-7	Southern Star Central Corp Sr Nt	1 [	1	2.C FE	500,000	93.659	468,295	500,000	500,000	0	0	0	0	4.390	4.390	JJ	10,182	21,950	07/14/2020	07/14/2030
845011-AB-1	Southwest Gas Corp Nt	1 [	1	2.A FE	588,710	78.940	394,700	500,000	583,687	0	(2,177)	0	0	4.150	3.173	JD	1,729	20,750	08/18/2021	06/01/2049
844895-AW-2	Southwest Gas Corp Sr Nt	1 1	1	2.B FE	1,065,490	85.698	856,980	1,000,000	1,056,248	0	(1,821)	0	0	4.875	4.437	AO	12,188	48,750	05/17/2018	10/01/2043
845743-BR-3	Southwestern Pub Service Nt	1 1	1	1.G FE	1,054,654	76.246	762,460	1,000,000	1,049,626	0	(1,396)	0	0	3.700	3.389	FA	13,978	37,000	03/13/2020	08/15/2047
84857L-A@-0	Spire Inc Tranche B Sr Nt	1 1		2.B	1,500,000	94.195	1,412,931	1,500,000	1,500,000	0	0	0	0	3.130	3.130	MS	15,650	46.950	09/09/2016	
78467K-C#-2	SSE PLC Sr Nt Ser E	1 !	D	2.A YE	1,500,000	95.495	1,432,430	1,500,000	1,500,000	0	0	0	0	3.670	3.670	MS	17,585	55.050	09/06/2016	09/06/2026
853254-CU-2	Standard Chartered PLC Nt	1 !	D 2	1.G FE	262,865	105.110	273,286	260,000	262,778	0	(87)			6.296	6.146	JJ	7,957	0	07/18/2023	07/06/2034
853496-AD-9	Standard Industries Inc Nt	1 1	2	3.B FE	100,000	96.309	96,309	100,000	100.000		1			4.750	4.750	JJ	2,190	4.750	12/11/2017	01/15/2028
853496-AG-2	Standard Industries Inc Nt	1	1	3.B FE	49,688	92.019	46,010	50,000	49,752		32			4.375	4.463	JJ	1,009	2,188	12/08/2021	07/15/2030
854502-AJ-0	Stanlev Black & Decker Inc Sr Nt	1	1	2.A FE	998,880	91.972	919,720	1,000,000	998.991		21			4.850	4.857	MN	6,197	48,500	10/30/2018	11/15/2048
85513L-AB-0	STAR ENERGY CO ISSUE Nt		D 1	2.C FE	173,060	91.581	183,162	200,000	173,958		898			4.850	6.209	AO	2,075	9.700	02/27/2023	10/14/2038
855244-AM-1	Starbucks Corp Nt	1	1	2.A FE	562,340	80.697	403,485	500,000	557,018		(1.644)			3.750	3.064	JD	1,563	18.750	08/19/2020	12/01/2047
855244-AS-8	Starbucks Corp Nt	1	1	2.A FE	436,520	91.609	366,436	400,000	433,634		(808)			4.500	3.959	MN	2,300	18,000	03/12/2020	11/15/2048
	/		-   1		499,458	98.370		500,000	499,940		61					JD JD	688		12/11/2014	12/16/2024
857477-AN-3	State Street Corp Nt			1.F FE			491,850		499,940		74			3.300 3.550	3.313			16,500		1 1
857477-AT-0	State Street Corp Nt			1.F FE	499,330	98.119	490,595	500,000			1	0	0		3.566	.FA	6,558	17,750	08/13/2015	08/18/2025
R2284#-AB-6	Statnett SF Sr Nt		ן	1.F	606,896	92.694	602,512	650,000	634,967		3,334	0	0	3.170	3.787	JJ .	9,101	20,605	11/30/2013	1 3 3 3 3 3 3 4 1
R2284#-AG-5	Statnett SF Sr Nt Ser C		إلا	1.F	125,554	86.865	130,297	150,000	136,376	<u>0</u>	1,285			3.400	4.717	MS	1,544	5,100	08/31/2013	06/12/2032
85855C-AE-0	Stellantis Finance US Inc Nt		1	2.A FE	599,274	107.947	647,682	600,000	599,347		56	0	0	6.375	6.392	MS	11,581	38,250	09/13/2022	09/12/2032
859152-E#-3	Steris Corp Sr Nt Ser A-3			2.B FE	1,000,000	91.223	912,231	1,000,000	1,000,000			0	0	3.700	3.700	.MN	4,831	37,000	05/15/2015	05/14/2030
85917P-AB-3	Steris PLC Nt	1	1	2.B FE	1,771,724	77.797	1,400,346	1,800,000	1,769,879	0	(310)	0	0	3.750	3.818	MS.	19,875	61,875	04/21/2023	1 1
Q8773@-AE-8	Stockland Trust Mgmt Ltd Ser A Gtd Sr Nt	1	D	1.G FE	850,000	97.322	827,236	850,000	850,000	0	0	0	0	3.750	3.750	FA.	12,219	31,922	08/13/2015	
Q8773@-AF-5	Stockland Trust Mgmt Ltd Ser B Sr Gtd Nt	1	D	1.G FE	850,000	95.441	811,249	850,000	850,000	0	0	0	0	3.850	3.850	FA.	12,545	32,775	08/13/2015	1 1
863667-AG-6	Stryker Corp Nt	11	1	2.A FE	629,470	91.472	457,360	500,000	616,620	0	(4,317)	0	0	4.375	2.832	MN.	2,795	21,875	12/07/2020	05/15/2044
863667-AJ-0	Stryker Corp Nt	1[	2	2.A FE	494,470	96.008	480,040	500,000	495,272	0	119	0	0	4.625	4.694	MS	6,809	23,125	03/03/2016	03/15/2046
863667-AN-1	Stryker Corp Nt		2	2.A FE	496,740	97.579	487,895	500,000	499,181	0	351	0	0	3.500	3.578	MS	5,153	17,500	03/03/2016	03/15/2026

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

1	2	Co	odes	6	7	Fair	Value	10	11		hange in Book/Adju	sted Carrying Valu	IP.			Inter	est		D.	ates
'			4 5	1 ,	'	8	9	10	''	12	13	14	15	16	17	18	19	20	21	22
		"	٦	NAIC		Ŭ	Ĭ			12	10	' '	10	10	"	10	13	20	21	
			F	Designation,								Current								'
				NAIC		Rate						Year's	Total							
			r	Designation		Used						Other	Foreign				Admitted			
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			ĭ	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP			g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
Idontinoation	Boompaon	10000	013/41	- Cymbol	0001	Value	Value	Value	Value	(Booroaco)	71001011011	rtocogriizou	D.,7 t. O. V.	01		- uiu	71001404	1001	7 toquilou	
86562M-CQ-1	Sumitomo Mitsui Financial Grp Nt	,	n	1.G FE	1,000,000	78.452	784,520	1,000,000	1,000,000					3.050	3.050	JJ	14,149	30,500	01/05/2022	01/14/2042
86562M-CS-7	Sumitomo Mitsui Financial Grp Nt	.	n	1.G FE	200,000	105.756	211,512	200,000	200,000					5.766	5.766	JJ	5,382		01/03/2023	
86562M-CY-4	Sumitomo Mitsui Financial Grp Nt	.	n	2.A FE	400,000	111.531	446,124	400,000	400,000			· · · · · · · · , j		6.184	6.184	JJ	11,543		07/06/2023	
Y8190D-AA-5	Summit Digital Infrastructure Nt	.	D 1	2.C FE	154.508	82.129	164,258	200,000	158.006		3.498			2.875	6.403	FA	2,220	2 875	02/27/2023	
86765B-AU-3	Sunoco Logistics Partners Sr Nt	"	2 2	2.C FE	496,080	96.327	481,635	500,000	498,348		399			4.000	4.096	AO	5,000	20,000	09/19/2017	10/01/2027
86765B-AV-1	Sunoco Logistics Partners Sr Nt	1	2	2.C FE	499,030	93.537	467,685	500,000	499,137	· · · · · · · · · · · · · · · · · · ·	18			5.400	5.413	AO AO	6,750	27,000	09/19/2017	10/01/2027
86765L-AZ-0	Sunoco LP/Finance Corp Nt	1	1	3.B FE	100,250	92.591	92,591	100,000	100,159		(\(\frac{1}{2}\)			4.500	4.448	AO.	763	4,500	10/05/2021	04/30/2030
86787G-AJ-1	Suntrust Bank Nt	1	1	1.F FE	994,940	95.489	954,890	1,000,000	998,644		541			3.300	3.360	MN	4,217	33,000	05/11/2016	
P8803L-AA-6	SURA Asset Management SA Nt	1	n   1 · · · ·	2.B FE	135,825	96.200	144,300	150,000	136.505		680			4.375	7.526	AO	1,458		10/23/2023	
A8372T-AC-2	Suzano Austria GMBH Nt	;	· · · ·	2.C FE	201.600	105.771	211,542	200,000	201.600					7.000	6.928	MS MS	4,083		12/05/2023	
87157D-AG-4	Synaptics Inc Nt	"	٠٠٠ زال	3.C FE	40,750	89.699	44,850	50,000	42,362		1.099			4.000	7.461	JD	89	2,000	06/30/2022	1
87165B-AD-5	Synchrony Financial Nt	1	2	2.C FE	207,164	98.896	197,792	200,000	200,448		(1,152)			4.250	3.650	FA	3,211	8,500	07/27/2017	08/15/2024
<u>V</u>	<b> </b>		2	2.C FE	515,750		488,455		503,039					1 1						
87165B-AG-8 871829-AY-3	Synchrony Financial Sr Nt		2		1,030,750	97.691 92.333	923,330	500,000	1,026,406		(2,191)			4.500 4.850	4.024	. JJ .	9,875	22,500 48,500	07/17/2017	07/23/2025
871829-BM-8	Sysco Corp Nt		1	2.B FE 2.B FE	317,088	112.170		1,000,000	315,100		(572)			1 1	4.653	AO AO	12,125	19.800	12/12/2016	
874060-AY-2	Sysco Corp Nt			2.B FE			336,510		500.000		(5/2)			6.600	6.094	JJ			03/30/2020 06/29/2020	
	Takeda Pharmaceutical Nt	.	۱		500,000	77.080	385,400	500,000						3.025	3.025		7,226	15,125		
874060-AW-6	Takeda Pharmaceutical Sr Nt	L	[[ע	2.A FE	995,800	101.579	1,015,790	1,000,000	997,681		407			5.000	5.054	MN	4,861	50,000	11/19/2018	11/26/2028
875127-BJ-0	Tampa Electric Nt		1	1.G FE	997,770	72.793	727,930	1,000,000	997,892		46			3.450	3.462	MS	10,158	34,500		1
876030-AF-4	Tapestry Inc Nt		- []	2.B FE	249,825	106.943	267,358	250,000	249,826					7.850	7.860	MN	1,853		11/21/2023	
87612G-AC-5	Targa Resources Corp Nt		1	2.C FE	199,716	105.513	211,026	200,000	199,778		62			6.125	6.141	MS	3,607	8,371	01/03/2023	
87612G-AD-3	Targa Resources Corp Nt		1	2.C FE	489,215	108.502	542,510	500,000	489,392		177	0	0	6.500	6.666	FA.	12,278	19,500	01/03/2023	02/15/2053
87612E-AR-7	Target Corp Nt	_	_ 1	1.F FE	482,939	115.967	521,852	450,000	481,281		(1,442)	0	0	6.500	5.762	AO.	6,175	29,250	11/04/2022	1
87656X-B*-1	Tate & Lyle Intl Finance PLC Ser D Sr Nt	[	D	2.C	1,000,000	96.034	960,340	1,000,000	1,000,000		0	0	0	4.160	4.160	,AO	7,164	41,600	10/29/2015	1
87233Q-AC-2	TC Pipelines Sr Nt		2	2.B FE	500,000	96.007	480,035	500,000	500,000		0	0	0	3.900	3.900	MN	1,950	19,500	05/22/2017	05/25/2027
872287-AL-1	TCI Comm Inc Nt		12	1.G FE	2,365,794	109.426	1,969,668	1,800,000	1,995,107	0	(42,478)	0	0	7.125	4.231	FA.	48,450	128,250	05/31/2013	
879369-AF-3	Teleflex Inc Nt		2	3.B FE	101,031	97.653	97,653	100,000	100,275		(138)		0	4.625	4.470	MN.		4,625	11/16/2017	11/15/2027
87969N-AD-7	Telstra Corp LTD Nt	[		1.G FE	598,980	97.616	585,696	600,000	599,853	<u>0</u>	112			3.125	3.145	AO.	4,375	18,750	03/30/2015	1
88032W-AN-6	Tencent Holdings Nt	[	וָןע	1.E FE	802,008	95.207	761,656	800,000	801,151	<u>0</u>	(196)		0	3.975	3.944	AO.	7,067	31,800	04/15/2019	04/11/2029
880451-AZ-2	Tennessee Gas Pipeline Nt		_   1	2.B FE	499,005	88.158	440,790	500,000	499,355		94	0	0	2.900	2.923	MS.	4,833	14,500	02/19/2020	
88167A-AE-1	Teva Pharmaceuticals Nt	[	D	3.C FE	479,065	92.596	462,980	500,000	491,695	0	2,709	0	0	3.150	3.659	,AO	3,938	15,750	07/18/2016	1
88167A-AF-8	Teva Pharmaceuticals Nt	[	D	3.C FE	343,374	67.687	270,748	400,000	347,527		939	0		4.100	4.970	AO	4,100		07/18/2016	1
882926-AA-6	Texas Instruments Inc Nt		1	1.E FE	495,835	102.959	514,795	500,000	495,855	0	20	0	0	5.050	5.099	.MN	3,016	12,625	05/11/2023	
882508-BD-5	Texas Instruments Inc Sr Nt		1	1.E FE	497,780	90.996	454,980	500,000	498,022	0	46	0	0	4.150	4.176	.MN	2,651	20,750	04/30/2018	
883203-BU-4	Textron Nt	1		2.B FE	499,005	99.698	498,490	500,000	499,981	0	115	0	0	4.300	4.324	MS	7,167	21,500	01/23/2014	
883203-CC-3	Textron Nt	1	1	2.B FE	698,401	85.379	597,653	700,000	698,878	0	140	0	0	2.450	2.474	MS	5,050	17,150	08/13/2020	
109696-AA-2	The Brink's Co Nt	1	2	3.C FE	300,000	95.408	286,224	300,000	299,955	0	(8)	0	0	4.625	4.623	,AO	2,929	13,875	10/31/2017	10/15/2027
Q9326#-AD-8	The University of Melbourne Sr Nt Ser D	[	D	1.B FE	2,000,000	84.949	1,698,985	2,000,000	2,000,000	0	0	0	0	4.360	4.360	.FA	32,458	87,200	02/17/2016	
883556-BG-6	Thermo Fisher Scientific Inc Nt	1	1	1.G FE	909,044	104.297	927,200	889,000	908,397	0	(550)	0	0	5.300	5.122	.FA	19,632	47,117	09/22/2022	
884903-BV-6	Thomson Reuters Corp Nt	1	A 2	2.A FE	1,596,352	96.155	1,538,480	1,600,000	1,599,025	0	388	0	0	3.350	3.377	MN	6,849	53,600	05/02/2016	
88632Q-AE-3	Tibco Software Inc Nt	1	1	4.B FE	127,500	95.284	142,926	150,000	130,736	0	2,709	0	0	6.500	9.678	MS	2,465	9,750	12/02/2022	1
886546-AD-2	Tiffany & Co Nt		2	1.D FE	947,300	96.401	964,010	1,000,000	954,991	0	1,175	0	0	4.900	5.259	AO	12,250	49,000	04/14/2016	10/01/2044
88675@-AC-1	Tiger Global Management LLC Series C Sen		' ' '	1.F PL	500,000	90.523	452,613	500,000	500,000	0	0	0	0	3.930	3.930	AO	4,258	19,650	04/13/2022	04/13/2032

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

					7 1	F :	V-1	40	44		there is Deal/A.C.	-4-10			-	1-7				
1	2		odes 4 5	6	' }	Fair 8	Value	10	11		hange in Book/Adju			10	17	Inter 18		20		ates
CUSIP			F o r e i g Bond	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative	Actual	Rate Used To Obtain Fair	g Fair	Par	Book/ Adjusted Carrying	Unrealized Valuation Increase /	Current Year's (Amortization) /	Current Year's Other -Than- Temporary Impairment	Total Foreign Exchange Change in	16	Effective Rate	When	Admitted Amount Due	Amount Rec. During	21	Stated Contractual Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
Identification	Tingyi Holding Corp Nt TJX Companies Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt T-Mobile USA Inc Nt TopBuild Corp Nt Toronto-Dominion Bank Nt Tower Bersama Infrastructure Nt Trans-Canada Pipelines Nt Trans-Canada Pipelines Nt Trans-Canada Pipelines Nt Transurban Queensland Fin Pty Ser M Sr S Transurban Queensland Fin Pty Sr Nt Ser TRAVEL LEISURE CO Nt Travelers Cos Inc Nt Tristate Generat Nt Tristate Generat Nt Tristate Generat Nt TSMC Global Ltd Nt TTX Corp Nt TTX Corp Nt TTX Corp Sr Nt Tuson Foods Inc Nt Tyson Foods Inc Nt Tyson Foods Inc Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt Tyson Foods Inc Sr Nt	Code	D 1 1 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Symbol  1. G FE 1. F FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 3. G FE 1. F FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 2. B FE 2. B FE 2. B FE 2. B FE 2. B FE 3. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE 1. G FE	Cost  203,370 623,336 100,469 492,888 683,116 993,285 197,188 298,785 50,625 998,250 180,750 1,027,731 995,810 292,125 500,000 1,000,000 236,784 396,864 631,580 291,288 1,000,000 1,021,656 163,760 1,788,899 1,471,186 498,940 250,342 498,785 823,913 358,528 999,675 399,928 498,795	93.987 94.455 99.647 90.500 75.106 72.572 88.141 106.267 88.958 95.977 91.085 94.823 99.752 99.821 89.159 88.933 89.559 104.484 89.639 77.740 75.447 93.265 80.319 85.278 85.758 107.386 93.218 102.282 97.945 97.141 91.008 84.025 97.232 96.813	Value  206,771 566,730 99,647 452,500 525,742 725,720 176,282 318,801 44,479 959,770 182,170 948,230 997,520 299,463 445,794 889,326 44,780 208,968 358,556 388,700 187,863 932,650 803,190 170,556 1,488,759 1,557,097 466,090 255,705 489,725 728,558 364,032 840,250 388,928 484,065	Value  220,000 600,000 100,000 700,000 200,000 1,000,000 200,000 1,000,000 200,000 1,000,000 200,000 1,000,000 200,000 1,000,000 200,000 1,000,000 249,000 1,000,000 249,000 1,000,000 250,000 1,736,000 1,450,000 500,000 250,000 500,000 1,000,000 1,000,000 1,736,000 1,000,000 1,736,000 1,000,000 1,000,000 1,000,000 500,000 500,000 500,000 500,000 500,000 500,000 500,000 500,000	Value  207,895 621,692 100,139 433,785 685,096 993,622 197,754 298,785 50,480 998,984 182,952 1,018,806 998,966 294,796 500,000 1,000,000 229,363 337,379 618,189 287,560 1,000,000 1,019,825 166,856 1,780,668 1,470,882 499,041 250,370 499,707 799,295 359,016 999,701 399,963 498,915	(Decrease)  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease))  (Output (Decrease)	Accretion  4,525 (466) (62) 254 647 142 278 0 (72) 112 2,202 (1,506) 471 2,111 0 0 0 (1,187) 72 (4,106) (1,190) 0 (880) 3,097 (2,744) (259) 20 28 130 (3,865) 488 5 6	Recognized  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	B/A C.V.  0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	of  1,625 4,500 4,750 4,375 3,000 3,300 2,875 5,750 4,125 3,625 2,800 4,625 6,250 4,160 3,700 4,500 5,350 4,300 4,700 4,250 4,916 3,125 2,250 4,200 5,650 4,600 5,500 3,700 4,875 5,100 4,550 4,350 4,350 4,350 4,350 4,388	of  4.991 4.266 4.679 4.483 3.162 3.336 3.052 5.779 3.939 3.640 5.641 4.387 4.929 7.115 4.160 3.700 4.500 4.131 4.347 3.121 3.256 4.916 2.976 4.984 3.941 5.549 4.613 5.489 3.729 4.076 5.892 4.352 5.017	Paid  MS AO FA AO FA FA MS MN MS JJ MS MN MS JJ JD AO AO JJ JD FA AO FA FA MS MS JD JAO FA FA FA MS JD MS FA	Accrued  963 5,700 1,979 4,618 7,933 12,467 2,172 7,954 779 10,674 918 15,417 22,479 5,521 2,658 1,131 1,188 1,783 6,020 3,917 882 20,893 5,729 850 36,456 6,827 9,583 2,903 6,989 13,813 5,270 3,665 5,800 10,115	Year  1,788 27,000 4,750 21,875 21,000 33,000 5,750 3,067 2,063 36,250 2,800 46,250 48,750 18,750 20,800 37,000 2,250 10,700 17,200 23,500 10,583 49,160 31,250 4,500 72,912 83,746 23,000 9,128 18,500 36,563 10,200 45,500 17,400 24,940	03/30/2020 01/23/2018 04/02/2020 10/19/2020 08/11/2021 12/16/2021 12/16/2021 05/08/2023 09/29/2021 09/08/2016 07/06/2023 03/29/2017 01/22/2016 09/23/2022 05/15/2019 12/20/2016 11/15/2021 12/07/2016 08/18/2015 08/11/2020 07/25/2022 11/12/2021 01/11/2021 02/27/2023 01/25/2016 05/12/2023 01/25/2016 05/12/2023 01/25/2016 05/12/2023 05/24/2017 02/13/2023 05/24/2017 02/13/2019 08/02/2022	12/01/2052 02/01/2049 04/15/2053 02/15/2026 08/15/2034 09/28/2048 06/02/2047 03/01/2029 08/05/2033
Y9048B-AA-1 B9550@-AH-4 907818-EB-0 907818-EJ-3 907818-GC-6 907818-GD-4 907818-EX-2 90783X-AA-9	UltraTech Cement Ltd Nt Unicore SA NV Sr Nt Union Pacific Corp Nt Union Pacific Corp Nt Union Pacific Corp Nt Union Pacific Corp Nt Union Pacific Corp Sr Nt Union Pacific RR Ser 07-3 Nt		1	2.C FE 2.B 1.G FE 1.G FE 1.G FE 1.G FE 1.C FE	166,086 1,000,000 1,002,996 986,820 589,199 882,320 199,780 162,112	84.547 105.250 88.651 85.739 102.483 101.071 85.277 104.538	169,094 1,052,502 886,510 857,390 666,140 1,010,710 170,554 143,783	200,000 1,000,000 1,000,000 1,000,000 650,000 1,000,000 200,000 137,542	166,275 1,000,000 1,001,855 988,887 590,200 883,209 199,832 151,756	0 0 0 0 0 0 0	189 0 (146) 301 856 755 2 816	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2.800 6.440 3.375 4.050 4.950 5.150 4.800 6.176	5.714 6.440 3.354 4.127 5.598 5.920 4.805 3.402	FA JJ FA MS MS JJ MS JJ	2,100 29,159 14,063 13,500 10,010 23,032 2,960 4,224	32,200 33,750 40,500 32,175 44,490 9,600 8,486	01/27/2015 02/25/2016 11/03/2022 10/20/2022 06/05/2018	02/16/2031 01/18/2033 02/01/2035 03/01/2046 09/09/2052 01/20/2063 09/10/2058 01/02/2031

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

1	2		odoo	6	7	Fair	Value	10	11		Change in Book/Adju	atad Carnina Val-				Inter	ant .		D	ites
'			odes 4 5	٠	'	8	value 0	10	11	12	13	14	15	16	17	18	19	20	21	22
		"   "	4 3	NAIC		٥	9			12	13	14	15	10	17	10	19	20	21	22
-		1 1.	_	Designation,							1	Current								
				NAIC		Rate						Year's	Total							
		1 1	<u> </u>	Designation		Used						Other					Admitted			
		1		Modifer and					D. d./	I I and a Canad	0		Foreign					A		04-4-4
		'	e			To			Book/	Unrealized	Current	-Than-	Exchange		F##		Amount	Amount		Stated
OLIOID.			'	SVO		Obtain		Б.	Adjusted	Valuation	Year's	Temporary	Change	5.	Effective	,,,,,	Due	Rec.		Contractual
CUSIP	<b>.</b>	1, 19	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When		During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
90964*-AG-0	United Bottling Mgmt Co LLC Sr Nt Ser A			1.G PL	1,000,000	97.241	972,410	1,000,000	1,000,000					3.990	3.990	   JD	1,108	39,900	12/21/2016	12/21/2026
90964*-AH-8	United Bottling Mgmt Co LLC Sr Nt Ser A	1		1.G PL	1,000,000	94.982	949,823	1,000,000	1,000,000					4.240	4.240	JD JD	1,178	42,400	12/21/2016	12/21/2020
911312-AR-7	United Parcel Service Nt	1	1	1.F FE	1,055,400	85.139	851,390	1,000,000	1,048,457		(1.844)			3.625	3.277	AO	9,063	36,250	01/13/2020	10/01/2042
911312-AR-7	United Parcel Service Nt	1		1!:Г.Г.Б 1.F FE	327,213	84.977			324.531		(692)			3.750	3.248	MN	1.438	11.250	12/03/2019	11/15/2047
		1		1			254,931	300,000			(110)					1 1				
911312-BW-5	United Parcel Service Nt United Rentals NA Inc Nt	1	1	1.F FE	1,006,260	106.961	1,069,610	1,000,000	1,005,885 250,225	0	(103)	0		5.300	5.258	AO.	13,250	53,000	03/19/2020	04/01/2050
911365-BG-8 911365-BP-8	i - v i - i - v i - v	1	4		250,813 100,938	97.526	243,815	250,000	250,225 100,681		(103)			4.875	4.828	JJ.	5,620 1,729	12,188	09/08/2017	01/15/2028
	United Rentals NA Inc Nt	1		3.B FE	1 1	88.804	88,804	100,000						3.750	3.613	. JJ		3,750	07/30/2021	01/15/2032
91324P-CQ-3	UnitedHealth Group Inc Nt	1	1,	1.F FE	1,003,785	100.683	1,006,830	1,000,000	1,002,579	0	(167)			4.625	4.596	. jJ .	21,326	46,250	07/21/2015	07/15/2035
91324P-DL-3	UnitedHealth Group Inc Nt	1	- []	1.F FE	1,229,810	89.708	897,080	1,000,000	1,213,058	0	(6,008)			4.250	2.997	JD	1,889	42,500	02/16/2021	06/15/2048
91324P-EF-5	UnitedHealth Group Inc Nt		1]	1.F FE	496,775	75.622	378,110	500,000	496,947	0	68	0	0	3.250	3.284	MN	2,076	16,250	05/17/2021	05/15/2051
91324P-EL-2	UnitedHealth Group Inc Nt		1	1.F FE	994,456	99.034	990,340	1,000,000	994,523	0	4/	0	0	4.950	4.982	MN.	6,325	49,500	05/17/2022	05/15/2062
91324P-DQ-2	UnitedHealth Group Inc Sr Nt	1	1	1.F FE	398,360	91.874	367,496	400,000	398,507	0	32	0	0	4.450	4.475	JD.		17,800	12/13/2018	12/15/2048
5 91529Y-AL-0	Unum Group Nt			2.C FE	1,014,260	97.096	970,960	1,000,000	1,003,302	0	(1,700)	0	0	3.875	3.688	.MN	6,028	38,750	10/13/2016	11/05/2025
92556V-AD-8	Upjohn Inc Nt		1	2.C FE	208,136	84.613	169,226	200,000	205,741	0	(851)	0		2.700	2.204	JD.	135	5,400	02/12/2021	06/22/2030
92556V-AE-6	Upjohn Inc Nt		1	2.C FE	498,960	74.611	373,055	500,000	499,091	0	39	0	0	3.850	3.865	JD.	481	19,250	06/17/2020	06/22/2040
92556V-AF-3	Upjohn Inc Nt	1	1	2.C FE	1,055,450	70.616	706,160	1,000,000	1,052,886	0	(1,199)	0	0	4.000	3.682	, JD	1,000	40,000	10/07/2021	06/22/2050
91159H-HM-5	US Bancorp Nt	1	2	1.G FE	999,230	95.859	958,590	1,000,000	999,800	0	82	0	0	3.100	3.109	,AO,	5,511	31,000	04/21/2016	04/27/2026
91159H-JG-6	US Bancorp Nt	1	1	1.G FE	1,192,700	94.956	1,139,472	1,200,000	1,193,862	0	948	0	0	4.967	4.840	JJ.	26,325	59,604	08/30/2022	07/22/2033
902917-AH-6	USA Waste Svcs Nt	1	1	2.A FE	1,128,663	111.090	972,038	875,000	969,136	0	(18,382)	0	0	7.000	4.361	JJ	28,243	61,250	05/31/2013	07/15/2028
91913Y-AS-9	Valero Energy Nt	1	1	2.B FE	999,000	98.207	982,070	1,000,000	999,860	0	112	0	0	3.650	3.662	MS	10,747	36,500	03/10/2015	03/15/2025
91914J-AA-0	Valero Energy Partners Nt	1	2	2.B FE	999,590	97.951	979,510	1,000,000	999,863	0	43	0	0	4.375	4.380	JD.	1,944	43,750	12/02/2016	12/15/2026
91913Y-AL-4	Valero Energy Sr Nt	11	1	2.B FE	1,007,865	109.875	928,444	845,000	970,768	0	(6,381)	0	0	6.625	5.084	JD	2,488	55,981	04/20/2017	06/15/2037
920253-AF-8	Valmont Industries Inc Sr Nt	11	1	2.C FE	935,100	90.098	900,980	1,000,000	942,395	0	1,465	0	0	5.000	5.468	AO	12,500	50,000	06/08/2018	10/01/2044
92047W-AD-3	Valvoline Inc Nt		1	4.A FE	197,260	99.227	193,493	195,000	196,255	0	(274)	0	0	4.250	4.079	AO	1,750	8,288	02/27/2020	02/15/2030
92212W-AE-0	Var Energi Asa Nt		D 1	2.C FE	398,206	111.960	447,840	400,000	398,345	0	123	0	0	8.000	8.066	MN	4,089	32,000	11/08/2022	11/15/2032
Q9389#-AJ-9	Vector Limited Ser 2020 2 Sr Nt		D	2.A	1,000,000	74.920	749,198	1,000,000	1,000,000	0	0	0	0	2.740	2.740	MS	8,296	27,400	03/12/2020	03/12/2035
92277G-AM-9	Ventas Realty LP Sr Nt		2	2.A FE	496,165	95.629	478,145	500,000	498,218	0	384	0	0	4.000	4.094	MS	6,667	20,000	02/13/2018	03/01/2028
92277G-AN-7	Ventas Realty LP Sr Nt	1	1	2.A FE	999,540	97.175	971,750	1,000,000	999,734	0	46	0	0	4.400	4.406	JJ .	20,289	44,000	08/06/2018	01/15/2029
92334*-AB-0	Veolia Utility Resources LLC Sr Nt	1	1	1.F	1,000,000	100.757	1,007,573	1,000,000	1,000,000	0	0	0	0	5.860	5.860	MN	8,302	58,600	11/10/2022	11/10/2052
92343V-BZ-6	Verizon Communications Inc Nt	1 1	2	2.A FE	1,025,580	97.041	970,410	1,000,000	1,017,588	0	(1,341)	0	0	5.050	4.826	MS	14,869	50,500	03/03/2017	03/15/2034
92343V-CK-8	Verizon Communications Inc Nt	1	1	2.A FE	960,160	95.765	957,650	1,000,000	965,652	0	791	0	0	4.862	5.120	FA	17,557	48,620	11/04/2015	08/21/2046
92343V-FD-1	Verizon Communications Inc Nt	1	1	2.A FE	195,205	83.463	208,658	250,000	196,221	0	902	0	0	4.000	5.570	MS	2,750	10,000	11/15/2022	03/22/2050
92343V-FT-6	Verizon Communications Inc Nt	1	1	2.A FE	500,267	72.292	361,460	500,000	500,232	0	(12)	0	0	2.650	2.646	MN	1,509	13,250	11/10/2020	11/20/2040
92343V-GC-2	Verizon Communications Inc Nt	1	1	2.A FE	500.910	76.497	382,485	500,000	500,900	0	(9)			3.700	3.691	MS	5,088	18,500	05/20/2021	03/22/2061
92343V-DY-7	Verizon Communications Inc Sr Nt	1	1,	2.A FE	496,280	98.601	493,005	500,000	498.635		389			4.125	4.217	MS	6,016	20,625	03/13/2017	03/16/2027
92343V-ER-1	Verizon Communications Inc Sr Nt	1	1	2.A FE	499.903	99.032	501,102	506,000	502,895		578			4.329	4.475	MS	6,085		06/14/2018	09/21/2028
92529@-AD-9	Versant Power Series 2023 A Sr Note	1		2.A	600,000	97.278	583,665	600,000	600,000					5.800	5.800	FA	13,050		08/16/2023	08/16/2053
92535U-AB-0	Vertiv Group Corp Nt	1	1	3.C FE	50,156	93.834	46,917	50,000	50,093		(30)			4.125	4.055	MN	264	2,063	10/15/2021	11/15/2028
918204-AR-9	VF Corp Nt	1	1:	2.C FE	1.127.095	97.223	972,230	1,000,000	1.077.233		(5.990)			6.000	4.992	AO	12.667	60.000	11/30/2013	10/15/2033
124857-AQ-6	ViacomCBS Inc Nt		2	2.C FE	246.160	97.544	243,860	250,000	249,120		405			4.000	4.182	JJ	4,611	10.000	07/07/2015	01/15/2026
124857-AQ-0	ViacomCBS Inc Nt	1	2	2.C FE	513,190	76.283	381,415	500,000	511,317		(332)			4.600	4.431	JJ	10,606	23,000	08/10//2017	01/15/2026
925550-AF-2	Viavi Solutions Inc Nt	1	1	3.B FE	100.938	87.544	87.544	100,000	100.535		(182)			3.750	3.544	AO	938		09/24/2021	10/01/2029
JZJJJU-AF-Z	ן יומיו סטוענוטווס וווכ ויונ			J.D FE	100,930	01.344	01,044	100,000	100,535	U	(102)	υĮ	U	3.730	3.544	Ι ΛΟ	930	3,130	U312412UZ I	10/01/2029

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

										1			-	1					1	
1	2		odes	6	7		Value	10	11		hange in Book/Adju					Inter				ates
		3	4 5 F o r	NAIC Designation, NAIC Designation		8 Rate Used	9			12	13	14 Current Year's Other	15 Total Foreign	16	17	18	19 Admitted	20	21	22
		1 1	е	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			i	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1 !	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
Q9396#-AL-5	Vistaria Davian Nativanta Ca Ni Cas D			1	0.000.000		1 004 044	2 000 000	2,000,000					2.860	0.000		10.550		10/10/10016	10/10/2020
92660F-AN-4	Victoria Power Networks Sr Nt Ser B Vidtron LTD/Vidtron LTEE Nt	'	۱ ۱	1.G 3.B FE	2,000,000	90.211 90.754	1,804,211 45,377	2,000,000	50,258					3.625	2.860 3.405	AO. JD	12,552	57,200 1,813		10/12/2028
927804-GF-5	Virginia Elec & Power Co Nt	1   '	^ ¦	1.F FE	973,770	68.308	683,080	1,000,000	974,879		562			2.950	3.085	MN	3,769	29,500	01/05/2022	11/15/2051
927804-GI-5	Virginia Elec & Power Co Nt	1		1.F FE	995,640	90.438	904,380	1,000,000	996,033		83			4.600	4.627	JD	3,833	46,000	11/27/2018	12/01/2048
92826C-AE-2	Visa Inc Nt	1	1:	1.D FE	1,997,300	98.135	1,962,700	2,000,000	1,998,130		110			4.150	4.160	JD.	3,919	83,000	12/09/2015	12/14/2035
92838*-AA-3	<b>!</b>	1	٠٠٠٠ الم	2.A PL	435,933	104.450	455,331	435,933	435.933					6.850	6.845	AO	7,134	33,760	1	10/05/2030
92838@-AA-1	Vista Pass Through Trust 2022 Pass Throu Vista Ridge LLC Senior Secured Note	'	٠٠٠٠ ا	1.F PL	648,118	71.854	465,696	648,118	648,118					2.570	2.579	MJSD	46	12,492	1	10/03/2030
92840V-AH-5	· · · · · · · · · · · · · · · · · · ·		1	3.B FE	258,000	93.327	279,981	300,000	264,684		5,284			4.375	7.063	WN	2,188	13,125		05/01/2029
92857W-BL-3	Vistra Operations Co LLC Nt	1			<b> </b>						<i></i>									
	Vodafone Group Nt		۱ ال ^ا	2.B FE	1,173,640	100.602	1,006,020	1,000,000	1,145,406		(7,522)			5.000	3.690	MN	4,306	50,000	1	05/30/2038
92857W-BM-1	Vodafone Group Nt	'	۱ ال <u>ا</u>	2.B FE	452,530	97.802	489,010	500,000	453,627		826			5.250	5.977	MN	2,260	26,250	09/16/2022	05/30/2048
92857W-BU-3	Vodafone Group Nt	1   ;	[ע	2.B FE	583,955	83.276	416,380	500,000	578,340		(1,787)			4.250	3.357	MS	6,139	21,250	09/25/2020	09/17/2050
92857W-BK-5	Vodafone Group Sr Nt	'		2.B FE	791,186	99.845	798,760	800,000	795,621		878			4.375	4.513	MN	3,014	35,000	1	05/30/2028
928668-AU-6	Volkswagen Group America Sr Nt	'	إلا	2.A FE	1,483,200	99.081	1,486,215	1,500,000	1,490,816		1,634			4.750	4.893	MN	9,500	71,250		11/13/2028
3 929160-AV-1	Vulcan Materials Co Nt		1	2.B FE	1,216,730	89.959	899,590	1,000,000	1,203,827	0	(5,911)	0	0	4.500	3.235	JD	2,000	45,000	10/06/2021	06/15/2047
960386-AL-4	Wabtec Nt	1		2.C FE	982,340	95.704	957,040	1,000,000	994,199	0	1,874	0		3.450	3.664	MN	4,408	34,500		11/15/2026
960386-AM-2	Wabtec Sr Nt		1	2.C FE	500,180	98.968	494,840	500,000	500,096	0	(18)	0	0	4.950	4.945	MS	7,288	24,750	09/12/2018	09/15/2028
931427-AB-4	Walgreens Boots Alliance Inc Nt	1	1	2.C FE	1,083,620	88.832	888,320	1,000,000	1,063,548	0	(4,922)	0	0	4.500	3.755	MN.	5,375	45,000		11/18/2034
931427-AC-2	Walgreens Boots Alliance Inc Sr Nt	1	2	2.C FE	495,425	83.161	415,805	500,000	496,027	0	108	0	0	4.800	4.861	MN	2,867	24,000		11/18/2044
931142-CV-3	Wal-Mart Stores Inc Nt	1		1.C FE	581,208	101.045	601,218	595,000	581,799	0	506	0	0	4.875	5.075	JJ.	13,939	29,006		07/08/2040
931142-DK-6	Wal-Mart Stores Inc Nt	1	1	1.C FE	239,353	97.630	244,075	250,000	239,701	0	307	0	0	4.750	5.083	,AO	2,936	11,875		10/02/2043
254687-DD-5	Walt Disney Co Nt	1	1	1.G FE	511,795	98.222	491,110	500,000	503,105	0	(1,926)	0	0	3.700	3.284	,AO	3,906	18,500	03/20/2019	10/15/2025
254687-FB-7	Walt Disney Co Nt	1	1	1.G FE	1,354,512	95.476	1,145,712	1,200,000	1,337,709	0	(3,763)	0	0	4.750	3.971	MN	7,283	57,000	03/20/2019	11/15/2046
254687-FF-8	Walt Disney Co Nt	1		1.G FE	300,000	135.327	405,981	300,000	300,000	0	0	0	0	8.250	8.250	AO	5,088	24,750	03/20/2019	10/17/2096
254687-FS-0	Walt Disney Co Nt		1	1.G FE	496,580	97.523	487,615	500,000	496,795	0	61	0	0	4.700	4.743	MS	6,397	23,500	03/19/2020	03/23/2050
25470D-BE-8	Warner Bros Discovery Nt		1	2.C FE	996,003	97.833	978,330	1,000,000	998,985	0	665	0	0	3.950	4.023	JD	1,756	39,500	04/03/2019	06/15/2025
25470D-AS-8	Warner Bros Discovery Sr Nt	1 1	2	2.C FE	750,134	89.410	670,575	750,000	750,131	0	(7)	0	0	5.000	4.998	MS	10,521	37,500	06/03/2019	09/20/2037
93884P-DW-7	Washington Gas Light Company Nt	1 1	1	1.G FE	591,833	76.627	384,668	502,000	583,892	0	(2,624)	0	0	3.796	2.804	MS	5,611	19,056	11/18/2020	09/15/2046
939653-A*-2	Washington REIT (DBA Elme Comm Senior No	1 1	1	2.B YE	500,000	86.105	430,523	500,000	500,000	0	0	0	0	3.440	3.440	. jj	7,931	17,200	12/17/2020	12/29/2030
94106L-BS-7	Waste Management Inc Nt	1	1	2.A FE	998,500	97.808	978,080	1,000,000	998,684	0	130	0	0	4.150	4.169	AO	8,761	41,500	04/28/2022	04/15/2032
948741-AK-9	Weingarten Realty Investors Nt	1 1		2.A FE	1,000,960	99.897	998,970	1,000,000	1,000,006	0	(145)	0	0	4.450	4.435	JJ	20,519	44,500	01/21/2014	01/15/2024
Q9609*-AC-2	WestConnex Finance Company Sr Secured No	1 1	D	2.A FE	500,000	79.161	395,805	500,000	500,000	0	0	0	0	3.280	3.280	JD	729	16,400	06/15/2021	06/15/2036
958102-AR-6	Western Digital Corp Nt	1 1	1	2.C FE	498,630	79.554	397,770	500,000	498,864	0	122	0	0	3.100	3.132	FA	6,458	15,500	12/07/2021	02/01/2032
958254-AD-6	Western Gas Partners Nt	1	2	2.C FE	202,773	91.095	227,738	250,000	203,040	0	268	0	0	5.450	7.231	AO	3,406	6,813	09/27/2023	04/01/2044
958254-AH-7	Western Gas Partners Sr Nt	1	2	2.C FE	248,588	96.724	241,810	250,000	249,333	0	142	0	0	4.500	4.571	MS	3,750	11,250		03/01/2028
960413-AY-8	Westlake Chemical Corp Nt	1	1	2.B FE	491,475	70.397	351,985	500,000	492,240	0	330	0	0	2.875	2.989	FA	5,431	14,375	1	08/15/2041
961214-EG-4	Westpac Banking Nt	1	D	2.A FE	300,000	86.990	260,970	300,000	300,000		1			4.421	4.421	JJ	5,784	13,263		07/24/2039
961214-FG-3	Westpac Banking Nt	1 · · ·	D 1	2.A FE	269,886	99.610	298,830	300,000	272,333	· · · · · · · · , º	2,005		· · · · · · · · · · · · · · · · · · ·	5.405	6.724	FA	6,351	16,215	1	08/10/2033
96145D-AD-7	Westrock Co Sr Nt	1   '	2	2.B FE	499,780	94.429	472,145	500,000	499,914	· · · · · · · , ñ	21		· · · · · · · · ,	3.375	3.380	MS	4,969	16,875		09/15/2027
963320-AT-3	Whirlpool Corp Nt	1		2.B FE	517,510	97.771	488,855	500,000	502,656	· · · · · · · , ň	(1,919)		· · · · · · · ,	3.700	3.289	MN	3,083	18,500		05/01/2025
963320-AV-8	Whirlpool Corp Nt	1	1	2.B FE	1,057,790	84.069	840,690	1,000,000	1,052,422		(1,447)			4.500	4.134	JD	3,750	45,000		06/01/2046
963320-AV-0	Whirlpool Corp Nt	1	1	2.B FE	295.671	84.549	253,647	300,000	295.939		77		· · · · · · · · · · · · · · · · · · ·	4.600	4.690	MN	1,763	13.800		
963320-AW-6	Whirlpool Corp Sr Nt	1	1	2.B FE	494.050	99.691	498.455	500,000	496.578		571			4.750	4.902	FA	8.247	23,750		02/26/2029
3000ZU-AVV-0	TAXIIII DOOL OOLD OL IAL			4.D FE	494,000	33.031	490,400	500,000	490,076		0/1	U	U	4.700	4.902	FΑ	0,247	23,130	02/20/2019	02/20/2029

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

1	2		odes	6	7	E-i-	Value	10	11	_	Change in Book/Adj	ucted Corning Val	110	-	-	Inter	not			ates
'	2		4 5	0	l ' F	о	9	10	''	12	13	14	15	16	17	18	19	20	21	22
		1, 1,	4 3	NAIC		0	9			12	13	14	15	10	17	10	19	20	21	22
		1 1.	-									Commont								
		1 1		Designation, NAIC		Dete						Current	Tatal						-	
		1 1	0			Rate						Year's	Total				A -1			
		1	r	Designation		Used			D 1/			Other	Foreign				Admitted			0
		1 1	e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange		F##		Amount	Amount		Stated
			'	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change	<u> </u>	Effective		Due	Rec.		Contractual
CUSIP	<b>5</b>	!	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	. &	During	l	Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
96926J-AC-1	William Carter Nt		1	3.B FE	260,669	98.748	251,807	255,000	255,261	0	(1,251)	0	0	5.625	5.110	MS	4,223	14,344	05/09/2019	03/15/2027
96950F-AP-9	Williams Partners LP Nt	1 1	1	2.B FE	1,797,570	91.072	1,366,080	1,500,000	1,777,978	0	(9,000)	0	0	4.900	3.614	. jj	33,892	73,500	10/05/2021	
96949L-AD-7	Williams Partners LP Sr Nt	1 1	2	2.B FE	349,822	96.452	337,582	350,000	349,932	0	18	0	0	3.750	3.756	JD	583	13,125	05/31/2017	06/15/2027
976656-CE-6	Wisconsin Electric Power Co Nt	1 1	1	1.G FE	561,995	78.722	393,610	500,000	556.790	0	(2,309)	0	0	3.650	2.854	JD	811	18,250	09/09/2021	
976656-CJ-5	Wisconsin Electric Power Co Nt	1 1	1	1.G FE	613,555	84.375	421,875	500,000	602,992	0	(3,381)	0	0	4.300	2.992	JD	956	21,500	10/06/2020	
976826-BE-6	Wisconsin Power & Light Nt	1	1	2.A FE	609,725	110.024	550,120	500,000	577.405	0	(3.945)	0		6.375	4.812	FA	12,042	31,875		08/15/2037
97786#-AL-6	Wolseley Capital Inc Sr Nt Ser K	1	D	2.A FE	1,000,000	94.558	945,578	1,000,000	1,000,000	0	0			3.830	3.830	MS	12,767	38,300	09/01/2015	09/01/2027
97786#-AP-7	Wolseley Capital Inc Sr Nt Ser N	1	D	2.A FE	1,000,000	94.577	945,775	1,000,000	1,000,000				1	3.510	3.510	MN	3,023	35,100	11/30/2017	11/30/2026
978097-AG-8	Wolverine World Wide Nt	1 1	1	5.B FE	100,281	78.500	78,500	100,000	100,155		(55)		1	4.000	3.937	FA	1,511	4.000	08/13/2021	
980236-AM-5	Woodside Petroleum Ltd Nt	1	n 2 · · · ·	2.A FE	1,501,665	97.801	1,467,015	1,500,000	1,500,200		(190)	1	· · · · · · · , j	3.650	3.636	MS	17,642	54.750	02/27/2015	
980236-AP-8	Woodside Petroleum Ltd Sr Nt	1 1;	D 2	2.A FE	499,655	93.949	469,745	500,000	499,846		33	l		3.700	3.708	MS	5.447	18,500	09/06/2017	03/15/2028
980745-G#-4	Woodward Inc Sr Nt Ser T	1   '	ا ٠ ا	2.C	800,000	93.669	749,351	800,000	800,000					4.610	4.610	MN	3,176	36,880	05/31/2018	
92936M-AE-7	WPP Finance 2010 Nt	1	n	2.B FE	1,155,839	84.077	908,032	1,080,000	1,147,587		(3,441)			5.625	5.050	MN	7,763	49,500	07/10/2023	
92930W-AE-7 92940P-AF-1	WRKCO Inc Nt	'	니 <u>.</u>	2.B FE	748,128	95.694	717,705		748,685		(3,441)			4.200	4.225	JD	2,625	31,500		06/01/2032
92940P-AP-1	WRKCO Inc Nt	1		2.B FE	499,755	100.488	502,440	750,000 500,000	499,840		120			4.200	4.225	MS MS	7,214	24,500	11/27/2018	
384802-AB-0		1	2	1.E FE	1,545,799	96.492	1,447,380	1,500,000	1,539,218		(1,164)			4.600	4.405	JD	3,067	69,000	10/20/2017	
	WW Grainger Inc Nt	1	4	1.F. FE	<b>.</b>														1	
983024-AF-7	Wyeth Nt	1			646,240	100.036	500,180	500,000	501,351		(15,864)			6.450	3.192	.FA	13,438	32,250	05/31/2013	
98388M-AD-9	XCEL Energy Inc Nt		1	2.A FE	499,820	97.649	488,245	500,000	499,862	0	13			4.600	4.604	JD	1,917	23,000	05/03/2022	
98379J-AA-3	XPO Escrow Sub LLC Nt		1	3.A FE	100,250	103.186	103,186	100,000	100,190	0	(46)			7.500	7.425	MN	958	7,917	10/19/2022	
98419M-AK-6	Xylem Inc Nt	1	1	2.B FE	401,100	84.956	318,585	375,000	398,849	0	(656)	0	0	4.375	3.944	.MN	2,734	16,406	05/15/2020	
984851-AG-0	Yara Intl ASA Nt		D 1	2.B FE	536,145	87.070	435,350	500,000	524,691	0	(3,680)	0	0	3.148	2.286	.JD	1,181	15,740	10/21/2020	
984851-AF-2	Yara Intl ASA Sr Nt	[	D 1	2.B FE	499,008	97.558	487,790	500,000	499,504	0	99	0	0	4.750	4.775	.JD	1,979	23,750	05/24/2018	
988498-AL-5	Yum! Brands Inc Nt	1	1	3.C FE	110,500	96.932	96,932	100,000	107,772	0	(1,200)	0	0	4.750	3.266	. JJ	2,190	4,750	08/27/2021	
988498-AR-2	Yum! Brands Inc Nt	11	1	3.C FE	74,875	98.275	73,706	75,000	74,893	0	10	0	0	5.375	5.397	,AO	1,008	4,031	03/25/2022	04/01/2032
98956P-AB-8	Zimmer Biomet Holdings Inc Sr Nt	11	1	2.B FE	972,288	102.273	1,004,321	982,000	972,821	0	342	0	0	5.750	5.841	MN	4,862	56,465	09/16/2022	
98978V-AK-9	Zoetis Inc Nt		2	2.A FE	699,483	99.450	696,150	700,000	699,879	0	57	0	0	4.500	4.509	.MN	4,200	31,500	11/10/2015	11/13/2025
1019999999 Ir	dustrial and Miscellaneous (Unaffiliated) - Issuer Obliga	ations			854,699,063	XXX	774,282,288	838,129,483	850,540,637	0	(771,571)	74,662	0	XXX	XXX	XXX	8,844,065	34,290,053	XXX	XXX
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2		4	1.C FE	819,151	95.393	819,759	859,349	823,796		3,318			4.500	5.149	MON	3,223	38,671	07/29/2022	05/25/2067
05946X-BP-7	BAFC 2002-2 B1	1	4	1.A FM	31,666	95.711	30,355	31,715	29,105		(818)	· · · · · · · , ,		6.000	5.625	MON	159	1,903	05/31/2013	11/25/2032
073914-VZ-3	BSMSI 1997-6 B1	1	1 · · · · ·	1.A FM	747	98.519	880	893	660		(139)	1	· · · · · · · , j	7.564	8.766	MON	6	60	05/31/2013	3 03/25/2031
15132E-DR-6	CDMC 2003-4 B1	1	1	1.D FM	8,898	82.596	11.246	13.615	7.310		292	l		5.500	25.272	MON	62	501	05/31/2013	
161546-FV-3	CFAB 2003-4 1A5	1	1 · · · · ·	1.A FM	186,260	96.615	171.194	177,192	171,807		(2,039)		· · · · · · · , j	5.069	4.539	MON	748	8,648	08/31/2013	
161542-DD-4	CFLAT 2003-4 1A3	1	- · · ·	1.A FM	60,950	81.810	59,881	73,196	60,426		(2,039)			0.000	4.875	N/A		0,040	05/31/2013	
22541N-7A-1	CSFB 2003-10 DB1	1	;	1.D FM	17,568	68.349	12,883	18,849	14,883		(151)			5.563	16.525	MON	87	1,407	11/30/2013	
251563-CP-5	DMSI 2004-1 B1	1	7	1.A FM	1,298	95.380	1,459	1,530	1,505		(191)			5.500	5.733	MON		1,407	05/31/2013	
251563-CP-5 251563-CN-0	DMSI 2004-1 M		4	1.A.FM 1.A.FM	4,064	96.857	4,445		3,943		53					MON		252		
		1	4					4,589			1			5.500	9.250				05/31/2013	
29977K-AA-1	EVER 2013-2 A	1	4	1.A	178,911	90.240	170,125	188,525	183,225		(1,327)		· · · · · · · ·	3.000	3.390	MON		5,656	09/08/2014	06/25/2043
33851F-BP-1	FSMT 2018-6RR B1	1	4	1.A	1,100,114	94.918	1,173,266	1,236,083	1,126,447		(3,230)	0	0	5.004	6.248	MON	5,155	59,785	03/26/2020	10/25/2048
36263K-AH-4	GS Mortgage Backed Securities 2021-INV1		,	1.A	1,125,000	64.648	969,717	1,500,000	1,133,883	0	3,348	1	<u>0</u>	6.860	9.733	MON	8,575	37,500	05/12/2022	
36228F-YL-4	GSR 2003-10 2A2	1	4	1.A FM	2,236	91.902	2,136	2,324	2,188	0	7	1 0	0	6.373	5.114	MON	12	121	108/31/2013	10/25/2033

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

							1/-1	40	44	_	hanna in D. 174."								_	
1	2		odes	6	7	Fair \	value	10	11		hange in Book/Adju	, , ,		42	4-	Inter		22		ates
		3 4	4 5 F 0	NAIC Designation, NAIC		8 Rate	9			12	13	14 Current Year's	15 Total	16	17	18	19	20	21	22
			r	Designation		Used						Other	Foreign				Admitted			
			e	Modifer and		То			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
OLIOID			'	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective	,,,,,	Due	Rec.		Contractual
CUSIP		,   9	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When		During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
200005 NE 0	000 0002 05 02		1,		27.500				20.540		740				40.000	انضنا			05/04/0040	00/05/0000
36228F-NF-9 36228F-TR-7	GSR 2003-2F B3 GSR 2003-5F B3		4	1.D FM 1.D FM	37,503 43,487	29.707 8.285	12,467 7,745	41,966 93,481	30,519 25,660		(3,091)			6.000	13.966 38.600	MON	210		05/31/2013 08/31/2013	03/25/2032
36228F-K3-9	GSR 2004-3F B2		4	1.D.F.W	14,081	95.587	18,122	18,958	6,583		(245)			5.725	41.433	MON	90	1,086	05/31/2013	02/25/2034
45276K-AB-3	Imperial Fund Mortgage Trust 2022-NQM3 A		*	1.C FE	1.244.945	87.199	1,133,587	1,300,000	1.247.237		324			4.473	4.808	MON	4.846	57.861	04/20/2022	05/25/2067
46640M-AC-4	JPMMT 2013-3 A3		1	1.A	496,611	90.341	441,604	488,821	490,011		(2,557)			3.358	3.167	MON	1,368	16,383	03/31/2016	07/25/2043
46648C-AH-7	JPMMT 2013-3 A3		4	1.A	1,041,858	88.320	944,062	1,068,915	1,051,904		964			3.453	3.685	MON	3,073	36.870	03/23/2017	01/25/2043
576434-AJ-3	MALT 2002-1 B1	1	1	1.A.FM	184,490	96.461		186,671	183,491		307			6.750		MON	1,050		08/31/2013	
576434-AJ-3 589929-PK-8	MALT 2002-1 B1 MLMI 1998-G1 M1	1	1		13,782	98.629	180,065 13,464	13,651	100,491		(4,452)			7.630	7.193	MON	87	12,600	05/31/2013	07/25/2032
	MLMI 1998-G1 M1   NRZT 2018-5A B2	1	4	1.A FM	377.726				370 200		(4,452)			1 1						1 1
64829X-AZ-5			4	1.A		96.519	354,157	366,929	370,322		(1,608)			4.928	4.386	MON	1,508	18,192		12/25/2057
76110G-P9-6	RALI 2002-QS13 M1		4	1.A FM	1,675	0.000		1,791						6.000	8,885.682	MON			08/31/2013	03/25/2026
45660N-JC-0	RAST 2002-A12 B3		4	1.D FM	8,343	0.000		9,418	1,787		(549)	0		6.000	50.117	MON	47		05/31/2013	11/25/2032
76110W-C7-9	Residential Asset Sec Corp 2004-KS8 MI1		4	1.A FM	22,820	99.024	25,638	25,891	25,384	0	122	0	0	5.340	6.235	MON		1,383	05/31/2013	09/25/2034
5 749384-AU-7	Rocket Mortgage Trust 2021-5 A19		4	1.A	2,387,012	63.000	1,575,000	2,500,000	2,394,705		4,731			2.500	2.809	MON	5,208	62,500	02/01/2022	11/25/2051
82280R-AG-4	SCOT 2017-1 A7		4	1.A	946,149	88.068	870,393	988,320	967,876	0	6,923	0	0	3.500	3.975	MON	2,883	34,591	03/16/2017	04/25/2047
81744Y-AA-4	SEMT 2013-4 A1		4	1.A	330,507	83.493	310,058	371,356	342,157		2,736			2.325	3.257	MON	720	8,634	03/24/2014	04/25/2043
81745C-AA-1	SEMT 2013-7 A1		4	1.A	490,125	84.539	457,526	541,201	496,988		3,715	0	0	2.500	4.203	MON	1,128	13,530	03/25/2014	06/25/2043
81746J-AN-7	SEMT 2017-CH2 A13		4	1.A	300,404	91.708	269,450	293,812	298,441	0	513	0	0	4.000	3.837	MON	979	11,753	11/07/2017	12/25/2047
81746J-CE-5	SEMT 2017-CH2 B2B		4	1.A	1,056,399	93.000	1,110,898	1,194,515	1,081,591		(4,369)	0		4.537	5.747	WON	4,516			12/25/2047
78471K-AP-6	SFPMT 2016-1A 1AMF		4	1.A	84,578	86.516	79,053	91,374	85,452	0	499	0	0	3.000	3.775	MON	228	2,741	09/18/2018	11/25/2046
87265X-AD-6	Toorak Mortgage Company 2022-INV2 M1			2.B FE	441,862	83.456	417,280	500,000	442,871	0	559	0	0	10.310	11.996	MON	4,296	25,188	05/19/2022	06/25/2057
89176L-AD-6	TPMT 2018-6 M1	1	4	1.A	468,203	84.311	421,555	500,000	480,125	0	2,677	0	0	3.750	4.506	WOW	1,563	18,750	12/10/2018	03/25/2058
.89177B-AB-1	TPMT 2019-1 A2		4	1.A	478,492	87.702	438,510	500,000	482,330	0	(1,719)	0	0	3.750	4.088	MON	1,563	18,729	01/24/2019	03/25/2058
1029999999 Ir	ndustrial and Miscellaneous (Unaffiliated) - Residential M	Mortgage-E	Backed Sec	curities	14,007,915	XXX	12,507,980	15,204,930	14,064,612	0	5,550	0	0	XXX	XXX	XXX	54,480	549,472	XXX	XXX
00038R-AA-4	AASET 2019-2 A		1	2.C FE	585,912	88.750	520,000	585,916	560,797		3,963			3.376	5.852	MON	824	19,781	10/08/2019	10/16/2039
00035IV-AA-4	ABPCI 2017-2A A1R		7	1.A FE	2,000,000	98.580	1,971,600	2,000,000	2.000.000		0,303			7.179	7.242	JAJO	26,323	132,843	10/00/2013	10/10/2033
000030-AL-3	ABPCI Direct Lending Fund ABS 2020-1A A			1.F FE	906,118	92.920	841,965	906,118	905,994		(145)			3.199	3.229	JAJO	5,717	28.987	12/16/2020	12/20/2030
00085Y-AA-3	ACC Auto Trust 2022-A B			2.B FE	249.996	98.555	246,388	250,000	249,998		(143)			5.750	5.820	MON	639	14.375	05/04/2022	04/15/2027
01448X-AA-3	ALESC 6A A1		1	1.D FE	145,885	94.250	145,115	153,968	150,360		364			6.092		MJSD	234	8,963	10/25/2017	03/23/2035
03065U-AB-5	AMCAR 2022 A2		4		249,996	100.430			249,996						7.027	MON	559		09/12/2023	04/19/2027
				1.A FE	1 1		251,075	250,000						6.190	6.271		839	3,783		1 1
00178U-AE-9 03331X-AA-9	AMSR Trust 2020-SFR2 E1 ANCHF 2019-8A A	1	4	1.F FE 1.A FE	249,990	96.198 97.200	240,495 486.000	250,000 500.000	249,623		[ (1 <u>21</u> )			4.028 4.430	4.043 4.429	MON	9,598	10,070	06/05/2020 05/02/2019	07/17/2037
	ANCHE 2019-84 A ANCHE 2020-12A A1		4													1				1 1 1 1 1 1 1 1
03332D-AA-2		1	4	1.A FE	500,000	93.100	465,500	500,000	500,000					3.177	3.190	JAJO	2,912	15,885	09/04/2020	10/25/2038
03332D-AU-8	ANCHF 2020-12A C	1	4	1.G FE	466,153	89.800	460,674	513,000	474,205		6,371	0		4.077	5.698	JAJO	3,834	20,915	09/22/2022	10/25/2038
033295-AA-4	ANCHF 2021-14A A	1	_	1.A FE	1,000,000	91.000	910,000	1,000,000	1,000,000					3.000	3.010	JAJO	5,833	30,000	11/16/2021	01/21/2040
68626F-AA-5	ANTOR 2023-2A A	1	٠٠	1.A FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000			0		7.228	7.282	JAJO	5,220		11/21/2023	01/25/2037
03837P-AA-5	AQFIT 2017-A A	1	4	1.A FE	25,295	99.439	25,156	25,298	4,926		(14,561)			3.720	1.279	MON	42		11/17/2017	11/15/2035
038370-AB-8	AQFIT 2019-A B	1	4	1.E FE	227,441	93.428	212,512	227,461	227,375	0	(41)	0	0	3.470	3.423	MON		7,893	09/16/2019	07/16/2040
038370-AC-6	AQFIT 2019-A C	1	4	2.B FE	151,617	92.133	139,711	151,640	151,571	0	(31)	0	0	4.010	3.962	MON		6,081	09/16/2019	07/16/2040
038413-AB-6	AQFIT 2020-AA B		4	1.E FE	179,944	89.724	161,503	180,000	179,935	0	(15)			2.790	2.817	MON	195	5,022	08/19/2020	
03880R-AC-3	ARCLO 2021-FL4 AS			1.A FE	1,000,000	98.510	985,100	1,000,000	1,000,000	0	0	0	0	7.173	7.280	MON	2,789	68,244	11/18/2021	11/15/2036

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

1	2		odes	6	7	Egir	Value	10	11		Change in Book/Adj	usted Carrying Vol	110			Intere	act			ates
'	2		4 5	١ ١	' h	Q	9	10	''	12	13	14	15	16	17	18	19	20	21	22
		"	7	NAIC		· ·	3			12	13	17	15	10	''	10	13	20	21	22
		1	F	Designation,								Current			•					
		1	<u> </u>	NAIC		Rate						Year's	Total		•					
		1 1	, I	Designation		Used						Other	Foreign			•	Admitted			
			<u>'</u>	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			ĭ I	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change		Effective	1	Due	Rec.		Contractual
CUSIP		1 1	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
			1													1				t
87342R-AE-4	BELL 2018-1 A2II		4	2.B FE	476,250	97.399	463,863	476,250	475,935	0	(93)	0	0	4.940	4.986	FMAN	2,353	23,527	11/14/2018	
09076V-AC-5	BGCLO 2021-3A A2			1.A FE	2,500,000	98.300	2,457,500	2,500,000	2,500,000					6.898	6.948	JAJO	35,448	162,674	11/03/2021	
05552U-AD-6	BINOM 2021-INV1 M1			2.B FE	249,990	76.089	190,222	250,000	249,953	0	(19)		0	3.449	3.459	MON		8,622	12/06/2021	
12327F-AA-5	BJETS 2020-1A A		4	1.F FE	98,514	95.559	94,140	98,515	98,608	0	(48)		0	2.981	3.641	MON		2,937	10/21/2020	
12327F-AB-3	BJETS 2020-1A B		4	2.A FE	74,843	95.260	71,296	74,843	75,771	0				3.967	3.729	MON	132	2,969	10/21/2020	
12327B-AA-4	BJETS 2021-1A A			1.F FE	474,175	92.503	438,630	474,179	474,177					2.162	2.172	MON	1,551	10,252	03/02/2021	
12327A-AA-6 09262N-AC-7	BJETS 2022-1A A		_	1.G FE	760,099	94.836	743,021	783,480	767,422 1,000,000		3,090			4.455 7.760	5.475	MON JAJO	16,382	34,904	05/05/2022	
	Blackrock Maroon Bells CLO 2022-1A A1		ا   ات	1.A FE 1.A FE	1,000,000		1,001,400	1,000,000			1				7.830			76,650	08/04/2022	
109487-AC-2 62878Y-AA-2	Brightwood Capital 2019-1A A2 BUNDT 2021-1 A2		4	2.C FE	800,000 247,500	99.400 89.824	795,200 222,314	800,000 247,500	800,000 247,496					7.905 2.989	7.982	JAJO JAJO	13,703	58,025 7.398	12/13/2019	
14367L-AA-2	CarNow Auto Receivables Trust 2022-1A C			1.G FE	499,902	98.776	493,880		499,982		(4)			5.500	5.574	MON	1,254	27,500	05/02/2021	
14367L-AE-1	CARVL 2019-1A BR			1.C FE	900,000	98.910	890,190	500,000 900,000	900,000		49			7.177	7.240	JAJO	13,099	59,059	02/25/2021	
				1.C FE		92.690			258,616							MON	164			
19421U-AC-8	CASL 2019-A B CAUTO 2020-1A A3		4	1.A FE	258,588	87.186	239,708	258,612	888,085					3.810	3.840	MON	1,283	9,838	06/26/2019	12/28/2048
12510H-AC-4 12510H-AJ-9	CAUTO 2020-1A AS		4	2.B FE	887,773 249,949	83.639	774,560 209,098	888,399 250,000	249,508		(140)			4.950	3.284 4.980	MON	550	12,375	01/15/2020	
15186P-AA-6	CBCF 2021-1A A		4	1.A FE	1,000,000	91.900	919,000	1,000,000	1,000,000		(140)			3.164	3.176	JAJO	5,801	31,640	04/08/2021	
63172D-AA-9	CFOZ 2019-1 A			2.B FE	532,739	93.770	498,937	532,086	530,073		(520)			3.980	4.353	FMAN	2,706	21,177	10/05/2021	
171512-AA-9	Churchhill Middle Market 2019-1A B		7	1.C FE	1,036,500	99.290	1,191,480	1,200,000	1,116,586		22.940		1	8.224	11.331	JAJO	19.188	91,667	03/30/2020	
12575A-AB-3	CIMNL 2021-1 A2		4	1.A FE	1,196,611	73.530	880,251	1,197,131	1,110,300		22,940			2.570	2.592	MON	940	30,766	07/22/2021	
14856G-AA-8	CLAST 2021-1 A2			1.G FE	224,927	91.787	206,460	224,934	222,209		664		1	3.474	4.036	MON	347	7,814	01/20/2021	
19521U-AA-1	CLGIX 2021-1A A2			1.G FE	1,499,917	90.035	1,350,525	1,500,000	1,499,948		16		1	3.300	3.324	MON	825	49.500	12/14/2021	
21872U-AC-8	Colony American Finance 2020-1 A2			1.A FE	1,999,936	89.703	1,794,060	2,000,000	1,999.093		(228)		1	2.296	2.294	MON	3,827	45,920	03/05/2020	
21873E-AC-3	Colony American Finance 2022-1 AZ		7	1.C FE	298,790	96.368	289.104	300,000	298,926		02		1	5.019	5.113	MON	1,255	15,258	06/24/2022	
233046-AL-5	DB Master Finance LLC 2019-1A A23		, l	2.B FE	44,704	96.407	43,386	45,003	44,767		24			4.352	4.489	FMAN	223	1,958	04/16/2020	
25253Y-AA-4	DCF 2019-2A A		7	1.A FE	1,494,844	95.900	1,438,500	1,500,000	1,497,926		866			3.940	4.005	JJ	25,610	59,100	04/15/2020	
25253Y-AC-0	DCF 2019-2A B		- · · ·	1.D PL	740,859	91.100	683,250	750,000	745,418		1,302		1	4.540	4.749	. 33 .   JJ	14,755	25,125	04/15/2020	
25755T-AC-0	DPABS 2017-1A A23		- · · ·	2.A FE	196,748	95.417	193,351	202,638	199,351		749			4.118	4.650	JAJO	1,530	8.345	04/14/2020	
25755T-AP-5	DPABS 2017-1A A23		7	2.A FE	487,500	85.804	418,295	487,500	487,332		(74)			3.151	3.169	JAJO	2,816	15,361	04/08/2021	
26252E-AC-3	DRSLF 2018-70A A2A		4	1.A FE	1,530,000	98.750	1,510,875	1,530,000	1,530,000		1	1	1	7.105	7.167	JAJO	23,253	98,739	12/07/2018	
28166G-AB-1	EDvestinU Private Education 2019-A B		4	1.C FE	299,788	89.782	269,346	300,000	299,811		(58)	· · · · · · · ,	· · · · · · · , i	4.490	4.543	MON	225	13,470	04/03/2019	
28165A-AB-5	EDvestinU Private Education 2022-A B		1,	1.F FE	717,230	97.237	729,278	750,000	721,222		3.208	· · · · · · · · ,	· · · · · · · · , i	6.250	7.063	MON	781	46,875	09/19/2022	
30191E-AA-3	FDF 2019-5A A		4	1.A FE	1,000,000	96.300	963,000	1,000,000	1,000,000		0	l	1	3.970	3.969	JJ	17,203	39,700	12/05/2019	
35040U-AB-7	FFIN 2017-1A B		4	1.A FE	26,942	99.732	26,715	26,787	26,799		(20)		1	4.140	9.023	MON	49	1.109	02/20/2019	
30327C-AC-0	FHF 2022-1A B			1.C FE	899,864	97.992	881,928	900,000	899,918		35		1	5.390	5.455	MON	2,156	48,510	05/11/2022	
33844X-AJ-7	Flagship Credit Auto Trust 2022-2 C			1.F FE	899,972	98.184	883,656	900,000	899.985		9		· · · · · · · · · · · · · · · · · · ·	5.300	5.360	MON	2,120	47,700	05/17/2022	
30610G-AB-9	FLCON 2019-1 B		4	4.B FE	474,490	76.094	361,071	474,506	474,396		(216)		· · · · · · · · · · · · · · · · · · ·	4.791	4.674	MON	1,010	22,734	10/22/2019	
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II		4	2.B FE	242,662	95.519	223,276	233,750	237,939		(1,120)		· · · · · · · · o	5.093	4.525	JAJO	2,017	11,905	03/25/2019	
34961J-BC-7	Fortress Credit Opportunities 2017-9A A2			1.A FE	1,000,000	98.250	982,500	1,000,000	1,000,000	0	0	0		7.455	7.524	JAJO	16,154	67,981	09/20/2021	10/15/2033
34966D-AC-6	Fortress Credit Opportunities 2023-8A A2			1.A FE	1,000,000	100.620	1,006,200	1,000,000	1,000,000	0	0	0	0	8.412	8.498	JAJO	16,590	0	10/11/2023	
40170U-AA-1	GCF 2021-3A A			1.A FE	2,000,000	99.000	1,980,000	2,000,000	2,000,000	0		0		7.210	7.256	JAJO	28,840	133,301	11/04/2021	
36166V-AA-3	GCI Funding 1 LLC 2020-1 A		4	1.F FE	715,598	90.502	629,149	695,177	708,791	0	(1,050)			2.820	2.274	MON	708	19,604	01/27/2021	
	GOCAP 2016-31A CR		4	1.F FE	500,000	99.620	498,100	500,000	500.000	0	1 , , , , , , ,	1	1	8.554	8.594	FMAN	6,772	40,334		08/05/2030

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

1	2		Codes	6	7	Egir	Value	10	11		Change in Book/Adju	usted Carrying Val	110			Interes	×t			ates
'	2	-	4 5	١	' F	Q	9	10	''	12	13	14	15	16	17	18	19	20	21	22
1		"	4 3	NAIC		0	9			12	13	14	15	10	1'	10	19	20	21	22
1		1	-								1	Current					-			
		1		Designation, NAIC		Data						Current	Tatal			1			1	
			0			Rate						Year's	Total				A desitte d			
			r	Designation		Used			D 1/			Other	Foreign				Admitted			0
			e	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange				Amount	Amount		Stated
			1	SVO		Obtain		_	Adjusted	Valuation	Year's	Temporary	Change		Effective		Due	Rec.		Contractual
CUSIP		1.	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate		When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
38176K-AE-3	GOCAP 2019-42A B		ا ا ا	1.C FE	1,000,000	99.990	999,900	1,000,000	1,000,000					8.274	8.358	 JAJO	16,775	76,778	04/12/2019	04/20/2031
381742-AE-5	GOCAP 2019-42RA BR		7	1.C FE	1,700,000	100.000	1,700,000	1,700,000	1,700,000			· · · · · · · · · · · · · · · · · · ·		8.590		JAJO .	!0,779		12/08/2023	
38178M-AA-5	Golub Capital Partners 2019-1 AR	1		1.F FE	1,000,000	91.750	917,500	1,000,000	1,000,000		1	l · · · · · · · ,		3.100		JAJO .	6,114	31,000	06/03/2021	07/20/2030
38177U-AA-8	Golub Capital Partners 2020-1A A2	1	1	1.F FE	580,087	92.940	539,133	580,087	579,693		(316)	l		3.208		JAJO .	3,670	18.609	11/02/2020	01/22/2029
38177U-AC-4	Golub Capital Partners 2020-1772	1	17	2.B FE	322,214	93.600	301,593	322,214	322,143		(72)			4.496		JAJO .	2,857	14,487	11/02/2020	01/22/2029
38179E-AC-8	Golub Capital Partners 2022-1A B		7	1.F FE	600,000	94.439	566,634	600,000	600,000		(/2)			6.580		JAJO .	7,786	44,415	08/24/2022	
36655L-AB-1	GRMML 2018-2RA A1TR		1	1.A FE	346,928	99.950	346,754	346,928	346,928		1			7.209		MAN .	2,918	23,614	09/21/2018	11/20/2029
36656R-AF-8	GRMML 2010-2RA ATTR		7	1.A FE	765,846	97.310	745,245	765,846	765,846		1			3.418		JAJO .	5,163	26,177	08/05/2019	07/20/2029
39055T-AS-7	GRTLK 2015-1A CR		-	1.C FE	1,496,250	99.750	1,496,250	1,500,000	1,496,378		120			8.155		JAJO	26,166		12/11/2023	
40131Y-AA-1	GUARD 2019-1A A1		1	1.A FE	1,490,250	95.370	953,700	1,000,000	1,000,000		120			3.928	3.928	AO .	7.747	39,280		
	HARUS 2023-1A A2		_   4						1,000,000									39,200	10/17/2019	
417923-AC-3			ا ا	1.A FE	1,000,000	100.000	1,000,000	1,000,000						7.350		JAJO .			12/21/2023	
42806M-AG-4	Hertz 2021-2A C			2.B FE	280,008	89.644	291,343	325,000	294,506		9,648			2.520		MON		8,190	06/16/2022	
43285H-AA-6	HGVT 2020-AA A		4	1.A FE	315,649	94.750	299,097	315,670	315,660		2			2.740		MON		8,649	06/02/2020	02/25/2039
43133J-AA-6	HITR 2019-2A A1		4	1.C FE	1,111,713	94.000	1,048,943	1,115,897	1,112,179	0	74	0	0	7.393		MAN	9,167	78,197	04/16/2019	
411707-AH-5	HNGRY 2020-1A A2		4	2.B FE	485,000	87.882	426,228	485,000	484,755	0	(70)	0	0	3.981		MJSD	590	19,308	11/13/2020	12/20/2050
26209X-AA-9	HONK 2020-1A A2 2020-1A A2			2.C FE	1,017,084	92.144	891,493	967,500	999,613	0	(8,473)	0	0	3.786		JAJO .	7,224	36,630	09/17/2021	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2		4	2.C FE	972,500	89.243	867,888	972,500	972,255	0	(149)	0	0	3.237		JAJO .	6,209	31,480	10/29/2020	
44053U-AA-5	HRZN 2019-1A A1	1	4	1.E FE	0	0.000	0	0	0	0	0	0	0	4.210		MON	0	0	12/15/2022	
45783N-AA-5	INSTR 2021-1A A	1		1.F FE	867,198	87.387	758,231	867,670	866,437	0	128	0	0	2.300		MON	887	19,956	02/03/2021	02/15/2054
466365-AC-7	JACK 2019-1A A23	1	4	2.B FE	486,250	93.259	453,472	486,250	485,513	0	(42)	0	0	4.970	5.033 I	MAN	2,417	24,167	06/28/2019	08/25/2049
466365-AB-9	JACK 2019-1A A2II	1	4	2.B FE	153,496	95.022	139,537	146,848	149,147	0	(810)	0	0	4.476	3.354 I	MAN	657	6,573	08/19/2020	08/25/2049
466365-AE-3	JACK 2022-1A A2II	1		2.B FE	241,250	85.269	205,711	241,250	241,250	0	0	0	0	4.136	4.157 I	MAN	998	9,978	02/02/2022	02/26/2052
47760Q-AB-9	JIMMY 2017-1A A2II	1 [	4	2.B FE	302,648	95.042	283,938	298,750	300,704	0	(486)	0	0	4.846	4.667	JAJO	2,453	14,477	04/23/2019	07/30/2047
48268T-AA-0	KSL 2023-HT	1 1	1	1.A FE	1,994,999	99.937	1,998,738	2,000,000	1,995,061	0	62	0	0	7.652	7.916	MON	4,676	0	12/04/2023	12/15/2036
49255P-AA-1	KSTRL 2018-1A A	1 1	4	2.B FE	266,531	88.250	242,042	274,269	265,699	0	3,800	0	0	4.250	6.595	MON	518	11,657	12/11/2018	12/15/2038
52608J-AC-9	Lendmark Funding Trust 2022-1A C	1		1.C FE	499,851	100.324	501,620	500,000	499,896	0	30	0	0	6.600		MON	1,008	33,000	06/22/2022	07/20/2032
53948H-AC-0	LoanCore 2021-CRE6 AS	1		1.A FE	2,000,000	93.000	1,860,000	2,000,000	2,000,000	0	0	0	0	7.126		MON	6,730	135,534	10/27/2021	11/15/2038
53948K-AA-7	LPSLT 2020-2	1	4	1.F FE	622,785	79.049	492,513	623,048	618,471	0	(101)	0		2.750		MON	524	17,134	07/16/2020	
53948P-AA-6	LPSLT 2021-1GS A	1		1.F FE	312,409	77.901	243,382	312,425	311,071	0	29	0	0	2.290		MON	219	7,154	12/10/2020	01/20/2048
55283L-AA-3	MAPSL 2019-1A A	1 !	4	2.C	256,537	89.542	229,712	256,542	252,126		2 174		0	4.458		MON	508	11,437	02/20/2019	
57119H-AF-7	Marlin Receivables 2022-1A D	1	1	2.B FE	399,951	97.782	391,128	400,000	399,968		12			6.760		MON	826	27,040	06/24/2022	09/20/2029
55283A-AA-7	MCA Funding Hold LLC 2020-1 A	1	4	1.F FE	553,430	95.640	529,300	553,430	549,495		1,939	1	· · · · · · ·	3.250		MAN	3,048	17,986	10/21/2020	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B	1	1	2.A FE	276,669	94.540	261.563	276,669	263.708		(9.565)	l · · · · · · · ,		4.247		MAN	1,991	11,750	10/21/2020	11/15/2035
610331-AA-8	MCAF 2021-1A A2	1	:	1.F FE	957,093	93.750	897,275	957,093	956.937		(116)	l · · · · · · · ,		2.815		JAJO .	5.164	26,867	02/18/2021	04/22/2031
289338-AB-1	MDCP 2020-3A A2		1	1.F FE	171,033	95.729	163,732	171,037	170,416		(606)			2.954		MON .	154	5,052	08/26/2020	08/20/2029
289338-AC-9	MDCP 2020-3A B		[ ]	2.C FE	92,439	92.713	85,705	92,442	91,635		(694)			4.481		MON .	127	4,142	08/26/2020	08/20/2029
55284J-AA-7	MF1 2022-5A B		7	1.A FE	1,962,500	98.500	1,970,000	2,000,000	1,963,546		1.046			6.706		MON .	3,725	10,395	11/28/2023	
55285Q-AB-8	MFA Trust 2022-NQM2 A2			1.C FE	1,025,389	93.378	995,206	1,065,782	1,028,486		1,319			4.000		MON .	3,553	42,099	06/07/2022	05/25/2067
629682-AA-3	NADG 2019-1 A		1	1.F FE	963,973	95.728	922,792	963,973	963.656		1,019			3.368		MON .	271	32,468	11/21/2019	12/28/2049
63941K-AD-7			4	1.C FE		83.719	502,314	600,000	596,919		301			2.830		MON .		16.980	03/11/2020	12/26/2049
63941K-AD-7	NAVSL 2020-CA B NAVSL 2021-EA B		4	1.C FE	595,550	67.866	169,665		249,954					2.830		MON .	755	5,075	03/11/2020	12/16/2069
	<b>.</b>				249,942			250,000												1
63171N-AL-4	NCC 2019-IA ANBR		1	1.B FE	1,000,000	97.200	972,000	1,000,000	1,000,000	0	0	0	0	7.584	7.652	JAJO	16,433	69,198	08/27/2021	04/15/2031

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

1	2		Codes	6	7	Foir	Value	10	11		Change in Book/Adju	etad Carnina Val-	10	1		Inter	oct			ates
'			4 5	۱ ۰	′ <b>-</b>	8	9 9	10	11	12	13	14	15	16	17	18	19	20	21	22
		"	7 3	NAIC		١	3			12	15	17	10	10	17	10	13	20		
		1 1	F	Designation,	ŀ							Current		i						
		1	,	NAIC	ŀ	Rate						Year's	Total	i						
		1 1	r	Designation		Used						Other	Foreign	1			Admitted			
		1 1	ام	Modifer and		To			Book/	Unrealized	Current	-Than-	Exchange	1			Amount	Amount		Stated
		1 1	ĭ	SVO		Obtain			Adjusted	Valuation	Year's	Temporary	Change	1	Effective		Due	Rec.		Contractua
CUSIP		1 1	g Bond	Adminiatrative	Actual	Fair	Fair	Par	Carrying	Increase /	(Amortization) /	Impairment	in	Rate	Rate	When	&	During		Maturity
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
CAOACNI AA F	Naishbadulawa 2024 4 A A 2			2055	075 000		046.407	075.000	974,979		(20)			3.584	3.600	JAJO			02/24/2021	04/30/205
64016N-AA-5 64131J-AL-0	Neighborly Issuer 2021-1A A2 Neuberger Berman Loan Advisers 2017-25A			2.C FE 1.A FE	975,000 429,244	86.813 99.750	846,427 432,496	975,000 433,580	430,016		(20)			7.268	3.600 7.727	JAJO	5,921 6,303	34,944 13,990	06/06/2023	10/18/2029
62890Q-AD-7	NMEF 2023-A C	.		2.B FE	587,698	99.706	598,236	600,000	588,382		685			8.040	8.777	MON	2,144	11,524	09/12/2023	1
	NMEF Funding 2022-B C	.		2.B FE	499,890	98.290	491.450	500,000	499.913		22			8.540	8.700	MON	1.898	42.700	10/07/2022	06/15/2029
62954J-AB-0	NPRL 2019-1A A2	.		1.F FE	996,584	92.264	919,494	996,590	996,412		(160)			3.241	3.270	MON	987	32,299	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1A A2 NPRL 2019-1A B1		1 · · · ·	2.B FE	455,966	93.095	427,306	459,000	457.877		845			4.313	0.836	MON	605	31,550	08/22/2019	1
62947A-AC-7	NPRL 2019-1A B1	.	7	1.F FE	999,938	86.865	868,645	1,000,000	999,279		(488)			3.802	3.846	MON	1,267	38,020	11/01/2019	11/19/2049
67181D-AD-3	OAKIG 2020-1A A4		1	1.C FE	999,936	83.559	835,237	999,583	999,279		102			2.630	2.656	MON	803	26,289	11/06/2020	10/20/2050
67190A-AD-8	OAKIG 2021-1A A4	.	*		499,732	75.181		500,000	499.711		(40)			3.260	3.298	MON	498	16.300	01/20/2021	01/20/205
67181D-AK-7	OAKIG 2021-1A A4	1		2.A FE 1.A FE	964.278	81.682	375,900 787.666	964,314	964.289		40)			2.904	2.922	MON	856	25,361	11/19/2021	11/20/205
67571E-AE-7	Octane Receivables Trust 2022-1A D			2.B FE	495,137	96.939	484,690	500,000	496.927		1.101			5.540	5.874	MON	846	27,700	04/29/2022	02/20/203
68267E-AB-0	ODART 2019-1A B	.				96.646			299,991		1,101				3.984		560		03/12/2019	1
	1		4	1.B FE	299,972		289,933	300,000			4			3.950		MON	396	11,850		
68267E-AC-8	ODART 2019-1A C		4	1.C FE	199,889	96.678	193,351	200,000	199,971		12			4.190	4.234	MON		8,380	03/12/2019	11/14/202
70469X-AW-4 69700T-AA-2	PEAKS 2017-2A A1BR PFIXD 2019-1A A	.	4	1.A FE 1.A FE 1.A FE	501,004	97.000	485,973	501,009	501,009			0		3.386	3.400	JAJO	3,346	16,964	08/02/2019	1
			4		1,000,000	97.660	976,600	1,000,000						4.640	4.640	AO	9,151		02/21/2019	04/20/203
69700T-AL-8	PFIXD 2019-1A CR	.		1.F FE	400,000	89.600	358,400	400,000	400,000			0		3.650	3.650	AO.	2,879	14,600	03/30/2021	04/20/203
71710T-AF-5	PG&E Recovert Fund LLC Nt	.	1,	1.A FE	899,892	103.742	933,673	900,000	900,000		103			5.536	5.536	JJ	22,974	31,140	11/18/2022	1
74332W-AG-8	PROG 2019-SFR3	.	4	1.E.FE	189,532	97.441	207,548	213,000	208,541	0	5,491	0	0	2.871	5.766	MON	510	6,115	04/03/2020	09/17/2030
74333L-AE-6	PROG 2020-SFR2 C	.	4	1.D FE	499,976	95.774	478,870	500,000	499,478		(177)	0		3.077	3.074	MON	1,154	15,385	05/21/2020	
77588E-AA-5	RCF 2020-1A AV	.	4	1.A FE	100,000	95.000	95,000	100,000	100,000	0	0	0	0	3.572	3.571	AO.	625	3,572	01/30/2020	04/28/2038
77588E-AG-2	RCF 2020-1A BV	.	4	1.D FE	50,000	94.200	47,100	50,000	50,000	0	0	0	0	4.122	4.121	AO.	361	2,061	01/30/2020	04/28/2038
77588J-AA-4	RCF 2021-2A A	.		1.A FE	1,500,000	90.000	1,350,000	1,500,000	1,500,000	0	0		0	2.625	2.625	,AO	7,219	39,375	09/02/2021	10/25/2039
75574P-AA-0	RCMT 2022-FL8 A	.		1.A FE	2,439,205	99.130	2,433,198	2,454,552	2,439,534	0	322	0		6.970	7.320	MON	3,326	13,827	12/06/2023	01/25/203
75575W-AC-0	Ready Capital Mortgage 2021-FL7 AS	.		1.A FE	1,000,000	97.780	977,800	1,000,000	1,000,000	0			0	6.970	6.889	MON	968	66,469	11/12/2021	11/25/2030
76042E-AA-7	Republic Finance Issuance Trus 2020-A A	.	4	1.C FE	752,293	98.166	738,624	752,423	752,403	0	31	0	0	2.470	2.488	MON	568	18,585	10/06/2020	11/20/2030
76243N-AA-4	RIAL 2022-FL8 A	.	إلا	1.A FE	1,975,000	99.130	1,982,600	2,000,000	1,976,203		1,203	0		7.608	8.527	MON	6,652	12,633	11/28/2023	01/19/203
75383H-AA-9	RPTOR 2019-1 A	. [ ]	4	4.A FE	204,298	80.375	181,171	225,407	209,198		4,190	0	<u>0</u>	4.213	7.876	MON		9,496	10/25/2019	08/23/204
77341Q-AA-6	RTCF 2022-1A A	. [ ]		1.A FE	1,000,000	92.800	928,000	1,000,000	1,000,000		0	0		3.526	3.530	JAJO	6,464	35,260	02/10/2022	04/25/2040
78403D-AR-1	SBA Tower Trust Nt	. [ ]	1,	1.F FE	1,000,000	88.349	883,490	1,000,000	1,000,000			0	0	2.328	2.328	MON	1,035	23,280	07/08/2020	01/15/2028
78403D-AX-8	SBA Tower Trust Nt	. [ ]	1	1.F FE	1,000,000	80.569	805,690	1,000,000	1,000,000			0	0	2.593	2.593	MON	1,152	25,930	10/08/2021	10/15/205
784054-AE-8	SCFET 2020-1A C	. [ ]	4	1.C FE	499,960	96.882	484,410	500,000	499,924		(6)	0	0	2.600	2.643	MON	397	13,000	08/11/2020	08/21/2028
37959P-AA-5	SEACO 2020-1A A	.	C 4	1.F FE	637,179	92.033	586,443	637,209	569,948		10,254	0	0	2.170	6.621	MON	768	13,827	09/02/2020	10/17/2040
35100L-AB-4	SHINY 2017-1A A2	. [ ]	4	1.F FE	1,000,000	93.939	939,390	1,000,000	1,001,363		(2,572)	0	0	5.927	5.784	MON	494	59,270	08/10/2017	08/28/202
82808W-AA-9	Silver Point Scf Clo Ltd 2021-1A A1A			1.A FE	2,000,000	99.400	1,988,000	2,000,000	2,000,000	0		0	0	7.377	7.443	jajo	30,736	134,282	08/19/2021	10/15/2032
78448P-AE-0	SMB 2015-A B	. [ ]	4	1.A FE	1,023,622	97.457	1,047,083	1,074,405	1,070,380	0	1,737	0	0	3.500	3.707	MON	1,671	37,604	05/13/2015	10/16/204
78449C-AC-2	SMB 2022-C B	. [ ]	1	1.C FE	499,771	93.744	468,720	500,000	499,796	0 0	18	0	0	5.090	5.150	MON	1,131	25,450	08/02/2022	05/16/2050
83546D-AJ-7	SONIC 2020-1A A2II	.	4	2.B FE	258,432	92.030	222,406	241,667	253,070	0	(1,660)	0	0	4.336	3.465	MON	320	10,479	08/05/2020	01/20/2050
12530M-AB-1	SORT 2020-1 A2	.	4	1.E FE	874,932	85.261	746,324	875,341	875,181	0 0	44	0	0	1.990	2.009	MON	774	17,419		07/15/206
85022W-AP-9	SpringCastle America Funding L 2020-AA A	. [ [	4	1.A FE	0	92.253	0	0	0	0	0	0	0	1.970	1.978	MON	0	0	09/16/2020	09/25/203
85572R-AA-7	STARR 2018-1 A		4	2.A FE	387,561	90.084	349,609	388,092	399,730	0	(3,670)	0	0	4.089	1.645	MON	705	15,869	04/23/2019	05/15/2043
86212V-AE-4	STR 2018-1A A2		4	1.A FE	926,662	94.102	872,336	927,011	926,896	0	28	0	0	4.260	4.305	MON	1,207	39,769	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1A A4		4	1.C FE	479,136	94.123	451,006	479,167	479.029	0	(70)	0	0	4.740	4.791	MON	694	22,712	10/12/2018	10/20/2048

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

								Owned Dec											
1	2	Codes	6	7	Fair	Value	10	11		hange in Book/Adj					Interes				ates
CUSIP Identification		3 4 5 F 0 r e i g Bond Code n CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	16 Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	Stated Contractual Maturity Date
86212X-AB-6 86212X-AD-2 86190B-AB-0 86709L-AA-4 86709L-AB-2 78488L-AA-8 88606W-AB-8 87240P-AJ-0 87267J-AA-1 89821J-AA-0 88315L-AE-8 89609M-AA-7 89657B-AC-8 643821-AA-9 92212K-AC-0 97063Q-AA-0 88432F-AY-5 974153-AB-4 98878C-AC-1 98878C-AC-1	STR 2019-1 A2 STR 2019-1 A4 STR 2021-1A A2 SUNBD 2020-1A A SUNBD 2020-1A B SWC 2018-1A A TBOLT 2017-A B TCP 2017-1A AR TFINS 2018-2A A1 TFINS 2019-1A A1 TLWND 2019-1 A TMCL 2020-1A A Tribute Rail LLC 2022-1 A TRL 2019-2A A2 USRE 2021-1 A1 VDC 2020-2A A2 WESTF 2017-A A WINDR 2015-1A A2RR Wingstop Funding 2020-1A A2 ZCCP 2018-1A A2 ZCCP 2018-1A A2 ZCCP 2018-1A B ZCLO3 2015-3A A2R	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	1.A FE 1.C FE 1.G FE 2.C FE 1.G FE 3.C FE 1.A FE 1.B FE 1.C FE 2.A FE 1.F FE 1.F FE 1.F FE 1.F FE 1.F FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE 1.B FE	1,437,915 489,600 987,053 65,667 16,537 127,505 246,150 4,000,000 1,014,228 1,096,052 526,823 314,106 472,380 499,724 981,870 1,000,000 777,060 1,460,000 494,924 687,002 243,750 796,000	78.485 79.202 77.144 85.210 55.000 98.330 86.455 98.980 99.000 99.000 90.717 93.344 96.508 93.548 87.545 86.992 84.268 98.750 89.970 99.950 98.500 97.050	1,116,548 387,925 761,797 55,957 9,096 126,264 205,264 3,959,200 1,004,086 1,085,092 477,920 293,249 455,977 467,740 875,450 869,920 655,371 1,441,750 443,102 693,594 246,250 776,400	1,422,626 489,792 987,500 65,670 16,538 128,409 237,423 4,000,000 1,014,228 1,096,052 526,825 314,159 472,476 500,000 1,000,000 1,000,000 777,722 1,460,000 492,500 693,941 250,000 800,000	1,433,162 489,385 987,175 65,683 16,574 128,383 237,505 4,000,000 1,014,228 1,096,052 527,148 311,446 472,419 499,772 989,532 719,270 780,665 1,460,000 493,819 691,421 246,289 797,283		(904) (106) 32 (12) 20 8 (582) 0 0 463 370 18 (29) 3,575 57,273 (527) 0 (395) 673 490	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	3.650 4.490 2.960 3.671 4.703 4.750 5.750 7.133 7.460 7.694 3.967 2.730 4.760 3.100 1.910 1.992 4.690 7.174 2.841 7.215 8.105 7.845	2.986 3.552 4.483 4.932 5.594 7.191 7.412 7.766 3.920 3.006 4.816 3.137 2.307 11.569 4.610 7.236 2.777 7.576 8.691	MON MON MON MON MON MON FMAN JAJO FMAN MON MON MON MON MON MON JAJO MJSD JAJO JAJO JAJO	1,587 672 893 107 35 779 607 31,703 19,336 14,056 929 262 875 603 584 885 1,621 21,232 1,011 10,710 4,334 13,599	51,926 21,992 29,230 2,409 777 6,099 13,652 269,042 68,071 78,922 20,899 15,500 19,100 19,920 36,475 95,807 13,992 45,491 18,638 57,539	07/27/2018 09/16/2019 08/26/2021 11/20/2018 02/02/2023 11/22/2019 08/04/2020 05/19/2022 10/08/2019 10/25/2021 09/22/2020 11/08/2018 10/13/2020 11/29/2018	06/20/2051 02/15/2045 02/15/2045 08/15/2033 05/17/2032 08/20/2033 09/30/2039 02/02/2039 12/15/2044 08/21/2045 05/17/2052 10/18/2049
	ndustrial and Miscellaneous (Unaffiliated) - Other Loan-Baci	ked and Structure		121,456,927	X X X	114,639,033	121,972,022	121,213,650	0		0	0	X X X		XXX	769,863	4,942,289	X X X	XXX
	ubtotals – Industrial and Miscellaneous (Unaffiliated)	dia Giucture	a counties	990,163,905	XXX	901,429,301	975,306,435	985,818,899	0	(661,916)	74,662	0	XXX		XXX	9,668,408	39,781,814	XXX	XXX
302570-AW-6 534187-BP-3	FPL Group Capital Inc Nt Lincoln National Corp Jr Sub Nt	2	2.B FE 2.C FE	1,855,000 299,024	90.471 66.873	1,583,243 200,619	1,750,000 300,000	1,750,000 299,020	0 0	0 (2)	0 0	0 0	7.728 7.714	0.638 2.196	JAJO JAJO	33,808 4,563	121,497 21,326	05/31/2013	10/01/2066 04/20/2067
1219999999 H	ybrid Securities - Issuer Obligations			2,154,024	XXX	1,783,862	2,050,000	2,049,020	0	(2)	0	0	XXX	XXX	XXX	38,371	142,823	XXX	XXX
1309999999	ubtotals – Hybrid Securities		I	2,154,024	XXX	1,783,862	2,050,000	2,049,020	0	(2)	0	0	XXX	XXX	XXX	38,371	142,823	XXX	XXX
2419999999 T	otals – Issuer Obligations			862,260,799	XXX	781,311,892	845,689,983	857,921,418	0	(770,749)	74,662	0	XXX	XXX	XXX	8,960,319	34,583,519	XXX	XXX
2429999999 T	otals – Residential Mortgage-Backed Securities		<u> </u>	38,844,287	XXX	36,190,654	41,131,781	39,108,720	0	54,396	0	0	XXX	XXX	XXX	127,348	1,338,129	XXX	XXX
2439999999 T	otals – Commercial Mortgage-Backed Securities			8,506,903	XXX	8,020,443	8,779,880	8,476,781	0	(18)	0	0	XXX	XXX	XXX	24,586	269,836	XXX	XXX
2449999999 T	otals – Other Loan-Backed and Structured Securities			122,185,510	XXX	115,370,723	122,866,332	121,948,557	0	110,429	0	0	XXX	XXX	XXX	771,354	4,949,742	XXX	XXX

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

1	2	(	Codes	6	7	Fai	r Value	10	11	C	Change in Book/Adju	usted Carrying Valu	ie			Inter	est		1	Dates
CUSIP	<del>-</del>		4 5 F o r e i g Bond	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative	Actual	8  Rate Used To Obtain Fair	9 Fair	Par	Book/ Adjusted Carrying	12 Unrealized Valuation Increase /	Current Year's (Amortization) /	14  Current Year's Other -Than- Temporary Impairment	Total Foreign Exchange Change in	16	17  Effective Rate	18	19  Admitted  Amount  Due  &	20 Amount Rec. During	21	Stated Contracti Maturit
Identification	Description	Code	n CHAR	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	1
459999999 To	otals – SVO Identified Funds		<u> </u>		0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
																			1	1
24699999999 To	otals – Affiliated Bank Loans				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
479999999 To	otals – Unaffiliated Bank Loans				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
:509999999 To	otal Bonds				1,031,797,499	XXX	940.893,712	1,018,467,976	1.027.455.476	0	(605,942)	74.662	0	XXX	XXX	XXX	9.883.607	41,141,226	S XXX	XXX

1.	Book/Adjusted Carrying Value by NAIC Designation Categor	ry Footnote:									
Line N	lumber										
1A	1A \$ 109,371,355	1B \$	11,917,088	1C \$	24,698,764	1D \$ 27,422,799	1E\$	40,887,307	1F \$ 125,623,907	1G \$ 154,056,732	
1B	2A \$ 171,396,943	2B \$	242,864,591	2C \$	95,447,813						
1C	3A \$ 7,577,849	3B \$	3,693,023		7,995,202						
1D	4A \$ 2,910,544		986,471	4C \$	364,829						
1E	5A \$ 27,574	5B \$	100,155	5C \$	112,530						
1F	6\$	•		•							

#### Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	Fa	ir Value	11		Dividends			Change in E	Book/Adjusted Ca	arrying Value		20	21
		3 4	1				9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	F or code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of code of c	Number of	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquire
		.																	
		.																	
									NF	<b>-</b>									
								<b>N</b>		•									
																			1
		.	.					1								1		1	
		.	.																
		.		1	1														
		1   .	.	1	1											1			1
		1   .	.	1	1											1			
		.		1				1											
		1   .		1				1								1			
		.		1				1								1			1
								1								1			
		1   .		1	1			1								1		1	
4509999999 Tot	al - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

1.		Book/Adjusted Carrying Value by NAIC Designation	Category Footnote:					
Li	ne Nur							
	1A	1A \$	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						

Showing all COMMON STOCKS Owned December 31 of Current Year

2	Codes	5	6	i ai	r Value	9									
	3   4			7	8		10	Dividends 11	12	13	14	Adjusted Carrying V 15	16	17	18
Description	F o r e i g Code n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
Federal Home Loan Bank NY CL B CS	RF D	17,101.000	1,710,100	100.000	1,710,100	1,710,100	0	142,239		0	0	0		04/03/2020	
Industrial and Miscellaneous (Unaffiliated) - Oth	ner		1,710,100	XXX	1,710,100	1,710,100	0	142,239	0	0	0	0	0	XXX	XXX
Total Industrial and Missallaneous (Unaffiliate	4/		1 710 100	VVV	1 710 100	1 710 100	^	142 220		^	^		^	V V V	XXX
Total - Industrial and Miscellaneous (Onanillate	(a)		1,710,100	***	1,710,100	1,710,100	U	142,239	U	U	U	0	U	***	
Total - Unit Investment Trust			0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
Total Clased End Funds			0	V V V	0	0	0	0	0	0	0	0	0	V V V	XXX
Total - Closed-End Funds			0	^^^	0	0	U	U	U	U	U	0	0	^^^	^ ^ ^
Total - Parent, Subsidiaries and Affiliates			0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
L Total - Common Stocks			1.710.100	XXX	1.710.100	1.710.100	0	142.239	0	0	0	0	0	XXX	XXX
	1:::1::														
L Total - Preferred and Common Stocks			1,710,100	XXX	1,710,100	1,710,100	0	142,239	0	0	0	0	0	XXX	XXX
Adjusted Carrying Value by NAIC Designation C	1B 2B 3B	0 0 0	1C \$ 2C \$ 3C \$ 4C \$ 5C \$	0 0 0	1D \$		1E\$	0	1F\$	0	1G\$	0			
	Federal Home Loan Bank NY CL B CS  Industrial and Miscellaneous (Unaffiliated) - Ott  Total - Industrial and Miscellaneous (Unaffiliate  Total - Unit Investment Trust  Total - Parent, Subsidiaries and Affiliates  Total - Common Stocks  Total - Preferred and Common Stocks  Adjusted Carrying Value by NAIC Designation C  0 0 0 0	Description Code n  Federal Home Loan Bank NY CL B CS RF D  Industrial and Miscellaneous (Unaffiliated) - Other  Total - Industrial and Miscellaneous (Unaffiliated)  Total - Unit Investment Trust  Total - Parent, Subsidiaries and Affiliates  Total - Common Stocks  Total - Preferred and Common Stocks  Adjusted Carrying Value by NAIC Designation Category Fool  0 1B 0 2B 0 3B	Description Code n Number of Shares  Federal Home Loan Bank NY CL B CS RF D 17,101.000  Industrial and Miscellaneous (Unaffiliated) - Other  Total - Industrial and Miscellaneous (Unaffiliated)  Total - Unit Investment Trust  Total - Parent, Subsidiaries and Affiliates  Total - Common Stocks  Total - Common Stocks  Adjusted Carrying Value by NAIC Designation Category Footnote:  0 1B 0 0 2B 0 0 3B 0	Page	Part	Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part   Part	Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Percent   Perc	Pederal Home Loan Bank NY CL B CS	Pederal Home Loan Bank NY CL B CS   RF   D   17,101,000   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,	Pederal Home Loan Bank NY CL B CS	Pederal Home Loan Bank NY CL B CS	Pederal Home Loan Bank NY CLB CS   RF   D   17,101,000   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,1	Pederal Home Loan Bank NY CL B CS RF   D   17,101,000   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,10	Pedian   Federal Home Loan Bank NY CLB CS	Share   Book   Use of Carrying   Federal Home Loon Bank NY CL BC S. RF   D   17,101 000   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100   1,710,100

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

1	2 3	4	5	6 Number	7	8	9 Paid for
CUSIP Identification	Description Foreign	Date Acquired	Name of Vendor	of Shares of Stock	Actual Cost	Par Value	Accrued Interest and Dividends
		·					
P06077-AA-2	Autoridad Canal de Panama Nt D	08/03/2023	Jeffries & Company Inc		191,660	200,000.00	220
M2851H-AA-2	DP World Ltd UAE Nt 6.850% 07/02/37 D	09/22/2023	JP Morgan Securities Inc		209,940	200,000.00	3,197
30216J-AG-0	Export-Import Bank of India Nt D	04/20/2023	MUFG		203,248	200,000.00	2,933
P4R53V-AA-1	Grupo Energia Bogota Nt D	05/17/2023	HSBC Securities USA Inc		184,500	200,000.00	108
M60170-AW-3	Isreal Electric Corp Ltd Nt D	02/27/2023	Morgan Stanley & Co Inc		172,600	200,000.00	188
Y7082R-KB-4	Power Finance Corp Ltd Nt D	07/18/2023	Bank of America Merrill Lynch		224,903	265,000.00	1,578
M8180A-AE-8	Qatar Energy Nt 3.125% 07/12/41 D	10/31/2023	UBS Securities LLC		133,238	200,000.00	1,910
G7302V-KE-3	QNB Finance LTD Nt 2.750% 02/12/27 D	05/02/2023	BNP Paribas Securities		186,900	200,000.00	1,253
698299-BH-6	REPUBLIC OF PANAMA Nt 4.500% 04/16/50 D	02/27/2023	Barclays Capital Inc.		151,980	200,000.00	3,375
715638-DS-8	Republic of Peru Nt 3.300% 03/11/41 D	04/20/2023	CIBC World Markets		124,493	165,000.00	650
718286-CX-3	Republic of Philippines Nt D	12/05/2023	ANZ SECURITIES INC		198,800	200,000.00	4,278
760942-BD-3	REPUBLICA ORIENT URUGUAY Nt D	12/05/2023	Various		134,201	150,000.00	2,432
X7360W-CQ-3	Romanian Government Internatio Nt D	11/14/2023	BARCLAYS CAPITAL LATAM		60,820	60,000.00	1,413
M6320U-AS-8	Saudi International Bond Nt D	12/05/2023	Jeffries & Company Inc		182,284	200,000.00	4,113
91086Q-AV-0	United Mexican States Nt D	04/20/2023	Various		140,950	140,000.00	1,711
0309999999	Subtotal - Bonds - All Other Governments			XXX	2,500,517	2,780,000.00	29,359
044001.011.5			William =				
3140QL-6U-5	Fannie Mae Pool CB1782	07/26/2023	Wells Fargo Investments		742,562	911,468.00	1,367
3140M1-EP-5	FN Pool 2.000% 10/01/51	06/15/2023	Wells Fargo Investments		374,725	455,247.00	481
3140QM-6B-5 31418E-J5-0	FN Pool 3.000% 01/01/52	09/18/2023	Wells Fargo Investments		759,841	892,290.00	1,413
31418E-J5-0 3132DW-CT-8	FNMA 4783 4.000% 10/01/52	10/18/2023 06/28/2023	Wells Fargo Investments		411,490	474,511.00 500,000.00	1,002 738
3 132DAA-C1-9	Freddie Mac Pool SD8182	. 00/28/2023	Wells Fargo Investments		376,576		
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations	<u> </u>		XXX	2,665,194	3,233,516.00	5,001
00401M-AB-2	Abu Dhabi Crude Oil Nt D	11/14/2023	Mizuho Securities USA Inc.		167,500	200,000.00	3,476
V0055B-AY-1	Africa Finance Corp Nt D	07/25/2023	JP Morgan Securities Inc		170,800	200,000.00	1,422
00831T-AA-9	African Export-Import Bank/The Nt D	09/07/2023	JP Morgan Securities Inc		184,525	220,000.00	4,149
G0222Q-AA-5	Aldar Sukuk No 2 Ltd Nt D	10/23/2023	Citigroup Global Mrkts		177,500	200,000.00	65
015271-BB-4	Alexandria Real Estate Egtys Nt ALPEK SA DE CV Nt 3.250% 02/25/31	03/29/2023	Wells Fargo Investments		266,718	300,000.00	1,931
P01703-AD-2	1: =: =:: ::::: : = = : : : ::: : : : :	09/07/2023	HSBC Securities USA Inc		186,760	230,000.00	332
Q0305#-AB-6	7 411 51 10 10 1 1 1 1 1 1 1 1 1 1 1 1 1 1	02/15/2023	HSBC Securities USA Inc		1,000,000	1,000,000.00	
03065U-AB-5	AMCAR 2022 A2 6.190% 04/19/27	09/12/2023	Deutsche Bank Securities Inc		249,996	250,000.00	
03028P-M*-4 031162-DU-1	American Transmission Co LLC Sr Nt	01/18/2023 02/16/2023	U.S. Bancorp Investments		300,000	300,000.00	
	Amgen Inc Nt 5.750% 03/02/63 Amgel I imited Series C Senior Notes		Various		494,838	500,000.00	
Q0347#-AC-4 034863-AX-8	7 111 901 211111100 0 0011101 110100	09/07/2023	RBC Capital Markets		500,000	500,000.00	
	Anglo American Nt 2.625% 09/10/30 D	02/27/2023	Morgan Stanley & Co Inc		163,348	200,000.00	2,494
03718N-AB-2	ANTOFAGASTA PLC Nt 5.625% 05/13/32 D	08/03/2023	Santander Investment Sec		197,080	200,000.00	2,625
68626F-AA-5	ANTOR 2023-2A A 7.228% 01/25/37 D	11/21/2023	Barclays Capital Inc.		2,000,000	2,000,000.00	
00217G-AC-7	Aptiv PLC / Aptiv Corp Nt D	09/25/2023	Citigroup Global Mrkts		176,833	250,000.00	4,208
03938L-AS-3	Arcelormittal Nt 6.750% 03/01/41	09/14/2023	JP Morgan Securities Inc		492,730	500,000.00	1.594

E13

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

1	2	3	4	5	6 Number	7	8	9 Paid for
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	of Shares of Stock	Actual Cost	Par Value	Accrued Interest and Dividends
03938L-AP-9	Arcelormittal Nt 7.000% 10/15/39	D	08/04/2023	Goldman Sachs & Co		506,610	500,000.00	10,986
04316J-AE-9	Arthur J Gallagher & Co Nt		09/07/2023	Various		973,835	1,000,000.00	719
045054-AQ-6	Ashtead Capital Inc Nt		01/24/2023	JP Morgan Securities Inc		498,835	500,000.00	
Q0695#-AA-6	Aurizon Network Pty Ltd Series A Senior	D	06/28/2023	Bank of America Merrill Lynch		1,000,000	1,000,000.00	
05635J-AC-4	Bacardi Ltd / Bacardi-Martini Nt	D	06/06/2023	BNP Paribas Securities		996,410	1,000,000.00	
067316-AH-2	Bacardi Ltd Nt 5.300% 05/15/48	D	05/01/2023	JP Morgan Securities Inc		91,457	100,000.00	2,473
05971U-2A-4	Banco de Credito del Peru Nt	D	02/27/2023	Mizuho Securities USA Inc.		124,149	130,000.00	488
P1507S-AH-0	Banco Santander Mexico SA Inst Nt	D	10/30/2023	Santander Investment Sec		196,482	200,000.00	418
X0645A-CD-2	Bank Gospodarstwa Krajowego Nt	D	10/05/2023	TD Securities		186,740	200,000.00	4,121
V0957S-AC-1	Banque Ouest Africaine de Dev Nt	D	09/22/2023	UBS Securities LLC		160,740	200,000.00	4,021
073096-B*-9	Bayport Plymers LLC Series D Sr Unsec Nt		02/15/2023	Citigroup Global Mrkts		1,200,000	1,200,000.00	
Y0889V-AC-4	Bharti Airtel Limited Nt	D	09/07/2023	JP Morgan Securities Inc	l	176,551	210,000.00	1,858
09031W-AD-5	Bimbo Bakeries USA Inc Nt	l	10/30/2023	Bank of America Merrill Lynch		199,516	200,000.00	
115236-AF-8	Brown & Brown Inc Nt 4.950% 03/17/52		10/18/2023	Sun Trust Capital Mrkts		225,393	300,000.00	1,361
13648T-AB-3	Canadian Pacific Railway Co Nt	A	04/19/2023	Taxable Exchange		476,170	500,000.00	
m 13648T-AF-4	Canadian Pacific Railway Co Nt	A	04/19/2023	Taxable Exchange		448,715	500,000.00	
ដ្ឋ   14040H-CY-9	Capital One Financial Corp Nt	l	01/25/2023	Morgan Stanley & Co Inc	l	250,000	250,000.00	
14448C-BA-1	Carrier Global Corp Nt	l	11/15/2023	JP Morgan Securities Inc	l	199,670	200,000.00	
15132H-AH-4	CENCOSUD SA Nt 4.375% 07/17/27	D	02/27/2023	Goldman Sachs & Co	l	188,900	200,000.00	1,069
15135U-AF-6	Cenovus Energy Inc Nt 6.750% 11/15/39	A	11/16/2023	Various		101,817	100,000.00	94
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P		06/12/2023	CGA Capital		700,000	700,000.00	
G211A5-AH-6	China Cinda 2020 I Management Nt	D	10/19/2023	Morgan Stanley & Co Inc		154,330	200,000.00	1,550
17327C-AR-4	Citigroup Inc Nt 6.174% 05/25/34		06/27/2023	Goldman Sachs & Co		503,275	500,000.00	2,916
P3143N-AS-3	Codelco Inc Nt 5.625% 10/18/43	D	04/20/2023	HSBC Securities USA Inc		238,447	240,000.00	225
202712-BJ-3	COMMONWEALTH BANK AUST Nt	D	09/06/2023	Deutsche Bank Securities Inc		226,694	308,000.00	2,142
21036P-BD-9	Constellation Brands Inc Nt	1	10/17/2023	Deutsche Bank Securities Inc		427,430	500,000.00	11,229
126650-DV-9	CVS Health Corp Nt 5.625% 02/21/53		02/13/2023	Bank of America Merrill Lynch		499,280	500,000.00	
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd Sr Secured	D	07/06/2023	ANZ SECURITIES INC		700,000	700,000.00	
24703T-AJ-5	Dell Inc Nt 8.100% 07/15/36	1	03/21/2023	JP Morgan Securities Inc		453,552	400,000.00	6,120
24703D-BH-3	Dell Intl LLC / EMC Corp Nt		09/25/2023	RBC Capital Markets		158,570	250,000.00	2,444
25731V-AB-0	Dominion Energy South Nt		10/04/2023	Various		275,861	275,000.00	
260003-AG-3	Dover Corp Nt 6.600% 03/15/38		02/03/2023	Mesirow Financial Inc.		228,266	200,000.00	5,207
L2848U-AA-0	EIG Pearl Holdings Sarl Nt	D	07/07/2023	Citigroup Global Mrkts		154,460	200,000.00	3,242
29280H-AB-8	Enel Finance America LLC Nt		10/20/2023	JP Morgan Securities Inc		114,464	200,000.00	1,629
29278G-AY-4	Enel Finance International NV Nt	D	09/21/2023	Citigroup Global Mrkts		422,880	500,000.00	7,639
P3762T-AA-9	Engie Energia Chile SA Nt	D	11/28/2023	HSBC Securities USA Inc		177,954	210,000.00	2,420
26884T-AX-0	ERAC USA Finance LLC Nt	l	04/26/2023	JP Morgan Securities Inc	l	298,500	300,000.00	
29717P-AS-6	Essex Portfolio LP Nt 4.500% 03/15/48	l	10/23/2023	Mizuho Securities USA Inc.	1	362,880	500,000.00	2,500
Q3647#-AE-1	Evolution Mining Finance Sr Notes, Serie	D	08/22/2023	JP Morgan Securities Inc	1	700,000	700,000.00	0
33938X-AB-1	FLEX LTD Nt 4.875% 05/12/30	D	02/27/2023	MarketAxess	1	47,625	50,000.00	738
33938X-AA-3	FLEX LTD Nt 4.875% 06/15/29	D	11/14/2023	Miller-Tabak	1	92,802	100,000.00	2,045
302491-AY-1	FMC Corp Nt 6.375% 05/18/53		05/15/2023	Citigroup Global Mrkts		299,283	300,000.00	
34501*-AF-0	Football Club (NFL) Ser 2023 SV-F Trust	L	03/28/2023	Bank of America Merrill Lynch		500,000	500,000.00	0

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

1	2	3	4	5	6 Number	7	8	9 Paid for
CUSIP					of Shares			Accrued Interest
Identification	Description	Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	and Dividends
34966D-AC-6	Fortress Credit Opportunities 2023-8A A2		10/11/2023	   Natixis		1,000,000	1,000,000.00	
34964C-AG-1	Fortune Brands Innovations Inc Nt		08/04/2023	Seaport Group		381,570	500,000.00	8,313
350930-AA-1	Foundry JV Holdco LLC Nt		05/10/2023	BNP Paribas Securities		493.815	500,000.00	0
35063@-AA-6	Foundry JV HoldCo LLC Series A Sr Note		05/31/2023	TD Securities		1,200,000	1,200,000.00	0
Y7141B-AB-9	Freeport Indonesia PT Nt	D	10/05/2023	STANDARD CHARTER SECURITIES		178,250	200,000.00	5,197
G371E7-2B-2	Fresnillo PLC Nt 4.250% 10/02/50	D	10/05/2023	Jeffries & Company Inc		137,400	200,000.00	189
G3705Q-AE-7	Gaci First Investment Co	D	10/05/2023	Jeffries & Company Inc		157,476	200,000.00	1,594
G3R238-AD-5	Galaxy Pipeline Assets Nt	D	02/27/2023	Barclays Capital Inc.		153,620	193,306.00	2,384
361448-AX-1	GATX Capital Corp Nt 4.500% 03/30/45		11/09/2023	Mizuho Securities USA Inc.	I	182,395	250,000.00	1,344
36830B-AC-9	GC Treasury Center Co Ltd Nt	D	02/27/2023	ANZ SECURITIES INC		146,224	200,000.00	3,894
36267V-AM-5	GE Healthcare Technologies Nt		04/13/2023	Barclays Capital Inc.		448,208	400,000.00	10,274
381742-AE-5	GOCAP 2019-42RA BR 8.590% 01/20/36	l	12/08/2023	SMBC Nikko Securities	l	1,700,000	1,700,000.00	0
G3946K-AA-7	Gohl Capital Ltd Nt 4.250% 01/24/27	D	05/09/2023	STANDARD CHARTER SECURITIES	l	263,894	280,000.00	3,537
G40365-AB-7	Gold Fields Orogen Holdings Nt	D	12/27/2023	Goldman Sachs & Co		205,750	200,000.00	1,497
39541E-AC-7	Greensaif Pipelines BIDC Nt	D	02/27/2023	Bank of America Merrill Lynch		204,000	200,000.00	289
m 39055T-AS-7	GRTLK 2015-1A CR 8.155% 01/16/30		12/11/2023	Deutsche Bank Securities Inc		1,496,250	1,500,000.00	19,501
್ಷ  40049J-AZ-0	Grupo Televisa S.A. Nt	D	05/17/2023	Various		67,500	65,000.00	766
<b>©</b> G2440J-AG-0	GTL Trade Finance Inc Nt	D	08/03/2023	Jeffries & Company Inc		247,338	235,000.00	5,253
42307T-AH-1	H.J. Heinz Finance Co Nt		02/08/2023	Morgan Stanley & Co Inc		857,370	750,000.00	1,336
417923-AC-3	HARUS 2023-1A A2 7.350% 01/15/37	D	12/21/2023	Deutsche Bank Securities Inc		1,000,000	1,000,000.00	
43655*-AC-2	Holt Texas Ltd Series C Sr Note		11/21/2023	Bank of America Merrill Lynch		500,000	500,000.00	
444859-BX-9	Humana Inc Nt 5.500% 03/15/53		09/20/2023	RBC Capital Markets		472,265	500,000.00	535
44891A-BL-0	Hyundai Capital America Nt		05/17/2023	ANZ SECURITIES INC		189,801	180,000.00	1,307
45138L-BD-4	Idaho Power Corp Nt 3.650% 03/01/45		09/07/2023	Mesirow Financial Inc.		277,832	400,000.00	406
Y71260-AA-4	Indofood CBP Sukeses Makm Nt	D	05/17/2023	Jeffries & Company Inc		172,178	200,000.00	3,020
456829-AB-6	INFRAESTRUCTURA ENERGETI Nt	D	07/06/2023	MarketAxess		151,952	200,000.00	4,767
460146-CF-8 46128M-AS-0	Intl Paper Co Nt 7.300% 11/15/39		05/10/2023	U.S. Bancorp Investments		287,005 199,970	250,000.00	8,973
832696-AZ-1	Inversiones CMPC SA Nt		06/20/2023 10/11/2023	Bank of America Merrill Lynch Bank of America Merrill Lynch		248.220	200,000.00	
46647P-AK-2	J. M. Smucker Company Nt JPMorgan Chase Financial Nt		05/23/2023	JP Morgan Securities Inc		807.840	1,000,000.00	13.552
P2400P-AA-7	Kallpa Generacion SA Nt	D	10/05/2023	HSBC Securities USA Inc		181,580	200,000.00	1.238
Y44709-AH-9	KazMunayGas National Co JSC Nt	J D	11/14/2023	Barclays Capital Inc.		150,700	200,000.00	622
G5222@-AB-8	Keller Holdings Limited Series B Sr Note	J D	08/10/2023	HSBC Securities USA Inc		500,000	500,000.00	
50077L-BJ-4	Kraft Heinz Food Nt 5.500% 06/01/50	ן	09/21/2023	Citigroup Global Mrkts		465.075	500,000.00	8,708
48268T-AA-0	KSL 2023-HT 7.652% 12/15/36		12/04/2023	Wells Fargo Investments		1,994,999	2,000,000.00	0,700
Y5257Y-AM-9	Lenovo Group Ltd Nt 6.536% 07/27/32	D	08/03/2023	STANDARD CHARTER SECURITIES		202,554	200,000.00	363
53621@-BH-8	Lion Industrial Properties LP Series C G		02/02/2023	Wells Fargo Investments		900.000	900,000.00	
G5635P-AK-5	Longfor Holdings Ltd Nt	D	02/27/2023	Nomura Securities Intl		156.998	200,000.00	3,621
548661-ER-4	Lowes Companies Inc Nt		03/28/2023	JP Morgan Securities Inc		299,604	300,000.00	
557497-L#-9	Madison Gas and Electric Co Series B Sen		12/01/2023	Bank of America Merrill Lynch		500,000	500,000.00	
55903V-BE-2	Magallanes Inc Nt 5.141% 03/15/52		02/03/2023	JP Morgan Securities Inc		208.550	250,000.00	5,070
573284-AU-0	Martin Marietta Materials Nt		10/03/2023	Mizuho Securities USA Inc.		185,970	250,000.00	3,247
57708#-AA-9	Matterhorn Express Pipeline LL Series A		06/15/2023	SMBC Nikko Securities	1	800,000	800,000.00	0

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

1	2	3	4	5	6	7	8	9
CUSIP					Number of Shares			Paid for Accrued Interest
Identification	Description	Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	and Dividends
581557-BC-8	McKesson Corp Nt 4.883% 03/15/44		09/12/2023	RBC Capital Markets		171,614	200,000.00	4,856
C54296-AA-3	MEGlobal Canada ULC Nt	Α	05/25/2023	Barclays Capital Inc.		260,993	255,000.00	499
G59669-AC-8	Meituan Nt 3.050% 10/28/30	D	09/07/2023	SOCIETE GENERALE SEC		186.021	235,000.00	2.648
58933Y-BN-4	Merck & Co Inc Nt 5.150% 05/17/63		05/08/2023	BNP Paribas Securities		746,723	750,000.00	0
55284J-AA-7	MF1 2022-FL8 A 6.706% 02/19/37		11/28/2023	Santander Investment Sec		1,962,500	2,000,000.00	3,341
595112-CB-7	Micron Technology Inc. Nt		04/05/2023	Wells Fargo Investments		696,535	700,000.00	0
61747Y-FB-6	Morgan Stanley Nt 5.948% 01/19/38		01/17/2023	Morgan Stanley & Co Inc		250,000	250,000.00	0
61945C-AE-3	Mosaic Co Nt 5.625% 11/15/43		12/07/2023	JP Morgan Securities Inc		473,515	500,000.00	2,031
55336V-BP-4	MPLX LP Nt 5.200% 12/01/47		09/12/2023	JP Morgan Securities Inc		116,974	139,000.00	2,068
63111X-AK-7	NASDAQ INC Nt 5.950% 08/15/53		07/06/2023	JP Morgan Securities Inc		497,555	500,000.00	992
632525-BC-4	National Australia Bank Nt	D	01/04/2023	Goldman Sachs & Co		250,000	250,000.00	0
Y62579-AE-0	Naver Corp Nt 1.500% 03/29/26	D	02/27/2023	ANZ SECURITIES INC		177,694	200,000.00	1,267
64131J-AL-0	Neuberger Berman Loan Advisers 2017-25A		06/06/2023	Wells Fargo Investments		436,179	440,585.00	3,865
65339K-CQ-1	NextEra Energy Capital Nt		08/18/2023	BNP Paribas Securities		224,585	250,000.00	7,036
62912X-AC-8	NGPL PIPECO LLC Nt 7.768% 12/15/37		08/16/2023	Stifel		833,960	800,000.00	10,875
62890Q-AD-7	NMEF 2023-A C 8.040% 06/17/30		09/12/2023	Deutsche Bank Securities Inc		587,698	600,000.00	
ដី 637417-AQ-9	NNN REIT Inc Nt 3.500% 04/15/51		09/29/2023	Bank of America Merrill Lynch		215,699	340,000.00	5,553
۵ 637417-AS-5	NNN REIT Inc Nt 5.600% 10/15/33		08/08/2023	Bank of America Merrill Lynch		491,593	500,000.00	
67077M-BB-3	Nutrien Ltd Nt 5.800% 03/27/53	A	03/23/2023	Citigroup Global Mrkts		496,835	500,000.00	
67078A-AF-0	Nvent Finance SARL Nt 5.650% 05/15/33	D	04/24/2023	JP Morgan Securities Inc		199,434	200,000.00	
62954H-AN-8	NXP BV/NXP FDG Nt 3.250% 11/30/51		10/03/2023	Morgan Stanley & Co Inc		293,840	500,000.00	5,642
69033D-AD-9	Oversea-Chinese Banking Corp Nt	D	07/18/2023	Morgan Stanley & Co Inc		183,636	200,000.00	1,323
69047Q-AC-6	Ovintiv Inc Nt 6.250% 07/15/33		06/28/2023	Barclays Capital Inc.		494,215	500,000.00	2,604
694308-HH-3	Pacific Gas & Electric Nt		01/27/2023	Morgan Stanley & Co Inc		413,780	500,000.00	10,951
694308-KH-9	Pacific Gas & Electric Nt		02/21/2023	Goldman Sachs & Co		496,435	500,000.00	4,406
694308-KK-2	Pacific Gas & Electric Nt		05/23/2023	Various		485,277	500,000.00	4,094
695114-DA-3	Pacificorp Nt 5.500% 05/15/54		07/25/2023	Stifel		366,748	400,000.00	4,278
70522#-AC-2	PECO Pallet Holdings Inc Sr Secured Nt		03/02/2023	Natixis		400,000	400,000.00	
71114#-AC-4	Peoples Gas System Inc Series C Senior N		12/19/2023	JP Morgan Securities Inc		400,000	400,000.00	
N7002#-AC-8	Perfetti Van Melle Group BV Series C Sr	D	10/26/2023	Deutsche Bank Securities Inc		500,000	500,000.00	
Y7138A-AF-7	Pertamina Persero PT Nt	D	07/25/2023	MarketAxess		192,338	200,000.00	2,094
716973-AH-5	Pfizer Inc. NT 5.340% 05/19/63		05/16/2023	Various		490,221	500,000.00	
Y7072Q-AA-1	PLDT Inc Nt 3.450% 06/23/50	D	02/27/2023	Goldman Sachs & Co		137,000	200,000.00	1,303
74340*-BN-3	Prologis Targeted U.S. L.P. Sr Nt	D	09/21/2023	TD Securities		500,000	500,000.00	
N7163R-AX-1	Prosus NV Nt 4.193% 01/19/32	ן ט	11/14/2023	Goldman Sachs & Co		157,990	200,000.00	2,725
74382P-A#-4	Providence StJoseph Hith Ob Gr Series 20		02/21/2023	RBC Capital Markets		1,000,000	1,000,000.00	
744330-AA-9	Prudential Funding Asia PLC Nt	D	05/09/2023	Wells Fargo Investments		259,179	290,000.00	705
L7909C-AA-5	Raizen Fuels Finance Nt	D	05/17/2023	Jeffries & Company Inc		198,100	200,000.00	3,504
75574P-AA-0	RCMT 2022-FL8 A 6.970% 01/25/37		12/06/2023	Santander Investment Sec		2,439,230	2,454,571.00	5,234
758750-AF-0	Regal Beloit Corp Nt 6.400% 04/15/33	D	03/21/2023	JP Morgan Securities Inc		595,116	600,000.00	3,147
759470-BD-8	Reliance Ind Nt 3.625% 01/12/52	1	10/19/2023	STANDARD CHARTER SECURITIES		152,845	250,000.00	2,543
76243N-AA-4	RIAL 2022-FL8 A 7.608% 01/19/37	D	11/28/2023	Santander Investment Sec		1,975,000	2,000,000.00	5,895
77030#-AD-0	Robert Bosch Finance LLC Series D Senior	l	11/30/2023	Bank of America Merrill Lynch		1,000,000	1,000,000.00	0

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

1	2	3	4	5	6 Number	7	8	9 Paid for
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	of Shares of Stock	Actual Cost	Par Value	Accrued Interest and Dividends
Identification	Description	1 Oleigii	Date Acquired	INAME OF VEHICO	UI SIUCK	Actual Cost	rai value	and Dividends
80007R-AQ-8	Sands China Ltd Nt 3.350% 03/08/29		07/27/2023	Jeffries & Company Inc		172,000	200,000.00	2,643
G8115E-AC-1	Siam Commercial Bank PCL/Cayma Nt		07/25/2023	Nomura Securities Intl		192.498	200,000.00	4,058
N8133N-AA-5	Sigma Finance NL Nt 4.875% 03/27/28		05/09/2023	Goldman Sachs & Co		197,100	200,000.00	1,192
U8277R-AB-2	SK Battery America Inc Nt		11/14/2023	Nomura Securities Intl		181,053	200,000.00	1,299
78392B-AF-4	SK HYNIX INC Nt 6.500% 01/17/33		08/03/2023	Deutsche Bank Securities Inc		203,125	200,000.00	722
842400-HX-4	Southern Cal Edison Nt		10/18/2023	Various		769,350	800,000.00	7,246
853254-CU-2	Standard Chartered PLC Nt	D	07/18/2023	RBC DOMINION SECS TORONTO OFFI		262,865	260,000.00	637
85513L-AB-0	STAR ENERGY CO ISSUE Nt	D	02/27/2023	Citigroup Global Mrkts		173,060	200,000.00	3,691
85917P-AB-3	Steris PLC Nt 3.750% 03/15/51		04/21/2023	Goldman Sachs & Co		220,464	300,000.00	1,250
86562M-CS-7	Sumitomo Mitsui Financial Grp Nt		01/03/2023	SMBC Nikko Securities		200,000	200,000.00	0
86562M-CY-4	Sumitomo Mitsui Financial Grp Nt	D	07/06/2023	SMBC Nikko Securities		400,000	400,000.00	0
Y8190D-AA-5	Summit Digital Infrastructure Nt		02/27/2023	Goldman Sachs & Co		154,508	200,000.00	303
P8803L-AA-6	SURA Asset Management SA Nt	<del>.</del>	10/23/2023	BNP Paribas Securities		135,825	150,000.00	255
A8372T-AC-2	Suzano Austria GMBH Nt	<del>.</del>	12/05/2023	Jeffries & Company Inc		201,600	200,000.00	3,150
876030-AF-4	Tapestry Inc Nt 7.850% 11/27/33		11/21/2023	Various		249,825	250,000.00	0,100
	Targa Resources Corp Nt		01/03/2023	Sun Trust Capital Mrkts		199,716	200,000.00	0
87612G-AC-5 87612G-AD-3	Targa Resources Corp Nt		01/03/2023	Sun Trust Capital Mrkts		978,430	1,000,000.00	0
882926-AA-6	Texas Instruments Inc Nt		05/11/2023	Morgan Stanley & Co Inc		495,835	500,000.00	0
89821J-AA-6	TFINS 2019-1A A1 7.694% 02/02/39		02/02/2023	Interest Capitalization		0	0.00	
G8878S-AC-7	Tingyi Holding Corp Nt		04/24/2023	Morgan Stanley & Co Inc		203,370	220,000.00	318
87264A-DB-8	T-Mobile USA Inc Nt   5.750% 01/15/54		05/08/2023	Various		298,785	300,000.00	0
Y71372-AB-5	Tower Bersama Infrastructure Nt		07/06/2023	CREDIT AGRICOLE SECURITIES INC		180,750	200,000.00	1,058
G91139-AH-1	TSMC Global Ltd Nt 2.250% 04/23/31	<u>.</u>	02/27/2023	HSBC Securities USA Inc		163,760	200,000.00	1,600
898813-AV-2	Tucson Electric Power Co Nt		02/13/2023	Various		250,342	250,000.00	
902494-BH-5	Tyson Foods Inc Nt 5.100% 09/28/48		05/12/2023	Barclays Capital Inc.		358,528	400,000.00	2,720
Y9048B-AA-1	UltraTech Cement Ltd Nt		12/12/2023	ANZ SECURITIES INC		166,086	200,000.00	1,836
B9550@-AH-4	Umicore SA NV Sr Nt 6.440% 01/18/33	<u></u>	01/18/2023	MUFG		1,000,000	1,000,000.00	1,000
92529@-AD-9	Versant Power Series 2023 A Sr Note		08/16/2023	Bank of America Merrill Lynch		600,000	600,000.00	
958254-AD-6	Western Gas Partners Nt		09/27/2023	Deutsche Bank Securities Inc		202,773	250,000.00	6,737
92936M-AE-7	WPP Finance 2010 Nt 5.625% 11/15/43	D	07/10/2023	Barclays Capital Inc.		335,527	400,000.00	3,563
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	74.595.556	78,210,462.00	372.504
110333333	Subtotal - Borius - Iridustrial and Wiscellaneous (Orianniated)				***	74,333,330	70,210,402.00	372,304
2509999997	Subtotal - Bonds - Part 3				XXX	79,761,267	84,223,978.00	406,864
2509999999	Subtotal - Bonds				XXX	79,761,267	84,223,978	406,864
5989999998	Summary Item from Part 5 for Common Stocks				XXX	21,922	XXX	0
5989999999	Subtotal - Common Stocks				XXX	21,922	XXX	0
5999999999	Subtotal - Preferred and Common Stocks				XXX	21,922	XXX	0
5999999999	Subtotal - Preferred and Common Stocks				XXX	21,922	XXX	

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
identification	Description	Foreign	Date Acquired	ivalile of vertuor	UI Slock	Actual Cost	Fai value	and Dividends
_								
F13								
<u>ω</u> υ								
6009999999	Totals				XXX	79,783,189	XXX	406,864

**SCHEDULE D - PART 4** 

1	2	2 4	5 5	6	7	8	0 1	10		Change in Book/Adjuste	d Corning Value		16	17	18	19	20	21
'	2	7 4	3	0	′	°	9	10	11	12 13	14	15	- 10	17	10	19	20	21
1	1	<u>-</u>							''	Current	1	15	1	†		†	Bond	
	1			1				Prior		Year's	1		Book/	Foreign	ŀ	1	Interest/	
	1	-	N.	umber				Year		Current Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	
		<u>'</u>	100	of				Book/	Unrealized	Year's -Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSIP	1	i		hares				Adjusted	Valuation	(Amort- Tempora		Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident-	1	Disposal	Name of		Consid-	Par	Actual	Carrying	Increase/	ization)/ Impairme	·	Change in	Disposal	on	on	on	During	Maturity
ification	Description	n Date			eration	Value	Cost	Value	(Decrease)	Accretion Recogniz	1	, ,	Date	Disposal	Disposal	Disposal	Year	Date
oation	2000		. dionassi	, to on	oracon.	74.40		74.40	(200.0000)	7 toolotton	, , , , , , , ,	5.,, 1.0	24.0	2.00000.	2.opcou.	2.00000.		54.0
38373Q-2C-4	GNR 2003-46 HA 4.500% 06/20/33	12/01/2023	Paydown		7,023	7,023.00	7,816	7,279	0	(256)	0 (256	) 0	7,023	0	0	0	169	06/20/2033
38374F-3P-7	GNR 2004-26 GE 5.000% 04/16/34	12/01/2023	Paydown		34,853	34,853.00	38,753	36,257	0	(1,404)	0 (1,404	*	34,853	0	0	0	951	04/16/2034
38374N-SL-2	GNR 2006-50 JC 5.000% 06/20/36	12/01/2023	<b> </b>		80,172	80,172.00	87,768	81,248	0	(1,076)	0 (1,076	*	80,172	0	0	0	2,184	06/20/2036
383742-RV-7	GNR 2008-15 NB 4.500% 02/20/38	12/01/2023	<b> </b>		2,128	2,128.00	2,283	2,189	0	(61)	0 (6		2,128	0	0	0	49	02/20/2038
383742-LF-8	GNR 2008-6 DU 4.250% 02/20/38	12/01/2023	<b> </b>		88,700	88,700.00	96,613	91,811	0	(3,112)	0 (3,112	1	88,700	0	0	0	2,043	
38374X-D9-3		12/01/2023			35,465	35,465.00	37,586	35,611	0	(146)	0 (146		35,465	0	0	0	696	09/16/2024
38376G-XA-3		12/01/2023			938	938.00	935	936	0	1		´	938	0	0	0	14	02/16/2044
38377W-GL-		12/01/2023	<b> </b>		67,410	67,410.00	73,843	70,070	0	(2,660)	0 (2,660	)	67,410	0	0	0	1,413	
38378B-QF-9	.	12/01/2023	<b> </b>		323,381	323,381.00	322,125	322,809	0	572	0 572		323,381	0	0	0	4,290	03/16/2044
38378W-KU-		12/01/2023			363,372	363,372.00	333,393	356,208	0	7.164	0 7,164		363,372	0	0	0	6,130	08/20/2042
1 1 1 1 1 1 1 1 1	6 GNR 2013-122 WB 3.000% 03/20/42	12/01/2023			113,483	113,483.00	108,943	112,921	0	562	0 562		113,483	1	0	j	2,017	03/20/2042
38378Y-S8-3		12/01/2023	<b> </b>		83,088	83,088.00	83,633	83,214	0	(126)	0 (126		83,088	0	0	0	485	09/16/2053
46641A-AA-3		12/01/2023	<b> </b>		22,003	22,003.00	22,333	22,266		(263)	0 (263		22,003	1		1	494	08/26/2036
46641X-AA-3		12/01/2023	<b> </b>		21,522	21,522.00	22,436	22,303		(781)	0 (78		21,522	1		1	423	11/27/2038
83162C-PS-6		08/01/2023			3,091	3,091.00	3,091	3,091		0	. ,    ,	′  · · · · · · ň	3,091	ļ	1	j	125	08/01/2025
925387-AE-2		10/16/2023	<b> </b>		95,999	95,999.00	108,226	105,535		(9,535)	0 (9,535	/ · · · · · · · · · · · · · · · · · · ·	95,999	J	1	1	3,690	04/16/2035
020001 712 2	.   1	10/10/2020								(0,000)		′  · · · · · · · · · · · · · · · · · · ·						10.11.1012.000
0109999999	Bonds - U.S. Governments	-		XXX	1,342,628	1,342,628.00	1,349,777	1,353,748	0	(11,121)	0 (11,12	) 0	1,342,628	0	0	0	25,173	XXX
												,						
3140QL-6U-5	Fannie Mae Pool CB1782	12/01/2023	Paydown		17,159	17,159.00	13,979	0	0	3,180	0 3,180	0	17,159	0	0	0	90	10/01/2051
31307B-BG-4	FGCI J22739 2.500% 03/01/28	12/01/2023	Paydown		67,785	67,785.00	67,763	67,740	0	45	0 45	0	67,785	0	0	0	906	03/01/2028
31393R-WG-	1 FHR 2631 MD 5.000% 06/15/33	12/01/2023	Paydown		24,576	24,576.00	26,771	25,315	0	(739)	0 (739	) 0	24,576	0	0	0	672	06/15/2033
31394Y-F3-3	FHR 2796 LB 4.500% 05/15/24	12/01/2023	Paydown		23,130	23,130.00	25,111	23,249	0	(119)	0 (119	) 0	23,130	0	0	0	499	05/15/2024
31395E-WF-0	) FHR 2844 PE 5.000% 08/15/34	12/01/2023	Paydown		88,162	88,162.00	97,787	92,467	0	(4,305)	0 (4,305	) 0	88,162	0	0	0	2,239	08/15/2034
31395J-SP-2	FHR 2890 PE 5.000% 11/15/34	12/01/2023	Paydown		10,119	10,119.00	11,068	10,468	0	(349)	0 (349	) 0	10,119	0	0	0	265	11/15/2034
31395M-QK-	B FHR 2935 HJ 5.000% 02/15/35	12/01/2023	Paydown		46,459	46,459.00	51,313	48,207	0	(1,749)	0 (1,749	)	46,459	0	0	0	1,205	02/15/2035
31395U-6Q-9	FHR 2981 NE 5.000% 05/15/35	12/01/2023	Paydown		58,496	58,496.00	63,562	60,276	0	(1,781)	0 (1,78	)	58,496	] 0	0	0	1,439	05/15/2035
31398E-4W-	FHR 3541 KB 4.000% 06/15/24	12/01/2023	Paydown		18,964	18,964.00	20,020	19,024	0	(60)	0 (60	)	18,964	0	0	0	388	06/15/2024
3137GA-B7-1	FHR 3726 PC 2.500% 08/15/40	12/01/2023	Paydown		6,358	6,358.00	6,352	6,351	0	6	0	0	6,358	0	0	0	81	08/15/2040
3137A5-M3-5	FHR 3795 B 3.500% 01/15/26	12/01/2023	Paydown		53,495	53,495.00	54,981	53,661	0	(167)	0 (167	)	53,495	0	0	0	946	01/15/2026
3137A7-HC-7	FHR 3800 KE 3.500% 02/15/26	12/01/2023	<b> </b>		29,688	29,688.00	31,499	29,908	0	(220)	0 (220	)	29,688	0	0	0	537	02/15/2026
3137A9-BH-8	FHR 3846 KE 4.000% 04/15/26	12/01/2023	Paydown		38,032	38,032.00	41,213	38,302	0	(270)	0 (270	)	38,032	0	0	0	762	04/15/2026
3137AM-AM-	9 FHR 3997 GK 2.000% 01/15/41	12/01/2023			2,087	2,087.00	2,087	2,086	0	1	0	0	2,087	0	0	0	23	01/15/2041
3137AM-VQ-	7 FHR 4018 B 3.500% 03/15/27	12/01/2023			22,097	22,097.00	22,591	22,152	0	(55)	0 (55	)	22,097	0	0	0	401	03/15/2027
3137AT-TJ-1	FHR 4104 KJ 3.000% 09/15/32	12/01/2023	<b> </b>		88,379	88,379.00	90,806	89,139	0	(760)	0 (760	*	88,379	0	0	0	2,245	09/15/2032
3137AY-D3-2	FHR 4166 PV 3.250% 07/15/37	12/01/2023	<b> </b>		9,430	9,430.00	9,746	9,483	0	(53)	0 (53		9,430	0	0	0	167	07/15/2037
3137B6-TQ-4		12/01/2023	<b> </b>		222,560	222,560.00	192,098	214,693	0	7,868	0 7,868		222,560	0	0	0	4,131	12/15/2028
3137FD-4Z-2		12/01/2023	<b> </b>		1,272,200	1,272,200.00	1,291,382	1,275,829	0	(3,630)	0 (3,630		1,272,200	0	0	0	23,970	12/15/2040
3137FY-AX-4		12/01/2023			263,585	263,585.00	261,938	262,133	0	1,452	0 1,452		263,585	0	0	0	1,780	02/25/2049
	9 FN MA1546 3.500% 08/01/43	12/01/2023			37,983	37,983.00	38,131	38,095	0	(112)	0 (112		37,983	0	0	0	741	08/01/2043
	5 FN Pool 2.000% 10/01/51	12/01/2023	<b> </b>		18,995	18,995.00	15,635	0	0	3,360	0 3,360		18,995	0	0	0	118	10/01/2051

E14

SCHEDULE D - PART 4

			Snowing all L	-ong ronn	Donas ana	Otooko OOI	LD, INLULI		UICIWISC L	NOI OOLD	OI Duiii	ig Guileit	i oui						
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted C	arrying Value		16	17	18	19	20	21
								Ī	11	12	13	14	15	1					
		F									Current							Bond	
		0						Prior			Year's			Book/	Foreign			Interest/	
		r		Number				Year		Current	Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	
		е		of				Book/	Unrealized	Year's	-Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSIP		i		Shares				Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident-		g Disposal	Name of	of	Consid-	Par	Actual	Carrying	Increase/	ization)/	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ification	Description	n Date	Purchaser	Stock	eration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
3140QM-6B-5	FN Pool 3.000% 01/01/52	12/01/2023	Paydown		13,029	13,029.00	11,095	0		1,934	0	1,934	0	13,029	0		0	64	01/01/2052
31418E-J5-0	FNMA 4783 4.000% 10/01/52	12/01/2023	<b>↓</b>		4,249	4,249.00	3,685	0	0	564	0	564	0	4,249	0	0	0	21	10/01/2052
31393C-W5-8	<b>↓</b>	12/01/2023			17,334	17,334.00	18,903	18,079	0	(745)	0	(745)	0	17,334	0	0	0		12/25/2042
31394C-VS-8	FNR 2005-20 QH 5.000% 03/25/35	12/01/2023			19,031	19,031.00	20,696	19,672	0	(641)	0	(641)	0	19,031	0	0	0	563	
31398M-GJ-9	FNR 2010-17 HB 3.500% 03/25/25	12/01/2023			16,048	16,048.00	15,936	16,007	0	41	0	41	0	16,048	0	0	0	264	03/25/2025
3136A1-YM-1	FNR 2011-101 LB 4.000% 10/25/41	12/01/2023			91,946	91,946.00	99,952	95,078	0	(3,132)	0	(3,132)	0	91,946	0	l	0	1,755	
3136A2-JY-0	FNR 2011-111 HB 4.000% 11/25/41	12/01/2023			208,352	208,352.00	222,040	213,112	0	(4,760)	0	(4,760)	0	208,352	0	0	0	4,646	11/25/2041
3136A1-J3-0	FNR 2011-112 DB 4.000% 11/25/41	12/01/2023			41,527	41,527.00	42,315	41,825	0	(298)	0	(298)	0	41,527	0	0	0	846	11/25/2041
3136A3-MT-5	FNR 2011-146 CY 3.500% 11/25/41	12/01/2023			27,760	27,760.00	27,647	27,674	0	86	0	86	0	27,760	0	0	0	544	11/25/2041
3136A0-X2-8	FNR 2011-85 JB 4.000% 09/25/41	12/01/2023			18,520	18,520.00	18,294	18,401	0	119	0	119	0	18,520	0	0	0	348	09/25/2041
3136AG-YP-1	FNR 2013-101 VB 3.000% 09/25/33	12/01/2023	Pavdown		543,241	543,241.00	498,084	535,389	0	7,851	0	7,851	0	543,241	0	l	0	8,731	09/25/2033
3136AH-YH-7	FNR 2013-135 KN 2.500% 01/25/29	12/01/2023			57,982	57,982.00	50,698	56,151	0	1,830	0	1,830	0	57,982	0	0	0	1,356	01/25/2029
3136AD-XY-0	FNR 2013-26 HD 3.000% 12/25/31	12/01/2023			753,956	753,956.00	690,812	742,450	0	11,506	0	11,506	0	753,956	0	0	0	14,297	12/25/2031
3136AE-RH-2	FNR 2013-55 VB 3.000% 05/25/33	05/01/2023			246,299	246,299.00	250,349	245,951	0	349	0	349	0	246,299	0	0	0	1,674	05/25/2033
3132DW-CT-8	Freddie Mac Pool SD8182	12/01/2023			10,663	10,663.00	8,031	0	0	2,632	0	2,632	0	10,663	0	l	0	63	12/01/2051
3132DW-CT-8	Freddie Mac Pool SD8182	07/25/2023	1		2,356	2,356.00	1,774	0	0	581	0	581	0	2,356	0	0	0	0	12/01/2051
		1		1													1		1
0909999999	Bonds - U. S. Special Rev. and Special Assessment and	d all Non-Guar. (	Obligations	XXX	4,492,032	4,492,032.00	4,416,144	4,418,367	0	19,460	0	19,460	0	4,492,032	0	0	0	79,209	XXX
00038R-AA-4	AASET 2019-2 A 3.376% 10/16/39	12/16/2023	Pavdown		183,288	183,288.00	183,287	174,191		9,097		9,097		183,288				3,160	10/16/2039
00036K-AA-4	ABPCI Direct Lending Fund ABS 2020-1A A	10/20/2023			93,882	93,882.00	93,882	93,884		(2)		(2)		93,882			1	2,842	
000301-AA-3	ADMSO 2018-1 A 4.810% 11/15/48		Call 100.0000		83,850	83,850.00	83,847	83,726		(2)		(2)		83,726		124	124	2,532	• · · · · · · • •
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48	07/15/2023			2,974	2,974.00	2,974	2,969						2,974		1	1	48	11/15/2048
006346-AU-4	ADMSO 2018-1 B 5.653% 11/15/48		Call 100.0000		25,000	25,000.00	25,000	25,002		(8)		(8)		24,994			1	887	11/15/2048
01448X-AA-3	ALESC 6A A1 6.092% 03/23/35	12/23/2023	•		8,427	8,427.00	7,984	8,209		217		217		8,427			1	448	03/23/2035
B6398#-AC-5	Aliaxis Finance S.A. Sr Nt Ser C	D 07/06/2023			1,500,000	1,500,000.00	1,644,076	1,508,775		(8,775)		(8,775)		1,500,000		· · · · · · š	· · · · · · · ,	76,350	07/06/2023
00184@-AA-4	<b>↓</b>		Redemption 100.0000		8,830	8,830.00	8,830	8,830		0,779)		0,7,9,		8,830		· · · · · · š	· · · · · · · ,	196	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu		Redemption 100.0000		9,030	9,030.00	9,030	9,030				· · · · · · · · · · · · · · · · · · ·		9,030		· · · · · · š	· · · · · · · ,	200	
00191@-AA-5			Redemption 100.0000		6,894	6,894.00	6,894	6,894						6,894		J		158	1
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro		Redemption 100.0000		9,657	9,657.00	9,657	9,657		n				9,657		· · · · · · · · · · · · · · ·	· · · · · · · · · · · · · ·	239	
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu		Redemption 100.0000	1	7,208	7,208.00	7,208	7,208	· · · · · · · · ř		i	· · · · · · · · · i		7,208		l	· · · · · · · · · · · · · · ·	165	
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2	12/01/2023			101,634	101,634.00	96,880	97,037		4 597		4,597	0	101,634			1		05/25/2067
03837P-AA-5	AQFIT 2017-A A 3.720% 11/15/35	12/15/2023			66,540	66,540.00	66,532	51,256		15 284		15.284		66,540		J		1,297	11/15/2035
038370-AB-8	AQFIT 2019-A B 3.470% 07/16/40	12/15/2023		1	72,539	72,539.00	72,533	72,525		14	0	14	0	72,539	0	0	1		07/16/2040
038370-AC-6	AQFIT 2019-A C 4.010% 07/16/40	12/15/2023	Paydown		48,360	48,360.00	48,352	48,348	0	12	0	12	0	48,360	0	0	0	1,068	07/16/2040
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2	D 07/12/2023		1	22,352	22,352.00	22,352	22,352	0	0	0	0	0	22,352	0	0	0	724	01/12/2034
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt		Redemption 100.0000	1	15,000	15,000.00	15,000	15,000	0	0	0	0	0	15,000	0	0	0	24,462	
05946X-BP-7	BAFC 2002-2 B1 6.000% 11/25/32	12/01/2023			5,124	5,124.00	5,116	4,835	0	290	0	290	0	5,124	0	0	0	189	11/25/2032
070101-E@-5	<b>↓</b>		Redemption 100.0000		85,330	85,330.00	87,140	86,222	0	(892)	0	(892)	0	85,330	0	l	0		10/01/2031
87342R-AE-4	BELL 2018-1 A2II 4.940% 11/25/48	08/25/2023		1	3,750	3,750.00	3,750	3,748	0	2	0	2	0	3,750	0	0	0	93	11/25/2048
	BJETS 2020-1A A 2.981% 11/15/35	12/15/2023	Paydown		115,301	115,301.00	115,299	115,466	0	(165)	0	(165)	0	115,301	0	0	0		11/15/2035
		10,2020	1 / <del> </del>	L		,	,	,	<u> </u>	(.50)	<u> </u>	\	<u> </u>	1,001	·	·	<u> </u>	.,,,,,,	

SCHEDULE D - PART 4

			Showing all L	ong romi	Donao ana					5101 0025	or Barini	g Garront							
1	2	3 4	5	6	7	8	9	10		Change in B	ook/Adjusted Ca	arrving Value		16	17	18	19	20	21
									11	12	13	14	15	1					
		F									Current			1				Bond	•
		0						Prior			Year's			Book/	Foreign			Interest/	•
		r		Number	•			Year		Current	Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	•
		ė		of				Book/	Unrealized	Year's	-Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSIP		i		Shares				Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident-		g Disposal	Name of	of	Consid-	Par	Actual	Carrying	Increase/	ization)/	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ification	Description	n Date	Purchaser	Stock	eration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
oddorr	2000		1 0.0.000	Clock	oranor.	74.40	0001	valuo	(200:0000)	7 1001011011	110009200	(11 12 10)	547410111	54.0	2.opeca.	2100000	Diopood.		2410
12327F-AB-3	BJETS 2020-1A B 3.967% 11/15/35	12/15/2023	Paydown		47,253	47,253.00	47,253	47,418	0	(165)	0	(165)	0	47,253	0	0	0	733	11/15/2035
12327B-AA-4	BJETS 2021-1A A 2.162% 04/15/36	12/15/2023	<b>!</b>		227,815	227,815.00	227,813	227,814	0	1	0	1	0	227,815	0	0	0	2,252	04/15/2036
12327A-AA-6	BJETS 2022-1A A 4.455% 06/15/37	12/15/2023			130,874	130,874.00	126,968	127,675	0	3.199	0	3,199	0	130,874	0	0	0	3.004	06/15/2037
092113-AH-2	Black Hills Corp Nt 4.250% 11/30/23	11/30/2023			250,000	250,000.00	248,825	249,872	0	128		128		250,000	1			10,625	
073914-VZ-3	BSMSI 1997-6 B1 7.564% 03/25/31	12/01/2023	<b> </b>		1,960	1,960.00	1,640	1,753		207		207		1,960	1	· · · · · · · ř		67	03/25/2031
	BTMU Capital Corp Equip Nt	10/15/2023			29,743	29,743.00	31,890	30,191		(447)				29,743				1.077	10/15/2024
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51	10/30/2023			625	625.00	625	625		1		ر;ب <u>ند</u> ز		625					07/30/2051
05566S-AA-1	Burlington North SF Ctf Ser 05-3	01/15/2023			3,283	3,283.00	3,283	3,283		1				3,283				70	01/15/2023
10948V-AA-3	BWCAP 2020-1A A 7.038% 12/15/28	01/01/2023			(1,575)	(1,575.00)	(1,575)	(1,575)		1				(1,575)				(21)	12/15/2028
10948V-AA-3	BWCAP 2020-1A A 7.546% 12/15/28	01/10/2023	<b>!</b>		74,973	74,973.00	74,973	74,973						74,973				383	1
10948V-AA-3	BWCAP 2020-1A A 7.546% 12/15/28	12/15/2022			1,575	1,575.00	1,575	1,575		1				1,575	1			1	12/15/2028
12673P-AE-5	CA Inc Nt 4.500% 08/15/23	08/15/2023	<b>!</b>		1,000,000	1,000,000.00	995,390	999,649		351		351		1,000,000				45,000	08/15/2023
141781-BG-8	Cargill Inc Sr nt 3.250% 03/01/23	03/01/2023	•		1,000,000	1,000,000.00	998,760	999,957	0					1,000,000	1			16,250	
	CASL 2019-A B 3.810% 12/28/48				51,935			51,936		43				51,935					1
19421U-AC-8	Caterpillar Fin Serv Corp Nt	12/25/2023	<b>!</b>			51,935.00 500,000.00	51,930	499,157				843		500,000				6,563	12/28/2048 03/01/2023
14912L-5Q-0	l	03/01/2023			500,000		458,105							1				0,000	
12510H-AC-4	CAUTO 2020-1A A3 3.250% 02/15/50	12/15/2023			4,746	4,746.00	4,742	4,744						4,746				04	02/15/2050
15132E-DR-6	CDMC 2003-4 B1 5.500% 05/25/33	12/01/2023				2,845.00	1,859	1,466		(1,466)	0	(1,466)		1					05/25/2033
15639K-AA-0	Centrica PLC Sr Nt 4.000% 10/16/23	D 10/16/2023	<b>!</b>		1,000,000	1,000,000.00	1,041,740	1,004,263	0	(4,263)	0	(4,263)		1,000,000	0				10/16/2023
161546-FV-3	CFAB 2003-4 1A5 5.069% 05/25/33	12/01/2023			12,188	12,188.00	12,812	11,958	0	230	0	230	0	12,188	0	0	0	513	1 1 1 1 1 1 1 1 1
161542-DD-4	CFLAT 2003-C2 2AP 0.000% 08/25/34	12/01/2023			17,369	17,369.00	14,463	14,329	0	3,040	0	3,040		17,369	0				08/25/2034
63172D-AA-9	CFOZ 2019-1 A 3.980% 08/15/34	11/15/2023			100,403	100,403.00	100,527	100,122	0	282	0			100,403			0		08/15/2034
12781*-AA-8	CGA Capital (Kiewit) Series 2023-CTL-1 P	12/10/2023			4,818	4,818.00	4,818		0	0	0			4,818	0		0		06/30/2043
00440E-AP-2	Chubb INA Holdings Nt 2.700% 03/13/23	03/13/2023	<b>!</b>		100,000	100,000.00	92,805	99,827	0	173	0	173	0	100,000	0	0	0		03/13/2023
171265-C#-6	Chugach Electric Bd 2.910% 10/30/50	10/31/2023			25,143	25,143.00	25,143	25,143	0	0	0	0	0	25,143	0	0	0		10/30/2050
12575A-AB-3	CIMNL 2021-1 A2 2.570% 07/20/51	07/20/2023			15,420	15,420.00	15,413	15,415	0	5	0	5	0	15,420	0	0	0	132	07/20/2051
14856G-AA-8	CLAST 2021-1A A 3.474% 01/15/46	12/15/2023	<b>!</b>		84,587	84,587.00	84,584	83,312	0	1,274	0	1,274	0	84,587	0	0	0	1,728	
20451N-AE-1	Compass Minerals Intl Nt	05/10/2023			264,000	264,000.00	265,375	264,244	0	(58)	0	(58)	0	264,186	0	(187)	(187)		07/15/2024
22541N-7A-1	CSFB 2003-10 DB1 5.563% 05/25/33	12/01/2023	<b>!</b>		225	1,816.00	1,693	1,449	0	(1,223)	0	(1,223)	0	225	0	0	0	63	05/25/2033
12767*-AA-6	CTL Trust – Ochsner CTL Pass-Through T	12/15/2023	<b>.</b>		9,493	9,493.00	9,493	9,493	0	0	0	0	0	9,493	0	0	0		01/15/2043
232820-AJ-9	Cytec Industries Inc Nt	01/03/2023			100,000	100,000.00	91,928	99,747	0	6	0	6	0	99,752	0	247	247		04/01/2023
233046-AL-5	DB Master Finance LLC 2019-1A A23	11/20/2023			470	470.00	467	467	0	3	0	3	0	470	0	0	0		05/20/2049
24460R-AC-7	Deerpath Capital 2020-1A A2A	07/31/2023	•		2,000,000	2,000,000.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0		04/17/2032
250847-H*-4	Detroit Edison Gen & Refdg Mtge Bd 2011	09/01/2023			700,000	700,000.00	736,849	702,822	0	(2,822)	0	(2,822)	0	700,000	0	0	0		09/01/2023
25243Y-AU-3	Diageo PLC Nt 2.625% 04/29/23	D 04/29/2023		1	350,000	350,000.00	319,981	348,816	0	1,184	0	1,184	0	350,000	0	0	0	4,594	04/29/2023
251563-CP-5	DMSI 2004-1 B1 5.500% 09/25/33	12/01/2023				132.00		130	0	2	0	2	0	132	0	0	0	4	09/25/2033
251563-CN-0	DMSI 2004-1 M 5.500% 09/25/33	12/01/2023	Paydown			397.00	352		0	60	0	60	0	397	0	0	0		09/25/2033
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47	10/25/2023	Paydown	l l	2,150	2,150.00	2,087	2,107	0	43	0	43	0	2,150	0	0	0	55	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51	10/25/2023	<b>!</b>	<b> </b>	5,000	5,000.00	5,000	4,999	0	11	0	1	0	5,000	0	0	0	99	04/25/2051
252722-AB-9	DROT 2019-1A B 3.530% 02/20/32		Call 100.0000	[	25,647	25,647.00	25,643	24,912	0	56	0	56	0	24,968	0	679	679	754	02/20/2032
252722-AB-9	DROT 2019-1A B 3.530% 02/20/32	09/20/2023	Paydown	1	11,913	11,913.00	11,911	11,571	0	342	0	342	0	11,913	0	0	0	170	02/20/2032
286857-B*-7	Elizabethtown Gas Company 1st Mtge Bd Se		Call 100.0000	''''	500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,344	12/20/2038

**SCHEDULE D - PART 4** 

			Onowing all Long Term			,					9							
1	2	3 4	5 6	7	8	9	10		Change in Book	k/Adjusted Ca	arrying Value		16	17	18	19	20	21
		1 1		1				11	12	13	14	15	1					i i
		F		1					i i	Current							Bond	i i
		0		i i			Prior			Year's			Book/	Foreign			Interest/	i i
		r	Number				Year		Current	Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	1
		e	of	1			Book/	Unrealized	Year's	-Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSIP		i	Shares	1			Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident-		g Disposal	Name of of	Consid-	Par	Actual	Carrying	Increase/	ization)/ I	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ification	Description	n Date	Purchaser Stock	eration	Value	Cost	Value	(Decrease)	Accretion R	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
																	1	
286857-B@-5	Elizabethtown Gas Company 1st Mtge Bd Se	04/05/2023	Call 100.0000	1,500,000	1,500,000.00	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	19,031	12/20/2048
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt	12/31/2023		150,100	150,100.00	150,100	150,100	0	0   .	0	0	0	150,100	0	0	0	4,563	06/30/2040
29275Y-AB-8	Enersys Nt 5.000% 04/30/23	03/13/2023	Call 100.0000	15,000	15,000.00	15,000	15,000	0	0	0	0	0	15,000	0	0	0 0	277	04/30/2023
G3198@-AB-	Essentra plc Sr Nt Ser B	D 01/20/2023	Call 102.6759	1,026,759	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0 0	33,247	11/29/2027
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt	12/15/2023		13,900	13,900.00	13,900	13,900	0	0	0	0	0	13,900	0	0	0 0	317	11/15/2030
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43	12/01/2023	Paydown	22,239	22,239.00	21,105	21,770	0	469	0	469	0	22,239	0	0	0 0	349	06/25/2043
35040U-AB-7	FFIN 2017-1A B 4.140% 07/15/33	12/15/2023	Paydown	343,344	343,344.00	345,328	343,752	0	(409)	0	(409)	0	343,344	0	0	0 0	7,318	07/15/2033
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48	11/29/2023	Call 100.0000	152,000	152,000.00	152,000	152,036	0	(15)	0	(15)	0	152,021	0	(21)	(21)	8,514	10/30/2048
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48	10/30/2023	Paydown	1,600	1,600.00	1,600	1,600	0	0	0	0	0	1,600	0	0	0	52	10/30/2048
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II	10/30/2023	Paydown	2,500	2,500.00	2,595	2,557	0	(57)	0	(57)	0	2,500	0	0	0	80	04/30/2047
34984V-AC-4	Forum Energy Technologies Nt	01/05/2023	Conversion	21,904	35,986.00	14,760	21,035	0	41	0	41	0	21,076	0	828	828	846	08/04/2025
30290Y-AB-7	FS Global Credit Sub Nt	08/01/2023	Maturity	500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	24,090	08/01/2023
m 33851F-BP-1	FSMT 2018-6RR B1 5.004% 10/25/48	12/01/2023	Paydown	39,233	39,233.00	34,917	35,856	0	3,377	0	3,377	0	39,233	0	0	0	1,124	10/25/2048
G3R238-AD-5	Galaxy Pipeline Assets Nt	D 10/01/2023		6,682	6,682.00	5,310	0	0	1,372	0	1,372	0	6,682	0	0	0	2,891	09/30/2040
36166V-AA-3	GCI Funding 1 LLC 2020-1 A	12/18/2023	Paydown	121,830	121,830.00	125,409	124,400	0	(2,570)	0	(2,570)	0	121,830	0	0	0	1,859	10/18/2045
38177U-AA-8	Golub Capital Partners 2020-1A A2	10/20/2023	Paydown	419,913	419,913.00	419,913	419,857	0	56	0	56	0	419,913	0	0	0	11,008	01/22/2029
38177U-AC-4	Golub Capital Partners 2020-1A B	10/20/2023	Paydown	177,786	177,786.00	177,786	177,786	0	0	0	0	0	177,786	0	0	0	6,699	01/22/2029
36655L-AB-1	GRMML 2018-2RA A1TR 7.209% 11/20/29	11/20/2023	Paydown	347,900	347,900.00	347,900	347,900	0	0	0	0	0	347,900	0	0	0	14,705	11/20/2029
36656R-AF-8	GRMML 2019-1A A1TF 3.418% 07/20/31	10/20/2023	Paydown	34,154	34,154.00	34,154	34,154	0	0	0	0	0	34,154	0	0	0	1,167	07/20/2031
36228F-YL-4	GSR 2003-10 2A2 6.373% 10/25/33	12/01/2023	Paydown	175	175.00	168	164	0	11	0	11	0	175	0	0	0	5	10/25/2033
36228F-TR-7	GSR 2003-5F B3 6.000% 08/25/32	12/01/2023	Paydown	0	23,099.00	10,746	7,104	0	(7,104)	0	(7,104)	0	0	0	0	0	0	08/25/2032
36228F-K3-9	GSR 2004-3F B2 5.725% 02/25/34	12/01/2023	Paydown	1,293	1,293.00	960	466	0	827	0	827	0	1,293	0	0	0	46	02/25/2034
381362-AL-6	GTCOP 2012-1A A2R 4.604% 06/15/34	10/26/2023	Call 100.0000	24,579	24,579.00	24,578	24,579	0	0	0	0	0	24,578	0	1	1	978	06/15/2034
381362-AL-6	GTCOP 2012-1A A2R 4.604% 06/15/34	09/15/2023	Paydown	648,276	648,276.00	648,260	648,265	0	11	0	11	0	648,276	0	0	0	14,923	06/15/2034
410345-AJ-1	HanesBrands Inc Nt 4.625% 05/15/24	03/08/2023	Call 100.0000	111,000	111,000.00	112,249	111,257	0	(40)	0	(40)	0	111,217	0	(217)	(217	) 1,611	05/15/2024
427866-AT-5	Hershey Foods Corp Nt 2.625% 05/01/23	05/01/2023	Maturity	100,000	100,000.00	93,672	99,748	0	252	0	252	0	100,000	0	0	0	1,313	05/01/2023
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39	12/25/2023	Paydown	132,330	132,330.00	132,321	132,325	0	5	0	5	0	132,330	0	0	0	1,787	02/25/2039
43133J-AA-6	HITR 2019-2A A1 7.393% 05/22/39	02/22/2023	Paydown	2,969	2,969.00	2,958	2,959	0	10	0	10	0	2,969	0	0	0	49	05/22/2039
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50	12/20/2023	Paydown	5,000	5,000.00	5,000	4,998	0	2	0	2	0	5,000	0	0	0	124	12/20/2050
26209X-AA-9	HONK 2020-1A A2 2020-1A A2	10/20/2023	Paydown	10,000	10,000.00	10,513	10,419	0	(419)	0	(419)	0	10,000	0	0	0	237	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2	10/20/2023	Paydown	10,000	10,000.00	10,000	9,999	0	1	0	1	0	10,000	0	0	0	202	01/20/2051
44053U-AA-5	HRZN 2019-1A A1 4.210% 07/15/27	11/22/2023	Call 100.0000	131,878	131,878.00	131,867	131,913	0	221	0	221	0	132,134	0	(256)	(256	5,213	07/15/2027
44053U-AA-5	HRZN 2019-1A A1 4.210% 07/15/27	11/15/2023	Paydown	293,848	293,848.00	293,824	293,927	0	(79)	0	(79)	0	293,848	0	0	0	6,625	07/15/2027
45783N-AA-5	INSTR 2021-1A A 2.300% 02/15/54	12/15/2023	Paydown	40,917	40,917.00	40,895	40,853	0	64	0	64	0	40,917	0	0	0	495	02/15/2054
459506-AC-5	Intl Flavors & Fragrance Nt	05/01/2023	Maturity	100,000	100,000.00	93,493	99,734	0	266	0	266	0	100,000	0	0	0	1,600	05/01/2023
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts	12/15/2023	Redemption 100.0000	16,022	16,022.00	16,022	16,022	0	0	0	0	0	16,022	0	0	0	297	06/15/2039
466313-A@-2	Jabil Circuit Inc Sr Nt	07/14/2023	Various	500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	24,500	07/14/2023
466365-AC-7	JACK 2019-1A A23 4.970% 08/25/49	11/25/2023	Paydown	5,000	5,000.00	5,000	4,993	0	7	0	7	0	5,000	0	0	0	155	08/25/2049
466365-AB-9	JACK 2019-1A A2II 4.476% 08/25/49	11/25/2023	Paydown	1,510	1,510.00	1,578	1,542	0	(32)	0	(32)	0	1,510	0	0	0	42	08/25/2049
466365-AE-3	JACK 2022-1A A2II 4.136% 02/26/52	11/25/2023	Paydown	5,000	5,000.00	5,000	5,000	0	0	0	0	0	5,000	0	0	0	129	02/26/2052
47010B-AA-2	Jaguar Land Rover Automotive Nt	D 02/01/2023		200,000	200,000.00	207,250	200,000	0	0	0	0	0	200,000	0	0	0	5,625	02/01/2023

SCHEDULE D - PART 4

			Showing all L	ong rom	Donac ana	Otoono OO	, , , ,	LD 0. 0		DIOI OOLL	OI Duini	ig Guironi	ı oai						
1	2	3 4	5	6	7	8	9	10		Change in B	Book/Adjusted C	arrving Value		16	17	18	19	20	21
	_		-			_			11	12	13	14	15	†		'			
		F									Current			1				Bond	•
		0						Prior			Year's			Book/	Foreign			Interest/	•
		r		Number				Year		Current	Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	•
		e		of				Book/	Unrealized	Year's	-Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSIP		l i l		Shares				Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident-		g Disposal	Name of	of	Consid-	Par	Actual	Carrying	Increase/	ization)/	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ification	Description	n Date	Purchaser	Stock	eration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
									(			,			.,	.,,			
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-	12/15/2023	Redemption 100.0000		11,863	11,863.00	11,976	11,960	0	(97)	0	(97)	0	11,863	0	0	0	318	10/15/2045
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47	10/30/2023	Paydown	i · · · · · · · ·	5,000	5,000.00	5,065	5,041	0	(41)	0	(41)	0	5,000	0	0	0	151	07/30/2047
46640M-AC-4	JPMMT 2013-3 A3 3.358% 07/25/43	12/01/2023	Paydown		31,247	31,247.00	31,745	31,486	0	(240)	0	(240)	0	31,247	0	0	0	707	07/25/2043
46648C-AH-7	JPMMT 2017-1 A8 3.453% 01/25/47	12/01/2023	Paydown		136,136	136,136.00	132,690	133,847	0	2,289	0	2,289	0	136,136	0	0	0	2,433	01/25/2047
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas	12/15/2023	Redemption 100.0000		8,448	8,448.00	8,448	8,448	0	0		0	0	8,448	0	0	0	148	12/15/2041
485170-BA-1	Kansas City Southern Nt	04/19/2023	Taxable Exchange		476,670	500,000.00	476,380	499,037	0	416	22,724	(22,308)	0	476,730	0	(60)	(60)	5.990	06/01/2026
485170-AR-5	Kansas City Southern Railway Nt	11/15/2023	Maturity		500,000	500,000.00	499,611	499,961	0	39	0	39	0	500,000	0	0	0	19,250	11/15/2023
485170-BB-9	Kansas City Southern Sr Nt	04/19/2023	Taxable Exchange		449,215	500,000.00	456,340	499,483		56	43,146	(43,090)		456,394	1	(7,179)	(7,179)	10.967	05/01/2048
49245P-AA-4	Kerry Group Fin Nt 3.200% 04/09/23	D 04/09/2023	Maturity		75,000	75,000.00	68,296	74,773		227	0	227		75,000	1	0	0	1,200	04/09/2023
500255-AT-1	Kohls Corp Nt 4.750% 12/15/23	12/15/2023	Various		400,000	400,000.00	399,000	399,882		118	1	118		400,000	· · · · · · · · · · · · · · · · · · ·	· · · · · · ·		19,000	12/15/2023
49255P-AA-1	KSTRL 2018-1A A 4.250% 12/15/38	12/15/2023	Paydown		120,264	120,264.00	116,871	114,840		5,424	1	5,424		120,264		· · · · · · ·		3,140	12/15/2038
540424-AQ-1	Loews Corp Nt 2.625% 05/15/23	05/15/2023	Various		1,000,000	1,000,000.00	948,870	997,796		2,204		2,204		1,000,000				13,125	
530/8K-AA-7	LPSLT 2020-2 2.750% 07/20/47	12/20/2023	Paydown		58,268	58,268.00	58,244	57,850		419		419		58,268				868	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A 2.290% 01/20/48	12/20/2023	Paydown		31,427	31,427.00	31,426	31,288		139	1	139		31,427				389	01/20/2048
576434-AJ-3	MALT 2002-1 B1 6.750% 07/25/32	12/20/2023	Paydown		20,547	20,547.00	20,307	20,163		384		384		20,547				737	07/25/2032
55283L-AA-3	MAPSL 2019-1A A 4.458% 03/15/44				141,895	141,895.00	141,893	138,251		3,645	1	3,645		141,895					03/15/2044
55283A-AA-7	MCA Funding Hold LLC 2020-1 A	12/15/2023	Paydown							1,995		1,995							
	<b>4</b> <del>.</del>	11/01/2023			187,966	187,966.00	187,966	185,971						187,966				3,789	
55283A-AB-5	MCA Funding Hold LLC 2020-1 B	11/01/2023	Paydown		94,164	94,164.00	94,164	93,008		1,156		1,156		94,164				2,481	11/15/2035
610331-AA-8	MCAF 2021-1A A2 2.815% 04/22/31	10/22/2023	Paydown		42,907	42,907.00	42,907	42,905	0			2	0	42,907	0		0	1,204	04/22/2031
579780-AJ-6	McCormick & Co Nt 3.500% 09/01/23	09/01/2023	Maturity		785,000	785,000.00	778,211	784,474		526		526		785,000				27,475	
289338-AB-1	MDCP 2020-3A A2 2.954% 08/20/29	12/20/2023	Paydown		128,963	128,963.00	128,960	128,951		11		11		128,963				2,321	08/20/2029
289338-AC-9	MDCP 2020-3A B 4.481% 08/20/29	12/20/2023	Paydown		57,558	57,558.00	57,557	57,488	0	/0		70		57,558	0	0	0	1,522	08/20/2029
G5963#-AH-6	Meggitt PLC Sr Nt Ser B	D 06/23/2023			1,000,000	1,000,000.00	1,000,000	1,000,000				0		1,000,000				34,700	1
55285Q-AB-8	MFA Trust 2022-NQM2 A2		Paydown		80,988	80,988.00	77,919	78,054	0	2,934		2,934	0	80,988	0	0	0	1,616	
594918-AT-1	Microsoft Corp Nt 2.375% 05/01/23	05/01/2023	Maturity		300,000	300,000.00	272,100	298,883	0	1,117		1,117	0	300,000	0	0	0	3,563	05/01/2023
629682-AA-3	NADG 2019-1 A 3.368% 12/28/49	12/28/2023	Paydown		21,027	21,027.00	21,027	21,019	0	7		1	0	21,027	0	0	0	361	12/28/2049
64016N-AA-5	Neighborly Issuer 2021-1A A2	10/30/2023	Paydown		10,000	10,000.00	10,000	10,000	0	0		0		10,000	0	0	0	224	04/30/2051
64131J-AL-0	Neuberger Berman Loan Advisers 2017-25A	10/19/2023	Paydown		7,005	7,005.00	6,934	0	0	70	0	70	0	7,005	0	0	0	202	10/18/2029
62954J-AB-0	NPRL 2019-1A A2 3.241% 09/20/49	01/20/2023	Paydown		3,410	3,410.00	3,410	3,409	0	0	0	0	0	3,410	0	0	0	9	09/20/2049
64829X-AZ-5	NRZT 2018-5A B2 4.928% 12/25/57	12/01/2023	Paydown		28,123	28,123.00	28,950	28,506	0	(383)	0	(383)	0	28,123	0	0	0	770	
67181D-AD-3	OAKIG 2020-1A A4 2.630% 10/20/50	12/20/2023	Paydown		417	417.00	416	417	0	0	0	0	0	417	0	0	0		10/20/2050
67181D-AK-7	OAKIG 2021-2A A2 2.904% 11/20/51	12/20/2023	Paydown		17,129	17,129.00	17,129	17,129	0	0	0	0	0	17,129	0	0	0	244	11/20/2051
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro	12/15/2023			19,288	19,288.00	19,288	19,288	0	0	0	0	0	19,288	0	0	0	359	08/15/2036
675232-AA-0	Oceaneering Intl Inc Nt	10/02/2023	Call 100.0000		600,000	600,000.00	599,264	599,834	0	65	0	65	0	599,899	0	101	101	24,568	11/15/2024
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A	05/15/2023	Redemption 100.0000		21,225	21,225.00	21,225	21,225	0	0	0	[ 0 ]	0	21,225	0	0	0	367	05/15/2038
67592L-AA-4	Octane Receivables Trust 2020-1A A	09/20/2023	Paydown		137,738	137,738.00	137,726	137,736	0	2	0	] 2	0	137,738	0	0	0	858	02/20/2025
69145A-AB-4	OXFIN 2019-1A A2 4.459% 02/15/27	12/15/2023	Call 100.0000		61,578	61,578.00	61,642	42,658	0	(32,595)	0	(32,595)	0	10,063	0	51,515	51,515		02/15/2027
69145A-AB-4	OXFIN 2019-1A A2 4.459% 02/15/27	11/15/2023	Paydown	1	112,876	112,876.00	112,992	77,273	0	35,603	0	35,603	0	112,876	] 0	0	0	2,574	02/15/2027
69145A-AC-2	OXFIN 2019-1A B 5.438% 02/15/27	12/15/2023	Call 100.0000	Î	34,450	34,450.00	34,450	24,171	0	(16,028)	0	(16,028)	0	8,143	0	26,307	26,307	1,876	02/15/2027
69145A-AC-2	OXFIN 2019-1A B 5.438% 02/15/27	11/15/2023	Paydown	1	55,642	55,642.00	55,642	38,578	0	17,064	0	17,064	0	55,642	] 0	0	0	1,605	02/15/2027
70342@-AF-5	Patterson Companies Inc Sr Nt Ser C	12/08/2023	Maturity		225,000	225,000.00	219,472	224,400	0	600	1 0	600	0	225,000	0	0	0	8,415	12/08/2023

SCHEDULE D - PART 4

		1.1		_											1 40			1 40		
1 1	2	3	4	5	6	7	8	9	10	44		look/Adjusted C	<del>, , ,</del>	45	16	17	18	19	20	21
		_								11	12	13	14	15				+	D d	
								-	Deian			Current			Deels/	Familian		-	Bond	-
1					Number				Prior Year		Current	Year's	Total	Tatal	Book/	Foreign Exchange	Realized	Tatal	Interest/ Stock	
1					of				Book/	Unrealized	Year's	Other -Than-	Change	Total Foreign	Adjusted Carrying	Gain	Gain	Total Gain	Dividends	Stated
CUSIP					Shares				Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractua
Ident-			Disposal	Name of	of	Consid-	Par	Actual	Carrying	Increase/	ization)/	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ification	Description	9	Disposal	Purchaser	Stock	eration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Disposal	Disposal	Disposal	Disposal	Year	Date
illoation	Возоприон	H	Duto	1 dicitasci	Otook	Cidion	value	0031	value	(Decircuse)	Accidion	rkoognized	(11 - 12 - 10)	B.//\.O.V.	Date	Disposai	Бізрозаі	Disposai	1 Cui	Date
70469X-AW-4	PEAKS 2017-2A A1BR 3.386% 07/20/31	11	10/20/2023	Paydown		95,529	95,529.00	95,529	95,529	0	0	0		0	95,529	0	0	0	2,741	07/20/2031
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr	11	12/10/2023	Redemption 100.0000		13,817	13,817.00	13,817	13,817	0	0	0	0	0	13,817	0	0	0	225	10/10/2041
76110G-P9-6	RALI 2002-QS13 M1 6.000% 03/25/26	11	08/01/2023	Paydown		674	2,706.00	2,530	0	0	673	0	673	0	674	0	0	0	25	03/25/2026
45660N-JC-0	RAST 2002-A12 B3 6.000% 11/25/32	11	12/01/2023	<b> </b>		0	17,948.00	15,898	4,452	0	(4,452)	0	(4,452)	0	0	0	0	0	180	11/25/2032
75574P-AA-0	RCMT 2022-FL8 A 6.970% 01/25/37	11	12/25/2023	<b> </b>		19	19.00	19	0	0	0	0	0	0	19	0	0	0	0	01/25/2037
1	Republic Finance Issuance Trus 2020-A A		12/20/2023			247,577	247,577.00	247,534	247,560	0	17	0	17	0	247,577	0		0	5,887	11/20/2030
1	Republic Services Inc Nt		05/15/2023	Maturity		54,000	54,000.00	53,857	53,994	0	6	0	6	0	54,000	0	0	0	1,283	05/15/2023
1	Residential Asset Sec Corp 2004-KS8 MI1		12/01/2023			25,091	25,091.00	22,115	24,481	0	610	0	610	0	25,091	0	0	0	680	09/25/2034
1	RPTOR 2019-1 A 4.213% 08/23/44		12/01/2023	Paydown		21,306	21,306.00	19,311	19,378	0	1,928	0	1,928	0	21,306	0		0	479	08/23/2044
1	Ryman Healthcare Limited Sr Sec Nt Ser E		03/23/2023	Call 108.4279		650,567	600,000.00	600,000	600,000	0	0	0	0	0	600,000	0	0	0	63,230	04/28/2032
1	Ryman Healthcare Limited Sr Secured Note	D	03/10/2023			800,000	800,000.00	800,000	800,000	0	0	0	0	0	800,000	0		0	18,859	02/16/2033
	SCOT 2017-1 A7 3.500% 04/25/47	11	12/01/2023			125,994	125,994.00	120,618	122,505	0	3,489	0	3,489	0	125,994	0	0	0	2,398	04/25/2047
37959P-AA-5	SEACO 2020-1A A 2.170% 10/17/40		12/11/2023			112,922	112,922.00	112,916	99,185	0	13,737	0	13,737	0	112,922	0	0	0	1,341	10/17/2040
81744Y-AA-4	SEMT 2013-4 A1 2.325% 04/25/43	11	12/01/2023			38,385	38,385.00	34,162	35,084	0	3,301	0	3,301	0	38,385	0	0	0	464	04/25/2043
	SEMT 2013-7 A1 2.500% 06/25/43	11	12/01/2023	<b> </b>		60,240	60,240.00	54,555	54,906	0	5,335	0	5,335	0	60,240	0		0	830	06/25/2043
	SEMT 2017-CH2 A13 4.000% 12/25/47	11	12/01/2023	Paydown		40,375	40,375.00	41,281	40,941	0	(565)	0	(565)	0	40,375	0	0	0	924	12/25/2047
	SEMT 2017-CH2 B2B 4.537% 12/25/47	11	12/01/2023	Paydown		58,322	58,322.00	51,578	53,021	0	5,300	0	5,300	0	58,322	0	0	0	1,469	12/25/2047
	SES SA Nt 3.600% 04/04/23		04/04/2023	Maturity		1,526,000	1,526,000.00	1,492,157	1,524,738	0	1,262	0	1,262	0	1,526,000	0	0	0	27,468	04/04/2023
	SFPMT 2016-1A 1AMF 3.000% 11/25/46		12/01/2023			4.346	4,346.00	4,023	4,041	0	305	0	305	0	4.346	0	0	0	72	11/25/2046
78448P-AE-0	SMB 2015-A B 3.500% 10/16/45	11	12/15/2023			425,595	425,595.00	405,479	423,313	0	2,282	0	2,282	0	425,595	0	0	0	11,182	10/16/2045
834423-AB-1	Solvay Finance America Nt		11/15/2023	Call 100.0000		1,000,000	1,000,000.00	1,003,315	1,001,058	0	(328)	0	(328)	0	1,000,729	0	(729)	(729)	42,275	1
	SONIC 2020-1A A2II 4.336% 01/20/50		12/20/2023	Paydown		2,500	2,500.00	2,673	2,635	0	(135)	0	(135)	0	2,500	0	0	0	59	01/20/2050
	SORT 2020-1 A2 1.990% 07/15/60	11	12/15/2023			13,048	13,048.00	13,042	13,045	0	3	0	3	0	13.048	0	0	0	78	1
	South Jersey Gas Company Sr Sr F Nt Tr B	11	04/04/2023	Call 100.0000		500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9.170	1
	South Jersey Industries Inc Ser 2018C Sr	11	03/29/2023	Call 100.0000		1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	10,889	06/19/2030
	Southern Cal Edison Nt	11	10/01/2023			1,850,000	1,850,000.00	1,851,115	1,850,095	0	(95)	0	(95)	0	1,850,000	0	0	0	64,750	10/01/2023
	Starbucks Corp Nt 3.850% 10/01/23	11	10/01/2023	Maturity		150,000	150,000.00	154,580	150,287	0	(287)	0	(287)	0	150,000	0	0	0	5,775	10/01/2023
85572R-AA-7	STARR 2018-1 A 4.089% 05/15/43	11	12/15/2023	Paydown		68,407	68,407.00	68,313	71,105	0	(2.698)	0	(2,698)	0	68,407	0	0	0	1,419	05/15/2043
	STR 2018-1A A2 4.260% 10/20/48	11	12/20/2023	Paydown		10,000	10,000.00	9,996	9,998	0	2	0	2	0	10,000	0	0	0	232	10/20/2048
	STR 2018-1A A4 4.740% 10/20/48	11	12/20/2023	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	129	10/20/2048
1	STR 2019-1 A2 3.650% 11/20/49	11	12/20/2023	Paydown		7,500	7,500.00	7,581	7,560	0	(60)	0	(60)	0	7,500	0	0	0	148	11/20/2049
	STR 2019-1 A4 4.490% 11/20/49		12/20/2023	Paydown		2,500	2,500.00	2,499	2,498	i	2	l	2		2,500				61	11/20/2049
86190B-AB-0	STR 2021-1A A2 2.960% 06/20/51		12/20/2023	Paydown		5,000	5,000.00	4,998	4,998	0	2	0	2	0	5,000	0	0	0	80	06/20/2051
	SUNBD 2020-1A A 3.671% 02/15/45		12/15/2023	Paydown		8,014	8,016.00	8,016	8,019	0	(3)	0	(3)	0	8,016	0		0	166	02/15/2045
86709L-AB-2	SUNBD 2020-1A B 4.703% 02/15/45		12/15/2023	Paydown		2,011	2,013.00	2,013	2,014	0	(2)	0	(2)	0	2,013	0	0	0	53	
	Suntrust Bank Nt 2.750% 05/01/23		05/01/2023	Maturity		1,000,000	1,000,000.00	930,090	997,236		2.764	i	2,764		1,000,000			0	13,750	05/01/2023
78488L-AA-8	SWC 2018-1A A 4.750% 08/15/33		11/15/2023			219,001	219,001.00	217,459	218,942		59	l	59		219,001				5,723	
	Targa Resources Corp Nt		01/04/2023	Mitsubishi Securities		491,000	500,000.00	489,215	0		0	i	0		489,215		1.785	1.785	0	02/15/2053
	TBOLT 2017-A B 5.750% 05/17/32		12/15/2023	Paydown		19,901	19,903.00	20,635	19,959	0	(56)	0	(56)	0	19,903		0	0	663	05/17/2032
	TCP 2016-1A A2 8.639% 12/15/28		03/15/2023	Paydown		309,571	309,573.00	277,984	292,688	0	16,885	0	16,885	0	309,573	0	0	0	6,013	
	TFINS 2018-2A A1 7.460% 09/30/39	1 1	10/01/2023			152,758	152,758.00	152,758	152,758		1	1	1	1	152,758	1	1	1		09/30/2039

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

			Showing all L				-5,				J J	.9							
1	2	3 4	5	6	7	8	9	10		Change in Bo	ook/Adjusted C	arrying Value		16	17	18	19	20	21
				Ī					11	12	13	14	15	1					i I
		F									Current	] [						Bond	
		0						Prior			Year's	] [		Book/	Foreign			Interest/	
		r		Number				Year		Current	Other	Total	Total	Adjusted	Exchange	Realized	Total	Stock	
		e		of				Book/	Unrealized	Year's	-Than-	Change	Foreign	Carrying	Gain	Gain	Gain	Dividends	Stated
CUSI	•	i		Shares				Adjusted	Valuation	(Amort-	Temporary	in	Exchange	Value at	(Loss)	(Loss)	(Loss)	Received	Contractual
Ident	1	g Disposal	Name of	of	Consid-	Par	Actual	Carrying	Increase/	ization)/	Impairment	B./A.C.V.	Change in	Disposal	on	on	on	During	Maturity
ificatio	n Description	n Date	Purchaser	Stock	eration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11 + 12 - 13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
89821J-A	A-6 TFINS 2019-1A A1 7.694% 02/02/39	11/02/2023	Paydown		135,883	135,883.00	135,883	135,883			0		0	135,883	0			6,922	02/02/2039
87404L-A		12/15/2023			56,578	56,578.00	56,578	56,563		15		15		56,578				1,148	12/15/2044
88315L-A		12/20/2023			58,108	58.108.00	58.098	57,538		570		570		58,108		1		856	08/21/2045
89609M-		12/17/2023			20,119	20,119.00	20,115	20,116		3		3		20,119		1		566	05/17/2052
90783X-A	5 i 5   1   1   1   1   1   1   1   1   1	07/02/2023			42,459	42,459.00	50,044	46,595		(4,136)		(4,136)		42,459				1,372	01/02/2031
91911K-A	[ 1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To   1 To	A 12/14/2023			135,750	150,000.00	123,327	150,000	0	6.457	26,673	(20,216)		129,784	0	5,966	5,966	9,327	11/01/2025
628530-A		01/15/2023			250,000	250,000.00	229,655	249,874	0	126	0 :	126		250,000	0	0	0	3,906	01/15/2023
92838*-A		0 10/05/2023			64,067	64,067.00	64,067	64,067	n	1				64,067	n			3,864	10/05/2030
92838@-		12/31/2023			17,569	17,569.00	17,569	17,569	n			1		17,569	n			4,449	10/14/2049
928563-A		11/27/2023			236,900	250,000.00	249,160	249,570	n	78		78		249,648		(12,748)	(12,748)	12,404	08/21/2027
254687-C		10/01/2023			500,000	500,000.00	524,295	504,219		(4,219)		(4,219)		500,000		0	0	20,000	10/01/2023
97063Q-A		12/15/2023			147,640	147,640.00	147,514	148,299	0	(659)		(659)		147,640	0	0		3,326	08/15/2042
974153-A		06/05/2023			2,500	2,500.00	2,512	2,509		(9)		(9)		2,500				27	12/05/2050
	@-9   Woodward Inc Sr Nt Ser H	11/15/2023			500,000	500,000.00	500,000	500,000		0		0		500,000		1		22,613	11/15/2023
980745-F	@-8   Woodward Inc Sr Nt Ser K	11/15/2023			500,000	500,000.00	500,000	500,000						500,000		1		22,613	11/15/2023
98878C-A		10/16/2023			295,860	295,860.00	292,901	294,499		1,361		1,361		295,860				14,048	01/16/2031
98956P-A		03/19/2023			300,000	300,000.00	299,526	299,978		22		22		300,000				5,550	03/19/2023
303001 7	2 Initial Bonot Holdings in Gra	00/10/2020	i induity				255,520												00/15/2020
11099999	99 Bonds - Industrial and Miscellaneous (Unaffiliated)		T	XXX	40,243,010	40,337,754.00	40,037,424	39,592,711	0	93,061	92,543	518	0	40,099,528	0	66,162	66,162	1,276,013	XXX
25099999	97 Subtotal - Bonds - Part 4			XXX	46,077,670	46,172,414	45,803,345	45,364,826	0	101,400	92,543	8,857	0	45,934,188	0	66,162	66,162	1,380,395	XXX
2000000	ST Castotal Bolido Fait I			XXX	10,011,010	10,172,111	10,000,010	10,001,020		101,100	02,010	0,001		10,001,100	•	00,102	00,102	1,000,000	XXX
25099999	99 Subtotal - Bonds			XXX	46,077,670	46,172,414.00	45,803,345	45,364,826	0	101,400	92,543	8,857	0	45,934,188	0	66,162	66,162	1,380,395	XXX
	DO I Followith was born Dark NV OL D OO		6																
313392-7	8-9 Federal Home Loan Bank NY CL B CS	04/07/2023	Direct - No Vendor	21.000	2,100		2,100	2,100		0		0	0	2,100	0	0		40	
50299999	99 Common Stocks - Industrial and Miscellaneous (Unaffilial	tod) Other		XXX	2,100	XXX	2,100	2 100	0	0	0	0	0	2,100	0	0	0	40	XXX
55299999			ny the SVO	XXX	2,100	XXX	2,100	2,100	0		0		0		0	0	0		XXX
0029999	55 Common Stocks - One investment Trusts - Designations	INOL MOSIGIRED L	Jy uie 3VO	^^^	0	^^^	U	U	U	U	U	"	U	1	U	"	0	0	^^^
59899999	97 Subtotal - Common Stocks - Part 4	1		XXX	2,100	XXX	2,100	2,100	0	0	0	0	0	2,100	0	0	0	40	XXX
					,		,	·						,					
59899999	98 Summary Item from Part 5 for Common Stocks		1	XXX	40,544	XXX	21,922	0	0	0	0	0	0	21,922	0	18,622	18,622	0	XXX
59899999	99 Subtotal - Common Stocks			XXX	42,644	XXX	24,022	2,100	0	0	0	0	0	24,022	0	18,622	18,622	40	XXX
59899999	99 Subtotal - Common Stocks			* * * *	42,044	***	24,022	2,100	U	0	0	0	U	24,022	U	18,622	18,622	40	***
59999999	99 Subtotal - Preferred and Common Stocks	1	1	XXX	42,644	XXX	24,022	2,100	0	0	0	0	0	24,022	0	18,622	18,622	40	XXX
												[							
												[							
60099999	99 Totals		1		46,120,314	XXX	45,827,367	45,366,926	0	101,400	92,543	8,857	0	45,958,210	0	84,784	84,784	1,380,435	XXX

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

		•			ng-Term Bonds and S													
1	2 3	4	5	6	7	8	9	10	11			ed Carrying Value		17	18	19	20	21
CUSIP Ident- ification	F c r e i Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Cur Unrealized Ye Valuation (An Increase/ izat		Total Change ary in ent B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
													.					
34984V-20-9	Forum Energy Technologies CS	01/05/2023	Conversion	01/20/2023	Credit Suisse	1,332.000	21,922	40,544	21,922	0		0	0	0	18,622	18,622	0	0
5019999999	Common Stocks - Industrial and Miscellaneous (	Unaffiliated) -	- Publicly Traded			XXX	21,922	40,544	21,922	0	0	0 (	0	0	18,622	18,622	0	0
5989999998	Subtotal - Common Stocks					XXX	21,922	40,544	21,922	0	0	0 (	0 0	0	18,622	18,622	0	0
																		<u> </u>
5999999999	Subtotal - Stocks	_		1		XXX	21,922	40,544	21,922	0	0	0 (	0	0	18,622	18,622	0	- 0
		1											.			1::::::::::::::::::::::::::::::::::::::		1
																		1
													.					
													.					
													.					
													.					
													.					
		1											.			1		
		1						l · · · · · · · · · · ·					.			1		
								[								1::::::::::::::::::::::::::::::::::::::		
													.					1
													.					
													.					
													.					
													.					
													.					
													.					
		1											.					
		1														1		
		1											.			1		
																		1
	1	1	1	1			l						.					l
													.					
													.					
													.					
6009999999	Totals	1	1			XXX	21,922	40,544	21,922	0	0	0 (	1 0	0	18,622	18,622	0	0

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such	Company Owned Statement Date
									by Insurer on 10	Statement Date
									10	"
							Total			
							Amount			
	Description	•			NAIC	Book/	of Goodwill			
CUSIP	Name of Subsidiary, Controlled or		NAIC		Valuation	Adjusted Carrying	Included in Book Adjusted	Nonadmitted	Number of	% of
Identification	Affiliated Company	Foreign	Company Code	ID Number	Method	Value	Carrying Value	Amount	Shares	Outstanding
	· · ·									
					ANE					
					VIIL					
1999999 Totals						0	0	0	XXX	XXX

Total amount of goodwill nonadmitted \$

)

#### SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower Owned Indirectly by Ins	-Tier Company urer on Statement Date
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Goodwill Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
		NIONE			
		N()NH			
		IACIAL			
0399999 Total			0	XXX	XXX

Щ

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

1	Co	odes	4	5	6	7	С	hange in Book/Adju	sted Carrying Va	alue	12	13			Interest			-	20
		3					8	9	10	11	1		14	15	16	17	18	19	
		F o r e				Book /	Unrealized	Current	Current Year's Other -Than-	Total Foreign Exchange			Amount Due and Accrued Dec. 31 of Current Year	1				Amount	Paid
		i		Name		Adjusted	Valuation	Year's	Temporary	Change			on Bond	Due	<b>D</b> .	Effective		Received	for
Description	Code	g e n	Date Acquired	of Vendor	Maturity Date	Carrying Value	Increase / (Decrease)	(Amortization) / Accretion	Impairment Recognized	in B./A.C.V.	Par Value	Actual Cost	Not in Default	And Accrued	Rate of	Rate of	When Paid	During Year	Accrued Interest
Description	Code	- 11	Acquired	Vendoi	Date	value	(Decrease)	Accietion	Recognized	D./A.C.V.	value	COST	Delault	Accided	UI UI	OI OI	Faiu		IIILETESI
		.   .																	
		.   .																	
		.   .															1		
		.   .																	
		.   .															1		
		.   .			.			1	1								1		
		.   .				1			1								1		
													1		1		1		
							<u></u> .	L	I				1						
		.   .							I . <b></b>				1				1		
[]		.   .					<b> </b>		I										
		.   .						<b>,                                    </b>					1				1		
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .																	
		.   .											1						
		.   .															1		
1		.   .							1				1				1		
770999999 TOTALS						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
							-				<u> </u>					-			
Book/Adjusted Carrying Value by	NAIC Designa	ation C	ategory Footi	note:													•		
Line Number	•																		
1A			1A \$		0 1B\$			<b>.</b>	1D\$	0	1E\$		1F\$	5 0	1G\$	0			
1B			2A \$		0 2B \$		2C 9	5 0											
1C			3A \$		0 3B \$														
1D			4A \$		0 4B\$		4C \$												
1E			5A \$		0 5B\$	00	5C \$	§											
1F			6\$		U														

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

	Description of Item(s)			1			8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative	Current	1						1				Hedge
									Strike Price,	Prior Year(s)	Year Initial			l l	•		Total					Effectiveness
	Hedged, Used			Exchange,					Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
1	for Income	Schedule/	Type(s) of	Counterparty or		Date of			Index	of Undiscounte	Undiscounted Prem		Adjusted			Valuation	Exchange	Current Year's	to Carrying		Quality of	and at
· 1	Generation or	Exhibit	Risk(s)	Central		Maturity or	Number of	Notional	Received	Premium (Rec	(Received)	Current	Carrying			Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Year-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Year Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
1222222222																						
	nterest Credit		Equity/Index	US - CBOE	08/25/2023	08/16/2024	20	8,900,000	4450.000000		736,181		1,050,307		1,050,307	314,128				0		0/0
	nterest Credit		Equity/Index	US - CBOE	11/24/2023	11/15/2024	15	6,862,500	4575.000000	0	548,295	0	754,605		754,605	206,310	0	0		0		0/0
S&P 500 Index   X5K4C425   Ir	nterest Credit		Equity/Index	US - CBOE	06/02/2023	05/17/2024	15	6,375,000	4250.000000	0	592,005	0	938,034		938,034	346,029	0	0		0		0/0
S&P 500 Index X5J4C410 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	04/25/2023	04/19/2024	15	6,150,000	4100.000000	0	557,355	0	1,117,885		1,117,885	560,529	0	0	0	0		0/0
S&P 500 Index X5U4C437 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	09/25/2023	09/20/2024	20	8,750,000	4375.000000	0	743,161	0	1,223,653		1,223,653	480,492	0	0	0	0		0/0
· · · · · · · · · · · · · · · ·   ·	nterest Credit	N/A	Equity/Index	US - CBOE	12/22/2023	12/20/2024	20	9,550,000	4775.000000	0	746,040	0	773,917		773,917	27,876	0	<u>ó</u>	0	0		0/0
S&P 500 Index X5N4C460 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	07/27/2023	07/19/2024	15	6,900,000	4600.000000	0	524,955	0	574,008		574,008	49,052	0	0	0	0		0/0
S&P 500 Index X5F4C405 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	01/26/2023	01/19/2024	15	6,075,000	4050.000000	0	520,785	0	1,107,068		1,107,068	586,283	0	0	0	0		0/0
S&P 500 Index X5G4C40 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	03/01/2023	02/16/2024	15	6,037,500	4025.000000	0	507,885	0	1,167,333		1,167,333	659,448	0	0	0	0		0/0
S&P 500 Index X5M4C44 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	06/27/2023	06/21/2024	15	6,600,000	4400.000000	0	546,636	0	780,242		780,242	233,605	0	0	0	0		0/0
S&P 500 Index X5V4C432 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	10/25/2023	10/18/2024	30	12,975,000	4325.000000		958,891	0	2,019,125		2,019,125	1,060,234	0	0	0	0		0/0
0159999999 Call Options and W	/arrants - Hedgin	a Other - Pu	ırchased Optio			XXX	XXX	XXX	XXX	0	6,982,189	0	11,506,177	XXX	11,506,177	4,523,986	0	0	0	0	XXX	XXX
											.,,		,,		,,	,,						
0219999999 Subtotal - Hedging	Other - Purchas	sed Options				XXX	XXX	XXX	XXX	0	6,982,189	0	11,506,177	XXX	11,506,177	4,523,986	0	0	0	0	XXX	XXX
0439999999 Subtotal - Call Optio	ions and Warrant	ts - Purchase	ed Options		1	xxx	XXX	XXX	XXX	0	6,982,189	0	11,506,177	XXX	11,506,177	4,523,986	0	0	0	0	XXX	XXX
0499999999 Subtotal - Total Pur	rchased Options					XXX	XXX	XXX	XXX	0	6,982,189	0	11,506,177	XXX	11,506,177	4,523,986	0	0	0	0	XXX	XXX
S&P 500 Index X5X4C487 Ir	nterest Credit	Ν/Δ	Equity/Index	US - CBOE	11/29/2023	11/15/2024	15	7,312,500	4875.000000		(302,205)		(447,145)		(447,145)	(144,940)						0/0
	nterest Credit		Equity/Index	US - CBOE	03/01/2023	02/16/2024	15	6,450,000	4300.000000		(284,295)		(763,749)		(763,749)	(479,455)						0/0
	nterest Credit			US - CBOE			20	9,450,000	4725.000000						(632,863)	(218,804)						0/0
		N/A	Equity/Index		08/25/2023	08/16/2024	20		5075.000000		(414,059)		(632,863)									0/0
			Equity/Index	US - CBOE	12/22/2023	12/20/2024		10,150,000			(405,920)		(421,700)		(421,700)	(15,780)						
S&P 500 Index X5V4C462 Ir	nterest Credit		Equity/Index	US - CBOE	10/25/2023	10/18/2024	30	13,875,000	4625.000000		(494,459)		(1,319,732)		(1,319,732)	(825,273)						0/0
S&P 500 Index X5F4C432 Ir	nterest Credit		Equity/Index	US - CBOE	01/26/2023	01/19/2024	15	6,487,500	4325.000000		(290,445)		(696,939)		(696,939)	(406,494)						0/0
	nterest Credit		Equity/Index	US - CBOE	07/27/2023	07/19/2024	15	7,350,000	4900.000000		(263,865)		(268,575)		(268,575)	(4,710)						0/0
S&P 500 Index X5K4C450 Ir	nterest Credit		Equity/Index	US - CBOE	06/02/2023	05/17/2024	15	6,750,000	4500.000000	0	(355,665)	0	(609,568)		(609,568)	(253,903)	0		0	0		0/0
	nterest Credit		Equity/Index	US - CBOE	04/25/2023	04/19/2024	15	6,562,500	4375.000000	0	(317,865)	0	(736,775)		(736,775)	(418,910)	0	ļ 0		0		0/0
.	nterest Credit		Equity/Index	US - CBOE	06/27/2023	06/21/2024	15	7,012,500	4675.000000	0	(297,546)	0	(450,338)		(450,338)	(152,793)	0	0	0	0		0/0
S&P 500 Index X5U4C467 Ir	nterest Credit	N/A	Equity/Index	US - CBOE	09/25/2023	09/20/2024	20	9,350,000	4675.000000		(399,039)		(761,271)		(761,271)	(362,231)	0	0		0		0/0
0649999999 Call Options and W	/arrants - Hedgin	g Other - W	ritten Options	<u> </u>		XXX	XXX	XXX	xxx	0	(3,825,363)	0	(7,108,655)	xxx	(7,108,655)	(3,283,293)	0	0	0	0	XXX	XXX
																						——
0709999999 Subtotal - Hedging	Other - Written	Options			1	XXX	XXX	XXX	XXX	0	(3,825,363)	0	(7,108,655)	XXX	(7,108,655)	(3,283,293)	0	0	0	0	XXX	XXX

F18

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative	Current											Hedge
	of Item(s)								Strike Price,	Prior Year(s)	Year Initial						Total					Effectivenes
	Hedged, Used			Exchange,					Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign		Adjustment		Credit	at Inception
	for Income	Schedule/	Type(s) of	Counterparty or		Date of			Index	of Undiscounte	Undiscounted Prem		Adjusted			Valuation	Exchange	Current Year's	to Carrying		Quality of	and at
	Generation or	Exhibit	Risk(s)	Central		Maturity or	Number of	Notional	Received	Premium (Rec	(Received)	Current	Carrying	li		Increase/	Change in	(Amortization)/	Value of	Potential	Reference	Year-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Year Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
· · · · · · · · · · · · · · · · · · ·	<del>-   '</del>		. ,						` '							, ,				<u> </u>	,	\
0929999999 Subtotal - C	Call Ontions and Warran	to Mritton C	Intions.			XXX	XXX	XXX	XXX	0	(3,825,363)	0	(7,108,655)	V V V	(7,108,655)	(3,283,293)	0	0	0	0	XXX	xxx
Jazaaaaaa Subiolai - C	Call Options and warran	is - willen C	phions			^^^	^^^	^^^	^^^	0	(3,623,303)	U	(7,100,000)	^^^	(1,100,000)	(3,263,293)	U	0	U	0	^^^	^^^
0989999999 Subtotal - T	Total Writton Ontions					XXX	XXX	XXX	XXX	0	(3,825,363)	0	(7,108,655)	V V V	(7,108,655)	(3,283,293)	0	0	0	0	xxx	XXX
Jacaaaaaa Subicial - I	Total Written Options					^^^	***	^^^	^^^	0	(3,623,303)	U	(7,100,000)	^^^	(1,100,000)	(3,263,293)	U	U	0	0	^^^	^^^
1699999999 Subtotal - F	Hadaina Effactiva Varia	hlo Annuitu	Cuorantana I In			XXX	XXX	XXX	XXX	0	0	0	Λ	XXX	0	0	0	0	0	0	XXX	XXX
1033333333	Triedging Enective - Varia	IDIE Allifulty (	Sudiantees on			***	***	***	***	0	0	U	0	^^^	U	0	U	0	•	0	***	***
1709999999 Subtotal - F	Hadaina Othar					XXX	XXX	XXX	XXX	0	3,156,826	0	4,397,522	XXX	4,397,522	1,240,693	0	0	0	0	XXX	XXX
OUDIOIAI - F	riouging Onlei					^^^	^^^	^^^	^^^	1	3,130,020	0	4,381,322	^^^	4,001,022	1,240,033	U	0	+	0	^^^	^^^
														• • •								
														• • •								
														• • •								
		L							L	L	L							L			L	1

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

Code	Description of Hedged Risk(s)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Year											
	of Item(s)							Indicate			Strike Price,	Year(s) Initia	1 1	Consideratio					Total		•			Hedge
	Hedged, Used	ı		Exchange,	•			Exercise,		•	Rate or	Cost of	Undiscounted	Received		Book/		Unrealized	Foreign	Current	Gain(Loss)	Adjustment		Effectiveness
	for Income	Schedul	Type(s) of	Counterparty or		Date of		Expiration,			Index	Undiscounte	1	(Paid) on		Adjusted		Valuation	Exchange	Year's	on	to Carrying	Gain (Loss)	at Inception
	ı	Exhibit	1	1		Maturity or	Tamainatian		Ni. mah au af	Matianal	1	1	1 1		C	1		İ	· ·				, ,	· ·
5	Generation or	i .	Risk(s)	Central		1 '	Termination	Maturity or	Number of	ľ	Received	Premium	(Received)	Termination	Current	Carrying	0.1	Increase/	Change in	(Amortizatio	Termination	Value of	on Termination	and at
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Date	Sale	Contracts	Amount	(Paid)	(Received) P	Paid		Year Income	Value	Code	(Decrease)	B./A.C.V.	/Accretion	Recognized	Hedged Item	Deferred	Termination (b)
S&P 500 Index	Interest																							
X5G3C4425	Credit																							
7.00001.120	Hedged	N/A	Equity/Index	US - CBOE XXX	02/25/2022	02/17/2023	02/17/2023	Expiration	15	6,637,500	4425.000000	523,890	١	0	0	0		521,126	0	0	(523,890)	٥	0	0/0
S&P 500 Index	Interest	1777	Equity/illidex	OU OBOL WW.	0212012022	02/11/2025	02/11/2025	Expiration	۱' ^۷	.0,007,000	1 . 1120.000000	020,030						02 1, 120			(020,030)			0,0
X5V2C3875	Credit																							
A3V2C3073		NI/A	Carrie dan	LIC CDOE VVV	40/05/0000	40/00/0000	40/00/0000	Clasias Cala	25	0.607.500	2075 000000	1 000 001		1 001 700		1 001 700		224 747	_	0	(00.001)	۰	0	0/0
COD 500 laday	Hedged	N/A	Equity/Index	US - CBOE XXX	10/25/2022	10/20/2023	10/20/2023	Closing Sale	25	9,687,500	3875.000000	1,092,601	0	1,001,700	0	1,001,700		224,747	0	0	(90,901)	0		0/0
S&P 500 Index	Interest																							
X5F3C4400	Credit	l																=			(=00.44=)			
	Hedged	N/A	Equity/Index	US - CBOE XXX	01/25/2022	01/20/2023	01/20/2023	Expiration	15	6,600,000	4400.000000	503,145	0	0	0	0		502,888	0	0	(503,145)	0	0	0/0
S&P 500 Index	Interest																							
X5Z3C3875	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	12/27/2022	12/15/2023	12/15/2023	Closing Sale	15	5,812,500	3875.000000	583,245	0	1,228,875	0	1,228,875		5,484	0	0	645,630	0	0	0/0
S&P 500 Index	Interest																							
X5N3C4000	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	08/31/2022	07/21/2023	07/21/2023	Closing Sale	15	6,000,000	4000.000000	555,150	0	830,970	0	830,970		244,575	0	0	275,820	0	0	0/0
S&P 500 Index	Interest																							
X5U3C3725	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	09/26/2022	09/15/2023	09/15/2023	Closing Sale	15	5,587,500	3725.000000	564,705	0	1,150,050	0	1,150,050		(51,062)	0	0	585,345	0	0	0/0
S&P 500 Index	Interest	1								1		1	1											1
X5X3C4050	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	11/28/2022	11/17/2023	11/17/2023	Closing Sale	20	8,100,000	4050.000000	773,640	0	935,900	0	935,900		228,940	0	0	162,260	0	0	0/0
S&P 500 Index	Interest	1.77.	-40:5/:::40/				1 11 11 11 11 11 11			,.,,,,,,			1			1								"
X5K3C4025	Credit																							
7.57.00 1020		N/A	Equity/Index	US - CBOE XXX	06/00/2022	05/10/2022	05/10/2022	Closing Salo	20	8,050,000	4025.000000	808,041	0	366,840	0	366,840		529,141	0	0	(441,201)	n	n	0/0
S&P 500 Index	Hedged Interest	13/7	Equity/Index	OS-OBOE AAA	06/09/2022	05/19/2023	05/19/2023	Closing Sale		0,000,000	4023.000000			500,040		300,040		J29, 14 I			(441,201)			0,0
X5Q3C4225																								
AJQ304223	Credit	NI/A	Carrie dan	LIC CDOE VVV	00/05/0000	00/40/0000	00/40/0000	Clasias Cal-	4.5	6 227 500	4005 000000	600 275		160.000	_	160,000		405.075	^	^	(427.205)		^	0/0
COD 500 laday	Hedged	N/A	Equity/Index	US - CBOE XXX	08/25/2022	08/18/2023	08/18/2023	Closing Sale	15	6,337,500	4225.000000	600,375	0	162,990	0	162,990		405,975	0	0	(437,385)	0		0/0
S&P 500 Index	Interest																							
X5H3C4575	Credit	l		l						1									_				_	l
	Hedged	N/A	Equity/Index	US - CBOE XXX	03/25/2022	03/17/2023	03/17/2023	Expiration	15	6,862,500	4575.000000	539,430	0	0	0	0		535,680	0	0	(539,430)	0	0	0/0
S&P 500 Index	Interest									1														
X5J3C4325	Credit																							
1	Hedged	N/A	Equity/Index	US - CBOE XXX	04/25/2022	04/21/2023	04/21/2023	Expiration	15	6,487,500	4325.000000	588,510	0	0	0	0		546,658	0	0	(588,510)	0	0	0/0
S&P 500 Index	Interest									1														
X5M3C3950	Credit									1														
	Hedged	N/A	Equity/Index	US - CBOE XXX	06/28/2022	06/16/2023	06/16/2023	Closing Sale	15	5,925,000	3950.000000	537,990	0	754,995	0	754,995		234,449	0	0	217,005	0	0	0/0
		1		1	1		[			1		1	[ ]		1	[								
0159999999 Call Options	s and Warrants - I	Hedging O	ther - Purchased Optio	)	•	XXX	XXX	XXX	XXX	XXX	xxx	7,670,722	0	6,432,320	0	6,432,320	XXX	3,928,601	0	0	(1,238,402)	0	0	XXX
,																					, , , , ,			
		1	l .	1		1	1		i .	1	1	1	1 1		1	1		1	l .					1

E19

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)			Forhouse				Indicate			Strike Price,	Year(s) Initia		Consideratio		DI/			Total	0	Onite (Learn)	A disease and		Hedge
	Hedged, Used for Income	Schedul	Type(s) of	Exchange, Counterparty or		Date of		Exercise, Expiration,			Rate or Index	Cost of Undiscounte	Undiscounted Premiums	Received (Paid) on		Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Current Year's	Gain(Loss) on	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Generation or	Exhibit	Risk(s)	Central		Maturity or	Termination	Maturity or	Number of	Notional	Received	Premium	(Received)	Termination	Current	Carrying		Increase/	Change in	(Amortizatio	Termination	Value of	on Termination	and at
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Date	Sale	Contracts	Amount	(Paid)	(Received) P	Paid		Year Income	Value	Code	(Decrease)	B./A.C.V.	/Accretion	Recognized	Hedged Item	Deferred	Termination (b)
0219999999 Subtota	al - Hedging Other - Po	urchased (	Options		1	XXX	XXX	XXX	XXX	XXX	XXX	7,670,722	0	6,432,320	0	6,432,320	XXX	3,928,601	0	0	(1,238,402)	0	0	XXX
0420000000 0		( F	Number of Outlines			V V V	V V V	V V V	V V V	V V V	V V V	7.070.700	0	0.420.200		0.420.200	V V V	2 000 004			(4.000.400)		0	V V V
0439999999 Subtota	ai - Call Options and w	arrants - F	rurchased Options			XXX	XXX	XXX	XXX	XXX	XXX	7,670,722	0	6,432,320	0	6,432,320	XXX	3,928,601	0	0	(1,238,402)	0	U	XXX
0499999999 Subtota	al - Total Purchased O	ptions				xxx	xxx	xxx	xxx	xxx	XXX	7,670,722	0	6,432,320	0	6,432,320	XXX	3,928,601	0	0	(1,238,402)	0	0	XXX
S&P 500 Index X5K3C4275	Interest Credit																							
A3R3C4275	Hedged	N/A	Equity/Index	US - CBOE XXX	06/09/2022	05/19/2023	05/19/2023	Expiration	20	8,550,000	4275.000000	(535,918)	0	0	0	0		(430,772)	0	0	535,918	0	0	0/0
S&P 500 Index	Interest		740.07.11.07.			00,10,2020	1 007 107 2020					. (000,0.0)						. (						
X5Q3C4550	Credit																							
COD FOO Inday	Hedged	N/A	Equity/Index	US - CBOE XXX	08/25/2022	08/18/2023	08/18/2023	Expiration	15	6,825,000	4550.000000	(343,035)	0	0	0	0		(278,633)	0	0	343,035	0	0	0/0
S&P 500 Index X5V2C4200	Interest Credit																							
7.0 12 00	Hedged	N/A	Equity/Index	US - CBOE XXX	10/25/2022	10/20/2023	10/20/2023	Closing Purchase	25	10,500,000	4200.000000	(684,199)	0	(189,300)	0	(189,300)		(225,783)	0	0	494,899	0	0	0/0
S&P 500 Index	Interest																							
X5Z3C4150	Credit											(00=00=)		(0.4.0.40.5)		(0.40.40=)		(= ===			(440 =00)			
S&P 500 Index	Hedged Interest	N/A	Equity/Index	US - CBOE XXX	12/27/2022	12/15/2023	12/15/2023	Closing Purchase	15	6,225,000	4150.000000	(367,905)	0	(816,435)	0	(816,435)		(5,730)	0	0	(448,530)		0	0/0
X5N3C4250	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	08/31/2022	07/21/2023	07/21/2023	Closing Purchase	15	6,375,000	4250.000000	(358,560)	0	(456,030)	0	(456,030)		(207,660)	0	0	(97,470)	0	0	0/0
S&P 500 Index	Interest																							
X5U3C4000	Credit	NI/A	Facility/Index	LIC CDOE VVV	00/00/0000	00/45/0000	00/45/0000	Clasias Durahasa	15	6 000 000	4000 00000	(200 115)	0	(727.640)		(727 640)		45 725	0	0	(275 405)		0	0/0
S&P 500 Index	Hedged Interest	N/A	Equity/Index	US - CBOE XXX	09/26/2022	09/15/2023	09/15/2023	Closing Purchase	15	6,000,000	4000.000000	(362,115)		(737,610)	0	(737,610)		15,735	0	0	(375,495)	0		0/0
X5G3C4750	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	02/25/2022	02/17/2023	02/17/2023	Expiration	15	7,125,000	4750.000000	(271,800)	0	0	0	0		(271,454)	0	0	271,800	0	0	0/0
S&P 500 Index	Interest																							
X5H3C4900	Credit Hedged	N/A	Equity/Index	US - CBOE XXX	03/25/2022	03/17/2023	03/17/2023	Expiration	15	7,350,000	4900.000000	(278,940)	0	١ ،		0		(278,135)	0	0	278,940	0	0	0/0
S&P 500 Index	Interest		-quity/indox	ODOL WW.	3012012022	50/1//2020	50/1/1/2025	Expiration		,,,,,,,,,,,	1	(210,540)	1					(2,0,100)			210,540			9.5
X5F3C4700	Credit																							
000 500 1	Hedged	N/A	Equity/Index	US - CBOE XXX	01/25/2022	01/20/2023	01/20/2023	Expiration	15	7,050,000	4700.000000	(278,055)	0	0	0	0		(278,053)	0	0	278,055	0	0	0/0
S&P 500 Index X5J3C4600	Interest Credit																							
7.55504000	Hedged	N/A	Equity/Index	US - CBOE XXX	04/25/2022	04/21/2023	04/21/2023	Expiration	15	6,900,000	4600.000000	(364,545)	0	0	0	0		(355,995)	0	0	364,545	0	0	0/0
S&P 500 Index	Interest		77-17/11/07/	177.0557.755	3 112012522	1	1					. (55.,5.10)	1					(000,000)						7 7
X5X3C4350	Credit																							
L	Hedged	N/A	Equity/Index	US - CBOE XXX	11/28/2022	11/17/2023	11/17/2023	Closing Purchase	20	8,700,000	4350.000000	(465,520)	0	(335,980)	0	(335,980)		(181,320)	0	0	129,540	0	0	0/0

E19.1

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

1	2	3	4		_	_																		
			4	5	6	1	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
1	Description											Cumulative	Current Year											
1	of Item(s)							Indicate			Strike Price,	Year(s) Initia		Consideratio					Total					Hedge
	Hedged, Used			Exchange,				Exercise,			Rate or	Cost of	Undiscounted	Received		Book/		Unrealized	Foreign	1 1	Gain(Loss)	Adjustment		Effectiveness
	for Income	Schedul	Type(s) of	Counterparty or		Date of		Expiration,		N. C. 1	Index	Undiscounte	Premiums	(Paid) on		Adjusted		Valuation	Exchange	Year's	on - · ·	to Carrying	Gain (Loss)	at Inception
Description	Generation or	1	Risk(s)	Central	Trade Data	Maturity or	Termination	Maturity or Sale	Number of	Notional	Received	Premium (Passived) P	(Received) Paid	Termination	Current	Carrying	Cada	Increase/	Change in	'	Termination	1	on Termination	and at
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Date	Sale	Contracts	Amount	(Paid)	(Received) P	Paid		Year Income	Value	Code	(Decrease)	B./A.C.V.	/Accretion	Recognized	Hedged Item	Deferred	Termination (b)
S&P 500 Index	Interest																							
	Credit																							
	Hedged	N/A	Equity/Index	US - CBOE XXX	06/28/2022	06/16/2023	06/16/2023	Closing Purchase	15	6,337,500	4225.000000	(331,650)	0	(342,555)	0	(342,555)		(203,199)	0	0	(10,905)	0	0	0/0
	l liougou	1.77.	Equity/illidox	.   00 .0502 .7000	00/20/2022	00/10/2020	00/10/2020	olooling i diolidoo		.0,001,000		. (001,000)		(0 12,000)		(0 12,000)		(200,100)			(,10,000)			• • • • • • • • • • • • • • • • • • • •
0649999999 Call Options a	and Warrants - F	ledging Of	her - Written Options	-	1	XXX	xxx	XXX	XXX	XXX	XXX	(4,642,242)	0	(2,877,910)	0	(2,877,910)	XXX	(2,700,999)	0	0	1,764,332	0	0	XXX
0709999999 Subtotal - Hed	dging Other - W	ritten Optio	ns			XXX	XXX	XXX	XXX	XXX	XXX	(4,642,242)	0	(2,877,910)	0	(2,877,910)	XXX	(2,700,999)	0	0	1,764,332	0	0	XXX
0929999999 Subtotal - Call	I Options and W	/arrants - W	ritten Options			XXX	XXX	XXX	XXX	XXX	XXX	(4,642,242)	0	(2,877,910)	0	(2,877,910)	XXX	(2,700,999)	0	0	1,764,332	0	0	XXX
									.,,,,,			// 0/0 0/0		(0.0==0.0)		(0.0== 0.40)		(0 =00 000)			. =			
0989999999 Subtotal - Tota	al Written Option	ns		T .		XXX	XXX	XXX	XXX	XXX	XXX	(4,642,242)	0	(2,877,910)	0	(2,877,910)	XXX	(2,700,999)	0	0	1,764,332	0	0	XXX
1699999999 Subtotal - Hed	daina Effoctivo	Variable A	nnuity Guarantons Ur			XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1099999999 Subtotal - Fled	uging Litective -	Valiable A	illuity Guarantees Or				^^^	***	***	***	***	U	0		0	0	***	0	U		-		0	
1709999999 Subtotal - Hed	dging Other				<b>'</b>	XXX	xxx	XXX	XXX	XXX	XXX	3,028,480	0	3,554,410	0	3,554,410	XXX	1,227,602	0	0	525,930	0	0	XXX
												.,,	-			7,1.7		, , , , ,			,			
ı																								
l																								
		1			l I				l						l					1 1				
l																								
		,		.																				
				.																				
				.																				
				.																				
1759999999 Totals	L	L		1		XXX	XXX	XXX	XXX	XXX	XXX	3,028,480	0	3,554,410	0	3,554,410	XXX	1,227,602	n	0	525,930	0	0	XXX

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

Code	Description of Hedged Risk(s)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Н	ighly Effective Hed	jes	18	19	20	21	22
		1												15	16	17		Change in		l l	
																Change in		Variation			
				Description												Variation		Margin			
				of Item(s)												Margin		Gain		Hedge	
				Hedged,												Gain (Loss)	Cumulative	(Loss)		Effectiveness	
				Used for									Book/			Used to	Variation	Recognized		at Inception	
				Income	Schedule/	Type(s) of	Date of						Adjusted	Cumulative	Deferred	Adjust Basis	Margin for	in		and at	Value of
Ticker	Number of	Notional		Generation or	Exhibit	Risk(s)	Maturity or			Transaction	Reporting	Fair	Carrying	Variation	Variation	of Hedged	All Other	Current	Potential	Year-End	One (1)
Symbol	Contracts	Amount	Description	Replicated	Identifier	(a)	Expiration	Exchange	Trade Date	Price	Date Price	Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
									<u></u> <u></u> .		. <u></u>										
										$\triangle$											
		L																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX

														Brok	er Na	ame																Beg Cash	ginning Balar	g						Cui Cash	mulati n Chai	ve nge						Cas	Ending	) ance			
								 	 	 	 	 	 				 	 	 	 	 	 	 	 								 			 	 		 	 	 			 	 		 	 	 			 	 	 7
E2								 	 	 	 	 	 				 	 	 	 	 	 	 	 								 			 	 		 	 	 			 	 		 	 	 			 	 	
0																																																					
			٠.					 	 	 	 	 	 				 	 	 	 	 	 	 	 	٠.	<b>V</b>		7	٧.	<b>V</b>	ľ	 			 	 		 	 	 			 	 		 	 	 			 	 	
																										V	I			N																							
								 	 	 	 	 	 				 	 	 	 	 	 	 	 	=				٠			 			 	 		 	 	 			 	 		 	 	 			 	 	
			٠.					 	 	 	 	 	 				 	 	 	 	 	 	 	 								 			 	 		 	 	 			 	 		 	 	 			 	 	
-	_																										-																									 	 _
L	Tota	al N	let C	ash	Dep	osits	;																														0								0							 	 J

Code	Description of Hedged Risk(s)

	Future Contracts Open December 31 of Current Year
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	p
	,
	p
	,
	NONE
	,
	p
	,

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Cha	inge in Variation M	Margin	19	20
				Description											16	17	18		
				of Item(s) Hedged, Used for Income	Schedule/	Type(s) of	Date of						Indicate Exercis Expiration,	Cumulative Variation Margin	Gain (Loss) Recognized	Gain (Loss) Used to Adjust Basis		Hedge Effectiveness at Inception/ and at	Value of
Ticker	Number of	Notional		Generation or	Exhibit	Risk(s)	Maturity or			Transaction	Termination	Termination	Maturity or	at	In Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	Replicated	Identifier	(a)	Expiration	Exchange	Trade Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
								N/	N										
1759999999 Total				-		XXX	XXX	XXX	X:X	X X	XXX	XXX	XXX	0	0	0	0	XXX	XXX

Code Description of Hedged Risk(s)

NONE

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NANE

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpar	ty Offset	Book	Adjusted Carrying Valu	е		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
19999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	0	0	11,506,177	(7,108,655)	11,506,177	11,506,177	(7,108,655)	11,506,177	0	
13333333 Aggregate Sum of Exchange Traded Derivatives				•		(1,100,000)		, ,	(1,100,033)	, ,	0	
											[	
			l									1
			l									1
												1
99999999 Gross Totals			0	0	11,506,177	(7,108,655)	11,506,177	11,506,177	(7,108,655)	11,506,177	0	+
I. Offset per SSAP No. 64			0	U	11,000,177	(1,100,000)	11,000,177	11,500,177	(1,100,000)	11,300,177		

029999999 Total Collateral Pledged to Reporting Entity

### SCHEDULE DB - PART D - SECTION 2

lateral Pledged by Reporting Entity  1	2	3	4	5	6	7	8	9
Exchange,								
Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book / Adjusted Carrying Value	Maturity Data	Type of Ma (I, V or I\
Cleaninghouse	Pleaged	identification	Description	raii value	Par value	Carrying value	Maturity Date	(1, V 01 1
		.						
			NONE					
		.						
		.						
9999999 Total Collateral Pledged by Reporting Entity			0	0	0	0	XXX	XXX
			0	0	0	0	XXX	XXX
teral Pledged to Reporting Entity	2	3						
	2	3	4	5	6	7	XXX 8	XXX
steral Pledged to Reporting Entity	2	3						
ateral Pledged to Reporting Entity  1  Exchange,						7		9
eral Pledged to Reporting Entity  1  Exchange, Counterparty or Central	Type of Asset	CUSIP	4	5	6	7 Book / Adjusted	8	9 Type of Ma
eral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse						7		9
teral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4	5	6	7 Book / Adjusted	8	9 Type of Ma
teral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4 Description	5	6	7 Book / Adjusted	8	9 Type of Ma
teral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4 Description	5	6	7 Book / Adjusted	8	9 Type of Ma
eral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4	5	6	7 Book / Adjusted	8	9 Type of Ma
teral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4 Description	5	6	7 Book / Adjusted	8	9 Type of M
Exchange, Counterparty or Central	Type of Asset	CUSIP	4 Description	5	6	7 Book / Adjusted	8	9 Type of I
lateral Pledged to Reporting Entity  1  Exchange, Counterparty or Central Clearinghouse	Type of Asset	CUSIP	4 Description	5	6	7 Book / Adjusted	8	9 Type of M

0

XXX

XXX

XXX

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS	1			Hedge					1			Llodair	ng Instruments				
1 Identifier	2 Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Contract Cash Flows Attributed to	5 Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6	7 Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	VM-21 Liability	11 Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offse to VM-21 Liability	14 Hedging Instruments' Current Fair Value	Hedge Gain (Loss) in Current Year Deffered Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	17  Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
	Description	Interest Nate	III. III. III. III. III. III. III. III	(4-3)	lo Hegger Kisk	LidUllity		DNE		Balance		Liability	Theugeu Nisk	[12-(13-14)]	Allolization	Allolization	(10+11)	(11+13+10)
Total		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

#### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedule A, B, BA, D, DB and E)

1		2		3	4	5	6	7
'		2			1			,
CUSIP					NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative	Fair	Book / Adjusted Carrying	Maturity
Identification		Description		Code	Symbol	Value	Value	Dates
				NON				
000000000								V
9999999999 Tot General Interroga						0	0	XXX
I. Total activity fo		Fair Value \$	0	Booked/Adjusted Carry	ying Value \$	0		
2. Average balance	ce for the year Carrying Value by NAIC Designa	Fair Value \$	0	Booked/Adjusted Carry	ying Value \$	0		
	Carrying Value by NAIC Designation	ation Category Footnote:		1A \$0	1B \$0	1C \$0	1D \$0 1E \$0	
B. Book/Adjusted								
3. Book/Adjusted				2A \$0 3A \$0	2B \$0 3B \$0	2C \$0 3C \$0	1F \$0 1F \$0	
3. Book/Adjusted				3A \$0 4A \$0	3B \$0 4B \$0	3C \$0 4C \$0	1F \$0 1G \$0	
3. Book/Adjusted				3A \$0	3B \$0 4B \$0	3C \$0	1F \$0	· ·

#### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the assets page.)

1	2	3	4	5	6	/
			NAIC Designation, NAIC Designation Modifer and		Book /	
CUSIP Identification	Description	Code	SVO Adminiatrative Symbol	Fair Value	Adjusted Carrying Value	Maturity Dates
		ON				
		IUN				
9999999999 Tot General Interroga	als tories:			0	0	XXX
1. Total activity fo	r the year Fair Value \$ 0	Booked/Adjuste	d Carrying Value \$	0.		
2. Average balance	pe for the year Fair Value \$ 0	Booked/Adjuste	d Carrying Value \$	0		

# **SCHEDULE E - PART 1 - CASH**

1 Depository	2 Code	Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7
OPEN DEPOSITORIES  Bank of New York New York, NY US Bank Mineapolis, MN Federal Home Loan Bank New York New York, NY		0.000 0.000 5.380		0 0 0	(321,174) 330,430 6,064,257	
0199998 Deposits in ( 1) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	xxx	XXX	0	0	178,174	xxx
0199999 Totals - Open Depositories	XXX	XXX	176,569	0	6,251,687	XXX
SUSPENDED DEPOSITORIES						
0299998 Deposits in ( 0) depositories that 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	
0399999 Total Cash on Deposit	XXX	XXX	176,569	0	6,251,687	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX	3,907	XXX
0599999 Total Cash	XXX	XXX	176,569	0	6,255,594	XXX

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

1. January	2,691,422	4. April	1,715,471	7. July	4,062,403	10. October	4,463,379
2. February	3,604,658	5. May	551,251	8. August	6,928,469	11. November	5,831,792
3 March	5 045 197	6 June	6 461 883	9 September	3 917 922	12 December	6 251 686

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
091990-06-9	Black Rock Liq Funds FedFund T-Fund MM (		12/29/2023	0.000	XXX	4,680,790	0	0
8309999999 All Other Mo	ney Market Mutual Funds					4,680,790	0	0
	Í							
8609999999 Total Cash	Equivalents					4,680,790	0	0
					·			
1	. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Line Numbe	r							
1/			1B \$		1C \$		1D \$	
11	3 2A \$		+		2C \$		1E \$	
10	3A \$		3B \$		3C \$		1F\$	
1[	4A \$		4B \$		4C \$		1G \$	
11	5A \$		5B \$		5C \$			
11	<del>-</del> 6\$	0						

# **SCHEDULE E – PART 3 – SPECIAL DEPOSITS**

		1	2		or the Benefit		
				of All Poli	icyholders 4	All Other Spe	ecial Deposits 6
				3	4	5	0
		Туре	Purpose	Book/Adjusted		Book/Adjusted	
		of	of	Carrying	Fair	Carrying	Fair
	States, etc.	Depo	Deposit	Value	Value	Value	Value
1.	Alabama AL			0	0	0	0
	Alaska AK			0	0	0	0
I	Arizona AZ			0	0	0	0
4.	Arkansas AR California CA			0	0	0	0
5. 6.	California CA Colorado CO			0	0	0	0
ı	Connecticut CT			0	0	0	0
ı	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
	Florida FL			0	0	0	0
	Georgia GA Hawaii HI			0	0	0	0
	Hawaii HI Idaho ID		[	0	· · · · · · · · · · · · · · · · · · ·	0	0
1	Illinois IL			0	0	0	0
1	Indiana IN			0	0	0	0
1	lowa IA			0	0	0	
1	Kansas KS			0		0	0
	Kentucky KY Louisiana LA			0	0	0	0
1	Louisiana LA Maine ME			0	l	0	0
1	Maryland MD			0		0	0
1	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
1	Minnesota MN			0	0	0	0
	Mississippi MS			0	0	0	0
1	Missouri MO Montana MT			0		0	0
1	Nebraska NE			0	0	0	0
	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
	New Jersey NJ			0	0	0	0
1	New Mexico NM			0	0	0	0
1	New York NY North Carolina NC	В	State requirement	507,383	463,985	0	0
1	North Dakota ND			0	0	0	0
	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
	Oregon OR			0	0	0	0
	Pennsylvania PA			0	0	0	0
	Rhode Island RI South Carolina SC			0		0	0
1	South Dakota SD		[	0	0	0	0
1	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
	Utah UT			0	0	0	0
1	Vermont VT			0		0	0
1	Virginia VA Washington WA			0	0	0	0
	West Virginia WV		[	0		0	0
	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
	American Samoa AS			0	0	0	0
	Guam GU			0		0	0
	Puerto Rico PR U.S. Virgin Islands VI			0		0	0
	U.S. Virgin Islands VI Northern Mariana Islands MP			0	· · · · · · · · · · · · · · · · · · ·	0	0
1	Canada CAN			0	0	0	0
58.	Aggregate Other Alien and Other OT	XXX	XXX	0	0	0	0
	Total	XXX	XXX	507,383	463,985	0	0

	DETAILS OF WRITE-INS						
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Sum of remaining write-ins for Line 58						
	from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 - 5803 + 5898) (Line 58 above)						
	(Line 58 above)	XXX	XXX	0	0	0	0